

智能时代下的形式化验证技术

Formal Methods in the Age of Intelligence

华为形式化方法研讨会

Huawei workshop on Formal Methods

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Detecting Floating-Point Errors via Chain Conditions

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(Joint work with Xin Yi, Hengbiao Yu, Xiaoguang Mao, Ji Wang)

Overview

- Motivation
- Approach
- Experiment
- Conclusion

Wide use of numerical libraries



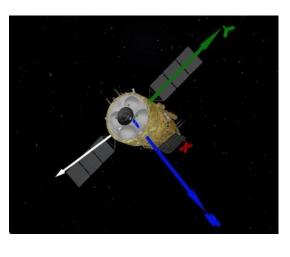
Machine learning



Physical simulation



Statistical analysis

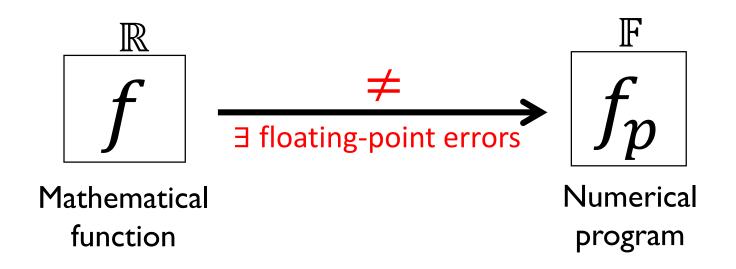


Control software

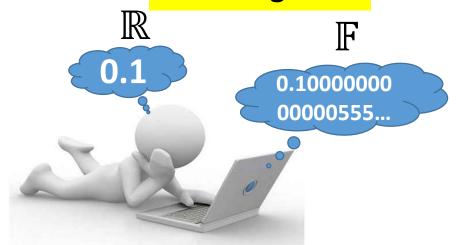
Numerical libraries: math.h, GSL, NumPy, SciPy...



Inexactness of floating-point (FP)

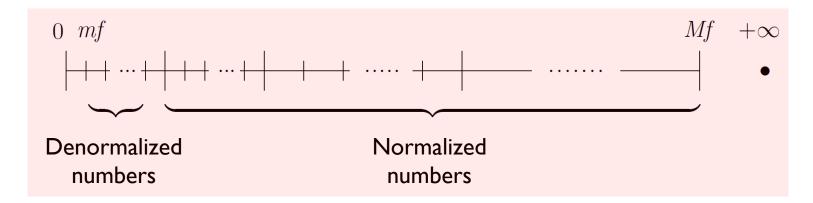


Rounding error



Pitfalls of floating-point computation

Nonuniform distribution of floating-point numbers



• Known algebraic properties (such as associativity and distributivity) over the reals do not hold for floating-point arithmetic

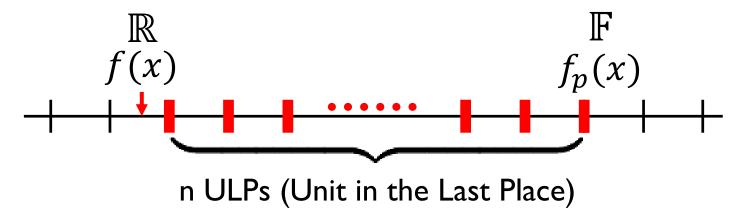
$$(2^{24} \oplus_{32,?} -2^{24}) \oplus_{32,?} 1 = 1$$

$$(2^{24} \oplus_{32,-\infty} 1) \oplus_{32,-\infty} -2^{24} = 0$$

$$(2^{24} \oplus_{32,+\infty} 1) \oplus_{32,+\infty} -2^{24} = 2$$

Floating-point error

Floating-point error



$$Err_{abs}(f(x),f_p(x)) = |f(x),f_p(x)|$$

$$Err_{rel}(f(x),f_p(x)) = \left| \frac{f(x)-f_p(x)}{f(x)} \right|$$

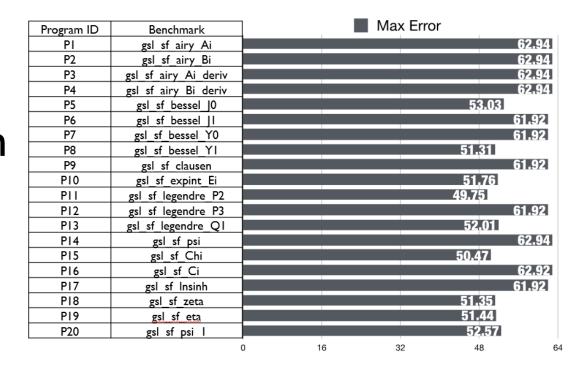
High floating-point error

Error threshold

$$Err(f(x), f_p(x)) > \varepsilon$$

High FP errors in numerical libraries

- Programs in numerical libraries
 - Expert code
 - Well maintained
- High FP errors may still exist in numerical libraries
 - E.g., caused by ill-conditioned problems which are in the nature of the mathematical feature of many functions in numerical libraries



