7 Acknowledgements

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triangular solver CTRSV in the BLAS. CLATRS is a complex counterpart of SLATRS as discussed i
Section 3, using Algorithm 2. In most common cases, however, the scaling unnecessarily introd
overhead. We reimplemented the part of CTREVC containing the triangular solve. When solvin
each equation (3), we first call CTRSV and test the exception flags. If exceptions occur, then
back to call CLATRS.

To study the efficiency of the modified CTREVC, we ran the old code and our new one on random upper triangular matrices of various sizes. We observed the speedups of from 1.49 to 1.65 on
DECstation 5000, and from 1.38 to 1.46 on the Sun 4/260. In the case of overflow, each triangul
solve is invoked twice, first using CTRSV yet throwing away the solutions, and second using CLAT
Since CTRSV is about twice as fast as CLATRS (see Section 3), the performance loss is no more t
50% when a (rare) exception occurs.

To see how the performance attained from CTREVC alone effects the performance of the whole
process of computing eigenvectors of general complex matrices, we timed CTREVC in the conte
of CGEEV. It turns out that CTREVC amounts to about 20% of the total execution time of CGEEV.
Therefore, we expect that the speed of the whole process can be increased by about 8%.

6 Lessons for System Architects

The most important lesson is that well-designed exception handling permits the most common case
where *no* exceptions occur, to be implemented much more quickly. This alone makes exceptio
handling worth implementing well.

A trickier question is how fast exception handling must be implemented. There are three spe
at issue: the speed of NaN and infinity arithmetic, the speed of testing sticky flags, and the s
of trap handling. In principle, there is no reason NaN and infinity arithmetic should not be as
as conventional arithmetic. The examples in section 4.2 showed that a slowdown in NaN arithmet
by a factor of 80 from conventional arithmetic slows down condition estimation by a factor o
to 30.

Since exceptions are reasonably rare, these slowdowns generally affect only the worst case
havior of the algorithm. Depending on the application, this may or may not be important.
the worst case is important, it is important that system designers provide some method of f
exception handling, either NaN and infinity arithmetic, testing the sticky flags, or trap han
Making all three very slow will force users to code to avoid all exceptions in the first plac
original unpleasant situation exception handling was designed to avoid.

Our final comment concerns the tradeoff between the speed of NaN and infinity arithmetic and
the granularity of testing for exceptions. Our current approach uses a very large granularit
we test for exceptions only after a complete call to STRSV. For this approach to be fast, NaN
infinity arithmetic must be fast. On the other hand, a very small grained approach would test
exceptions inside the inner loop, and so avoid doing useless NaN and infinity arithmetic. Howe
such frequent testing is clearly too expensive. A comprise would be to test for exceptions
one or several complete iterations of the inner loop in STRSV. This would require re-impleme
STRSV. This medium grained approach is less sensitive to the speed of NaN and infinity arithmet
The effect of granularity on performance is worth exploration in the future.

The software described in this report is available from the authors.

arguments, whereas the slow DECstation computes correctly but 80 times slower. The followi
table gives the speeds for both DECstations:

	Example 1	Example 2	Example 3
"fast" DEC 5000 **speedup**	2.15	2.32	2.00
"slow" DEC 5000 **slowdown**	11.67	13.49	9.00

In other words, the slow DEC 5000 goes 18 to 30 times slower than the fast DEC 5000.

On some examples, where only infinities but no NaNs occurred, the speedups ranged from 3.5 to 6 on both machines.

5 Eigenvector Computation

We now consider another opportunity to exploit IEEE exception handling. The problem is to compute eigenvectors of general complex matrices.

Let A be an n-by-n complex matrix. If non-zero vectors v and u, and a scalar λ satisfy $Av = \lambda$ and $u^*A = \lambda u^*$ (* denotes conjugate transpose), then λ is called an eigenvalue, and v and u are called the right and left eigenvectors associated with the eigenvalue λ, respectively. In L the task of computing eigenvalues and the associated eigenvectors is performed in the foll stages (as in the routine CGEEV):

1. A is reduced to upper Hessenberg form H, which is zero below the first subdiagonal. Th reduction can be written $H = Q^*AQ$ with Q unitary [9].
2. H is reduced to Schur form T. The reduction can be written $T = S^*HS$, where T is an upper triangular matrix and S is unitary [9]. The eigenvalues are on the diagonal of T.
3. CTREVC computes the eigenvectors of T. Let V be the matrix whose columns are the right eigenvectors of T. Then $S \cdot V$ are the right eigenvectors of H, and $Q \cdot S \cdot V$ are the righ eigenvectors of A. Similarly, we can compute the left eigenvectors of A from those of T.

