

Abstraction techniques for Floating-Point Arithmetic

Angelo Brillout¹, Daniel Kroening² and Thomas Wahl²

¹ETH Zurich, ²Oxford University

Floating-Point Arithmetic (FPA)

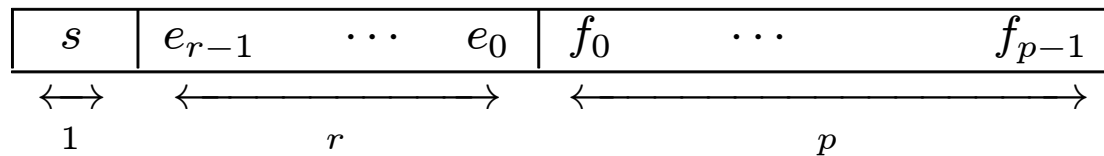
- Used for embedded and safety critical systems
 - Finite representation of real numbers
 - Rounding
 - Deviation causes unintuitive results
 - Deviation can change control flow
- Behavior of floating-point programs hard to predict

Contributions

- New effective approximation techniques
 - Over- and underapproximation for FPA
 - Bit-precise
- Precise and sound decision procedure for FPA:
 - Based on CBMC model checking engine
 - SAT solver as the back-end

Floating-Point Arithmetic (FPA)

- Numerical representation of a subset of the reals
- Floating-point format: IEEE-754 standard
 - Triple (s, e, f) stands for the number $(-1)^s \cdot f \cdot 2^e$
 - Represented by a bit-vector



- Representable numbers \mathbb{F}_p
- Floating-point operations $\oplus \ominus \otimes$
 - Differ from real arithmetic. E.g.:

$$(a \oplus b) \oplus c \neq a \oplus (b \oplus c)$$

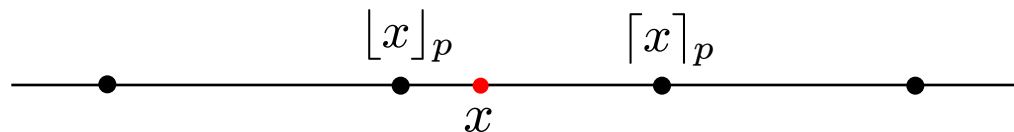
Floating-Point Arithmetic (FPA)

- Result of FP-operation not always representable

→ Approximations:

$$\lfloor x \rfloor_p := \max\{f \in \mathbb{F}_p : f \cdot x\}, \quad \text{and}$$

$$\lceil x \rceil_p := \min\{f \in \mathbb{F}_p : f \geq x\}.$$



→ Rounding function:

$$rd_p(x) \in \{\lfloor x \rfloor_p, \lceil x \rceil_p\}$$

- Rounding based on least significant bits of fraction

Floating-Point Arithmetic (FPA)

- Floating-point operations defined as:

