

# Accurate calculation of Euclidean Norms using Double-word arithmetic

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# Computation of Euclidean norms

- ▶ Euclidean (a.k.a. L2) norm of the vector  $(a_0, a_1, a_2, \dots, a_{n-1})$

$$N = \sqrt{\sum_{i=0}^{n-1} a_i^2}$$

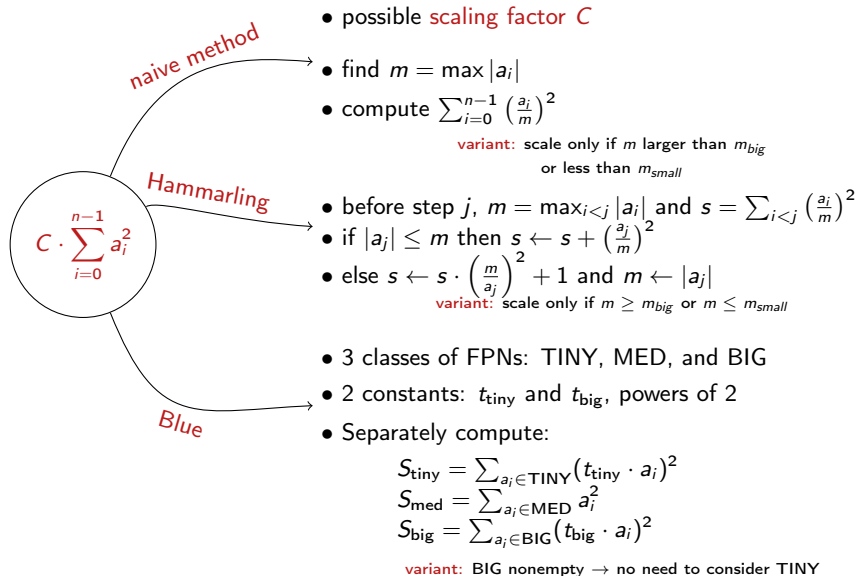
in radix-2, precision- $p$  Floating-Point arithmetic;

- ▶ we assume  $n \geq 3$  (and rather large);
- ▶ Goals:
  - avoid spurious overflows and underflows;
  - very accurate results (error bound very slightly above  $0.5\text{ulp}$ );
  - formally proven behavior (work in progress);
- ▶ we start from an algorithm due to Graillat, Lauter, Tang, Yamanaka and Oishi (ACM TOMS – 2015).

# Spurious under/overflows can jeopardize the computation

- ▶ IEEE 754 binary64 arithmetic with  $n = 3$ , and the round-to-nearest, ties-to-even, rounding function;
- ▶ “straightforward” solution (first sum the squares serially, then take the square root):
  - with  $a_0 = 1.5 \times 2^{511}$ ,  $a_1 = 0$ , and  $a_2 = 2^{512}$ , we obtain  $+\infty$ , whereas the exact result is  $5 \times 2^{510}$ ;
  - with  $a_0 = a_1 = a_2 = (45/64) \times 2^{-537}$ , the computed result is 0, whereas the exact result is around  $1.2178 \times 2^{-537}$ .
- ▶ From an accuracy point-of-view, spurious underflow is a problem only if all terms  $a_i$  are tiny.
- ▶ However, it can be very harmful from a performance point-of-view when subnormal numbers are handled in software.

# Avoiding spurious overflow and harmful underflow



## A few landmarks

- ▶ **Blue (1978)**: robust yet complex algorithm (with final operations that are no longer necessary on IEEE-754-compliant systems);
- ▶ **Lawson et al. (1979)**: variant of Hammarling's algorithm where scaling only if  $m \geq m_{big}$  or  $m \leq m_{small}$ ;
- ▶ Hammarling's algorithm included in **Lapack (1987)**;
- ▶ **Kahan (1997 ?)**: compensated summation of the sums of squares (but each square represented by 1 FPN only), scaling by constant factors when needed, correct handling of IEEE-754 exceptions;
- ▶ **Graillat et al. (2015)**: variant of Blue's algorithm with double-word arithmetic, that targets **faithful rounding**;
- ▶ **Hanson & Hopkins (2017)**: hybrid method (compensated summation—suffices for most common cases, then Kahan's algorithm if an exception occurred);

# Underlying FP arithmetic

- ▶ Radix-2, precision- $p$  (with  $p \geq 5$ ), FP arithmetic,
- ▶ extremal exponents  $e_{\min}$  and  $e_{\max} = 1 - e_{\min}$
- ▶  $\text{RN}(t)$  stands for  $t$  rounded to nearest FP number.

