



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

An Overview of the Upcoming IEEE P-1788 Working Group Document: Standard for Interval Arithmetic

Ralph Baker Kearfott

Department of Mathematics
University of Louisiana at Lafayette

IFSA-NAFIPS-2013, June 25, 2013



IEEE Interval Arithmetic Standard

Outline

Introduction

Introduction

Issues with
Interval
Standardization

Issues with Interval Standardization

Current Status

Current Status

Resources

Resources



IEEE Interval Arithmetic Standard

Introduction

Issues with Interval Standardization

Current Status

Resources

Why Standardize?

General Issues

Portability: How much work is required to use software or hardware developed on one system on other systems?



IEEE Interval Arithmetic Standard

Why Standardize?

General Issues

Introduction

Issues with Interval Standardization

Current Status

Resources

Portability: How much work is required to use software or hardware developed on one system on other systems?

Predictability: Is the behaviour of a system deducible from well-publicized documentation?



IEEE Interval Arithmetic Standard

Why Standardize?

General Issues

Introduction

Issues with Interval Standardization

Current Status

Resources

Portability: How much work is required to use software or hardware developed on one system on other systems?

Predictability: Is the behaviour of a system deducible from well-publicized documentation?

Reproducibility: Are the results from one implementation of the standard on any platform the same as the results on any other platform? (desirable for debugging and certification purposes)

Why Standardize Intervals?

Relevance to Intervals



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ There is constant or increasing interest in employing interval arithmetic in various applications.

Why Standardize Intervals?

Relevance to Intervals



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ There is constant or increasing interest in employing interval arithmetic in various applications.
- ▶ Numerous interval arithmetic packages have been developed. The results of interval operations differ from package to package. Re-use of these packages by developers wanting interval arithmetic is hampered by lack of predictability.

Why Standardize Intervals?

Relevance to Intervals



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ There is constant or increasing interest in employing interval arithmetic in various applications.
- ▶ Numerous interval arithmetic packages have been developed. The results of interval operations differ from package to package. Re-use of these packages by developers wanting interval arithmetic is hampered by lack of predictability.
- ▶ Lack of a central standard leads to more error-prone development when using an interval package, negating the reliability and mathematical rigor inherent in interval operations.



IEEE Interval
Arithmetic
Standard

The Primary Requirement

Containment

The machine representation of the interval evaluation of any function f over an interval \mathbf{X} must contain the exact mathematical range of f over \mathbf{X} .

Introduction

Issues with
Interval
Standardization

Current Status

Resources



The Primary Requirement

Containment

The machine representation of the interval evaluation of any function f over an interval X must contain the exact mathematical range of f over X .

1. This requirement is necessary if interval arithmetic is to be used for mathematically rigorous proofs, and also to ensure the reliability consequences of interval arithmetic.



The Primary Requirement

Containment

The machine representation of the interval evaluation of any function f over an interval X must contain the exact mathematical range of f over X .

1. This requirement is necessary if interval arithmetic is to be used for mathematically rigorous proofs, and also to ensure the reliability consequences of interval arithmetic.
2. The fundamental theorem of interval arithmetic states this requirement is satisfied if it is satisfied for the individual operations (and elementary function calls) comprising the expression for f .



The Primary Requirement

Containment

The machine representation of the interval evaluation of any function f over an interval X must contain the exact mathematical range of f over X .

1. This requirement is necessary if interval arithmetic is to be used for mathematically rigorous proofs, and also to ensure the reliability consequences of interval arithmetic.
2. The fundamental theorem of interval arithmetic states this requirement is satisfied if it is satisfied for the individual operations (and elementary function calls) comprising the expression for f .
3. Libraries satisfying (2) can be easily constructed in modern computing environments.



The Primary Requirement

Containment

The machine representation of the interval evaluation of any function f over an interval X must contain the exact mathematical range of f over X .

1. This requirement is necessary if interval arithmetic is to be used for mathematically rigorous proofs, and also to ensure the reliability consequences of interval arithmetic.
2. The fundamental theorem of interval arithmetic states this requirement is satisfied if it is satisfied for the individual operations (and elementary function calls) comprising the expression for f .
3. Libraries satisfying (2) can be easily constructed in modern computing environments.
4. This basic requirement is not controversial.



The Primary Requirement

Containment

The machine representation of the interval evaluation of any function f over an interval X must contain the exact mathematical range of f over X .

