

Accurate and Efficient Expression Evaluation and Linear Algebra

James Demmel*, Ioana Dumitriu†, Olga Holtz‡ and Plamen Koev§

December 24, 2007

Abstract

We survey and unify recent results on the existence of accurate algorithms for evaluating multivariate polynomials, and more generally for accurate numerical linear algebra with structured matrices. By "accurate" we mean that the computed answer has relative error less than 1, i.e., has some correct leading digits. We also address efficiency, by which we mean algorithms that run in polynomial time in the size of the input. Our results will depend strongly on the model of arithmetic: Most of our results will use the so-called *Traditional Model (TM)*, where the computed result of $op(a, b)$, a binary operation like $a + b$, is given by $op(a, b) * (1 + \delta)$ where all we know is that $|\delta| \leq \varepsilon \ll 1$. Here ε is a constant also known as machine epsilon.

We will see a common reason that the following disparate problems all permit accurate and efficient algorithms using only the four basic arithmetic operations: finding the eigenvalues of a suitably discretized scalar elliptic PDE, finding eigenvalues of arbitrary products, inverses, or Schur complements of totally nonnegative matrices (such as Cauchy and Vandermonde), and evaluating the Motzkin polynomial. Furthermore, in all these cases the high accuracy is "deserved", i.e., the answer is determined much more accurately by the data than the conventional condition number would suggest.

In contrast, we will see that evaluating even the simple polynomial $x + y + z$ accurately is impossible in the TM, using only the basic arithmetic operations. We give a set of necessary and sufficient conditions to decide whether a high accuracy algorithm exists in the TM, and describe progress toward a decision procedure that will take any problem and provide either a high accuracy algorithm or a proof that none exists.

When no accurate algorithm exists in the TM, it is natural to extend the set of available accurate operations by a library of additional operations, such as $x + y + z$, dot products, or indeed any enumerable set which could then be used to build further accurate algorithms. We show how our accurate algorithms and decision procedure for finding them extend to this case.

Finally, we address other models of arithmetic, and the relationship between (im)possibility in the TM and (in)efficient algorithms operating on numbers represented as bit strings.

*Department of Mathematics and Computer Science Division, University of California-Berkeley. J. Demmel acknowledges support of NSF under grants CCF-0444486, CNS 0325873, by DOE grant DE-FC02-06ER25786, and of the University of California-Berkeley Richard Carl Dehmel Distinguished Professorship.

†Department of Mathematics, University of Washington. I. Dumitriu acknowledges support of the Miller Institute for Basic Research in Science.

‡Departments of Mathematics, University of California-Berkeley and Technische Universität Berlin. O. Holtz acknowledges support of the Sofja Kovalevskaja programm of Alexander von Humboldt Foundation.

§Department of Mathematics, North Carolina State University. P. Koev acknowledges support of NSF under grants DMS-0314286, DMS-0411962, DMS-0608306.

Contents

1	Introduction	3
2	Accurate and efficient algorithms for linear algebra	6
2.1	Introduction	6
2.2	Tools for computing EVD and SVD accurately	7
2.2.1	Rank revealing decompositions and SVD	7
2.2.2	Bidiagonal SVD	8
2.2.3	Accurate EVD	8
2.3	Designing accurate algorithms for different structured classes	9
2.3.1	Acyclic matrices	9
2.3.2	DSTU (diagonal scaled totally unimodular) matrices	9
2.3.3	TSC (total signed compound) matrices	11
2.3.4	Diagonally dominant and M -matrices	11
2.3.5	Matrices with displacement rank one	12
2.3.6	Totally nonnegative and TN^J sign regular matrices	13
2.4	Going beyond NIC (no inaccurate cancellation)	14
3	Accurate algorithms for polynomial evaluation	14
3.1	Formal statement and models of algorithms	17
3.2	The bounded from below case (empty variety)	18
3.3	Traditional arithmetic	19
3.3.1	Necessity: real and complex	20
3.3.2	Sufficiency: the complex case	22
3.3.3	Sufficiency: toward a decision procedure for the real case	23
3.3.4	Dominance	24
3.3.5	Pruning	28
3.3.6	Sufficiency of evaluating dominant terms	30
3.3.7	Obstacles to a complete inductive procedure	31
3.4	Extended arithmetic	31
3.4.1	Necessity: real and complex	32
3.4.2	Sufficiency: the complex case	34
3.5	Numerical linear algebra consequences	35
3.5.1	Validation of our results	35
3.5.2	Negative results: accurate evaluation is impossible	35
3.5.3	Positive results: using extended arithmetic	38
4	Other Models of Arithmetic	40
5	Structured Condition Numbers	42
6	Conclusions	44

1 Introduction

A result of a computation will be called *accurate* if it has a small relative error, in particular less than 1 (i.e., some leading digits must be correct). Now we can ask what the following problems have in common:

1. Accurately evaluate the Motzkin polynomial

$$p(x, y, z) = z^3 + x^2y^2(x^2 + y^2 - 3z^2) .$$

2. Accurately compute the entries or eigenvalues of a matrix gotten by performing an arbitrary sequence of operations chosen from the set {multiplication, J -inversion, Schur complement, taking submatrices}, starting from a set of Totally Nonnegative (TN) matrices such as the Hilbert matrix, TN generalized Vandermonde matrices, *etc.*
3. Accurately find the eigenvalues of a suitably discretized scalar elliptic PDE.

We also ask how they all differ from the apparently much easier problem of evaluating $x + y + z$.

The answer will depend strongly on our model of arithmetic. For most of this paper we will use the *Traditional Model (TM)* of arithmetic, that the computed result of $op(a, b)$, a binary operation like $a + b$, is given by $op(a, b) \cdot (1 + \delta)$ where all we know is that $|\delta| \leq \varepsilon \ll 1$. Here ε is a real constant also known as *machine precision*. We will refer to $rnd(op(a, b)) \equiv op(a, b)(1 + \delta)$ as the *rounded result* of $op(a, b)$. We will distinguish between the cases where the other quantities (including δ s) are all real, or all complex.

To see why some expressions may or may not be evaluable accurately in the TM, consider multiplying or dividing two numbers each known to relative error $\eta < 1$: then their rounded product or quotient is clearly correct with relative error $O(\max(\eta, \varepsilon))$. This also holds when adding two like-signed real numbers (or subtracting real numbers with opposite signs). In contrast, subtracting two like-signed real numbers $x - y$ can lead to *cancellation* of leading digits: If x and y themselves have nonzero relative error bounds, then depending on the extent of cancellation, $x - y$ may have an arbitrary relative error. On the other hand if x and y are exact inputs, then $rnd(x \pm y) = (x \pm y)(1 + \delta)$ is also known with small relative error. In other words, an easy sufficient (but not necessary!) condition in the TM for an algorithm to be accurate is “No Inaccurate Cancellation”:

NIC: The algorithm only (1) multiplies, (2) divides, (3) adds (resp., subtracts) real numbers with like (resp., differing) signs, and otherwise only (4) adds or subtracts input data.

Sometimes we will also include the square root among our allowed operations in NIC¹.

In the TM, with real numbers, the three problem listed above all have novel accurate algorithms that use only four basic arithmetic operations (+, −, × and /), comparison and branching, and satisfy NIC. Furthermore, the matrix algorithms are efficient, running in $O(n^3)$ time (we say more about efficiency below). These linear algebra algorithms depend on some recently discovered matrix factorizations and update formulas, and the algorithm for the Motzkin polynomial (surprisingly) fills a page with 8 cases. In contrast, with complex arithmetic, no accurate algorithms exist. Nor is

¹However, square roots require more care in bounding the relative error: In floating point arithmetic on most computers, computing $y = x^{1/2^{100}}$ by 100 square roots and then $z = y^{2^{100}}$ by 100 squarings, yields $z = 1$ independently of $x > 0$.

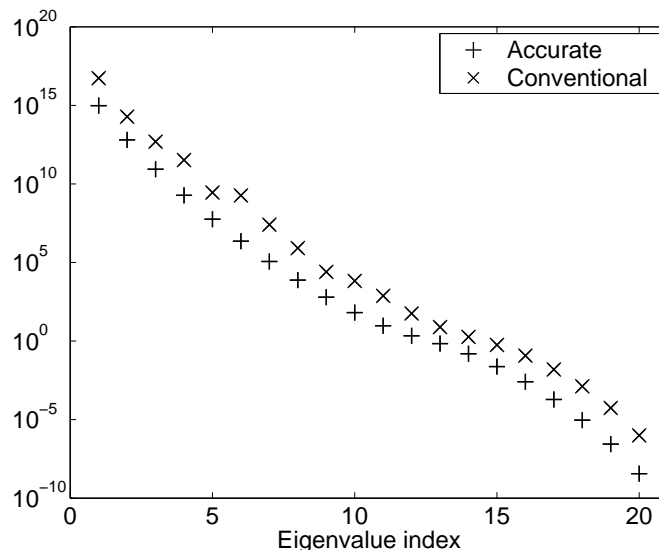


Figure 1: Eigenvalues of the 20th Schur Complement of the 40-by-40 Vandermonde matrix $V_{ij} = i^{j-1}$, computed both using a Conventional algorithm (x) and an Accurate algorithm (+).

there an accurate algorithm using only these operations, in the real or complex case, for evaluating $x + y + z$ accurately.

For example, consider Figure 1, which shows the eigenvalues of a matrix gotten by taking the trailing 20-by-20 Schur complement of a 40-by-40 Vandermonde matrix. Both the eigenvalues computed by our algorithm (in standard double precision floating point arithmetic), and by a conventional algorithm are shown. Note that *every* eigenvalue computed by the conventional algorithm is wrong by orders of magnitude, whereas all ours are correct to nearly 14 digits, as confirmed by a very high precision calculation.

Section 2 of this paper will survey a great many other examples of structured matrices where accurate and efficient linear algebra algorithms are possible using NIC as the main (but not only) tool; see Table 1 for a summary.

One may wonder whether this accuracy is an “overkill”, because small uncertainties in the data might cause much larger uncertainties in the computed results. In this case computing results to high accuracy would be more than the data deserves, and not worth any additional cost. Indeed the usual condition numbers of the problems considered here are usually enormous. However, their *structured* condition numbers are often quite modest, justifying computing the answers to high accuracy. For example, while a Cauchy matrix $C_{ij} = 1/(x_i + y_j)$ such as the Hilbert matrix ($x_i = i = 1 + y_i$) is considered badly conditioned since $\kappa(C) \equiv \|C\| \cdot \|C^{-1}\|$ can be very large, the entries of C^{-1} are actually much less sensitive functions of x_i and y_j than $\kappa(C)$ would indicate. Indeed, if the answer is given by a formula satisfying NIC, then the condition number can only be large when cancellation occurs when computing $x \pm y$ for uncertain input data x and y ; each such expression adds the quantity $1/\text{rel_gap}(x, y) \equiv (|x| + |y|)/|x \pm y|$ to the structured condition number. This is true of all the examples in Section 2, justifying their more accurate computation than would the usual condition number.

The profusion and diversity of these examples naturally raises the question as to what mathematical property they share that makes these algorithms possible. Section 3 of this paper addresses this, by describing progress towards a *decision procedure* for the more basic problem of deciding whether a given multivariate polynomial can be evaluated accurately using the basic rounded arithmetic operations, comparison, and branching. The answer will depend not just on the polynomial, but whether the data is real or complex, and on the domain of evaluation (a smaller domain may be easier than a larger one, if it eliminates difficult arguments). This decision procedure would yield simpler necessary and sufficient conditions (not identical in all cases) that tell us whether the algorithms in Section 2 (or others not yet discovered) must exist (we will use the fact that accurate determinants are necessary and often sufficient for accurate linear algebra). It will turn out that the results for real arithmetic are much more complicated than for complex arithmetic, where simple necessary and sufficient condition may be stated (the answer is basically given by NIC above); this reflects the difference between algebraic geometry over the real and complex numbers.

One negative result of Section 3.3 will be the impossibility of evaluating $x + y + z$ using only the basic rounded arithmetic operations. This seems odd, since $x + y + z$ is so simple. But it is only simple if we use the fact that in practice (floating point arithmetic), x , y and z are represented by finite bit strings that can be manipulated and analyzed differently than by assuming only that $\text{rnd}(op(a, b)) = op(a, b)(1 + \delta)$ with $|\delta| \leq \varepsilon$. To go further we must extend our model of arithmetic. We do so in two ways.

Section 3.4 continues by adding so-called “black-box” operations to the basic arithmetic operations. For example, one could assume that a subroutine for the accurate evaluation of $x + y + z$ (or of dot products, or of 3-by-3 determinants, *etc.*) also existed, and then ask the analogous question as to what other polynomials could be accurately evaluated, using this subroutine as a building block. This indeed models computational practice, where subroutine libraries of such black-box routines are provided in order to build accurate algorithms for other more complicated polynomials. In Section 3.4 we also describe how to extend our decision procedures when an arbitrary set of such black-box routines is available, and the question is whether another polynomial not already in the set can be evaluated accurately. A positive result will be showing that just the ability to compute 2-by-2 determinants accurately is enough to permit accurate and efficient linear algebra on the inverses of tridiagonal matrices. A negative result will be the impossibility of accurate linear algebra with Toeplitz matrices, given *any* set of block-box operations of bounded degree or with a bounded number of arguments.

Sections 3.3 and 3.4 go some way to describing the possibilities and limits of solving numerical problems accurately in practice. But “in practice” means using finite representations with bits, i.e., floating point, in which case accurate (even exact) polynomial evaluation is always possible, and the only question is cost. In Section 4, after a brief discussion of other arithmetic models, we will settle on one model we believe best captures the spirit of actual floating point computation, but without limiting it to fixed word sizes: an arbitrary pair of integers (m, e) is used to represent the floating point number $m \cdot 2^e$. In this model, we describe how the algorithms in Section 2 lead to efficient algorithms that run in time polynomial in the size of the inputs, the usual computer science notion of efficiency. In contrast, conventional algorithms simply run in high enough precision to get an accurate answer do not run in polynomial time.

Finally, in Section 5 we consider the structured condition numbers for the problems we consider, which can be much smaller than the usual unstructured condition numbers and so justify accuracy computation. In prior work [10], the first author observed that for many problems the condition

number of the condition number was approximately equal to the condition number of the original problem, and that this corresponded to the geometric property that the condition number was the reciprocal of the distance to the nearest ill-posed (or singular) problem. These observations apply here, with the following interesting consequence: for the examples considered here it is possible to compute the solution to a problem accurately if and only if it is possible to estimate its condition number accurately. An analogous phenomenon was already observed in [12].

2 Accurate and efficient algorithms for linear algebra

2.1 Introduction

The numerical linear algebra problems we will consider include computing the product of matrices, the Schur complement, the determinant or other minor, the inverse, the solution to a linear system or least squares problem, and various matrix decompositions such as LDU (with or without pivoting) QR, SVD (singular value decomposition), and EVD (eigenvalue decomposition).

Conventional algorithms for these problems are at best only *backward stable*: When applied to a matrix A they compute the exact solution of a nearby problem $A + \delta A$, where $\|\delta A\| = \mathcal{O}(\varepsilon)\|A\|$, where $\|\cdot\|$ is some matrix norm and ε is machine epsilon. In consequence, the error in the computed solution depends on how sensitive the answer is to small changes in A , and is typically bounded in norm by $\frac{\|\delta A\|}{\|A\|}\kappa(A) = \mathcal{O}(\varepsilon)\kappa(A)$, where $\kappa(A)$ is a condition number (a scaled norm of the Jacobian of the solution map). Thus we have two ways to lose high relative accuracy: First, bounding the error only in norm may provide very weak bounds for tiny solution components; for example the error bound for the computed singular values guarantees an absolute error $|\sigma_{i,\text{true}} - \sigma_{i,\text{comp}}| = \mathcal{O}(\varepsilon)\max_i \sigma_{i,\text{true}}$, so that the large singular values have small relative errors, but not the small ones. Second, when $\kappa(A)$ is large, even large solution components may be inaccurate, as when inverting an ill-conditioned matrix.

However, these conventional algorithms ignore the *structure* of the matrix, which is critical to our approach. Rather than treating, say, a Cauchy matrix C as a collection of n^2 independent entries $C_{ij} = 1/(x_i + y_j)$, we treat it as a function of its $2n$ parameters x_i and y_j . Starting from these $2n$ parameters, we can find accurate expressions (because they satisfy NIC) for C 's determinant $\det(C) = \prod_{i < j} (x_i - x_j)(y_i - y_j) / \prod_{i,j} (x_i + y_j)$ and other linear algebra problems. As mentioned in Section 1, expressions satisfying NIC also imply that their structured condition numbers can be arbitrarily smaller than their conventional condition numbers.

Now we outline our general approach to these problems. First we consider the problems whose solutions are rational functions of the parameters, such as computing a determinant or minor. Indeed, all these solutions can be expressed using minors or quotients of minors. For example, the entries of the inverse or LDU factorization are (quotients of) minors, the product AB can be extracted from

$$\begin{bmatrix} I & A & 0 \\ 0 & I & B \\ 0 & 0 & 1 \end{bmatrix}^{-1},$$

and the last column of

$$\begin{bmatrix} I & A & -b \\ A^T & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}^{-1}$$

contains the solution of the overdetermined least squares problem $\min_x \|Ax - b\|_2$. Thus the ability to compute certain minors with high relative accuracy is sufficient to solve these linear algebra problems with high relative accuracy. Conversely, knowing a factorization like LDU with high relative accuracy yields the determinant with similar accuracy (via the product $\pm \prod_i D_{ii}$). Thus we see that matrix structures that permit accurate computations of certain determinants are both necessary and sufficient for solution of these linear algebra problems with high relative accuracy. In this section we will identify a number of matrix structures that permit such accurate determinants to be calculated.

Second, we consider the EVD and SVD, which involve more general algebraic functions of the matrix entries. To compute these accurately, we need other tools, which we will summarize below in Section 2.2. Briefly, our approach will be to compute one of several other matrix decompositions using only rational operations (and possibly square roots), and then apply iterative schemes to these decompositions that have accuracy guarantees.

Efficient conventional algorithms (i.e., using $\mathcal{O}(n^3)$ arithmetic operations) exist for each of the above problems and are available in free packages (e.g., LAPACK [3]) or embedded in commercial ones (e.g., MATLAB [56]). So an extra challenge is to find not just accurate algorithms, but ones that also take $\mathcal{O}(n^3)$ operations.

Our results, using only NIC, are summarized in Table 1, which describes (in a $\mathcal{O}(\cdot)$ sense) the speed of the fastest known accurate algorithm for each problem shown. There is one column for each linear algebra problem considered, and one row for each structured matrix class. The abbreviations not yet defined will be explained as we continue.

The rest of this section is organized as follows. Subsection 2.2 briefly presents accurate algorithms for the EVD and SVD. Subsection 2.3 walks through Table 1 row by row, again briefly explaining the results. Finally, Subsection 2.4 explains how much more is possible if we expand the class of formulas we may use beyond NIC in a certain disciplined way. This naturally raises the question of whether or not there is a systematic method to recognize such formulas, which is the final topic of this paper.

2.2 Tools for computing EVD and SVD accurately

2.2.1 Rank revealing decompositions and SVD

The first accurate SVD algorithm depends on a *Rank Revealing Decomposition (RRD)* [15] of matrix A , a factorization $A = XDY$ where D is nonsingular and diagonal, and X and Y^T have full column rank and are “well-conditioned”. Note that A may be rectangular or singular. The most obvious example of an RRD is the SVD, where X and Y are as well-conditioned as possible. Other examples where X and Y are (nearly always) well-conditioned come from Gaussian elimination with complete pivoting $A = LDU$, or from QR with complete pivoting $A = QDR$ (more sophisticated pivoting techniques with better condition bounds on the unit triangular factors are available [7, 8, 32, 37, 38, 58, 73]). An RRD $A = XDY$ has two attractive properties

1. Given the RRD, it is possible to compute the SVD to high relative accuracy in the following sense [15, Section 3], [18, Algorithm 2]:
 - The relative error in each singular value σ_i is bounded by $\mathcal{O}(\varepsilon \max(\kappa(X), \kappa(Y)))$, where $\kappa(X) = \|X\| \cdot \|X\|^{-1}$.