Table 1: Notation for the important FP parameters

Notation	numerical value	explanation
$\Omega$	$2^{e_{\max}} \cdot (2 - 2^{-p+1})$	largest finite FPN
$\alpha$	$2^{e_{\min} - p + 1}$	smallest positive FPN
$\eta$	$2^{(e_{\min} + p)/2}$	the square of a FPN $\geq \eta$ is the sum of two FPNs
$u$	$2^{-p}$	roundoff error unit
$\text{ulp}(x)$	$2^{\max\{\lfloor \log_2  x  \rfloor, e_{\min}\} - p + 1}$	unit in the last place

## Blue's algorithm: classes MED, BIG and TINY

- ▶ **MED Class:** FPN that can be squared, and whose squares can be accumulated (up to  $n_{\max}$  terms), without under/overflows.  $a_i \in \text{MED}$  if  $\text{minmed} \leq |a_i| \leq \text{maxmed}$ . We compute

$$S_{\text{med}} = \sum_{a_i \in \text{MED}} a_i^2;$$

- ▶  $a_i \in \text{BIG}$  if  $\text{maxmed} < |a_i|$ . All FPN  $\in \text{BIG}$  are “scaled down”, i.e., multiplied by *the same* constant  $t_{\text{big}}$ . We compute

$$S_{\text{big}} = \sum_{a_i \in \text{BIG}} (t_{\text{big}} \cdot a_i)^2.$$

- ▶  $a_i \in \text{TINY}$  if  $|a_i| < \text{minmed}$ . All FPN  $\in \text{TINY}$  are “scaled up”, i.e., multiplied by *the same* constant  $t_{\text{tiny}}$ . We compute

$$S_{\text{tiny}} = \sum_{a_i \in \text{TINY}} (t_{\text{tiny}} \cdot a_i)^2.$$

- ▶ we need  $t_{\text{big}} \times \text{BIG} \subseteq \text{MED}$  and  $t_{\text{tiny}} \times \text{TINY} \subseteq \text{MED}$ .

One needs to cleverly combine  $S_{\text{big}}$ ,  $S_{\text{med}}$ , and  $S_{\text{tiny}}$ .

# Parameters

$$\text{minmed}^2 \geq 2^{e_{\min}}, \quad (1a)$$

$$n_{\max} \cdot \text{maxmed}^2 \cdot (1 + \rho) < \Omega + \frac{1}{2} \text{ulp}(\Omega) = 2^{e_{\max}+1} - 2^{e_{\max}-\rho}, \quad (1b)$$

$$\text{maxmed} \cdot t_{\text{big}} \geq \text{minmed}, \quad (1c)$$

$$\Omega \cdot t_{\text{big}} \leq \text{maxmed}, \quad (1d)$$

$$\text{minmed} \cdot t_{\text{tiny}} \leq \text{maxmed}, \quad (1e)$$

$$\alpha \cdot t_{\text{tiny}} \geq \text{minmed}, \quad (1f)$$

where

- ▶  $\Omega$  and  $\alpha$  are the largest and smallest positive FPNs;
- ▶  $\rho$  is a bound on the relative error of the algorithm used for computing the sum of squares in MED;
- ▶ If  $\text{maxmed}$  and  $n_{\max}$  are powers of 2, (1b) can be replaced by

$$n_{\max} \cdot \text{maxmed}^2 < 2^{e_{\max}+1} - 2^{e_{\max}-\rho}.$$



# Basic building blocks

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**Algorithm 1 – Fast2Sum( $a, b$ )** (Dekker, 1971)

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$$s \leftarrow \text{RN}(a + b)$$

$$z \leftarrow \text{RN}(s - a)$$

$$t \leftarrow \text{RN}(b - z)$$

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If  $|a| \geq |b|$  and no overflow occurs,  $s + t = a + b$ , i.e.,  $t$  is the error of the FP addition of  $a$  and  $b$ .

