A Tutorial on Numerical Stability

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Outline (1/2)

- 1. Basic Definitions: Forward, backward, mixed stability
- 2. Design space
 - How to measure errors
 - relative vs absolute, norm, componentwise, structured, deterministic vs randomized
 - How to model arithmetic
 - $-\left(1+\delta\right),$ + underflow, + BlackBox, floating point, rounding, precisions

Outline (2/2)

- 3. Examples
 - Dot products, matmul
 - GE + variations
 - Algorithms using orthogonal tranformations
 - Symmetric eigenproblem: Bisection, D&C, MRRR
 - Fast $(O(n^{\omega}))$ matmul
 - Fast linear algebra, via logarithmic stability
 - Exploiting problem structure (many kinds!)

Basic Definitions (for scalar functions)

- Want y = f(x), have an algorithm $\hat{y} = \hat{f}(x)$
- Forward stability: a bound on $|y \hat{y}|$ (see metrics below)
- Backward stability: a bound on $|x \hat{x}|$ where $\hat{y} = f(\hat{x})$
- Mixed stability: a bound on $|x \hat{x}|$ and $|\hat{y} \hat{\hat{y}}|$ where $\hat{\hat{y}} = f(\hat{x})$
 - Good if both small: "Almost the right answer $(\hat{y} \text{ instead of } \hat{\hat{y}})$ to almost the right problem $(\hat{x} \text{ instead of } x)$ "
- Error metrics
 - Absolute: $|y \hat{y}| \le \eta$ for some $\eta \ge 0$
 - Relative: $|y \hat{y}| / |y| \le \epsilon$ for some $\epsilon \ge 0$
 - Mixed: $|y \hat{y}| \le \epsilon |y| + \eta$ (eg. used to handle underflow)
 - Bounds on ϵ and η : multiply bound on $|x-\hat{x}|$ by condition number to get a bound on $|y-\hat{y}|$

More Metrics (for vector and matrix functions) (1/2)

- Write $\hat{x} = x + \delta x$, $\hat{A} = A + \delta A$, etc
- Normwise vs componentwise: $\|\delta A\| / \|A\|$ vs $\||\delta A| / |A|\|_{max}$
 - Both kinds of (small) backward error bounds for solving Ax = b (xgesvx in LAPACK), and smaller componentwise condition number: $||A^{-1}| \cdot |A||$ vs. $||A^{-1}|| \cdot ||A||$
 - Thm (D., Higham; Rump) Componentwise distance to singularity "close" to $1/|||A^{-1}|\cdot|A|||$
 - Extends to general $E \ge 0$ instead of |A|; distance is NP-hard (Rohn, Poljak)

More Metrics (for vector and matrix functions) (2/2)

- \bullet Structured: If A Symmetric/Bidiagonal/V andermonde/Totally Positive/... then so is \hat{A}
 - Condition numbers can be arbitrarily smaller in some cases
 - Ex: Bidiagonal SVD (xbdsqr in LAPACK) (D., Kahan)
- Randomized vs Deterministic
 - Guarantees a la Johnson-Lindenstrauss: "With probability at least $1-\delta$ the error is at most ϵ "
 - See arxiv.org/abs/2302.11474 for a 195 page design document for RandLAPACK

How to Model Arithmetic (1/2)

- Traditional model: $\operatorname{rnd}(a \text{ op } b) = (a \text{ op } b)(1 + \delta), |\delta| \le \epsilon \ll 1$
 - But new 8-bit IEEE floating point standard in progress, with $\epsilon = 1/8 \text{ or } 1/16$
 - Will (likely) support mixed precision dot products, so $\epsilon = 1/256$ or 1/2048
 - Nvidia has tried 0 mantissa bits (all numbers are $\pm(\sqrt{2})^e$)
 - Committee meeting biweekly, lots of companies want a standard
- Traditional model + underflow:
 - $-\operatorname{rnd}(a \text{ op } b) = (a \text{ op } b)(1+\delta) + \eta, \, |\delta| \le \epsilon, \, |\eta| \le UN$
 - See (D, 1984) for extensions of classical error analysis to include underflow
- \bullet Traditional model extends to complex arithmetic, with larger ϵ

How to Model Arithmetic (2/2)

