

Advancements in (cr)libm development

Presentation at Intel - Portland

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École Normale Supérieure de Lyon

Portland, 10 october 2007



Introduction

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Correct rounding of x^y

Automatic implementation of `libm` functions

Conclusion

Correctly rounded elementary functions - crlibm

crlibm¹: correctly rounded elementary function library

¹<http://lipforge.ens-lyon.fr/www/crlibm/>

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- **Guaranteed worst case** performance
- Challenge: Correct rounding requires **high accuracy** and **complete proofs**

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This talk goes on...

- Advancements in the correct rounding of x^y
- Techniques for automatic implementation of `libm` functions.

Correct rounding of x^y

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Worst-case computations

- Correct rounding must overcome the Table Maker's Dilemma

$$\circ(f(x) \cdot (1 + \varepsilon)) \stackrel{?}{=} \circ(f(x))$$

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 - roughly 2^{112} valid inputs
 - Worst-case search of $\bar{\varepsilon}$ currently **untractable**

Correct rounding of x^n

- Consider x^n , $x \in \mathbb{F}$, $n \in \mathbb{N}$, n small
- Lefèvre: traditional worst-case search is possible
 - Consider each n separately
 - Current range achieved: $n \leq 255$
 - Worst case $\bar{\epsilon} = 2^{-117}$ comparable to other double precision functions
- Correctly rounded $\text{power}(x, n) = \circ(x^n)$

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 - ▶ Ziv's rounding technique allows for correct rounding outside the known domain
- This research paves the road for x^y

Ziv's rounding technique for x^y

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Decrease error ε of approximation $x^y \cdot (1 + \varepsilon)$ until rounding becomes possible

$$o(x^y \cdot (1 + \varepsilon)) = o(x^y)$$

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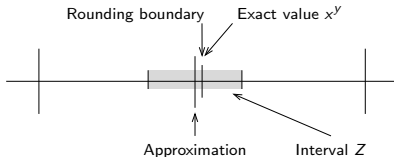
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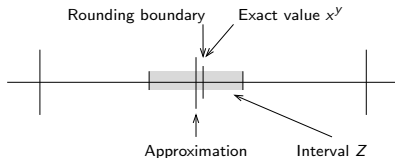
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- **Rounding boundary cases:**

Complex set for x^y :

$$RB = \{x^y = z \mid x, y \in \mathbb{F}_{53}, z \in \mathbb{F}_{54}\}$$

Previous approaches

Previous approaches:

- Rewrite

$$RB = \{x^y = z \mid x, y \in \mathbb{F}_{53}, z \in \mathbb{F}_{54}\}$$

as

$$x = 2^E \cdot m, \quad y = 2^F \cdot n, \quad z = 2^G \cdot k$$

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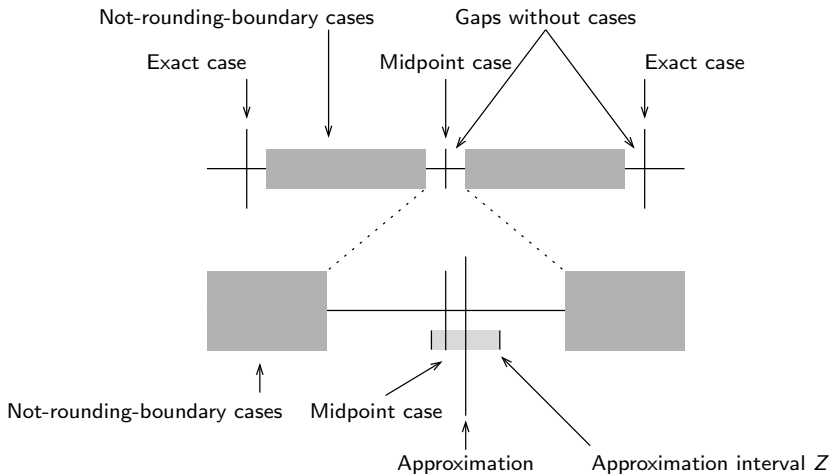
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$$(m^n)^{2^F} = k$$

- Cost of the test in double precision:
 - up to 5 square root extractions
 - up to 10 doubled precision multiplies
 - pipeline broken by many ifs

An efficient rounding boundary test for $x^y - 1$

Use worst-case information for rounding boundary testing



An efficient rounding boundary test for $x^y - 2$

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$$\begin{aligned} \mathbb{S} &= \{(x, y) \in \mathbb{F}_{53}^2 \mid y \in \mathbb{N}, 2 \leq y \leq 35\} \\ &\cup \{(m, 2^F n) \in \mathbb{F}_{53}^2 \mid F \in \mathbb{Z}, -5 \leq F < 0, n \in 2\mathbb{N} + 1, \\ &\quad 3 \leq n \leq 35, m \in 2\mathbb{N} + 1\} \end{aligned}$$

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- Experimental results:
 - **39% speed-up on average** w.r.t. previous implementations
 - **Overhead** of RB detection **decreased** from 50% to 9%
 - Still more **optimization**: 99.1% of RB cases imply $y = \frac{3}{2}$

An efficient rounding boundary test for $x^y - 3$

Details can be found at

<http://prunel.ccsd.cnrs.fr/ensl-00169409/>

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- duration: a Ph.D. thesis

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Function development by Arénaire members – 3

Further functions in `crlibm`: `atan(x)`, `log(x)`...

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Further functions in `crlibm`: $\operatorname{atan}(x)$, $\log(x)$...

- Maple scripts generating header files
- Computation of infinite norms in Maple
- Hand-written Gappa proofs
- **duration: about 1 month per function**

Function development at Intel

And at Intel?

How many man-hours are accounted per `libm` function?

What is the issue?

Why is the Arénaire development process so slow?

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Why is the Arénaire development process so slow?

Actually, I thought we were always doing the same things...

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Task: implement f in a domain $[a, b]$ with an accuracy of k bits

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 - C, C++
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 - an internal language: `arenaiplot`

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- Written in
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 - an internal language: `arenaiplot`
- Targetted to
 - portable C implementations
 - using **double**, **double-double** and **triple-double** arithmetic
 - with easy-to-handle Horner evaluation

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Automatic handling of the following sub-problems:

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Task: Implement

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Let' try it out...

Results on new functions

Last functions in `crlibm`

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And Intel's customers ?

Could this be interesting for Intel's customers?

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Conclusion

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Automatic implementation of `libm` functions

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 - **Highly investigated** by Arénaire

- Need: **more and more computational power**

Thank you!

Thank you for your attention !

Questions ?