- The relative error in the i th computed (left or right) singular vector is bounded by $\mathcal{O}(\varepsilon \max(\kappa(X), \kappa(Y)) / \min_{j \neq i} \text{rel_gap}(\sigma_i, \sigma_j))$. In other words, the condition number can only be large if the singular value agrees with another one to many leading digits, no matter how small they are in absolute value.
2. These error bounds do not change if the RRD is known only approximately (either because of uncertainty in A or roundoff in computing the RRD), as long as [15, Theorem 2.1], [26, 49]:
- We can compute \hat{X} where $\|X - \hat{X}\| = \mathcal{O}(\varepsilon)\|X\|$.
 - We can compute a diagonal \hat{D} where $|D_{ii} - \hat{D}_{ii}| = \mathcal{O}(\varepsilon)|D_{ii}|$.
 - We can compute \hat{Y} where $\|Y - \hat{Y}\| = \mathcal{O}(\varepsilon)\|Y\|$.

In other words, we only need the factors X and Y with high absolute accuracy, not relative accuracy, a fact that will significantly expand the scope of applicability.

Among the various algorithms cited above for computing the SVD, we sketch one [15, Algorithm 3.2], along with an explanation of its accuracy:

- 1) Compute the SVD of XD using one-sided Jacobi, yielding $XD = \bar{U}\bar{\Sigma}\bar{V}^T$. Thus $A = \bar{U}\bar{\Sigma}\bar{V}^TY$.
- 2) Multiply $W = \bar{\Sigma}(\bar{V}^TY)$, respecting parentheses. Thus $A = \bar{U}W$.
- 3) Compute the SVD of W using one-sided Jacobi, yielding $W = \bar{\bar{U}}\bar{\Sigma}V^T$. Thus $A = \bar{U}\bar{\bar{U}}\bar{\Sigma}V^T$.
- 4) Multiply $U = \bar{U}\bar{\bar{U}}$, yielding the SVD $A = U\Sigma V^T$.

Briefly, the reason this works is that in steps 1) and 3), which potentially combine numbers over very wide ranges of magnitude, one-sided Jacobi respects this scaling by, in step 1) for example, creating backward errors in column i of XD that are proportional to D_{ii} [23, 25, 55]. Furthermore, each step costs $\mathcal{O}(n^3)$ arithmetic operations.

2.2.2 Bidiagonal SVD

The second accurate SVD algorithm depends on a *Bidiagonal Reduction (BR)* of matrix A , a factorization $A = UBV^T$ where B is bidiagonal (nonzero on the main and first super-diagonal) and U and V are unitary. This is an intermediate factorization in the standard SVD algorithm. If the entries of B are determined to high relative accuracy, so is B 's SVD in the same sense as the RRD determines the SVD as described above (but without any factor like $\max(\kappa(X), \kappa(Y))$ in the error bounds). Furthermore, accurate $\mathcal{O}(n^3)$ algorithms are available [17, 61].

2.2.3 Accurate EVD

Now we discuss the EVD. Clearly, if A is symmetric positive definite, and a symmetric RRD $A = XDX^T$ is available, then the SVD and EVD are identical. If A is symmetric indefinite but an accurate SVD is attainable, then the only remaining task is assigning correct signs to the singular values, which may be done using the algorithms of Dopico, Molera, and Moro [24]. Algorithms for computing symmetric RRDs of certain symmetric structured matrices are presented in [48, 62].

We also know of two accurate *nonsymmetric* eigenvalue algorithms, for totally nonnegative (TN) and for certain sign regular matrices, which we call TN^J (see Section 2.3.6 for definitions).

In the TN case, the trick is to implicitly perform an accurate similarity transformation to a *symmetric* tridiagonal positive definite matrix which is available to us in factored form. The TN eigenvalue problem is thus reduced to the bidiagonal SVD problem.

The sign-regular TN^J matrices are similar to symmetric anti-bidiagonal matrices [36] (i.e., the only nonzero entries are on the antidiagonal and one sub-antidiagonal). This similarity can be performed accurately by transforming implicitly an appropriate bidiagonal decomposition of the TN^J matrix. Finally, the eigenvalues of the anti-bidiagonal matrix are its singular values with appropriate signs known from theory.

2.3 Designing accurate algorithms for different structured classes

In this section we look at the particular approaches in designing accurate algorithms for different matrix classes in order to fill the rows of Table 1, explaining only a few in detail. Each row refers to a matrix class, and each column to a linear algebra problem. A table entry n^α means that an accurate linear algebra algorithm costing $\mathcal{O}(n^\alpha)$ arithmetic operations for the given problem and class exists. A “No” entry means that no accurate algorithm using traditional arithmetic exists, and indeed no accurate algorithm exists without using arbitrary precision arithmetic, in a sense to be made precise in Section 3.5.

We begin by explaining some of the terser column headings: “Any minor” means that an arbitrary minor of the matrix may be computed accurately, not just the determinant. “Gauss. elim NP” means Gaussian elimination with No Pivoting (GENP), and similarly “PP” and “CP” refer to Partial Pivoting (GEPP) and Complete Pivoting (GECP), resp. “RRD” is a Rank Revealing Decomposition as described above (frequently but not always the same as GECP). “NE” is Neville Elimination [30], a variation on GENP where L and U are represented as products of bidiagonal matrices (corresponding to elimination where a multiple of row i is added to row $i + 1$ to create one zero entry). $Az = b$ refers to solving $Az = b$ accurately given conditions on b (alternating signs in its components).

2.3.1 Acyclic matrices

A matrix A is called *acyclic* if its graph is; namely, the bipartite graph with one node for each row and one node for each column and an edge (i, j) if A_{ij} is nonzero. Acyclic matrices include bidiagonal matrices (see Section 2.2.2), and broken arrow matrices (which are nonzero only on the diagonal and one row or one column), among exponentially many other possibilities [14].

Acyclic matrices are precisely the class of matrix sparsity patterns with the property that the Laplace expansion of each minor can have at most one nonzero term [14]. Thus every nonzero minor can be computed accurately as the product of n matrix entries. Any acyclic matrix is also a DSTU matrix (see the following section), and so the algorithms for DSTU matrices may be used.

2.3.2 DSTU (diagonal scaled totally unimodular) matrices

A matrix A is called *Totally Unimodular* (TU) if all its minors are 0, 1, or -1 . A matrix is *Diagonally Scaled Totally Unimodular* (DSTU) if it is of the form $A = D_1 Z D_2$, where D_1 and D_2 are diagonal and Z is totally unimodular.

Accurate LDU and SVD algorithms for DSTU matrices were presented in [11] and are based on the following observation:

Type of matrix	det A	A^{-1}	Any minor	Gauss. elim.			RRD	QR	NE	$Az=b$	SVD	EVD	Ref
				NP	PP	CP							
Acyclic	n	n^2	n	n^2	n^2	n^2	n^2				n^3		[15]
DSTU	n^3	n^5	n^3	n^3	n^3	n^3	n^3				n^3		[15, 62]
TSC	n	n^3	n	n^4	n^4	n^4	n^4				n^4		[15, 62]
Diagonally dominant	n^3		No	n^3		n^3	n^3				n^3		[77]
M-matrices	n^3	n^3	No	n^3		n^3	n^3				n^3		[2, 20] [60, 63]
Cauchy (non-TN)	n^2	n^2	n^2	n^2	n^3	n^3	n^3		n^2		n^3		[6, 11]
Vandermonde (non-TN)	n^2		No				n^3		n^2		n^3		[4, 11] [22, 35]
Displacement rank one	n^2						n^3				n^3		[11]
Totally nonnegative	n	n^3	n^3	n^3	n^4	n^4	n^3	n^3	0	n^2	n^3	n^3	[46, 47]
TN^J	n	n^3	n^3	n^3	n^4	n^4	n^3	n^3	0	n^2	n^3	n^3	[48]
Toeplitz	No		No	No	No	No	No	No	No		No	No	[13]

Table 1: Existing algorithms for accurate computations with various classes of structured matrices. Entries like n^2 are meant in a big- \mathcal{O} sense; see Section 2.1 for details. "No" means no accurate algorithms exist without using arbitrary precision arithmetic; see Section 3.5 for details.

1. The Schur complement of a DSTU matrix is DSTU.
2. If at any step in the inner loop of Gaussian elimination the subtraction

$$a'_{ij} = a_{ij} - \frac{a_{ik}a_{kj}}{a_{kk}} \tag{1}$$

has two nonzero operands, then the result a'_{ij} must be exactly 0.

In other words, to make Gaussian elimination accurate, a one-line addition is required to test if both a_{ij} and $\frac{a_{ik}a_{kj}}{a_{kk}}$ are nonzero, and to set $a'_{ij} = 0$ if they are. Then the modified Gaussian elimination satisfies NIC, yielding an accurate LDU decomposition. LDU with complete pivoting yields an accurate RRD (with $\kappa(L)$ and $\kappa(U)$ both bounded by $\mathcal{O}(n^2)$ [15, Theorem 10.2]), and an accurate RRD yields an accurate SVD as discussed in Section 2.2.1.

If a DSTU matrix is symmetric, Peláez and Moro derived accurate algorithms that preserve and exploit the symmetry in their matrices [62]. They also presented such *symmetric* algorithms for TSC matrices discussed next.

DSTU matrices arise naturally in the formulation of eigenvalue problems for Sturm-Liouville equations [18], and more general scalar elliptic PDE with suitable finite element discretizations [15]. We discuss this further below in Section 2.4.

2.3.3 TSC (total signed compound) matrices

Let \mathcal{S} be the set of all matrices with a given sparsity and sign pattern. \mathcal{S} is called *sign nonsingular (SNS)* if it contains only square matrices, and the Laplace expansion of the determinant of each $G \in \mathcal{S}$ is the sum of monomials of like-sign, with at least one nonzero monomial. \mathcal{S} is called *total signed compound (TSC)* if every square submatrix of any $G \in \mathcal{S}$ is either SNS, or structurally singular (i.e., no nonzero monomials appear in its determinant expansion). Acyclic matrix are obviously a special case of TSC matrices, with at most one monomial appearing in each minor.

According to [15, Lemma 7.2] any minor of a TSC matrix may be computed accurately using not more than $4n - 1$ arithmetic operations (and not counting various graph traversal operations). With this computing the LDU decomposition of a TSC matrix is easy. If at any step of Gaussian elimination the subtraction in (1) is one of same-signed quantities, then a'_{ij} is recomputed as a quotient of minors, each of which is computed accurately as above. The total cost could go up to $\mathcal{O}(n^4)$, but this is still efficient, according to our convention.

2.3.4 Diagonally dominant and M-matrices

A matrix A is called (*row*) *diagonally dominant* if the sums $s_i = a_{ii} - \sum_{j \neq i} |a_{ij}|$ are nonnegative for all rows i . If in addition its off-diagonal entries a_{ij} are nonpositive (so that $s_i = \sum_j a_{ij}$) then it is called a (*row*) *diagonally dominant M-matrix*. It turns out that these off-diagonal matrix entries and the s_i , not the diagonal entries a_{ii} , are the right parameters for doing accurate linear algebra with this class of matrices. Intuitively, it is clear that the s_i are the natural parameters since the conditions $s_i \geq 0$ define the class.

We explain how to do accurate LDU decomposition with no pivoting or complete pivoting, in the case of a row diagonally dominant M-matrix. Briefly, the algorithm can be organized to satisfy NIC (see [20, 60, 63] for details). For simplicity of notation, let the n^2 matrix parameters

be $b_{ij} = -a_{ij}$ and s_i , so all are nonnegative. The diagonal elements, a_{ii} , are readily available accurately as a sum of positive numbers:

$$a_{ii} = s_i + \sum_{i=1}^n b_{ij}. \quad (2)$$

The Schur complements computed using Gaussian elimination with complete or no pivoting inherit the diagonally dominant M-matrix structure. The parameters defining the Schur complement—the row sums (call them s'_i) and off-diagonal elements (call them $a'_{ij} = -b'_{ij}$)—are rational functions with positive coefficients in the s_i 's and b_{ij} 's:

$$s'_i = s_i + \frac{b_{i1}}{a_{11}}s_1, \quad b'_{ij} = b_{ij} + \frac{b_{i1}}{a_{11}}b_{1j},$$

with a_{ii} given by (2). Since the above expressions satisfy NIC, the LDU decomposition computed using them will be accurate, as will the subsequent SVD.

Several improvements on this results have been made. Peña suggested in [63] an alternative diagonal pivoting strategy which guarantees L and U to be well conditioned (as opposed to “well conditioned in practice” which is what Gaussian elimination with complete pivoting delivers). Ye generalized this approach to symmetric diagonally dominant matrices (removing the restriction on the signs of off-diagonal elements) [77, 78]. It turns out that in the process of Gaussian elimination with complete pivoting updating the s_i and the diagonal entries still satisfies NIC. However, there can be (arbitrary) cancellation in the off-diagonal entries. Nonetheless, Ye shows that the errors in the off-diagonal entries can be bounded in absolute value so as to be able to guarantee that L and U are computed with small norm-wise errors, which is all that is required for an RRD to in turn provide an accurate SVD.

2.3.5 Matrices with displacement rank one

Matrices A that satisfy the Sylvester equation

$$DA - AT = B,$$

where $B = uv^T$ is unit rank, are said to have *displacement rank one*. In the easiest case, when D and T are diagonal ($D = \text{diag}(d_1, d_2, \dots, d_n)$, $T = \text{diag}(t_1, t_2, \dots, t_n)$), A is a (quasi-Cauchy) matrix $a_{ij} = \frac{u_i v_j}{d_i - t_j}$ [43, 44].

The quasi-Cauchy structure is preserved in the process of Gaussian elimination with complete pivoting [11, 15]. The explicit formula for a determinant (or a minor) of a (quasi-)Cauchy matrix satisfies NIC as mentioned before. In fact, Gaussian elimination can be made accurate still at a cost of $\mathcal{O}(n^3)$ just by changing the inner loop from (1) to

$$a'_{ij} = a_{ij} \cdot \frac{(d_i - d_k)(t_k - t_j)}{(d_k - t_j)(d_i - t_k)}$$

This is the starting point in computing the SVD of many displacement rank one matrices. The Vandermonde matrix $V = [x_i^{j-1}]_{i,j=1}^n$ has a displacement rank one, where $D = \text{diag}(x_1, x_2, \dots, x_n)$ and T is the lower shift matrix $t_{i,i-1} = 1, i = 1, 2, \dots, n-1, t_{1n} = 1$.

Then $DA - AT = (x_1^n - 1, x_2^n - 1, \dots, x_n^n - 1)^T (0, 0, \dots, 0, 1) \equiv B$. The matrix T is circulant (and a root of unity) and is diagonalized $T = Q\Lambda Q^*$ by the (unitary) matrix of the DFT $Q_{ij} = \alpha^{(i-1)(j-1)}$, where α is a primitive n th root of unity, with eigenvalues $\Lambda_{ii} = \alpha^{(i-1)(n-1)}$.

Thus $DA - AQ\Lambda Q^* = B$, and so $D(AQ) - (AQ)\Lambda = BQ$, i.e., AQ is a quasi-Cauchy matrix (since BQ still has rank one). Now from an accurate SVD of $AQ = U\Sigma V^*$ we automatically obtain an accurate SVD of $A = U\Sigma(QV)^*$. But note that we need both the constant matrices Q and Λ for this to work, which goes beyond NIC.

The same idea generalizes to other displacement rank one matrices. For example, if $DA - AQ = B$ and D and T are unitarily diagonalizable, $D = QD_1Q^*$ and $T = SD_2S^*$, then

$$D_1(Q_1^*AQ_2) - (Q_1^*AQ_2)D_2 = (Q_1^*u)(v^TQ_2)$$

and $Q_1^*AQ_2$ is a quasi-Cauchy matrix. If the decompositions $D = QD_1Q^*$ and $T = SD_2S^*$, and the products Q_1^*u and v^TQ_2 can be formed accurately, then from an accurate SVD of the quasi-Cauchy matrix $Q_1^*AQ_2 = U\Sigma V^*$ we obtain an accurate SVD of A : $A = (Q_1U)\Sigma(Q_2V)^*$. This approach works, e.g., for polynomial Vandermonde matrices involving orthogonal polynomials [22] (see also [15, 11, 34, 44]), but again requires knowing certain constants accurately, thus going beyond NIC.

2.3.6 Totally nonnegative and TN^J sign regular matrices

The matrices all of whose minors are nonnegative are called *Totally Nonnegative (TN)*. Despite this seemingly severe restriction on the minors, TN matrices arise frequently in practice—a Vandermonde matrix with positive and increasing nodes, the Pascal matrix, and the Hilbert matrix are all examples of TN matrices. The first reference in the literature (that we are aware of) for accurate matrix computations dates back to 1963 for a Vandermonde matrix with positive and increasing nodes in an example of Kahan and Farkas [40, 42, 41]. This phenomenon was rediscovered by Björck and Pereyra in their celebrated paper [4] and later carefully analyzed and generalized [6, 33, 35, 51, 21, 52, 53, 54]. All these methods are based on explicit decompositions of the corresponding matrices where all entries of the decompositions may be computed with expressions satisfying NIC.

These ideas generalize to *any* TN matrix [46, 47] and are based on a structure theorem for TN matrices [27, 30, 31]: Any nonsingular TN matrix can be decomposed as a product of nonnegative bidiagonal factors:

$$A = L^{(1)}L^{(2)} \dots L^{(n-1)}DU^{(n-1)} \dots U^{(1)}. \quad (3)$$

As mentioned before, this variation on Gaussian elimination, called Neville elimination, arises by eliminating all off-diagonal matrix entries by adding a multiple of row (resp., column) i to row (resp., column) $i+1$ to zero out one entry, and eliminating entries diagonal by diagonal, from the outermost (with row (resp., column) multipliers stored in $L^{(1)}$ (resp., $U^{(1)}$)) to innermost (with row (resp., column) multipliers stored in $L^{(n-1)}$ (resp., $U^{(n-1)}$)). There are exactly n^2 independent nonnegative parameters in the above decomposition. They parameterize the space of *all* TN matrices.

It turns out that it is possible to perform essentially all linear algebra on TN matrices by using only TN-preserving transformations. In other words, given the parameterization of A in (3), it is possible to accurately compute the parameterization of a submatrix, (unsigned) inverse, Schur complement, converse, or product of two such matrices, all in $\mathcal{O}(n^3)$ time and satisfying NIC [47]. In other words, the ability to do accurate linear algebra is “closed” under all these operations. Furthermore, based on NIC, it is possible to accurately reduce such a parameterized

matrix to bidiagonal form, enabling an accurate SVD, and to accurately reduce it to tridiagonal form $T = BB^T$ by a similarity, reducing the nonsymmetric eigenvalue problem to an accurate SVD [46]. Thus, virtually all linear algebra with TN matrices can be performed accurately.

The only remaining question is about the starting point of this approach – the accurate bidiagonal decompositions of the original matrix. The entries of the bidiagonal decomposition are products of quotients of initial minors (i.e., contiguous minors that include the first row or column). Thus for virtually all well known TN matrices – Pascal, Vandermonde, Cauchy (as well as their products, Schur complements, etc.) there are accurate formulas for their computation [6, 46, 52, 54].

A matrix is *sign regular* [29] if all minors of the same order have the same sign (but not necessarily all positive as is the case with TN matrices). A row- or a column-reversed TN matrix is sign regular, and the class of such matrices is denoted TN^J . Most linear algebra problems for TN^J matrices follow trivially from the corresponding TN algorithms, except for the eigenvalue algorithm [47], which requires a TN^J -preserving transformation into a symmetric anti-bidiagonal matrix.

