Algorithms for triple-word arithmetic

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Abstract—Triple-word arithmetic consists in representing high-precision numbers as the unevaluated sum of three floating-point numbers (with “nonoverlapping” constraints that are explicited in the paper). We introduce and analyze various algorithms for manipulating triple-word numbers: rounding a triple-word number to a floating-point number, adding, multiplying, dividing, and computing square-roots of triple-word numbers, etc. We compare our algorithms, implemented in the Campary library, with other solutions of comparable accuracy. It turns out that our new algorithms are significantly faster than what one would obtain by just using the usual floating-point expansion algorithms in the special case of expansions of length 3.

1 INTRODUCTION AND NOTATION

Double-word and triple-word arithmetics consist in representing a real number as the unevaluated sum of two and three floating-point numbers, respectively. They are frequently called “double double” and “triple double”, because in practice the underlying format being used is the binary64/double precision format of the IEEE 754 Standard for Floating-Point Arithmetic [7], [21].

A generalization of these arithmetics is the notion of floating-point expansion [26], [29], [10], where a high-precision number is represented as the unevaluated sum of \( n \) floating-point numbers.

Such arithmetics are useful. Numerical computations sometimes require a precision significantly higher than the one offered by the basic floating-point formats. Double-word, triple-word (or even quadruple-word) arithmetics have been used for implementing BLAS [18], [20], [30], for Semidefinite programming [22]. Bailey, Barrio and Borwein [1] give several timely examples in mathematical physics and dynamics where precisions higher than double precision/binary64 are needed. Another example is when evaluating transcendental functions with correct rounding; it is almost impossible to guarantee last-bit accuracy in the final result if all intermediate calculations are done in the target precision. For instance, the CRLibm library [3] of correctly rounded elementary functions uses double-word and triple-word [14], [15] operations in the last steps of the evaluation of approximating polynomials. The reason is simple: results on the table maker’s dilemma [16] show that returning a correctly rounded exponential or logarithm requires approximating the considered function with roughly twice the target precision, which in turn requires doing intermediate calculations with significantly more than twice the target precision. The Metalibm Lutetia library,\(^1\) also uses double-word and triple-word arithmetics.

Compared to double-word or triple-word arithmetic, arbitrary precision libraries such as GNU-MPFR [5] have the advantage of being versatile, but may involve a significant penalty in terms of speed and memory consumption if one only requires computations accurate within around 150 bits in a few critical parts of a numerical program.

Algorithms for double-word arithmetic have been presented in [17], [9]. The purpose of this paper is to introduce and analyze efficient algorithms for performing the arithmetic operations in triple-word arithmetic. Our goal is to obtain algorithms that are faster than the ones we could obtain simply by using floating-point expansion algorithms in the particular case \( n = 3 \), for a comparable accuracy.

In the following, we assume a radix-2, precision-\( p \) floating-point (FP) arithmetic system, with unlimited exponent range and correct rounding. As a consequence, our results will apply to “real-world” binary floating-point arithmetic, such as the one specified by the IEEE 754-2008 Standard, provided that underflow and overflow do not occur. We also assume the availability of an FMA (fused multiply-add) instruction. Such an instruction evaluates expressions of the form \( ab + c \) with one final rounding only.

The notation \( a \mid b \) means “\( a \) divides \( b \)”. The notation \( \text{RN}(t) \) stands for \( t \) rounded to the nearest FP number, ties-to-even, and \( \text{RU}(t) \) (resp. \( \text{RD}(t) \)) stands for \( t \) rounded towards \( +\infty \) (resp. \( -\infty \)). We will use three classical functions of the floating-point literature: \( \text{ulp} \) (unit in the last place [12], [21]), \( \text{ufp} \) (unit in the first place [28]) and \( \text{uls} \) (unit in the last significant place). They can be defined as follows. If \( x \neq 0 \) is a real number, then:

\[ \text{ulp}(x) = 2 \lfloor \log_2 |x| \rfloor; \]
\[ \text{ufp}(x) = \text{ulp}(x) \cdot 2^{-p+1}; \]
\[ \text{uls}(x) = \text{the largest power of } 2 \text{ that divides } x, \text{i.e., the largest } 2^k \text{ (} k \in \mathbb{Z} \text{) such that } x/2^k \text{ is an integer}. \]

When \( x \) is a FP number, \( \text{ulp}(x) \) is the weight of its most

\(^1\) See http://www.metalibm.org/lutetia.html
Algorithm 1 – Fast2Sum

Require: 2 integers \(k_a \geq k_b, M_a, M_b\) (with \(|M_a|, |M_b| \leq 2^p - 1\), s.t. \(a = M_a \cdot 2^{k_a}\) and \(b = M_b \cdot 2^{k_b}\).

Ensure: \(s + e = a + b\)

\(s \leftarrow \text{RN}(a + b)\)
\(z \leftarrow \text{RN}(s - a)\)
\(e \leftarrow \text{RN}(b - z)\)

Return \((s, e)\)

Algorithm 2 – 2Sum(a, b).

Ensure: \(s + e = a + b\)

\(s \leftarrow \text{RN}(a + b)\)
\(a' \leftarrow \text{RN}(s - a)\)
\(b' \leftarrow \text{RN}(s - a')\)
\(\delta_a \leftarrow \text{RN}(b - a')\)
\(\delta_b \leftarrow \text{RN}(b' - b)\)
\(e \leftarrow \text{RN}(\delta_a + \delta_b)\)

Return \((s, e)\)

Algorithm 3 – 2Prod(a, b).

Ensure: \(\pi + e = a \cdot b\)

\(\pi \leftarrow \text{RN}(a \cdot b)\)
\(e \leftarrow \text{RN}(a \cdot b - \pi)\) (FMA)

Return \((\pi, e)\)

The values \(\pi\) and \(e\) computed by Algorithm 3 satisfy \(\pi + e = ab\). Algorithm 3 uses an FMA instruction (for computing \(\text{RN}(a \cdot b - \pi)\)).

Sometimes, we know in advance the value of \(s\) or \(\pi\). In that case, \(e\) can be computed saving the first operation, with algorithms denoted in the following by for instance 2Sum\(_\text{tw}\)(\(s, y\)).

When one defines a number as the unevaluated sum of two, three or more FP numbers, one has to explain to which extent they can “overlap”: after all the sum of the three double-precision/binary64 numbers 1, 2, and 4 is just a three-bit number, expressing it as the sum of three FP numbers does not make it more accurate. Several definitions appear in the literature. The first needed in this paper is Priest’s definition:

**Definition 1.** The sequence \((x_i)\) is P-nonoverlapping (with Priest’s definition [27]) when \(\forall i, |x_{i+1}| \leq \text{ulp}(x_i)\).

