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Verification of the Functional Behavior of a Floating-Point Program: an Industrial Case Study

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Abstract

We report on a case study that was conducted as part of an industrial research project on static analysis of critical C code. The example program considered in this paper is an excerpt of an industrial code, only slightly modified for confidentiality reasons, involving floating-point computations. The objective was to establish a property on the functional behavior of this code, taking into account rounding errors made during computations. The property is formalized using ACSL, the behavioral specification language available inside the Frama-C environment, and it is verified by automated theorem proving.

Keywords: Deductive Program Verification, Automated Theorem Proving, Floating-Point Computations, Quaternions

1. Introduction

The objective of the U3CAT project¹ was to design various kind of static analyses of C source code, to implement them inside the Frama-C environment [1], and to experiment them on critical industrial C programs. A part of this project was focused on the verification of programs involving floating-point computations. Several case studies of this particular kind were proposed by industrial partners of the project, and were analyzed using techniques based on abstract interpretation and on deductive verification.

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This paper reports on one such case study. A functional property of its behavior is formalized using ACSL—the behavioral specification language of Frama-C—and proved using a combination of automated theorem provers. These are either fully automatic ones: SMT (*Satisfiability Modulo Theories*) solvers Alt-Ergo [2, 3], CVC3 [4] and Z3 [5], the solver Gappa [6] for real arithmetic; or the interactive proof assistant Coq [7].

We first present in Section 2 the case study itself and the functional property that should be validated. We discuss there why we believe this case study is interesting to publish. In Section 3 we describe the basics of the verification environment in which we verified the program: Frama-C, the ACSL specification language [8] including its specific features about floating-point computations, and the Jessie/Why plug-in [9, 10, 11] for deductive verification in Frama-C. We emphasize an important point of the methodology we followed: in a first step, one should specify the program, and prove it, using an idealized model of execution, where no rounding errors occur, that is where computations are assumed to be made in infinite precision. This is the mode we use to perform a preliminary analysis of the case study in Section 4. Only in a second step one should adapt the specifications, and the proof, to take into account rounding errors in floating-point computations: this is done for our case study in Section 5.

2. Presentation of the Case Study

The case study was provided by the company *Sagem Défense et Sécurité* (<http://www.sagem-ds.com/>), which is part of the larger group *Safran*. It is specialized in high-technology, and holds leadership positions in optronics, avionics, electronics and critical software for both civil and military markets. *Sagem* is the first company in Europe and third worldwide for inertial navigation systems used in air, land and naval applications.

The case study is an excerpt of a code related to inertial navigation, that deals with rotations in the three-dimensional space. A standard representation of such rotations makes use of the mathematical notion of *quaternions* [12]. To perform the verification of that case study, there is indeed no need to understand why or how this representation works. We summarized below only the basic notions about quaternions that are needed for our purpose.

2.1. Quaternions in a Nutshell

Basically, the set of quaternions \mathbb{H} can be identified with the four-dimensional vector space \mathbb{R}^4 over the real numbers. As a vector space, \mathbb{H} is naturally equipped

with the operations of addition and multiplication by a scalar. A common notation is made by choosing some basis denoted as $(1, i, j, k)$, so that every quaternion q is uniquely written as a linear combination $q_1 + q_2i + q_3j + q_4k$. Using this basis, the *multiplication* of two quaternions can be defined thanks to the identities

$$\begin{aligned} i^2 = j^2 = k^2 &= -1 \\ ij = k \quad jk = i \quad ki = j \\ ji = -k \quad kj = -i \quad ik = -j \end{aligned}$$

leading to the formula

$$\begin{aligned} (q_1 + q_2i + q_3j + q_4k) \times (p_1 + p_2i + p_3j + p_4k) = \\ q_1p_1 - q_2p_2 - q_3p_3 - q_4p_4 + \\ (q_1p_2 + q_2p_1 + q_3p_4 - q_4p_3)i + \\ (q_1p_3 - q_2p_4 + q_3p_1 + q_4p_2)j + \\ (q_1p_4 + q_2p_3 - q_3p_2 + q_4p_1)k \end{aligned}$$

It is worth to remind that multiplication is *not* commutative.

The *norm* of a quaternion is also defined, as

$$\|q\| = \sqrt{q_1^2 + q_2^2 + q_3^2 + q_4^2}$$

Among other properties, an important property is that the norm of a product is equal to the product of the norms. Quaternions of norm 1 are of particular interest for representing rotations.

2.2. The Source Code

The source code that was given to analyze mainly amounts to repeatedly multiplying a quaternion by other quaternions that come from some external sources of measure. The simplified source code is given on Figure 1, where the external source of quaternion is abstracted by the C function `random_unit_quat` returning an arbitrary quaternion. In C, a quaternion is represented by an array of four double-precision floating-point numbers (type `double`). We remind that the *precision* of type `double` is 53 binary digits, meaning that the relative precision of the representation of real numbers is approximately 10^{-16} .