Let us first examine the important stage of calculating the eigenvectors of an upper triang matrix T. The eigenvalues of T are $t_{11}, t_{22}, \ldots, t_{nn}$. To find a right eigenvector v associated with the eigenvalue t_{ii}, we need to solve the homogeneous equation $(T - t_{ii}I)v = 0$, which can be partitioned into the block form

$$\begin{bmatrix} T_{11} - t_{ii}I & T_{12} & T_{13} \\ \mathbf{0} & 0 & T_{23} \\ \mathbf{0} & \mathbf{0} & T_{33} - t_{ii}I \end{bmatrix} \cdot \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \mathbf{0} \qquad (2)$$

By backward substitution, we have $v_3 = \mathbf{0}$, $v_2 = 1$ and v_1 satisfying the equation

$$(T_{11} - t_{ii}I)\, v_1 = -T_{12} \qquad (3)$$

Therefore, the problem is reduced to solving an upper triangular system (3) of dimension $(i-$ by-$(i-1)$. To find all the n eigenvectors we need to solve triangular system (3) for $i = 2, \ldots$ Since any scalar multiple of v is also an eigenvector of T, we always expect to obtain an an by scaling the solution vector no matter how ill-conditioned or badly scaled the triangular s (3) is. For this purpose, CTREVC calls the triangular solve routine CLATRS instead of calli

Machine	Matrix size n	100	200	300	400	500
DEC 5000	SGBCON	1.57	1.46	1.55	1.56	1.67
	SGECON	2.00	1.52	1.46	1.44	1.43
	SPOCON	2.83	1.92	1.71	1.55	1.52
	STRCON	3.33	1.78	1.60	1.54	1.52
Sun 4/260	SGBCON	2.00	2.20	2.11	2.77	2.71
	SGECON	3.02	2.14	1.88	1.63	1.62
	SPOCON	5.00	2.56	2.27	2.22	2.17
	STRCON	1.50	2.00	2.30	2.17	2.18
DEC Alpha	SGBCON	2.67	2.63	2.78	2.89	3.23
	SGECON	2.66	2.01	1.85	1.78	1.66
	SPOCON	2.25	2.46	2.52	2.42	2.35
	STRCON	3.00	2.33	2.28	2.18	2.07
CRAY-C90	SGECON	4.21	3.48	3.05	2.76	2.55

Table 2: Speedups on DEC 5000/Sun 4-260/DEC Alpha/CRAY-C90. No exceptions nor scaling occur.

invocation of the scalings inside Algorithm 2, as well as exceptional executions. The unexce inputs tell us the speedup in the most common case, and on machines like the CRAY measure the performance lost for lack of any exception handling.

First, we ran Algorithms 3 and 4 on a suite of well-conditioned random matrices where n exceptions occur, and no scaling is necessary in the triangular solve Algorithm 2. This is by most common case in practice. The experiments were carried out on a DECstation 5000, a SUN 4/260, a DEC Alpha, and a single processor CRAY-C90. The performance results are presented in Table 2. The numbers in the table are the ratios of the time spent by the old LAPACK routines using Algorithm 3 to the time spent by the new routines using Algorithm 4. These ratios measu the *speedups* attained via exception handling. The estimated condition numbers output by the tw algorithms are always the same.

Second, we compared Algorithms 3 and 4 on several intentionally ill-scaled linear system which some of the scalings inside Algorithm 2 have to be invoked, but whose condition numbe are still finite. For `SGECON` alone with matrices of sizes 100 to 500, we obtained speedups from to 3.33 on the DECstation 5000, and from 1.89 to 2.67 on the DEC Alpha.

Third, to study the behavior and performance of the two algorithms when exceptions do oc cur, we generated a suite of ill-conditioned matrices that cause all possible exceptional Algorithm 4 to be executed. Both Algorithms 3 and 4 consistently deliver zero as the recipr condition number. For Algorithm 4, inside the triangular solve, the computation involves numbers as NaN and $\pm\infty$. Indeed, after an overflow produces $\pm\infty$ the most common situation is to subtract two infinities shortly thereafter, resulting in a NaN which then propagates th all succeeding operations. In other words, if there is one exceptional operation, the most c situation is to have a long succession of operations with NaNs. We compared the performance the "fast" and "slow" DECstation 5000 on a set of such problems, of dimension $n = 500$. Recall that the fast DECstation does NaN arithmetic (incorrectly) at the same speed as with conventio

Algorithm 5: This algorithm estimates the reciprocal of $||A^{-1}||_1 ||A||_1$, where A is symmetric positive definite.

> Let $\alpha = ||A||_1$
> RCOND is the estimated reciprocal of condition number $k_1(A)$
> Call **exceptionreset()**
> Choose x with $||x||_1 = 1$ (e.g., $x := \frac{(1,1,\cdots,1)^T}{n}$)
> Repeat
>   solve $Lw = x \cdot \alpha$ by calling `STRSV`
>   if (**except()**) then RCOND=0; quit /* $k_1(A) \geq \sqrt{\mathrm{OV}}$ */
>   else solve $L^T y = w$ by calling `STRSV`
>   if (**except()**) then RCOND=0; quit /* $k_1(A) \geq \mathrm{OV}$ */
>   if $||z||_\infty \leq z^T x$ then
>   RCOND $:= 1/||y||_1$
>   quit
>   else $x := e_j$ where $|z_j| = ||z||_\infty$

Lemma 2. *If Algorithm 5 stops early because of an exception, then the "true rounded" reciprocal of the condition number satisfies RCOND $\leq 1/\sqrt{\mathrm{OV}}$.*

Proof: In the algorithm there are two places where exceptions may occur. We will analyze t two cases as follows. We need to use the fact that $||A|| = ||L||^2$. Note that x is chosen such that $||x||_1 = 1$.