We also introduce the following definition, more restrictive than Shewchuk’s definition [29]:

**Definition 2.** The sequence \((x_i)\) is F-nonoverlapping (with Fabiano’s definition) when \(\forall i, |x_{i+1}| \leq \frac{1}{2} \text{ulp}(x_i)\).

Definition 3. For any definition of nonoverlapping, a sequence \((x_i)\) is said nonoverlapping \(\emptyset z\) (with possible interleaving zeros) when we have a set \(I_0\) such that \(\forall i \in I_0, x_i = 0\), and \((x_i)_{i \notin I_0}\) is nonoverlapping.

We can now formally define the double-word and triple-word numbers:

**Definition 4.** We call double-word number (DW) a pair \((x_0, x_1)\) of FP numbers such that \(x_0 = \text{RN}(x_0 + x_1)\).

**Definition 5.** We call triple-word number (TW) a triplet \((x_0, x_1, x_2)\) of FP numbers that is P-nonoverlapping.

Note the deliberate difference between Definitions 4 and 5. To obtain a definition similar to Definition 4, one could define a triple-word number as a 3-uple \((x_0, x_1, x_2)\) of floating-point numbers such that \(x_0 = \text{RN}(x_0 + x_1 + x_2)\) and \(x_1 = \text{RN}(x_1 + x_2)\). Such a requirement would be much stronger than Definition 5, resulting in practice in more complex and less efficient algorithms.

The definition of general expansions in [25] is based on ulp-nonoverlapping \((\forall i, |x_{i+1}| \leq \text{ulp}(x_i))\), which is slightly less restrictive than the one we chose for TW. Therefore algorithms proven for general expansions may not be correct for TW.

The paper is organized as follows. Section 2 presents some other basic blocks that will be used in the rest of the paper, and some original results related to them. Section 3 proves that the classical algorithm to turn
an arbitrary sequence into an expansion works for TW. Section 4 presents an algorithm to correctly round a TW to a FP number, and proves its correctness. Section 5 does the same as section 3 for the sum of two TW. Section 6 presents two versions of an original algorithm for computing the product of two TW, proves their correctness and gives tight error bounds. Sections 7 to 10 provide a similar analysis, in the case of the product of a DW by a TW, the reciprocal of a TW, the quotient of two TW, and the square root of a TW, respectively. Section 11 compares our results to the ones known for general n-word expansions, with n = 3.

2 OTHER BASIC BLOCKS

The Algorithms on TW presented in this paper use as basic blocks the 2Sum, Fast2Sum and 2Prod algorithms presented in the previous section, as well as the following, less classical, VecSum and VecSumErrBranch algorithms. Many properties of these algorithms have been proven elsewhere [26], [24], [2], but in this paper, we will need specific properties, presented below.

2.1 VecSum

The VecSum algorithm (Algorithm 4) first appears as a part of Priest’s normalization algorithm [26]. The name “VecSum” was coined by Ogita et al [24]. The aim of this algorithm is to turn a sequence that is “slightly” nonoverlapping into one that is “more” nonoverlapping, with no error. It is illustrated Fig. 1.

Algorithm 4 – VecSum($x_0, \ldots, x_{n-1}$). (6$n$−6 operations)

Ensure: $e_0 + \cdots + e_{n-1} = x_0 + \cdots + x_{n-1}$

s_{n-1} \leftarrow x_{n-1}

for $i = n-2$ to 0 do

$s_i, e_{i+1} \leftarrow$ 2Sum($x_i, s_{i+1}$)

end for

e_0 \leftarrow s_0

return $(e_0, e_1, \ldots, e_{n-1})$

Fig. 1. The VecSum Algorithm [26], [24].

There are several theorems related to this algorithm, that use different definitions of nonoverlapping. In what follows, we will use the following original result:

Theorem 1. Assume, after removing possible interleaving zeros, that we can write in a non-necessarily canonical way (i.e., we do not necessarily have $|M_i| \geq 2^{p-1}$) $x_i = M_i 2^{k_i-p+1}$, $|M_i| < 2^p$, such that $\forall i \leq n-2, k_{i+1} \geq k_i + 1$, and $k_{n-2} \geq k_{n-1}$. Then VecSum($x_0, \ldots, x_{n-1}$) is F-nonoverlapping with the same sum.

In this case, Fast2Sum can be used instead of 2Sum, so that VecSum only costs 3$n$−3 operations.

Proof: Interleaving zeros in the input simply give some interleaving zeros in the output without changing the non-zero terms, so that we can suppose that we have removed them.

Firstly, $\forall i, |s_i| \leq (2-2u)2^{k_i-1}$. Indeed, if by induction $|s_{i+1}| \leq (2-2u)2^{k_i}$, given $|x_i| \leq (2-2u)2^{k_i}$ we get $|s_{i+1}| + |x_i| \leq (4-4u)2^{k_i} \leq (2-2u)2^{k_i-1}$ so $|s_i| \leq (2-2u)2^{k_i-1}$.

This gives $|e_i| \leq 2u2^{k_i-1}$, and justifies Fast2Sum being used.

We suppose that $|e_i| > \frac{1}{2}uls(e_{i'})$ with $i' < i$. We also suppose without loss of generality that $uls(e_{i'}) = u$. We easily get by induction that for all $i$, if $2^k |s_i, x_{i-1}, \ldots, x_0$, then $2^k |e_i, \ldots, e_0$. Yet $|e_i| \leq \frac{1}{2}ulp(s_{i-1})$ so $|s_i| \geq 1$ so $s_i$ is a multiple of 2$u$. Given we want a $e_i$ non-multiple of 2$u$ that must be the case for one of the $x_{i}, j \leq i-2$. In particular, we have $2^{k_i} \leq \frac{1}{2}$, hence $2^{k_i-2} \leq 2^{k_i-1} \leq \frac{1}{2}$, which contradicts $|e_i| \leq 2u2^{k_i-1}$.

The conditions on the input of Theorem 1 are complex, so we will use the following corollary:

Corollary 1. Assume that we have $I \subset [1, n-2]$ with no 2 consecutive indices such that $\forall i \in [0, n-2], i \notin I, \frac{1}{2}ulp(x_{i+1}) \leq \frac{1}{2}ulp(x_i)$, and $\forall i \in I, ulp(x_{i+1}) \leq 2^{n-2}uls(x_i)$ and $ulp(x_{i+1}) \leq \frac{1}{4}ulp(x_{i-1})$.

Then VecSum($x_0, \ldots, x_{n-1}$) is F-nonoverlapping with the same sum. In this case, Fast2Sum can be used instead of 2Sum, so that Algorithm 4 only costs 3$n$−3 operations.