The arbitrary quaternions returned by function `random_unit_quat` are intended to be of norm 1, so the repeated multiplication should in principle remain of norm 1 over time. However, due to the imprecision of the floating-point representation, this property is not valid. First, the norm of those arbitrary quaternions

```

typedef double quat[4];

/// copy of a quaternion
void Quat_copy(const quat src,quat dst) {
    dst[0] = src[0];
    dst[1] = src[1];
    dst[2] = src[2];
    dst[3] = src[3];
}

/// multiplication of quaternions
void Quat_prod(const quat q1, const quat q2, quat q) {
    q[0] = q1[0]*q2[0] - q1[1]*q2[1] - q1[2]*q2[2] - q1[3]*q2[3];
    q[1] = q1[0]*q2[1] + q1[1]*q2[0] + q1[2]*q2[3] - q1[3]*q2[2];
    q[2] = q1[0]*q2[2] - q1[1]*q2[3] + q1[2]*q2[0] + q1[3]*q2[1];
    q[3] = q1[0]*q2[3] + q1[1]*q2[2] - q1[2]*q2[1] + q1[3]*q2[0];
}

/// returns a random quaternion of norm 1
void random_unit_quat(quat q);

/// repeated multiplication of quaternions of norm 1
int test1(void) {
    quat current, next, incr;
    random_unit_quat(current);
    while (1) {
        random_unit_quat(incr);
        Quat_prod(current,incr,next);
        Quat_copy(next,current);
    }
    return 0;
}

```

Figure 1: The C source code

cannot be exactly 1, only close to 1 up to a small amount. Second, due to additional imprecisions of the computation of multiplication, the norm of the iterated multiplication is going to slowly drift over time. In a critical application, this drift may be dangerous², so the original code “re-normalizes” the quaternion current, in the sense that its components are divided by its norm, so as the norm hopefully remains close to 1. Hence for our given code without re-normalization, one can only try to establish that the norm remains close to 1 for a limited time.

2.3. *The Property to Establish*

One can express the drift of the norm of current as a function of the number of iterations. If there is an acceptable upper bound on the drift, then the re-normalization may safely be dropped. The aim was to find such a bound and to prove its correctness.

Looking at the code, one (reasonably experienced in floating-point computations) observes that the rounding error on the norm of a product is bounded by some constant, so the property that we can think of is of the form

$$(1 - \varepsilon)^n \leq \|\text{current}\| \leq (1 + \varepsilon)^n$$

where n is the number of iterations, and ε is some constant to be determined, of course as small as possible.

In the remainder of the paper, we will discuss only the right part of that property:

$$\|\text{current}\| \leq (1 + \varepsilon)^n$$

the left part being treated analogously.

2.4. *Significance of the Case Study*

Although the program is very small, this case study should be considered as “industrial” for two main reasons. First it is provided by a true industrial company, from a true program that they developed. Second, the property that we have to address is a real issue that they want to solve.

The case study is significant from both an industrial and an academic point of view.

²In fact, this kind of loss of precision over time due to iterated rounding errors is a typical issue in critical C code: the famous bug of the Patriot missile battery (See <http://www.ima.umn.edu/~arnold/455.f96/disasters.html>) was of this kind, an internal clock being iteratively incremented by step of 0.1 seconds, although unfortunately 0.1 is not exactly representable neither as a fixed-point nor as a floating-point number [13].

- For an industrial, the property to address is a complicated one. The only approach that was possible for our industrial partner is to perform iteration of product of randomly generated quaternions and observe the drift over time. The results suggest that the norm remains close to 1 for a significant time, but random testing does not provide a strong guarantee, and an analysis of the worst case is required.

Knowing a bound in the worst case may allow the author of the code to get rid of the cost of re-normalization that it is done currently, which may permit to iterate the capture of motion at a higher rate. It is thus desirable to know whether there exists methods and tools in academia with which such a property can be addressed.

- For academic researchers, it is good to have such an example of a property that is needed in “real life”. This kind of property, bounding the accumulated rounding error over time, is clearly not widely studied until now. It is a good thing to publicize such concrete examples, since industrial examples are usually not easily accessible to academia.

Making such an example public naturally provides interesting material for tool developers. They should be interested in demonstrating that their favorite approach is able to cope with such a problem. Also, several authors willing to provide their own solutions to the same problem generates a constructive kind of competition, in the same spirit as verification competitions organized recently [14, 15].

For us, the goal is to show how we addressed the problem with the Frama-C/Jessie tool suite, what kind of strong or weak features we identified, and then encourage people to use the tool suite if they have similar problems to solve, in a better informed way.

3. Basics of the Verification Environment

To conduct this case study, we used the Jessie plug-in [9, 10] of Frama-C. The analysis method performed by this plug-in is of the kind of *deductive verification*. It amounts to formalize the expected properties using a formal specification language, then to generate *verification conditions*: logic formulas that should be proved valid, so as to establish that the code respects the given specification. Those formulas are typically discharged using automated theorem provers.

Significant progress was made in recent years on the development of verification systems based on deductive verification, in particular those dedicated to mainstream programming languages. Several mature environments exist nowadays: systems like ESC-Java2 [16], Mobius PVE (<http://kindsoftware.com/products/opensource/Mobius/>), Jahob [17] can deal with Java code typically annotated with JML [18]; VCC [19] deals with C code, Spec# [20] deals with C# programs, Spark [21] with Ada programs, etc. Frama-C also belongs to this collection: it is an environment for static analysis of C code. Its architecture is extensible: it is built around a kernel providing C files parsing and typing, and static analyzers can be plugged-in under the form of dynamically loaded libraries. Among others, two Frama-C plug-ins are specialized in deductive verification: WP and Jessie. Frama-C kernel implements the specification language ACSL [8].