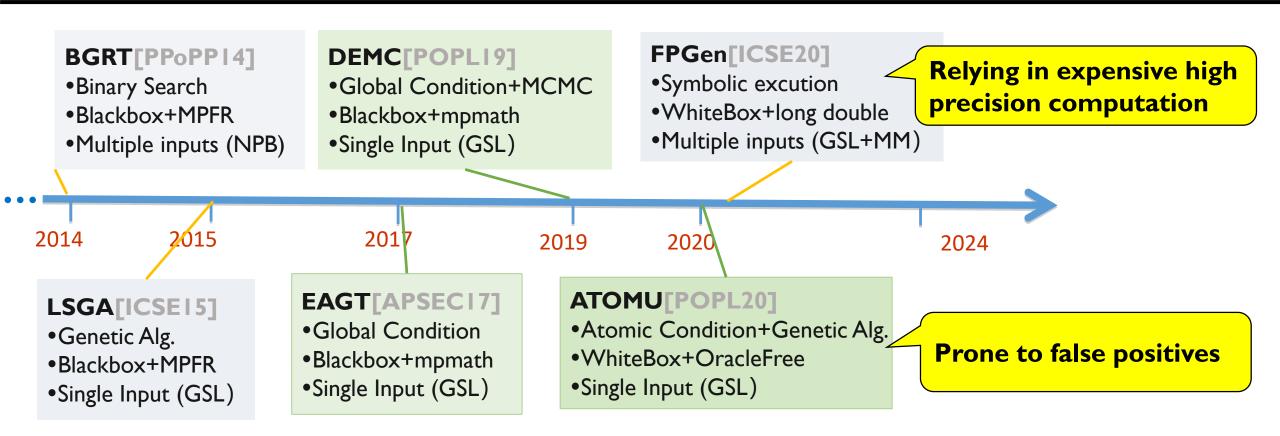
Our goal in this talk

Goal: Automatically finding and localizing high floating-point errors

Finding Localizing

high floating-point errors

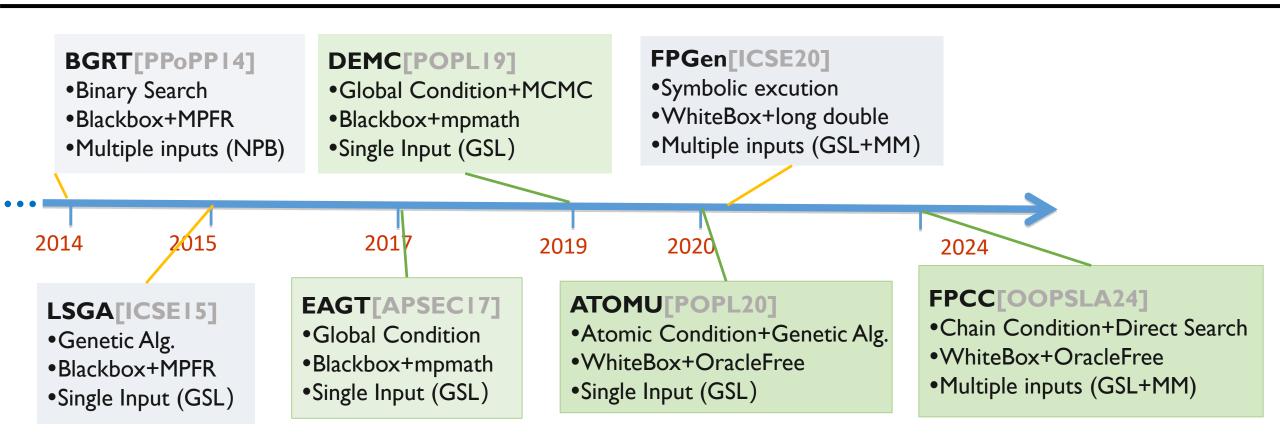
The literature on floating-point error detection methods



[1]Wei-Fan Chiang, Ganesh Gopalakrishnan, Zvonimir Rakamaric, and Alexey Solovyev. Efficient search for inputs causing high floating-point errors. PPoPP'14 [2]Daming Zou, Ran Wang, Yingfei Xiong, Lu Zhang, Zhendong Su, and Hong Mei. A Genetic Algorithm for Detecting Significant Floating-Point Inaccuracies. ICSE'15 [3]Xin Yi, Liqian Chen, Xiaoguang Mao, and Tao Ji. Efficient Global Search for Inputs Triggering High Floating-Point Inaccuracies. APSEC'17 [4]Xin Yi, Liqian Chen, Xiaoguang Mao, and Tao Ji. Efficient automated repair of high floating-point errors in numerical libraries. POPL'19 [5]Hui Guo and Cindy Rubio-González. Efficient generation of error-inducing floating-point inputs via symbolic execution. ICSE'20.

[6] Daming Zou, Muhan Zeng, Yingfei Xiong, Zhoulai Fu, Lu Zhang, and Zhendong Su. Detecting floating-point errors via atomic conditions. POPL'20.