1. An exception occurs when computing $L^{-1}\alpha x$.
   Since $A = LL^T$, $L^{-1} = L^T A^{-1}$, this implies
   $$\mathrm{OV} \leq ||L^{-1}\alpha x||_1 \leq ||L^{-1}||_1 \alpha ||x||_1 \leq ||L^T|| \cdot ||A^{-1}|| \alpha = \sqrt{\alpha} \cdot k_1(A) .$$
   Therefore, $k_1(A) \geq \frac{\mathrm{OV}}{\sqrt{\alpha}} \geq \sqrt{\mathrm{OV}}$ (since $\alpha \leq \mathrm{OV}$), i.e., RCOND $\leq 1/\sqrt{\mathrm{OV}}$.

2. An exception occurs when computing $L^{-T}L^{-1}\alpha x$.
   It is clear that $k_1(A) \geq \mathrm{OV}$, and hence RCOND $\leq 1/\mathrm{OV}$.

Combining the above two cases, we show that RCOND $\leq 1/\sqrt{\mathrm{OV}}$.

∎

In practice, RCOND $\leq 1/\sqrt{\mathrm{OV}}$ merely indicates that the condition number is enormous, beyond $1/\epsilon$. There is no loss of information in stopping early with RCOND=0.

4.2 Numerical Results

To compare the efficiencies of Algorithms 3 and 4, we rewrote several condition estimation routi in LAPACK using Algorithm 4, including `SGECON` for general dense matrices, `SPOCON` for dense symmetric positive definite matrices, `SGBCON` for general band matrices, and `STRCON` for triangu matrices, all in IEEE single precision. To compare the speed and the robustness of algori 3 and 4, we generated various input matrices yielding unexceptional executions with or wit

Since $A = LU$, $L^{-1} = UA^{-1}$, this implies

$$\text{OV} \le ||L^{-1}x||_1 \le ||U||_1||A^{-1}||_1||x||_1 = \frac{||U||_1}{||A||_1}||A||_1||A^{-1}||_1 = \rho \cdot k_1(A) .$$

Therefore, $k_1(A) \ge \text{OV}/\rho$, i.e., RCOND $\le \rho/\text{OV}$.

2. An exception occurs when computing $U^{-1}\alpha L^{-1}x$ with $\alpha \le 1$.
   Then
   $$\text{OV} \le ||U^{-1}\alpha L^{-1}x||_1 \le ||A^{-1}||_1\alpha||x||_1 = k_1(A) ,$$
   so $k_1(A) \ge \text{OV}$, i.e., RCOND $\le 1/\text{OV}$.

3. An exception occurs when computing $U^{-1}\alpha L^{-1}x$ with $\alpha > 1$ and $||L^{-1}x||_1 < \frac{\text{OV}}{\alpha}$.
   Then
   $$\text{OV} \le ||U^{-1}\alpha L^{-1}x||_1 \le ||A^{-1}||_1\alpha||x||_1 = k_1(A) ,$$
   so $k_1(A) \ge \text{OV}$, i.e., RCOND $\le 1/\text{OV}$.

4. An exception occurs when computing $U^{-1}L^{-1}x$ with $\alpha > 1$.
   Then $\text{OV} \le ||U^{-1}L^{-1}x||_1 \le ||A^{-1}||_1 < k_1(A)$, so RCOND $\le 1/\text{OV}$.

5. An exception occurs when computing $\alpha U^{-1}L^{-1}x$ with $\alpha > 1$.
   Then $\text{OV} \le ||\alpha U^{-1}L^{-1}x||_1 \le k_1(A)$, so RCOND $\le 1/\text{OV}$.

6. An exception occurs when computing $U^{-T}\alpha x$.
   Since $A^T = U^TL^T$, $U^{-T} = L^TA^{-T}$, so
   $$\text{OV} \le ||U^{-T}\alpha x||_1 \le ||L^T||_1||A^{-T}||_1\alpha||x||_1 = ||L^T||_1k_1(A) \le n \cdot k_1(A) .$$
   Therefore, $k_1(A) \ge \text{OV}/n$, i.e., RCOND $\le n/\text{OV}$.

7. An exception occurs when computing $L^{-T}U^{-T}\alpha x$.
   Then $\text{OV} \le ||L^{-T}U^{-T}\alpha x||_1 \le k_1(A)$, so RCOND $\le 1/\text{OV}$.

