15-213

"The course that gives CMU its Zip!"

Floating Point
Sept 6, 2001

Topics

- **IEEE Floating Point Standard**
- **Rounding**
- **Floating Point Operations**
- **Mathematical properties**

Floating Point Puzzles

- **For each of the following C expressions, either:**
  - Argue that it is true for all argument values
  - Explain why not true

```
int x = …;
float f = …;
double d = …;
```

Assume neither d nor f is NaN

- `x == (int)(float) x`
- `x == (int)(double) x`
- `f == (float)(double) f`
- `d == (float) d`
- `f == -(-f);`
- `2/3 == 2/3.0`
- `d < 0.0` ⇒ `((d*2) < 0.0)`
- `d > f` ⇒ `-f < -d`
- `d * d >= 0.0`
- `(d+f)-d == f`

IEEE Floating Point

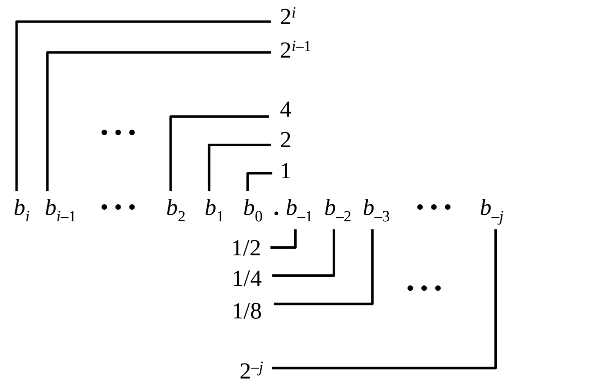
IEEE Standard 754

- **Established in 1985 as uniform standard for floating point arithmetic**
  - Before that, many idiosyncratic formats
- **Supported by all major CPUs**

Driven by Numerical Concerns

- **Nice standards for rounding, overflow, underflow**
- **Hard to make go fast**
  - Numerical analysts predominated over hardware types in defining standard

Fractional Binary Numbers



Representation

- **Bits to right of "binary point" represent fractional powers of 2**
- **Represents rational number:** $\sum_{k=-j}^{i} b_k \cdot 2^k$

Fractional Binary Number Examples

Value / Representation

Value	Representation
5-3/4	101.11_2
2-7/8	10.111_2
63/64	0.111111_2

Observation

- **Divide by 2 by shifting right**
- **Numbers of form `0.111111`…$_2$ just below 1.0**
  - Use notation 1.0 – ε

Limitation

- **Can only exactly represent numbers of the form** $x/2^k$
- **Other numbers have repeating bit representations**

Value	Representation
1/3	`0.0101010101[01]…`$_2$
1/5	`0.001100110011[0011]…`$_2$
1/10	`0.0001100110011[0011]…`$_2$

Floating Point Representation

Numerical Form

- $-1^s\ M\ 2^E$
  - Sign bit *s* determines whether number is negative or positive
  - Significand *M* normally a fractional value in range [1.0,2.0).
  - Exponent *E* weights value by power of two

Encoding

s	exp	frac

- **MSB is sign bit**
- **exp field encodes *E***
- **`frac` field encodes *M***

Sizes

- **Single precision: 8 exp bits, 23 `frac` bits**
  - 32 bits total
- **Double precision: 11 exp bits, 52 `frac` bits**
  - 64 bits total

"Normalized" Numeric Values

Condition

- **`exp` ≠ `000…0` and `exp` ≠ `111…1`**

Exponent coded as *biased* value

E* = *Exp* – *Bias

- *Exp* : unsigned value denoted by **`exp`**
- *Bias* : Bias value
  - » Single precision: 127 (*Exp*: 1…254, *E*: -126…127)
  - » Double precision: 1023 (*Exp*: 1…2046, *E*: -1022…1023)
  - » in general: *Bias* = 2^{m-1} - 1, where m is the number of exponent bits

Significand coded with implied leading 1

m **=** $\mathtt{1.xxx...x}_2$

- **`xxx…x`**: bits of `frac`
- Minimum when **`000…0`** (*M* = 1.0)
- Maximum when **`111…1`** (*M* = 2.0 – ε)
- Get extra leading bit for "free"