Proof: For $i \notin I$, we take $k_i = e_{x_i}$ the canonical exponent, and for $i \in I$, we take $k_i = \max(k_{i+1} + 1, e_{x_i})$. This is possible because: $2^{k_i+1-p+2} |x_i$ and $2^{k_{i-1}+1-p+1} |x_i$, which imply $2^{2k_i-2-p+1} |x_i$ and $|x_i| \leq 2 \cdot 2^{k_i}$, which imply $|x_i| \leq 2 \cdot 2^{k_i}$.

For $i, i+1 \notin I$, we have $k_{i+1} \leq k_i - 1$. For $i \in I$, we have on one hand $k_{i+1} \leq k_i - 1$, and on the other hand $e_{x_i} \leq k_{i-1} - 1$ and $k_{i+1} \leq k_{i-1} - 2$ so $k_i \leq k_{i-1} - 1$.

2.2 VecSumErrBranch

VecSumErrBranch (Algorithm 5 below) has similarities with Algorithm 4, but sums are computed starting from the larger terms, and some tests help avoiding to return too many zero terms. It is illustrated Fig. 2. It can be traced back to a part of Hida, Li and Bailey’s normalization algorithm for “quad-double” numbers [6], which itself is a variant of Priest’s normalization algorithm [26].
Algorithm 5 – VSEB($e_0, \ldots, e_{n-1}$). ($6n - 6$ operations & $n - 2$ tests)

Ensure: $y_0 + \cdots + y_{n-1} = e_0 + \cdots + e_{n-1}$

\begin{verbatim}
  \begin{algorithmic}
    \State $j \leftarrow 0$
    \State $e_0 \leftarrow e_0$
    \For {$i = 0$ \textbf{to} $n - 3$}
      \State $(r_i, \epsilon_{i+1}) \leftarrow 2\text{Sum}(e_i, e_{i+1})$
      \If {$\epsilon_{i+1} \neq 0$}
        \State $y_j \leftarrow r_i$
        \State $\epsilon_{i+1} \leftarrow \epsilon_{i+1}$
        \State incr $j$
      \Else
        \State $\epsilon_{i+1} \leftarrow r_i$
      \EndIf
    \EndFor
  \end{algorithmic}
\end{verbatim}

\begin{align*}
  y_j, y_{j+1} & \leftarrow 2\text{Sum}(\epsilon_{n-2}, \epsilon_{n-1}) \\
y_{j+2}, \ldots, y_{n-1} & \leftarrow 0
\end{align*}

\textbf{return} $(y_0, y_1, \ldots, y_{n-1})$

\hspace{1cm}

![Fig. 2. The VecSumErrBranch (VSEB) Algorithm.](image)

We prove the following property, of Algorithm 5, that will be useful later on.

**Theorem 2.** If $(\epsilon_i)$ is P-nonoverlapping wIZ, then VSEB($x_0, \ldots, x_{n-1}$) is P-nonoverlapping with the same sum, provided that $p \geq n - 1$. In this case, Fast2Sum can be used instead of 2Sum, so that Algorithm 5 only costs $3n - 3$ operations.

**Proof:** Again, interleaving zeros in the input can be ignored without changing anything, so we suppose that we have removed them. We write $e_i = M_i \cdot 2^{k_i}$ with $|M_i| < 2^p$ odd so that $|e_{i+1}| \leq \frac{1}{2}2^{k_i}$. By an easy induction, for all $i$, $r_{i-1}$ and $e_i$ are multiples of $2^{k_i}$.

- Let $i_0$ be such that $|e_{i_0}| = 2^{k_{i_0}}$. Let us show by induction that for all $i_0 \leq i \leq n - 2$, we have $|r_i| \leq 2^{k_{i_0}}(2 - 2^{q_i-1})$.
  - We can initialize with $i = i_0 - 1$, because what is transmitted to next step (playing the role of $r_{i_0-1}$ is $e_{i_0}$, which exactly satisfies the condition.
  - We suppose that $|r_{i-1}| \leq 2^{k_{i_0}}(2 - 2^{q_{i-1}})$. We have $|e_{i+1}| \leq \frac{1}{2}2^{k_i} \leq \frac{1}{4}2^{k_{i-1}} \leq \cdots \leq 2^{q_{i-1} - q_{i-1}}2^{k_{i_0}}$. Thus $|r_{i-1}| + |e_{i+1}| \leq 2^{k_{i_0}}(2 - 2^{q_{i-1} - q_{i-1}})$, and this is a FP number because $i_0 \geq 1$ and $i \leq n - 2$ give $i_0 - i - 1 \geq n - 2 \geq -p + 1$, so that $|r_i| \leq 2^{k_{i_0}}(2 - 2^{q_{i-1}-1})$. This gives the result by induction.

In particular, with $j$ such that $y_j = r_{i_0}$, we have $\text{ulp}(y_j) \geq 2 |e_{i_0}| = 2 \cdot 2^{k_{i_0}}$ so $|y_{j+1}| < \text{ulp}(y_j)$.

- For $i_0$ such that $|e_{i_0}| > 2^{k_{i_0}}$, we similarly get that for all $i \geq i_0$ such that $e_{i+1}, \ldots, e_i = 0$, we have $|r_i| \leq |e_{i_0}| + 2^{k_{i_0}}$.

Indeed, the same proof replacing $2^{k_{i_0}}(2 - \cdots)$ by $|e_{i_0}| + 2^{k_{i_0}}(1 - \cdots)$ works, except that the equality case can be reached in case of errors. In this case, this is sufficient given $\text{ulp}(y_j) \geq 2 |e_{i_0}| > |e_{i_0}| + 2^{k_{i_0}} \geq y_{j+1}$.

- Finally, we can use Fast2Sum. Indeed, we have $2^{k_i} e_0, \ldots, e_i$ so $2^{k_i} |e_i|$, and $|e_{i+1}| \leq 2^{k_i}$.

\hspace{1cm}

Usually, we do not want to keep the complete output, but only a fixed number of terms. The resulting algorithm is denoted by VSEB($k$)($e_0, \ldots, e_{n-1}$). We have

**Theorem 3.** The relative error caused by keeping only the first $k$ terms of a P-nonoverlapping sequence is bounded by $2u^k + 4.2 \cdot u^{k+1}$, provided that $p \geq 6$.

**Proof:** We have by P-nonoverlapping:

$$\text{ulp}(y_k) \leq u \cdot \text{ulp}(y_{k-1}) \leq \cdots \leq u^k \cdot \text{ulp}(y_0),$$


hence,

$$|y_k| + \cdots + |y_{n-1}| \leq (2 - 2u)(u^k + u^{k+1} + \cdots + u^p)\text{ulp}(y_0),$$


hence $|y_k + \cdots + y_{n-1}| \leq 2u^k \text{ulp}(y_0)$.