Combining the above seven cases, we have shown that RCOND $\le \max(n, \rho)/\text{OV}$ when an exception occurs. ■

In practice, any RCOND $< \epsilon$ signals a system so ill-conditioned as to make the error bound in (1) as large as the solution itself or larger; this means the computed solution has no guaranteed correct. Since $\max(n, \rho)/\text{OV} \ll \epsilon$ unless either n or ρ is enormous (both of which also mean the error bound in (1) is enormous), there is no loss of information in stopping early RCOND $= 0$.

Algorithm 4 and Lemma 1 are applicable to any linear systems for which we do partial or complete pivoting during Gaussian elimination, for example, LAPACK routines SGECON, SGBCON and STRCON (see Section 4.2 for the descriptions of these routines), and their complex counter

For symmetric positive definite matrices, where no pivoting is necessary, the algorithm(SPOCON) and its analysis are given in Algorithm 5 and Lemma 2, respectively. We write the Choles factorization $A = LL^T$ or $A = U^TU$.

Algorithm 4: This algorithm estimates the reciprocal of $\kappa_1(A) = ||A||_1 ||A^{-1}||_1$.

```
Let α = ||A||_1
RCOND is the estimated reciprocal of condition number κ_1(A)
Call exceptionreset()
Choose x with ||x||_1 = 1 (e.g., x := (1, 1, ..., 1)^T / n)
Repeat
    solve Lw = x by calling STRSV
    if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV/ρ */
    if (α > 1) then go to (1)
    else w := w · α
        solve Uy = w by calling STRSV
        if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV */
        else go to (3)
    (1): if (||w||_∞ ≥ OV/α) then go to (2)
        else w := w · α
            solve Uy = w by calling STRSV
            if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV */
            else go to (3)
    (2): solve Uy = w by calling STRSV
        if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV */
        else y := y · α
            if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV */
    (3): form ξ := sign(y)
        y := y · α
        solve U^T w = y by calling STRSV
        if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV/n */
        else solve L^T z = w by calling STRSV
            if (except()) then RCOND = 0; quit /* κ_1(A) ≥ OV */
    if ||z||_∞ ≤ z^T x then
        RCOND := 1/||y||_1
        quit
    else x := e_j, where |z_j| = ||z||_∞
```

The behavior of Algorithm 4 is described by the following:

Lemma 1. *If Algorithm 4 stops early because of an exception, then the "true rounded" reciprocal of the condition number satisfies RCOND* $\le \max(n, \rho)/OV$*, where* $\rho = \frac{||U||_1}{||A||_1}$ *is the pivot growth factor.*

Proof: In the algorithm there are seven places where exceptions may occur. We will analyze them one by one. Note that in the algorithm the vector x is chosen such that $||x||_1 = 1$.

1. An exception occurs when computing $L^{-1}x$.

$||x||_\infty = max_i |x_i|$. Then the usual error bound [9]

$$||x_{computed} - x_{true}||_1 \le k_1(A) \cdot p(n) \cdot \epsilon \cdot \rho \cdot ||x_{true}||_1 \qquad (1)$$

where $p(n)$ is a slowly growing function of n (usually about n), ϵ is the machine precision, $k_1(A)$ is the *condition number* of A, and ρ is the *pivot growth factor*. The condition number is defined as $k_1(A) = ||A||_1 \cdot ||A^{-1}||_1$, where $||B||_1 \equiv max_{1 \le j \le n} \sum_{i=1}^{n} |b_{ij}|$. Since computing A^{-1} costs more than solving $Ax = b$, we prefer to estimate $||A^{-1}||_1$ inexpensively from A's LU factorization; this is called *condition estimation*. Since $||A||_1$ is easy to compute, we focus on estimating $||A^{-1}||_1$. The pivot growth may be defined as $\frac{||U||_1}{||A||_1}$ (other definitions are possible). This is close to unity exce for pathological cases.

In the LAPACK library [2], a set of routines have been developed to estimate the reciprocal the condition number $k_1(A)$. We estimate the reciprocal of $k_1(A)$, which we call RCOND, to avoid overflow in $k_1(A)$. The inputs to these routines include the factors L and U from the factorizat $A = LU$ and $||A||_1$. Higham's modification [11] of Hager's method [10] is used to estimate $||A^{-1}||_1$. The algorithm is derived from a convex optimization approach, and is based on the observati that the maximal value of the function $f(x) = ||Bx||_1/||x||_1$ equals $||B||_1$ and is attained at one of the vectors e_j, for $j = 1, \cdots, n$, where e_j is the jth column of the n-by-n identity matrix.

Algorithm 3 [10]: This algorithm computes a lower bound γ for $||A^{-1}||_1$

Choose x with $||x||_1 = 1$ (e.g., $x := \frac{(1, 1, \cdots, 1)^T}{n}$)
Repeat
  solve $Ay = x$ (by solving $Lw = x$ and $Uy = w$ using Algorithm 2)
  form $\xi := \text{sign}(y)$
  solve $A^T z = \xi$ (by solving $U^T w = \xi$ and $L^T z = w$ using Algorithm 2)
  if $||z||_\infty \le z^T x$ then
    $\gamma := ||y||_1$
    quit
  else $x := e_j$ for that j where $|z_j| = ||z||_\infty$

The algorithm involves repeatedly solving upper or lower triangular systems until a cer stopping criterion is met. Due to the possibilities of overflow, division by zero, and invalid ex caused by the ill-conditioning or bad scaling of the linear systems, the LAPACK routine SGE uses Algorithm 2 instead of Algorithm 1 to solve triangular systems like $Lw = x$, as discusse Section 3.

