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On the relative error of computing complex square roots in floating-point arithmetic

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Abstract—We study the accuracy of a classical approach to computing complex square-roots in floating-point arithmetic. Our analyses are done in binary floating-point arithmetic in precision p, and we assume that the (real) arithmetic operations +, −, ×, ÷, √ are rounded to nearest, so the unit roundoff is $u = 2^{-p}$. We show that in the absence of underflow and overflow, the componentwise and normwise relative errors of this approach are at most $\frac{u}{2}$ and $\frac{2u}{\sqrt{a^2 + b^2}}$, respectively, and this without having to neglect terms of higher order in $u$. We then provide some input examples showing that these bounds are reasonably sharp for the three basic binary interchange formats (binary32, binary64, and binary128) of the IEEE 754 standard for floating-point arithmetic.

Index Terms—binary floating-point arithmetic; rounding error analysis; relative error; complex square root

I. INTRODUCTION

We consider the problem of computing a square root of a complex number $a + ib$ accurately in floating-point arithmetic: given two floating-point numbers $a$ and $b$, we want to deduce very good floating-point approximations to some reals $x$ and $y$ such that

$$(x + iy)^2 = a + ib. \tag{1}$$

In exact arithmetic, explicit formulas for $x$ and $y$ are easy to derive: first, by rewriting (1) as

$$x^2 - y^2 = a \quad \text{and} \quad 2xy = b,$$

and solving quadratic equations in $x^2 \geq 0$ or $y^2 \geq 0$, we obtain

$$x = \pm \sqrt{\frac{h + a}{2}}, \quad h := \sqrt{a^2 + b^2}, \tag{2}$$

and

$$y = \pm \sqrt{\frac{h - a}{2}}. \tag{3}$$

Then it suffices to adjust the signs of $x$ and $y$ in order to ensure that $2xy = b$ holds and to make the complex square root a single-valued function. For example, one can take $x \geq 0$ and $\text{sign}(y) = \text{sign}(b)$ with $\text{sign}(0) = +1$; see [2, §4.2]. (See also [4, p. 201] for a sign function supporting signed zeros.)

In floating-point arithmetic, however, it is in general not recommended to use the above formulas for $x$ and $y$ simultaneously when $b^2 \ll a^2$, since then cancellation can occur either when evaluating $h + a$ if $a < 0$, or when evaluating $h - a$ if $a > 0$.

To avoid such a possible loss of accuracy, Friedland [1] proposed the following approach (which is now classical and can also be seen in [4] and [2]):

- if $a \geq 0$, then compute $x$ using (2) and deduce $y$ using
  $$y = \frac{b}{2x};$$
- if $a < 0$, then compute $y$ using (3) and deduce $x$ using
  $$x = \frac{b}{2y}.$$

Note that in the above expressions division by zero can be avoided by assuming that $(a, b) \neq (0, 0)$ and by handling the situation where $a = b = 0$ separately.

Since $h - a = h + |a|$ when $a < 0$, we see that the two cases in Friedland’s approach eventually rely on a single core computation, which can be summarized as follows: given two floating-point numbers $a$ and $b$ such that

$$(a, b) \neq (0, 0) \quad \text{and} \quad a \geq 0,$$

evaluate

$$h = \sqrt{a^2 + b^2}, \quad x = \sqrt{\frac{h + a}{2}}, \quad y = \frac{b}{2x}.$$\n
In radix-2, precision-$p$ floating-point arithmetic with rounding to nearest (RN), this corresponds to Algorithm 1 below.

Algorithm 1 Core computation of $\sqrt{a + ib}$, assuming $(a, b) \neq (0, 0)$ and $a \geq 0$.