We believe that the eigenvalue algorithms for TN and TN^J are the first examples of accurate eigenvalue algorithms for nonsymmetric matrices.

2.4 Going beyond NIC (no inaccurate cancellation)

We have cited several examples where we can do more general classes of accurate structured matrix computations by using more general building blocks than permitted by insisting on no inaccurate cancellation (NIC).

An accurate SVD of a Vandermonde matrix required knowing roots of unity accurately (or more precisely, being able to perform the operation $x - \alpha$ accurately, where α is a root of unity). More general displacement rank one problems required similar accurate operations for constants α drawn from eigenvalues from a fixed sequence of matrices, as well as the knowledge of the orthogonal eigenvectors of these matrices.

Most interestingly, by allowing ourselves to accurately compute a given set of polynomials, but all of bounded numbers of terms and degrees, we can extend our DSTU approach from being able to accurately find eigenvalues of only rather simply discretized differential equations, to accurately compute all the eigenvalues of the scalar elliptic partial differential equation $\nabla \cdot (\theta \nabla u) + \lambda \rho u = 0$ on a domain Ω with zero Dirichlet boundary conditions, where $\theta(x)$ and $\rho(x)$ are scalar functions discretized on a general triangulated mesh in a standard way (isoperimetric finite elements on a triangulated mesh). In this case it is the smallest eigenvalues that are of physical interest, and they are accurately determined by the coefficients of the PDE. This result depends on a novel matrix factorization of the discretized differential operator in [5].

It is examples such as these that encourage us to systematically ask what expressions we can accurately evaluate, including by allowing ourselves additional “black boxes” as building blocks. This is the topic of the next section.

3 Accurate algorithms for polynomial evaluation

In this section we give a partial answer to the question “when can a multivariate (real or complex) polynomial be evaluated accurately?” These results (except for Section 3.5.3) have been published, with completely rigorous proofs, in [13]; we provide here intuitions and proof sketches.

To summarize the content of this section, we give (sometimes tight) necessary and sufficient conditions for accurate multivariate polynomial evaluation over given domains. These conditions depend strongly on the type of arithmetic chosen, specifically on the type of “basic” operations allowed, as well as on the domain that the inputs are taken from (and also on whether the inputs belong to \mathbb{R}^n or to \mathbb{C}^n).

Intuitively, accurate evaluation of small quantities is a more complicated issue than accurate evaluation of large quantities; thus the “interesting” domains, as we will see, lie arbitrarily close to or intersect the *variety* of the polynomial (the set of points where the polynomial is 0). Evaluation on domains that are not of this type (but are otherwise sufficiently well-behaved) is easy (see Section 3.2). Therefore, the variety plays a *necessary role*.

Example 3.1 *To illustrate the role of the variety, we use the following example. Consider the 2-parameter family of polynomials*

$$M_{jk}(x) = j \cdot x_3^6 + x_1^2 \cdot x_2^2 \cdot (j \cdot x_1^2 + j \cdot x_2^2 - k \cdot x_3^2) ,$$

where j and k are positive integers, and the domain of evaluation is \mathbb{R}^3 . Assume that we allow only addition, subtraction and multiplication of two arguments as basic arithmetic operations, along with comparisons and branching.

When $k/j < 3$, $M_{jk}(x)$ is positive definite, i.e., zero only at the origin and positive elsewhere. This will mean that $M_{jk}(x)$ is easy to evaluate accurately using a simple method discussed in Section 3.2.

When $k/j > 3$, then we will show that $M_{jk}(x)$ cannot be evaluated accurately by any algorithm using only addition, subtraction and multiplication of two arguments. This will follow from a simple necessary condition on the real variety $V_{\mathbb{R}}(M_{jk})$, the set of real x where $M_{jk}(x) = 0$, see Theorem 3.10.

When $k/j = 3$, i.e., on the boundary between the above two cases, $M_{jk}(x)$ is a multiple of the Motzkin polynomial [65]. The real variety $V_{\mathbb{R}}(M_{jk}) = \{x : |x_1| = |x_2| = |x_3|\}$ of this polynomial satisfies the necessary condition of Theorem 3.10, and the simplest accurate algorithm to evaluate it that we know of has 8 cases depending on the relative values of $|x_i \pm x_j|$. For example, on the branch defined by the inequalities $x_1 - x_3 \leq |x_1 + x_3| \wedge |x_2 - x_3| \leq x_2 + x_3$, the algorithm evaluates p using the non-obvious formula

$$\begin{aligned} p(x_1, x_2, x_3) = & x_3^4 \cdot [4((x_1 - x_3)^2 + (x_2 - x_3)^2 + (x_1 - x_3)(x_2 - x_3))] \\ & + x_3^3 \cdot [2(2(x_1 - x_3)^3 + 5(x_2 - x_3)(x_1 - x_3)^2 \\ & \quad + 5(x_2 - x_3)^2(x_1 - x_3) + 2(x_2 - x_3)^3)] \\ & + x_3^2 \cdot [(x_1 - x_3)^4 + 8(x_2 - x_3)(x_1 - x_3)^3 + (x_2 - x_3)^4 \\ & \quad + 9(x_2 - x_3)^2(x_1 - x_3)^2 + 8(x_2 - x_3)^3(x_1 - x_3)] \\ & + x_3 \cdot [2(x_2 - x_3)(x_1 - x_3)((x_1 - x_3)^3 + (x_2 - x_3)^3 \\ & \quad + 2(x_2 - x_3)(x_1 - x_3)^2 + 2(x_2 - x_3)^2(x_1 - x_3)] \\ & + (x_2 - x_3)^2(x_1 - x_3)^2((x_1 - x_3)^2 + (x_2 - x_3)^2) . \end{aligned}$$

In contrast to the real case, when the domain is \mathbb{C}^3 , Theorem 3.10 will show that $M_{jk}(x)$ cannot be accurately evaluated using only addition, subtraction and multiplication.

The necessary conditions we obtain for accurate evaluability depend only on the variety of $p(x)$, but the variety alone is not always enough.

Example 3.2 Consider the irreducible, homogeneous, degree $2d$, real polynomial

$$p(x) = (x_1^{2d} + x_2^{2d}) + (x_1^2 + x_2^2)(q(x_3, \dots, x_n))^2,$$

where $q(\cdot)$ is homogeneous of degree $d - 1$. The variety $V(p) = \{x_1 = x_2 = 0\}$ satisfies the necessary condition for accurate evaluability, but near $V(p)$ the polynomial $p(x)$ is “dominated” by $(x_1^2 + x_2^2)(q(x_3, \dots, x_n))^2$, so accurate evaluability of $p(x)$ depends on the accurate evaluability of $q(\cdot)$.

We may now apply the same principle to $q(\cdot)$, etc., thus creating a decision tree of polynomials. Rather than a characterizing theorem, one might expect therefore that, in many cases, the answer can only be given by a recursive decision procedure, expanding $p(x)$ near the components of its variety and so on. We discuss this more in Section 3.3.

The rest of Section 3 is structured as follows. In Section 3.1, we formalize the type of algorithms we are interested in. Section 3.2 makes rigorous the intuition that accurate evaluation “far from the variety” is possible. Section 3.3 considers the traditional model of arithmetic, on “well-behaved” domains similar to the ones chosen for the algorithms of Section 2. This model has three basic operations: $+$, $-$, \times , and allows for exact negation. While not sufficient for the accurate evaluation *everywhere* of even simple polynomial expressions like $x + y + z$, the traditional model is simple enough to allow us to give a characterization of accurately evaluable *complex* polynomials, as well as (generally distinct) necessary and sufficient conditions for accurate evaluability of real polynomials (sometimes these conditions are identical, and offer a complete characterization). In addition, for the real case, we show current progress toward constructing a decision procedure for accurate evaluability of real polynomials. Section 3.4 expands the practical scope of our analysis, since concluding that a computation is “impossible” is not the end of the story; instead, this begs the question of what additional computational building blocks would be needed to make it possible? For example, current computers often have a “fused multiply-add” instruction $x + y \cdot z$ that computes the answer with one rounding error, and there are software libraries that provide collections of accurately implemented polynomials needed for certain applications, e.g., computational geometry [71]. Given any such a collection of what we will call “black-box” operations (about which we assume only a small relative error), we will ask how much larger a set of polynomials can be evaluated accurately.

Finally, Section 3.5 discusses the implications of these results. Firstly, they shed some light on the existence of accurate algorithms for linear algebra operations like the ones described in Section 2: each such algorithm satisfies NIC (see Section 1, and thus also satisfies the necessary condition for accurate evaluability presented in Theorem 3.10). The apparently unrelated classes of structured matrices for which efficient and accurate linear algebra algorithms exist share a common underlying algebraic structure. Also, there may be other structured matrix classes sharing this property and for which accurate algorithms could be built. Secondly, our results show that some expressions or classes of problems *cannot* be accurately evaluated, even with an arbitrary set of bounded-degree black-box operations at our disposal. The practical implication of this is that, for certain types of problems, the use of arbitrarily high precision is necessary (see Section 4). Lastly, but perhaps most importantly, our results lay down a path toward the ultimate goal: a decision procedure (or “compiler”) which, given as inputs a polynomial p , a domain \mathcal{D} , and (perhaps) a set of black-box operations, either produces an accurate algorithm for the evaluation of p on \mathcal{D} (including how to choose the machine precision ϵ for the desired relative error η , see Section 3.1), or exhibits a “minimal” set of black-box operations that are still needed.

3.1 Formal statement and models of algorithms

We formalize here both the problem and the models of algorithms we will use. We introduce the notation $p_{comp}(x, \delta)$ for the output of the algorithm, and $\delta = (\delta_1, \delta_2, \dots, \delta_k)$ for the vector of rounding errors.

For example, consider the algorithm that computes $p(x) = x_1 + x_2 + x_3$ by performing two additions: first adds x_1 to x_2 , then adds the result to x_3 . If the first and second additions introduce the relative errors δ_1 , respectively δ_2 , we obtain that, for this algorithm,

$$\begin{aligned} p_{comp}(x, \delta) &= ((x_1 + x_2)(1 + \delta_1) + x_3)(1 + \delta_2) \\ &= (x_1 + x_2 + x_3)(1 + \delta_2) + (x_1 + x_2)\delta_1(1 + \delta_2). \end{aligned} \quad (4)$$

We give below a formal description of the algorithms we consider. For more in-depth discussion of these assumptions and comparisons with other models of computations, see Section 4.

Definition 3.3 *All algorithms considered in this section will satisfy the following constraints.*

1. *The inputs x are given exactly, rather than approximately.*
2. *The algorithm always computes the output $p_{comp}(x, \delta)$ in finitely many steps and, moreover, computes the exact value of $p(x)$ when all rounding errors $\delta = 0$. This constraint excludes iterative algorithms which might produce an approximate value of $p(x)$ even when $\delta = 0$. Some of the reasons for this choice can be found in Section 2.2.*
3. *The basic arithmetic operations beyond the traditional addition, subtraction and multiplication, if any, must be given explicitly. We refer to the case when additional polynomial operations are included as extended arithmetic. Constants are available to our algorithms only in the extended model and are also given explicitly.*
4. *We consider algorithms both with and without comparisons and branching, since this choice may change the set of polynomials that we can accurately evaluate. In the branching case, note that $p_{comp}(x, \delta)$ will actually be piecewise polynomial.*
5. *If the computed value of an operation depends only on the values of its operands, i.e., if the same operands x and y of $op(x, y)$ always yield the same δ in $rnd(op(x, y)) = op(x, y) \cdot (1 + \delta)$, then we call our model deterministic, else it is nondeterministic. One can show that comparisons and branching let a nondeterministic machine simulate a deterministic one, and subsequently restrict our investigation to the easier nondeterministic model.*

Finally, we must formalize what type of domains we consider. Though, in principle, any semi-algebraic set \mathcal{D} could be examined, for simplicity we consider open domains \mathcal{D} , especially $\mathcal{D} = \mathbb{R}^n$ or $\mathcal{D} = \mathbb{C}^n$. We can now give the formal definition of accuracy.

Definition 3.4 *We say that $p_{comp}(x, \delta)$ is an accurate algorithm for the evaluation of $p(x)$ for $x \in \mathcal{D}$ if*

$$\begin{aligned} \forall 0 < \eta < 1 & \quad \dots \text{ for any } \eta = \text{desired relative error} \\ \exists 0 < \epsilon < 1 & \quad \dots \text{ there is an } \epsilon = \text{machine precision} \\ \forall x \in \mathcal{D} & \quad \dots \text{ so that for all } x \text{ in the domain} \end{aligned}$$

$$\begin{aligned} \forall |\delta_i| \leq \epsilon \quad \dots \text{ and for all rounding errors bounded by } \epsilon \\ |p_{comp}(x, \delta) - p(x)| \leq \eta \cdot |p(x)| \quad \dots \text{ the relative error is at most } \eta. \end{aligned}$$

Note that the algorithm proposed above, which produces the p_{comp} given in (4) for the evaluation of $x_1 + x_2 + x_3$ is not an accurate algorithm (consider the case when $x_1 + x_2 = -x_3$). This is not accidental (see Theorem 3.10).

Given an algorithm producing a polynomial p_{comp} , the problem of deciding whether it is accurate is a Tarski-decidable problem [64, 74]. What is unclear is whether the *existence* of an accurate algorithm for a given polynomial and domain is a Tarski-decidable problem, since we see no way to express “there exists an algorithm” in the required format.

3.2 The bounded from below case (empty variety)

We consider the simpler case where the polynomial $p(x)$ to be evaluated is bounded (in absolute value) above and below, in an appropriate manner, on the domain \mathcal{D} (this is what we referred to previously as “far from the variety”, i.e., the set where the polynomial is 0). If the domain \mathcal{D} is compact, we give here, with proof, the following theorem. (We let $\bar{\mathcal{D}}$ denote the closure of \mathcal{D} .)

Theorem 3.5 *Let $p_{comp}(x, \delta)$ be any algorithm computing $p(x)$ satisfying $p_{comp}(x, 0) = p(x)$, i.e., it computes the right value in the absence of rounding error. Let $p_{min} := \inf_{x \in \bar{\mathcal{D}}} |p(x)|$. Suppose $\bar{\mathcal{D}}$ is compact and $p_{min} > 0$. Then $p_{comp}(x, \delta)$ is an accurate algorithm for $p(x)$ on \mathcal{D} .*

Proof: Since the relative error on \mathcal{D} is

$$|p_{comp}(x, \delta) - p(x)|/|p(x)| \leq |p_{comp}(x, \delta) - p(x)|/p_{min} ,$$

it suffices to show that the right hand side numerator approaches 0 uniformly as $\delta \rightarrow 0$. This follows by writing the value of $p_{comp}(x, \delta)$ along any branch of the algorithm as

$$p_{comp}(x, \delta) = p(x) + \sum_{\alpha > 0} p_{\alpha}(x) \delta^{\alpha} ,$$

where $\alpha > 0$ is a multi-index with at least one component exceeding 0. By compactness of $\bar{\mathcal{D}}$, all p_{α} are bounded on $\bar{\mathcal{D}}$, and thus there exists some constant $C > 0$ such that

$$\left| \sum_{\alpha > 0} p_{\alpha}(x) \delta^{\alpha} \right| \leq C \sum_{\alpha > 0} |\delta|^{\alpha} .$$

The right hand side goes to 0 uniformly as the upper bound ϵ on each $|\delta_i|$ goes to zero. \square

What about domains that are not compact, e.g., not bounded? The proof above points to some of the issues that may occur: ratios $p_{\alpha}(x)/p(x)$ could become unbounded, even though $p_{min} > 0$. Another way to see that requiring $p_{min} > 0$ is not enough is to consider the polynomial

$$p(x) = 1 + (x_1 + x_2 + x_3)^2 .$$

To evaluate this polynomial accurately, intuitively, one needs to evaluate $(x_1 + x_2 + x_3)^2$ accurately, once it is sufficiently large. If one uses only addition, subtraction, and multiplication, this is not possible. (These considerations will be made explicit in Section 3.3.3.)

There are, however, cases in which unboundedness is not an impediment. Consider the case of a homogeneous polynomial $p(x)$, to be evaluated on a homogeneous domain \mathcal{D} (i.e., a domain with the property that $x \in \mathcal{D}$ implies $\gamma x \in \mathcal{D}$, for any scalar γ). Due to the homogeneity of p , we can then restrict our analysis to $\mathcal{D} \cap S^{n-1}$ (the unit ball in \mathbb{R}^n), or $\mathcal{D} \cap S^{2n-1}$ (the unit ball in \mathbb{C}^n). On such domains we can use a compactness argument, as we did before, to obtain:

Theorem 3.6 *Let $p(x)$ be a homogeneous polynomial, let \mathcal{D} be a homogeneous domain, and let S denote the unit ball in \mathbb{R}^n (or \mathbb{C}^n). Let*

$$p_{min,homo} \equiv \inf_{x \in \mathcal{D} \cap S} |p(x)|$$

Then $p(x)$ can be evaluated accurately if $p_{min,homo} > 0$.

A simple, Horner-like scheme that provides an accurate $p_{comp}(x, \delta)$ in this case is given in [13], along with a proof.

3.3 Traditional arithmetic

In this section we consider the basic or traditional arithmetic over the real or complex fields, with the three basic operations $\{+, -, \times\}$, to which we add negation. The model of arithmetic is governed by the laws in Section 3.1, and has also been described in Section 2. We remind the reader that this arithmetic model *does not allow* the use of constants.

Section 3.3.1 describes the necessary condition for accurate evaluability over both real and complex domains. Sections 3.3.2, respectively 3.3.3 deal with sufficient conditions for accurate evaluability over \mathbb{C}^n , respectively \mathbb{R}^n . We show that the necessary and sufficient conditions for accurate evaluation coincide in the complex case, in Section 3.3.2. Section 3.3.3 also describes progress toward understanding how to construct a decision procedure in the real case.

Throughout this section, we will make use of the following definition of allowability.

Definition 3.7 *Let p be a polynomial over \mathbb{R}^n or \mathbb{C}^n , with variety $V(p) := \{x : p(x) = 0\}$. We call $V(p)$ allowable if it can be represented as a union of intersections of hyperplanes of the form*

$$1. \quad Z_i = \{x : x_i = 0\} , \tag{5}$$

$$2. \quad S_{ij} = \{x : x_i + x_j = 0\} , \tag{6}$$

$$3. \quad D_{ij} = \{x : x_i - x_j = 0\} . \tag{7}$$

If $V(p)$ is not allowable, we call it unallowable.

The word “allowable” in the definition above is used because, as we will see, polynomials with “unallowable” varieties do not allow for the existence of accurate evaluation algorithms.

For a polynomial p , having an allowable variety $V(p)$ is obviously a Tarski-decidable property (following [74]), since the number of unions of intersections of hyperplanes (5)-(7) is finite.

3.3.1 Necessity: real and complex

All the statements, proofs, and proof sketches in this section work equally well for both the real and the complex case, and thus we will treat them together.

Throughout this section we will denote the variable space by $\mathcal{S} \in \{\mathbb{R}^n, \mathbb{C}^n\}$.

To state and explain the main result of this section, we need to introduce some additional notions and notation.

Definition 3.8 *Given a polynomial p over \mathcal{S} with unallowable variety $V(p)$, consider all sets W that are finite intersections of allowable hyperplanes defined by (5), (6), (7), and subtract from $V(p)$ all those W for which $W \subset V(p)$. We call the remaining subset of the variety points in general position and denote it by $G(p)$.*

If $V(p)$ is not allowable, then from Definition 3.8 it follows that $G(p) \neq \emptyset$.

