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# Emulation of the FMA in rounded-to-nearest floating-point arithmetic 

Stef Graillat* Jean-Michel Muller ${ }^{\dagger}$

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#### Abstract

We present an algorithm that allows to emulate the fused multiplyadd (FMA) instruction in binary floating-point arithmetic, using only rounded-to-nearest floating-point additions, multiplications, and comparisons.


Keywords. Floating-point arithmetic, FMA, fused multiply-add, Error-free transforms, double-word arithmetic.

## 1 Introduction

The fused multiply-add (FMA) instruction evaluates an expression of the form $a b+c$, where $a, b$, and $c$ are floating-point numbers, with one final rounding only. It appeared in 1990 in the IBM POWER instruction set 6, and its specification was incorporated in the 2008 version of the IEEE-754 Standard for Floating-Point Arithmetic [1]. It facilitates the software implementation of correctly rounded division and square root [14, 7], and, in general, allows for faster and more accurate evaluation of dot products and polynomials.

To be able to run programs that use FMAs on architectures without an FMA instruction, it may be interesting to have algorithms that emulate that instruction. We are interested in emulating the FMA for rounded-to-nearest arithmetic. It is always possible to do that using integer arithmetic and masks. However, for portability and performance reasons, one may wish to use "high level" algorithms, that only use floating-point operations. This could be done using an algorithm devised by Boldo and Melquiond 5]. Unfortunately, their algorithm requires a "round to odd" rounding function that is not yet available on current processors and is not specified by the current version of the IEEE 754 Standard for Floating-Point Arithmetic [1, 4]. Kornerup et al. [12] show how one could emulate rounded-to-odd additions/subtractions using arithmetic

[^0]operations with round-to- $+\infty$ and round-to $-\infty$ rounding functions. In principle, this makes it possible to use the Boldo-Melquiond algorithm and emulate rounded-to-nearest FMAs. However, changing the rounding function remains a complex and costly procedure.

The purpose of this paper is to find how an FMA instruction can be evaluated using only rounded-to-nearest floating-point additions, subtractions, multiplications and tests.

Throughout the paper, we assume a binary, precision- $p$ floating-point (FP) arithmetic. Unless otherwise specified, it is assumed that the exponent range is unbounded. This implies that the results presented here apply to conventional binary floating-point arithmetic provided that underflow and overflow do not occur. We assume that the rounding function is round-to-nearest, ties-to-even, noted RN, which is the default in IEEE 754 arithmetic. The unit round-off is $u=2^{-p}$. It is an upper bound on the relative error due to rounding. This implies that when an arithmetic operation $x \top y$ is performed (with $\top \in\{+,-, \times, \div\}$ ), the computed result $z$ satisfies

$$
\begin{equation*}
(1-u) \cdot|(x \top y)| \leq z=|\mathrm{RN}(x \top y)| \leq(1+u) \cdot|(x \top y)| . \tag{1}
\end{equation*}
$$

We will say that $x$ is a double-word ${ }^{1}$ (DW) number if it is the unevaluated sum $x_{h}+x_{\ell}$ of two floating-point numbers $x_{h}$ and $x_{\ell}$ such that $x_{h}=\mathrm{RN}(x)$. Some algorithms for manipulating double-word numbers are presented and analyzed in [10].

### 1.1 Some classical results of floating-point arithmetic used in this paper

In this section, we just briefly present the results needed in the sequel of the paper. More detailed presentations and proofs can be found in [16].

In order to emulate an FMA instruction using FP multiplications and additions, it is necessary to conduct an analysis of the errors associated with these operations. Although very useful, the relative error bound (1) is not the final word:

- First, some operations are exact. A straightforward example is the case of multiplications and divisions by powers of 2 . Another, less intuitive, example is the case of the subtraction of two numbers that are close enough to each other, as presented in Section 1.1.1.
- Second, a simple analysis shows that the error of an FP addition or multiplication is an FP number ${ }^{2}$. See for instance [2, 3]. Furthermore, these

[^1]errors can be computed, using relatively simple algorithms, called ErrorFree Transforms in the literature [17], presented in $\$ 1.1 .2$ (for addition) and 1.1.3 (for multiplication).