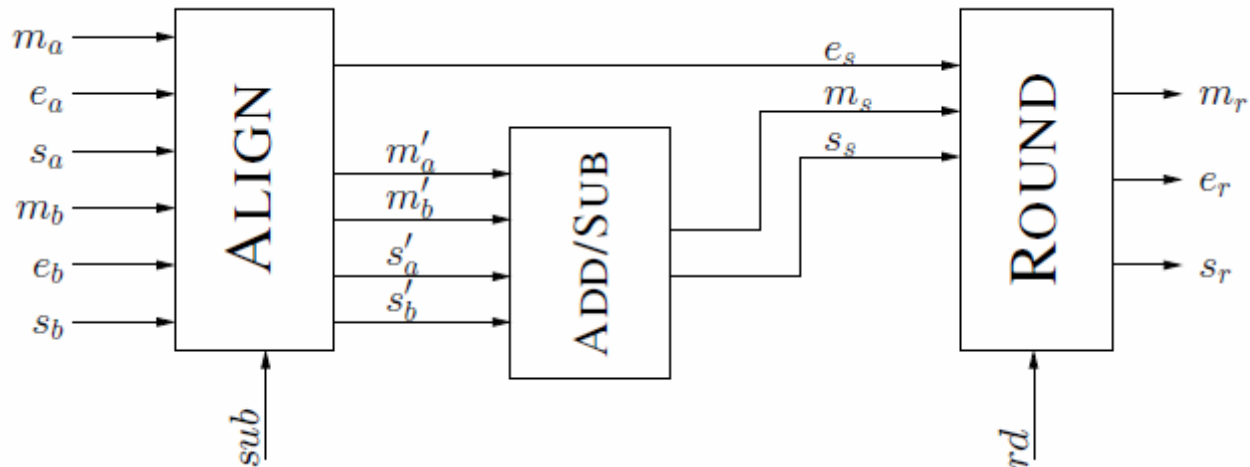
$$x \odot_p y := rd_p(x \circ y)$$

- Verification of FPA programs:
 - Naïve method: Bit-vector model of an FPU and bit-blasting
 - BMC (Unrolling, Bit-blasting, SAT-solving)

→ Does not scale for FPA

FPA Verification

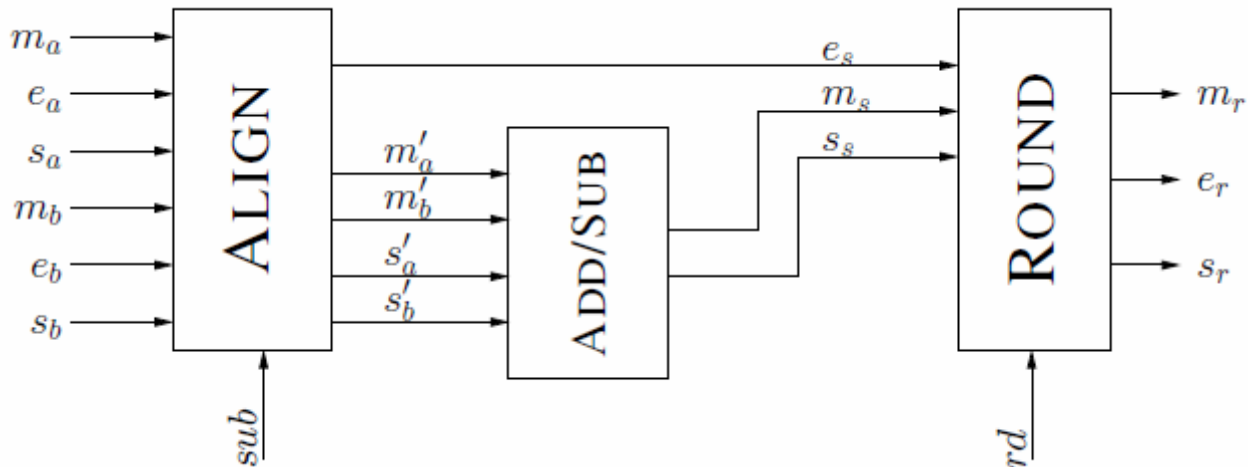
- FPU-Implementation of Add/Sub



- Align: mantissa shifted, rendering exponents equal
- Add/Sub: resulting mantissas are added/subtracted
- Round: shortening mantissa to obtain a number in \mathbb{F}_p