As far as we know, none of the systems above provide a faithful support for floating-point computations. Only the Jessie plug-in of Frama-C has such a feature [22], which was designed during the U3CAT project. This support is based in part on an extension of the ACSL specification language.

3.1. An Illustrative Example

We present the basics of the use of Frama-C/Jessie, and the main components we need from the ACSL language. The process for verifying a C source code with respect to a functional requirement is first to annotate the source with ACSL clauses formalizing the requirement, and run Frama-C and the Jessie plug-in on the annotated code. Jessie translates the annotated code into the Why3 [23, 24] intermediate language, that includes a verification condition generator. These conditions are then visualized in a graphical interface that allows the user to run external provers on them. The programs of this paper were analyzed with Frama-C version Oxygen, Jessie version 2.32, and Why3 version 0.81.

To illustrate this process, consider the following example originally proposed by Ayad [22]. This is a small C function that aims at computing an approximation of the exponential function on the domain $[-1; 1]$

```
double my_exp(double x) {
    return 0.9890365552 + 1.130258690 * x + 0.5540440796 * x * x;
}
```

the formula used in this code implements a so-called *Remez polynomial approximation* of degree 2. A typical requirement is naturally to state a bound on the difference between the result computed by this function on an argument x and the true real value $\exp(x)$. Such a requirement must include the assumption that x

is in the interval $[-1; 1]$. Using the ACSL language, such a requirement is formalized by stating a *contract* on the C function, which is basically made of a *precondition* and a *post-condition*. Such a contract is inserted in the C code inside the special form of comments `/*@ ... @*/`. On this example we can write

```

1 /*@ requires \abs(x) <= 1.0;
2   @ ensures \abs(\result - \exp(x)) <= 0x1p-4;
3   @*/
4 double my_exp(double x) {
5   ...

```

The **requires** clause on line 1 introduces the precondition, using `\abs` which is a built-in symbol in ACSL and denotes the absolute value. The **ensures** clause on line 2 introduces the post-condition. It states that if r is the result of the function call, then $|r - \exp(x)| \leq \frac{1}{16}$ (notations of the form `0xhh.hhpdd` are hexadecimal FP literals, where h are hexadecimal digits and dd is in decimal, and denote number $hh.hh \times 2^{dd}$, hence `0x1p-4` is 2^{-4}). The symbol `\exp` is also built-in, and denotes the true mathematical exponential function. We emphasize a very important design choice in the design of ACSL extensions to support floating-point programs: *there is no floating-point arithmetic in the annotations*. In specifications, the operators $+$, $-$, $*$, $/$ denote operations on mathematical real numbers. Thus, neither rounding nor overflow can occur in logic annotations. Moreover, in annotations any floating-point program variable, or more generally any *C left-value*³ of type `float` or `double`, denotes the real number it represents. The post-condition of our illustrative example should read precisely as: take the real number r represented by the result of this function, and the real number x represented by the argument `x`, then it is guaranteed that the formula $|r - \exp(x)| \leq \frac{1}{16}$ holds in the true mathematical sense, without the shortcomings of programming languages.

Given such an annotated program, the tool chain Jessie/Why3 must interpret both the annotations and the code. The Jessie plug-in interprets computations in the code faithfully with respect to the IEEE-754 [25] standard for floating-point arithmetic⁴, whereas the formulas in annotations are interpreted in the first-order logic of real numbers. This has an important impact on the generated verification

³That is, any expression that may appear in the left part of an assignment.

⁴We assume in this paper that the compiler and the underlying architecture respect this standard. See D. Monniaux survey [26] on the compilers and architecture issues related to floating-point computation. There are also proposals for architecture-dependent interpretations in the context of Frama-C [27, 28, 29, 30].

conditions: those formulas include real arithmetic, and also an explicit rounding function $rnd : \mathbb{R} \rightarrow \mathbb{R}$ such that $rnd(x)$ returns the floating-point number closest to x . Indeed if we run the tool chain on our annotated code, none of the theorem provers is able to discharge the generated condition. To proceed with the proof, we must insert an intermediate assertion in the code, to state an intermediate property. In our example this is done as follows.

```
double my_exp(double x) {
  /*@ assert |abs(0.9890365552 + 1.130258690*x +
    @         0.5540440796*x*x - \exp(x)) <= 0x0.FFFFp-4;
    @*/
  return 0.9890365552 + 1.130258690 * x + 0.5540440796 * x * x;
}
```

The assertion seems just a paraphrase of the code, however since annotations are interpreted as real number computations, it is quite different: it states that the expression $|0.9890365552 + 1.130258690x + 0.5540440796x^2 - \exp(x)|$ *evaluated as a real number*, hence without any rounding, is not greater than $\frac{1}{16}(1 - 2^{-16})$. This intermediate assertion naturally specifies the *method error*, induced by the mathematical difference between the exponential function and the approximating polynomial, whereas the post-condition takes into account both the method error and the *rounding errors* added by floating-point computations. This explains why we need a bound on the method error slightly lower than $\frac{1}{16}$: we want the sum of the method error and the rounding error not to exceed $\frac{1}{16}$.

