# A Tutorial on Numerical Stability 

James Demmel<br>UC Berkeley<br>Math and EECS Depts.

## 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
$-(1+\delta),+$ 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 $\left(O\left(n^{\omega}\right)\right)$ 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 ( $\hat{y}$ instead of $\hat{\hat{y}}$ ) to almost the right problem ( $\hat{x}$ instead of $x$ )"
- Error metrics
- Absolute: $|y-\hat{y}| \leq \eta$ for some $\eta \geq 0$
- Relative: $|y-\hat{y}| /|y| \leq \epsilon$ for some $\epsilon \geq 0$
- Mixed: $|y-\hat{y}| \leq \epsilon|y|+\eta$ (eg. used to handle underflow)
- Bounds on $\epsilon$ and $\eta$ : 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 $A x=b$ (xgesvx in LAPACK), and smaller componentwise condition number: $\left\|\left|A^{-1}\right| \cdot|A|\right\|$ vs. $\left\|A^{-1}\right\| \cdot\|A\|$
- Thm (D., Higham; Rump) Componentwise distance to singularity "close" to $1 / \|\left|\left|A^{-1}\right| \cdot\right| A| | \mid$
- Extends to general $E \geq 0$ instead of $|A|$; distance is NP-hard (Rohn, Poljak)


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

- Structured: If $A$ Symmetric/Bidiagonal/Vandermonde/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 $\epsilon$ "
- See arxiv.org/abs/2302.11474 for a 195 page design document for RandLAPACK


## How to Model Arithmetic (1/2)

- Traditional model: $\operatorname{rnd}(a$ op $b)=(a$ op $b)(1+\delta),|\delta| \leq \epsilon \ll 1$
- But new 8-bit IEEE floating point standard in progress, with $\epsilon=1 / 8$ 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:
$-\operatorname{rnd}(a$ op $b)=(a$ op $b)(1+\delta)+\eta,|\delta| \leq \epsilon,|\eta| \leq U N$
- See (D, 1984) for extensions of classical error analysis to include underflow
- Traditional model extends to complex arithmetic, with larger $\epsilon$


## How to Model Arithmetic (2/2)

- Traditional model + "black boxes"
- Ex: Fused-multipy-add (FMA): $\operatorname{rnd}((a \cdot b)+c)=((a \cdot b)+c)(1+\delta),|\delta| \leq \epsilon \ll 1$
- 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 $\delta, \eta$
- 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 $|x| \leq|y|:$ 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 $=\mathrm{fma}(a, b,-$ 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 $s=\sum_{i=1}^{n} x_{i}(\mathbf{1} / 2)$

- Conventional (sequential) summation
$-\hat{s}=x_{1}$, for $i=2: n, \hat{s}=\operatorname{rnd}\left(\hat{s}+x_{i}\right)=\left(\hat{s}+x_{i}\right)\left(1+\delta_{i}\right)$
$-\hat{s}=\sum_{i=1}^{n}\left[x_{i} \prod_{j=\max (i, 2)}^{n}\left(1+\delta_{j}\right)\right],\left|\delta_{j}\right| \leq \epsilon$
$-1-\frac{n \epsilon}{1-n \epsilon} \leq \prod_{j=1}^{n}\left(1+\delta_{j}\right)^{ \pm 1} \leq 1+\frac{n \epsilon}{1-n \epsilon}$ if $n \epsilon<1$
$-\hat{s}=\sum_{i=1}^{n} x_{i}\left(1+\bar{\delta}_{i}\right),\left|\bar{\delta}_{i}\right|=O(n \epsilon) \Rightarrow$ backward stable
$-|s-\hat{s}| \leq \sum_{i=1}^{n}\left|x_{i} \bar{\delta}_{i}\right|=O(n \epsilon) \sum_{i=1}^{n}\left|x_{i}\right| \Rightarrow$ forward stable $*$ Condition number for relative error $=\sum_{i=1}^{n}\left|x_{i}\right| /\left|\sum_{i=1}^{n} x_{i}\right|$
- 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) : $O(n) \Rightarrow 2$ ( $4 n$ 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 $\lesssim 1.5 \epsilon$
- Guaranteeing bitwise reproducibility for any summation order
- Modern systems nondeterministic $\Rightarrow$ summation order can vary
- Of interest for scientific, legal, political reasons ...
- Thm (Ahrens, Nguyen, D.): Cost of reproducible summation $=9 n$ flops, $3 n$ 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 $x_{i} \cdot y_{i}=h e a d+$ tail $)$
- Conventional (sequential) summation for dot products
$-\hat{s}=\sum_{i=1}^{n} x_{i} \cdot y_{i}\left(1+\bar{\delta}_{i}\right),\left|\bar{\delta}_{i}\right|=O(n \epsilon) \Rightarrow$ backward stable
$-|s-\hat{s}|=O(n \epsilon) \sum_{i=1}^{n}\left|x_{i} \cdot y_{i}\right| \Rightarrow$ forward stable
- Conventional (sequential) summation for $C=A \cdot B$
$-|C-\hat{C}|=O(n \epsilon)|A| \cdot|B| \Rightarrow$ forward stable
$-\|C-\hat{C}\|=O\left(n^{k} \epsilon\right)\|A\| \cdot\|B\|, k$ depends on norm
- Not back. stable in general $\left(O\left(n^{3}\right)\right.$ constraints on $O\left(n^{2}\right)$ data $)$
- Unless $A \cdot A^{T}=I: \hat{C}=C+\delta C=A\left(B+A^{T} \delta C\right)=A(B+\delta B)$, $\|\delta B\|_{2}=\|\delta C\|_{2}=O\left(n^{k} \epsilon\right)\|B\|_{2}$
- 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 $\operatorname{Inertia}(T-\sigma I)=\#$ pos,zero,neg $D_{i i}=\#$ evals of $T$ that are $>\sigma,=\sigma,<\sigma$, where $T=L D L^{T}$
- Expect these counts to be monotonic in $\sigma$ for correctness
- Thm: Counts are monotonic if floating point is:

$$
a_{1} \text { op } b_{1} \geq a_{2} \text { op } b_{2} \rightarrow \operatorname{rnd}\left(a_{1} \text { op } b_{1}\right) \geq \operatorname{rnd}\left(a_{2} \text { op } b_{2}\right)
$$

- MRRR for eigenvalues and eigenvectors of $T$ (Dhillon, Parlett)
- Goal: $O(m n)$ flops to stably compute $m$ pairs $\left(\lambda_{i}, v_{i}\right)$ :

$$
\left\|T v_{i}-\lambda_{i} v_{i}\right\|=O(\epsilon)\|T\| \text { and }\left|v_{i}^{T} v_{j}\right|=O(\epsilon)
$$

- 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 $P_{r} A P_{c}=A^{\prime}=L U$, solve $A x=b$ using substitution
- $A^{\prime}+\delta A^{\prime}=L U,\left|\delta A^{\prime}\right|=O(n \epsilon)|L| \cdot|U|$
- $\left(A^{\prime}+\delta A^{\prime \prime}\right) \hat{x}=b,\left|\delta A^{\prime \prime}\right|=O(n \epsilon)|L| \cdot|U|$
- Normwise backward stability depends on $\||L| \cdot|U|\| /\|A\|$
- Instead use Growth_factor $=\mid$ largest intermediate result $\mid /\|A\|_{\text {max }}$
- General $A$, Partial Pivoting (PP)
- $\operatorname{Pr}$ chooses $\left|A_{11}^{\prime}\right|=\max _{i}\left|A_{i 1}^{\prime}\right|$, ditto for later columns, $P_{c}=I$
$-L_{i i}=1,\left|L_{i j}\right| \leq 1, \#$ comparisons $=n(n-1) / 2$
- Growth factor $\leq 2^{n-1}$, unstable but rare
- Statistical models and experiments support growth factor $=$ $O\left(n^{2 / 3}\right)$ or $O\left(n^{1 / 2}\right)$ (Trefethen, Schreiber)(Huang, Tikhomirov)


## LU , triangular factorizations (2/4)

- General $A$, Rook Pivoting (RP)
$-P_{r}, P_{c}$ choose $\left|A_{11}^{\prime}\right|=\max _{i}\left|A_{i 1}^{\prime}\right|=\max _{i}\left|A_{1 i}^{\prime}\right|$, ditto for later steps
$-A^{\prime}=L D U, L_{i i}=U_{i i}=1,\left|L_{i j}\right| \leq 1,\left|U_{i j}\right| \leq 1$
- \#comparisons usually like PP, can be $\Theta\left(n^{3}\right)$, unlikely
$-\mathrm{E}(\#$ comparisons $) \leq e n(n-1) / 2$
- Growth factor $\leq 1.5 n^{\frac{3}{4} \ln n} \ll 2^{n-1}$
- General $A$, Complete Pivoting (CP)
$-P_{r}, P_{c}$ choose $\left|A_{11}^{\prime}\right|=\max _{i j}\left|A_{i j}^{\prime}\right|$, ditto for later steps
$-\#$ comparisons $=n^{3} / 3+O\left(n^{2}\right)$
- Growth factor $=O\left(n^{\frac{2+\ln n}{4}}\right)$
- 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 $=B^{n}=2^{-1 / 2}\left[\begin{array}{cc}D_{0} & D_{1} \\ D_{0} & -D_{1}\end{array}\right]$
- $D_{k}(i, i)$ random in $[.95,1.05]$, well-conditioned
* Two level $=\left[\begin{array}{cc}B^{n / 2} & 0 \\ 0 & B^{n / 2}\end{array}\right] \cdot B^{n}$, etc.
* Only use a few levels, cheap to apply or invert
* 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: $E(\log ($ Growth factor $))=O(\log n)$