FPA Verification

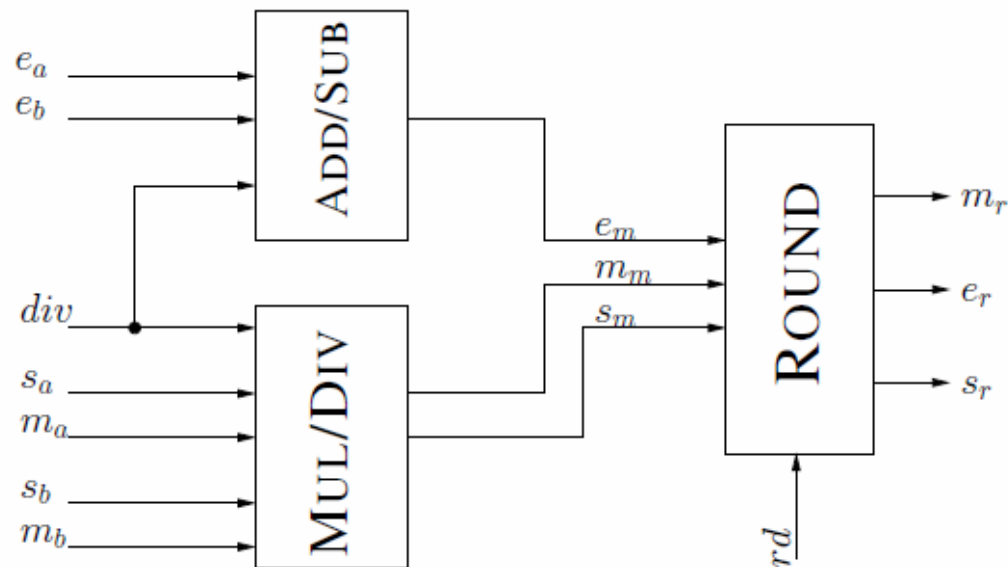
- FPU-Implementation of Add/Sub



Precision	ALIGN	ADD/SUB	ROUND	Total
$p = 5$	295	168	572	1035
$p = 23$	687	420	1447	2554
$p = 52$	1404	826	2923	5153

FPA Verification

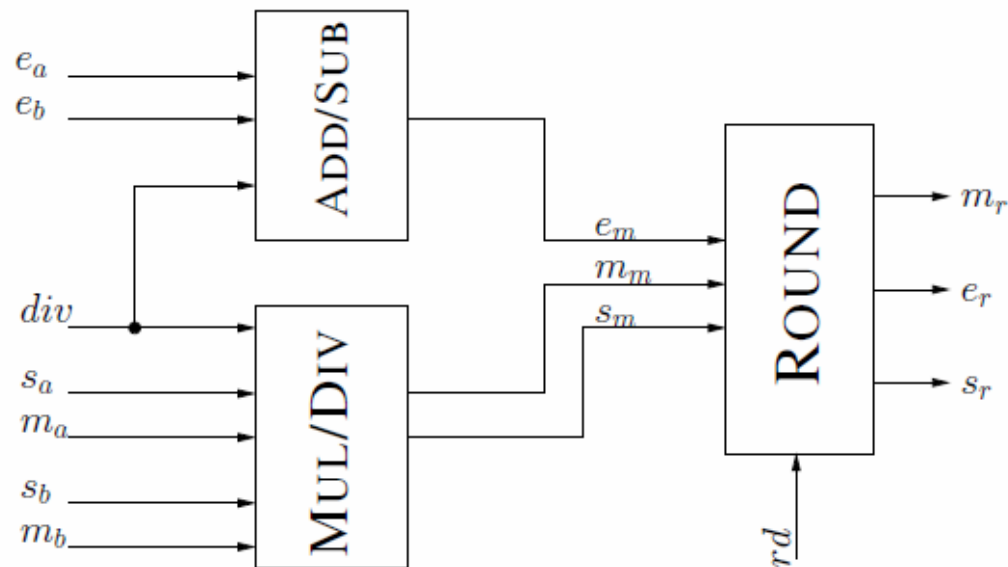
- FPU-Implementation of Mul/Div



- Add/Sub: exponents added/subtracted (Mul/Div)
- Mul/Div: mantissas multiplied/divided (Mul/Div)

FPA Verification

- FPU-Implementation of Mul/Div



Precision	MUL/DIV	ADD/SUB	ROUND	Total
$p = 5$	280	94	674	1048
$p = 23$	3898	94	2258	6550
$p = 52$	19268	94	5742	25104

FPA Verification

→ Need for approximate FP-operations

Can we approximate FP-operations by **reducing the precision p** ?