The literature on floating-point error detection methods



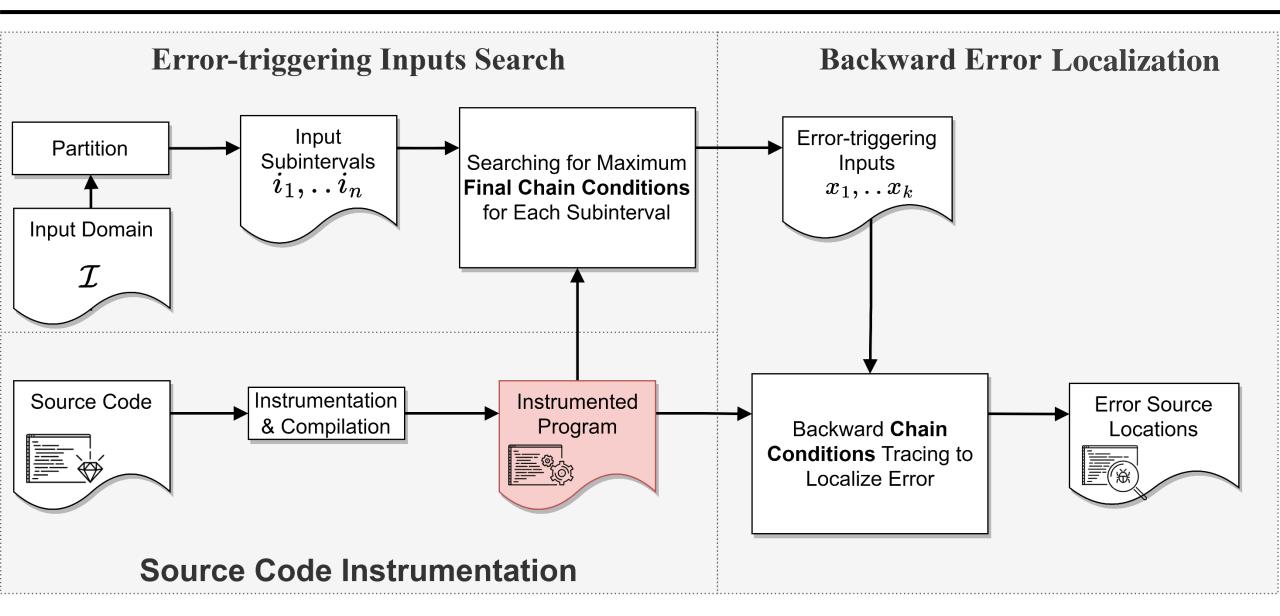
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Work-flow



Concepts — Condition number

 A function's condition number measures its sensitivity to small perturbation of the input

Relative error for unary-input operation

$$\left| \frac{f(x + \Delta x) - f(x)}{f(x)} \right| \approx \left| \frac{f'(x)\Delta x}{f(x)} \right|$$

$$\approx \left| \frac{xf'(x)}{f(x)} \right| \cdot \left| \frac{\Delta x}{x} \right|$$

Condition number

$$C_f(x) = \left| \frac{xf'(x)}{f(x)} \right|$$

Concepts — Condition number

 A function's condition number measures its sensitivity to small perturbation of the input

Relative error for binary-input operation op(x,y)

$$\left| \frac{f(x,y) - f(x + \Delta x, y + \Delta y)}{f(x,y)} \right| = \left| \frac{f(x,y) - f(x,y + \Delta y) + f(x,y + \Delta y) - f(x + \Delta x, y + \Delta y)}{f(x,y)} \right|$$

$$= \left| \frac{f(x,y) - f(x,y + \Delta y)}{f(x,y)} \right| + \left| \frac{f(x,y + \Delta y) - f(x + \Delta x, y + \Delta y)}{f(x,y)} \right|$$

$$\approx C_{f,y}(x,y) \cdot \left| \frac{\Delta y}{y} \right| + C_{f,x}(x,y + \Delta y) \cdot \left| \frac{\Delta x}{x} \right|$$

$$\approx C_{f,y}(x,y) \cdot \left| \frac{\Delta y}{y} \right| + C_{f,x}(x,y) \cdot \left| \frac{\Delta x}{x} \right|$$

Concepts — Condition number

 A function's condition number measures its sensitivity to small perturbation of the input

$$C_f(x) = \left| \frac{xf'(x)}{f(x)} \right|$$

$$\left|\frac{f(x,y) - f(x + \Delta x, y + \Delta y)}{f(x,y)}\right| \approx C_{f,y}(x,y) \cdot \left|\frac{\Delta y}{y}\right| + C_{f,x}(x,y) \cdot \left|\frac{\Delta x}{x}\right|$$

$$op(x, y) = x + y$$

$$C_{+}(x) = \left| \frac{x}{x+y} \right|$$
 $C_{+}(y) = \left| \frac{y}{x+y} \right|$

Concepts — Atomic condition

- Atomic condition^[6]: the condition number of an atomic floating-point operation
- ATOMU^[6]: atomic condition-guided search to find error-inducing inputs
 - Pros
 - Oracle-free, ...
 - Cons
 - Prone to false positives: an operation triggering a large value of atomic condition may be suppressed by the later operation, resulting in a small final relative error

Concepts — Chain condition

• Given an operation sequence $\langle op_0, \ldots, op_i, \ldots, op_n \rangle$ (0 $\leq i \leq n$), operation op_i 's chain condition $CCop_i$ evaluates how the input floating-point errors are amplified by the operation sequence $\langle op_0, \ldots, op_i \rangle$

How to calculate the chain condition of an operation sequence?