Indeed, since the method error is a purely mathematical property, it is handy to turn it into a general lemma. In ACSL, this is done as a global annotation as follows.

```
/*@ lemma method_error: \forall real r; |abs(r) <= 1.0 ==>
  @ |abs(0.9890365552 + 1.130258690*r +
  @         0.5540440796*r*r - \exp(r)) <= 0x0.FFFFp-4;
  @*/
```

With this additional lemma and the assertion, the generated verifications can be proved automatically, by using a combination of provers. The results are shown⁵ on Figure 2.

The assertion in the code is easily proved by SMT solvers Alt-Ergo, CVC3 and Z3, as a direct consequence of the global lemma. Other verification con-

⁵This table is automatically generated by the Frama-C/Jessie/Why3 tool chain.

Proof obligations	Alt-Ergo (0.95.1)	CVC3 (2.4.1)	Coq (8.4)	Gappa (0.16.4)	Z3 (4.3.1)
Lemma method_error, lemma			2.89		
VC for my_exp_ensures_default					
transformation split_goal_wp					
1. assertion	0.02	0.06			0.06
2. postcondition				0.02	
VC for my_exp_safety					
transformation split_goal_wp					
1. floating-point overflow				0.00	
2. floating-point overflow				0.00	
3. floating-point overflow				0.00	
4. floating-point overflow				0.00	
5. floating-point overflow				0.01	
6. floating-point overflow				0.01	
7. floating-point overflow				0.00	
8. floating-point overflow				0.01	

Figure 2: Proof results of the illustrative example

ditions are the post-condition, but also a series of automatically inserted conditions to guarantee the absence of overflow in the code. All these formulas involve the rounding operator rnd , that is not known by provers except one particular solver available as a back-end: Gappa [31]. It is a constraint solver for formulas mixing real numbers and rounding operations. Using *interval arithmetic*, it is able to find upper bounds on arithmetic expressions. Last but not least, the lemma itself should be proved. Since it involves the exponential operator, there is no fully automated prover (in Frama-C) that can handle it. Indeed such a prover exists: Metitarski [32], but it is not available from Frama-C/Jessie. Thus we must switch to an interactive proof assistant, here we use Coq [7]. Fortunately, in Coq there is a special tactic for proving bound properties on real expressions involving transcendental functions: the *interval* tactic (<https://www.lri.fr/~melquion/soft/coq-interval/>). Proofs are generated using approximations, again based on interval arithmetic [31]. The Coq proof script for our lemma is just 2 lines long:

```
intros r h1.
interval with (i_bisect_diff r).
```

3.2. General remarks on the approach

The case studies we conducted in the past allowed us to learn a few lessons on the good practice when specifying and proving floating-point programs.

- Before trying to deal with a program with a faithful IEEE-754 interpretation of floating-point computations, it is better to specify and prove it using an idealized interpretation where computations are made in real numbers, that is as if computations were done with infinite precision. Such a mode is available in the Jessie plug-in as a global option. This preliminary step is useful to identify the mathematical properties that are assumed by the code. The use of the faithful IEEE mode should be made only when this preliminary version is fully proved.
- To prove all the verification conditions, the user must acquire a good understanding of the respective abilities of back-end provers, in particular identifying the ones that should be proved by Gappa: those are the formulas that state a bound on rounding errors.
- Related to rounding errors, determining the appropriate bound is an issue by itself. For example, how did we determine the bound $\frac{1}{16}$ in our illustrative example? This can be also done by Gappa: the bound can be first given as a unknown parameter, and Gappa being a solver, it is able to give the best bound it can deduce.

4. Verification using Infinite Precision Model

We start by analyzing the code of our case study using the infinite precision model, so double now stands for real, and the basic operations are computed in infinite precision. We first detail how the code is annotated in order to formally specify the properties to prove, before proceeding with the proofs.

4.1. Specifications

For the specifications we need to introduce new definitions, under the form of logic function symbols, as is permitted by the ACSL language. Since quaternions appearing in the code are pointers to blocks of four double-precision numbers, our function symbols will take such pointers as arguments. To ease reading, we introduce a type abbreviation for that.

```
typedef double *quat_ptr;
```

```

1  /*@ predicate quat_eq{L1,L2}(quat_ptr q1, quat_ptr q2) =
2    @   \at(q1[0],L1) == \at(q2[0],L2) && \at(q1[1],L1) == \at(q2[1],L2)
3    @ && \at(q1[2],L1) == \at(q2[2],L2) && \at(q1[3],L1) == \at(q2[3],L2);
4    @*/
5
6  /*@ requires \valid(src+(0..3));
7    @ requires \valid(dst+(0..3));
8    @ assigns dst[0..3];
9    @ ensures quat_eq{Here,Old}(dst,src);
10   @*/
11 void Quat_copy(const quat src,quat dst);

```

Figure 3: Specification of Quat_copy

4.1.1. The copy function

To specify the behavior of the copy function, we need to define the notion of equality of two quaternions. The definition of such an equality predicate, and the contract given to the copy function, are shown on Figure 3.