- Traditional model + "black boxes"
 - Ex: Fused-multipy-add (FMA): $\operatorname{rnd}((a \cdot b) + c) = ((a \cdot b) + c)(1 + \delta), |\delta| \le \epsilon \ll 1$
 - Many others possible; many accelerators (eg for matmul) being built
 - -Ex: What could we do with an accurate dot product?
- Floating point: $\pm m \cdot 2^e$, with a rounding rule to determine δ, η
 - Traditional model applies (some exceptions pre-IEEE 754)
 - If conventional rounding (eg to nearest) then many tricks to extend precision (examples later)
 - New 8-bit standard will also support stochastic rounding, to reduce some error bounds from $O(n\epsilon)$ to $O(\sqrt{n}\epsilon)$
 - * See survey on stochastic rounding by Croci et al

Some floating point tricks for higher precision

- Two-Sum
 - Assume $|x| \le |y|$: head = x + y, tail = y (head x)- Thm: head + tail = x + y exactly
 - -head =leading bits, tail =trailing bits
- Two-Product
 - $-head = a \cdot b, tail = fma(a, b, -head) = a \cdot b head$
 - Thm: $head + tail = x \cdot y$ exactly
- Long history of extensions to compute in higher precision - Higham, Priest, Dekker, Rump, Kahan, ...

Computing Sums $s = \sum_{i=1}^{n} x_i$ (1/2)

• Conventional (sequential) summation

$$\begin{aligned} -\hat{s} &= x_1, \text{ for } i = 2:n, \ \hat{s} = \text{rnd}(\hat{s} + x_i) = (\hat{s} + x_i)(1 + \delta_i) \\ -\hat{s} &= \sum_{i=1}^n [x_i \prod_{j=\max(i,2)}^n (1 + \delta_j)], \ |\delta_j| \leq \epsilon \\ -1 &- \frac{n\epsilon}{1 - n\epsilon} \leq \prod_{j=1}^n (1 + \delta_j)^{\pm 1} \leq 1 + \frac{n\epsilon}{1 - n\epsilon} \text{ if } n\epsilon < 1 \\ -\hat{s} &= \sum_{i=1}^n x_i(1 + \bar{\delta}_i), \ |\bar{\delta}_i| = O(n\epsilon) \Rightarrow \text{ backward stable} \\ -|s - \hat{s}| \leq \sum_{i=1}^n |x_i \bar{\delta}_i| = O(n\epsilon) \sum_{i=1}^n |x_i| \Rightarrow \text{ forward stable} \\ * \text{ Condition number for relative error} = \sum_{i=1}^n |x_i| / |\sum_{i=1}^n x_i| \end{aligned}$$

• Conventional (sequential) summation with randomized rounding

- Round up or down with probability \propto distance to other choice $-O(n\epsilon) \Rightarrow O(\sqrt{n\epsilon})$ w.h.p. (Central Limit Thm) (Croci et al)
- Parallel summation with a binary tree: $O(n) \Rightarrow O(\log n)$
- Compensated summation (Kahan) : $O(n) \Rightarrow 2$ (4n flops)

Computing Sums $s = \sum_{i=1}^{n} x_i$ (2/2)

• Guaranteeing a small relative error, despite cancellation

- Obvious approach: very large ("super") accumulator
 - * Time, mem cost exponential in input size (#exponent bits)
- Faster approach:
 - * Sort x_i in order of decreasing exponent (or magnitude)
 - * Sum from x_1 to x_n using k extra mantissa bits
 - * Thm (D, Hida; Priest): If $n \leq 1 + 2^k$, relative error $\approx 1.5\epsilon$
- Guaranteeing bitwise reproducibility for any summation order
 - Modern systems nondeterministic \Rightarrow summation order can vary
 - Of interest for scientific, legal, political reasons \ldots
 - Thm (Ahrens, Nguyen, D.): Cost of reproducible summation = 9n flops, 3n bit-wise ops, 6 word accumulator

Computing Dot Products $s = \sum_{i=1}^{n} x_i \cdot y_i$, Classical Matmul, Some Other NLA Algorithms

- Prior approaches apply (some require $x_i \cdot y_i = head + tail$)
- Conventional (sequential) summation for dot products

$$-\hat{s} = \sum_{i=1}^{n} x_i \cdot y_i (1 + \bar{\delta}_i), \ |\bar{\delta}_i| = O(n\epsilon) \Rightarrow \text{ backward stable} \\ -|s - \hat{s}| = O(n\epsilon) \sum_{i=1}^{n} |x_i \cdot y_i| \Rightarrow \text{ forward stable}$$

