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 instructions as quickly as possible, and replace rarer instructions by sequences of more common ones. In this paper we explore the use of this paradigm in the design of numerical algorithms. We exploit the fact that there are numerical algorithms that run quickly and usually give the right answer as well as other, slower, algorithms that are always right. By "right answer" we mean that the algorithm is *stable*, or that it computes the exact answer for a problem that is a slight perturbation of its input [10]; this is all we can reasonably ask of most algorithms. To take advantage of the faster 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.

The success of this approach depends on there being a large difference in speed between the fast and slow algorithms, on being able to measure the accuracy of the answer quickly and reliably, and, most important for us, on floating point exceptions not causing the unstable algorithm to abort or run very slowly. This last requirement means the system must either continue past exceptions and later permit the program to determine whether an exception occurred, or else support user-level trap handling. In this paper we will assume the first response to exceptions is available; this 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 estimation (error bounding) for linear systems. This algorithm needs to solve triangular systems of linear equations which are possibly very ill-conditioned. Triangular system solving is one of the matrix operations found in the Basic Linear Algebra Subroutines, or BLAS [7, 8, 15]. The BLAS, which include related operations like dot product, matrix-vector multiplication, and matrix-matrix multiplication, occur frequently in scientific computing. This has led to their standardization and widespread implementation. In particular, most high performance machines have highly optimized implementations of the BLAS, and a good way to write portable high performance code is to express one's algorithm as a sequence of calls to the BLAS. This has been done systematically in LAPACK for most of numerical linear algebra [2].

However, the linear systems arising in condition estimation are often ill-conditioned, which means that overflow is not completely unlikely. Since the first distribution of LAPACK had to be portable to as many

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machines as possible, including those where all exceptions are fatal, it could not take advantage of the speed of the optimized BLAS, instead using tests and scalings in inner loops to avoid computations that might cause exceptions.

In this paper we present algorithms for condition estimation that use the optimized BLAS, test flags to detect when exceptions occur, and recover when exceptions occur. We report performance results on a "fast" DECstation 5000 and a "slow" DECstation 5000 (both have a MIPS R3000 chip as CPU [14]), a Sun 4/260 (which has a SPARC chip as CPU [13]), a DEC Alpha [9] 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 the 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 were 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 common case where no exceptions occur were as follows. The speedups ranged from 1.43 to 3.33 on either 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. These are quite attractive speedups. They would be even higher on a machine where the optimized BLAS had been parallelized but the slower scaling code had not.

In the rare case when exceptions did occur, the speed depended very strongly on whether the exception occurred early or late during the triangular solve, and on the speed of subsequent 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 exception handling in more detail. Section 3 describes the algorithms for solving triangular systems both with and without exception handling. Section 4 describes the condition estimation algorithms both with and without exception handling, and gives timing results. Section 5 draws lessons about the value of fast exception handling and fast arithmetic with NaNs and infinity symbols.

[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.

2 Exception Handling

In this section we review how IEEE standard arithmetic handles exceptions, discuss how the relative speeds of its exception handling mechanisms affect algorithm design, and state the assumptions we have made about these speeds in this paper. We also briefly describe our exception handling 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 flag, taking a trap, or possibly doing both. All the flags are sticky, and can be tested, saved, restored, or altered explicitly by software. By "sticky" we mean that, once raised, they remain set until explicitly cleared. A trap should come under user control in the sense that the user should be able to specify a handler for it, although this capability is seldom implemented on current systems. The default response to these exceptions is to proceed without a trap and deliver to the destination an appropriate default value. The standard provides a clearly-defined default result for each possible exception. The default values and the conditions under which they are produced are summarized in Table 1.

