Machine arithmetics

Representation of real numbers

Representation of reals: floating-point numbers

Floating-point numbers are represented by a $\emph{mantissa}, \emph{m},$ and an $\emph{exponent}, \emph{p}$

$$m \times 2^p$$
,

with

$$\frac{1}{2} \leqslant |m| < 1$$

Representation of reals: floating-point numbers

$$m \times 2^p$$
,

significand or matissa has t binary digits:

$$m = \pm \mu_1 \mu_2 \cdots \mu_t$$

$$m = \pm (\mu_1 \times 2^{-1} + \mu_2 \times 2^{-2} + \dots + \mu_t \times 2^{-t})$$

Representation of reals: floating-point numbers

$$m \times 2^p$$

The *exponent*, p, is a fixed-width integer,

$$p = \gamma_0 \gamma_1 \gamma_2 \cdots \gamma_L$$

Here γ_0 is the sign bit.

Floating-point numbers

A *binary word* representation of a floating-point number is a string of bits,

$$\pm \underbrace{\gamma_0, \gamma_1, \dots, \gamma_L}_{\text{exponent}} \underbrace{\mu_1, \mu_2, \dots, \mu_t}_{\text{mantissa}},$$

IEEE 754 standard

- single precision, 32 bits 23 bit mantissa, 8 bit exponent
- double precision, 64 bits 52 bit mantissa, 11 bit exponent
- extended precision

Special floating-point numbers

Signed *infinities*: inf, defined as

$$x < \inf$$
 \forall finite x

and the corresponding -inf.

Not-a-number: nan, defined via

$$x = \mathtt{nan} \quad \mathsf{iff} \quad x \neq x$$

Is meant to represent results of invalid operations, e.g. 1/0.

Also, signed zeros, denormal numbers etc. Full details: D. Goldberg, What Every Computer Scientist Should Know About Floating-Point Arithmetic, ACM Computing Surveys 23, No 1, March 1991.

Not all real numbers can be represented

$$\pm (\mu_1 \times 2^{-1} + \mu_2 \times 2^{-2} + \dots + \mu_t \times 2^{-t}) \times 2^p$$

The distance between two consecutive numbers with exponent \boldsymbol{p} is

$$2^{p-t}$$

The granularity depends on the *bit-width* of the mantissa and the *value* of the exponent.

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 \Rightarrow Any computation incurs *rounding errors*.

Rounding errors: machine epsilon

$$\pm (\mu_1 \times 2^{-1} + \mu_2 \times 2^{-2} + \dots + \mu_t \times 2^{-t}) \times 2^p$$

The absolute value of a rounding error 2^{p-t} depends on p.

The relative rounding error,

$$\sim \frac{2^{p-t}}{2^p} = 2^{-t} \; ,$$

only depends on the bit width of mantissa.

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Machine epsilon is the minimal number $\epsilon > 0$, for which

$$1 + \epsilon \neq 1$$

Machine zero; Underflow

$$\pm (\mu_1 \times 2^{-1} + \mu_2 \times 2^{-2} + \dots + \mu_t \times 2^{-t}) \times 2^p$$

The exponent, p, is a signed integer of L bits. The maximum value of the exponent is

$$p_{\text{max}} = 2^{L-1}$$

Therefore, nonzero numbers less than

$$X_0 = 2^{-p_{\text{max}}} \times 2^{-1} = 2^{-p_{\text{max}}-1}$$

cannot be represented as floating-point values.

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Machine zero; Underflow

Machine zero is the minimum nonzero value X_0 , such that

$$X_0/2 = 0$$

Notice that normally

$$X_0 \ll \epsilon$$
.

Here we gloss over denormal numbers. See, e.g., Goldberg, ibid.

Machine infinity; Overflow

The maximum value of exponent is $p_{\text{max}} = 2^{L-1}$. Therefore,

$$x > X_{\infty} = 2^{p_{\text{max}}}$$

cannot be represented in floating point.

Notice that X_{∞} differs from the special IEEE 754 value inf.

Machine infinity is the minimal nonzero value X_{∞} , such that

$$X_{\infty} \times 2$$
 overflows