The two parameters $\{L1, L2\}$ (line 1) in the definition of the `quat_eq` predicate are *labels* denoting memory states [8]. Indeed the definition of that predicate depends on the content of the memory pointed to by `q1` and `q2`, hence we make use of the ACSL construct `\at(e, L)` denoting the value of expression `e` in the state denoted by label `L`. Thus, the proposition `quat_eq{L1,L2}(q1,q2)` reads as “the quaternion pointed by `q1` in memory state `L1` is the same as the quaternion pointed by `q2` in memory state `L2`”. It is naturally defined by the equality component per component. An alternative definition one may imagine is to define `quat_eq` taking parameters of type `quat` and then getting rid of labels. However this would not work as expected: in C, even if a function parameter is declared as type `double[4]`, it is interpreted exactly the same as it was `double*`, and is passed by reference. Thus the type of `src` and `dst` is indeed `double*`.

The contract for `Quat_copy` contains first two preconditions (on lines 6-7) meaning that the pointer arguments `src` and `dst` should point to valid blocks of size 4 in memory. The **assigns** clause (on line 8) means that only the block pointed by `dst` is modified, and the post-condition (on line 9) means that the quaternion pointed by `dst` in the post-state is equal to the quaternion pointed by `src` in the pre-state. Notice that this post-condition is valid only if `src` and `dst` point to disjoint blocks in memory. In principle such an assumption should be stated as a pre-condition, however the Jessie plug-in considers that such a pre-condition is given

```

1  /*@ logic real product1{L}(quat_ptr q1, quat_ptr q2) =
2    @   q1[0]*q2[0] - q1[1]*q2[1] - q1[2]*q2[2] - q1[3]*q2[3] ;
3    @
4    @ logic real product2{L}(quat_ptr q1, quat_ptr q2) =
5    @   q1[0]*q2[1] + q1[1]*q2[0] + q1[2]*q2[3] - q1[3]*q2[2] ;
6    @
7    @ logic real product3{L}(quat_ptr q1, quat_ptr q2) =
8    @   q1[0]*q2[2] - q1[1]*q2[3] + q1[2]*q2[0] + q1[3]*q2[1] ;
9    @
10   @ logic real product4{L}(quat_ptr q1, quat_ptr q2) =
11   @   q1[0]*q2[3] + q1[1]*q2[2] - q1[2]*q2[1] + q1[3]*q2[0] ;
12   @
13   @ predicate is_product{L}(quat_ptr q1, quat_ptr q2, quat_ptr q) =
14   @   q[0] == product1(q1,q2) && q[1] == product2(q1,q2)
15   @   && q[2] == product3(q1,q2) && q[3] == product4(q1,q2) ;
16   @*/
17
18  /*@ requires \valid(q1+(0..3));
19    @ requires \valid(q2+(0..3));
20    @ requires \valid(q+(0..3));
21    @ assigns q[0..3];
22    @ ensures is_product{Here}(q1,q2,q);
23    @*/
24  void Quat_prod(const quat q1, const quat q2, quat q);

```

Figure 4: Specification of Quat_prod

implicitly. Technically, such *separation assumptions* are validated by a static separation analysis [10, 33].

4.1.2. Multiplication of Quaternions

The next step is to specify the function `Quat_prod` for quaternion multiplication. This is shown on Figure 4. The predicate `is_product` is a direct transcription of the mathematical formula defining the product of quaternions. The keyword **logic** introduces definitions of additional first-order symbols to be used in annotations. The label `L` is needed to make explicit that the defined expressions must be evaluated in some memory state: a construct `\at(..., L)` is implicit there. The contract for `Quat_prod` tells that the three given pointers should point to valid blocks in memory (lines 18-20), that only the block pointed by third pointer `q` is

```

/*@ logic real quat_norm{L}(quat_ptr q) =
  @  \sqrt(q[0]*q[0] + q[1]*q[1] + q[2]*q[2] + q[3]*q[3]);
  @*/

/*@ requires \valid(q+(0..3));
  @ assigns q[0..3];
  @ ensures quat_norm(q) == 1.0;
  @*/
void random_unit_quat(quat q);

```

Figure 5: Specification of `random_unit_quat`

```

int test1(void) {
  quat current, next, incr;
  random_unit_quat(current);
  /*@ loop invariant quat_norm(current) == 1.0;
  @*/
  while (1) { ...

```

Figure 6: Specification of our main property

modified (line 21), and at the end `q` points to the product of the two other quaternions (line 22).

4.1.3. Arbitrary unit quaternions

Next, we want to specify the `random_unit_quat` function, by saying that the result is of norm 1. This is shown on Figure 5. The norm is introduced by a new logic function `quat_norm`, making use of the ACSL built-in logic function symbol `\sqrt` denoting the square root. The contract of `random_unit_quat` says that the argument should point to a valid block, which is modified by the function, and contains at the final state some quaternion of norm 1.

4.1.4. The main loop

There is no need to specify our main function `test1` with a contract. Instead, our expected property is naturally specified as a *loop invariant* in the body of the function. This is shown on Figure 6.