### 1.1.1 Sterbenz's theorem

Sterbenz's theorem is extremely useful in error analysis. For instance, the proof of the double-word algorithms presented in [10] heavily relies on Sterbenz's theorem.

Theorem 1.1 (Sterbenz Theorem [18]). Let $a, b$ be FP numbers. If $\frac{a}{2} \leq b \leq 2 a$ then $a-b$ is an FP number. This implies that the subtraction $a-b$ will be performed exactly in FP arithmetic.

### 1.1.2 The Fast2Sum and 2Sum algorithms

```
Algorithm 1 - \(\operatorname{Fast2Sum}(a, b)\). The Fast2Sum algorithm [8].
    \(s \leftarrow \mathrm{RN}(a+b)\)
    \(z \leftarrow \mathrm{RN}(s-a)\)
    \(t \leftarrow \mathrm{RN}(b-z)\)
    return \((s, t)\)
```

If the floating-point exponents $e_{a}$ and $e_{b}$ of $a$ and $b$ are such that $e_{a} \geq e_{b}$ then $t$ is the error of the floating-point addition $\operatorname{RN}(a+b)$ (i.e., the double word $(s, t)$ is exactly equal to $a+b)$. The condition on the exponents may be difficult to check, but it is satisfied if $|a| \geq|b|$.

```
Algorithm 2 - \(\mathbf{2 S u m}(a, b)\). The 2Sum algorithm [15, (11.
    \(s \leftarrow \mathrm{RN}(a+b)\)
    \(a^{\prime} \leftarrow \mathrm{RN}(s-b)\)
    \(b^{\prime} \leftarrow \mathrm{RN}\left(s-a^{\prime}\right)\)
    \(\delta_{a} \leftarrow \mathrm{RN}\left(a-a^{\prime}\right)\)
    \(\delta_{b} \leftarrow \mathrm{RN}\left(b-b^{\prime}\right)\)
    \(t \leftarrow \operatorname{RN}\left(\delta_{a}+\delta_{b}\right)\)
    return \((s, t)\)
```

For all FP numbers $a$ and $b, t$ is the error of the floating-point addition $\mathrm{RN}(a+b)$.

### 1.1.3 The Dekker-Veltkamp multiplication algorithm

If an FMA instruction is available, then the error of an FP multiplication is very easy and fast to compute: the error of the multiplication $\pi_{h}=\mathrm{RN}(a b)$ is $\pi_{\ell}=\operatorname{RN}\left(a b-\pi_{h}\right)$. Since our goal here is to emulate an FMA instruction,
we obviously cannot assume that such an instruction is already available, so we must use a more complex algorithm, Algorithm 4 below, due to Dekker and Veltkamp [8. In order to compute the product ab "exactly", Algorithm 4 must first "split" the input operands $a$ and $b$ into sub-operands of precision around $p / 2$, so that the product of two such sub-operands can be representable exactly in precision- $p$ floating-point arithmetic (and is therefore obtained by a simple floating-point multiplication). This preliminary splitting is done by Algorithm 3 For a proof of these algorithms, see [16].

```
Algorithm 3 - Split \((x, s)\). Veltkamp's splitting algorithm. Returns a pair
\(\left(x_{h}, x_{\ell}\right)\) of FP numbers such that the significand of \(x_{h}\) fits in \(s-p\) bits, the
significand of \(x_{\ell}\) fits in \(s-1\) bits, and \(x_{h}+x_{\ell}=x\).
Require: \(K=2^{s}+1\)
Require: \(2 \leq s \leq p-2\)
    \(\gamma \leftarrow \operatorname{RN}(K \cdot x)\)
    \(\delta \leftarrow \mathrm{RN}(x-\gamma)\)
    \(a_{h} \leftarrow \mathrm{RN}(\gamma+\delta)\)
    \(a_{\ell} \leftarrow \mathrm{RN}\left(x-a_{h}\right)\)
    return \(\left(x_{h}, x_{\ell}\right)\)
```

```
Algorithm 4 - DekkerProd \((a, b)\). Dekker's product. Returns a pair ( \(\pi_{h}, \pi_{\ell}\) )
of FP numbers such that \(\pi_{h}=\mathrm{RN}(a b)\) and \(\pi_{h}+\pi_{\ell}=a b\).
Require: \(s=\lceil p / 2\rceil\)
    \(\left(a_{h}, a_{\ell}\right) \leftarrow \operatorname{Split}(a, s)\)
    \(\left(b_{h}, b_{\ell}\right) \leftarrow \operatorname{Split}(b, s)\)
    \(\pi_{h} \leftarrow \mathrm{RN}(a \cdot b)\)
    \(t_{1} \leftarrow \operatorname{RN}\left(-\pi_{h}+\operatorname{RN}\left(a_{h} \cdot b_{h}\right)\right)\)
    \(t_{2} \leftarrow \operatorname{RN}\left(t_{1}+\operatorname{RN}\left(a_{h} \cdot b_{\ell}\right)\right)\)
    \(t_{3} \leftarrow \operatorname{RN}\left(t_{2}+\operatorname{RN}\left(a_{\ell} \cdot b_{h}\right)\right)\)
    \(\pi_{\ell} \leftarrow \operatorname{RN}\left(t_{3}+\operatorname{RN}\left(a_{\ell} \cdot b_{\ell}\right)\right)\)
    return \(\left(\pi_{h}, \pi_{\ell}\right)\)
```