Approximation techniques

- Reducing the precision $p' < p$
 - Least significant bits are lost

- Overapproximation by **open** rounding:

$$\overline{rd}_{p,p'}(X) := [\lfloor X \rfloor_{p'}, \lceil X \rceil_{p'}] \cap \mathbb{F}_p$$

- New FP-operations

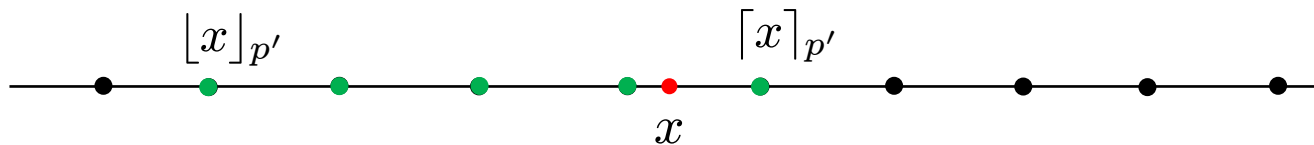
$$X \overline{\odot}_{p,p'} Y := \overline{rd}_{p,p'}(X \circ Y)$$

- Replace \odot_p by $\overline{\odot}_{p,p'}$ for some precision $p' < p$

Approximation techniques

- Overapproximation: visualization

$$\overline{rd}_{p,p'}(\{x\}) = [\lfloor x \rfloor_{p'}, \lceil x \rceil_{p'}] \cap \mathbb{F}_p$$



$$\overline{rd}_{p,p'}(\{x\}) = \{ \bullet, \bullet, \bullet, \bullet, \bullet \}$$

Approximation techniques

- Reducing the precision $p' < p$
 - Least significant bits are lost
- Underapproximation by **inhibiting rounding**:

$$\underline{rd}_{p,p'}(X) := X \cap \mathbb{F}_{p'}$$

- New FP-operations

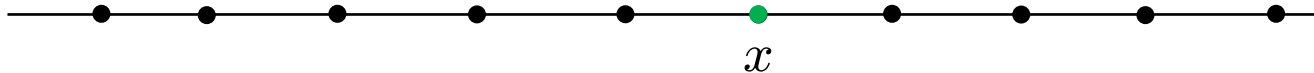
$$X \underline{\odot}_{p,p'} Y := \underline{rd}_{p,p'}(X \circ Y)$$