Calculating chain conditions

Calculation rules for chain conditions

$$\frac{y = op_{j}(x) \land \nexists op_{i} \leadsto op_{j}}{CC_{op_{j}} = C_{op_{j}}(x)} \qquad \text{(Init-1)}$$

$$\frac{z = op_{j}(x, y) \land \nexists op_{i} \leadsto op_{j}}{CC_{op_{j}} = C_{op_{j}}(x) + C_{op_{j}}(y)} \qquad \text{(Init-2)}$$

$$\frac{y = op_{i}(x, \dots) \land z = op_{j}(y) \land op_{i} \leadsto op_{j}}{CC_{op_{j}} = CC_{op_{i}} \cdot C_{op_{j}}(y)} \qquad \text{(Unary)}$$

$$\frac{y_{1} = op_{i}(x_{1}, \dots) \land z = op_{k}(y_{1}, y_{2}) \land op_{i} \leadsto op_{k} \land \nexists j \neq i, op_{j} \leadsto op_{k}}{CC_{op_{k}} = CC_{op_{i}} \cdot C_{op_{k}}(y_{1}) + C_{op_{k}}(y_{2})} \qquad \text{(Binary-1)}$$

$$\frac{y_{1} = op_{i}(x_{1}, \dots) \land y_{2} = op_{j}(x_{2}, \dots) \land z = op_{k}(y_{1}, y_{2}) \land op_{i} \leadsto op_{k} \land op_{j} \leadsto op_{k}}{CC_{op_{k}} = CC_{op_{i}} \cdot C_{op_{k}}(y_{1}) + CC_{op_{j}} \cdot C_{op_{k}}(y_{2})} \qquad \text{(Binary-2)}$$

Calculating chain conditions

Calculation rules for chain conditions

Example

$$\frac{y = op_i(x, \dots) \land z = op_j(y) \land op_i \leadsto op_j}{CC_{op_j} = CC_{op_i} \cdot C_{op_j}(y)}$$
(Unary)

$$y = op_1(x_1, x_2); z = op_2(y)$$

Proof:
$$\varepsilon_{y} \approx C_{op_{1}}(x_{1}) \cdot \varepsilon_{x_{1}} + C_{op_{1}}(x_{2}) \cdot \varepsilon_{x_{2}}$$

$$\approx \varepsilon_{\bar{x}} \cdot (C_{op_{1}}(x_{1}) + C_{op_{1}}(x_{2}))$$

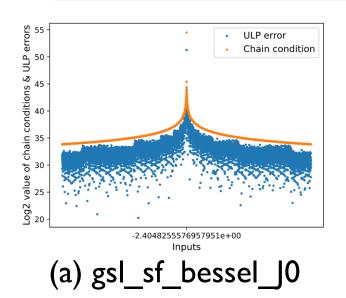
$$= \varepsilon_{\bar{x}} \cdot CC_{op_{1}} \qquad \text{(Init-2)}$$

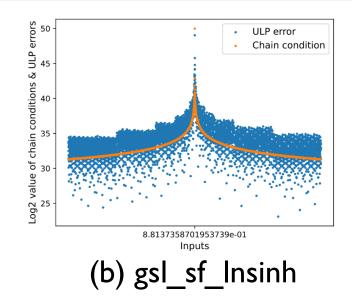
$$\varepsilon_{z} \approx C_{op_{2}}(y) \cdot \varepsilon_{y}$$

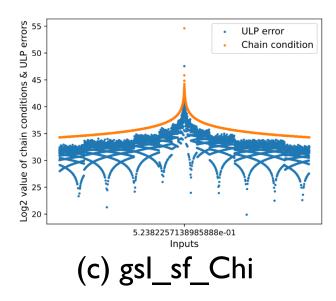
$$\approx \varepsilon_{\bar{x}} \cdot CC_{op_{1}} \cdot C_{op_{2}}(y)$$

Observations

- There exists a notable consistency between the distribution of final chain conditions and the distribution of floating-point errors
- The distribution of final chain conditions exhibits a clear trend of gradual increase