Definition 3.9 *Given $x \in \mathcal{S}$, define the set $\text{Allow}(x)$ as the intersection of all allowable planes going through x :*

$$\text{Allow}(x) := (\cap_{x \in Z_i} Z_i) \cap (\cap_{x \in S_{ij}} S_{ij}) \cap (\cap_{x \in D_{ij}} D_{ij}),$$

with the understanding that

$$\text{Allow}(x) := \mathcal{S} \quad \text{whenever} \quad x \notin Z_i, S_{ij}, D_{ij} \quad \text{for all} \quad i, j.$$

Note that $\text{Allow}(x)$ is a linear subspace of \mathcal{S} .

In general, we are interested in the sets $\text{Allow}(x)$ primarily when $x \in G(p)$. For each such x , $\text{Allow}(x) \not\subseteq V(p)$, which follows directly from the definition of $G(p)$.

We can now state the main result of this section, which is a necessity condition for the evaluability of polynomials over domains. In the following, we denote by $\overline{\text{Int}(\mathcal{D})}$ the closure of the interior of the domain \mathcal{D} .

Theorem 3.10 *Let p be a polynomial over a domain $\mathcal{D} \in \mathcal{S}$, such that $\mathcal{D} = \overline{\text{Int}(\mathcal{D})}$. Let $G(p)$ be the set of points in general position on the variety $V(p)$. If $\text{Int}(\mathcal{D}) \cap G(p) \neq \emptyset$, then p is not accurately evaluable on \mathcal{D} .*

With a little more work one can see that “failures” are not rare. More precisely, in the same circumstances as above, any algorithm attempting to compute p accurately on \mathcal{D} will fail to do so consistently on a set of positive measure.

Corollary 3.11 *Let p and \mathcal{D} as before, $x \in \text{Int}(\mathcal{D}) \cap G(p)$, $\epsilon > 0$, $1 > \eta > 0$, and $p_{\text{comp}}(\cdot, \delta)$ be the result of an algorithm attempting to compute p on \mathcal{D} with error vector δ . Then there exists a set Δ_x arbitrarily close to x and a set Δ_δ of positive measure in $H_\epsilon := \{\delta : |\delta_i| \leq \epsilon\}$ such that $|p_{\text{comp}} - p|/|p| > \eta$ when computed at any point $y \in \Delta_x$ using any vector of relative errors $\delta \in \Delta_\delta$.*

For the benefit of the reader we give here a sketch of the proof of Theorem 3.10 in an informal style. Details and rigorous statements can be found in [13].

Proof: Theorem 3.10 The essential idea is to consider under what kind of circumstances can an algorithm in which every non-trivial operation introduces errors actually produce a perfect 0. Note

that, by definition, for an algorithm to be accurate, it must compute $p(x)$ *exactly* when $x \in V(p)$, and it cannot output 0 for any $x \notin V(p)$.

For starters, think of the algorithm as in [1]—as a directed acyclic graph (DAG) with input, computational, branching, and output nodes. Every computational node has two inputs (which may both come from a single other computational node). All computational nodes are labeled by $(op(\cdot), \delta_i)$ with $op(\cdot)$ representing the operation that takes place at that node. It means that at each node, the algorithm takes in two inputs, executes the operation, and multiplies the result by $(1 + \delta_i)$. Finally, for every branch of the algorithm, there is a single destination node, with one input and no output, whose input value is the result of the algorithm.

For simplicity, in this sketch we only consider non-branching algorithms.

Assume that $x \in G(p)$ is fixed, and let us examine the algorithm as a function of the error variables δ . Some computational nodes in this DAG might do “trivial” work (work that, given the input x , outputs 0 for all choices of variables δ). For example, such a node might receive input from a single computational node, subtract it from itself, and thus output 0. Note that multiplication nodes cannot produce a 0 unless they receive a 0 as an input.

For all non-trivial computation nodes, the output result is a polynomial of δ (and thus it will only vanish on a set of δ s of measure 0).

As such, for any $x \in G(p)$, there will be a positive measure set Δ of δ s for which non-trivial nodes will not output 0. Let us now choose some δ in this set and then look at the computational output node. Since we assume that the algorithm is accurate, the output node must be 0, therefore the output node must be of “trivial” type. Let us track back zeros in the computation, marking the nodes where such zeros appear and propagate from. In other words, backward-reconstruct paths of zeros that lead to the output of the computation.

Zeros propagate forward by multiplication, or by the addition/subtraction of identical quantities; but how do the *first* zeros on such paths (from the perspective of the computation) get created? A quick analysis shows that there are only three possibilities: either they are sources (zero as an input), or come from nodes corresponding to the trivial operation of subtracting an input from itself ($q(\delta) - q(\delta)$), since the node that computed this input must have been non-trivial), or they correspond to the addition or subtraction of two equal source inputs ($x_i = x_j$ or $x_i = -x_j$).

We illustrate these possibilities in Figure 2 below. The white nodes are “trivial” nodes, labeled with the operation executed there and the error variable; for clarity, we dropped the indices on the variables δ_i , and chosen not to represent certain parts of the graph. The gray nodes are non-trivial nodes. Arrows are labeled with the value they carry. Rectangles represent source nodes, and the triangle is the final output node.

The key observation is that *all of these zeros would be preserved if we replaced x with any $y \in \text{Allow}(x)$* . In other words, if the algorithm outputs $p_{comp}(x, \delta) = 0$, for some $\delta \in \Delta$, then it will also output $p_{comp}(y, \delta) = 0$, for *all* $\delta \in \Delta$, and *all* $y \in \text{Allow}(x)$.

For example, assume that the polynomial in Figure 2 is

$$p(x) = (x_1 + x_4 + x_6)^2 + x_2^4 + (x_3 - x_5)^2 ,$$

with unallowable variety $V(p) = \{x_1 + x_4 + x_6 = 0\} \cap \{x_2 = 0\} \cap \{x_3 = x_5\}$, and that we want to compute p at $x = (1, 0, 2, 3, 2, -4) \in G(p)$. Then the result of the computation would be correct: $p_{comp}(x, \delta) = 0$. However, this algorithm would also output $p_{comp}(y, \delta) = 0$ for the point $y = (1, 0, 2, 3, 2, 4)$, which is in $\text{Allow}(x) = \{x_2 = 0\} \cap \{x_3 = x_5\}$, but not in $V(p)$, since $p(y) = 16$.

Since $x \in G(p)$, $\text{Allow}(x) \not\subset V(p)$, and thus the algorithm obtains 0 on points not in the variety, hence it fails. \square

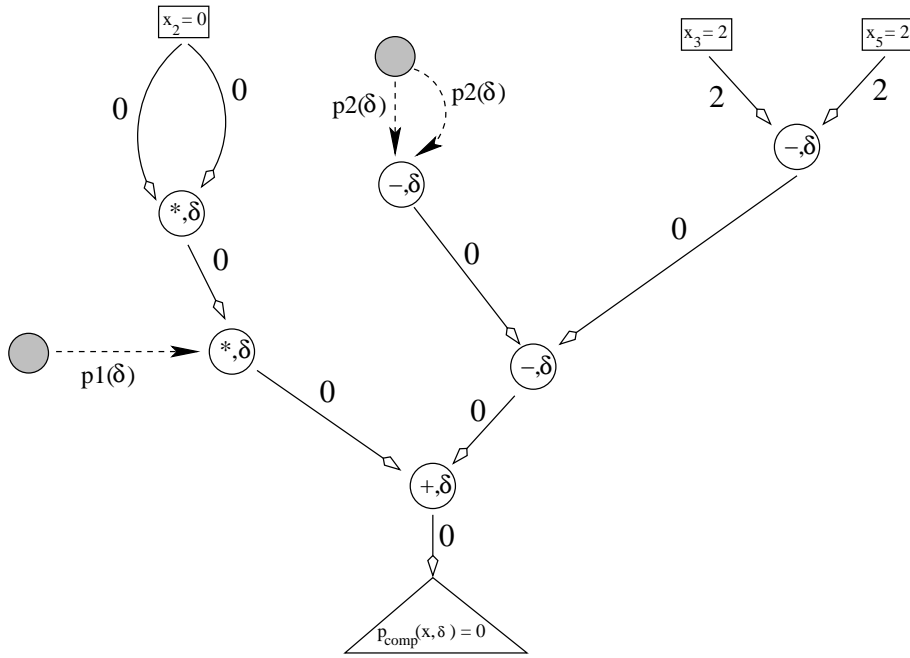


Figure 2: The three ways to produce zeros.

3.3.2 Sufficiency: the complex case

Suppose we now restrict input values to be complex numbers and use the same algorithm types and the notion of accurate evaluability from the previous sections. By Theorem 3.10, for a polynomial p of n complex variables to be accurately evaluable over \mathbb{C}^n it is necessary that its variety $V(p) := \{z \in \mathbb{C}^n : p(z) = 0\}$ be allowable.

We give and explain here a result that shows that this condition is also sufficient. This characterization is possible in the complex polynomial case because complex varieties are (pun intended) much simpler than real ones. In particular, Theorem 3.13 has no correspondent for real varieties, and therefore we cannot prove anything close to Theorem 3.12 for the real polynomial case.

Theorem 3.12 *Let $p : \mathbb{C}^n \rightarrow \mathbb{C}$ be a polynomial with integer coefficients and zero constant term. Then p is accurately evaluable on $\mathcal{D} = \mathbb{C}^n$ if and only if the variety $V(p)$ is allowable.*

To prove this, we first investigate allowable complex varieties. We start by recalling a basic fact about complex polynomial varieties (Theorem 3.13), which can for example be deduced from Theorem 3.7.4 in [75, page 53]. Let V denote any complex variety. To say that $\dim_{\mathbb{C}}(V) = k$ means that, for each $z \in V$ and each $\delta > 0$, there exists $w \in V \cap B(z, \delta)$ such that w has a V -neighborhood that is homeomorphic to a real $2k$ -dimensional ball.

Theorem 3.13 *Let p be a non-constant polynomial over \mathbb{C}^n . Then*

$$\dim_{\mathbb{C}}(V(p)) = n - 1.$$

Corollary 3.14 *Let $p : \mathbb{C}^n \rightarrow \mathbb{C}$ be a non-constant polynomial whose variety $V(p)$ is allowable. Then $V(p)$ is a union of allowable hyperplanes.*

Proof: Since $V(p)$ is allowable, let $V(p) = \cup_j S_j$ be the (minimal) way to write $V(p)$ as an irredundant union of irredundant intersections of hyperplanes. Assume that, for some j_0 , S_{j_0} is not a hyperplane but an (irredundant) intersection of hyperplanes. Let $z \in S_{j_0} \setminus \cup_{j \neq j_0} S_j$. Then, for some $\delta > 0$, $B(z, \delta) \cap V(p) \subset S_{j_0}$. Since $\dim_{\mathbb{C}}(S_{j_0}) < n - 1$, no point in $B(z, \delta) \cap V(p)$ has a $V(p)$ -neighborhood that is homeomorphic to a real $2(n - 1)$ -dimensional ball. Contradiction. \square

Corollary 3.15 *If $p : \mathbb{C}^n \rightarrow \mathbb{C}$ is a polynomial whose variety $V(p)$ is allowable, then it is a product $p = c \prod_j p_j$, where each p_j is a power of x_i , $(x_i - x_j)$, or $(x_i + x_j)$.*

Proof: By Corollary 3.14, the variety $V(p)$ is an irredundant union of allowable hyperplanes.

Choose a hyperplane H in that union. If $H = Z_{j_0}$ for some J_0 , expand p into a Taylor series in x_{j_0} . If $H = D_{i_0 j_0}$ (or $H = S_{i_0 j_0}$) for some i_0, j_0 , expand p into a Taylor series in $(x_{i_0} - x_{j_0})$ (or $(x_{i_0} + x_{j_0})$). In this case, the zeroth coefficient of p in the expansion must be the zero polynomial in x_j , $j \neq j_0$ (or $j \notin \{i_0, j_0\}$). Hence there is a k such that $p(x) = x_{j_0}^k \tilde{p}(x)$ in the first case, or $p(x) = (x_{i_0} \pm x_{j_0})^k \tilde{p}(x)$ in the second (third) one. In any case, we choose k maximal, so that $V(\tilde{p})$ does not include H .

It is easy to see that the variety $V(\tilde{p})$ must include $V(p) \setminus H$ (the union of all the other hyperplanes) – whose dimension is $n - 1$. Moreover, $V(\tilde{p})$ (by Theorem 3.13) has dimension $n - 1$ and, by the maximality of k , does not include H .

If $V(\tilde{p}) \cap H := H'$ were non-empty, it would follow that $\dim(H') \leq n - 2$ (since it is included in the hyperplane H , and strictly smaller than H). This would contradict Theorem 3.13, which states that $\dim(V(\tilde{p})) = n - 1$. Therefore it must be that $V(\tilde{p}) \cap H = \emptyset$, and thus $V(\tilde{p})$ must equal $V(p) \setminus H$, the union of a smaller number of allowable hyperplanes.

Proceed inductively by factoring \tilde{p} in the same fashion. \square

The crucial point in the proof above is that the $V(\tilde{p}) \cap H$ must be \emptyset , due to Theorem 3.13. The same argument would break, in the real case; to illustrate this, consider the polynomial $p(x_1, x_2, x_3) = x_1^4 + x_1^2(x_2 + x_3)^2$. The variety is $V(p) = \{x_1 = 0\}$, of dimension 2, but after factoring out x_1^2 , the variety of the remaining polynomial, $\tilde{p} = x_1^2 + (x_2 + x_3)^2$, is $\{x_1 = 0\} \cup \{x_2 + x_3 = 0\}$ – which has dimension 1. We can now prove Theorem 3.12.

Proof of Theorem 3.12. By Corollary 3.15, $p = c \prod_j p_j$, with each p_j a power of x_k or $(x_k \pm x_l)$. It also follows that c must be an integer since all coefficients of p are integers. Since each of the factors is accurately evaluable, and we can get any integer constant c in front of p by repeated addition (followed, if need be, by negation), which are again accurate operations, the algorithm that forms their product and then adds/negates to obtain c evaluates p accurately. \square

Theorem 3.12 implies that only homogeneous polynomials are accurately evaluable over \mathbb{C}^n .

3.3.3 Sufficiency: toward a decision procedure for the real case

In this section we relate the accurate evaluability of a polynomial to the accurate evaluability of its “dominant terms”, and explore a possible avenue toward a decision procedure to establish the former via a recursive/inductive procedure based on the latter.

We consider only homogeneous polynomials, for reasons outlined in Section 3.2, and we also consider separately the branching and non-branching cases. Most of the section is devoted to non-branching algorithms, but we do need branching for our statements at the end; we keep the reader informed of all changes in the assumptions.

To accurately compute a homogeneous polynomial of degree d using a non-branching algorithm, one needs to use a homogenous algorithm, described by the following definition and lemma, to be used later in Section 3.3.5.

Definition 3.16 We call an algorithm $p_{comp}(x, \delta)$ with error set δ for computing $p(x)$ homogeneous of degree d if

1. the final output is of degree d in x ;
2. no output of a computational node exceeds degree d in x ;
3. the output of every computational node is homogeneous in x .

Lemma 3.17 If $p(x)$ is a homogeneous polynomial of degree d and if a non-branching algorithm evaluates $p(x)$ accurately by computing $p_{comp}(x, \delta)$, the algorithm must itself be homogeneous of degree d .

The proof involves a combination of expressing the relative errors $|p_{comp}(x, \delta) - p(x)|/|p(x)|$ as in the proof of Theorem 3.5, and an analysis of the algorithm as a DAG, as in Section 3.3.1.

Due to the complexity of the issues, the rest of this section is subdivided into four parts:

- Section 3.3.4 makes rigorous the notion of dominance and explains how to find the dominant terms by using various simple linear changes of variables.
- In Section 3.3.5, we explain how to “prune” an algorithm to manufacture an algorithm that evaluates one of its dominant terms, and we establish that accurate evaluation of the dominant terms identified in Section 3.3.4 is *necessary* for the accurate evaluation of the polynomial.
- Section 3.3.6 establishes that accurate evaluation of a special set of dominant terms, together with the slices of space where they dominate, is sufficient for accurate evaluation of the polynomial.
- Finally, Section 3.3.7 discusses obstacles to a complete inductive procedure.

3.3.4 Dominance

We now describe what we mean by “dominant terms” of the polynomial. Given an allowable variety $V(P)$, we fix an irreducible component of $V(p)$. Any such component is described by linear allowable constraints. We note (see [13]) that any given component of $V(p)$ can be put into the form $x_1 = x_2 = \dots = x_k = 0$ using what we call a standard change of variables; standard changes of variables are linear transformations of the variables, which are intuitively simple, but whose exact combinatorial definition is long and we choose to leave it out.

After a standard change of variables, we look at the component $x_1 = x_2 = \dots = x_k = 0$. We can assume that the polynomial $p(x)$ can be written (almost following MATLAB notation) as

$$p(x) = \sum_{\lambda \in \Lambda} c_\lambda x_{[1:k]}^\lambda q_\lambda(x_{[k+1:n]}) ,$$

where we write $x_{[1:k]} := (x_1, \dots, x_k)$, $x_{[k+1:n]} := (x_{k+1}, \dots, x_n)$. Also, we let Λ be the set of all multi-indices $\lambda := (\lambda_1, \dots, \lambda_k)$ appearing above.

To determine all dominant terms associated with the component $x_1 = x_2 = \dots = x_k = 0$, consider the Newton polytope P of the polynomial p with respect to the variables x_1 through x_k only, i.e., the convex hull of the exponent vectors $\lambda \in \Lambda$ (see, e.g., [57, p. 71]). Next, consider the normal fan $N(P)$ of P (see [79, pp. 192–193]) consisting of the cones of all row vectors η whose dot products with $x \in P$ are maximal for x on a fixed face of P . That means that for every nonempty face F of P we take

$$N_F := \{\eta = (n_1, \dots, n_k) \in (\mathbb{R}^k) : F \subseteq \{x \in P : \eta x := \sum_{j=1}^k n_j x_j = \max_{y \in P} \eta y\}\}$$

and

$$N(P) := \{N_F : F \text{ is a face of } P\}.$$

Finally, consider the intersection of the negative of the normal fan $-N(P)$ and the nonnegative quadrant \mathbb{R}_+^k . This splits the first quadrant \mathbb{R}_+^k into several regions S_{Λ_j} according to which subsets Λ_j of exponents λ “dominate” close to the considered component of the variety $V(p)$, in the following sense:

Definition 3.18 *Let Λ_j be a subset of Λ that determines a face of the Newton polytope P of p such that the negative of its normal cone $-N(P)$ intersects $(\mathbb{R}^k)_+$ non-trivially (not only at the origin). Define $S_{\Lambda_j} \in (\mathbb{R}^k)_+$ to be the set of all nonnegative row vectors η such that*

$$\eta \lambda_1 = \eta \lambda_2 < \eta \lambda, \quad \forall \lambda_1, \lambda_2 \in \Lambda_j, \quad \text{and } \lambda \in \Lambda \setminus \Lambda_j.$$

Note that if x_1 through x_k are small, then the exponential change of variables $x_j \mapsto -\log |x_j|$ gives rise to a correspondence between the nonnegative part of $-N(P)$ and the space of original variables $x_{[1:k]}$. We map back the sets S_{Λ_j} into a neighborhood of 0 in \mathbb{R}^k by lifting:

Definition 3.19 *Let $F_{\Lambda_j} \subseteq [-1, 1]^k$ be the set of all points $x_{[1:k]} \in \mathbb{R}^k$ such that*

$$\eta := (-\log |x_1|, \dots, -\log |x_k|) \in S_{\Lambda_j}.$$

For any j , the closure of F_{Λ_j} contains the origin in \mathbb{R}^k . Given a point $x_{[1:k]} \in F_{\Lambda_j}$, and given $\eta = (n_1, n_2, \dots, n_k) \in S_{\Lambda_j}$, for any $t \in (0, 1)$, the vector $(x_1 t^{n_1}, \dots, x_k t^{n_k})$ is in F_{Λ_j} . Indeed, if $(-\log |x_1|, \dots, -\log |x_k|) \in S_{\Lambda_j}$, then so is $(-\log |x_1|, \dots, -\log |x_k|) - \log |t| \eta$, since all equalities and inequalities that define S_{Λ_j} will be preserved, the latter because $\log |t| < 0$.