Normalized Encoding Example

Value

`Float F = 15213.0;`

- 15213_{10} = 11101101101101_2 = 1.1101101101101_2 X 2^{13}

Significand

M	=	$1.\underline{1101101101101}_2$
`frac`	=	$\mathtt{\underline{1101101101101}0000000000}_2$

Exponent

E	=	**13**
Bias	=	**127**
Exp	=	**140** = $\mathbf{10001100_2}$

Floating Point Representation (Class 02):

Hex:	4	6	6	D	B	4	0	0
Binary:	0100	0110	0110	1101	1011	0100	0000	0000
140:	100	0110	0					
15213:			1110	1101	1011	01		

Denormalized Values

Condition

- **`exp` = `000…0`**

Value

- **Exponent value *E* = –*Bias* + 1**
- **Significand value *m* = `0.xxx…x`$_2$**
  - **`xxx…x`:** bits of `frac`

Cases

- **`exp` = `000…0`, `frac` = `000…0`**
  - Represents value 0
  - Note that have distinct values +0 and –0
- **`exp` = `000…0`, `frac` ≠ `000…0`**
  - Numbers very close to 0.0
  - Lose precision as get smaller
  - "Gradual underflow"

Special Values

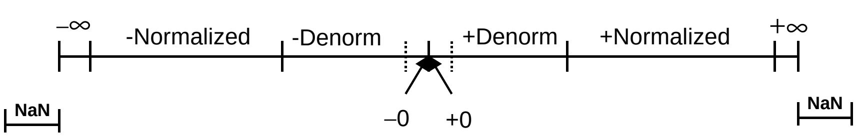
Condition

- **`exp` = `111…1`**

Cases

- **`exp` = `111…1`, `frac` = `000…0`**
  - Represents value ∞ (infinity)
  - Operation that overflows
  - Both positive and negative
  - E.g., 1.0/0.0 = –1.0/–0.0 = +∞, 1.0/–0.0 = –∞
- **`exp` = `111…1`, `frac` ≠ `000…0`**
  - Not-a-Number (NaN)
  - Represents case when no numeric value can be determined
  - E.g., sqrt(–1), ∞ – ∞

Summary of Floating Point Real Number Encodings

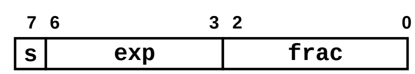


Tiny floating point example

8-bit Floating Point Representation

- **the sign bit is in the most significant bit.**
- **the next four bits are the exponent, with a bias of 7.**
- **the last three bits are the `frac`**

- **Same General Form as IEEE Format**
  - **normalized, denormalized**
  - **representation of 0, NaN, infinity**



Values related to the exponent

Exp	exp	E	2^E	
0	0000	-6	1/64	(denorms)
1	0001	-6	1/64	
2	0010	-5	1/32	
3	0011	-4	1/16	
4	0100	-3	1/8	
5	0101	-2	1/4	
6	0110	-1	1/2	
7	0111	0	1	
8	1000	+1	2	
9	1001	+2	4	
10	1010	+3	8	
11	1011	+4	16	
12	1100	+5	32	
13	1101	+6	64	
14	1110	+7	128	
15	1111	n/a		(inf, NaN)

Dynamic Range

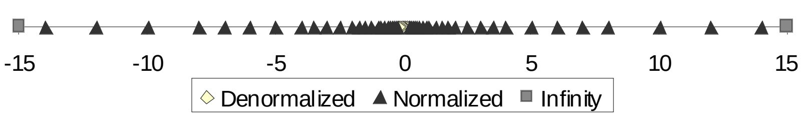
	s exp frac	E	Value	
	0 0000 000	-6	0	
	0 0000 001	-6	1/8*1/64 = 1/512	← closest to zero
Denormalized numbers	0 0000 010	-6	2/8*1/64 = 2/512	
	…			
	0 0000 110	-6	6/8*1/64 = 6/512	
	0 0000 111	-6	7/8*1/64 = 7/512	← largest denorm
	0 0001 000	-6	8/8*1/64 = 8/512	← smallest norm
	0 0001 001	-6	9/8*1/64 = 9/512	
	…			
	0 0110 110	-1	14/8*1/2 = 14/16	
	0 0110 111	-1	15/8*1/2 = 15/16	← closest to 1 below
Normalized numbers	0 0111 000	0	8/8*1 = 1	
	0 0111 001	0	9/8*1 = 9/8	← closest to 1 above
	0 0111 010	0	10/8*1 = 10/8	
	…			
	0 1110 110	7	14/8*128 = 224	
	0 1110 111	7	15/8*128 = 240	← largest norm
	0 1111 000	n/a	inf	