We also have,

$$|y_0 + \cdots + y_{n-1}| \geq |y_0| - |y_1 + \cdots + y_{n-1}| \geq (1 - 2u)\text{ulp}(y_0).$$

Therefore,

$$|y_k + \cdots + y_{n-1}| \leq \frac{2u^k}{1 - 2u} |y_0 + \cdots + y_{n-1}|,$$


which implies the theorem.

\hspace{1cm}

**2.3 Composed algorithm**

Algorithms VecSum and VSEB were designed to be composed, in order to obtain a “normalization” algorithm such as Algorithm 6 below. In that case, we note that the first 2Sum in VSEB can be skipped because ($e_0, e_1$) is already a DW. When Fast2Sum can be used everywhere, we get a total of $6n - 9$ operations and $n - 2$ tests.

\section{Arbitrary Three FP Numbers to TW}

Before manipulating Triple-Word numbers, we want to be able to turn any unevaluated sum of three FP numbers into a TW, with no error (this is the equivalent of the 2Sum algorithm for 3 FP numbers). We can use Algorithm 6, which can be found in [6] for quad-word numbers, and in [25, page 87] for general expansions:
We denote

Algorithm 7 – RoundTW

Ensure: \( \bar{r} \) TW and \( r = a + b + c \)

\[
\begin{align*}
d_0, d_1 & \leftarrow 2\text{Sum}(a, b) \\
e_0, e_1, e_2 & \leftarrow \text{VecSum}(d_0, d_1, c) \\
r_0, r_1, r_2 & \leftarrow \text{VSEB}(e_0, e_1, e_2) \\
\text{return} & \ (r_0, r_1, r_2)
\end{align*}
\]

We have,

Theorem 4. If \( a, b, c \) are FP numbers, then \( \text{ToTW}(a, b, c) \) is a TW, provided that \( p \geq 4 \).

Proof: If \((e_0, e_1, e_2)\) is F-nonoverlapping, then Theorem 2 concludes.

First, \(|e_1| \leq \frac{1}{2}\text{ulp}(e_0)\) gives \((e_0, e_1)\) F-nonoverlapping. We denote \( s := \text{RN}(d_1 + z) \) the intermediate value in \( \text{VecSum}(d_0, d_1, c) \).

- If \( e_1 \neq 0 \), we suppose without loss of generality that \( \text{uls}(e_1) = u \), and \( e_2 \geq \frac{1}{2}u \). Then \(|e_2| \leq \frac{1}{2}\text{ulp}(s)\) gives \( s \geq 1 \) so \( 2u \) but \( e_1 \) is not divisible by \( 2u \) so \( d_0 \) neither, hence \( d_0 < 1 \), so \(|d_1| \leq \frac{1}{2}\text{ulp}(d_0) \leq \frac{1}{2}u \).

Furthermore, \(|e + d_1| \geq 1 + \frac{1}{2}u\). Thus \(|e| \geq (1 + \frac{1}{2}u) - \frac{1}{2}u = 1\) so \( \text{ulp}(e) \geq 2u > 2|d_1| \) so \( s = e \) and \( e_2 = d_1 \), which is impossible since \(|e_2| > \frac{1}{2}u \geq |d_1| \).

So \((e_1, e_2)\) is F-nonoverlapping too.

- If \( e_1 = 0 \), then the same reasoning works with \( e_0 \) instead of \( e_1 \).

Another typical way of forming a TW consists in using any of the following algorithms, but with inputs that are DW instead of TW (with an implicit third term equal to zero, and simplifications obtained by removing useless operations).

4 Rounding a TW to a FP Number

Frequently, TW arithmetic is used in intermediate calculations, but the final result must be a floating-point number. Hence, we need to be able to return the FP number closest to a TW number. This is for typically the case when we use TW numbers in intermediate calculations for implementing correctly rounded elementary functions. This can be done using Algorithm 7.

Algorithm 8 – TWSum

Require: \( \bar{x} \) and \( \bar{y} \) TW

Ensure: \( \bar{r} \) TW and \( \frac{|r - (\bar{x} + \bar{y})|}{|\bar{x} + \bar{y}|} \leq 2u^3 + 4.2u^4 \)

\[
\begin{align*}
z_0, \ldots, z_5 & \leftarrow \text{Merge}((x_0, x_1, x_2), (y_0, y_1, y_2)) \\
e_0, \ldots, e_5 & \leftarrow \text{VecSum}(z_0, \ldots, z_5) \\
r_0, r_1, r_2 & \leftarrow \text{VSEB}(3)(e_0, \ldots, e_5) \\
\text{return} & \ (r_0, r_1, r_2)
\end{align*}
\]

5 Sum of two TW numbers

To compute the sum of two TW numbers, we simply use the composition of \( \text{VecSum} \) and \( \text{VSEB} \) after a preliminary sorting of the input. This gives Algorithm 8 below. That algorithm would of course also work to compute the sum of a DW and a TW with the same error bound, but with less operations and tests.

5.1 Correctness of Algorithm 8

We have,

Theorem 6. Let \( x_0, \ldots, x_5 \) be FP numbers such that

\[
\forall i, |x_{i+1}| \leq |x_i| \text{ and } \forall i, |x_{i+2}| < \text{ulp}(x_i).
\]

Then \( \text{VSEB}(\text{VecSum}(x_0, \ldots, x_5)) \) is P-nonoverlapping, provided that \( p \geq 4 \).

Interestingly enough, we can notice that Theorem 6 may not hold for more than 6 floating-point inputs. Indeed, for 7 inputs, we can consider

\[
(x_i) = 1 - u, -1 + 2u, -u + u^2, u - u^2, u^2 - u^3, u^3 - u^4
\]
which gives \((e_i) = u, u^2, u^2, -u^3, -u^4\), and finally \((y_i) = u, 2u^2, -u^3, -u^4\)

with \(2u^2 = \text{ulp}(u)\).

This is why it is reasonable to use the notion of P-nonoverlapping for TW numbers only, but not for general expansions, for which Algorithm 8 preserves ulp-nonoverlapping only \([25, \text{page 90}]\).

**Sketch of the proof:** For space constraints, the proof of Theorem 6 is not detailed. The main steps are:

- prove by induction that \(|s_i| \leq 2\text{ulp}(x_{i-1})\) and \(|s_i| \leq 4\text{ulp}(x_i)\);
- if \(e_j > \frac{1}{2}\text{uls}(e_j)\) for some \(j < i\), deduce some conditions on \(i\) and the nearby terms in various cases;
- conclude with a case study: \(i \leq 3\) and \(e_i > \frac{1}{2}\text{uls}(e_j)\); \(i \geq 4\) and \(e_i > \frac{1}{2}\text{uls}(e_j)\); or \(0 < e_i \leq \frac{1}{2}\text{uls}(e_j)\).

\[\square\]

### 5.2 Number of operations in Algorithm 8

In the Merge instruction of Algorithm 8, if the last two numbers to sort are \(x_2\) and \(y_2\), there is no need to do it because they play symmetrical roles in 2Sum. Thus this part costs only 4 tests. In VecSum, there are for each block examples where Fast2Sum cannot be used, so it costs 30 operations. One easily checks that Fast2Sum can be used in VSEB, so it costs 12 operations and 4 tests.