 \bullet Conventional (sequential) summation for $C=A\cdot B$

$$-|C - \hat{C}| = O(n\epsilon)|A| \cdot |B| \Rightarrow$$
 forward stable

- $-\|C \hat{C}\| = O(n^k \epsilon) \|A\| \cdot \|B\|, k \text{ depends on norm}$
- Not back. stable in general $(O(n^3) \text{ constraints on } O(n^2) \text{ data})$
- $-\operatorname{Unless} A \cdot A^T = I: \hat{C} = C + \delta C = A(B + A^T \delta C) = A(B + \delta B),$ $\|\delta B\|_2 = \|\delta C\|_2 = O(n^k \epsilon) \|B\|_2$
- All algorithms based on orthogonal tranformations (QR, eig, SVD,...) are normwise backward stable

More on symmetric tridiagonal eigensolvers

- $T = T^T$, $n \times n$ and tridiagonal
- Bisection for eigenvalues of T (D., Dhillon, Ren)
 - Compute Inertia $(T \sigma I) = \#$ pos,zero,neg $D_{ii} = \#$ evals of T that are > σ , = σ , < σ , where $T = LDL^T$
 - Expect these counts to be monotonic in σ for correctness
 - Thm: Counts are monotonic if floating point is: $a_1 \text{ op } b_1 \ge a_2 \text{ op } b_2 \rightarrow \operatorname{rnd}(a_1 \text{ op } b_1) \ge \operatorname{rnd}(a_2 \text{ op } b_2).$
- MRRR for eigenvalues and eigenvectors of T (Dhillon, Parlett)
 - Goal: O(mn) flops to stably compute m pairs (λ_i, v_i) : $||Tv_i - \lambda_i v_i|| = O(\epsilon)||T||$ and $|v_i^T v_j| = O(\epsilon)$
 - Simple algorithm: Bisection + Inverse Iteration can fail
 - -MRRR = Multiple Relatively Robust Representations meant to fix this, usually works, still some rare failures to be fixed

LU, triangular factorizations (1/4)

- Factor $P_r A P_c = A' = LU$, solve Ax = b using substitution
- $A' + \delta A' = LU, |\delta A'| = O(n\epsilon)|L| \cdot |U|$
- $(A' + \delta A'')\hat{x} = b, \ |\delta A''| = O(n\epsilon)|L| \cdot |U|$
- \bullet Normwise backward stability depends on $\||L|\cdot|U|\|/\|A\|$
- Instead use $Growth_factor = | \text{ largest intermediate result } |/||A||_{max}$
- General A, Partial Pivoting (PP)
 - $-P_r$ chooses $|A'_{11}| = \max_i |A'_{i1}|$, ditto for later columns, $P_c = I$
 - $-L_{ii} = 1, |L_{ij}| \le 1,$ #comparisons = n(n-1)/2
 - $-\operatorname{Growth}_{\operatorname{factor}} \leq 2^{n-1}$, unstable but rare
 - Statistical models and experiments support growth_factor = $O(n^{2/3})$ or $O(n^{1/2})$ (Trefethen, Schreiber)(Huang, Tikhomirov)

LU, triangular factorizations (2/4)

- General A, Rook Pivoting (RP)
 - $-P_r, P_c$ choose $|A'_{11}| = \max_i |A'_{i1}| = \max_i |A'_{1i}|$, ditto for later steps
 - $-A' = LDU, \ L_{ii} = U_{ii} = 1, \ |L_{ij}| \le 1, \ |U_{ij}| \le 1$
 - -#comparisons usually like PP, can be $\Theta(n^3)$, unlikely
 - $E(\# comparisons) \le en(n-1)/2$
 - $-\operatorname{Growth_factor} \le 1.5n^{\frac{3}{4}\ln n} \ll 2^{n-1}$
- General A, Complete Pivoting (CP)
 - $-P_r, P_c$ choose $|A'_{11}| = \max_{ij} |A'_{ij}|$, ditto for later steps

$$-\#\text{comparisons} = n^3/3 + O(n^2)$$

- $-\operatorname{Growth_factor} = O(n^{\frac{2+\ln n}{4}})$
- Was long conjectured to be n, a few counterexamples found

LU, triangular factorizations (3/4)

- General A, Randomized with No Pivoting (NP)
 - Perform LU with NP on $B_r \cdot A \cdot B_c$ (Baboulin et al)