Example 3.20 *Consider the following polynomial:*

$$p(x_1, x_2, x_3) = x_2^8 x_3^{12} + x_1^2 x_2^2 x_3^{14} + x_1^8 x_3^{12} + x_1^6 x_2^{14} + x_1^{10} x_2^6 x_3^4.$$

This polynomial is positive and easy to evaluate accurately; the reason we have chosen it is to illustrate the Newton polytope, its normal fan, and the sets F_{Λ_j} and S_{Λ_j} defined above.

For this example,

$$V(p) = \{x_1 = x_2 = 0\} \cup \{x_1 = x_3 = 0\} \cup \{x_2 = x_3 = 0\}.$$

We examine the behavior of the polynomial near the $x_1 = x_2 = 0$ component of the variety (i.e., we consider x_3 to be large). Note that only the first three monomial terms, $x_2^8 x_3^{12}$, $x_1^2 x_2^2 x_3^{14}$, and $x_1^8 x_3^{12}$ will play an important role, since if $x_1, x_2 \ll 1$, $x_1^6 x_2^{14} \ll x_2^8 x_3^{12}$, respectively, $x_1^{10} x_2^6 x_3^4 \ll x_1^8 x_3^{12}$.

We show below the Newton polytope P of p with respect to the variables x_1, x_2 , its normal fan $N(P)$, the intersection $-N(P) \cap R_+^2$, the regions S_{Λ_j} , and the regions F_{Λ_j} .

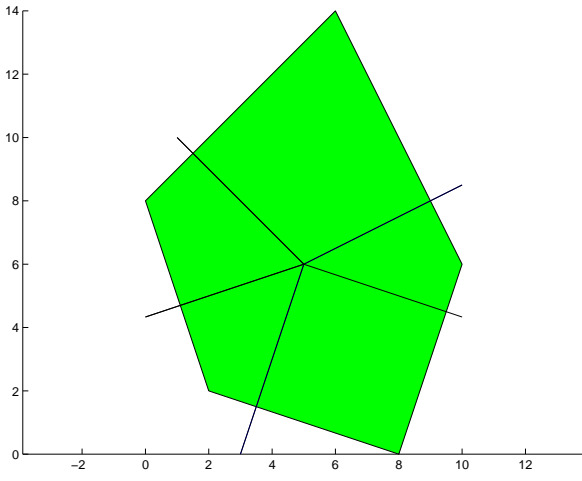


Figure 3: The Newton polytope P and its normal fan $N(P)$ for Example 3.20.

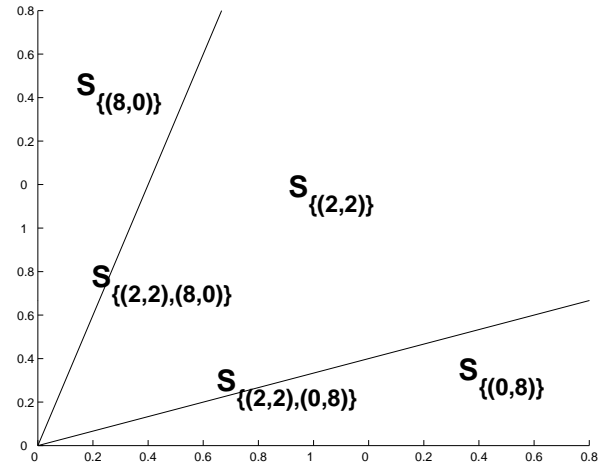


Figure 4: The intersection $-N(P) \cap \mathbb{R}_+^k$ and the regions S_{Λ_j} .

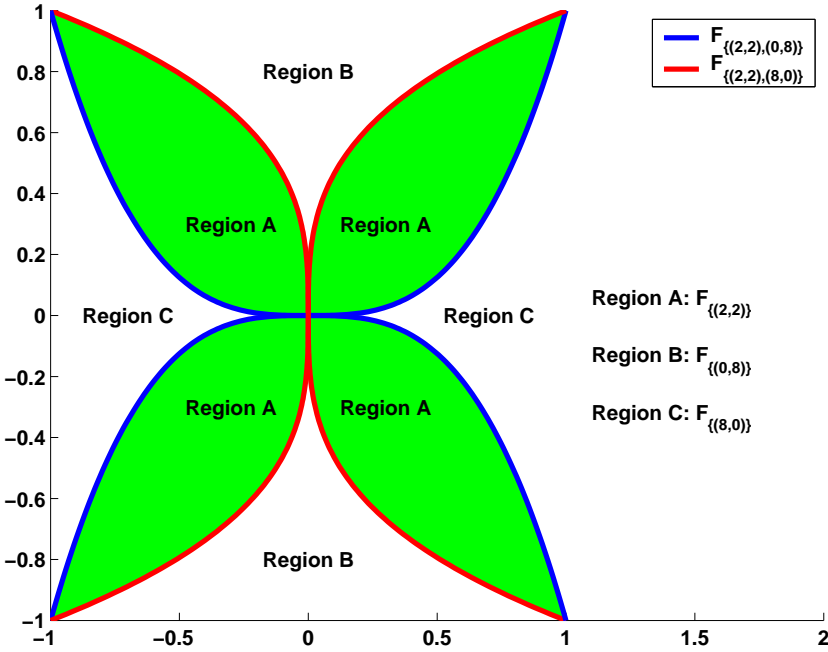


Figure 5: The regions F_{Λ_j} .

Definition 3.21 We define the dominant term of $p(x)$ corresponding to the component $x_1 = \dots = x_k = 0$ and the region F_{Λ_j} by

$$p_{dom_j}(x) := \sum_{\lambda \in \Lambda_j} c_\lambda x_{[1:k]}^\lambda q_\lambda(x_{[k+1:n]}).$$

The following observations about dominant terms are immediate.

Lemma 3.22 Let $\eta = (n_1, \dots, n_k) \in S_{\Lambda_j}$ and let $d_j := \sum_{\lambda_i \in \Lambda_j} \lambda_i n_i$. Let x^0 be fixed and let

$$x(t) := (x_1(t), \dots, x_n(t)), \quad x_j(t) := \begin{cases} t^{n_j} x_j^0 & j = 1, \dots, k, \\ x_j^0, & j = k+1, \dots, n. \end{cases}$$

Then $p_{dom_j}(x(t))$ has degree d_j in t and is the lowest degree term of $p(x(t))$ in t , that is

$$p(x(t)) = p_{dom_j}(x(t)) + o(t^{d_j}) \quad \text{as } t \rightarrow 0, \quad \deg_t p_{dom_j}(x(t)) = d_j.$$

Corollary 3.23 Under the assumptions of Lemma 3.22 suppose that $p_{dom_j}(x^0) \neq 0$. Then

$$\lim_{t \rightarrow 0} \frac{p_{dom_j}(x(t))}{p(x(t))} = 1.$$

The next question is whether the term p_{dom_j} dominates indeed the remaining terms of p in the region F_{Λ_j} in the sense that $p_{dom_j}(x)/p(x)$ is close to 1 sufficiently close to $x_1 = \dots = x_k = 0$. Indeed, we show that each dominant term p_{dom_j} such that the convex hull of Λ_j is a facet of the Newton polytope of p and whose variety $V(p_{dom_j})$ does not have a component strictly larger than the set $x_1 = \dots = x_k = 0$ dominates the remaining terms in p , not only in F_{Λ_j} , but in a certain slice \tilde{F}_{Λ_j} around F_{Λ_j} . These dominant terms, corresponding to larger sets Λ_j , are the useful ones, since they pick up terms relevant not only in the region F_{Λ_j} but also in its neighborhood.

In Example 3.20 above, the useful dominant terms correspond to the regions $F_{\{(2,2),(8,0)\}}$ and $F_{\{(2,2),(0,8)\}}$ (the only relevant edges of the polygon). This points to the fact that we should be ultimately interested only in dominant terms corresponding to the facets, i.e., the highest-dimensional faces, of the Newton polytope of p . Note that the convex hull of Λ_j is a facet of the Newton polytope N if and only if the set S_{Λ_j} is a one-dimensional ray.

The next lemma will be instrumental for our results in Section 3.3.6. It shows that each dominant term p_{dom_j} such that the convex hull of Λ_j is a facet of the Newton polytope of p and whose variety $V(p_{dom_j})$ does not have a component strictly larger than the set $x_1 = \dots = x_k = 0$ indeed dominates the remaining terms in p in a certain ‘‘slice’’ \tilde{F}_{Λ_j} around F_{Λ_j} .

Lemma 3.24 Let p_{dom_j} be the dominant term of a homogeneous polynomial p corresponding to the component $x_1 = \dots = x_k = 0$ of the variety $V(p)$ and to the set Λ_j whose convex hull is a facet of the Newton polytope N .

Let \tilde{S}_{Λ_j} be any closed pointed cone in $(\mathbb{R}^k)_+$ with vertex at 0 that does not intersect other one-dimensional rays S_{Λ_l} , $l \neq j$, and contains $S_{\Lambda_j} \setminus \{0\}$ in its interior. Let \tilde{F}_{Λ_j} be the closure of the set

$$\{x_{[1:k]} \in [-1, 1]^k : (-\log |x_1|, \dots, -\log |x_k|) \in \tilde{S}_{\Lambda_j}\}. \quad (8)$$

Suppose the variety $V(p_{dom_j})$ of p_{dom_j} is allowable and intersects \tilde{F}_{Λ_j} only at 0. Let $\|\cdot\|$ be any norm. Then, for any $\delta = \delta(j) > 0$, there exists $\varepsilon = \varepsilon(j) > 0$ such that

$$\left| \frac{p_{dom_j}(x_{[1:k]}, x_{[k+1:n]})}{p(x_{[1:k]}, x_{[k+1:n]})} - 1 \right| < \delta \quad \text{whenever} \quad \frac{\|x_{[1:k]}\|}{\|x_{[k+1:n]}\|} \leq \varepsilon \quad \text{and} \quad x_{[1:k]} \in \tilde{F}_{\Lambda_j}. \quad (9)$$

For a proof of Lemma 3.24, the reader is referred to [13].

The above discussion of dominance was based on the transformation of a given irreducible component of the variety to the form $x_1 = \dots = x_k = 0$. We must reiterate that the identification of dominant terms becomes possible only after a suitable change of variables C is used to put a given irreducible component into the standard form $x_1 = \dots = x_k = 0$ and then the sets Λ_j are determined. Note however that the polynomial p_{dom_j} is given in terms of the original variables, i.e., as a sum of monomials in the original variables x_q and sums/differences $x_q \pm x_r$. We therefore use the more precise notation $p_{dom_j, C}$ in the rest of this section.

Definition 3.25 *Without loss of generality we can assume that any standard change of variables has the form*

$$\begin{aligned} x &= (x_{[1:k_1]}, x_{[k_1+1:k_2]}, \dots, x_{[k_{l-1}+1:k_l]}) \mapsto \tilde{x} = (\tilde{x}_{[1:k_1]}, \tilde{x}_{[k_1+1:k_2]}, \dots, \tilde{x}_{[k_{l-1}+1:k_l]}), \\ &\text{where } \tilde{x}_{k_m+1} := x_{k_m+1}, \quad \tilde{x}_{k_m+2} := x_{k_m+2} - \sigma_{k_m+2} x_{k_m+1}, \quad \dots, \\ &\tilde{x}_{k_{m+1}} := x_{k_{m+1}} - \sigma_{k_{m+1}} x_{k_m+1}, \quad k_0 := 0, \quad \sigma_r = \pm 1 \quad \text{for all pertinent } r. \end{aligned}$$

Note also that we can think of the vectors $\eta \in S_{\Lambda_j}$ as being indexed by integers 1 through k_l , i.e., $\eta = (n_1, \dots, n_{k_l})$. Moreover, to define pruning in the next subsection we will assume that

$$n_{k_m+1} \leq n_r \quad \text{for all } r = k_m + 2, \dots, k_{m+1} \quad \text{and for all } m = 0, \dots, l - 1. \quad (10)$$

3.3.5 Pruning

We show here how to convert an accurate algorithm that evaluates a polynomial p into an accurate algorithm that evaluates a selected dominant term $p_{dom_j, C}$. This will imply that being able to evaluate dominant terms accurately is a necessary condition for being able to evaluate the original polynomial accurately.

This process, which we will refer to as *pruning*, will consist of deleting some vertices and edges and redirecting certain other edges in the DAG that represents the algorithm. We explain the pruning process informally and through an example; for the rigorous definition, see [13].

Starting at the sources, we process each node provided that both of its inputs have been processed already (acyclicity insures that this can be done). Then, at any node u which performs an addition or subtraction of two inputs from nodes v and w of different degrees, we delete the node and the in-edge from the input of smaller degree (say v) and redirect the out-edge from u to w (the node with the larger degree output). Then we go backward and delete all nodes and/or edges on that sub-DAG, up to the source nodes. We denote the output of the pruned algorithm by $p_{dom_j, C, comp}(x, \delta)$.

We illustrate this process below.

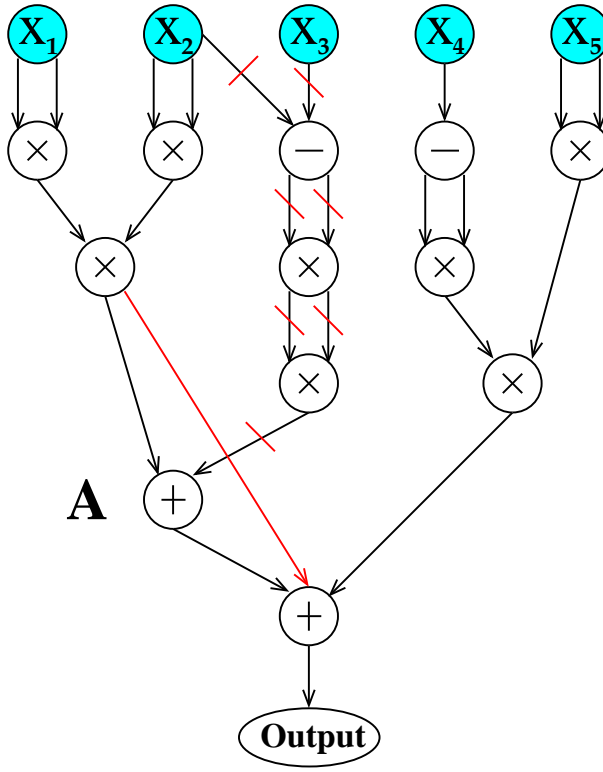


Figure 6: Pruning an algorithm for $p(x) = x_1^2 x_2^2 + (x_2 - x_3)^4 + (x_3 - x_4)^2 x_5^2$.

Example 3.26 Figure 6 shows an example of pruning an algorithm that evaluates the polynomial

$$x_1^2 x_2^2 + (x_2 - x_3)^4 + (x_3 - x_4)^2 x_5^2$$

using the substitution

$$(tx_1, x_2, tx_3 + x_2, tx_4 + x_2, x_5)$$

near the component

$$x_1 = 0, \quad x_2 = x_3 = x_4.$$

The result of pruning is an algorithm that evaluates the dominant term

$$x_1^2 x_2^2 + (x_3 - x_4)^2 x_5^2.$$

The node *A* has two sub-DAGs leading to it; the right one (going back to the sources x_2 and x_3) is pruned due to the fact that it computes $(x_2 - x_3)^4$, a quantity of order $O(t^4)$, whereas the other produces $x_1^2 x_2^2$, a quantity of order $O(t^2)$.

The output of the original algorithm is given by

$$\begin{aligned} p_{\text{comp}}(x, \delta) = & \left[(x_1^2(1 + \delta_1)x_2^2(1 + \delta_2)(1 + \delta_3) \right. \\ & \left. + (x_2 - x_3)^4(1 + \delta_4)^4(1 + \delta_5)^2(1 + \delta_6) \right] (1 + \delta_7) \\ & + [(x_3 - x_4)^2(1 + \delta_8)^2(1 + \delta_9)x_5^2(1 + \delta_{10})(1 + \delta_{11})] (1 + \delta_{12}). \end{aligned}$$

The output of the pruned algorithm is

$$p_{dom_j, C, comp}(x, \delta) = [x_1^2 x_2^2 (1 + \delta_1)(1 + \delta_2)(1 + \delta_3)(1 + \delta_7) + (x_3 - x_4)^2 x_5^2 \\ \times (1 + \delta_8)^2 (1 + \delta_9)(1 + \delta_{10})(1 + \delta_{11})] (1 + \delta_{12}).$$

We formalize the main result regarding the pruning process below.

Theorem 3.27 *Suppose a non-branching algorithm evaluates a polynomial p accurately on \mathbb{R}^n by computing $p_{comp}(x, \delta)$. Suppose C is a standard change of variables (as in Definition 10) associated with an irreducible component of $V(p)$. Let $p_{dom_j, C}$ be one of the corresponding dominant terms of p and let S_{Λ_j} satisfy (10). Then the pruned algorithm with output $p_{dom_j, C, comp}(x, \delta)$ evaluates $p_{dom_j, C}$ accurately on \mathbb{R}^n . In other words, being able to compute all such $p_{dom_j, C}$ for all components of the variety $V(p)$ and all standard changes of variables C accurately is a necessary condition for computing p accurately.*

3.3.6 Sufficiency of evaluating dominant terms

Our next goal is to prove a converse to Theorem 3.27; however, strictly speaking, the results that follow do not provide a true converse, since branching is needed to construct an algorithm that evaluates a polynomial p accurately from algorithms that evaluate its dominant terms accurately. Recall that Theorem 3.27 involves non-branching algorithms.

We make two assumptions: that our polynomial p is homogeneous and irreducible. The latter assumption effectively reduces the problem to that of accurate evaluation of a nonnegative polynomial, due to the following lemma.

Lemma 3.28 *If a polynomial p is irreducible and has an allowable variety $V(p)$, then it is either a constant multiple of a linear form that defines an allowable hyperplane, or it does not change its sign in \mathbb{R}^n .*

Hence, we can restrict ourselves to the case of a homogeneous, irreducible, non-negative polynomial over the entire \mathbb{R}^n . For this case, we have the following theorem.

Theorem 3.29 *Let p be a homogeneous nonnegative polynomial whose variety $V(p)$ is allowable. Suppose that all dominant terms $p_{dom_j, C}$ for all components of the variety $V(p)$, all standard changes of variables C and all subsets Λ_j satisfying (10) are accurately evaluable. Then there exists a branching algorithm that evaluates p accurately over \mathbb{R}^n .*

Proof: Theorem 3.29 We first show how to evaluate p accurately in a neighborhood of each irreducible component of its variety $V(p)$. We next evaluate p accurately off these neighborhoods of $V(p)$. The final algorithm will involve branching depending on which region the input belongs to, and the subsequent execution of the corresponding subroutine.

Consider a particular irreducible component V_0 of the variety $V(p)$; using a standard change of variables C , we map V_0 to a set of the form $\tilde{x}_1 = \cdots = \tilde{x}_k = 0$. We create an ϵ -neighborhood of V_0 where we can evaluate p accurately; this neighborhood is built up from semi-algebraic ϵ -neighborhoods. More precisely, for each V_0 , we can find a collection (S_j) of semi-algebraic sets, all determined by polynomial inequalities with integer coefficients, and the corresponding numbers ϵ_j ,

so that the polynomial p can be evaluated with desired accuracy η in each ϵ_j -neighborhood of V_0 within the piece S_j . Moreover, testing whether a particular point x is within ϵ_j of V_0 within S_j can be done by branching based on polynomial inequalities with integer coefficients.