### 1.2 Workplan

Assume we wish to compute

$$
d=\mathrm{RN}(\hat{d}), \text { with } \hat{d}=a b+c
$$

using only rounded-to-nearest floating-point additions and multiplications, and (if needed) comparisons. Algorithm 4 (DekkerProd) makes it possible to express the product $a b$ as a double word $\left(\pi_{h}, \pi_{\ell}\right)$ such that $\pi_{h}+\pi_{\ell}=a b$. We are therefore reduced to computing the sum of a double-word and an FP number.

We will start from the algorithm implemented in Hida, Li and Bailey's QD library [9], that returns a double-word number very close to the sum of a doubleword number and a floating-point number. It is Algorithm 5 below, analyzed
in [10]. It will not suffice for our purpose since it does not return a correctlyrounded result, so modifications will be necessary.

```
Algorithm 5 - DWPlusFP \(\left(x_{h}, x_{\ell}, y\right)\). Computes \(\left(x_{h}, x_{\ell}\right)+y\) in binary,
precision- \(p\), floating-point arithmetic. Implemented in the QD library. The
number \(x=x_{h}+x_{\ell}\) is a double-word number (i.e., it satisfies \(x_{h}=\mathrm{RN}\left(x_{h}+x_{\ell}\right)\).
    \(\left(s_{h}, s_{\ell}\right) \leftarrow 2 \operatorname{Sum}\left(x_{h}, y\right)\)
    \(v \leftarrow \mathrm{RN}\left(x_{\ell}+s_{\ell}\right)\)
    \(\left(z_{h}, z_{\ell}\right) \leftarrow \operatorname{Fast2Sum}\left(s_{h}, v\right)\)
    return \(\left(z_{h}, z_{\ell}\right)\)
```

The following result is proven in [10].
Theorem 1.2. The pair $\left(z_{h}, z_{\ell}\right)$ returned by Algorithm 5 is a $D W$ number. it safisfies:

$$
\begin{equation*}
\left|\left(z_{h}+z_{\ell}\right)-(x+y)\right| \leq 2 u^{2} \cdot|x+y| . \tag{2}
\end{equation*}
$$

In Section 2.1 we analyze the various cases that may occur when trying to compute $\operatorname{RN}\left(\pi_{h}+\pi_{\ell}+c\right)$. We will find that the calculation will be simple, unless some intermediate variable (variable $w$ in Algorithm 7) is a power of 2. We explain how that case can be detected in Section 2.2. and how it can be dealt with in Section 2.3 .