Proof obligations	Alt-Ergo (0.95.1)	CVC3 (2.4.1)	CVC4 (1.0)	Coq (8.4)	Z3 (3.2)	Z3 (4.3.1)
Lemma norm_product, lemma	(5s)	(5s)	(5s)	2.43	(5s)	(5s)
VC for _Quat_copy_ensures_default	0.05	0.08	0.08		0.06	0.04
VC for _Quat_copy_safety	0.06	0.08	0.06		0.04	0.02
VC for _Quat_prod_ensures_default	(5s)	0.11	0.08		0.06	0.04
VC for _Quat_prod_safety	0.05	0.08	0.06		0.04	0.04
VC for test1_ensures_default						
transformation split_goal_wp						
1. loop invariant init	0.06	0.06	0.08		(5s)	(5s)
2. assertion	(5s)	0.10	(5s)		(5s)	(5s)
3. loop invariant preservation	(5s)	0.14	(5s)		(5s)	(5s)
VC for test1_safety	0.08	0.09	1.50		0.23	0.12

Figure 7: Infinite precision model, proof results

```

/*@ lemma norm_product{L}:
  @   \forall quat_ptr q1,q2,q; is_product(q1,q2,q) ==>
  @   quat_norm(q) == quat_norm(q1) * quat_norm(q2);
  @*/

```

Figure 8: Lemma on the norm of a product

4.2. Proofs

Our source code, annotated with ACSL specifications, is ready to be passed to Frama-C and the Jessie plugin. The resulting verification conditions and the results of the run of theorem provers are given on Figure 7. A result of the form (5s) means that the prover was interrupted after a time limit of 5 seconds. The verification conditions named as “safety” concern extra properties, like validity of pointer dereference.

The proofs that Quat_copy and Quat_prod satisfy their specifications are easily done using automatic provers. The random_unit_quat is not implemented, only specified, so nothing has to be proved.

The only difficult proof is the test1 function. As such, the loop invariant cannot be proved preserved by the loop. This is because the property of the norm of a product is not known by automatic provers. We thus pose the lemma given

on Figure 8, inserted as such in the source file. To help the prover, we also insert an intermediate assertion in the body of the loop, as follows:

```
while (1) {
  random_unit_quat(incr);
  Quat_prod(current,incr,next);
  //@ assert quat_norm(next) == 1.0;
  Quat_copy(next,current);
}
return 0;
}
```

With the additional lemma and the intermediate assertion, the proof of our main function is made automatically. However, the lemma itself should be proved and no automated theorem provers is able to do it. There is no difficult reasoning step to perform it, only support for the square root function seems to be missing. To prove this lemma we run the interactive prover Coq. The proof is made with a few lines of tactics as follows. This proof makes use of the `why3` Coq tactic, which is able to call back again SMT solvers, through the Why3 intermediate system. The tactic must take as argument the name of the prover to apply. When the prover reports that the considered sub-goal is valid, the tactic makes this sub-goal an assumption in Coq. There is no Coq proof reconstructed by the tactic.

```
intros; unfold quat_norm.
rewrite <- sqrt_mult. (* sqrt(x*y) = sqrt(x) * sqrt(y) *)
apply f_equal.
unfold is_product,product1,product2,product3,product4 in h1.
ring_simplify; why3 "cvc3".
why3 "alt-ergo".
why3 "alt-ergo".
```

This ends the verification using the infinite precision model.

5. Verification using the Floating-Point Model

We now switch back to the floating-point model used by default in the Jessie plug-in. Using this model, there is no change to make on the specification of the copy function `Quat_copy`, since there is no computation in this code. But this is not the case for other functions.

```

/*@ ensures distance_quat_vect(q,product1(q1,q2),product2(q1,q2),
  @           product3(q1,q2),product4(q1,q2)) <= EPS0;
  @*/
void Quat_prod(const quat q1, const quat q2, quat q);

```

Figure 9: Incomplete, updated specification of multiplication

```

1  /*@ logic real norm2(real p1, real p2, real p3, real p4) =
2  @   p1*p1 + p2*p2 + p3*p3 + p4*p4;
3  @
4  @ logic real norm_vect(real p1, real p2, real p3, real p4) =
5  @   \sqrt(norm2(p1,p2,p3,p4));
6  @
7  @ logic real quat_norm{L}(quat_ptr q) =
8  @   norm_vect(q[0],q[1],q[2],q[3]);
9  @
10 @ logic real distance2(real p0, real p1, real p2, real p3,
11 @                       real q0, real q1, real q2, real q3) =
12 @   norm2(q0 - p0, q1 - p1, q2 - p2, q3 - p3) ;
13 @
14 @ logic real distance_quat_vect{L}(quat_ptr q, real p0, real p1,
15 @                                 real p2, real p3) =
16 @   \sqrt(distance2(q[0], q[1], q[2], q[3], p0, p1, p2, p3)) ;
17 @*/

```

Figure 10: Formalization of the distance of two quaternions

5.1. Updated specifications

5.1.1. Rounding Error on Multiplication

In Section 4, we prove that the C code for `Quat_prod` computes the quaternion multiplication. This was true and indeed trivial since an infinite precision was assumed. But this is not true anymore because of rounding. We need to find a way to specify that function differently: we express that the computed result is close to the infinite precision computation in real numbers, for some notion of distance to define. The new specification, incomplete for the moment, of `Quat_prod` is shown on Figure 9. The value of the `EPS0` bound is given later. The post-condition makes use of an extra function `distance_quat_vect` that is defined on Figure 10.