The final algorithm will be organized as follows. Given an input x , determine by branching whether x is in S_j and within the corresponding ϵ_j of a component V_0 . If that is the case, evaluate $p(x)$ using the algorithm that is accurate in S_j in that neighborhood of V_0 . For x not in any of the neighborhoods, evaluate p by Horner's rule. Since the polynomial p is strictly positive off the neighborhoods of the components of its variety, the reasoning of Section 3.2 applies, showing that the Horner's rule algorithm is accurate. If x is on the boundary of a set S_j , any applicable algorithm will do, since the inequalities we use are not strict. Thus the resulting algorithm for evaluating p will have the desired accuracy η . \square

3.3.7 Obstacles to a complete inductive procedure

The results of the previous sections suggest the existence of an inductive procedure that could be used to determine whether or not a given polynomial is accurately evaluable by reducing the problem for the original polynomial p to the same problem for its dominant terms, then their dominant terms, and so forth, going all the way to "base" cases: monomials or other polynomials that are easy to analyze. In order to work, the dominant terms would have to be simpler, or smaller, by some measure, than the original polynomial; this would require finding an induction variable that gets reduced at each step.

The most obvious two choices are the number of variables or the degree of the polynomial under consideration; unfortunately, there are cases when both fail to decrease. Furthermore, the dominant term may even coincide with the polynomial itself. For example, if

$$p(x) = A(x_{[3:n]})x_1^2 + B(x_{[3:n]})x_1x_2 + C(x_{[3:n]})x_2^2$$

where A, B, C are nonnegative polynomials in x_3 through x_n , then the only useful dominant term of p in the neighborhood of the set $x_1 = x_2 = 0$ is the polynomial p itself. For this case, analyzing the dominant term yields no progress whatsoever.

Another possibility is induction on domains or slices of space, but we do not yet envision how to make this idea precise, since we do not know exactly when a given polynomial is accurately evaluable on a given domain.

Further work to establish a full decision procedure is therefore highly desirable.

3.4 Extended arithmetic

In this section, we consider adding "black-box" real or complex polynomial operations to the basic, traditional model. We describe this type of operations below.

Definition 3.30 *We call a black-box operation any type of operation that takes a number of inputs (real or complex) x_1, \dots, x_k and produces an output q such that q is a polynomial in x_1, \dots, x_k .*

Example 3.31 $q(x_1, x_2, x_3) = x_1 + x_2x_3$.

Note that $+$, $-$, and \cdot are all black-box operations on two inputs.

Consider a fixed set of multivariate polynomials $\{q_j : j \in J\}$ with real or complex inputs (perhaps infinite). In the extended arithmetic model, the operations allowed are the black-box

operations q_1, \dots, q_k , and negation. With the exception of negation, which is exact, all the others yield $\text{rnd}(\text{op}(a_1, \dots, a_l)) = \text{op}(a_1, \dots, a_l)(1 + \delta)$, with $|\delta| < \epsilon$ (ϵ here is the machine precision). We consider the same arithmetical models as in Section 3.1, with this extended class of operations.

3.4.1 Necessity: real and complex

In order to analyze the way in which the necessity condition for having an allowable variety (Theorem 3.10) changes under these extended assumptions, we need to introduce a new, more general definition of allowability.

Essentially, a black box for computing p can be used for computing other polynomials, namely all the polynomials obtainable from p via permuting, repeating, negating, and zeroing some subset of the variables. Therefore each black box accounts for a potentially larger set of polynomials that can be evaluated with a *single* rounding error, using that black box, and we must consider all of them in our analysis. Note that in the traditional case (when we had addition, subtraction, and multiplication of two numbers as our black boxes) our set of three operations was closed under the aforementioned changes.

The definition below formalizes the set of polynomials obtainable from a given one, through this process of negation, repetition, permutation, and zeroing of variables.

Recall that we denote by \mathcal{S} the space of variables (which may be either \mathbb{R}^n or \mathbb{C}^n). From now on we will denote the set $\{1, \dots, n\}$ by \mathcal{K} , and the set of pairs $(i, j) \in \mathcal{K} \times \mathcal{K}$ such that $i < j$ by $\mathcal{K}_{<}^2$.

Definition 3.32 *Let $p(x_1, \dots, x_n)$ be a multivariate polynomial over \mathcal{S} with variety $V(p)$. Let $\mathcal{K}_Z \subseteq \mathcal{K}$, and let $\mathcal{K}_D, \mathcal{K}_S \subseteq \mathcal{K}_{<}^2$. Modify p as follows: impose conditions of the type Z_i for each $i \in \mathcal{K}_Z$, and of type D_{ij} , respectively S_{ij} , on all pairs of variables in \mathcal{K}_D , respectively \mathcal{K}_S . Rewrite p subject to those conditions (e.g., set $X_i = 0$ for all $i \in \mathcal{K}_Z$), and denote it by \tilde{p} , and denote by \mathcal{K}_R the set of remaining independent variables (use the convention which eliminates the second variable in each pair in \mathcal{K}_D or \mathcal{K}_S).*

Choose a set $T \subseteq \mathcal{K}_R$, and let

$$V_{T, \mathcal{K}_Z, \mathcal{K}_D, \mathcal{K}_S}(p) = \bigcap_{\alpha} V(q_{\alpha}) ,$$

where the polynomials q_{α} are the coefficients of the expansion of \tilde{p} in the variables x_T :

$$\tilde{p}(x_1, \dots, x_k) = \sum_{\alpha} q_{\alpha} x_T^{\alpha} ,$$

with q_{α} being polynomials in $x_{\mathcal{K}_R \setminus T}$ only.

Finally, let \mathcal{K}_N be a subset of $\mathcal{K}_R \setminus T$. We negate each variable in \mathcal{K}_N , and let $V_{T, \mathcal{K}_Z, \mathcal{K}_D, \mathcal{K}_S, \mathcal{K}_N}(p)$ be the variety obtained from $V_{T, \mathcal{K}_Z, \mathcal{K}_D, \mathcal{K}_S}(p)$, with each variable in \mathcal{K}_N negated.

For simplicity, we denote a set $(T, \mathcal{K}_Z, \mathcal{K}_D, \mathcal{K}_S, \mathcal{K}_N)$ by \mathcal{I} .

We illustrate this process by the following example.

Example 3.33 *Let $p(x, y, z) = x + y \cdot z$ (the fused multiply-add). We record below some of the possibilities for the subvarieties $V_{\mathcal{I}}(p)$; the sets $\mathcal{I} = (T, \mathcal{K}_Z, \mathcal{K}_D, \mathcal{K}_S, \mathcal{K}_N)$ are implicit.*

$$\diamond V(p(x, 0, z)) = \{x = 0\},$$

- ◇ $V(p(x, x, x)) = \{x = 0\} \cup \{x = -1\}$,
- ◇ $V(p(0, y, z)) = \{y = 0\} \cup \{z = 0\}$,
- ◇ $V(p(x, y, -x)) = \{x = 0\} \cup \{y = 1\}$,
- ◇ $V(p(x, y, y)) = \{x + y^2 = 0\}$,
- ◇ $V(p(x, y, -z)) = \{x - yz = 0\}$, *etc.*

We include the “traditional” operations in the arithmetic by defining $q_{-2}(x_1, x_2) = x_1x_2$, $q_{-1}(x_1, x_2) = x_1 + x_2$, and $q_0(x_1, x_2) = x_1 - x_2$, and note that the sets

$$1. \quad Z_i = \{x : x_i = 0\} , \tag{11}$$

$$2. \quad S_{ij} = \{x : x_i + x_j = 0\} , \tag{12}$$

$$3. \quad D_{ij} = \{x : x_i - x_j = 0\} \tag{13}$$

describe all non-trivial sets of type $V_{\mathcal{I}}$, for q_{-2} , q_{-1} , and q_0 .

We will assume from now on that the black-box operations q_j with $j \in J$ (J may be infinite, and $\{-2, -1, 0\} \subset J$) are given and fixed.

Definition 3.34 *We call any set $V_{\mathcal{I}}(q_j)$ with $\mathcal{I} = (T, \mathcal{K}_Z, \mathcal{K}_D, \mathcal{K}_S, \mathcal{K}_N)$ as defined above and q_j a black-box operation basic q -allowable.*

We call any set R irreducible q -allowable if it is an irreducible component of a (finite) intersection of basic q -allowable sets, i.e., when R is irreducible and

$$R \subseteq \bigcap_l Q_l ,$$

where each Q_l is a basic q -allowable set.

We call any set Q q -allowable if it is a (finite) union of irreducible q -allowable sets, i.e.,

$$Q = \bigcup_j R_j ,$$

where each R_j is an irreducible q -allowable set.

Any set R which is not q -allowable we call q -unallowable.

Note that the above definition of q -allowability is closed under taking union, intersection, and irreducible components. This parallels the definition of allowability for the classical arithmetic case – in the classical case, every allowable set was already irreducible (being an intersection of hyperplanes).

Definition 3.35 *Given a polynomial p with q -unallowable variety $V(p)$, consider all sets W that are q -allowable (as in Definition 3.34), and subtract from $V(p)$ those W for which $W \subset V(p)$. We call the remaining subset of the variety points in general position and denote it by $\mathcal{G}(p)$.*

Since $V(p)$ is q -unallowable, $\mathcal{G}(p)$ is non-empty.

Definition 3.36 Given $x \in \mathcal{S}$, define the set $q\text{-Allow}(x)$ as the intersection of all basic q -allowable sets going through x :

$$q\text{-Allow}(x) := \bigcap_{j \in J} \left(\bigcap_{\mathcal{I} : x \in V_{\mathcal{I}}(q_j)} V_{\mathcal{I}}(q_j) \right),$$

for all possible choices of \mathcal{I} . The intersection in parentheses is \mathcal{S} whenever $x \notin V_{\mathcal{I}}(q_j)$ for all \mathcal{I} .

Note that when $x \in \mathcal{G}(p)$, $q\text{-Allow}(x) \not\subseteq \mathcal{G}(p)$.

We can now state our necessity condition.

Theorem 3.37 Given the black-box operations $\{q_j : j \in J\}$, and the model of arithmetic described above, let p be a polynomial defined over a domain $\mathcal{D} \subset \mathcal{S}$. Let $\mathcal{G}(p)$ be the set of points in general position on the variety $V(p)$. If there exists $x \in \mathcal{D} \cap \mathcal{G}(p)$ such that $q\text{-Allow}(x) \cap \text{Int}(\mathcal{D}) \neq \emptyset$, then p is not accurately evaluable on \mathcal{D} .

Proof: Theorem 3.37 The proof mimics the proof of Theorem 3.10; once again, we trace back zeros to what we now call q -allowable conditions, and make use of the DAG structure of the algorithm. In the non-branching case, we obtain that if the algorithm is run on an input $x \in \mathcal{G}(p)$, then either $p_{\text{comp}}(x, \delta) \neq 0$ for almost all δ , or $p_{\text{comp}}(y, \delta) = 0$ for all $y \in \text{Allow}(x) \setminus V(p)$ and for all δ . The proof for the branching case is again a refinement of the proof for the non-branching one. \square

Note that, if we consider only algorithms without branching, Theorem 3.37 remains true in the tighter case when we drop the irreducibility constraint from the definition of allowability.

We can also show that, arbitrarily close to any point $x \in \mathcal{G}(p)$, we can find sets S of positive measure such that the relative accuracy of the algorithm when run with inputs in S is either 1 or ∞ ; a result identical to Corollary 3.11 can also be proved for the extended arithmetic case.

3.4.2 Sufficiency: the complex case

In this section we obtain a sufficiency condition for the accurate evaluability of a complex polynomial, given a black-box arithmetic with operations $\{q_j \mid j \in J\}$ (J may be an infinite set).

Throughout this section, we assume our black-box operations include q^c , which consists of multiplication by a complex constant: $q^c(x) = c \cdot x$. Note that this operation is natural, and can be performed accurately given only a suitably accurate approximation of c .

We believe that the sufficiency condition we obtain here is not a necessary one, in general—but it does subsume the sufficiency condition we found for the basic complex case with classical arithmetic $\{+, -, \cdot\}$.

Theorem 3.38 (General case)² Given a polynomial $p : \mathbb{C}^n \rightarrow \mathbb{C}$ with $V(p)$ a finite union of irreducible varieties $V_{\mathcal{I}}(q_j)$, for $j \in J$, and \mathcal{I} as above, then p is accurately evaluable.

Theorem 3.39 (Affine case) If all black-box operations q_j , $j \in J$ are affine, then a polynomial $p : \mathbb{C}^n \rightarrow \mathbb{C}$ is accurately evaluable iff $V(p)$ is a union of varieties $V_{\mathcal{I}}(q_j)$, for $j \in J$ and \mathcal{I} as in Definition 3.32.

The proofs follow easily from Lemma 3.40.

²This condition was stated in a slightly weaker form in [13].

Lemma 3.40 *If all varieties $V_{\mathcal{I}}(q_j)$ in the union defined by $V(p)$ are irreducible (in particular, if they are affine), then p is a product $p = c \prod_j p_j$, where each p_j is a power of q_j or a polynomial obtained from q_j by repeating, negating, or zeroing some of the variables; c is a complex constant. The argument is identical to the one we gave for the proof of Corollary 3.15, and it hinges on the irreducibility of the varieties $V_{\mathcal{I}}(q_j)$ in the union.*

Note that Theorem 3.39 is a more general necessary and sufficient condition than Theorem 3.12, which only considered having q_{-2}, q_{-1} , and q_0 as operations, and restricted the polynomials to have integer coefficients (thus eliminating the need for q^c).

3.5 Numerical linear algebra consequences

Here we examine the results of Section 2, in light of Section 3. We take another look at Table 1, explaining the strong “No” entries there. Those entries mean that no accurate algorithms exist even given an arbitrary set of black-box operations of bounded degree or with a bounded number of arguments. In other words, arbitrary precision arithmetic is needed for their accurate solution. This is the case for Toeplitz matrices because, as discussed earlier, we cannot evaluate their determinants accurately, and determinants are necessary to get the indicated entries accurately. Fully off-diagonal submatrices of diagonally dominant matrices are completely unstructured matrices, and so with irreducible determinants of unbounded degree. The same is true of M-matrices, except that the submatrix entries are nonpositive. Minors of submatrices of non-TN Vandermonde have factors that are general Schur functions of arbitrary arguments, which can be irreducible of unbounded degree. We suspect that many other entries should also be “No”.

3.5.1 Validation of our results

If we examine the matrix classes in Table 1, we see that their determinants are rational functions whose sets of zeros and of poles are allowable in traditional arithmetic. By considering numerators and denominators of these rational functions separately we see that both can be computed accurately (and then, provided that the denominator is not 0, their ratio can be computed accurately). Incorporating division more formally into our model to identify necessary and sufficient conditions for accurate evaluability of rational functions is the subject of ongoing work.

3.5.2 Negative results: accurate evaluation is impossible

Here we examine two classes of matrices for which some or all linear algebra operations are impossible given any set of black boxes with a bounded number of arguments: Toeplitz and various classes of Vandermonde that we define later.

We prove our results by reducing the problem of doing accurate linear algebra to that of accurately evaluating the determinant and certain minors (recall that the latter is a necessary condition for the former). What these results say roughly that, if one wants to construct an accurate algorithm for finding the inverse that works for Toeplitz or Vandermonde matrices as a class, one needs to use arbitrary precision (more on this in Section 4).

We start by examining a more general problem. If the determinants $p_n(x) = \det M^{n \times n}(x)$ of a class of n -by- n structured matrices M do not satisfy the necessity conditions described in Theorem 3.37 for *any* enumerable set of black-box operations (perhaps with other properties, like

bounded degree), then we can conclude that accurate algorithms of the sort described in the above citations are impossible.

In particular, to satisfy these necessity conditions would require that the varieties $V(p_n)$ be allowable (or q -allowable). For example, if V is a Vandermonde matrix, then $\det(V) = \prod_{i < j} (x_i - x_j)$ satisfies this condition, using only subtraction and multiplication.

The following theorem states a negative condition (which guarantees impossibility of existence for algorithm using *any* enumerable set of black-box operations of bounded degree).

Theorem 3.41 *Let $M(x)$ be an n -by- n structured complex matrix with determinant $p_n(x)$ as described above. Suppose that for any n , $p_n(x)$ has an irreducible factor $\hat{p}_n(x)$ whose degree goes to infinity as n goes to infinity. Then for any enumerable set of black-box arithmetic operations of bounded degree, for sufficiently large n it is impossible to accurately evaluate $p_n(x)$ over the complex numbers.*

Proof: Let q_1, \dots, q_m be any finite set of black-box operations. To obtain a contradiction, suppose the complex variety $V(p_n)$ satisfies the necessary conditions of Theorem 3.37, i.e., that $V(p_n)$ is allowable. This means that $V(p_n)$, which includes the hypersurface $V(\hat{p}_n)$ as an irreducible component, can be written as the union of irreducible q -allowable sets (by Definition 3.34). This means that $V(\hat{p}_n)$ must itself be equal to an irreducible q -allowable set (a hypersurface), since representations as unions of irreducible sets are unique. The irreducible q -allowable sets of codimension 1 are defined by single irreducible polynomials, which are in turn derived by the process of setting variables equal to one another, to one another's negation, or zero (as described in Definitions 3.32 and 3.34), and so have bounded degree. This contradicts the unboundedness of the degree of $V(\hat{p}_n)$. \square

In the next theorems we apply this result to the set of Toeplitz matrices. We use the following notation. Let T be an n -by- n Toeplitz matrix, with x_j on the j -th diagonal, so x_0 is on the main diagonal, x_{n-1} is in the top right corner, and x_{1-n} is in the bottom left corner. We give the following result without proof; for a proof, see [13].

Theorem 3.42 *The determinant of a Toeplitz matrix T is irreducible over any field.*

Therefore, for complex Toeplitz matrices, we have the following corollary.

Corollary 3.43 *The determinants of the set of complex Toeplitz matrices cannot be evaluated accurately using any enumerable set of bounded-degree black-box operations.*

In the real case, irreducibility of p_n is not enough to conclude that p_n cannot be evaluated accurately, because $V_{\mathbb{R}}(p_n)$ may still be allowable (and even vanish). So we consider another necessary condition for allowability: Since all black boxes have a finite number of arguments, their associated codimension-1 irreducible components must have the property that whether $x \in V_{\mathbb{I}}(q_j)$ depends on only a finite number of components of x . Thus to prove that the hypersurface $V_{\mathbb{R}}(p_n)$ is not allowable, it suffices to find at least one regular point x^* in $V_{\mathbb{R}}(p_n)$ such that the tangent hyperplane at x^* is not parallel to sufficiently many coordinate directions, i.e., membership in $V_{\mathbb{R}}(p_n)$ depends on more variables than any $V_{\mathbb{I}}(q_j)$. This is easy to do for real Toeplitz matrices.

Theorem 3.44 *Let V be the variety of the determinant of real singular Toeplitz matrices. Then V has codimension 1, and at almost all regular points, its tangent hyperplane is parallel to no coordinate directions.*

Corollary 3.45 *The determinants of the set of real Toeplitz matrices cannot be evaluated accurately using any enumerable set of bounded-degree black-box operations.*

Proofs of these results can be found in [13]. Corollaries 3.43 and 3.45 imply that accurate linear algebra (in the sense of Section 2) is impossible on the class of Toeplitz matrices (either real or complex) in bounded precision.

We consider now the class of polynomial Vandermonde matrices V , where $V_{ij} = P_{j-1}(x_i)$ is a polynomial function of x_i , with $1 \leq i, j \leq n$. This class includes the standard Vandermonde (where $P_{j-1}(x_i) = x_i^{j-1}$) and many others.