## 2 Building the algorithm

### 2.1 Reduction to the computation of the sum of 3 FP numbers

As stated in the previous section, we aim at computing $d=\operatorname{RN}(\hat{d})$, with $\hat{d}=$ $a b+c$, by first expressing the product $a b$ as a double word ( $\pi_{h}, \pi_{\ell}$ ) (this is done by using the Dekker-Veltkamp product, i.e., Algorithm (4). Hence we are reduced to computing

$$
\operatorname{RN}\left(\pi_{h}+\pi_{\ell}+c\right)
$$

Lauter [13] shows that for the IEEE754 binary formats, this can be done using 128-bit integer operations. Here, we are going to use floating-point operations only (with the advantage of being able to handle any possible binary FP format, and the inconvenient of not handling underflows, overflows and the various IEEE flags). Interestingly enough, Algorithm 5 almost always computes $d$ : the correct result will often be the most significant term of the pair returned by the call to $\operatorname{DWPlusFP}\left(\pi_{h}, \pi_{\ell}, c\right)$. More precisely, let us modify that algorithm and compute

$$
\left\{\begin{aligned}
\left(s_{h}, s_{\ell}\right) & =2 \operatorname{Sum}\left(\pi_{h}, c\right) \\
\left(v_{h}, v_{\ell}\right) & =2 \operatorname{Sum}\left(\pi_{\ell}, s_{\ell}\right) \\
\left(z_{h}, z_{\ell}\right) & =\operatorname{Fast} 2 \operatorname{Sum}\left(s_{h}, v_{h}\right)
\end{aligned}\right.
$$

(one easily sees that $v_{h}$ is the variable " $v$ " of Algorithm 5). We obviously have

$$
\begin{equation*}
z_{h}+z_{\ell}+v_{\ell}=a b+c=\hat{d}, \tag{3}
\end{equation*}
$$

and Theorem 1.2 tells us that

- $\left(z_{h}, z_{\ell}\right)$ is a double-word, i.e., $z_{h}=\mathrm{RN}\left(z_{h}+z_{\ell}\right)$,
- $\left|v_{\ell}\right|=\left|\left(z_{h}+z_{\ell}\right)-\hat{d}\right| \leq 2 u^{2}|\hat{d}|$.

Note that when $a b+c=0$ this implies $z_{h}=z_{\ell}=v_{\ell}=0$, so we will not need to consider that case in the following. From

$$
|\hat{d}| \leq \frac{\left|z_{h}+z_{\ell}\right|}{1-2 u^{2}} \leq \frac{\left|z_{h}\right|(1+u)}{1-2 u^{2}}
$$

we obtain

$$
\begin{equation*}
\left|v_{\ell}\right| \leq 2 u^{2}|\hat{d}| \leq \frac{2 u^{2}(1+u)}{1-2 u^{2}}\left|z_{h}\right| . \tag{4}
\end{equation*}
$$

Two cases may occur,

- If $\left|z_{h}\right|$ is not a power of 2 then $\left|z_{\ell}\right| \leq \frac{1}{2} \operatorname{ulp}\left(z_{h}\right)$ and, as $\operatorname{ulp}\left(z_{h}\right)>u\left|z_{h}\right|$, (4) implies

$$
\left|v_{\ell}\right| \leq \frac{2 u(1+u)}{1-2 u^{2}} \operatorname{ulp}\left(z_{h}\right)
$$

which is strictly less than $\frac{1}{2} u l p\left(z_{h}\right)$ as soon as $u \leq 1 / 8$, so that

$$
\left|z_{\ell}+v_{\ell}\right|<\operatorname{ulp}\left(z_{h}\right)
$$

- If $\left|z_{h}\right|$ is a power of 2 then

$$
-\frac{1}{4} \operatorname{ulp}\left(z_{h}\right) \leq z_{\ell} \times \operatorname{sign}\left(z_{h}\right) \leq \frac{1}{2} \operatorname{ulp}\left(z_{h}\right)
$$