The idea is simply to define the distance of quaternions as the norm of their

difference. As a preliminary step, we redefine the norm of quaternions in several steps: first the square of the norm of a quadruple of real numbers (lines 1-2), then the norm of quadruple (lines 4-5), and last the norm of a quaternion (lines 7-8) as we did in Section 4, but using our intermediate definitions above. We then introduce the square of the distance of quadruples (lines 10-12), and finally the distance between a quaternion stored in memory and a quadruple of real numbers (lines 14-16), as used in the contract of `Quat_prod`.

Our bound on the distance between the result of `Quat_prod` and the infinite precision product will allow us to later deduce a bound on the norm of the iterated product, thanks to the classical triangle inequality.

5.1.2. Estimation of the Rounding Error

The rounding error on the multiplication is the accumulation of errors when computing 16 floating-point multiplications and 12 additions or subtractions, in double precision. This rounding error is indeed proportional to the magnitude of numbers we have to multiply or add. In our case the numbers are components of unit quaternions so they are supposed to lie between -1 and 1 . Nevertheless, since the accumulation of rounding errors introduces quaternions of a norm slightly larger than 1, the bound on the components is slightly larger than 1. We assume for the moment, and it will be validated later, that this norm remains smaller than $\beta = \frac{9}{8}$.

This bound on the quaternion components being chosen, a bound on the rounding error on the quaternion multiplication can be found. To find this bound, we use the tool Gappa introduced in Section 3. The bound found by Gappa is $\varepsilon_0 = 3 \times 2^{-50}$. Notice that even if we try to use a smaller bound than $\beta = \frac{9}{8}$, the value of ε_0 proposed by Gappa remains the same. The complete contract for function `Quat_prod` is given on Figure 11, with preconditions on the validity of pointers in memory and other preconditions to bound their norm by β .

5.2. The `random_unit_quat` function

It is not realistic to assume that the `random_unit_quat` function returns a quaternion of norm 1 exactly. Instead, we should assume that it returns a quaternion whose norm is close to 1 with some error bound ε_1 . The new contract is shown on Figure 12.

Our estimation of $\varepsilon_1 = 3 \times 2^{-53}$ was calculated by assuming that the returned quaternion was obtained by some arbitrary source, and then normalized, that is each of its components were divided by its norm. Of course our specifications are parametric with respect to this bound, which can be changed if needed.

```

/*@ logic real EPS0 = 0x3p-50;
/*@ logic real BETA = 1.125;

/*@ requires \valid(q1+(0..3));
   @ requires \valid(q2+(0..3));
   @ requires \valid(q+(0..3));
   @ requires quat_norm(q1) <= BETA;
   @ requires quat_norm(q2) <= BETA;
   @ assigns q[0..3];
   @ ensures
   @   distance_quat_vect(q,product1(q1,q2),product2(q1,q2),
   @     product3(q1,q2),product4(q1,q2)) <= EPS0;
   @*/
void Quat_prod(const quat q1, const quat q2, quat q);

```

Figure 11: Completed specification of multiplication

```

/*@ logic real EPS1 = 0x3p-53;

/*@ requires \valid(q+(0..3));
   @ assigns q[0..3];
   @ ensures \abs(quat_norm(q) - 1.0) <= EPS1;
   @*/
void random_unit_quat(quat q);

```

Figure 12: New contract for random_unit_quat

5.3. Iterated product

The specification of our main property is given on Figure 13. The value of ε is defined as the sum of the previous bounds ε_0 and ε_1 . To express our property, we need to make explicit the number of iteration of the loop. It is done by a ghost variable n added in the code, on line 7. Notice that this ghost variable is a C long long. It would have been better to use an ACSL unbounded integer but unfortunately the ghost variables are not allowed to be of a true logic type in Frama-C. We bound that number n of iterations by a constant MAX , arbitrarily set to 10^{10} for the moment. We discuss the value of this bound later. Notice that since the loop is infinite, the assertion on line 18 is not true, hence not provable in our verification process. We just ignore this unproved verification condition.

```

1  //@ logic real EPS = EPS0 + EPS1;
2  //@ logic integer MAX = 10000000000; // 10^{10}
3
4  int test1(void) {
5      quat current, next, incr;
6      random_unit_quat(current);
7      //@ ghost long long n = 1;
8      //          an integer would be better, see text
9
10     /*@ loop invariant 0 <= n <= MAX;
11     @ loop invariant quat_norm(current) <= power(1.0 + EPS,n);
12     */
13     while (1) {
14         random_unit_quat(incr);
15         Quat_prod(current,incr,next);
16         Quat_copy(next, current);
17         //@ ghost n++ ;
18         //@ assert n <= MAX ;
19         //          not true, see text
20     }
21     return 0;
22 }

```

Figure 13: Specification of our main property

5.4. Proofs

The proof of all the generated verification conditions is significantly more involved than in the infinite precision case. A first set of lemmas, shown on Figure 14, state that the norm is always non-negative, and then that distance is symmetric.