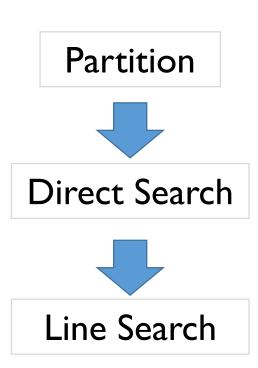


Search algorithm

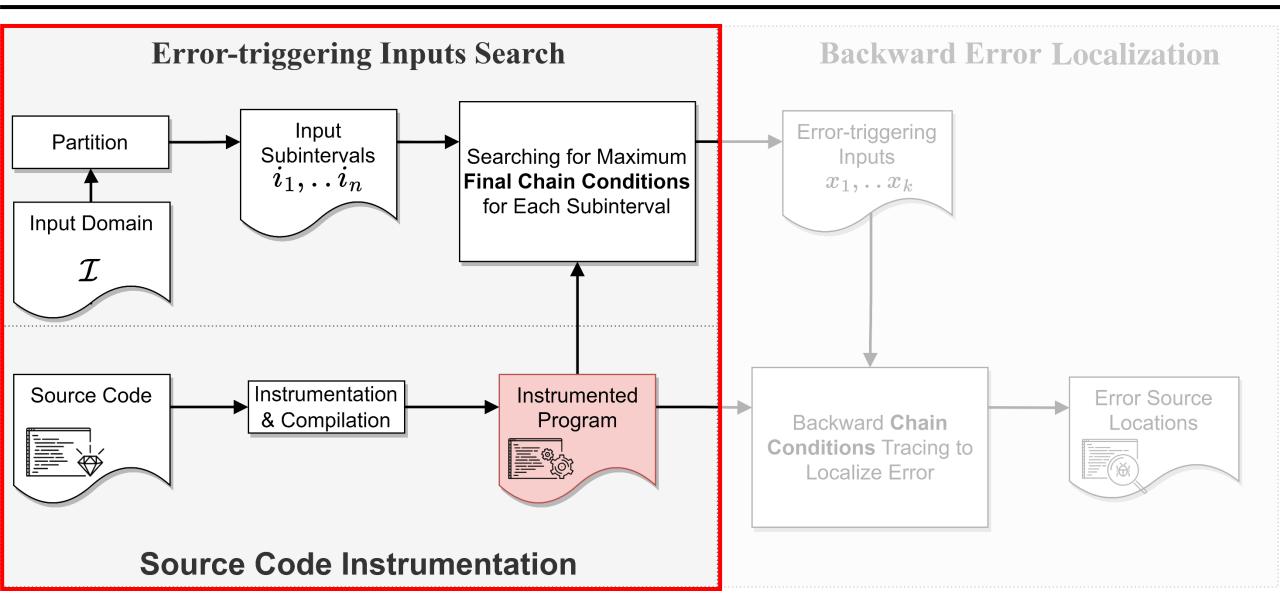
```
Algorithm 1: Chain Condition-Guided Global Search
```

input: An instrumented floating-point program \mathcal{P} and an input domain I **output**: A list \mathcal{X} for the inputs that trigger large chain conditions

```
1 I_s \leftarrow partition(\mathcal{I})
 _2 CC_1 \leftarrow \emptyset
 3 TempCC_1 ← \emptyset
 4 for i \in I_s do
        (x_i, cc_i) \leftarrow DirectSearch(i, \mathcal{P})
        TempCC_l.append([x_i, cc_i])
 7 end
 8 Sort(TempCC_1)
 9 k \leftarrow 0
10 for tc \in TempCC_1 do
         x_k \leftarrow tc.x_k
        cc_k \leftarrow tc.cc_k
        if k < limit then
13
            (x_k, cc_k) \leftarrow LineSearch(x_k, \mathcal{P})
14
        end
15
        if CC_k > threadhold then
16
             CC_1.append([x_k, cc_k])
17
         end
18
        k \leftarrow k + 1
20 end
21 Sort(CC_l)
22 X \leftarrow GetInputs(CC_1)
_{23} return X
```

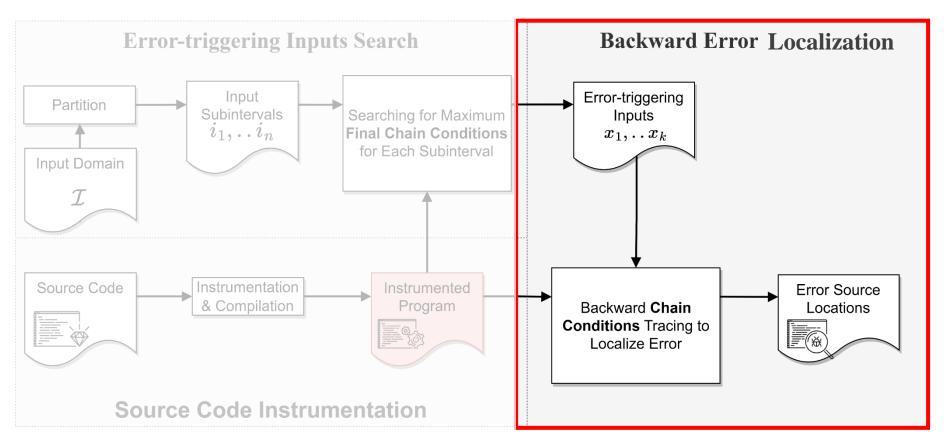


Example	$P_1(x) = 0.375 + (a - $	-x*(0.25+b))	$P_2(x) = 0.375 * (a - x * (0.25 + b))$			
$P_1(x)$	Operand(s)	Chain condition	Atomic condition	Operation result	Relative error	
v1 = 0.25 + b	0.25, 0.0088094517676206868934	$C_{+}(0.25) = 0.966,$ $C_{+}(b) = 0.034,$ CC(v1) = 1.0	1.0	0.25880945176762071291		
v2 = x*v1	-0.077274027910331625, 0.25880945176762071291	$C_*(x) = 1.0,$ $CC(v1) * C_*(v1) = 1.0,$ CC(v2) = 2.0	2.0	-0.019999248799348751104	104 1.86e-16	
v3 = a-v2	-0.019999248799348758043, -0.019999248799348751104	$C_{-}(a) = 2.88e+15,$ $CC(v2) * C_{-}(v2) = 5.76e+15,$ CC(v3) = 8.64e+15	5.76e+15	-6.9388939039072283776e-18	3.49e-1	
v4 = 0.375+v3	0.375, -6.9388939039072283776e-18	$CC_{-}(0.375) = 1.0,$ $CC(v3) * C_{-}(v3) = 0.16$ CC(v4) = 1.16	1.0	0.375	2.84e-17	
return v4						
$P_2(x)$						
v5 = 0.375*v3	0.375, -6.9388939039072283776e-18	$CC_*(0.375) = 1.0,$ $CC(v3) * C_*(v3) = 8.64e+15$ CC(v5) = 8.64e+15	1.0	2.6020852139652106e-18	3.49e-1	
return v5						