and, as $\operatorname{ulp}\left(z_{h}\right)=2 u\left|z_{h}\right|$, (4) implies

$$
\left|v_{\ell}\right| \leq \frac{u(1+u)}{1-2 u^{2}} \operatorname{ulp}\left(z_{h}\right)
$$

which is strictly less than $\frac{1}{4} \operatorname{ulp}\left(z_{h}\right)$ as soon as $u \leq 1 / 8$, so that

$$
-\frac{1}{2} \operatorname{ulp}\left(z_{h}\right)<\left(z_{\ell}+v_{\ell}\right) \times \operatorname{sign}\left(z_{h}\right)<\frac{3}{4} \operatorname{ulp}\left(z_{h}\right)
$$

The consequence of this is that, as soon as $u \leq 1 / 8, \hat{d}=z_{h}+z_{\ell}+v_{\ell}$ satisfies $z_{h}^{-}<\hat{d}<z_{h}^{+}$, where $z_{h}^{-}$and $z_{h}^{+}$are the floating-point predecessor and successor of $z_{h}$, respectively.

In the (by far most frequent) case where $\left|\mathrm{RN}\left(v_{\ell}+z_{\ell}\right)\right|$ is not a power of 2 , the number $\left|v_{\ell}+z_{\ell}\right|$ is not a power of 2 either (otherwise it would round to
itself), and in that case $\left|\operatorname{RN}\left(v_{\ell}+z_{\ell}\right)\right|$ is larger than $\frac{1}{2} \operatorname{ulp}\left(z_{h}\right)$ (resp. $\frac{1}{4} \operatorname{ulp}\left(z_{h}\right)$ ) iff $\left|v_{\ell}+z_{\ell}\right|$ is larger than $\frac{1}{2} \operatorname{ulp}\left(z_{h}\right)$ (resp. $\frac{1}{4} \operatorname{ulp}\left(z_{h}\right)$ ).

Therefore,
if $u \leq 1 / 8$ then when $\left|\mathrm{RN}\left(v_{\ell}+z_{\ell}\right)\right|$ is not a power of 2 , $d$ is equal to $\mathrm{RN}\left(z_{h}+\right.$ $\left.\operatorname{RN}\left(z_{\ell}+v_{\ell}\right)\right)$.

We will examine later on what must be done when $\left|\mathrm{RN}\left(v_{\ell}+z_{\ell}\right)\right|$ is a power of 2 , but in the meanwhile, we have to find a simple way of determining if the absolute value of a FP number is a power of 2 .

### 2.2 Determining if the absolute value of a FP number is a power of 2

We have,
Theorem 2.1. In binary, precision-p, floating-point arithmetic, assuming no underflow/overflow occurs, the absolute value of the nonzero FP number $x$ is a power of 2 if and only if

$$
\begin{equation*}
\mathrm{RN}\left[\mathrm{RN}\left(\left(2^{p-1}+1\right) \cdot x\right)-2^{p-1} x\right]=x \tag{5}
\end{equation*}
$$

Proof. If $|x|$ is a power of 2 , then multiplying by $x$ is an exact operation and therefore (5) boils down to $\mathrm{RN}(x)=x$, which obviously holds since $x$ is a FP number. If $|x|$ is not a power of 2 then there exist integers $N$ and $e$ such that $N$ is odd, $N>1$, and $|x|=N \cdot 2^{e}$. Let $P=2^{p-1}+1$. The number $P \cdot N$ is an odd integer of absolute value strictly larger than $2^{p}$. Therefore $P \cdot x=P \cdot N \cdot 2^{e}$ is not exactly representable in FP arithmetic. Hence RN $(P \cdot x) \neq P \cdot x$.