Distribution of Representable Values

6-bit IEEE-like format

- K = 3 exponent bits
- n = 2 significand bits
- Bias is 3

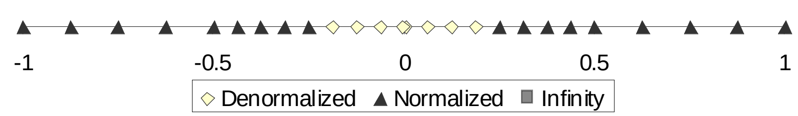
Notice how the distribution gets denser toward zero.



Distribution of Representable Values (close-up view)

6-bit IEEE-like format

- K = 3 exponent bits
- n = 2 significand bits
- Bias is 3



Interesting Numbers

Description	exp	frac	Numeric Value
Zero	00…00	00…00	0.0
Smallest Pos. Denorm.	00…00	00…01	$2^{-\{23,52\}} \times 2^{-\{126,1022\}}$
• Single ≈ 1.4×10^{-45}			
• Double ≈ 4.9×10^{-324}			
Largest Denormalized	00…00	11…11	$(1.0 - \varepsilon) \times 2^{-\{126,1022\}}$
• Single ≈ 1.18×10^{-38}			
• Double ≈ 2.2×10^{-308}			
Smallest Pos. Normalized	00…01	00…00	$1.0 \times 2^{-\{126,1022\}}$
• Just larger than largest denormalized			
One	01…11	00…00	1.0
Largest Normalized	11…10	11…11	$(2.0 - \varepsilon) \times 2^{\{127,1023\}}$
• Single ≈ 3.4×10^{38}			
• Double ≈ 1.8×10^{308}			

Special Properties of Encoding

FP Zero Same as Integer Zero

- **All bits = 0**

Can (Almost) Use Unsigned Integer Comparison

- **Must first compare sign bits**
- **Must consider -0 = 0**
- **NaNs problematic**
  - Will be greater than any other values
  - What should comparison yield?
- **Otherwise OK**
  - Denorm vs. normalized
  - Normalized vs. infinity

Floating Point Operations

Conceptual View

- **First compute exact result**
- **Make it fit into desired precision**
  - Possibly overflow if exponent too large
  - Possibly round to fit into `frac`

Rounding Modes (illustrate with $ rounding)

	\$1.40	**\$1.60**	**\$1.50**	**\$2.50**	**–\$1.50**
• **Zero**	\$1.00	\$1.00	\$1.00	\$2.00	–\$1.00
• **Round down (-∞)**	\$1.00	\$1.00	\$1.00	\$2.00	–\$2.00
• **Round up (+∞)**	\$2.00	\$2.00	\$2.00	\$3.00	–\$1.00
• **Nearest Even (default)**	\$1.00	\$2.00	\$2.00	\$2.00	–\$2.00

Note:
1. **Round down: rounded result is close to but no greater than true result.**
2. **Round up: rounded result is close to but no less than true result.**

A Closer Look at Round-To-Even

Default Rounding Mode

- **Hard to get any other kind without dropping into assembly**
- **All others are statistically biased**
  - Sum of set of positive numbers will consistently be over- or under-estimated

Applying to Other Decimal Places

- **When exactly halfway between two possible values**
  - Round so that least significant digit is even
- **E.g., round to nearest hundredth**

1.2349999	1.23	(Less than half way)
1.2350001	1.24	(Greater than half way)
1.2350000	1.24	(Half way—round up)
1.2450000	1.24	(Half way—round down)

Rounding Binary Numbers

Binary Fractional Numbers

- "Even" when least significant bit is `0`
- Half way when bits to right of rounding position = $\texttt{100...}_2$

Examples

- Round to nearest 1/4 (2 bits right of binary point)

Value	Binary	Rounded	Action	Rounded Value
2 3/32	$\texttt{10.00011}_2$	$\texttt{10.00}_2$	(<1/2—down)	2
2 3/16	$\texttt{10.00110}_2$	$\texttt{10.01}_2$	(>1/2—up)	2 1/4
2 7/8	$\texttt{10.11100}_2$	$\texttt{11.00}_2$	(1/2—up)	3
2 5/8	$\texttt{10.10100}_2$	$\texttt{10.10}_2$	(1/2—down)	2 1/2