 $* B_r$ and B_c are random butterfly matrices

- * One level = $B^n = 2^{-1/2} \begin{bmatrix} D_0 & D_1 \\ D_0 & -D_1 \end{bmatrix}$
 - · $D_k(i,i)$ random in [.95, 1.05], well-conditioned $\begin{bmatrix} B^{n/2} & 0 \end{bmatrix}$
- * Two level = $\begin{bmatrix} B^{n/2} & 0 \\ 0 & B^{n/2} \end{bmatrix} \cdot B^n$, etc.
- \ast Only use a few levels, cheap to apply or invert
- \ast Backward stable (and faster) in practice
- Perform LU with NP on $V_r \cdot A \cdot V_c$ (D., Grigori, Rusciano)
 - $* V_r$ and V_c are Haar matrices
 - * Thm: $E(\log(\text{Growth}_factor)) = O(\log n)$

LU, triangular factorizations (4/4)

- General A, Tournament Pivoting (TP) (Grigori et al)
 - $-\operatorname{Choose} b$ rows from group of b columns, access data once
 - Choose subset of b rows from 2b rows at a time, do reduction
 - Allows LU to attain communication lower bound
 - Schur complement at each step same as PP applied to different matrix built from A, so as "stable" as PP
 - Thm: If the tournament reduction tree height $\leq H,$ Growth_factor $\leq 2^{n(H+1)-1}$

Fast $(O(n^{\omega}))$ Matmul is Stable (D., Dumitriu, Holtz)

- \bullet Stationary Partition Algorithms for $C=A\cdot B$
 - Recursively apply formula for $k \times k$ matmul:
 - $-c_{hl} = \sum_{s=1}^{t} w_{rs} P_s$ where $P_s = (\sum_{i=1}^{k^2} u_{is} x_i) (\sum_{j=1}^{k^2} v_{js} y_j)$
 - $-x_i$ (resp y_i) are entries of A (resp B) ordered columnwise
 - Includes Strassen, many others
 - $-\|\hat{C} C\| \le \mu(n)\epsilon \|A\| \|B\| + O(\epsilon^2)$ $-\mu(n) = O(n^{\log_k(e_{max}\|U\| \|V\| \|W\|) + o(1)}) = poly(n)$
 - $-\,U,\,V,\,W$ are matrices of coefficients (generalizes Bini, Lotti)
 - $-e_{max}$ depends on the sparsity structures of U, V, W
- Extends to Non-stationary partition algorithms
- \bullet Extends to preand post-processing of A and B
- Extends to group-theoretic recursive algorithms (Cohn, Umans)

Fast Linear Algebra is Stable (1/5) (D., Dumitriu, Holtz)

- Logarithmic Stability: $\frac{\|\hat{f}(x) f(x)\|}{\|f(x)\|} \le O(\epsilon) \kappa_f^{polylog(n)}(x) + O(\epsilon^2)$
- \bullet Getting usual error bound increases precision and complexity by polylog(n)
- Inverting triangular matrix recursively costs $O(n^{\omega})$, log. stable

$$\begin{bmatrix} T_{11} & T_{12} \\ 0 & T_{22} \end{bmatrix}^{-1} = \begin{bmatrix} T_{11}^{-1} & -T_{11}^{-1} \cdot T_{12} \cdot T_{22}^{-1} \\ 0 & T_{22}^{-1} \end{bmatrix}$$

• Ditto for recursive matrix inversion for $M^{-1} = (M^T M)^{-1} \cdot M^T$

$$H = \begin{bmatrix} A & B \\ B^{T} & C \end{bmatrix} = \begin{bmatrix} I & 0 \\ B^{T} A^{-1} & I \end{bmatrix} \cdot \begin{bmatrix} A & B \\ 0 & S \end{bmatrix}, S = C - B^{T} A^{-1} B$$
$$H^{-1} = \begin{bmatrix} A^{-1} + A^{-1} B S^{-1} B^{T} A^{-1} & -A^{-1} B S^{-1} \\ -S^{-1} B^{T} A^{-1} & S^{-1} \end{bmatrix}$$

Fast Linear Algebra is Stable (2/5)

- Recursive (left-right) QR costs $O(n^{\omega})$, stable (not log.)
 - Do QR on left half of A (recursively)
 - Update right half of A
 - Do QR on lower right of A (recursively)
- Recursive (left-right) GEPP costs $O(n^{\omega})$, stable if $||L^{-1}||$ bounded - Ditto

Fast Linear Algebra is Stable (3/5) (Ballard et al)