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**Algorithm 2 – 2Sum( $a, b$ )** (Knuth). It takes 6 FP operations.

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$$s \leftarrow \text{RN}(a + b)$$

$$a' \leftarrow \text{RN}(s - b)$$

$$b' \leftarrow \text{RN}(s - a')$$

$$\delta_a \leftarrow \text{RN}(a - a')$$

$$\delta_b \leftarrow \text{RN}(b - b')$$

$$t \leftarrow \text{RN}(\delta_a + \delta_b)$$

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Same as Algorithm 1 without any condition on  $a$  and  $b$ .

# Basic building blocks

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**Algorithm 3 – Fast2Mult( $a, b$ ).** Requires the availability of an FMA instruction.

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$$\pi_h \leftarrow \text{RN}(a \cdot b)$$

$$\pi_\ell \leftarrow \text{RN}(a \cdot b - \pi_h)$$

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- ▶ used for expressing the square of a FP number  $a$  as a double-word number;
- ▶ barring overflow, the condition for that algorithm to guarantee that  $\pi_h + \pi_\ell = a^2$  is

$$|a| \geq \eta = 2^{(e_{\min} + p)/2}. \quad (2)$$

When the **augmented operations** specified by IEEE 754-2019 become efficiently implemented, 2Sum, Fast2Sum and Fast2Mult may be replaced by them.

## Double Word Arithmetic

Also called “double-double” in the literature. Goes back to Dekker (1971).  
**Double-word** (DW) number  $x$ : unevaluated sum  $x_h + x_\ell$  of two FPN  $x_h$  and  $x_\ell$  such that

$$x_h = \text{RN}(x).$$

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**Algorithm 4 – DWPlusFP**( $x_h, x_\ell, y$ ). Computes  $(x_h, x_\ell) + y$  (implemented in the QD library),  $x = (x_h, x_\ell)$  is a DWN and  $y$  is a FPN.

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- 1:  $(s_h, s_\ell) \leftarrow 2\text{Sum}(x_h, y)$
  - 2:  $v \leftarrow \text{RN}(x_\ell + s_\ell)$
  - 3:  $(z_h, z_\ell) \leftarrow \text{Fast2Sum}(s_h, v)$
  - 4: **return**  $(z_h, z_\ell)$
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- ▶ In general, asymptotically optimal relative error bound

$$\frac{2 \cdot u^2}{1 - 2u} = 2u^2 + 4u^3 + 8u^4 + \dots$$

- ▶ if  $x$  and  $y$  are nonnegative, the bound becomes  $u^2$ .

# Double Word Arithmetic

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**Algorithm 5** – SloppyDWPlusDW( $x_h, x_\ell, y_h, y_\ell$ ). Computes  $(x_h, x_\ell) + (y_h, y_\ell)$ .

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- 1:  $(s_h, s_\ell) \leftarrow 2\text{Sum}(x_h, y_h)$
  - 2:  $v \leftarrow \text{RN}(x_\ell + y_\ell)$
  - 3:  $w \leftarrow \text{RN}(s_\ell + v)$
  - 4:  $(z_h, z_\ell) \leftarrow \text{Fast2Sum}(s_h, w)$
  - 5: **return**  $(z_h, z_\ell)$
- 

- ▶ can be very inaccurate in the general case;
- ▶ when the inputs operands  $x_h$  and  $y_h$  have the same sign, asymptotically optimal **relative error bound**  $3u^2$ .

## Grailat et al. (2015)

- ▶ Goal: **faithful rounding**, and no spurious under/overflow;
- ▶ handling of scalings: essentially **Blue's method**, adapted;
- ▶ sum-of-squares in **Double-Word arithmetic**, using Algorithm SloppyDWPlusDW, final result FP;
- ▶ then, FP square root.