Our goal is to avoid the slower Algorithm 2 by using exception handling to deal with the ill-conditioned or badly scaled matrices. Our algorithm only calls the BLAS routine STRSV, has the property that overflow occurs only if the matrix is extremely ill-conditioned. In thi which we detect using the sticky exception flags, we can immediately terminate with a well-deser estimate RCOND=0. The algorithm is as follows. Comments indicate the guaranteed lower bound on $k_1(A)$ if an exception leads to early termination.

Algorithm 2: Solve a lower triangular system $Lx = sb$ with scale factor $0 \le s \le 1$.

Compute g and $c_1, \ldots, c_{n-1}$ as described above
if ($g \ge$ UN) then
  call the BLAS routine STRSV
else
  $s = 1$
  $x(1:n) = b(1:n)$
  $x_{\max} = \max_{1 \le i \le n} |x(i)|$
  for $i = 1$ to n
    if (UN $\le |L(i,i)| < 1$ and $|x(i)| > |L(i,i)| \cdot$ OV) then
      $scale = 1/|x(i)|$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$; $x_{\max} = x_{\max} \cdot scale$
    else if ($0 < |L(i,i)| <$ UN and $|x(i)| > |L(i,i)| \cdot$ OV) then
      $scale = ((|L(i,i)| \cdot \mathrm{OV})/|x(i)|)/\max(1, c_i)$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$; $x_{\max} = x_{\max} \cdot scale$
    else if ($L(i,i) = 0$) then ... compute a null vector x: $Lx = 0$
      $s = 0$
      $x(1:n) = 0$; $x(i) = 1$; $x_{\max} = 0$
    endif
    $x(i) = x(i)/L(i,i)$
    if ($|x(i)| > 1$ and $c(i) > (\mathrm{OV} - x_{\max})/|x(i)|$) then
      $scale = 1/(2 \cdot |x(i)|)$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$
    else if ($|x(i)| \le 1$ and $|x(i)| \cdot c(i) > (\mathrm{OV} - x_{\max})$) then
      $scale = 1/2$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$
    endif
    $x(i+1:n) = x(i+1:n) - x(i) \cdot L(i+1:n, i)$
    $x_{\max} = \max_{i < j \le n} |x(j)|$
  endfor
endif

4 Condition Estimation

In this section we discuss how IEEE exception handling can be used to design a faster condit estimation algorithm. We compare first theoretically and then in practice the old algorithm in LAPACK with our new algorithm.

4.1 Algorithms

When solving the n-by-n linear system $Ax = b$, we wish to compute a bound on the error $x_{computed} - x_{true}$. We will measure the error using either the one-norm $\|x\|_1 = \sum_{i=1}^{n} |x_i|$, or the infinity norm where $c = 10^{-10}$, overflows in IEEE single precision, even though each row and column of L has largest entry 1 in magnitude, and no terribly small entries. Similarly, $L_n(c)$ by the analogous n-by-n matrix with $0 < c < 1$ in the second through $n-1$-st elements along the main diagonal. This means that $(L_n(c))^{-1}[1, 0, \ldots, 0]^T = [1, c^{-1}, c^{-2}, \ldots, c^{2-n}, c^{2-n}]^T$.

The second algorithm scales carefully to avoid overflow in Algorithm 1. The algorithm wor by choosing a scale factor $0 \le s \le 1$ and solving $Lx = sb$ instead of $Lx = b$. A value $s < 1$ is chosen whenever the solution x would overflow. In case x would overflow even if s were the smalles positive floating point number, s is set to zero (for example, for $L_{27}(10^{-1})$ with IEEE single precision in the above example). If some $L(i, i) = 0$ exactly, so that L is singular, the alg will set $s = 0$ and compute a nonzero vector x satisfying $Lx = 0$ instead.

Here is a brief outline of the scaling algorithm; see [1] for details. Coarse bounds on the solution size are computed as follows. The algorithm begins by computing $c_j = \sum_{i=j+1}^{n} |L_{ij}|$, $G_0 = 1/\max_i |b_i|$, a lower bound G_i on the values of x_{i+1}^{-1} through x_n^{-1} after step i of Algorithm 1:

$$G_i = G_0 \prod_{j=1}^{i} \frac{|L_{jj}|}{|L_{jj}| + c_j} \ ,$$

and finally a lower bound g on the reciprocal of the largest intermediate or final values compu anywhere in Algorithm 1:

$$g = \min_{1 \le i \le n} \left(G_0,\ G_{i-1} \cdot \min(1, |L(i, i)|) \right) \ .$$

Lower bounds on x_j^{-1} are computed instead of upper bounds on x_j to avoid the possibility of overflow in the upper bounds.