Chain condition-based error localization

- Goal: to localize the (root-cause) source code of FP errors
- Method: backward tracing of chain conditions to identify FP operations that introduce large chain conditions and propagate to the output



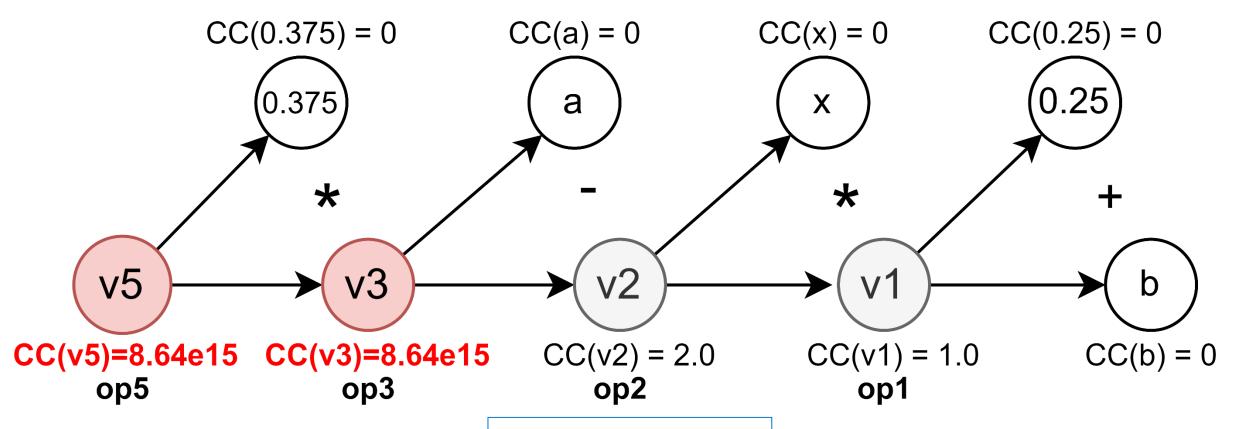
Approach: Chain condition-based error localization

Algorithm

```
Algorithm 2: Chain Condition-Based Error Localization Algorithm
   Input: \mathcal{P}: an instrumented floating-point program; x: an error-triggering input
   Output: SubSeq: the sequence of localized source code.
1 Seq = \{st_0, \ldots, st_n\} \leftarrow \mathcal{P}(x)
2 SubSeq ← \emptyset
3 BackwardErrorTrace(st_n, Seq, SubSeq)
4 return SubSeq
5 Function BackwardFrrorTrace(st., Seq, SubSeq):
      st_i, st_i \leftarrow \text{GetPredecessors}(Seq, st_n)
 6
       SubSeg \leftarrow st_n
                                                             chain condition value
       if CC(st_i) > CC(st_n)/\omega then
 8
                                                              exceeding threshold
           BackwardErrorTrace(Seq, st_i, SubSeq)
                                                                   (CC(st_n)/\omega)
10
       if CC(st_i) > CC(st_n)/\omega then
11
           BackwardErrorTrace(Seq, st_j, SubSeq)
12
       end
13
       return 0
15 End Function
```

Approach: Chain condition-based error localization

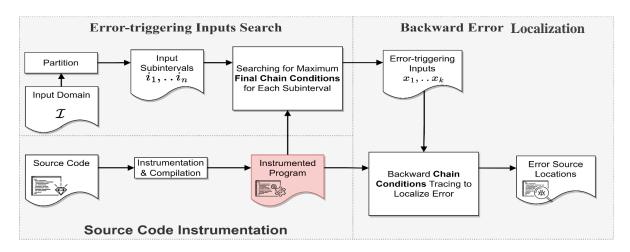
• Example; v1 = 0.25+b; v2 = x*v1; v3 = a-v2; v4 = 0.375+v3; v5 = 0.375*v3; //i.e., P(x) = 0.375 * (a - x * (0.25 + b))



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Implementation and Evaluation



- Implementation
 - Tool: FPCC (https://github.com/DataReportRe/FPCC)
- Benchmarks
 - 88 univariate functions from GSL's special functions
 - 21 multiple inputs functions from FPGen^[5]

Evaluation

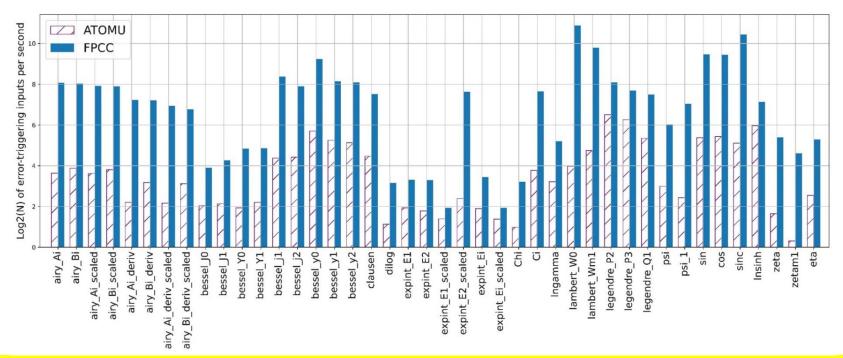
• RQI: How effective is FPCC in detecting functions with significant errors?