**Note:** Kahan (1997) uses **compensated summation** of the sum of squares to obtain accuracy of the same order of magnitude (but not enough to guarantee faithful rounding).

# Suggested modifications

- ▶ **more accurate DW sum-of-squares** using Algorithm DWPlusFP (and our new bound  $u^2$  for positive operands), final result DW;
- ▶ **ad-hoc algorithm SQRTDWtoFP**: avoids the loss of information due to converting to FP before square root;
- ▶ slightly different choices of parameters (minmed, maxmed. . . )
- ▶ Goal: error bound **very slightly above 0.5ulp**.

## Double-Word to FP square root

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**Algorithm 6 – SQRTDWtoFP**( $x_h, x_\ell$ ). Computes the square-root of the DW number ( $x_h, x_\ell$ ) and returns a FPN  $z$ .

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- 1:  $s_h \leftarrow \text{RN}(\sqrt{x_h})$
  - 2:  $\rho_1 \leftarrow \text{RN}(x_h - s_h^2)$  (with an FMA instruction)
  - 3:  $\rho_2 \leftarrow \text{RN}(x_\ell + \rho_1)$
  - 4:  $s_\ell \leftarrow \text{RN}(\rho_2 / (2 \cdot s_h))$
  - 5:  $z \leftarrow \text{RN}(s_h + s_\ell)$
  - 6: **return**  $z$
- 

### Theorem 1

If  $x = (x_h, x_\ell)$  is a DW number,  $p \geq 5$ ,  $x \geq 2^{2 \lceil (e_{\min} + p) / 2 \rceil}$ , then  $z$  is within

$$\left( \frac{1}{2} + \frac{7}{4} \cdot 2^{-p} \right) \cdot \text{ulp}(\sqrt{x_h + x_\ell})$$

from  $\sqrt{x_h + x_\ell}$ , and the relative error of that algorithm is bounded by  $u + \frac{17}{8}u^2 + \frac{33}{8}u^3$ .

Theorem 1 has been formally proven using the Coq proof assistant.

# Sequential DW computation of the sum of squares

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**Algorithm 7** Sequential computation of  $\sum_{i=0}^{n-1} a_i^2$  assuming no under/overflow.

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1. For  $i = 0 \dots n - 1$ , compute  $(y_i^h, y_i^\ell) = \text{Fast2Mult}(a_i, a_i)$ .  
(gives  $a_i^2 = y_i^h + y_i^\ell$ ).
2. Accumulate the terms  $y_i^h$  in DW arithmetic: starting from  $(x_1^h, x_1^\ell) = 2\text{Sum}(y_0^h, y_1^h)$ , for  $i = 2 \dots n - 1$ , compute  $(x_i^h, x_i^\ell) = \text{DWPlusFP}(x_{i-1}^h, x_{i-1}^\ell, y_i^h)$ .
3. Accumulate the terms  $y_i^\ell$  in FP arithmetic: for  $i = 0 \dots n - 2$ , compute  $\sigma_{i+1} = \text{RN}(\sigma_i + y_{i+1}^\ell)$ , with  $\sigma_0 = y_0^\ell$ .
4. Obtain the approximation to  $(S_h, S_\ell)$  to  $\sum_{i=0}^{n-1} a_i^2$  as

$$(S_h, S_\ell) = \text{DWPlusFP}(x_{n-1}^h, x_{n-1}^\ell, \sigma_{n-1}).$$

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## Blockwise DW computation of the sum of squares

- ▶ the  $a_i$  are separated into  $k$  blocks of  $m$  numbers, with  $n = k \times m$ ;
- ▶ parallelizing the calculation & obtaining a more accurate result;
- ▶ block  $j$  ( $j = 0, \dots, k - 1$ ) contains  $a_{mj}, a_{mj+1}, \dots, a_{m(j+1)-1}$ .

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**Algorithm 8** Blockwise computation of  $\sum_{i=0}^{n-1} a_i^2$  assuming no under/overflow.