Consider first a generalized Vandermonde matrix where $P_{j-1}(x_i) = x_i^{j-1+\lambda_{n-i}}$ with $0 \leq \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$. The tuple $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_n)$ is called a *partition*. Any square submatrix of such a generalized Vandermonde matrix is also a generalized Vandermonde matrix. A generalized Vandermonde matrix is known to have determinant of the form $s_\lambda(x) \prod_{i < j} (x_i - x_j)$ where $s_\lambda(x)$ is a polynomial of degree $|\lambda| = \sum_i \lambda_i$, and called a Schur function [50]. In infinitely many variables (not our situation) the Schur function is irreducible [28], but in finitely many variables, the Schur function is sometimes irreducible and sometimes not (but there are irreducible Schur functions of arbitrarily high degree) [72, Exercise 7.30].

We can thus derive the following Theorem and Corollary.

Theorem 3.46 *By Theorem 3.41, no enumerable set of black-box operations of bounded degree can compute all Schur functions accurately when the x_i are complex.*

Corollary 3.47 *No enumerable set of black-box operations of bounded degree or of bounded number of arguments exists that will accurately evaluate all minors of complex generalized Vandermonde matrices in the generic case.*

If we restrict the domain \mathcal{D} to be nonnegative real numbers, then the situation changes: The non-negativity of the coefficients of the Schur functions shows that they are positive in \mathcal{D} , and indeed the generalized Vandermonde matrix is totally positive [45].

Combined with the homogeneity of the Schur function, Theorem 3.6 implies that the Schur function, and so determinants (and minors) of totally positive generalized Vandermonde matrices can be evaluated accurately in classical arithmetic (and the algorithms mentioned in Section 2 are more efficient than the algorithm used in proving Theorem 3.6).

Now consider a polynomial Vandermonde matrix V_P defined by a family $\{P_k(x)\}_{k \in \mathbb{N}}$ of polynomials such that $\deg(P_k) = k$, and $V_P(i, j) = P_{j-1}(x_i)$. Note that these are included in the class of generalized Vandermonde matrices, and that the difference lies in the fact that for polynomial Vandermonde, the sequence of degrees is increasing and without gaps.

Note that any V_P can be written as $V_P = VC$, with V being a regular Vandermonde matrix, and C being an upper triangular matrix of coefficients of the polynomials P_k , i.e.,

$$P_{j-1}(x) = \sum_{i=1}^j C(i, j) x^{i-1}, \quad \forall 1 \leq j \leq n.$$

Denote by $c_{i-1} := \tilde{D}(i, i)$, for all $1 \leq i \leq n$ the highest-order coefficients of the polynomials $P_0(x), \dots, P_{n-1}(x)$.

The following two results are proved informally in [13, Section 5].

Theorem 3.48 *The set of principal minors of polynomial Vandermonde matrices includes polynomials which have irreducible factors of arbitrarily large degree.*

Corollary 3.49 *By Theorem 3.41, the set of polynomial Vandermonde matrices contains matrices whose inverses cannot be evaluated accurately even with the addition of any enumerable set of bounded-degree black boxes.*

We can also say something about the LDU factorizations of polynomial Vandermonde matrices. With the matrix C being the upper triangular matrix of coefficients of the polynomials P_k , we can write $C = \tilde{D}\tilde{C}$, with \tilde{D} being the diagonal matrix of highest-order coefficients, i.e., $\tilde{D}(i, i) = C(i, i)$ for all $1 \leq i \leq n$. We will assume that the matrices C and \tilde{D} are given to us exactly.

If we let $V_P = L_P D_P U_P$ and $V = LDU$, it follows that

$$\begin{aligned} L_P &= L ; \\ D_P &= D\tilde{D} ; \\ U_P &= \tilde{D}^{-1}UC . \end{aligned}$$

Since we cannot compute L accurately in the general Vandermonde case, it follows that we cannot compute L_P accurately in the polynomial Vandermonde case. Likewise, neither the SVD nor the symmetric eigenvalue decomposition (EVD) are computable accurately, but if the polynomials are certain orthogonal polynomials, then the accurate SVD is possible [22], and an accurate symmetric EVD may also be possible [24].

3.5.3 Positive results: using extended arithmetic

Table 1 gathers together structured matrix classes for which it has been established whether and which accurate linear algebra algorithms exist. For some matrix classes, it was deduced that accurate class-algorithms do not exist, from the fact necessary condition (having an accurately evaluable determinant) was violated.

In this section, we explain how we can use the sufficiency condition for complex matrices developed in Section 3.4.2.

Consider complex polynomial Cauchy matrices, defined (in their simplest form) as follows. Let p and q be complex polynomials of one variable. Let now, using MATLAB notation,

$$\begin{aligned} x_i &:= p(\hat{x}_i) , \quad \forall 1 \leq i \leq m \\ y_j &:= q(\hat{y}_j) , \quad \forall 1 \leq j \leq m . \end{aligned}$$

Definition 3.50 *We call the matrix $C = (C_{ij})$ with $C_{ij} = \frac{1}{x_i + y_j}$ where x_i and y_j are as above a polynomial Cauchy matrix.*

Definition 3.51 *Let*

$$\begin{aligned} Q^-(\hat{x}_i, \hat{y}_j) &= p(\hat{x}_i) - q(\hat{y}_j) , \\ Q^+(\hat{x}_i, \hat{y}_j) &= p(\hat{x}_i) + q(\hat{y}_j) , \end{aligned}$$

be complex polynomials over \mathbb{C}^2 .

Recall that the determinant of the Cauchy matrix C is

$$\det C = \frac{\prod_{i,j}(x_i - x_j)(y_i - y_j)}{\prod_{i,j}(x_i + y_j)}. \quad (14)$$

Although our models of arithmetic do not incorporate division, computers do perform division by a non-zero number as an accurate operation. Therefore, given accurate division and black-box algorithms for computing the polynomials Q^- and Q^+ , one immediately has a simple and accurate algorithm to evaluate *any* minor for the matrix C , therefore any linear algebra operations can be easily performed on C (this algorithm is guaranteed by Theorem 3.38).

In fact, we can obtain a much more general result.

Theorem 3.52 *Let Φ be a formula satisfying NIC and depending on variables x_1, \dots, x_n . Let p be a polynomial (resp., let $\{p_i\}_1^n$ be a set of polynomials), and let $x_i = p(A(i, 1 : m))$ (resp., $p_i(A(i, 1 : m))$) for some matrix of parameters A .*

We can accurately evaluate Φ on the new set of inputs depending on the parameters of A , provided that we build three (resp., $m^2 + 2m$) black boxes, computing

$$\begin{cases} p \\ Q^+(y_1, \dots, y_n, z_1, \dots, z_n) = p(y_1, \dots, y_n) + p(z_1, \dots, z_n) \\ Q^-(y_1, \dots, y_n, z_1, \dots, z_n) = p(y_1, \dots, y_n) - p(z_1, \dots, z_n) \end{cases},$$

respectively, for all $1 \leq i \leq j \leq m$,

$$\begin{cases} p_i \\ Q_{ij}^+(y_1, \dots, y_n, z_1, \dots, z_n) = p_i(y_1, \dots, y_n) + p_j(z_1, \dots, z_n) \\ Q_{ij}^-(y_1, \dots, y_n, z_1, \dots, z_n) = p_i(y_1, \dots, y_n) - p_j(z_1, \dots, z_n) \end{cases}.$$

Another class of matrices which admit accurate linear algebra algorithms in extended arithmetic are the Green's matrices, which arise from discrete representations of Sturm-Liouville equations. These matrices are inverses of irreducible tridiagonal matrices.

Generic Green's matrices have a simple four-vector representation (see, for example, [39], [59]), as

$$F_{i,j} = \begin{cases} a_i b_j, & \text{if } i \geq j \\ c_i d_j, & \text{if } i < j \end{cases}$$

for $\vec{a} = (a_1, \dots, a_n)$, $\vec{b} = (b_1, \dots, b_n)$, $\vec{c} = (c_1, \dots, c_n)$, $\vec{d} = (d_1, \dots, d_n)$, and $1 \leq i, j \leq n$.

The case when $\vec{a} = \vec{c}$ and $\vec{b} = \vec{d}$, i.e., the symmetric case, has been particularly well-studied (see [29], [45]), and we describe it in a bit more detail.

We use the notation $X \begin{pmatrix} i_1 & i_2 & \dots & i_p \\ j_1 & j_2 & \dots & j_p \end{pmatrix}$ for the minor of matrix X corresponding to rows i_1, \dots, i_p and columns j_1, \dots, j_p , and $\begin{vmatrix} x & y \\ z & t \end{vmatrix}$ for the determinant $(xt - yz)$.

All minors of symmetric Green's matrices have a simple representation (following [45]) as

$$G \begin{pmatrix} i_1 & i_2 & \dots & i_p \\ j_1 & j_2 & \dots & j_p \end{pmatrix} = a_{k_1} \begin{vmatrix} a_{k_2} & a_{l_1} \\ b_{k_2} & b_{l_1} \end{vmatrix} \begin{vmatrix} a_{k_3} & a_{l_2} \\ b_{k_3} & b_{l_2} \end{vmatrix} \dots \begin{vmatrix} a_{k_p} & a_{l_{p-1}} \\ b_{k_p} & b_{l_{p-1}} \end{vmatrix} b_{l_p},$$

where $k_m = \min(i_m, j_m)$ and $l_m = \max(i_m, j_m)$.

Similarly, all minors of generic Green’s matrices can be shown (through a simple inductive argument) to be either 0 or products of linear and quadratic factors. Here, by “linear factor” we mean a factor of the type a_i , b_j , c_k , or d_l , and by “quadratic factor” we mean a factor of the type $xt - yz$, with x , y , t , z being entries of \vec{a} , \vec{b} , \vec{c} , \vec{d} .

We can then conclude that, given a black box computing $p(x, y, z, t) := xt - yz$ accurately, by Theorem 3.38 one can compute all minors of generic Green’s matrices. Therefore, as was observed in [18], one can evaluate all the minors of generic Green’s matrices, and consequently perform linear algebra accurately.

Green’s matrices belong to the class of *Hierarchically semi-separable* or *HSS* matrices. There are many definitions of the latter, one of them being that HSS matrices of order $k \in \mathbb{N}$ are matrices for which any off-diagonal submatrix has rank no bigger than k . Other examples are tridiagonal matrices, banded matrices, inverses of banded matrices, etc. The HSS matrices are extremely useful as preconditioners, and arise in many applications. Since determinants of tridiagonal matrices with independent indeterminates as entries are irreducible, and tridiagonals are special cases of HSS matrices, some (and perhaps all) HSS matrices do have irreducible determinants.

Still, we believe that further investigation of the large class of HSS matrices may yield other examples of subclasses for which simple black-box operations could be constructed in order to accurately compute minors, and therefore, be able to perform linear algebra accurately.

4 Other Models of Arithmetic

Though the arithmetic models in this paper use real (or complex) numbers and rounding errors, our goal is to draw conclusions about practical finite precision computation, i.e., with numbers represented as finite bit strings (e.g., floating point numbers). In such a bit model, all rational functions of the arguments can be computed accurately, even exactly, because the arguments are rational; the only question is cost. In this section we draw conclusions about cost from our analysis.

We would like to quantify our intuition that, for example, it is much cheaper to accurately compute the determinant of an n -by- n Vandermonde matrix with the familiar formula than with Gaussian elimination with sufficiently high precision arithmetic. We do not mean the difference between $O(n^2)$ and $O(n^3)$ arithmetic operations, but the difference in cost between low precision and high precision arithmetic. To quantify this cost, we need to pick a number representation.

We will assume that “failure” is not allowed, i.e., neither overflow nor underflow is permitted, so that intermediate (and final) results can grow or shrink in magnitude as needed to complete the computation.

We claim that the natural representation to use is the pair of integers (e, m) to represent $m \cdot 2^e$, i.e., binary floating point. Pros and cons of various number models are discussed in [13], but we restrict ourselves here to explaining why we choose floating as opposed to fixed point, which is also widely used for analysis (in fixed point, $m \cdot 2^e$ would be represented using up to e explicit zeros before or after the bits representing m).

One can of course represent the same set of (binary) rational numbers in both fixed and floating point, but floating point is much more compressed: It takes about $\log_2 |e| + \log_2 |m|$ bits to represent (e, m) , but about $|e| + \log_2 |m|$ bits to represent $m \cdot 2^e$ in fixed point, which is exponentially larger.

First, as a result of this possibly exponentially greater use of space by fixed point, it is possible for a sequence of n fixed-point arithmetic operations to take time exponential in n (repeated squaring

doubles the length of result at each step, even if only a fixed number of most significant bits are kept). In contrast, n floating point arithmetic operations with fixed relative error take time that grows at worst like $O(n^2)$ (attained by repeated squaring again, which adds one bit to e at each squaring). In particular, any of the expressions in earlier sections of this paper can be evaluated in polynomial time in the size of the expression, and the size of their floating point arguments.

Second, this exponentially greater use of space in fixed-point means that algorithms can appear “artificially” cheaper, because they are only polynomial in the input size $|e| + \log_2 |m|$, whereas they would not be polynomial as a function of the input size measured as $\log_2 |e| + \log_2 |m|$. (This is analogous to asking whether an algorithm with integer inputs runs in polynomial time or not, depending on whether the inputs are represented in unary or binary.) For example, it is possible to accurately compute the determinant of a general matrix with fixed point entries in polynomial time in the size of the input [9], but we know of no such polynomial time algorithm with floating point entries. Running a conventional determinant algorithm (e.g., Gaussian elimination with pivoting) in high enough precision would require roughly $\log_2 \kappa(A) = \log_2(\|A\| \cdot \|A^{-1}\|)$ bits of precision, which can grow like $|e|$ rather than $\log_2 |e|$ (e.g., consider

$$A = \begin{bmatrix} y - x & y \\ y & y + x \end{bmatrix}$$

for $y \gg x$, where $\det(A) = -x^2$).

Indeed, the obvious “witness” to identify a singular matrix, a null-vector, can have exponentially more nonzero bits than the matrix, as the following example shows. Consider the $(2n+1)$ -by- $(2n+1)$ tridiagonal matrix T with 1s on the subdiagonal, -1 s on the superdiagonal, and $\text{diag}(T) = [x_1, x_2, \dots, x_{n-1}, x_n, 0, -x_n, -x_{n-1}, \dots, -x_2, -x_1]$. It is easy to confirm that T is singular, with right null vector $v = [1, p_1, p_2, \dots, p_{2n}]$ where $p_i = \det(T(1 : i, 1 : i))$ is a leading principal minor. If we let $x_i = 2^{e_i}$ with $e_1 = 0$, $e_2 = 1$, and $e_i \geq e_{i-1} + e_{i-2}$, then one can confirm for $i \leq n$ that p_i is an integer with f_i nonzero bits, where $f_1 = 1$, $f_2 = 2$, and $f_i = f_{i-1} + f_{i-2}$ is the Fibonacci sequence. Since f_i grows exponentially, the null vector v has exponentially many bits as a function of n , whereas the size of T is at most $O(n \log e_n)$, which can be as small as $O(n^2)$.

Another way to see the difference between fixed and floating point is to consider the simple expression $\prod_{i=1}^n (1 + x_i)$. If the x_i are supplied in fixed point, the entire expression can be computed exactly in polynomial time. However in floating point, though the leading bits and trailing bits are easy, computing some of the bits is as hard as computing the permanent, a problem widely believed to have exponential complexity in n [76].

Here is the reduction to the permanent.³ Let A be an n -by- n matrix whose entries are 0s and 1s. The permanent is the same as the determinant, except that all terms in the Laplace expansion are added, instead of some being added and some subtracted. Let r_i and c_j be independent indeterminates, and consider the multivariate polynomial

$$p(r_1, \dots, r_n, c_1, \dots, c_n) = \prod_{A_{ij} \neq 0} (1 + r_i c_j). \quad (15)$$

Then the coefficient k of $\prod_{i=1}^n r_i c_i$ in the expansion of p can be seen to be the permanent. Next we replace r_i and c_j by widely enough spaced powers of 2, so that every coefficient of every term

³We acknowledge Benjamin Diament for having discovered the result relating floating point complexity to the permanent.

in the expansion of p appears in non-overlapping bits of p evaluated at these powers of 2. Since no coefficient can exceed 2^{n^2} , and since the sequence of exponents $(f_n, \dots, f_1, e_n, \dots, e_1)$ in any term $\prod_{i=1}^n r_i^{e_i} c_i^{f_i}$ of p can be thought of as the unique expansion of a number in base $n+1$, one can see that choosing $r_i = 2^{n^2(n+1)^{i-1}}$ and $c_j = 2^{n^2(n+1)^{n+j-1}}$ suffices. The biggest possible product $r_i c_j$ is $r_n c_n = 2^{n^2((n+1)^{n-1} + (n+1)^{2n-1})} \leq 2^{2n^2(n+1)^{2n}}$, where the exponent takes at most $\log_2(2n^2(n+1)^{2n}) = O(n \log n)$ bits to represent, so all the arguments $r_i c_j$ in the product in (15) take $O(n^3 \log n)$ bits to represent.

Now we consider “black box arithmetic”, whose purpose is to model the use of subroutine libraries with selected high accuracy operations. We claim that any multivariate polynomial (“black box”) with t terms of maximum degree d , can be evaluated accurately in polynomial time as a function of d , t and the size of the input floating point numbers. The algorithm is simply to evaluate each term exactly, and then sum them in decreasing order of exponents, using a register of about $\log_2 t$ bits more than needed to store the longer term exactly [19, 16]. In particular, any enumerable collection of black-boxes that are all bounded in degree d and number of terms t can all be thought of as running in time polynomial in the size of their floating point arguments, just like the basic operations of addition, subtraction and multiplication. If the number of terms t is proportional to the number of inputs (e.g., dot products of vectors of length t), then the cost is still polynomial in the input size.

In summary, in a natural floating point model of arithmetic, the algorithms we have discussed run in polynomial time in the size of the inputs, whereas simply running a conventional algorithm in sufficiently high precision arithmetic to get the answer accurately can take exponentially longer. We know of no guaranteed polynomial-time alternatives to our algorithms.

5 Structured Condition Numbers

In this section we begin by recalling some attractive properties of structured condition numbers for problems that we can solve accurately, and discuss possible generalizations. If our problem is evaluating the function $p(x_1, \dots, x_n)$, then the structured condition number κ_{struct} is simply the derivative of the relative change in p with respect to relative changes in its arguments:

$$\kappa_{struct} = \frac{\|(x_1 \frac{\partial p}{\partial x_1}, \dots, x_n \frac{\partial p}{\partial x_n})\|}{|p|} \quad (16)$$

where any vector norm may be used in the numerator.

The simplest case, as before, is for problems described by Theorem 5.12 and Corollary 5.15, which say that in the complex case, a necessary and sufficient condition for accurate evaluation of complex $p(x)$ using only traditional arithmetic (\pm and \times) is that $V(p)$ be allowable, in which case $p(x)$ factors completely into factors of the forms x_i^α , and $(x_i \pm x_j)^\beta$, where α and β are fixed integers. This covers many of the linear algebra examples in Section 2. Given such a simple expression it is easy to evaluate the structured condition number: Each factor x_i^α adds α to $\frac{x_i \frac{\partial p}{\partial x_i}}{p}$, and each factor $(x_i \pm x_j)^\beta$ adds $|\beta x_i / (x_i \pm x_j)| \leq |\beta| / \text{rel_gap}(x_i, \mp x_j)$.

Slightly more generally, for expressions satisfying NIC, e.g., including real expressions that only add like-signed values, analogous conclusions can be drawn. This is because factors that only add like-signed values can only make bounded contributions to the condition number.

Given a structured condition number for a decomposition like LDU with complete pivoting (an RRD), this essentially becomes a structured condition number for the SVD [15, Thm 2.1].