GSLfunctions airy_Ai airy_Bi airy_Ai_scaled airy_Bi_scaled	FPCC 100% 100% 100%	ATOMU 0%	FPCC	ATOMU	FPCC	ATOMU	FPCC	ATOMU	FPCC	ATOMU	Speedup
airy_Bi airy_Ai_scaled airy_Bi_scaled	100%				1100	ATOMU	rrcc	ATOMO	FFCC	ATOMU	Speedup
airy_Ai_scaled airy_Bi_scaled			58/58	7/26	1.38E+298	2.91E+04	63.54	62.72	0.217	0.562	2.59
airy_Bi_scaled	100%	5%	58/58	8/27	1.35E+302	1.12E+10	63.55	62.99	0.221	0.538	2.43
/		0%	58/58	7/26	1.38E+298	1.53E+04	63.54	62.79	0.239	0.567	2.37
	100%	1%	58/58	8/27	1.35E+302	5.81E+09	63.55	62.99	0.245	0.561	2.29
airy_Ai_deriv	100%	100%	10/10	1/16	4.34E+00	3.46E-02	63.22	46.88	0.067	0.216	3.23
airy_Bi_deriv	100%	100%	10/10	2/16	2.58E+00	8.03E-01	63.20	50.03	0.068	0.222	3.27
airy_Ai_deriv_scaled	100%	100%	10/10	1/15	4.34E+00	4.02E-02	63.22	47.05	0.082	0.222	2.72
airy_Bi_deriv_scaled	100%	100%	10/10	2/15	2.58E+00	3.23E-01	63.20	49.59	0.092	0.228	2.49
bessel_J0	100%	100%	6/6	2/14	3.90E-01	1.65E-01	51.26	49.04	0.402	0.419	1.04
bessel_J1	100%	100%	8/8	2/15	1.87E-01	1.04E-01	50.52	48.68	0.417	0.422	1.01
bessel Y0	100%	100%	5/5	2/24	2.86E+00	1.84E-01	61.92	49.46	0.176	0.392	2.23
bessel Y1	100%	89%	5/5	2/24	1.17E-01	8.68E-02	49.43	48.56	0.172	0.401	2.34
bessel_j1	100%	81%	4/4	1/3	3.10E-02	3.38E-02	47.80	42.55	0.012	0.039	3.23
bessel j2	100%	91%	4/6	1/4	3.61E-01	7.74E-02	51.03	45.94	0.017	0.042	2.53
bessel y0	100%	100%	46/47	7/14	8.32E+119	1.36E+04	63.13	62.72	0.077	0.132	1.72
bessel v1	100%	100%	48/48	13/23	9.29E+114	2.51E+09	63.14	62.92	0.170	0.334	1.96
bessel_y2	100%	0%	46/47	13/25	8.32E+119	8.44E+10	63.13	62.92	0.170	0.360	2.12
clausen	100%	100%	18/18	3/11	6.60E-01	1.01E+00	52.66	57.31	0.098	0.143	1.46
dilog	100%	36%	1/1	0/10	5.52E-01	3.24E-01	52.16	20.16	0.112	0.165	1.48
expint E1	100%	100%	1/1	1/16	4.58E-01	1.81E-01	51.76	49.23	0.101	0.261	2.58
expint E2	100%	100%	1/1	1/17	2.65E+02	6.17E+01	62.92	56.18	0.102	0.290	2.85
expint E1 scaled	100%	99%	1/1	1/16	4.58E-01	1.57E-01	51.84	48.69	0.263	0.378	1.44
expint E2 scaled	100%	100%	58/58	2/17	7.76E+291	3.40E+288	62.92	62.54	0.295	0.383	1.30
expint Ei	100%	100%	1/1	1/16	4.58E-01	1.71E-01	51.76	49.07	0.092	0.268	2.91
expint_Ei_scaled	100%	100%	1/1	1/16	4.58E-01	1.49E-01	51.84	49.07	0.261	0.386	1.48
Chi	100%	100%	2/2	1/17	4.40E-02	8.57E-02	47.56	48.39	0.216	0.504	2.34
Ci	100%	100%	49/49	13/36	9.29E+114	2.55E+08	63.14	62.58	0.245	0.931	3.80
lngamma	100%	0%	2/2	2/21	1.35E+00	3.98E+00	62.93	53.02	0.054	0.170	3.14
lambert_W0	100%	50%	62/62	1/8	1.00E+00	3.51E-01	61.76	50.49	0.033	0.063	1.91
lambert Wm1	100%	99%	31/31	2/9	1.00E+00	8.94E-01	61.76	58.78	0.035	0.069	1.95
legendre P2	100%	100%	2/2	1/1	4.19E-02	7.55E-02	47.48	47.95	0.007	0.011	1.51
legendre P3	100%	100%	2/2	1/1	1.00E+00	1.14E-01	61.92	48.64	0.010	0.013	1.34
legendre Q1	100%	100%	2/2	1/5	5.03E-01	1.32E-01	52.01	48.38	0.011	0.025	2.20
psi	100%	100%	12/12	3/19	3.49E-01	5.06E+00	51.48	51.08	0.184	0.355	1.93
psi_1	100%	0%	11/11	1/7	5.76E-01	1.07E-01	52.38	47.99	0.084	0.179	2.14
sin	100%	100%	80/80	7/14	9.29E+114	2.53E+10	63.25	62.89	0.114	0.160	1.41
cos	100%	100%	78/78	7/14	8.32E+119	1.43E+04	63.24	62.87	0.114	0.157	1.41
sinc	100%	100%	174/174	8/16	1.00E+00	1.45E+04 1.00E+00	62.36	62.22	0.113	0.137	1.81
lnsinh	100%	100%	1/4/1/4	1/2	1.13E-01	1.65E-01	49.03	49.36	0.126	0.227	2.25
zeta	100%	0%	6/6	2/38	6.24E-01	2.39E-02	51.35	45.98	0.144	0.589	4.10
zetam1	100%	2%	3/3	1/42	5.65E-02	6.27E-03	48.15	43.99	0.124	0.646	5.22
eta	100%	0%	5/5 6/6	4/43	6.24E-01	1.84E-02	51.33	46.23	0.124	0.624	4.06
						2.012 02	31.00	10.20			
Summary	100%	72.69%	1049/1053 99.62%	141/723 19.45%					0.139	0.302	2.17