1: $s_a \leftarrow \text{RN}(a^2)$
2: $s_b \leftarrow \text{RN}(b^2)$
3: $s \leftarrow \text{RN}(s_a + s_b)$
4: $\rho \leftarrow \text{RN}(\sqrt{s})$
5: $\nu \leftarrow \text{RN}(\rho + a)$
6: $\hat{x} \leftarrow \text{RN}(\sqrt{\nu/2})$
7: $\hat{y} \leftarrow \text{RN}(b/(2\hat{x}))$

A detailed rounding error analysis of Algorithm 1 is given by Hull, Fairgrieve, and Tang in [2]: assuming that
underflows and overflows do not occur and using the fact that for any real number \( t \),
\[
\text{RN}(t) = t(1 + \delta), \quad |\delta| \leq u := 2^{-p},
\]
they show that the computed floating-point numbers \( \hat{x} \) and \( \hat{y} \) satisfy
\[
\frac{|\hat{x} - x|}{|x|} \leq \frac{5}{2} u + \mathcal{O}(u^2)
\]
and
\[
\frac{|\hat{y} - y|}{|y|} \leq \frac{7}{2} u + \mathcal{O}(u^2);
\]
they also show that for \( \hat{z} = \hat{x} + i \hat{y} \) and \( z = x + iy \), the associated normwise relative error \( |\hat{z} - z|/|z| \) admits a bound smaller than \( \frac{5}{2} u + \mathcal{O}(u^2) \), namely,
\[
\frac{|\hat{z} - z|}{|z|} \leq \frac{\sqrt{37}}{2} u + \mathcal{O}(u^2), \quad \frac{\sqrt{37}}{2} = 3.041 \ldots.
\]
Finally, for the binary32 format \( (p = 24) \), they provide two numbers \( a \) and \( b \) for which \( |\hat{z} - z|/|z| \approx 2.980u \).

In this paper, we refine the analysis of [2] in two ways: we show that the terms \( \mathcal{O}(u^2) \) in the three bounds above can be removed and, on the other hand, we give examples of inputs in the binary64 and binary128 formats (that is, for \( p = 53 \) and \( p = 113 \)) for which \( |\hat{z} - z|/|z| > 3u \).

For our analyses it will be useful to exploit the following refinement of (4), which can be found for example in [5, p. 232]:
\[
\text{RN}(t) = t(1 + \delta), \quad |\delta| \leq \frac{u}{1 + u}.
\]
We shall apply (5) to floating-point additions and multiplications; for floating-point divisions and square roots, we can use the following smaller bounds, introduced in [3]. Let \( a \) and \( b \) be two floating-point numbers. If \( a \geq 0 \), then
\[
\text{RN}(\sqrt{a}) = \sqrt{a}(1 + \delta), \quad |\delta| \leq 1 - \frac{1}{\sqrt{1 + 2u}};
\]
if \( b \neq 0 \), then
\[
\text{RN}\left(\frac{a}{b}\right) = \frac{a}{b}(1 + \delta), \quad |\delta| \leq u - 2u^2.
\]
As we shall see in \( \S \text{II} \), the bounds in (5–7) are enough to show that \( |\hat{x} - x| \leq \frac{5}{2} u |x| \). However, our analysis for \( \hat{y} \) will use some variants of (6) and (7), which we detail in \( \S \text{III} \). We conclude in \( \S \text{IV} \) with the derivation of the normwise bound and three numerical examples.

\textbf{II. REFINING THE BOUND ON} \(|\hat{x} - x|/|x|

First, let us apply (5) to steps 1, 2, 3 of Algorithm 1: we have
\[
(a^2 + b^2) \left( 1 - \frac{u}{1 + u} \right) \leq s_a + s_b \leq (a^2 + b^2) \left( 1 + \frac{u}{1 + u} \right)
\]
and then
\[
(a^2 + b^2) \left( 1 - \frac{u}{1 + u} \right)^2 \leq s \leq (a^2 + b^2) \left( 1 + \frac{u}{1 + u} \right)^2.
\]