1. This requirement is necessary if interval arithmetic is to be used for mathematically rigorous proofs, and also to ensure the reliability consequences of interval arithmetic.
2. The fundamental theorem of interval arithmetic states this requirement is satisfied if it is satisfied for the individual operations (and elementary function calls) comprising the expression for f .
3. Libraries satisfying (2) can be easily constructed in modern computing environments.
4. This basic requirement is not controversial.
5. However, certain details need to be decided.



IEEE Interval
Arithmetic
Standard

Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.

Introduction

Issues with
Interval
Standardization

Current Status

Resources



IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.
- ▶ The exact range of such operations ($=$, $-$, $*$, \div) can be easily computed from simple formulas if there is no roundoff error.



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.
- ▶ The exact range of such operations ($=$, $-$, $*$, \div) can be easily computed from simple formulas if there is no roundoff error.
- ▶ In the computer arithmetic, only enclosures of the range can be stored in a fixed-mantissa floating point format.
Do we



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.
- ▶ The exact range of such operations ($=$, $-$, $*$, \div) can be easily computed from simple formulas if there is no roundoff error.
- ▶ In the computer arithmetic, only enclosures of the range can be stored in a fixed-mantissa floating point format.
Do we
 1. allow the computer to store, say $[-0.125, 5.25]$,



Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.
- ▶ The exact range of such operations ($=$, $-$, $*$, \div) can be easily computed from simple formulas if there is no roundoff error.
- ▶ In the computer arithmetic, only enclosures of the range can be stored in a fixed-mantissa floating point format.
Do we
 1. allow the computer to store, say $[-0.125, 5.25]$,
 2. require the lower bound to be the closest floating point number ≤ 0 and the upper bound to be the closest floating point number ≥ 5 ,



Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.
- ▶ The exact range of such operations ($=$, $-$, $*$, \div) can be easily computed from simple formulas if there is no roundoff error.
- ▶ In the computer arithmetic, only enclosures of the range can be stored in a fixed-mantissa floating point format.
Do we
 1. allow the computer to store, say $[-0.125, 5.25]$,
 2. require the lower bound to be the closest floating point number ≤ 0 and the upper bound to be the closest floating point number ≥ 5 ,
 3. or do we require (or allow) something else?



Accuracy

(Issues needing decision)

- ▶ Consider operations such as $[0, 5] \leftarrow [-1, 2] + [1, 3]$.
- ▶ The exact range of such operations ($=$, $-$, $*$, \div) can be easily computed from simple formulas if there is no roundoff error.
- ▶ In the computer arithmetic, only enclosures of the range can be stored in a fixed-mantissa floating point format.
Do we
 1. allow the computer to store, say $[-0.125, 5.25]$,
 2. require the lower bound to be the closest floating point number ≤ 0 and the upper bound to be the closest floating point number ≥ 5 ,
 3. or do we require (or allow) something else?
- ▶ If the IEEE 754-2008 floating point standard is assumed, it is not hard to develop systems satisfying requirement 2.



IEEE Interval
Arithmetic
Standard

Elementary functions

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ For the primary requirement to be satisfied, the interval value returned by a library function such as `sin` or `exp` with interval argument x should return an enclosure (i.e. an interval containing) the exact range over x .



IEEE Interval Arithmetic Standard

Elementary functions

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ For the primary requirement to be satisfied, the interval value returned by a library function such as `sin` or `exp` with interval argument x should return an enclosure (i.e. an interval containing) the exact range over x .
- ▶ Which library functions should be included?



IEEE Interval
Arithmetic
Standard

Elementary functions

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ For the primary requirement to be satisfied, the interval value returned by a library function such as \sin or \exp with interval argument x should return an enclosure (i.e. an interval containing) the exact range over x .
- ▶ Which library functions should be included?
- ▶ What (if any) accuracy should be required?



IEEE Interval
Arithmetic
Standard

Partial Evaluation

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

1. Consider $G(x) = \sqrt{x^2 - 1}$, sent the interval argument $\mathbf{x} = [-2, 2]$.



IEEE Interval
Arithmetic
Standard

Partial Evaluation

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

1. Consider $G(x) = \sqrt{x^2 - 1}$, sent the interval argument $\mathbf{x} = [-2, 2]$.
2. First evaluating $\mathbf{x}^2 - 1$ gives $[-1, 3]$, an interval partially in and partially outside the range of G .



IEEE Interval
Arithmetic
Standard

Partial Evaluation

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

1. Consider $G(x) = \sqrt{x^2 - 1}$, sent the interval argument $\mathbf{x} = [-2, 2]$.
2. First evaluating $\mathbf{x}^2 - 1$ gives $[-1, 3]$, an interval partially in and partially outside the range of G .
3. In a constraint propagation context, it is appropriate to ignore the portion of the interval outside the range, and return an enclosure for $\sqrt{[0, 2]} \subseteq [0, 1.42]$ as the interval value of G .