- Background on eigensolvers: matrix-sign function
- Use Newton to solve $x^2 = 1$: $x_{n+1} = (x_n + x_n^{-1})/2 \rightarrow \operatorname{sign}(\Re(x_0))$
- $(I \pm (A_n + A_n^{-1})/2)/2 \rightarrow P_{\pm} = \text{spectral projector for } \Re(\lambda) \stackrel{>}{<} 0$
- Do RRQR (Rank-Revealing QR):
- $-VR = G = \text{Gaussian, so } V \text{ Haar} \\ -P_+V^T = UR, \text{ so } P_+ = URV \\ \bullet \text{ Update } A \leftarrow U^T A U = \begin{bmatrix} A_+ & A_{12} \\ O(\epsilon) & A_- \end{bmatrix}, \text{ stable if really } O(\epsilon) \end{cases}$
- Apply to $\alpha A_{\pm} + \beta I$ to divide-and-conquer spectrum
- Newton = repeated squaring of Cayley Transform $(A-I)(A+I)^{-1}$

Fast Linear Algebra is Stable (4/5)

• Inverse-free repeated squaring of $A^{-1}B$ $(A_0 = A, B_0 = I)$

$$\begin{bmatrix} B_j \\ -A_j \end{bmatrix} = \begin{bmatrix} Q_{11} & Q_{12} \\ Q_{21} & Q_{22} \end{bmatrix} \cdot \begin{bmatrix} R_j \\ 0 \end{bmatrix}, \begin{array}{l} A_{j+1} = Q_{12}^T \cdot A_j \\ B_{j+1} = Q_{22}^T \cdot B_j \\ \bullet A_{j+1}^{-1} B_{j+1} = (A_j^{-1} B_j)^2 \end{array}$$

• Need RRQR of $P_{\circ} \approx (I + (A_j^{-1}B_j))^{-1} = (A_j + B_j)^{-1}A_j$

$$\begin{split} &-A_j = URV \; (V \; \text{Haar}), \; \hat{R}Q = U^T (A_j + B_j) \\ &- \Rightarrow (A_j + B_j)^{-1} A_j = Q^T (\hat{R}^{-1}R) V \end{split}$$

- Apply to $(aA + bI)^{-1}(cA + dI)$ to split spectrum on circles
- Applies to pencils $A \lambda B$
- All Matmul, QR; finite precision analysis w.i.p.

Fast Linear Algebra is Stable (5/5) (Banks et al)

- \bullet Shattering Approach: Add noise $A+\gamma G,\,G$ Gaussian
 - W.h.p. separates close eigenvalues of $A = VDV^{-1}$ so V well-conditioned
- Can accurately compute matrix-sign function using Newton
 Do binary search on 2D grid to find good split
- \bullet Cost increases/backward error decreases as γ decreases
 - Attaining $||A VDV^{-1}|| \leq \delta$ and $\kappa(V) \leq 32n^{2.5}/\delta$ costs $O(n^{\omega} polylog(\frac{n}{\delta}))$ arithmetic or bit operations

Exploiting Structure for Higher Accuracy (1/6)

- If my problem is structured (symmetric/sparse/diagonally dominant/Vandermonde/...) can I get a more accurate answer? Or a structured backward error?
- \bullet Many possibilities, will show a few
- Solving Ax = b using Cholesky
 - Thm (van der Sluis): If A spd, choosing diagonal D so $\hat{A} = DAD$ has $\hat{A}_{ii} = 1 \Rightarrow \kappa(\hat{A}) \leq n \cdot \min_D \kappa(DAD)$
 - $-\kappa(\hat{A})$ can be $\ll \kappa(A)$
 - Let \hat{x} be computed solution: $||D^{-1}(x-\hat{x})||/||D^{-1}\hat{x}|| = O(\epsilon)\kappa(\hat{A})$ - $1/\kappa(\hat{A}) \approx$ smallest componentwise relative perturbation that makes $A + \delta A$ singular

Exploiting Structure for Higher Accuracy (2/6)

- Iterative Refinement
 - -Solve Ax = b, repeat until "convergence": r = b - Ax, solve Ad = r, x = x + d
 - (Approximate) Newton on a linear system
- Version 1: Use GEPP, compute r in double precision

-x converges to true solution in norm if $\kappa(A)\epsilon \approx 1$

- Version 2: Use GEPP, compute r in single precision (Skeel)
 - -x converges to small componentwise relative backward error $\max_i |r_i|/(|A| \cdot |x| + |b|)_i$, if condition number not too large Condition number $\Rightarrow |||A^{-1}| \cdot |A| \cdot |x|||/||x|| \le |||A^{-1}| \cdot |A|||$
- Version 3++: Different solvers, convergence criteria, multiple precisions (3 or even 5)

Exploiting Structure for Higher Accuracy (3/6)

- When is high relative accuracy possible in the traditional model? $\operatorname{rnd}(a \text{ op } b) = (a \text{ op } b)(1 + \delta), |\delta| \leq \epsilon \ll 1$
- $x^2 y^2 = (x y)(x + y)$: possible
- x + y + z: impossible
- Motzkin polynomial: $z^6 + x^2y^2(x^2 + y^2 3z^2)$?