### 6 PRODUCT OF TWO TW NUMBERS

To compute the product of two TW numbers, we simply distribute the sub-products and aggregate the terms ensuring P-nonoverlapping, with an error as small as possible. The algorithms presented guarantee commutativity, even if it is rarely useful in practice.

**Algorithm 9:** \(3\text{Prod}^{ac}_{ac}(x_0, x_1, x_2, y_0, y_1, y_2)\). (46 operations & 2 tests)

**Require:** \(x\) and \(y\) TW; \(p \geq 6\)

**Ensure:** \(\overline{x}\) TW and \(|\frac{e_{\overline{x}} - e_{\overline{y}}}{s_y}| \leq 28u^3 + 107u^4\)

\[
z^+_0, z^-_0 \leftarrow 2\text{Prod}(x_0, y_0) \\
z^+_1, z^-_1 \leftarrow 2\text{Prod}(x_1, y_1) \\
z^+_10, z^-_10 \leftarrow 2\text{Prod}(x_1, y_0) \\
b_0, b_1, b_2 \leftarrow \text{VecSum}(z^-_0, z^+_0, z^+_10) \\
c \leftarrow \text{RN}(b_2 + x_1y_1) \text{ (FMA)} \\
z_{3,1} \leftarrow \text{RN}(z^+_10 + x_0y_2) \text{ (FMA)} \\
z_{3,2} \leftarrow \text{RN}(z^-_0 + x_2y_0) \text{ (FMA)} \\
z_3 \leftarrow \text{RN}(z_{3,1}, z_{3,2}) \\
e_0, e_1, e_2, e_3, e_4 \leftarrow \text{VecSum}(z^+_00, b_0, b_1, c, z_3) \\
r_0 \leftarrow e_0 \\
r_1, r_2 \leftarrow \text{VSEB}(2)(e_1, e_2, e_3, e_4) \\
\text{return} (r_0, r_1, r_2)
\]

### 6.1 Bounds on the different terms

We suppose without loss of generality that \(1 \leq x_0, y_0 < 2\), so that \(|x_1|, |y_1| < 2u\) and \(|x_2|, |y_2| < 2u^2\). Then, we have:

\[
1 \leq |z^+_0| < 4 \\
|z^-_0| \leq 2u; \text{ ulp}(z^-_0) \geq 4u^2 \\
|z^+_1|, |z^-_1| < 4u \\
|b_2| \leq 4u^2 \\
|x_1y_1| < 4u^2 < 4u^3 \\
|c| < 8u^2 \\
|z^-_{3,1}, z^-_{3,2}| \leq 6u^2 \\
|z_3| \leq 12u^2 \\
|s_3| \leq 20u^2
\]

### 6.2 Correctness and error bound of Algorithm 9

We have,

**Theorem 7:** If \(\overline{x}, \overline{y}\) are TW numbers and \(p \geq 6\), then \(3\text{Prod}^{ac}_{ac}((\overline{x}, \overline{y}))\) is a TW number, and the relative error committed by \(3\text{Prod}^{ac}_{ac}((\overline{x}, \overline{y}))\) is bounded by \(28u^3 + 107u^4\).

**Proof of the theorem:**

1. \((r_0, r_1, r_2)\) is a TW number.

* First, let us prove that the last 2 lines are equivalent to computing \(r_0, r_1, r_2 = \text{VSEB}(3)(e_0, e_1, e_2, e_3, e_4)\)

  - If \(e_1 \neq 0\), then the fact that \(e_0 = \text{RN}(e_0 + e_1)\) concludes immediately.
  - If \(e_1 = 0\), one easily checks that \(|s_1|, |s_2|, |s_3| < 16u \leq \frac{1}{2}\text{ulp}(z^+_0)\) so that the next nonzero \(|e_i|\) is strictly less than \(\frac{1}{2}\text{ulp}(e_0)\), which concludes.

* Then, let us prove that, with this equivalent version, \((r_0, r_1, r_2)\) P-nonoverlapping.

We denote \(a := \text{RN}(z^+_0 + z^+_10)\) and \(s_3 := \text{RN}(c + z_3)\) intermediate sums in VecSum.

We want to show that \(\text{VecSum}(z^+_00, b_0, b_1, s_3)\) is P-nonoeverlapping, with \(e_3\) F-nonoeverlapping them too.

Thanks to Theorem 2, this would imply that \((r_0, r_1, r_2)\) is P-nonoverlapping.

- First, let us show that \((z^+_00, b_0, b_1, s_3)\) satisfies the conditions of Theorem 1.

First, we always have \(\text{ulp}(z^+_00) \geq 1\) much larger than four times any other number computed \(\) and in case on they are non-zero \(\text{ulp}(b_1) \leq \frac{1}{2}\text{ulp}(b_0) < \frac{1}{2}\text{ulp}(b_0)\).

For the rest of the proof, we suppose without loss of generality that \(|x_1| \geq |y_1|\).

On one hand, we easily obtain \(|s_3| \leq 10\text{ulp}(x_1)\).

On the other hand lemma 1 gives \(\frac{1}{2}\text{ulp}(x_1) \leq u^2 < \text{uls}(z^-_0) \leq \frac{1}{2}\text{ulp}(x_1)|b_0, b_1|\).

- Case \(s_3 = 0\): we use \(I = \emptyset\) (nothing more to show)
- Case \(s_3 \neq 0\) and \(b_0 = 0\) (so \(b_1 = 0\)): we use \(I = \emptyset\) (idem)
- Case \(s_3 \neq 0\), \(b_0 \neq 0\) and \(b_1 = 0\): we use \(I = \{1\}\).
Indeed, we have $\text{ulp}(s_3) \leq \frac{1}{2}\text{ulp}(z_{00}^+)$, and $\text{ulp}(s_4) \leq 2(p-2)\text{uls}(b_0)$. (using $p \geq 6$)

- Case $s_3 \neq 0$, $b_0 \neq 0$ and $b_1 \neq 0$: we use $I = \{2\}$.
  Indeed, we have $\text{ulp}(s_3) \leq 16\text{ulp}(b_1) \leq \frac{1}{4}\text{ulp}(b_0)$
  and $\text{ulp}(s_4) \leq 2(p-2)\text{uls}(b_1)$. (using $p \geq 6$)

It also allows us to call Fast2Sum instead of the three 2Sum in this part of the algorithm, saving FP operations.