From

$$
x\left(2^{p-1}+1\right)(1-u) \leq \mathrm{RN}(P \cdot x) \leq x\left(2^{p-1}+1\right)(1+u)
$$

we deduce (remember: $u=2^{-p}$ ) that

$$
\frac{\frac{1}{2 u}+1}{\frac{1}{2 u}}(1-u) \leq \frac{\mathrm{RN}(P \cdot x)}{2^{p-1} x} \leq \frac{\frac{1}{2 u}+1}{\frac{1}{2 u}}(1+u),
$$

so that (as soon as $u \leq 1 / 4$ )

$$
1 \leq 1+u-2 u^{2} \leq \frac{\mathrm{RN}(P \cdot x)}{2^{p-1} x} \leq 1+3 u+2 u^{2}<2
$$

Therefore, we can apply Sterbenz Theorem (Theorem 1.1) to the subtraction $\mathrm{RN}(P \cdot x)-2^{p-1} x$, and deduce that that subtraction is exact. We therefore obtain that the left-hand part of (5) is exactly equal to $\mathrm{RN}(P \cdot x)-2^{p-1} x$, which differs from $P \cdot x-2^{p-1} x=x$.

This gives the following algorithm

```
Algorithm 6 IsPowerOf2 \((x)\).
Require: \(P=2^{p-1}+1\)
Require: \(Q=2^{p-1}\)
    \(L \leftarrow \operatorname{RN}(P \cdot x)\)
    \(R \leftarrow \mathrm{RN}(Q \cdot x)\)
    \(\Delta \leftarrow \mathrm{RN}(L-R)\)
    return \((\Delta=x)\)
```


### 2.3 The difficult case: when $\left|\operatorname{RN}\left(v_{\ell}+z_{\ell}\right)\right|$ is a power of 2

Define $w=\operatorname{RN}\left(z_{\ell}+v_{\ell}\right)$. We are in the case $|w|=2^{k}$ for some $k \in \mathbb{Z}$. We need to determine if $\operatorname{RN}\left(z_{h}+w\right)$ differs from $\operatorname{RN}\left(z_{h}+z_{\ell}+v_{\ell}\right)$. An easy case is when $|w|$ is less than the "critical" power of 2 , defined as

- $\frac{1}{2} \operatorname{ulp}\left(z_{h}\right)$ if $\left|z_{h}\right|$ is not a power of 2 ; or if $\left|z_{h}\right|$ is a power of 2 and $z_{h}$ and $w$ have the same sign;
- $\frac{1}{4} \operatorname{ulp}\left(z_{h}\right)$ if $\left|z_{h}\right|$ is a power of 2 and $z_{h}$ and $w$ have opposite signs.

This is easily determined: Let $w^{\prime}=\operatorname{RN}\left(\frac{3}{2} w\right)=\frac{3}{2} w$, the number $|w|$ is (strictly) less than the critical power of 2 if and only if $\mathrm{RN}\left(z_{h}+w^{\prime}\right)=z_{h}$. In such a case, we are done: the result to be returned is $z_{h}$.

Now, when $|w|$ is equal to the "critical" power of 2 , we need to determine if $\left|z_{\ell}+v_{\ell}\right|$ is equal to, above, or below that power of two. This can be done using the Fast2Sum algorithm (as Property 2.2 below shows that $\left|z_{\ell}\right| \geq\left|v_{\ell}\right|$ as soon as $u \leq 1 / 16$ ). More precisely, if we compute

$$
\left\{\begin{aligned}
\delta & =\operatorname{RN}\left(w-z_{\ell}\right) \\
t & =\operatorname{RN}\left(v_{\ell}-\delta\right),
\end{aligned}\right.
$$

then $w+t=z_{\ell}+v_{\ell}$. The choice is now simple:

- if $t=0$ then $w=z_{\ell}+v_{\ell}$, so that $d=\operatorname{RN}\left(z_{h}+w\right)$;
- if $t \neq 0$ and $w$ have opposite signs, then $z_{\ell}+v_{\ell}$ is below the critical power of 2 , so that $d=z_{h}$;
- if $t \neq 0$ and $w$ have the same sign, then $d$ is the FP predecessor or successor of $z_{h}$ (depending on the sign of $w$ ), which can be obtained as $d=\mathrm{RN}\left(z_{h}+\right.$ $\left.w^{\prime}\right)$, using $w^{\prime}=\mathrm{RN}\left(\frac{3}{2} w\right)=\frac{3}{2} w$, as previously.