By taking square roots and with \( h = \sqrt{a^2 + b^2} \), we find
\[
h \left( 1 - \frac{u}{1 + u} \right) \leq \sqrt{s} \leq h \left( 1 + \frac{u}{1 + u} \right).
\]

Using (6), we deduce that the value of \( \rho = \text{RN}(\sqrt{s}) \) at step 4 of Algorithm 1 satisfies
\[
hL \leq \rho \leq hU,
\]
where
\[
L := \left( 1 - \frac{u}{1 + u} \right) \cdot \frac{1}{\sqrt{1 + 2u}} = 1 - 2u + \frac{7}{2} u^2 + \mathcal{O}(u^3)
\]
and
\[
U := \left( 1 + \frac{u}{1 + u} \right) \left( 2 - \frac{1}{\sqrt{1 + 2u}} \right) = 1 + 2u - \frac{3}{2} u^2 + \mathcal{O}(u^3).
\]

Since \( a \geq 0 \) and \( 0 \leq L \leq 1 \leq U \), this leads to
\[
(h + a)L \leq \rho \leq (h + a)U.
\]

By applying (5), we see that \( \nu = \text{RN}(\rho + a) \) at step 5 satisfies
\[
(h + a) \left( 1 - \frac{u}{1 + u} \right)^2 \cdot \frac{1}{\sqrt{1 + 2u}} \leq \nu \leq (h + a) \left( 1 + \frac{u}{1 + u} \right)^2 \left( 2 - \frac{1}{\sqrt{1 + 2u}} \right).
\]
Recalling that \( x = \sqrt{(h + a)/2} \), it follows that \( \sqrt{\nu/2} \) satisfies
\[
x \left( 1 - \frac{u}{1 + u} \right) \cdot \frac{1}{(1 + 2u)^{3/4}} \leq \sqrt{\nu/2} \leq x \left( 1 + \frac{u}{1 + u} \right) \left( 2 - \frac{1}{(1 + 2u)^{3/2}} \right)^{1/2}.
\]

By applying (6) once again, we find that the value \( \hat{x} = \text{RN}(\sqrt{\nu/2}) \) produced at step 6 satisfies
\[
xL' \leq \hat{x} \leq xU',
\]
where
\[
L' := \left( 1 - \frac{u}{1 + u} \right) \cdot \frac{1}{(1 + 2u)^{3/4}} = 1 - \frac{5}{2} u + \frac{41}{8} u^2 + \mathcal{O}(u^3)
\]
and
\[
U' := \left( 1 + \frac{u}{1 + u} \right) \left( 2 - \frac{1}{\sqrt{1 + 2u}} \right)^{3/2} = 1 + \frac{5}{2} u - \frac{11}{8} u^2 + \mathcal{O}(u^3).
\]

Since \( L' \geq 1 - \frac{5}{2} u \) and \( U' \leq 1 + \frac{5}{2} u \), we conclude that
\[
|\hat{x} - x| \leq \frac{5}{2} u |x|.
\]
III. REFINING THE BOUND ON $|\hat{y} - y|/|y|$

Let us now analyze the relative accuracy of the value $\hat{y} = \text{RN}(b/(2x))$ produced by the last step of Algorithm 1. Recalling that $y = b/(2x)$, we deduce from the bounds on $\hat{x}$ in (8) that
\[ \frac{y}{U'} \leq \frac{b}{2x} \leq \frac{y}{U}. \]

Applying (7) then shows that $\hat{y}$ satisfies
\[ y \cdot \frac{1 - u + 2u^2}{U'} \leq \hat{y} \leq y \cdot \frac{1 + u - 2u^2}{L'}. \]

One has
\[ \frac{1 - u + 2u^2}{U'} = 1 - \frac{7}{2} u + \frac{97}{8} u^2 + O(u^3) \]
and one can check that this is larger than $1 - \frac{7}{2} u$. However, the upper bound has the form
\[ \frac{1 + u - 2u^2}{L'} = 1 + \frac{7}{2} u + \frac{13}{8} u^2 + O(u^3) \]
and is not smaller than $1 + \frac{7}{2} u$. Thus, at this stage, all we have is
\[ y \left(1 - \frac{7}{2} u\right) \leq \hat{y} \leq y \left(1 + \frac{7}{2} u + O(u^2)\right). \]

To remove the term $O(u^2)$, we introduce the following two lemmas, which show that the bounds in (6) and (7) can be reduced slightly under suitable assumptions.