Let UN=1/OV be smallest floating point number that can safely be inverted. If $g \ge$ UN, this means the solution can be computed without danger of overflow, so we can simply call the BLAS. Otherwise, the algorithm makes a complicated series of tests and scalings as in Algorithm 2.

Now we compare the costs of Algorithms 1 and 2. Algorithm 1 costs about n^2 flops (floating point operations), half additions and half multiplies. There are also n divisions which are i icant for large n. In the first step of Algorithm 2, computing the c_i costs $n^2/2 + O(n)$ flops, half as much as Algorithm 1. In some of our applications, we expect to solve several systems with same coefficient matrix, and so can reuse the c_i; this amortizes the cost over several calls. In the best case, when $g \ge$ UN, we then simply call `STRSV`. This makes the overall operation count about $1.5n^2$ (or n^2 if we amortize). In the worst (and very rare) case, the inner loop of Algorithm 2 w scale at each step, increasing the operation count by about n^2, for a total of $2.5n^2$ (or $2n^2$ if we amortize). Updating x_{max} costs another $n^2/2$ data accesses and comparisons, which may or may not be cheaper than the same number of floating point operations.

More important than these operation counts is that Algorithm 2 has many data dependent branches, which makes it harder to optimize on pipelined or parallel architectures than the simpler Algorithm 1. This will be born out by the results in later sections.

Algorithm 2 is available as LAPACK subroutine `SLATRS`. This code handles upper and lower tri-angular matrices, permits solving with the input matrix or its transpose, and handles either g or unit triangular matrices. It is 300 lines long excluding comments. The Fortran implementa of the BLAS routine `STRSV`, which handles the same input options, is 159 lines long, excludi comments. For more details on `SLATRS`, see [1

the sticky bits are never cleared as a side-effect of any floating point operation; they can be c
only by writing a new value into the Control/Status register. The nonsticky exception bits m
be used in other applications requiring finer grained exception handling, such as parallel pr

In the algorithms developed in this paper for condition estimation and eigenvector computat
we need only manipulate the trap enable bits (set them to zero to disable software traps) and
sticky bits. Procedure **exceptionreset()** clears the sticky flags associated with overflow, di
by zero and invalid operations, and suppresses the exceptions accordingly. Function **exce**
returns **true** if any or all of the overflow, division by zero and invalid sticky flags are raised

3 Triangular System Solving

We discuss two algorithms for solving triangular systems of equations. The first one is the si
and faster of the two, and disregards the possibility of over/underflow. The second scales car
to avoid over/underflow, and is the one currently used in LAPACK for condition estimation and
eigenvector computation.[1]

We will solve $Lx = b$, where L is a lower triangular n-by-n matrix. We use the notation
$L(i:j, k:l)$ to indicate the submatrix of L lying in rows i through j and columns k through l
L. Similarly, $L(i, k:l)$ is the same as $L(i:i, k:l)$. The following algorithm accesses L by co

Algorithm 1: Solve a lower triangular system $Lx = b$.

```
x(1:n) = b(1:n)
for i = 1 to n
    x(i) = x(i)/L(i,i)
    x(i+1:n) = x(i+1:n) - x(i) · L(i+1:n, i)
endfor
```

This is such a common operation that it has been standardized as subroutine STRSV, one o
the BLAS, along with many other common linear algebra operations like matrix multiplicati
[6, 7, 14]. The purpose of this standardization has been to encourage machine manufacturers t
provide highly optimized versions of these BLAS for their architectures, so that programmers
use them portably. Indeed, one goal of the LAPACK project was to exploit the optimized BLAS
by reformulating linear algebra operations, like Gaussian elimination, as a sequence of call
BLAS. This leads to significant speedups on many highly pipelined and parallel machines [2
clearly in our interest to use the BLAS whenever possible.

Algorithm 1 can easily overflow even when the matrix L is well-scaled, i.e. all rows and colu
are of equal and moderate length. For example,

$$x = L^{-1} b = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ -1 & c & 0 & 0 & 0 & 0 \\ 0 & -1 & c & 0 & 0 & 0 \\ 0 & 0 & -1 & c & 0 & 0 \\ 0 & 0 & 0 & -1 & c & 0 \\ 0 & 0 & 0 & 0 & -1 & 1 \end{bmatrix}^{-1} \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ c^{-1} \\ c^{-2} \\ c^{-3} \\ c^{-4} \\ c^{-4} \end{bmatrix},$$