Now we consider the set of *ill-posed problems*, i.e., the ones whose structured condition numbers are infinite. Examining (16), we see that $p = 0$ is a necessary condition, i.e., the ill-posed problems are a subset of $V(p)$. (If $p(x)$ were rational, we would include the poles as well.) For every term $|\beta|/\text{rel_gap}(x_i, \mp x_j)$ in the structured condition number, the corresponding ill-posed set is defined by $x_i = \mp x_j$. All of $V(p)$ is not necessarily ill-posed, since for example small relative changes in x only cause small relative changes in $p(x) = x^\alpha$.

It is natural to ask if there is a relationship between the *distance to the nearest ill-posed problem*, i.e., the smallest relative change to the x_i that make the problem ill-posed, and its structured condition number [10]. It is easy to see that for any term $|\beta|/\text{rel_gap}(x_i, \mp x_j)$ in the structured condition number, the smallest relative changes to x_i and $\mp x_j$ that make it infinite are close to $\text{rel_gap}(x_i, \mp x_j)$ when it is small. In other words, the structured condition number is close to the reciprocal of the distance to the nearest ill-posed problem, measured by the smallest relative change to the arguments x_i . This helps explain geometrically why the structured condition number can be so much smaller than the unstructured one: it takes, for example, a much larger perturbation to make $x_i = i - \frac{1}{2}$ and $x_j = j - \frac{1}{2}$ equal than the smallest singular value of the Hilbert matrix $H_{ij} = 1/(x_i + x_j)$.

This reciprocal-condition-number property, that the reciprocal of the condition number is approximately the distance to the nearest ill-posed problem, is common in numerical analysis [10, 67, 69]. The following simple asymptotic argument shows why:

If the structured condition number (16) is very large, then some component $|x_i \frac{\partial p}{\partial x_i} / p| \gg 1$, i.e., $|p / \frac{\partial p}{\partial x_i}| \ll |x_i|$, or in other words one step of Newton's method $x_i^{\text{new}} = x_i - p / \frac{\partial p}{\partial x_i}$ to find a root of $p = 0$ will take a very small step. Therefore it is plausible that this step $p / \frac{\partial p}{\partial x_i}$ is very close to the smallest (absolute) distance to the variety in the x_i direction (or an integer multiple of $p / \frac{\partial p}{\partial x_i}$ is, the multiplicity of the root) and dividing by $|x_i|$ yields the relative distance.

Now let us go beyond expressions evaluable accurately just using NIC. Consider the case of a real positive polynomial or empty variety, as discussed in Section 3.2. The analysis in Theorem 3.5 (resp., Theorem 3.6) shows that the relative condition number will grow like $1/p_{\min}$ (resp., $1/p_{\min, \text{homo}}$), the reciprocal of the smallest value $p(x)$ can take on the appropriate domain. So the relative condition number can be arbitrarily large, but in the absence of a variety intersecting the domain it remains bounded.

Based on these examples and analysis, we conjecture that for traditional arithmetic, the following two statements hold. (1) The reciprocal of the structured condition number is an approximation of the relative distance from x to the nearest ill-posed problem, perhaps asymptotically. (2) This relative distance is approximately given by $\text{rel_gap}(x_i, \mp x_j)$ for some i and j .

This reciprocal-condition-number property is quite robust as the arguments above suggest, and does not necessarily depend on accurate evaluability. For example, if $p(x) = (x_1 + x_2 + x_3)^\alpha$ then its structured condition number is $\alpha \|x\| / |x_1 + x_2 + x_3|$, and $|x_1 + x_2 + x_3| / \|x\|_1$ is indeed the relative distance. However, the reciprocal-condition-number property is not universal but depends on the structure we impose [66, 68, 70]. Just as this reciprocal condition number property is equivalent to the statement that computing the condition number is as sensitive a problem as solving the original problem, we conjecture that the structured condition number κ_{struct} can only be computed accurately if the original problem p can be, at least in the interesting case when κ_{struct} is large. This seems reasonable since $p(x)$ ends up in the denominator of κ_{struct} , so we need to evaluate p

accurately near its zeros (or poles). But the numerators $\partial p/\partial x_i$ could be anything, and perhaps even have zeros on unallowable varieties, so to be more precise we conjecture that p can be evaluated accurately in some open neighborhood of its zeros (or poles) if and only if κ_{struct} can be.

6 Conclusions

In this paper, we have made the case for accurate evaluation of polynomial expressions and accurate linear algebra; we have shown that such evaluation is desirable (Section 1), significant (Section 4) and often realizable efficiently (Section 2). We have listed, in Section 2, many types of structured matrices that have been analyzed from an accuracy perspective in the numerical linear algebra literature, while in Section 3 we identified the common algebraic structure that made them analyzable in the first place.

There are limits to how much we can hope to extend the class of structured matrices for which linear algebra can be performed accurately; the “negative examples” of Section 3.5 show that, for some classes of matrices, accuracy cannot be achieved in finite precision, and both Sections 2 and 3 mention problems that are impossible to solve in “traditional” arithmetic. The former should be seen as “hard” barriers, but the latter should be seen as a challenge, both from theoretical and computational perspectives. The theory should aim to provide answers to the question of how to extend one’s arithmetic by adding “black-box” operations, in order to make these structured problems solvable (as we do for the examples of Section 2.3); the computation should design software implementing such “black boxes”.

In summary, accurate evaluation is an important area of scientific computing, which has been advanced by the recent results presented here. Plenty of work remains in adding to both the theoretical framework (which apparently requires familiarity with “pure” mathematical fields such as algebraic geometry, topology, and analysis) and to the practical one (software implementation).

References

- [1] A. V. Aho, J. E. Hopcroft, and J. D. Ullman. *The design and analysis of computer algorithms*. Addison-Wesley Publishing Co., Reading, Mass.-London-Amsterdam, 1975. Second printing, Addison-Wesley Series in Computer Science and Information Processing.
- [2] A. S. Alfa, J. Xue, and Q. Ye. Accurate computation of the smallest eigenvalue of a diagonally dominant M -matrix. *Math. Comp.*, 71(237):217–236 (electronic), 2002.
- [3] E. Anderson, Z. Bai, C. Bischof, J. Demmel, J. Dongarra, J. Du Croz, A. Greenbaum, S. Hammarling, A. McKenney, S. Blackford, and D. Sorensen. *LAPACK Users’ Guide (third edition)*. SIAM, Philadelphia, 1999.
- [4] Å. Björck and V. Pereyra. Solution of Vandermonde systems of equations. *Math. Comp.*, 24(112):893–903, 1970.
- [5] E. Boman, B. Hendrickson, and S. Vavasis. Solving elliptic finite element systems in near-linear time with support preconditioners. [arXiv.org/cs/0407022](https://arxiv.org/abs/cs/0407022), 2004.
- [6] T. Boros, T. Kailath, and V. Olshevsky. A fast Björck-Pereyra-type algorithm for parallel solution of Cauchy linear equations. *Lin. Alg. Appl.*, 302/303:265–293, 1999.

- [7] T. Chan. Rank revealing QR factorizations. *Lin. Alg. Appl.*, 88/89:67–82, 1987.
- [8] S. Chandrasekaran and I. Ipsen. On rank-revealing QR factorizations. *SIAM Journal on Matrix Analysis and Applications*, 15, 1994.
- [9] K. Clarkson. Safe and effective determinant evaluation. In *33rd Annual Symp. on Foundations of Comp. Sci.*, pages 387–395, 1992.
- [10] J. Demmel. On condition numbers and the distance to the nearest ill-posed problem. *Num. Math.*, 51(3):251–289, July 1987.
- [11] J. Demmel. Accurate singular value decompositions of structured matrices. *SIAM J. Matrix Anal. Appl.*, 21(2):562–580 (electronic), 1999.
- [12] J. Demmel, B. Diament, and G. Malajovich. On the complexity of computing error bounds. *Found. Comput. Math.*, 1(1):101–125, 2001.
- [13] J. Demmel, I. Dumitriu, and O. Holtz. Toward accurate polynomial evaluation in rounded arithmetic. In *Foundations of computational mathematics, Santander 2005*, volume 331 of *London Math. Soc. Lecture Note Ser.*, pages 36–105. Cambridge Univ. Press, Cambridge, 2006.
- [14] J. Demmel and W. Gragg. On computing accurate singular values and eigenvalues of acyclic matrices. *Lin. Alg. Appl.*, 185:203–218, 1993.
- [15] J. Demmel, M. Gu, S. Eisenstat, I. Slapničar, K. Veselić, and Z. Drmač. Computing the singular value decomposition with high relative accuracy. *Lin. Alg. Appl.*, 299(1–3):21–80, 1999.
- [16] J. Demmel and Y. Hida. Accurate and efficient floating point summation. *SIAM J. Sci. Comp.*, 25(4):1214–1248, 2003.
- [17] J. Demmel and W. Kahan. Accurate singular values of bidiagonal matrices. *SIAM J. Sci. Stat. Comput.*, 11(5):873–912, September 1990.
- [18] J. Demmel and P. Koev. Necessary and sufficient conditions for accurate and efficient rational function evaluation and factorizations of rational matrices. In *Structured matrices in mathematics, computer science, and engineering, II (Boulder, CO, 1999)*, volume 281 of *Contemp. Math.*, pages 117–143. Amer. Math. Soc., Providence, RI, 2001.
- [19] J. Demmel and P. Koev. Accurate and efficient algorithms for floating point computation. In *Applied mathematics entering the 21st century*, pages 73–88. SIAM, Philadelphia, PA, 2004.
- [20] J. Demmel and P. Koev. Accurate SVDs of weakly diagonally dominant M -matrices. *Numer. Math.*, 98(1):99–104, 2004.
- [21] J. Demmel and P. Koev. The accurate and efficient solution of a totally positive generalized Vandermonde linear system. *SIAM J. Matrix Anal. Appl.*, 27(1):142–152 (electronic), 2005.
- [22] J. Demmel and P. Koev. Accurate SVDs of polynomial Vandermonde matrices involving orthonormal polynomials. *Linear Algebra Appl.*, 417(2-3):382–396, 2006.

- [23] J. Demmel and K. Veselić. Jacobi’s method is more accurate than QR. *SIAM J. Mat. Anal. Appl.*, 13(4):1204–1246, 1992.
- [24] F. M. Dopico, J. M. Molera, and J. Moro. An orthogonal high relative accuracy algorithm for the symmetric eigenproblem. *SIAM J. Matrix Anal. Appl.*, 25(2):301–351 (electronic), 2003.
- [25] Z. Drmač. Accurate computation of the product induced singular value decomposition with applications. *SIAM J. Num. Anal.*, 35(5):1969–1994, 1998.
- [26] S. Eisenstat and I. Ipsen. Relative perturbation techniques for singular value problems. *SIAM J. Numer. Anal.*, 32(6), 1995.
- [27] S. M. Fallat. Bidiagonal factorizations of totally nonnegative matrices. *Amer. Math. Monthly*, 108(8):697–712, 2001.
- [28] H. K. Farahat. On Schur functions. *Proc. London Math. Soc. (3)*, 8:621–630, 1958.
- [29] F. P. Gantmacher and M. G. Krein. *Oscillation matrices and kernels and small vibrations of mechanical systems*. AMS Chelsea Publishing, Providence, RI, revised edition, 2002. Translation based on the 1941 Russian original, Edited and with a preface by Alex Eremenko.
- [30] M. Gasca and J. M. Peña. Total positivity and Neville elimination. *Linear Algebra Appl.*, 165:25–44, 1992.
- [31] M. Gasca and J. M. Peña. On factorizations of totally positive matrices. In *Total Positivity and its Applications*, pages 109–130. Kluwer Academic Publishers, Dordrecht, The Netherlands, 1996.
- [32] M. Gu and S. Eisenstat. An efficient algorithm for computing a strong rank-revealing QR factorization. *SIAM J. Sci. Comput.*, 17(4):848 – 869, 1996.
- [33] N. J. Higham. Error analysis of the Björck-Pereyra algorithms for solving Vandermonde systems. *Numer. Math.*, 50(5):613–632, 1987.
- [34] N. J. Higham. Fast solution of Vandermonde-like systems involving orthogonal polynomials. *IMA J. Numer. Anal.*, 8(4):473–486, 1988.
- [35] N. J. Higham. Stability analysis of algorithms for solving confluent Vandermonde-like systems. *SIAM J. Mat. Anal. Appl.*, 11(1):23–41, 1990.
- [36] O. Holtz. The inverse eigenvalue problem for symmetric anti-bidiagonal matrices. *Linear Algebra Appl.*, 408:268–274, 2005.
- [37] P. Hong and C. T. Pan. Rank-Revealing QR Factorizations and the Singular Value Decomposition. *Math. Comp.*, 58:213–232, 1992.
- [38] T.-M. Hwang, W.-W. Lin, and E. K. Yang. Rank revealing lu factorization. *Linear Algebra and Its Applications*, 175:115–141, 1992.
- [39] Y. Ikebe. On Inverses of Hessenberg Matrices. *Lin. Alg. Appl.*, 24:93–97, 1979.

- [40] W. Kahan and I. Farkas. Algorithm 167: calculation of confluent divided differences. *Commun. ACM*, 6(4):164–165, 1963.
- [41] W. Kahan and I. Farkas. Algorithm 168: Newton interpolation with backward divided differences. *Commun. ACM*, 6(4):165, 1963.
- [42] W. Kahan and I. Farkas. Algorithm 169: Newton interpolation with forward divided differences. *Commun. ACM*, 6(4):165, 1963.
- [43] T. Kailath and V. Olshevsky. Displacement structure approach to Chebyshev-Vandermonde and related matrices. *Integral Equations Operator Theory*, 22(1):65–92, 1995.
- [44] T. Kailath and V. Olshevsky. Displacement-structure approach to polynomial Vandermonde and related matrices. *Linear Algebra Appl.*, 261:49–90, 1997.
- [45] S. Karlin. *Total positivity. Vol. I.* Stanford University Press, Stanford, Calif, 1968.
- [46] P. Koev. Accurate eigenvalues and SVDs of totally nonnegative matrices. *SIAM J. Matrix Anal. Appl.*, 27(1):1–23 (electronic), 2005.
- [47] P. Koev. Accurate computations with totally nonnegative matrices. *SIAM J. Matrix Anal. Appl.*, 29:731–751, 2007.
- [48] P. Koev and F. Dopico. Accurate eigenvalues of certain sign regular matrices. *Linear Algebra Appl.*, 424(2-3):435–447, 2007.
- [49] R.-C. Li. Relative perturbation theory. II. Eigenspace and singular subspace variations. *SIAM J. Matrix Anal. Appl.*, 20(2):471–492 (electronic), 1999.
- [50] I. G. Macdonald. *Symmetric functions and orthogonal polynomials*, volume 12 of *University Lecture Series*. American Mathematical Society, Providence, RI, 1998. Dean Jacqueline B. Lewis Memorial Lectures presented at Rutgers University, New Brunswick, NJ.
- [51] A. Marco and J.-J. Martínez. A fast and accurate algorithm for solving Bernstein-Vandermonde linear systems. *Linear Algebra Appl.*, 422(2-3):616–628, 2007.
- [52] J. J. Martínez and J. M. Peña. Fast algorithms for Björck-Pereyra type for solving Cauchy-Vandermonde linear systems. *Appl. Num. Math.*, 26(3):343–352, 1998.
- [53] J. J. Martínez and J. M. Peña. Factorizations of Cauchy-Vandermonde matrices. *Linear Algebra Appl.*, 284(1-3):229–237, 1998. ILAS Symposium on Fast Algorithms for Control, Signals and Image Processing (Winnipeg, MB, 1997).
- [54] J. J. Martínez and J. M. Peña. Factorizations of Cauchy-Vandermonde matrices with one multiple pole. In *Recent research on pure and applied algebra*, pages 85–95. Nova Sci. Publ., Hauppauge, NY, 2003.
- [55] R. Mathias. Accurate eigensystem computations by Jacobi methods. *SIAM J. Mat. Anal. Appl.*, 16(3):977–1003, 1996.
- [56] The MathWorks, Inc., Natick, MA. *MATLAB Reference Guide*, 1992.

- [57] E. Miller and B. Sturmfels. *Combinatorial commutative algebra*, volume 227 of *Graduate Texts in Mathematics*. Springer-Verlag, New York, 2005.
- [58] L. Miranian and M. Gu. Strong rank revealing LU factorizations. *Linear Algebra Appl.*, 367:1–16, 2003.
- [59] R. Nabben. Decay Rates of the Inverse of Nonsymmetric Tridiagonal and Band Matrices. *SIAM Journal on Matrix Analysis and Applications*, 20(3):820–837, 1999.
- [60] C. O’Cinneide. Relative-error for the LU decomposition via the GTH algorithm. *Numer. Math.*, 73:507–519, 1996.
- [61] B. Parlett. *Acta Numerica*, chapter The new qd algorithms, pages 459–491. Cambridge University Press, 1995.
- [62] M. J. Peláez and J. Moro. Accurate factorization and eigenvalue algorithms for symmetric DSTU and TSC matrices. *SIAM J. Matrix Anal. Appl.*, 28(4):1173–1198 (electronic), 2006.
- [63] J. M. Peña. LDU decompositions with L and U well conditioned. *Electron. Trans. Numer. Anal.*, 18:198–208 (electronic), 2004.
- [64] J. Renegar. On the computational complexity and geometry of the first-order theory of the reals. I. Introduction. Preliminaries. The geometry of semi-algebraic sets. The decision problem for the existential theory of the reals. *J. Symbolic Comput.*, 13(3):255–299, 1992.
- [65] B. Reznick. *Some concrete aspects of Hilbert’s 17th problem*, volume 253 of *Contemporary Mathematics*. Amer. Math. Society, 2000.
- [66] S. Rump. Structured perturbations and symmetric matrices. *Lin. Alg. Appl.*, 278:121–132, 1998.
- [67] S. Rump. Ill-conditioned matrices are componentwise near to singularity. *SIAM Review*, 41(1):102–112, 1999.
- [68] S. Rump. Ill-conditionedness need not be componentwise near to ill-posedness for least squares problems. *BIT Numerical Mathematics*, 39(1):143–151, 1999.
- [69] S. Rump. Structured Perturbations Part I: Normwise Distances. *SIAM J. Mat. Anal. Appl.*, 25(1):1–30, 2003.
- [70] S. Rump. Structured Perturbations Part II: Componentwise Distances. *SIAM J. Mat. Anal. Appl.*, 25(1):31–56, 2003.
- [71] J. R. Shewchuk. Adaptive Precision Floating-Point Arithmetic and Fast Robust Geometric Predicates. *Discrete & Computational Geometry*, 18:305–363, 1997.
- [72] R. P. Stanley. *Enumerative combinatorics. Vol. 2*, volume 62 of *Cambridge Studies in Advanced Mathematics*. Cambridge University Press, Cambridge, 1999. With a foreword by Gian-Carlo Rota and appendix 1 by Sergey Fomin.
- [73] G. W. Stewart. Updating a rank-revealing ULV decomposition. *SIAM J. Mat. Anal. Appl.*, 14(2):494–499, April 1993.

- [74] A. Tarski. *A decision method for elementary algebra and geometry*. University of California Press, Berkeley, 1951.
- [75] J. Taylor. *Several complex variables with connections to algebraic geometry and Lie groups*. AMS Series on Graduate Studies in Mathematics. American Math Society, 2004.
- [76] L. G. Valiant. The complexity of computing the permanent. *Theoret. Comput. Sci.*, 8(2):189–201, 1979.
- [77] Q. Ye. Computing singular values of diagonally dominant matrices to high relative accuracy. Preprint, 2007.
- [78] Q. Ye. Relative perturbation bounds for eigenvalues of diagonally dominant matrices. Preprint, 2007.
- [79] G. M. Ziegler. *Lectures on polytopes*, volume 152 of *Graduate Texts in Mathematics*. Springer-Verlag, New York, 1995.