## LU, triangular factorizations (4/4)

- General $A$, Tournament Pivoting (TP) (Grigori et al)
- Choose $b$ rows from group of $b$ columns, access data once
- Choose subset of $b$ rows from $2 b$ 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 $\left(O\left(n^{\omega}\right)\right.$ ) Matmul is Stable (D., Dumitriu, Holtz)

- Stationary Partition Algorithms for $C=A \cdot B$
- Recursively apply formula for $k \times k$ matmul:
$-c_{h l}=\sum_{s=1}^{t} w_{r s} P_{s}$ where $P_{s}=\left(\sum_{i=1}^{k^{2}} u_{i s} x_{i}\right)\left(\sum_{j=1}^{k^{2}} v_{j s} y_{j}\right)$
- $x_{i}$ (resp $y_{i}$ ) are entries of $A$ (resp $B$ ) ordered columnwise
- Includes Strassen, many others
$-\|\hat{C}-C\| \leq \mu(n) \epsilon\|A\|\|B\|+O\left(\epsilon^{2}\right)$
$-\mu(n)=O\left(n^{\log _{k}\left(e_{\max }\|U\|\|V\|\|W\|\right)+o(1)}\right)=\operatorname{poly}(n)$
$-U, V, W$ are matrices of coefficients (generalizes Bini, Lotti)
- $e_{\max }$ depends on the sparsity structures of $U, V, W$
- Extends to Non-stationary partition algorithms
- Extends to pre-and 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: $\frac{\|\hat{f}(x)-f(x)\|}{\|f(x)\|} \leq O(\epsilon) \kappa_{f}^{\operatorname{polylog}(n)}(x)+O\left(\epsilon^{2}\right)$
- Getting usual error bound increases precision and complexity by polylog ( $n$ )
- Inverting triangular matrix recursively costs $O\left(n^{\omega}\right)$, log. stable

$$
\left[\begin{array}{cc}
T_{11} & T_{12} \\
0 & T_{22}
\end{array}\right]^{-1}=\left[\begin{array}{cc}
T_{11}^{-1} & -T_{11}^{-1} \cdot T_{12} \cdot T_{22}^{-1} \\
0 & T_{22}^{-1}
\end{array}\right]
$$

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

$$
\begin{gathered}
H=\left[\begin{array}{cc}
A & B \\
B^{T} & C
\end{array}\right]=\left[\begin{array}{cc}
I & 0 \\
B^{T} A^{-1} & I
\end{array}\right] \cdot\left[\begin{array}{cc}
A & B \\
0 & S
\end{array}\right], S=C-B^{T} A^{-1} B \\
H^{-1}=\left[\begin{array}{cc}
A^{-1}+A^{-1} B S^{-1} B^{T} A^{-1}-A^{-1} B S^{-1} \\
-S^{-1} B^{T} A^{-1} & S^{-1}
\end{array}\right]
\end{gathered}
$$

## Fast Linear Algebra is Stable (2/5)

- Recursive (left-right) QR costs $O\left(n^{\omega}\right)$, 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 $O\left(n^{\omega}\right)$, stable if $\left\|L^{-1}\right\|$ bounded
- Ditto

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

- Background on eigensolvers: matrix-sign function
- Use Newton to solve $x^{2}=1: x_{n+1}=\left(x_{n}+x_{n}^{-1}\right) / 2 \rightarrow \operatorname{sign}\left(\Re\left(x_{0}\right)\right)$
- $\left(I \pm\left(A_{n}+A_{n}^{-1}\right) / 2\right) / 2 \rightarrow P_{ \pm}=$spectral projector for $\Re(\lambda) \stackrel{\gtrless}{<}$
- Do RRQR (Rank-Revealing QR):
$-V R=G=$ Gaussian, so $V$ Haar
$-P_{+} V^{T}=U R$, so $P_{+}=U R V$
- Update $A \leftarrow U^{T} A U=\left[\begin{array}{cc}A_{+} & A_{12} \\ O(\epsilon) & A_{-}\end{array}\right]$, stable if really $O(\epsilon)$
- 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 $A^{-1} B\left(A_{0}=A, B_{0}=I\right)$

$$
\left[\begin{array}{c}
B_{j} \\
-A_{j}
\end{array}\right]=\left[\begin{array}{ll}
Q_{11} & Q_{12} \\
Q_{21} & Q_{22}
\end{array}\right] \cdot\left[\begin{array}{c}
R_{j} \\
0
\end{array}\right], \begin{aligned}
& A_{j+1}=Q_{12}^{T} \cdot A_{j} \\
& B_{j+1}=Q_{22}^{T} \cdot B_{j}
\end{aligned}
$$