Partial Evaluation

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

1. Consider $G(x) = \sqrt{x^2 - 1}$, sent the interval argument $\mathbf{x} = [-2, 2]$.
2. First evaluating $\mathbf{x}^2 - 1$ gives $[-1, 3]$, an interval partially in and partially outside the range of G .
3. In a constraint propagation context, it is appropriate to ignore the portion of the interval outside the range, and return an enclosure for $\sqrt{[0, 2]} \subseteq [0, 1.42]$ as the interval value of G .
4. When using interval arithmetic in existence / uniqueness proofs, an exception should be raised.



Partial Evaluation

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

1. Consider $G(x) = \sqrt{x^2 - 1}$, sent the interval argument $\mathbf{x} = [-2, 2]$.
2. First evaluating $\mathbf{x}^2 - 1$ gives $[-1, 3]$, an interval partially in and partially outside the range of G .
3. In a constraint propagation context, it is appropriate to ignore the portion of the interval outside the range, and return an enclosure for $\sqrt{[0, 2]} \subseteq [0, 1.42]$ as the interval value of G .
4. When using interval arithmetic in existence / uniqueness proofs, an exception should be raised.
5. The standard should accommodate both **3** and **4**.



IEEE Interval Arithmetic Standard

Alternative Systems

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Some experts embed interval arithmetic into algebraic systems with semantics different from the “set containment” model inherent in the primary requirement. How should these systems be accommodated?



IEEE Interval Arithmetic Standard

Alternative Systems

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Some experts embed interval arithmetic into algebraic systems with semantics different from the “set containment” model inherent in the primary requirement. How should these systems be accommodated?
- ▶ If the IEEE 754-2008 standard is used as a base, what about multiple precision interval arithmetic systems?



IEEE Interval Arithmetic Standard

Alternative Systems

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Some experts embed interval arithmetic into algebraic systems with semantics different from the “set containment” model inherent in the primary requirement. How should these systems be accommodated?
- ▶ If the IEEE 754-2008 standard is used as a base, what about multiple precision interval arithmetic systems?
- ▶ What about alternative representations, such as midpoint-radius (nominal value with an error tolerance)?



IEEE Interval Arithmetic Standard

Conversions and Transfer

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ A text string such as $[0.1, 0.2]$ is interpreted as an interval by humans. What containment and accuracy requirements should the standard impose when converting such a text string to the internal interval format?



IEEE Interval
Arithmetic
Standard

Conversions and Transfer

(Issues needing decision)

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ A text string such as $[0.1, 0.2]$ is interpreted as an interval by humans. What containment and accuracy requirements should the standard impose when converting such a text string to the internal interval format?
- ▶ Should a loss-free interchange format be standardized, to facilitate loss-free interchange of interval data between conforming implementations?

Additional Items Needing Decision



IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Choice among different possibilities for extended arithmetic (handling division by intervals containing 0, etc.)

Additional Items Needing Decision



IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Choice among different possibilities for extended arithmetic (handling division by intervals containing 0, etc.)
- ▶ Level of specification of representations (bit level, or some higher functional level)



Additional Items Needing Decision

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Choice among different possibilities for extended arithmetic (handling division by intervals containing 0, etc.)
- ▶ Level of specification of representations (bit level, or some higher functional level)
- ▶ Inclusion of the exact dot product and an associated long data type versus a correctly rounded dot product versus something else.



Additional Items Needing Decision

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Choice among different possibilities for extended arithmetic (handling division by intervals containing 0, etc.)
- ▶ Level of specification of representations (bit level, or some higher functional level)
- ▶ Inclusion of the exact dot product and an associated long data type versus a correctly rounded dot product versus something else.
- ▶ Other minor issues.



Current Status and Additional Steps

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ With the exception of a couple of small issues, the working group has made decisions for all of the aforementioned issues.



Current Status and Additional Steps

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ With the exception of a couple of small issues, the working group has made decisions for all of the aforementioned issues.
- ▶ The working group is presently in the process of ratifying the actual wording of sections of the actual standards document.



Current Status and Additional Steps

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ With the exception of a couple of small issues, the working group has made decisions for all of the aforementioned issues.
- ▶ The working group is presently in the process of ratifying the actual wording of sections of the actual standards document.
- ▶ After the working group completes the document, IEEE conducts a "Sponsor Ballot." At this time, questions from the public are solicited and should be answered adequately.