Exploiting Structure for Higher Accuracy (3/6)

• When is high relative accuracy possible in the traditional model? $\operatorname{rnd}(a \text{ op } b) = (a \text{ op } b)(1+\delta), \ |\delta| \le \epsilon \ll 1$

•
$$x^2 - y^2 = (x - y)(x + y)$$
: possible

- x + y + z: impossible
- Motzkin polynomial: $z^6 + x^2y^2(x^2 + y^2 3z^2)$: possible!

$$\begin{array}{ll} \text{if} & |x-z| \leq |x+z| \wedge |y-z| \leq |y+z| \\ p = z^4 \cdot [4((x-z)^2 + (y-z)^2 + (x-z)(y-z))] + \\ & + z^3 \cdot [2(2(x-z)^3 + 5(y-z)(x-z)^2 + 5(y-z)^2(x-z) + \\ & 2(y-z)^3)] + \\ & + z^2 \cdot [(x-z)^4 + 8(y-z)(x-z)^3 + 9(y-z)^2(x-z)^2 + \\ & 8(y-z)^3(x-z) + (y-z)^4] + \\ & + z \cdot [2(y-z)(x-z)((x-z)^3 + 2(y-z)(x-z)^2 + \\ & 2(y-z)^2(x-z) + (y-z)^3] + \\ & + (y-z)^2(x-z)^2((x-z)^2 + (y-z)^2) \\ \text{else} & \dots 7 \text{ more analogous cases} \end{array}$$

... 7 more analogous cases

Exploiting Structure for Higher Accuracy (4/6)

- Evaluating p(x) accurately depends on its variety V(p)
- Def: V(p) is *allowable* if it is a finite union of intersections of basic allowable sets:

$$-Z_i = x : x_i = 0, \ S_{ij} = x : x_i + x_j = 0, \ D_{ij} = x : x_i - x_j = 0$$

- Thm: V(p) unallowable $\Rightarrow p$ cannot be evaluated accurately on \mathbb{R}^n or \mathbb{C}^n (can be extended to smaller domains)
- Ex: $V(Motzkin) = \{ |x| = |y| = |z| \}$
- Thm: On \mathbb{C}^n , V(p) allowable is also sufficient for accurate evaluation (p(x) factors into $x_i, x_i \pm x_j)$
- Real case: some progress toward decision procedure (D., Dumitriu, Holtz, Koev)
- \bullet I deas extend to adding "black boxes" etc, FMA, dot-products, \ldots

Exploiting Structure for Higher Accuracy (5/6)

Type of			Any	Gauss. elim.								
matrix	$\det A$	A^{-1}	minor	NP	PP	CP	RRD	QR	NE	Az = b	SVD	EVD
Acyclic	n	n^2	n	n^2	n^2	n^2	n^2				n^3	
DSTU	n^3	n^5	n^3	n^3	n^3	n^3	n^3				n^3	
TSC	n	n^3	n	n^4	n^4	n^4	n^4				n^4	
Diagonally												
dominant	n^3		No	n^3		n^3	n^3				n^3	
M-matrices	n^3	n^3	No	n^3		n^3	n^3				n^3	
Cauchy												
(non-TN)	n^2	n^2	n^2	n^2	n^3	n^3	n^3		n^2		n^3	
Vandermonde												
(non-TN)	n^2		No				n^3		n^2		n^3	
Displacement												
rank one	n^2						n^3				n^3	
Totally												
nonnegative	n	n^3	n^3	n^3	n^4	n^4	n^3	n^3	0	n^2	n^3	n^3
TN^{J}	n	n^3	n^3	n^3	n^4	n^4	n^3	n^3	0	n^2	n^3	n^3
Toeplitz	No		No	No	No	No	No	No	No		No	No

Exploiting Structure for Higher Accuracy (6/6)

• Eigenvalues of the 20th Schur Complement of the 40-by-40 Vandermonde matrix $V_{ij} = i^{j-1}$, computed both using a Conventional algorithm (x) and and Accurate algorithm (+)



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