- $A_{j+1}^{-1} B_{j+1}=\left(A_{j}^{-1} B_{j}\right)^{2}$
- Need RRQR of $P_{\circ} \approx\left(I+\left(A_{j}^{-1} B_{j}\right)\right)^{-1}=\left(A_{j}+B_{j}\right)^{-1} A_{j}$

$$
\begin{aligned}
& -A_{j}=U R V(V \text { Haar }), \hat{R} Q=U^{T}\left(A_{j}+B_{j}\right) \\
& -\Rightarrow\left(A_{j}+B_{j}\right)^{-1} A_{j}=Q^{T}\left(\hat{R}^{-1} R\right) V
\end{aligned}
$$

- Apply to $(a A+b I)^{-1}(c A+d I)$ 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)

- Shattering Approach: Add noise $A+\gamma G, G$ Gaussian
- W.h.p. separates close eigenvalues of $A=V D V^{-1}$ so $V$ wellconditioned
- Can accurately compute matrix-sign function using Newton
- Do binary search on 2D grid to find good split
- Cost increases/backward error decreases as $\gamma$ decreases
- Attaining $\left\|A-V D V^{-1}\right\| \leq \delta$ and $\kappa(V) \leq 32 n^{2.5} / \delta$ costs $O\left(n^{\omega}\right.$ polylog $\left.\left(\frac{n}{\delta}\right)\right)$ 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?
- Many possibilities, will show a few
- Solving $A x=b$ using Cholesky
- Thm (van der Sluis): If $A$ spd, choosing diagonal $D$ so $\hat{A}=D A D$ has $\hat{A}_{i i}=1 \Rightarrow \kappa(\hat{A}) \leq n \cdot \min _{D} \kappa(D A D)$
$-\kappa(\hat{A})$ can be $\ll \kappa(A)$
- Let $\hat{x}$ be computed solution: $\left\|D^{-1}(x-\hat{x})\right\| /\left\|D^{-1} \hat{x}\right\|=O(\epsilon) \kappa(\hat{A})$
$-1 / \kappa(\hat{A}) \approx$ smallest componentwise relative perturbation that makes $A+\delta A$ singular


## Exploiting Structure for Higher Accuracy (2/6)

- Iterative Refinement
- Solve $A x=b$, repeat until "convergence": $r=b-A x$, solve $A d=r, x=x+d$
- (Approximate) Newton on a linear system
- Version 1: Use GEPP, compute $r$ in double precision
$-x$ converges to true solution in norm if $\kappa(A) \epsilon \lesssim 1$
- Version 2: Use GEPP, compute $r$ in single precision (Skeel)
$-x$ converges to small componentwise relative backward error $\max _{i}\left|r_{i}\right| /(|A| \cdot|x|+|b|)_{i}$, if condition number not too large
- Condition number $\Rightarrow\left\|\left|\left|A^{-1}\right| \cdot\right| A|\cdot| x|\|/\| x\|\leq\|| A^{-1}|\cdot| A \mid\right\|$
- 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? $\operatorname{rnd}(a$ op $b)=(a$ op $b)(1+\delta),|\delta| \leq \epsilon \ll 1$
- $x^{2}-y^{2}=(x-y)(x+y)$ : possible
- $x+y+z$ : impossible
- Motzkin polynomial: $z^{6}+x^{2} y^{2}\left(x^{2}+y^{2}-3 z^{2}\right)$ ?


## Exploiting Structure for Higher Accuracy (3/6)

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- Motzkin polynomial: $z^{6}+x^{2} y^{2}\left(x^{2}+y^{2}-3 z^{2}\right)$ : possible!

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

## 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:
$-Z_{i}=x: x_{i}=0, S_{i j}=x: x_{i}+x_{j}=0, D_{i j}=x: x_{i}-x_{j}=0$
- 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 $\left(p(x)\right.$ factors into $\left.x_{i}, x_{i} \pm x_{j}\right)$
- Real case: some progress toward decision procedure (D., Dumitriu, Holtz, Koev)
- Ideas extend to adding "black boxes" etc, FMA, dot-products, ...


## Exploiting Structure for Higher Accuracy (5/6)

| Type of matrix |  |  | Any minor |  | $\begin{aligned} & \text { Lss. } \\ & \mid \mathrm{PP} \end{aligned}$ |  | RRD | QR | NE | $A z=b$ |  | 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 | $n^{2}$ | $n^{3}$ | $n^{3}$ |
| $\mathrm{TN}^{J}$ | $n$ | $n^{3}$ | $n^{3}$ | $n^{3}$ | $n^{4}$ | $n^{4}$ | $n^{3}$ | $n^{3}$ | 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 $V_{i j}=i^{j-1}$, computed both using a Conventional algorithm (x) and and Accurate algorithm (+)



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