Current Status and Additional Steps

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ With the exception of a couple of small issues, the working group has made decisions for all of the aforementioned issues.
- ▶ The working group is presently in the process of ratifying the actual wording of sections of the actual standards document.
- ▶ After the working group completes the document, IEEE conducts a "Sponsor Ballot." At this time, questions from the public are solicited and should be answered adequately.
- ▶ When the sponsor ballot is completed, the IEEE reviews the entire process.



Current Status and Additional Steps

IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ With the exception of a couple of small issues, the working group has made decisions for all of the aforementioned issues.
- ▶ The working group is presently in the process of ratifying the actual wording of sections of the actual standards document.
- ▶ After the working group completes the document, IEEE conducts a "Sponsor Ballot." At this time, questions from the public are solicited and should be answered adequately.
- ▶ When the sponsor ballot is completed, the IEEE reviews the entire process.
- ▶ The document becomes an IEEE standard.



Current Status and Additional Steps

IEEE Interval Arithmetic Standard

Introduction

Issues with Interval Standardization

Current Status

Resources

- ▶ With the exception of a couple of small issues, the working group has made decisions for all of the aforementioned issues.
- ▶ The working group is presently in the process of ratifying the actual wording of sections of the actual standards document.
- ▶ After the working group completes the document, IEEE conducts a "Sponsor Ballot." At this time, questions from the public are solicited and should be answered adequately.
- ▶ When the sponsor ballot is completed, the IEEE reviews the entire process.
- ▶ The document becomes an IEEE standard.
- ▶ The process needs to be completed by December, 2014.



IEEE Interval
Arithmetic
Standard

Resources

- ▶ Working group P-1788 conducts most business by email.

Introduction

Issues with
Interval
Standardization

Current Status

Resources



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Resources

- ▶ Working group P-1788 conducts most business by email.
 - ▶ The archives are available publicly at <http://grouper.ieee.org/groups/1788/email/>



IEEE Interval
Arithmetic
Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Resources

- ▶ Working group P-1788 conducts most business by email.
 - ▶ The archives are available publicly at <http://grouper.ieee.org/groups/1788/email/>
 - ▶ Persons may join the email list upon request.



IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Resources

- ▶ Working group P-1788 conducts most business by email.
 - ▶ The archives are available publicly at <http://grouper.ieee.org/groups/1788/email/>
 - ▶ Persons may join the email list upon request.
 - ▶ Persons must register with the IEEE Standards Association to join the working group to vote on issues.



IEEE Interval Arithmetic Standard

Introduction

Issues with
Interval
Standardization

Current Status

Resources

Resources

- ▶ Working group P-1788 conducts most business by email.
 - ▶ The archives are available publicly at <http://grouper.ieee.org/groups/1788/email/>
 - ▶ Persons may join the email list upon request.
 - ▶ Persons must register with the IEEE Standards Association to join the working group to vote on issues.
- ▶ Information about the working group, as well as a list of motions, their status, and a current draft of the standards document, is available at <http://grouper.ieee.org/groups/1788/>.



IEEE Interval
Arithmetic
Standard

Resources

Introduction

Issues with
Interval
Standardization

Current Status

Resources

- ▶ Working group P-1788 conducts most business by email.
 - ▶ The archives are available publicly at <http://grouper.ieee.org/groups/1788/email/>
 - ▶ Persons may join the email list upon request.
 - ▶ Persons must register with the IEEE Standards Association to join the working group to vote on issues.
- ▶ Information about the working group, as well as a list of motions, their status, and a current draft of the standards document, is available at <http://grouper.ieee.org/groups/1788/>.
 - ▶ The standing document is copyright IEEE and available only to working group members on an as-needed basis. Persons must register with the IEEE standards association to access these documents.



- ▶ Working group P-1788 conducts most business by email.
 - ▶ The archives are available publicly at <http://grouper.ieee.org/groups/1788/email/>
 - ▶ Persons may join the email list upon request.
 - ▶ Persons must register with the IEEE Standards Association to join the working group to vote on issues.
- ▶ Information about the working group, as well as a list of motions, their status, and a current draft of the standards document, is available at <http://grouper.ieee.org/groups/1788/>.
 - ▶ The standing document is copyright IEEE and available only to working group members on an as-needed basis. Persons must register with the IEEE standards association to access these documents.
- ▶ Once registered with IEEE, access details for the mailing list and standing document are available from me (rbk@louisiana.edu).