- Then, let us show that $e_4$ is F-nonoverlapping with the other $e_i$.
  Firstly, $\text{ulp}(s_3) \geq 2\lceil e_4 \rceil$. Secondly, we have seen that $\text{uls}(b_0), \text{uls}(b_1) \geq \frac{1}{2}\text{ulp}(x_1) \gtrsim \frac{1}{20}s_3 \geq \text{ulp}(s_3)$.
  (using $p \geq 6$). Thirdly, $\text{ulp}(z_{00}^+) \geq 2u > \text{ulp}(s_3)$.

Thus $e_0, e_1$ and $e_2$ are divisible by $\text{ulp}(s_3) \geq 2\lceil e_4 \rceil$.

2. The relative error is bounded by $28u^3 + 107u^4$.

There are three sources of error: the terms that are ignored, the roundings in the computation of $z_3$ and $c$ and the terms not kept in VSEB. A naive analysis gives:

$$|e_0| := |x_1y_2 + x_2y_1 + x_2y_2| \leq 2(2u - 2u^2)(2u - 2u^3) + (2u^2 - 2u^3)^2 \leq 8u^3 - 11.9u^4$$

$$|e_1| := |(z_1^- + x_0y_2) - z_3,1| \leq u \cdot \text{ulp}(z_1^- + x_0y_2) \leq u \cdot \text{ulp}(2u^2 + 4u^2) \leq 4u^3$$

$$|e_2| := |(z_0^- + x_2y_0) - z_3,2| \leq 4u^3$$

$$|e_3| := |(s_3,1 + z_3,2) - z_3| \leq 8u^3$$

$$|e_4| := |(b_2 + x_1y_1) - c| \leq 4u^3$$

$$|e_5| := |(z_{00}^+ + b_0 + b_1 + c + z_3) - (r_0 + r_1 + r_2)| \leq (2u^3 + 4.2u^4)|z_{00}^+ + b_0 + b_1 + c + z_3|$$

Yet, $\bar{x}, \bar{y} \geq 1 - (2u - 2u^2) - (2u^2 - 2u^3) \geq 1 - 2u$ so $\bar{x}\bar{y} \geq 1 - 4u$. We eventually obtain that the error cannot be too large if $\epsilon_i \neq 0$ (not detailed here), and finally:

$$\left|\frac{\bar{r} - \bar{x}\bar{y}}{\bar{x}\bar{y}}\right| \leq \frac{28u^3 - 11.9u^4}{1 - 4u} \leq 28u^3 + 107u^4. \quad (1)$$

The bound (1) is very tight. Indeed, for instance in binary64 arithmetic, if we take:

$$\begin{align*}
  (x_0, x_1, x_2) &= (1 + (13 \cdot 2^{26} + 28)u, 2u - 227u^2, 2u^2 - 4u^3) \\
  (y_0, y_1, y_2) &= (1 + 7 \cdot 2^{27}u, 2u - (2^{28} - 8)u^2, 2u^2 - 4u^3),
\end{align*}$$

we obtain a relative error around $(28 - 10^{-5})u^3$.

6.3 Number of operations of Algorithm 9

Before the last 3 lines, we count 22 operations. There are 3 Fast2Sum in $\text{VecSum}(z_{00}^+, b_0, b_1, c, z_3)$, so that it costs 15 operations. Finally, the call to VSEB costs 9 operations and 2 tests. Thus the total is 46 operations and 2 tests.

Note that the optimization that directly uses $e_0 = r_0$ does not save any operation, but it saves the first branching, which is very interesting.

6.4 Faster version

In this version, $e_4$ is not computed.

Algorithm 10 – $3\text{Prod}_{3,3}^{\text{Fast}}(x_0, x_1, x_2, y_0, y_1, y_2)$. (38 operations & 1 test)

Require: $\bar{x}$ and $\bar{y}$ TW ; $p \geq 6$

Ensure: $\bar{r}$ TW and $\left|\frac{r - \bar{x}\bar{y}}{\bar{x}\bar{y}}\right| \leq 44u^3 + 176u^4$

[same 5 first lines as Algorithm 9]

$z_{3,1} \leftarrow \text{RN}(z_{10}^- + x_0y_2)$ (FMA)

$z_{3,2} \leftarrow \text{RN}(z_{01}^+ + x_2y_0)$ (FMA)

$z_3 \leftarrow \text{RN}(z_{3,1} + z_{3,2})$

$s_3 \leftarrow \text{RN}(c + z_3)$

$e_0, e_1, e_2, e_3 \leftarrow \text{VecSum}(z_{00}^+, b_0, b_1, s_3)$

$r_0 \leftarrow e_0$

$r_1, r_2 \leftarrow \text{VSEB}(2)(e_1, e_2, e_3)$

return $(r_0, r_1, r_2)$

This saves 8 operations and 1 test. The proof of correctness and the computation of the error bound are similar to those for Algorithm 9. The obtained error bound is $44u^3 + 176u^4$, which is very tight, because with the input values (2) in binary64 arithmetic, we obtain a relative error around $(44 - 10^{-5})u^3$.

7 Multiplying a DW by a TW

To multiply a DW $(x_0, x_1)$ by a TW $(y_0, y_1, y_2)$, we use the same algorithms as previously, slightly simplified to take into account that $x_2 = 0$. Additionally to being interesting in itself, this operation will be used later on to compute reciprocals and quotients, which justifies a separate analysis.

Algorithm 11 – $3\text{Prod}_{3,3}^{\text{Fast}}(x_0, x_1, y_0, y_1, y_2)$. (45 operations & 2 tests)

Require: $\bar{x}$ DW and $\bar{y}$ TW ; $p \geq 6$

Ensure: $\bar{r}$ TW and $\left|\frac{r - \bar{x}\bar{y}}{\bar{x}\bar{y}}\right| \leq 10.5u^3 + 39u^4$

[same 5 first lines as Algorithm 9]

$z_{3,1} \leftarrow \text{RN}(z_{10}^- + x_0y_2)$ (FMA)

$z_3 \leftarrow \text{RN}(z_{3,1} + z_0^+)$

$e_0, e_1, e_2, e_3, e_4 \leftarrow \text{VecSum}(z_{00}^+, b_0, b_1, c, z_3)$

$r_0 \leftarrow e_0$

$r_1, r_2 \leftarrow \text{VSEB}(2)(e_1, e_2, e_3, e_4)$

return $(r_0, r_1, r_2)$

7.1 Correctness, number of operations and error bound

Since Algorithm 11 is a particular case of Algorithm 9, correctness is directly ensured, provided that $p \geq 6$. Compared to Algorithm 9, we saved 1 operation, so that the total number of operations is 41. The error bound of Theorem 7 holds. However, one can redo the analysis taking into account that $x_2 = 0$ and obtain a better bound, namely.
Theorem 8. If $\bar{x}$ is a DW number and $\bar{y}$ is a TW number, then the relative error committed by $3\text{Prod}^{ce}_{3,3}(\bar{x}, \bar{y})$ is bounded by $10.5u^3 + 39u^4$, provided that $p \geq 6$.