According to the standard, the traps and sticky flags provide two different exception handling mechanisms. Their utility depends on how quickly and flexibly they permit exceptions to be handled. Since modern machines are heavily pipelined, it is typically very expensive or impossible to precisely interrupt an exceptional operation, branch to execute some other code, and later resume computation. Even without pipelining, operating system overhead may make trap handling very expensive. Even though no branching is strictly needed, merely testing sticky flags may be somewhat expensive, since pipelining may require a synchronization event in order to update them. Thus it appears fastest to use sticky flags instead of traps, and to test sticky flags as seldom as possible. On the other hand, infrequent testing of the sticky flags means possibly long stretches 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 inadvisable to wait too long between tests of the sticky flags to

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

decide whether alternate computations should be 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 arithmetic is terribly slow, we are forced to test and scale to avoid all exceptions. This is the unfortunate situation we were in before the introduction of exception handling, and it would be an unpleasant irony if exception handling were rendered unattractive by too slow an implementation. In this paper, we will design our algorithms assuming that user-defined trap handlers are not available, that testing sticky flags is expensive enough that it should be done infrequently, and that arithmetic 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 support. We illustrate these interfaces briefly for one of our test machines, the DECstation 5000 with the MIPS 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 perform floating point arithmetic operations. The FPA contains a 32-bit Control/Status register, FCR31, that is designed for exception handling and can be read/written by instructions running in User Mode. The FCR31 contains five *Nonsticky Exception* bits (one for exception in Table 1), which are appropriately set or cleared after every floating point operation. There are five corresponding *TrapEnable* bits used to enable a user level trap when an exception occurs. There are five corresponding *Sticky* bits to hold the accrued exception bits required by the IEEE standard for *trap disabled* operation. Unlike the nonsticky exception bits, the sticky bits are never cleared as a side-effect of any floating point operation; they can be cleared only by writing a new value into the Control/Status register. The nonsticky exception bits might be used in other applications requiring finer grained exception handling, such as parallel prefix [5].

In the algorithms developed in this paper for condition estimation, we need only manipulate the trap enable bits (set them to zero to disable software traps) and the sticky bits. Procedure **exceptionreset()** clears the sticky flags associated with overflow, division by zero and invalid operations, and suppresses the exceptions accordingly. Function **except()** 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 simpler and faster of the two, and disregards the possibility of overflow. The second scales carefully to avoid overflow, and is the one currently used in LAPACK for condition estimation [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 of L. Similarly, $L(i, k : l)$ is the same as $L(i : i, k : l)$. Algorithm 1 accesses L by columns.

This is such a common operation that it has been standardized as subroutine **STRSV**, one of the BLAS [7, 8, 15]. As stated in the introduction, the BLAS have been heavily optimized for many high performance architectures, and it is our intent to use them as building blocks for our algorithms wherever possible.

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

$x(1:n) = b(1:n)$
for $i = 1$ to n
  $x(i) = x(i)/L(i,i)$
  $x(i+1:n) = x(i+1:n) - x(i) \cdot L(i+1:n, i)$
endfor

Algorithm 1 can easily overflow even when the matrix L is well-scaled, i.e. all rows and columns are of equal and moderate length. For example, $x = L^{-1}b =$

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

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, let $L_n(c)$ be 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 $(L_n(c))^{-1}[1, 0, ..., 0]^T = [1, c^{-1}, c^{-2}, ..., c^{2-n}, c^{2-n}]^T$.

The second algorithm scales carefully to avoid overflow in Algorithm 1. The algorithm works 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 smallest positive floating point number, s is set to zero (for example, consider $L_{27}(10^{-4})$ with IEEE single precision in the above example). If some $L(i,i) = 0$ exactly, so that L is singular, the algorithm 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 computed anywhere in Algorithm 1:

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

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.