**Lemma III.1.** Let $a$ be a nonnegative floating-point number. If $a$ is not an integral power of 2, then
\[ \text{RN}(\sqrt{a}) = \sqrt{a} (1 + \delta), \quad |\delta| \leq \frac{u}{\sqrt{1 + 6u}}. \]

**Proof.** The result is clear for $a = 0$, so we assume that $a > 0$. Then one can write $a = m \cdot 2^p$, where $k$ is an even integer and $m$ is an integral multiple of $2u = 2^q$ such that $1 \leq m < 4$. We now consider the following three cases:

- if $m = 1$ or $m = 1 + 2u$, then $\text{RN}(\sqrt{a}) = 2^{k/2}$ is an integral power of two;
- if $m = 1 + 4u$, then $\text{RN}(\sqrt{a}) = (1 + 2u) \cdot 2^{k/2}$ and the relative error is less than $2u^2$, and thus less than $u/\sqrt{1 + 6u}$ (since in this case we necessarily have $p \geq 2$);
- if $m \geq 1 + 6u$, then, since $\sqrt{a} \in (2^{k/2}, 2^{k/2+1})$,
\[ \left|\frac{\text{RN}(\sqrt{a}) - \sqrt{a}}{\sqrt{a}}\right| \leq \frac{u \cdot 2^{k/2}}{\sqrt{a}} = \frac{u}{\sqrt{m}} \leq \frac{u}{\sqrt{1 + 6u}}. \]

If we compare with (6), we see that the above lemma gives a slightly smaller bound, since
\[ \frac{u}{\sqrt{1 + 6u}} = u - 3u^2 + O(u^3), \]
whereas
\[ 1 - \frac{1}{\sqrt{1 + 2u}} = u - \frac{3}{2} u^2 + O(u^3). \]

**Lemma III.2.** Let $a$ and $b$ be two floating-point numbers, with $b$ nonzero. If $b$ is not equal to $2 - 2u$ times an integral power of 2, then
\[ \text{RN}\left(\frac{a}{b}\right) = \frac{a}{b} (1 + \delta), \quad |\delta| \leq \frac{u}{1 + 3u}. \]

**Proof.** Up to scaling by suitable powers of two, we can assume that $1 \leq b < 2$ and $1 \leq a/b < 2$, so the assumption on $b$ becomes $b \leq 2 - 4u$. If $a = b$ then the division is exact, so it remains to consider the case where $a > b$, that is, $a > b + 2u$. Consequently,
\[ \frac{a}{b} \geq 1 + \frac{2u}{b} \geq 1 + \frac{u}{1 - 2u} > 1 + u, \]
and three cases can occur:

- if $a/b \leq 1 + 2u$, then $\text{RN}(a/b) = 1 + 2u$ and the relative error satisfies
\[ \left|\frac{\text{RN}(a/b) - a/b}{a/b}\right| \leq \frac{1 + 2u}{1 + u} = 1 - \frac{u(1 - 4u)}{1 - u}, \]
with the latter quantity being less than $u/(1 + 3u)$ for $u > 0$;
- if $1 + 2u < a/b < 1 + 3u$, then $\text{RN}(a/b) = 1 + 2u$ and
\[ \left|\frac{\text{RN}(a/b) - a/b}{a/b}\right| < 1 - \frac{1 + 2u}{1 + 3u} = \frac{u}{1 + 3u}; \]
- if $a/b \geq 1 + 3u$, then, using the fact that $a/b < 2$,
\[ \left|\frac{\text{RN}(a/b) - a/b}{a/b}\right| \leq \frac{u}{|a/b|} \leq \frac{u}{1 + 3u}. \]

Note that $u/(1 + 3u) = u - 3u^2 + O(u^3)$, which is slightly smaller than the expression $u - 2u^2$ in (7).