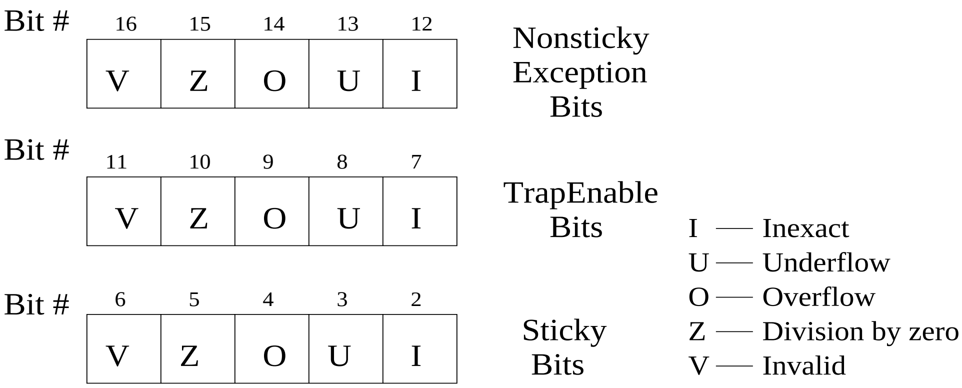

Figure 1: MIPS Control/Status Register Exception/Sticky/TrapEnable Bits.

very expensive. Even though no branching is strictly needed, merely testing sticky flags may somewhat expensive, since pipelining may require a synchronization event in order to update t Thus it appears fastest to use sticky flags instead of traps, and to test sticky flags as seld possible. On the other hand, infrequent testing of the sticky flags means possibly long stre of arithmetic with $\pm\infty$ or NaN as arguments. If default IEEE arithmetic with them is too slow compared to arithmetic with normalized floating point numbers, then it is clearly inadvisabl wait too long between tests of the sticky flags to decide whether alternate computations shoul performed. In summary, the fastest algorithm depends on the relative speeds of

conventional, unexceptional floating point arithmetic,
arithmetic with NaNs and $\pm\infty$ as arguments,
testing sticky flags, and
trap handling.

In the extreme case, where everything except conventional, unexceptional floating point ar metic is terribly slow, we are forced to test and scale to avoid all exceptions. This is the unf situation we were in before the introduction of exception handling, and it would be an unplea irony if exception handling were rendered unattractive by too slow an implementation. In thi per, we will design our algorithms assuming that user-defined trap handlers are not available, testing sticky flags is expensive enough that it should be done infrequently, and that arith with NaN and $\pm\infty$ is reasonably fast. Our codes will in fact supply a way to measure the benefit one gets by making NaN and ∞ arithmetic fast.

Our interface to the sticky flags is via subroutine calls, without special compiler suppor illustrate these interfaces briefly for one of our test machines, the DECstation 5000 with the R3000 chip as CPU. On the DECstation 5000, the R3010 Floating-Point Accelerator (FPA) operates as a coprocessor for the R3000 Processor chip, and extends the R3000's instruction set to per floating point arithmetic operations. The FPA contains a 32-bit Control/Status register, FCR that is designed for exception handling and can be read/written by instructions running in Mode. The bit pattern of FCR31 is depicted in Figure 1. The *Nonsticky Exception* bits are appropriately set or cleared after every floating point operation. The *TrapEnable* bits are used enable a user level trap when an exception occurs. The *Sticky* bits hold the accrued exception b required by the IEEE standard for *trap disabled* operation. Unlike the nonsticky exception bit

Exception raised	Default value	Condition
overflow	$\pm\infty$	$e > e_{max}$
underflow	0, $\pm 2^{e_{min}}$ or denormals	$e < e_{min}$
division by zero	$\pm\infty$	$x/0$, with finite $x \neq 0$
invalid	NaN	$\infty + (-\infty)$, $0 \times \infty$
		$0/0$, ∞/∞ etc.
Inexact	round(x)	true result not representable

Table 1: The IEEE standard exceptions and the default values

In the rare case when exceptions did occur, the speed depended very strongly on whethe the exception occurred early or late during the triangular solve, and on the speed of subse arithmetic with NaN (Not-a-Number) arguments. On some examples the speedup was as high as 5.41 on the fast DEC 5000, but up to 13 times *slower* on the slow DEC 5000.

The rest of this paper is organized as follows. Section 2 describes our model of excep handling in more detail. Section 3 describes the algorithms for solving triangular system with and without exception handling. Section 4 describes the condition estimation algori both with and without exception handling, and gives timing results. Section 5 does the same eigenvector computations. Section 6 draws lessons about the value of fast exception handling fast arithmetic with NaNs and infinity symbols.

2 Exception Handling

In this section we review how IEEE standard arithmetic handles exceptions, discuss how the rela speeds of its exception handling mechanisms affect algorithm design, and state the assumptions have made about these speeds in this paper. We also briefly describe our exception handli interface on the DECstation 5000.

The IEEE standard classifies exceptions into five categories: *overflow*, *underflow*, *division by zero*, *invalid operation*, and *inexact*. Associated with each exception is both a status flag and a trap. Any of the five exceptions will be signaled when detected. The signal entails setting a status taking a trap, or possibly doing both. All the flags are sticky, and can be tested, saved, res or altered explicitly by software. By "sticky" we mean that, once raised, they remain set explicitly cleared. A trap should come under user control in the sense that the user should be to specify a handler for it, although this capability is seldom implemented on current systems default response to these exceptions is to proceed without a trap and deliver to the destinat appropriate default value. The standard provides a clearly-defined default result for each p exception. The default values and the conditions under which they are produced are summariz in Table 1.