The proof is omitted. It is unclear whether the bound of Theorem 8 is very tight, but it is not too bad either: in binary64 arithmetic, the choice

$$
\begin{align*}
(x_0, x_1) & = (1 + 3 \cdot 2^{27} u, u - 2^{27} u^2) \\
(y_0, y_1, y_2) & = (1 + (3 \cdot 2^{26} + 6) u, 2u - 5 \cdot 2^{27} u^2, 2u^2 - 26u^3)
\end{align*}
$$

(3)

(37 operations & 1 test)

(Algorithm 12 below)

This gives a relative error around $(10 - 2 \cdot 10^{-6})u^3$.

7.2 Faster version

As previously, one obtains a faster yet slightly less accurate algorithm by avoiding the computation of $e_4$. This gives Algorithm 12 below.

Algorithm 12 – $3\text{Prod}_{2,3}(x_0, x_1, y_0, y_1, y_2)$. (37 operations & 1 test)

Require: $\bar{x}$ DW and $\bar{y}$ TW ; $p \geq 6$

Ensure: $\bar{r}$ TW and $\frac{|r - xy|}{|xy|} \leq 18u^3 + 75u^4$

[Same 5 first lines as Algorithm 9]

$z_{3,1} \leftarrow \text{RN}(z_{10} + x_0y_2)$ (FMA)

$z_3 \leftarrow \text{RN}(z_{3,1} + z_{0,1})$

$s_3 \leftarrow \text{RN}(c, s_3)$

$e_0, e_1, e_2, e_3 \leftarrow \text{VecSum}(z_{4,0}, b_0, b_1, s_3)$

$r_0 \leftarrow e_0$

$r_1, r_2 \leftarrow \text{VSEB}(2)(e_1, e_2, e_3)$

return $(r_0, r_1, r_2)$

Similarly to what was done before, we obtain, provided that $p \geq 6$,

$$
|\bar{r} - \bar{xy}|/|\bar{xy}| \leq 18u^3 + 75u^4.
$$

This bound is very tight: in binary64 arithmetic, with the input values given by (3), we obtain a relative error around $(18 - 2.4 \cdot 10^{-6})u^3$.

8 Reciprocal of a TW number

To compute the reciprocal of a TW, we use Algorithm 13 below, which is based on the Newton-Raphson iteration, following the idea of [8] for general expansions. This algorithm requires the stronger constraint $p \geq 10$. For computing $1/x$, the Newton-Raphson iteration is

$$
r_{n+1} = r_n(2 - r_n x)
$$

which ensures a quadratic convergence towards $1/x$ as soon as $r_0$ is close enough to $1/x$.

A natural starting point for the Newton-Raphson iterations would be $\text{RN}(1/x_0)$, obtained through a floating-point division. However, Algorithm 13 uses $\text{RN}((1 + 2u)/x_0)$ instead of $\text{RN}(1/x_0)$ to start the calculations in an attempt to take profit from the fact that for any FP number $x, \text{RN}(x \times \text{RN}(1/x_0)) = 1 + 2u$ (the proof is straightforward).

Thus in Algorithm 13, one has to imagine a “virtual” $h_0 = 2 - (1 + 2u) = 1 - 2u$. This defines a DW number $\bar{h} = (h_0, h_1)$ that approximates $2 - a \cdot (x_0 + x_1)$.

Several variants are possible for implementing the last two lines of Algorithm 13. First, one can choose the accurate (Algorithm 11) or fast (Algorithm 12) version of $3\text{Prod}_{2,3}$ to implement the DW $\times$ TW products. Then, further simplification is possible: to compute $2 - 3\text{Prod}_{2,3}(\bar{b}, \bar{x})$ there is no need to actually perform a multiplication followed by a subtraction, one can just slightly modify the multiplication algorithm, essentially by replacing the terms $e_i$ in Algorithm 11 or Algorithm 12 by their opposite by turning some $+$ into $-$ operations and conversely in order not to waste any operation (this gives Algorithm 16 in the appendix, see supplementary material). The last product can also be simplified by taking into account the fact that $i_0 = 1$. We have,

Theorem 9. If $\bar{x}$ is a TW, and if $p \geq 10$, then the relative error committed by $3\text{Reci}(\bar{x})$ is bounded by $11.5u^3 + 1465u^4$ if $3\text{Prod}_{2,3}$ is Algorithm 11, 65 operations & 1 test and relative error bounded by $19u^3 + 1502u^4$ if $3\text{Prod}_{2,3}$ is Algorithm 12.

The proof of Theorem 9, with the modified versions of Algorithms 11 and 12 is given in the appendix.

9 Quotient of two TW numbers

To compute $\bar{z}/\bar{x}$, the first idea that springs in mind is to compute the reciprocal of $\bar{x}$ and then to multiply it by $\bar{z}$. However (using the notation $\bar{b}$ that appears in Algorithm 13), this would mean that we compute something like $\bar{z} \times (\bar{b} \times (2 - \bar{b}\bar{x}))$, while it is significantly better to compute $(\bar{z} \times \bar{b}) \times (2 - \bar{b}\bar{x})$. In particular, this allows to parallelize the computations of $\bar{z}\bar{b}$ and $2 - \bar{b}\bar{x}$. We obtain Algorithm 14 below.
As for Algorithm 13, several variants are possible for implementing the products $3\text{Prod}_{2,3}$ and $3\text{Prod}_{3,3}$ in Algorithm 14. One can choose the accurate or fast version of the $\text{DW} \times \text{TW}$ and $\text{TW} \times \text{TW}$ multiplication algorithms. Again, the subtraction that appears in the line “$i ← 2 − 3\text{Prod}_{2,3}(b, \bar{x})$” does not need to be performed: the multiplication algorithm is slightly modified instead (Algorithm 16 in the appendix, see supplementary material).

For the computation of the final product, one of course can use Algorithm 9 or Algorithm 10. However, as for the reciprocal operation, these algorithms can be simplified significantly by taking into account that $i_0 = 1$. The corresponding multiplication algorithm in the “fast” case is Algorithm 18 in the appendix. We finally have,

**Theorem 10.** If $\bar{x}, \bar{z}$ are $\text{TW}$ numbers and if $p \geq 10$, then the relative error committed by $3\text{Div}(\bar{z}, \bar{x})$ is bounded by $24u^3 + 1509u^4$ if the “accurate” versions of the multiplication algorithms are used, and by $39u^4 + 1582u^4$ if the “fast” versions are used.