- Replace \odot_p by $\underline{\odot}_{p,p'}$ for some precision $p' < p$

Approximation techniques

- Underapproximation: visualization

$$\underline{rd}_{p,p'}(\{x\}) = \{x\} \cap \mathbb{F}_{p'}$$



precision $p' < p$

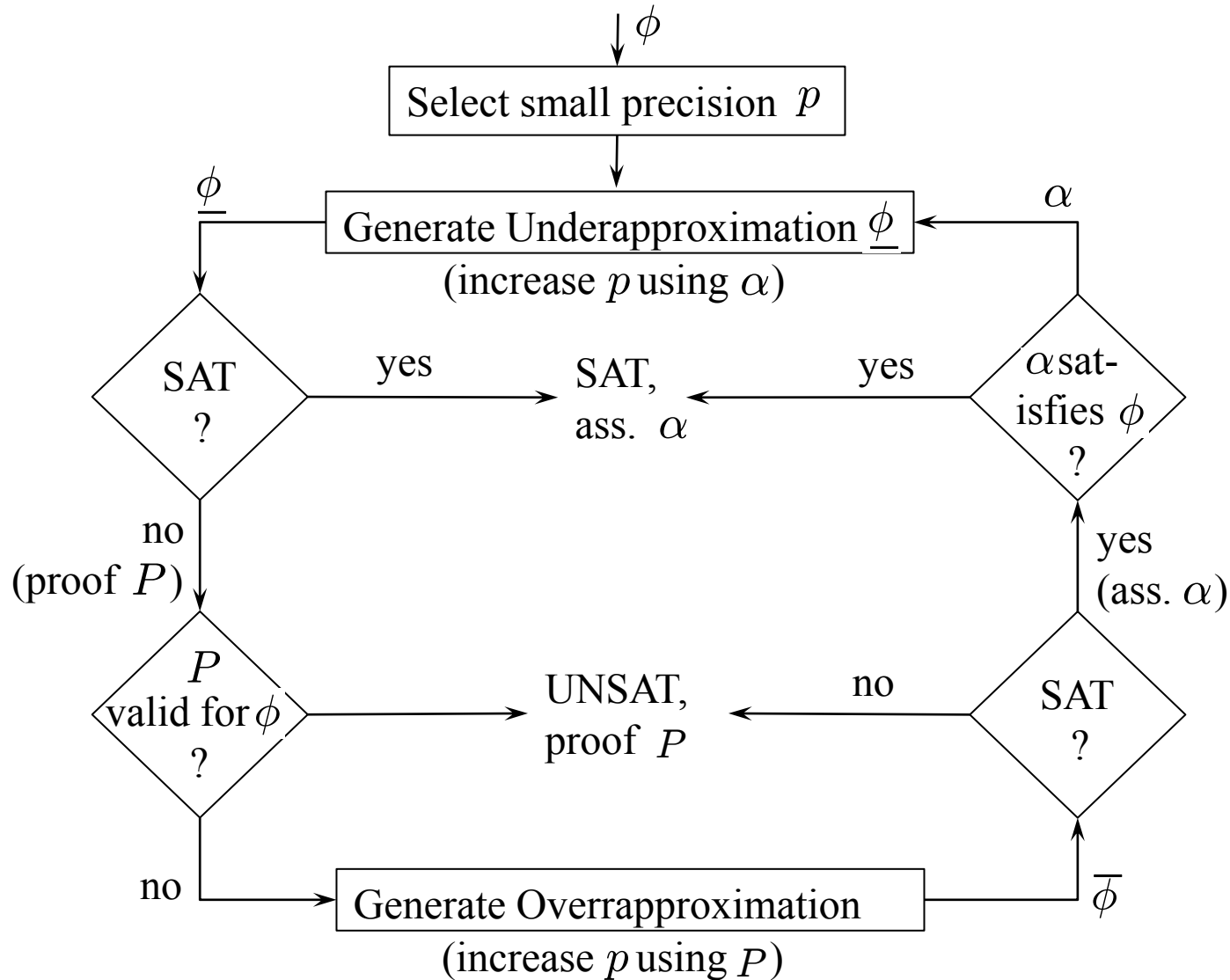
$$\underline{rd}_{p,p'}(\{x\}) = \{x\} \text{ if } x \in \mathbb{F}_{p'}, \quad \emptyset \text{ otherwise}$$

Alternating abstractions for FPA

- Over-approximation
 - Permits *more* execution traces than original program
 - SAT: no conclusion, UNSAT: assertions OK
- Under-approximation
 - Permits *less* execution traces than original program
 - SAT: assertion violated, UNSAT: no conclusion
- Refinement: increase p

→ Alternation yields complete procedure

Alternating abstractions for FPA



Alternating abstractions for FPA

Refinement for FPA:

- Spuriously SAT:

r result of $\overline{\odot}_{p,p'}$. If $r \neq \odot_p$ then increase precision

- Spuriously UNSAT:

- Recall:

$$\underline{rd}_{p,p'}(X) := X \cap \mathbb{F}_{p'}$$

- If the constraint $X \cap \mathbb{F}_{p'}$ occurs in P , then increase precision

Summary

- Model Checking with FPA
 - Effective over- and underapproximation hard to find
 - Slow (model checking)
 - ✓ Fully automatic
 - ✓ Provides counterexample

→ Implemented in CBMC

State of the Art

- Proof assistants
 - ✓ Very powerful
 - Require interaction
 - No counterexample

- Interval arithmetic $[1, 2] + [4, 6] = [5, 8]$
 - ✓ Fully automated
 - Too coarse
 - No counterexample

Issues

- E.g. the formula $(a \oplus b) \oplus c \neq a \oplus (b \oplus c)$ is SAT
 - Every overapproximation based on $\overline{\odot}$ is SAT
 - Every underapproximation based on $\underline{\odot}$ is UNSAT

→ Some formulae do not have effective over- or underapproximations

Conclusion

- New algorithm for iteratively approximating complex FPA –formulae
 - New under- and over-approximations for FP-operations
- Ability to generate counterexamples
 - Debugging
 - Automated test-vector generation
- Promising experiments, future work

Thank you!