The following property shows that we can use the Fast2Sum algorithm for adding $z_{\ell}$ and $v_{\ell}$.

Property 2.2. When $w$ is the critical power of 2 , we have $\left|v_{\ell}\right| \leq\left|z_{\ell}\right|$ as soon as $u \leq 1 / 16$.

Proof.

- If $\left|z_{h}\right|$ is not a power of 2 , or if $\left|z_{h}\right|$ is a power of 2 and $w$ has the same signe as $z_{h}$, then $w$ being critical means that $|w|=\frac{1}{2} \operatorname{ulp}\left(z_{h}\right)$, and therefore, we have

$$
\left|v_{\ell}+z_{\ell}\right| \geq \frac{1}{2}\left(1-\frac{u}{2}\right) \operatorname{ulp}\left(z_{h}\right)
$$

As in that case $\left|v_{\ell}\right|$ is less than

$$
\frac{2 u(1+u)}{1-2 u^{2}} \operatorname{ulp}\left(z_{h}\right),
$$

we have

$$
\left|z_{\ell}\right| \geq\left(\frac{1}{2}-\frac{u}{4}-\frac{2 u(1+u)}{1-2 u^{2}}\right) \operatorname{ulp}\left(z_{h}\right)
$$

so that $\left|z_{\ell}\right| \geq\left|v_{\ell}\right|$ as soon as $u \leq 1 / 16$;

- if $\left|z_{h}\right|$ is a power of 2 and the signs of $w$ and $z_{h}$ differ, then $|w|=\frac{1}{4} \operatorname{ulp}\left(z_{h}\right)$, and therefore, we have

$$
\left|v_{\ell}+z_{\ell}\right| \geq \frac{1}{4}\left(1-\frac{u}{2}\right) \operatorname{ulp}\left(z_{h}\right)
$$

As in that case $\left|v_{\ell}\right|$ is less than

$$
\frac{u(1+u)}{1-2 u^{2}} \operatorname{ulp}\left(z_{h}\right)
$$

we have

$$
\left|z_{\ell}\right| \geq\left(\frac{1}{4}-\frac{u}{8}-\frac{u(1+u)}{1-2 u^{2}}\right) \operatorname{ulp}\left(z_{h}\right)
$$

so that $\left|z_{\ell}\right| \geq\left|v_{\ell}\right|$ as soon as $u \leq 1 / 16$.

## 3 Putting all this together

Algorithm 7 below derives from the analysis given in Section 2 ,

```
Algorithm 7 EmulFMA \((a, b, c)\).
Require: \(P=2^{p-1}+1\)
Require: \(Q=2^{p-1}\)
    \(\left(\pi_{h}, \pi_{\ell}\right) \leftarrow \operatorname{DekkerProd}(a, b)\)
    \(\left(s_{h}, s_{\ell}\right) \leftarrow 2 \operatorname{Sum}\left(\pi_{h}, c\right)\)
    \(\left(v_{h}, v_{\ell}\right) \leftarrow 2 \operatorname{Sum}\left(\pi_{\ell}, s_{\ell}\right)\)
    \(\left(z_{h}, z_{\ell}\right) \leftarrow \operatorname{Fast2Sum}\left(s_{h}, v_{h}\right)\)
    \(w \leftarrow \operatorname{RN}\left(v_{\ell}+z_{\ell}\right)\)
    \(L \leftarrow \operatorname{RN}(P \cdot w)\)
    \(R \leftarrow \operatorname{RN}(Q \cdot w)\)
    \(\Delta \leftarrow \mathrm{RN}(L-R)\)
    \(d_{\text {temp }}^{1} \leftarrow \operatorname{RN}\left(z_{h}+w\right)\)
    if \(\Delta \neq w\) then
        return \(d_{\text {temp }}^{1}\)
    else
        \(w^{\prime} \leftarrow \operatorname{RN}\left(\frac{3}{2} \cdot w\right)\)
        \(d_{\text {temp }}^{2} \leftarrow \mathrm{RN}\left(z_{h}+w^{\prime}\right)\)
        if \(d_{\text {temp }}^{2}=z_{h}\) then
            return \(z_{h}\)
        else
            \(\delta \leftarrow \mathrm{RN}\left(w-z_{\ell}\right)\)
            \(t \leftarrow \mathrm{RN}\left(v_{\ell}-\delta\right)\)
            if \(t=0\) then
                    return \(d_{\text {temp }}^{1}\)
            else
                    \(g \leftarrow \mathrm{RN}(t \cdot w)\)
                    if \(g<0\) then
                            return \(z_{h}\)
                    else
                        return \(d_{\text {temp }}^{2}\)
                    end if
                end if
        end if
    end if
```