The proof is given in the appendix, see supplementary material.

### 10 Square root of a $\text{TW}$ number

To compute the square root of a $\text{TW}$ number, we use Algorithm 15 below, based again on the Newton-Raphson iteration. Its analysis and the various possible optimizing tricks are very similar to the ones used before for division. The underlying iteration is now

$$r_{n+1} = r_n \left( \frac{3}{2} - \frac{1}{2} r_n^2 \right),$$

which ensures a quadratic convergence towards $1/\sqrt{\bar{x}}$ as soon as $r_0$ is close enough to $1/\sqrt{\bar{x}}$.

**Algorithm 14 – $3\text{Div}(z_0, z_1, z_2, x_0, x_1, x_2)$.** (119 operations & 4 tests and relative error bounded by $24u^3 + 1509u^4$ if the “accurate” multiplications algorithms are used, and 103 operations & 2 tests and relative error bounded by $39u^4 + 1582u^4$ if the “fast” multiplications algorithms are used.)

**Require:** $\bar{z}, \bar{x}$ $\text{TW}$ ; $p \geq 10$

[same 5 first lines as Algorithm 13]

$\bar{b} ← \text{Fast2Sum}(b_{0,1}, b_{1,2})$

$\bar{i} ← 2 − 3\text{Prod}_{2,3}(\bar{b}, \bar{x})$

$\bar{a} ← 3\text{Prod}_{2,3}(\bar{b}, \bar{x})$

$\bar{y} ← 3\text{Prod}_{3,3}(\bar{a}, \bar{i})$

return $(y_0, y_1, y_2)$

We have,

**Theorem 11.** If $\bar{x}$ is a $\text{TW}$, then the relative error committed by $3\text{SqRt}^{\text{acc}}(\bar{x})$ (resp. $3\text{SqRt}^{\text{fast}}(\bar{x})$) is bounded by $24u^3 + 10260u^4$ (resp. $39u^3 + 10333u^4$).

The major steps of the proof are given in the appendix, see supplementary material.

### 11 Implementation and tests

#### 11.1 Experimental settings

We have implemented the multiplication and division algorithms presented in this paper (Algorithms 9 and 10 for multiplication, and Algorithm 14 in the “fast” and “accurate” versions for division). Our goal was twofold: to compare the performances of our algorithms with other solutions, and to assess the correctness and tightness of our error bounds. Our algorithms have been implemented in the Campary library [29]. We compare them to algorithms based on “general” floating-point expansions used in the special case $n = 3$, also implemented in the Campary library, and to the GNU MPFR [5] multiple-precision library. MPFR also provides reference values. The various considered algorithms are given in Table 1.

Source code of this benchmark is available by request to the authors. It has been compiled with GCC 8.2.1 20181127 with compilation options -O3 -march=native, libraries GMP 6.1.2, and MPFR 4.0.2 from Archlinux repositories were used. The precision
We checked the various considered TW and FP expansion where URandom has an uniform density probability in $(3\text{Div})$.

Table 2, the “accurate” version of the division algorithm variability. In Table 2, we reported the average and 11.2 Correctness and performance

the general floating-point expansion algorithms.

standard deviation of our measures. One can see that

measure is performed many times to account for its

of randomly chosen operands is also measured. Each

results from the fact that $3\text{Div}$

multiplication and division algorithms, it makes sense

accuracy of the “fast” and “accurate” versions of the

algorithms over a large set of around $4\times10^6$ randomly

chosen operands. Each result was compared to the result

obtained during these tests, along with the corresponding

error bounds.

TABLE 1

Algorithms considered in our tests.

of MPFR FP numbers has been set to $3\times53=159$.

Computations have been performed with an Intel®

Core™ i5-7440HQ CPU.

The input operands were generated using the MPFR

URandom algorithm. More precisely, each FP component

of a TW operand $x = (x_0, x_1, x_2)$ was obtained as:

$x_{i+1} = \text{URandom}() \times \text{ulp}(x_i),$

where URandom has an uniform density probability in

the range $[0, 1]$.

11.2 Correctness and performance

We checked the various considered TW and FP expansion

algorithms over a large set of around $4\times10^6$ randomly

chosen operands. Each result was compared to the result

obtained by the corresponding correctly rounded MPFR

algorithm. The second and third columns of Table 2 show

for each considered algorithm the largest relative error

obtained during these tests, along with the corresponding

ratio to the proven error bound referenced in Table 1.

Interestingly enough, for our multiplication and division

algorithms, the largest encountered errors in our tests are

not far from the bounds: for instance, with the $3\text{Prod}^{\text{acc}}$

algorithm (Algorithm 9), the largest encountered error is

only $0.554$ times the bound. This shows that our error

bounds are rather tight.

Since in practice there is not much difference in the

accuracy of the “fast” and “accurate” versions of the

multiplication and division algorithms, it makes sense

to use the “fast” versions only. Incidentally, note that in

Table 2, the “accurate” version of the division algorithm

($3\text{Div}^{\text{acc}}$) seems less accurate than the other version. This

results from the fact that $3\text{Div}^{\text{acc}}$ is more accurate in terms of

worst case analysis only: on randomly generated values, their accuracies will not differ significantly.

The time taken to perform the operations on a large set

of randomly chosen operands is also measured. Each

measure is performed many times to account for its

variability. In Table 2, we reported the average and

standard deviation of our measures. One can see that

our algorithms are significantly faster than MPFR and

the general floating-point expansion algorithms.

TABLE 2

Results of correctness and speed tests for multiplication

and division algorithms. The speed is measured in

Moperations/s (a larger figure corresponds to a faster

algorithm).

Hence, compared to standard $n$-word floating-point

expansion algorithms with $n = 3$, our triple-word algo-

rithms offer faster arithmetic, at the price of a slight (yet

carefully bounded) loss in accuracy. This is of interest for

implementing correctly-rounded transcendental functions

in floating-point arithmetic, since in general this requires a

bit more than twice the target precision (i.e., double-word

arithmetic is not enough, and very accurate triple-word

arithmetic is an overkill).

Conclusion

We have shown that usual floating-point expansion

algorithms adapted for building and adding triple-word

numbers are correct in the context of triple-words, and

we have introduced algorithms for rounding, multiplying,

reciprocating, dividing and computing square roots of

triple-word numbers, along with their correctness proofs

and error bounds.

Some of the error bounds have been shown to be tight

(at least in binary64 arithmetic). Our algorithms have been

implemented in the Campy library. Our experiments

show that the obtained algorithms are faster than generic

$n$-word arithmetics at the price of a slight (yet carefully

bounded) loss in accuracy.

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