- FPCC achieves 100% accuracy in detecting significant errors for the reported rank-1 inputs, while ATOMU^[6] achieves 72.7% accuracy for its rank-1 inputs
- When considering all the reported inputs, FPCC identifies errors in 99.62% (1049/1053) of its reported inputs, whereas ATOMU reports errors for 19.45% (141/723)

Evaluation

• RQ2: How efficient is FPCC in detecting functions with significant errors?



- FPCC exhibits 2.17x speedup over ATOMU^[6] in detecting significant FP errors
- FPCC achieves I 3.47x speedup over ATOMU in terms of the number of error-triggering inputs per second.

Evaluation

RQ3: How scalable is FPCC?

		Relative	e Error	Time(s)	
Benchmarks	FP Params	FPCC	FPGen	FPCC	FPGen
recursive_summation	32	9.00E+00	1.00E+00	100	7200
pairwise_summation	32	3.00E+00	1.32E-16	100	7200
compensated_summation	32	1.00E+00	1.00E+00	100	7200
sum	4	1.00E+00	1.00E+00	100	7200
2norm	4	1.76E-16	0.00E+00	100	7200
1norm	4	1.57E-16	2.21E-16	100	7200
dot	8	1.10E+00	1.92E-04	100	7200
conv	8	3.07E+00	2.04E-04	100	7200
mv	20	1.16E+00	8.94E-04	100	7200
mm	32	2.30E-05	2.58E-14	100	7200
LU	16	1.04E+00	2.73E+00	100	7200
QR	16	1.00E+00	2.59E-14	100	7200
wmean	8	8.52E+01	1.00E+00	100	7200
wvariance_m	8	6.81E-01	7.63E-02	100	7200
wvariance_w	8	8.71E-01	2.85E-12	100	7200
wsd_m	8	3.22E-01	3.74E-02	100	7200
wsd_w	8	6.49E-07	1.14E-12	100	7200
wtss_m	8	9.24E-01	4.45E-16	100	7200
wabsdev_m	8	4.94E-01	1.00E+00	100	7200
wkurtosis_m	8	8.19E+00	2.57E+01	100	7200
wkew_m	8	7.05E+00	1.77E-12	100	7200

For multiple-input benchmarks,
 FPCC identifies more significant errors than FPGen^[5] in the majority of cases

[5] Hui Guo and Cindy Rubio-González. Efficient generation of error-inducing floating-point inputs via symbolic execution. ICSE'20.

FPCC vs FPGen over 21 functions with multiple inputs

Overview

- Motivation
- Approach
- Experiment
- Conclusion

Summary

• **Approach**: introducing chain conditions to capture the propagation of floating-point errors and to guide the search for error-inducing inputs

Calculating chain conditions



Detecting high FP errors



Localizing source code of FP errors

- Advantages:
 - Oracle-free
 - Support multiple-input functions
 - Low rate of false positives

Summary

• **Approach**: introducing chain conditions to capture the propagation of floating-point errors and to guide the search for error-inducing inputs

Calculating chain conditions



Detecting high FP errors



Localizing source code of FP errors

- Tool:
 - FPCC

https://github.com/ DataReportRe/FPCC

- Experiments:
 - 88 univariate functions from GSL and 21 multipleinput functions
 - 99.64% (vs. 19.45%) of the inputs reported by FPCC (vs. ATOMU) can trigger significant errors

Thank you! Any questions?