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

Compute g and $c_1, ..., c_{n-1}$ 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
      $scale = 1/|x(i)|$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$;
      $x_{\max} = x_{\max} \cdot scale$
    elseif ($0 < |L(i,i)| <$ UN and $|x(i)| > |L(i,i)| \cdot$ OV)
    then
      $scale = ((|L(i,i)| \cdot \text{OV})/|x(i)|)/\max(1, c_i)$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$;
      $x_{\max} = x_{\max} \cdot scale$
    elseif ($L(i,i) = 0$) then
      /* compute a vector x: $Lx = 0$ */
      $s = 0$
      $x(1:n) = 0$; $x(i) = 1$; $x_{\max} = 0$
    end if
    $x(i) = x(i)/L(i,i)$
    if ($|x(i)| > 1$ and $c(i) > (\text{OV} - x_{\max})/|x(i)|$)
    then
      $scale = 1/(2 \cdot |x(i)|)$
      $s = s \cdot scale$; $x(1:n) = x(1:n) \cdot scale$
    elseif ($|x(i)| \le 1$ and $|x(i)| \cdot c(i) > (\text{OV} - x_{\max})$)
    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

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 insignificant 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 the same coefficient matrix, and so can reuse the c_i; this amortizes the cost over several calls. In the best case, when $g \geq$ 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 will scale at each step, increasing the operation count by about n^2 again, 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 much 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 triangular matrices, permits solving with the input matrix or its transpose, and handles either general or unit triangular matrices. It is 300 lines long excluding comments. The Fortran implementation of the BLAS routine **STRSV**, which handles the same input options, is 159 lines long, excluding comments. For more details on **SLATRS**, see [1].

4 Condition Estimation

In this section we discuss how IEEE exception handling can be used to design a faster condition estimation algorithm. We compare first theoretically and then in practice the old algorithm used 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 $||x||_\infty = \max_i |x_i|$. Then the usual error bound [10] is

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

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 $||B||_1 \equiv \max_{1 \leq j \leq n} \sum_{i=1}^{n} |b_{ij}|$. 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 except for pathological cases.

In the LAPACK library [2], a set of routines have been developed to estimate the reciprocal of 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 factorization $A = LU$ and $||A||_1$. Higham's modification [12] of Hager's method [11] is used to estimate $||A^{-1}||_1$, which is shown in Algorithm 3. The algorithm is derived from a convex optimization approach, and is based on the observation 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 [11]: 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 $||z||_\infty \leq z^T x$ 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 certain stopping criterion is met. Due to the possibilities of overflow, division by zero, and invalid exceptions caused by the ill-conditioning or bad scaling of the linear systems, the LAPACK routine **SGECON** uses Algorithm 2 instead of Algorithm 1 to solve triangular systems like $Lw = x$, as discussed in Section 3.

Our goal is to avoid the slower Algorithm 2 by using exception handling to deal with these ill-conditioned or badly scaled matrices. Our algorithm only calls

the BLAS routine **STRSV**, and has the property that overflow occurs only if the matrix is extremely ill-conditioned. In this case, which we detect using the sticky exception flags, we can immediately terminate with a well-deserved estimate RCOND=0. Algorithm 4 elaborates our new approach. Comments indicate the guaranteed lower bound on $k_1(A)$ if an exception leads to early termination.

Algorithm 4: This algorithm estimates the reciprocal of $k_1(A) = ||A||_1||A^{-1}||_1$.

Let $\alpha = ||A||_1$
RCOND is the estimated reciprocal of $k_1(A)$
Call **exceptionreset()**
Choose x with $||x||_1 = 1$ (e.g., $x := \frac{(1,1,\cdots,1)^T}{n}$)
Repeat
  solve $Lw = x$ by calling **STRSV**
  if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq \mathrm{OV}/\rho$ */
  if ($\alpha > 1$) then go to (1)
  else $w := w \cdot \alpha$
    solve $Uy = w$ by calling **STRSV**
    if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq$ OV */
    else go to (3)
(1): if ($||w||_\infty \geq \mathrm{OV}/\alpha$) then go to (2)
    else $w := w \cdot \alpha$
      solve $Uy = w$ by calling **STRSV**
      if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq$ OV */
      else go to (3)
(2): solve $Uy = w$ by calling **STRSV**
    if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq$ OV */
    else $y := y \cdot \alpha$
      if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq$ OV */
(3): form $\xi := \mathrm{sign}(y)$
    $y := y \cdot \alpha$
    solve $U^T w = y$ by calling **STRSV**
    if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq \mathrm{OV}/n$ */
    else solve $L^T z = w$ by calling **STRSV**
      if (**except()**) then RCOND := 0; quit
                /* $k_1(A) \geq$ OV */
  if $||z||_\infty \leq z^T x$ then
    RCOND := $1/||y||_1$
    quit
  else $x := e_j$, where $|z_j| = ||z||_\infty$