According to the standard, the traps and sticky flags provide two different exception handli mechanisms. Their utility depends on how quickly and flexibly they permit exceptions to b handled. Since modern machines are heavily pipelined, it is typically very expensive or impo to precisely interrupt an exceptional operation, branch to execute some other code, and resume computation. Even without pipelining, operating system overhead may make trap handling

The success of this approach depends on there being a large difference in speed between the f and slow algorithms, on being able to measure the accuracy of the answer quickly and reliably, most important for us, on floating point exceptions not causing the unstable algorithm to ab or run very slowly. This last requirement means the system must either continue past excepti and later permit the program to determine whether an exception occurred, or else support us level trap handling. In this paper we will assume the first response to exceptions is availab corresponds to the default behavior of IEEE standard floating point arithmetic [3, 4].

Our numerical methods will be drawn from the LAPACK library of numerical linear algebra routines for high performance computers [2]. In particular, we will consider condition estimatio (error bounding) for linear systems as well as computing eigenvectors of general complex matr What these algorithms have in common is the need to solve triangular systems of linear equati which are possibly very ill-conditioned. Triangular system solving is one of the matrix oper found in the Basic Linear Algebra Subroutines, or BLAS [14, 7, 6]. The BLAS, which include related operations like dot product, matrix-vector multiplication, and matrix-matrix multipli occur frequently in scientific computing. This has led to their standardization and wides implementation. In particular, most high performance machines have highly optimized impleme tations of the BLAS, and a good way to write portable high performance code is to express one algorithm as a sequence of calls to the BLAS. This has been done systematically in LAPACK for most of numerical linear algebra.

However, the linear systems arising in condition estimation and eigenvector computation often ill-conditioned, which means that over/underflow is not completely unlikely. Since th distribution of LAPACK had to be portable to as many machines as possible, including those wher all exceptions are fatal, it could not take advantage of the speed of the optimized BLAS, ins using tests and scalings in inner loops to avoid computations that might cause exceptions.

In this paper we present algorithms for condition estimation and eigenvector computation use the optimized BLAS, test flags to detect when exceptions occur, and recover when exceptio occur. We report performance results on a "fast" DECstation 5000 and a "slow" DECstation 5000 (both have a MIPS R3000 chip as CPU [13]), a Sun 4/260 (which has a SPARC chip as CPU [12]), a DEC Alpha [8] and a Cray-C90. The "slow" DEC 5000 correctly implements IEEE arithmetic, but does arithmetic with NaNs about 80 times slower than normal arithmetic. The "fast" DEC 5000 implements IEEE arithmetic incorrectly, treating NaNs as infinity symbols, but does so at same speed as normal arithmetic. Otherwise, the two DEC 5000 workstations are equally fast[1]. The Cray does not have exception handling, but we can still compare speeds in the most common case where no exceptions occur to see what speedup there could be if exception handling we available.

We measure the *speedup* as the ratio of the time spent by the old LAPACK routine to the time spent by our new routine. The speedups we obtained for condition estimation in the most commo case where no exceptions occur were as follows. The speedups ranged from 1.43 to 3.33 on eit DEC 5000, from 1.50 to 5.00 on the Sun, from 1.66 to 3.23 on the DEC Alpha, and from 2.55 to 4.21 on the Cray. Results were similar for computing eigenvectors. These are quite attractive spee They would be even higher on a machine where the optimized BLAS had been parallelized but the slower scaling code had not.

[1] Normally a buggy workstation would be annoying, but in this case it permitted us to run experiments where only the speed of exception handling varied.

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Faster Numerical Algorithms via Exception Handling

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Abstract

An attractive paradigm for building fast numerical algorithms is the following: (1) try a fast but occasionally unstable algorithm, (2) test the accuracy of the computed answer, and (3) recompute the answer slowly and accurately in the unlikely event it is necessary. This is especially attractive on parallel machines where the fastest algorithms may be less stable than the best serial algorithms. Since unstable algorithms can overflow or cause other exceptions, exception handling is needed to implement this paradigm safely. To implement it efficiently, exception handling cannot be too slow. We illustrate this paradigm with numerical linear algebra algorithms from the LAPACK library.

1 Introduction

A widely accepted design paradigm for computer hardware is to execute the most common instruc- tions as quickly as possible, and replace rarer instructions by sequences of more common ones this paper we explore the use of this paradigm in the design of numerical algorithms. We expl the fact that there are numerical algorithms that run quickly and usually give the right an as well as other, slower, algorithms that are always right. By "right answer" we mean that algorithm is *stable*, or that it computes the exact answer for a problem that is a slight perturba of its input [9]; this is all we can reasonably ask of most algorithms. To take advantage of the fas but occasionally unstable algorithms, we will use the following paradigm:

(1) Use the fast algorithm to compute an answer; this will usually be done stably.
(2) Quickly and reliably assess the accuracy of the computed answer.
(3) In the unlikely event the answer is not accurate enough, recompute it slowly but accurately.

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