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1. for  $j = 0, 1, \dots, k - 1$ , compute an approximation  $(Z_j^h, Z_j^\ell)$  to  $\sum_{i=mj}^{m(j+1)-1} a_i^2$  using the sequential summation algorithm applied to  $a_{mj}, a_{mj+1}, a_{mj+2}, \dots, a_{m(j+1)-1}$ ;
2. accumulate the terms  $Z_j^h$  in DW arithmetic, i.e., starting from  $(\Sigma_1^h, \Sigma_1^\ell) = 2\text{Sum}(Z_0^h, Z_1^h)$ , iteratively compute, for  $j = 2 \dots k - 1$  the terms  $(\Sigma_j^h, \Sigma_j^\ell) = \text{DWPlusFP}(\Sigma_{j-1}^h, \Sigma_{j-1}^\ell, Z_j^h)$ ;
3. accumulate the terms  $Z_j^\ell$  using the conventional “recursive” summation, i.e., for  $j = 0 \dots k - 2$ , compute  $\tau_{j+1} = \text{RN}(\tau_j + Z_{j+1}^\ell)$ , with  $\tau_0 = Z_0^\ell$ ;
4. obtain the approximation  $(S_h, S_\ell)$  to  $\sum_{i=0}^{n-1} a_i^2$  as

$$(S_h, S_\ell) = \text{DWPlusFP}(\Sigma_{k-1}^h, \Sigma_{k-1}^\ell, \tau_{k-1}).$$

# Computing Euclidean norms barring underflow/overflow

## Theorem 2

Assume all  $a_i \in \text{MED}$ , the sequential or blockwise summation (with  $k$  blocks of  $m$  elements) is used to compute  $(S_h, S_\ell)$  and Algorithm SQRTDWtoFP is used to approximate  $\sqrt{S_h + S_\ell}$  by a FP number  $R$ . Let

$$\lambda(t) = (2t - 1) + (t - 1)u + (2t - 2)u^2 + (t - 1)u^3,$$

and define

$$\nu = \begin{cases} \lambda(n) & \text{with the sequential summation} \\ \lambda(k) + \lambda(m) + \lambda(k)\lambda(m) & \text{with the blockwise summation} \end{cases}$$

If  $\nu < \frac{1}{2u}$ , then:

$$\left| R - \sqrt{\sum_{i=0}^{n-1} a_i^2} \right| \leq \left( \frac{1}{2} + u \cdot \left( \frac{7}{4} + \frac{\nu}{1 - \nu \cdot u^2} \right) \right) \text{ulp} \left( \sqrt{\sum_{i=0}^{n-1} a_i^2} \right). \quad (3)$$

# Computing Euclidean norms in the general case

Parameters:

- ▶  $n_{\max} = 1/u = 2^p$ , i.e., we wish to guarantee a correct behavior of the algorithms for vectors of dimension up to  $2^p$ ;
- ▶ MED as large as possible:
  - minmed is the power of 2 just above  $\eta$  (so that the squares of the elements of MED are computed without error), i.e.,

$$\text{minmed} = 2^{\lceil (e_{\min} + p)/2 \rceil};$$

- maxmed is the power of 2 just below  $\sqrt{\Omega/2^p}$ , i.e.,

$$\text{maxmed} = 2^{\lfloor (e_{\max} - p)/2 \rfloor};$$

- ▶  $t_{\text{tiny}} = 1/t_{\text{big}}$  is an even power of 2 (so that multiplying/dividing by it and its square root is errorless);
- ▶ we need  $t_{\text{big}} \times \text{BIG} \subseteq \text{MED}$  and  $t_{\text{tiny}} \times \text{TINY} \subseteq \text{MED}$ .