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* $\leq \max(n, \rho)/\mathrm{OV}$, *where* ρ *is the pivot growth factor.*

For a proof see [6]. 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 digits guaranteed correct. Since $\max(n, \rho)/\mathrm{OV} \ll \epsilon$ 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 with 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 counterparts.

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

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

For a proof see [6]. In practice, RCOND $\leq 1/\sqrt{\mathrm{OV}}$ merely indicates that the condition number is enormous, beyond $1/\epsilon$. There is again no loss of information in stopping early with RCOND = 0.

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

Let $\alpha = ||A||_1$
RCOND is the estimated reciprocal of $k_1(A)$
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
                /* $k_1(A) \geq$ OV */
  if $||z||_\infty \leq z^T x$ then
    RCOND := $1/||y||_1$
    quit
  else $x := e_j$, where $|z_j| = ||z||_\infty$

4.2 Numerical Results

To compare the efficiencies of Algorithms 3 and 4, we rewrote several condition estimation routines 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 triangular matrices, all in IEEE single precision. To compare the speed and the robustness of algorithms 3 and 4, we generated various input matrices yielding unexceptional executions with or without invocation of the scalings inside Algorithm 2, as well as exceptional executions. The unexceptional 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 no exceptions occur, and no scaling is necessary in the triangular solve Algorithm 2. This is by far the 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 measure the *speedups* attained via exception handling. The estimated condition numbers output by the two algorithms are always the same.

Second, we compared Algorithms 3 and 4 on several intentionally ill-scaled linear systems for which some of the scalings inside Algorithm 2 have to be invoked, but whose condition numbers are still finite. For **SGECON** alone with matrices of sizes 100 to 500, we obtained speedups from 1.62 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 occur, we generated a suite of ill-conditioned matrices that cause all possible exceptional paths in Algorithm 4 to be executed. Both Algorithms 3 and 4 consistently deliver zero as the reciprocal condition number. For Algorithm 4, inside the triangular solve, the computation involves such 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 through all succeeding operations. In other words, if there is one exceptional operation, the most common situation is to have a long succession of operations with NaNs. We compared the performance of 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 conventional arguments, whereas the slow DECstation computes correctly but 80 times slower. The following table gives the speeds for both DECstations on three examples:

		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 with matrices of sizes 100 to 500. No exceptions nor scaling occur.

	1	2	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 Lessons for System Architects

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

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

arithmetic slows down condition estimation by a factor of 18 to 30.

Since exceptions are reasonably rare, these slowdowns generally affect only the worst case behavior of the algorithm. Depending on the application, this may or may not be important. If the worst case is important, it is important that system designers provide some method of fast exception handling, either NaN and infinity arithmetic, testing the sticky flags, or trap handling. Making all three very slow will force users to code to avoid all exceptions in the first place, the 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 granularity, since we test for exceptions only after a complete call to **STRSV**. For this approach to be fast, NaN and infinity arithmetic must be fast. On the other hand, a very small grained approach would test for exceptions inside the inner loop, and so avoid doing useless NaN and infinity arithmetic. However, such frequent testing is clearly too expensive. A compromise would be to test for exceptions after one or several complete iterations of the inner loop in **STRSV**. This would require re-implementing **STRSV**. This medium grained approach is less sensitive to the speed of NaN and infinity arithmetic. The effect of granularity on performance is worth exploration in the future.

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

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