We can now exploit these two lemmas as follows, by considering three different cases depending on the shape of the floating-point number $\hat{x} = \text{RN}(\sqrt{\nu/2})$ produced at step 6 of Algorithm 1:

1. If $\hat{x}$ is an integral power of 2, then the floating-point division at step 7 is exact. Hence $\hat{y} = b/(2\hat{x})$ and it follows from (10) that
\[ \hat{y} \leq y \cdot \frac{1}{L'}, \]
where $1/L'$ has the form
\[ 1 + \frac{5}{2} u + O(u^2), \]
and is less than $1 + \frac{7}{2} u$ for $u \leq 1/2$.

2. If $\hat{x} = (2 - 2u) \cdot 2^k$ for some integer $k$, then $\sqrt{\nu/2} \geq (2 - 3u) \cdot 2^k$ and the relative error due to rounding is at most $u/(2 - 3u) = u/2 + O(u^2)$. This means that instead of $L'$ as in (9), one can take
\[ L'' := \left(1 - \frac{u}{1 + u}\right) \cdot \frac{1}{(1 + 2u)^{1/4}} \cdot \left(1 - \frac{u}{2 - 3u}\right) = 1 - 2u + O(u^2). \]
Since (\(p\) and Tang in [2, p. 230]. The normwise error satisfies the relative errors of
\(\|\tilde{y}\| = \frac{5}{2} u \|x\|, \quad |\tilde{y} - y| \leq \frac{7}{2} u |y|, \quad |\tilde{z} - z| \leq \sqrt{37} u |z|,
\)
where \(\tilde{z} = \tilde{x} + i\tilde{y}, \quad z = x + iy, \quad \text{and} \quad \sqrt{37}/2 = 3.041\ldots\)

To summarize, we have shown the following:

**Theorem IV.1.** Assume binary floating-point arithmetic with precision \(p \geq 3\) and rounding to nearest. Then, in the absence of underflow and overflow, the floating-point values \(\tilde{x}\) and \(\tilde{y}\) computed by Algorithm 1 satisfy
\(\|\tilde{x} - x\| \leq \frac{5}{2} u |x|, \quad |\tilde{y} - y| \leq \frac{7}{2} u |y|, \quad |\tilde{z} - z| \leq \sqrt{37} u |z|,
\)
where \(\tilde{z} = \tilde{x} + i\tilde{y}, \quad z = x + iy, \quad \text{and} \quad \sqrt{37}/2 = 3.041\ldots\)

We also note that these bounds are reasonably sharp. For example,

- for \(p = 24\) (binary32/single-precision format) and with \(a = 53877/2^{23}\) and \(b = 8433897/2^{22}\), the values \(\tilde{x}\) and \(\tilde{y}\) computed by Algorithm 1 satisfy \(\|\tilde{x} - x\|/|x| > 2.459u, \quad |\tilde{y} - y|/|y| > 3.446u, \quad \text{and} \quad |\tilde{z} - z|/|z| > 2.992u;\)
- for \(p = 53\) (binary64/double-precision format) and with
\(a = 650824205667/2^{52}\)
and
\(b = 54079763885435/2^{51}\),
these errors are larger than 2.482\(u\), 3.481\(u\), and 3.023\(u\), respectively;
- for \(p = 113\) (binary128/quad-precision format) and with
\(a = 596435516542135881162724754522111/2^{150}\)
and
\(b = 519229880856573930070117467646595/2^{111}\),
these errors are larger than 2.483\(u\), 3.471\(u\), and 3.018\(u\), respectively.

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