# Computing Euclidean norms in the general case

**Table 2:** The various parameters of our algorithm for the binary16 format, the bfloat16 format, and the binary32, binary64, and binary128 formats.

parameters	binary16	bfloat16	binary32	binary64	binary128
$p$	11	8	24	53	113
$e_{\max}$	15	127	127	1023	16383
minmed	1/2	$2^{-59}$	$2^{-51}$	$2^{-484}$	$2^{-8134}$
maxmed	4	$2^{59}$	$2^{51}$	$2^{485}$	$2^{8135}$
Constraints on $t_{\text{big}}$	$\frac{1}{4} \leq t_{\text{big}} \leq 2^{-14}$ (IMPOSSIBLE)	$2^{-118}$ $\leq t_{\text{big}}$ $\leq 2^{-70}$	$2^{-102}$ $\leq t_{\text{big}}$ $\leq 2^{-78}$	$2^{-968}$ $\leq t_{\text{big}}$ $\leq 2^{-540}$	$2^{-16268}$ $\leq t_{\text{big}}$ $\leq 2^{-8250}$
Constraints on $t_{\text{tiny}}$	$2^{24} \leq t_{\text{tiny}} \leq 4$ (IMPOSSIBLE)	$2^{74}$ $\leq t_{\text{tiny}}$ $\leq 2^{118}$	$2^{98}$ $\leq t_{\text{tiny}}$ $\leq 2^{102}$	$2^{590}$ $\leq t_{\text{tiny}}$ $\leq 2^{968}$	$2^{8360}$ $\leq t_{\text{tiny}}$ $\leq 2^{16268}$

# Computing Euclidean norms in the general case

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**Algorithm 9** Obtaining the norm from  $S_{\text{big}}$ ,  $S_{\text{med}}$ ,  $S_{\text{tiny}}$