FP Multiplication

Operands

$(-1)^{s1}\ M1\ \ 2^{E1}$

$(-1)^{s2}\ M2\ \ 2^{E2}$

Exact Result

$(-1)^{s}\ M\ \ 2^{E}$

- **Sign** s**:** $s1$ ^ $s2$
- **Significand** M**:** $M1 * M2$
- **Exponent** E**:** $E1 + E2$

Fixing

- **If** $M \geq 2$, **shift** M **right, increment** E
- **If** E **out of range, overflow**
- **Round** M **to fit `frac` precision**

Implementation

- **Biggest chore is multiplying significands**

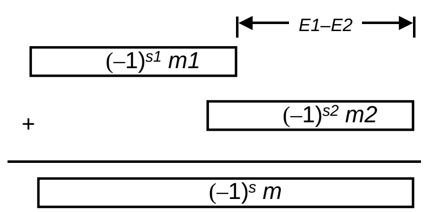
FP Addition

Operands

$(-1)^{s1}\ M1\ \ 2^{E1}$

$(-1)^{s2}\ M2\ \ 2^{E2}$

- **Assume** $E1 > E2$



Exact Result

$(-1)^{s}\ M\ \ 2^{E}$

- **Sign** s**, significand** M**:**
  - Result of signed align & add
- **Exponent** E**:** $E1$

Fixing

- **If** $M \geq 2$, **shift** M **right, increment** E
- **if** $M < 1$, **shift** M **left** k **positions, decrement** E **by** k
- **Overflow if** E **out of range**
- **Round** M **to fit `frac` precision**

Mathematical Properties of FP Add

Compare to those of Abelian Group

- **Closed under addition?** **YES**
  - But may generate infinity or NaN
- **Commutative?** **YES**
- **Associative?** **NO**
  - Overflow and inexactness of rounding
- **0 is additive identity?** **YES**
- **Every element has additive inverse** **ALMOST**
  - Except for infinities & NaNs

Monotonicity

- $a \geq b \Rightarrow a+c \geq b+c$**?** **ALMOST**
  - Except for infinities & NaNs

Algebraic Properties of FP Mult

Compare to Commutative Ring

- **Closed under multiplication?** **YES**
  - But may generate infinity or NaN
- **Multiplication Commutative?** **YES**
- **Multiplication is Associative?** **NO**
  - Possibility of overflow, inexactness of rounding
- **1 is multiplicative identity?** **YES**
- **Multiplication distributes over addition?** **NO**
  - Possibility of overflow, inexactness of rounding

Monotonicity

- $a \geq b$ & $c \geq 0 \Rightarrow a * c \geq b * c$**?** **ALMOST**
  - Except for infinities & NaNs

Floating Point in C

C Guarantees Two Levels

`float`	**single precision**
`double`	**double precision**

Conversions

- **Casting between `int`, `float`, and `double` changes numeric values**
- **`Double` or `float` to `int`**
  - Truncates fractional part
  - Like rounding toward zero
  - Not defined when out of range
    - » Generally saturates to TMin or TMax
- **`int` to `double`**
  - Exact conversion, as long as int has ≤ 53 bit word size
- **`int` to `float`**
  - Will round according to rounding mode

Answers to Floating Point Puzzles

```
int x = …;
float f = …;
double d = …;
```

Assume neither d nor `f` is NAN

- `x == (int)(float) x`
- `x == (int)(double) x`
- `f == (float)(double) f`
- `d == (float) d`
- `f == -(-f);`
- `2/3 == 2/3.0`
- `d < 0.0` ⇒ `((d*2) < 0.0)`
- `d > f` ⇒ `-f < -d`
- `d * d >= 0.0`
- `(d+f)-d == f`

Summary

IEEE Floating Point Has Clear Mathematical Properties

- **Represents numbers of form *M* X 2*^E***
- **Can reason about operations independent of implementation**
  - As if computed with perfect precision and then rounded
- **Not the same as real arithmetic**
  - Violates associativity/distributivity
  - Makes life difficult for compilers & serious numerical applications programmers