We have,
Theorem 3.1. In a binary, precision-p, floating-point arithmetic with an unbounded exponent range, if $p \geq 4$, then Algorithm 7 returns $\mathrm{RN}(a b+c)$ for all floating-point numbers $a, b$, and $c$.

Proof. The theorem immediately follows from the analysis of Section 2 and the fact that $p \geq 4$ implies $u \leq 1 / 16$.

The primary disadvantage of our algorithm is the presence of tests. In the event that the branch prediction mechanism of the processor fails, these tests
may result in a significant reduction in performance. However, it is important to note that the value of $\left|\operatorname{RN}\left(v_{\ell}+z_{\ell}\right)\right|$ is very unlikely to be a power of 2 . Consequently, when a large number of FMAs are computed, the branch prediction should function effectively, whereas when a small number of FMAs are computed, the performance loss is of minimal consequence. Secondly, and more importantly, we hypothesize that tests cannot be entirely avoided. In fact, we make the following conjecture.

Conjecture 3.2. An algorithm that only uses rounded-to-nearest additions, subtractions and multiplications, without tests, cannot evaluate $\operatorname{RN}(a b+c)$ for all possible FP numbers $a, b$, and $c$.

The rationale behind Conjecture 3.2 is as follows:

- The authors of [12] have shown that an algorithm that only uses rounded-to-nearest additions and subtractions cannot evaluate $\mathrm{RN}(x+y+z)$ for all possible FP numbers $x, y$, and $z$ (Theorem 8 in [12);
- When computing $\mathrm{RN}(a b+c)$, if we first convert the product $a b$ into a "double word" $\left(\pi_{h}, \pi_{\ell}\right)$, as described in Section 2.1, we are reduced to computing $\operatorname{RN}\left(\pi_{h}+\pi_{\ell}+c\right)$. It is not possible to apply Theorem 8 in [12] because the sum $\pi_{h}+\pi_{\ell}+c$ is not an "arbitrary" sum: as $\pi_{h}+\pi_{\ell}=a b$, the FP numbers $\pi_{h}$ and $\pi_{\ell}$ cannot have an exponent difference larger than $2 p$. Nevertheless, one easily verifies that the proof of the theorem remains valid in that specific case;
- Consequently, we conclude that Conjecture 3.2 is valid if we restrict our consideration to algorithms that first convert $a b$ into the sum of two FP numbers and then perform only rounded to nearest additions and subtractions. Although it seems hard to see how it could be any other way, we have no proof of that.


## Conclusion

We have presented a novel approach to emulate the fused multiply-add (FMA) instruction using standard, rounded-to-nearest floating-point arithmetic operations. Our method builds on the foundation laid by previous research but eliminates the need for less commonly supported rounding functions such as round-to-odd, thereby increasing the practical applicability and portability of the algorithm across different computing architectures.

Future work could further explore whether Conjecture 3.2 holds.

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[^1]:    ${ }^{1}$ We frequently see the name "double double" in the literature. We prefer "double word" because there is no reason to systematically assume that the underlying format is double precision/binary64.
    ${ }^{2}$ Concerning addition, this is true only when the rounding function is round-to-nearest, which we have assumed here.