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if BIG is nonempty then
  if  $S_{\text{med}}^h < u^2 \text{minmed}^2 / t_{\text{big}}^2$  or  $S_{\text{big}}^h > \text{maxmed}^2 \cdot t_{\text{big}}^2 / u^3$  then
    return  $\frac{1}{t_{\text{big}}} \cdot \text{SQRTDWtoFP}(S_{\text{big}}^h, S_{\text{big}}^\ell) = t_{\text{tiny}} \cdot \text{SQRTDWtoFP}(S_{\text{big}}^h, S_{\text{big}}^\ell)$ 
  else
    compute  $\hat{\chi} = \text{SloppyDWPlusDW}(t_{\text{tiny}} S_{\text{big}}^h, t_{\text{tiny}} S_{\text{big}}^\ell, t_{\text{big}} S_{\text{med}}^h, t_{\text{big}} S_{\text{med}}^\ell)$ 
    return  $\sqrt{t_{\text{tiny}}} \cdot \text{SQRTDWtoFP}(\hat{\chi})$ 
  end if
else
  if MED is nonempty then
    if TINY is empty or  $S_{\text{tiny}}^h < \text{minmed}^2 u^2 / t_{\text{big}}^2$  or  $S_{\text{med}}^h > \text{maxmed}^2 \cdot t_{\text{big}}^2 / u^3$ 
    then
      return  $\text{SQRTDWtoFP}(S_{\text{med}}^h, S_{\text{med}}^\ell)$ 
    else
      compute  $\hat{\chi} = \text{SloppyDWPlusDW}(t_{\text{tiny}} S_{\text{med}}^h, t_{\text{tiny}} S_{\text{med}}^\ell, t_{\text{big}} S_{\text{tiny}}^h, t_{\text{big}} S_{\text{tiny}}^\ell)$ 
      return  $\sqrt{t_{\text{big}}} \cdot \text{SQRTDWtoFP}(\hat{\chi})$ 
    end if
  else
    return  $t_{\text{big}} \times \text{SQRTDWtoFP}(S_{\text{tiny}}^k, S_{\text{tiny}}^\ell)$ 
  end if
```

# Computing Euclidean norms in the general case

## Theorem 3

If  $n \leq \frac{1}{u}$ ,  $k + m \leq \frac{1}{4u} - 2$  and  $u \leq \frac{1}{32}$ , and if the blockwise algorithm (Algorithm 8) is used for the summation of squares, with  $k$  blocks of  $m$  elements, then Algorithm 9 computes

$$\sqrt{\sum_{i=0}^{n-1} a_i^2}$$

with an error bounded by

$$\left( \frac{1}{2} + \frac{(3.12 + 2(k + m))u + 1.8u^2}{1 - \frac{u}{2}} \right) \text{ulp} \left( \sqrt{\sum_{i=0}^{n-1} a_i^2} \right),$$

without any risk of spurious underflow or overflow.

# Accuracy comparisons

**Table 3:** For  $S = 7, 8, \dots, 14$ , we generate  $4096 \cdot 2^{14-S}$  arrays of uniform random lengths between  $2^{S-1}$  and  $2^S$  and for each term, we generate a uniform random exponent between  $e_{\min} + p$  and  $e_{\max} - p$  (to avoid non-spurious underflow/overflow) and uniform random significand between 1 and  $2 - 2u$ .

Algorithm	$p$	Maximum	Rounding	
		relative error/ $u$	Faithful	Correct
Hammarling	24	15.3468	9 %	4 %
	53	6.4166	59 %	32 %
Graillat et al.	24	1.4916	100 %	87 %
	53	1.4608	100 %	89 %
Ours	24	0.9990	100 %	100 %
	53	0.9989	100 %	100 %

**Important:** we do not guarantee correct rounding (one can build ad-hoc cases for which Algorithm 9 **does not** return a correctly rounded result). The error bound being very near  $\frac{1}{2}$ ulp, incorrect rounding is just **very unlikely** (so that we do not observe it in experiments).

# Performance comparisons on AMD Zen 2

**Table 4:** Comparisons on AMD Zen2, for three different array sizes, and three different profiles of input. For each entry, the mean value and standard deviation of a population of 100 000 runs is given.

<i>AMD Zen2 (AVX2)</i>				
Algorithm	<i>n</i>	Timing averages in microseconds		
		AROUND_ONE	FULL_RANGE	REALLY_SMALL
Hammarling	256	0.4(0)	1.1(1)	0.8(1)
	1024	1.6(1)	4.4(1)	3.0(1)
	4096	6.5(2)	17.7(5)	12.1(4)
Grailat et al.	256	0.6(0)	0.6(0)	0.8(1)
	1024	2.1(0)	2.1(1)	3.2(1)
	4096	8.3(3)	8.3(3)	12.9(4)
Ours	256	0.5(0)	0.5(0)	0.7(1)
	1024	1.7(0)	1.7(0)	2.7(1)
	4096	6.7(2)	6.7(2)	10.6(3)



# Performance comparisons on Intel Skylake

**Table 5:** Comparisons on Intel Skylake (AVX512), for three different array sizes, and three different profiles of input. For each entry, the mean value and standard deviation of a population of 100 000 runs is given.

<i>Intel Skylake (AVX512) @3.0 GHz</i>				
Algorithm	<i>n</i>	Timing averages in microseconds		
		AROUND_ONE	FULL_RANGE	REALLY_SMALL
Hammarling	256	0.5(0)	1.3(3)	1.9(3)
	1024	1.6(1)	5.0(6)	7.3(6)
	4096	6.2(1)	19.6(12)	28.8(11)
Grailat et al.	256	0.5(1)	0.6(1)	1.5(2)
	1024	1.8(1)	1.8(1)	5.8(3)
	4096	6.8(1)	6.8(2)	22.8(7)
Ours	256	0.5(0)	0.6(1)	1.5(2)
	1024	1.6(0)	1.6(1)	5.4(3)
	4096	6.1(1)	6.1(2)	21.1(6)

# Conclusion

- ▶ algorithm that computes euclidean norms of large vectors **very accurately**, and **without spurious underflows** or overflows;
- ▶ performance similar to that of the less accurate algorithm of Graillat et al.;
- ▶ besides the euclidean norm:
  - when the operands are positive, the DWPlusFP algorithm has relative error bound  $u^2$ , and that bound is asymptotically optimal;
  - DW SQRT algorithm, with asymptotically optimal relative error bound.
- ▶ preprint available at <https://hal.archives-ouvertes.fr/hal-03482567>;
- ▶ code and formal proofs available on demand