A next series of lemmas, shown on Figure 15, are needed to establish that if a quaternion has a norm bounded by some constant k , then each of its components is bounded by k . These conditions on bounds on components are formalized using a predicate bounded saying that the absolute value of real number x is bounded by real number k .

The proof results on these lemmas are shown on Figure 16. The first series of lemmas (of Figure 14) can be proved automatically. The lemmas of the second series are also proved automatically, except the lemma bounded_sqr that can only

```

/*@ lemma norm2_pos: \forall real p1,p2,p3,p4; 0.0 <= norm2(p1,p2,p3,p4);
@
@ lemma norm_vect_pos:
@ \forall real p1,p2,p3,p4; 0.0 <= norm_vect(p1,p2,p3,p4);
@
@ lemma quat_norm_pos{L}: \forall quat_ptr q; quat_norm{L}(q) >= 0.0 ;
@*/

/*@ lemma distance2_sym : \forall real p0,p1,p2, p3,q0,q1,q2,q3;
@ norm2(q0 - p0, q1 - p1, q2 - p2, q3 - p3) ==
@ norm2(p0 - q0, p1 - q1, p2 - q2, p3 - q3) ;
@*/

```

Figure 14: Lemmas on norm and distance

```

1 /*@ predicate bounded(real x,real k) = \abs(x) <= k;
2 @
3 @ lemma bounded_sqr:
4 @ \forall real x,k; 0.0 <= k && x*x <= k*k ==> bounded(x,k);
5 @
6 @ lemma bounded_norm2: \forall real p1,p2,p3,p4,k;
7 @ 0.0 <= k && norm2(p1,p2,p3,p4) <= k * k ==>
8 @ bounded(p1,k) && bounded(p2,k) && bounded(p3,k) && bounded(p4,k);
9 @
10 @ lemma sqrt_le_le_sqr :
11 @ \forall real x,y; 0.0 <= x && \sqrt{x} <= y ==> x <= y * y;
12 @
13 @ lemma bounded_norm_vect: \forall real p1,p2,p3,p4,k;
14 @ 0.0 <= k && norm_vect(p1,p2,p3,p4) <= k ==>
15 @ bounded(p1,k) && bounded(p2,k) && bounded(p3,k) && bounded(p4,k);
16 @
17 @ lemma bounded_norm{L}: \forall quat_ptr q, real k;
18 @ quat_norm(q) <= k ==>
19 @ bounded(q[0],k) && bounded(q[1],k) &&
20 @ bounded(q[2],k) && bounded(q[3],k);
21 @*/

```

Figure 15: Lemmas on bounds of the norm and the components of a quaternion

Proof obligations	Alt-Ergo (0.95.1)	CVC3 (2.4.1)	CVC4 (1.0)	Coq (8.4)	Gappa (0.16.4)	Z3 (3.2)	Z3 (4.3.1)
Lemma norm2_pos, lemma	0.02	(5s)	(5s)		0.00	0.06	0.04
Lemma norm_vect_pos, lemma	0.03	0.06	0.16		0.00	0.05	0.04
Lemma quat_norm_pos, lemma	0.04	0.09	0.16		0.00	(5s)	0.04
Lemma distance2_sym, lemma	0.03	0.06	0.08		0.00	0.04	0.01
Lemma bounded_sqr, lemma	(5s)	2.02	(5s)	2.34	0.00	(5s)	(5s)
Lemma bounded_norm2, lemma	(5s)	(5s)	(5s)		0.00	3.16	0.05
Lemma sqrt_le_le_sqr, lemma	0.03	(5s)	(5s)		0.00	(5s)	(5s)
Lemma bounded_norm_vect, lemma	3.07	(5s)	(5s)		0.01	(5s)	(5s)
Lemma bounded_norm, lemma	7.66	0.68	0.26		0.00	(5s)	(5s)
Lemma norm_product, lemma	(5s)	(5s)	(5s)	3.80	0.00	(5s)	(5s)
Lemma pow_eps_max_int, lemma	(5s)	(5s)	(5s)	4.33	0.00	(5s)	(5s)
Lemma power_monotonic, lemma	(5s)	(5s)	(5s)	4.05	0.00	(5s)	(5s)
Lemma triangle_inequality, lemma	(5s)	(5s)	(5s)	20.23	0.00	(5s)	(5s)
Lemma norm_distance_inequality, lemma	(5s)	(5s)	(5s)	3.69	0.00	(5s)	(5s)

Figure 16: Proof results on lemmas

be shown in Coq (just 4 lines of tactics needed).

5.4.1. Proof of Quat_prod

The function `Quat_prod` cannot be proved as such, we have to give some extra annotations in the code, to help provers. The annotated code is given on Figure 17.

The series of assertions are needed because they will appear as hypotheses for Gappa when proving the bound on the rounding error. These assertions are proved by SMT solvers, which use the hypothesis that the norm is bounded.

The results of the proofs are shown on Figure 18. Notice that the post-condition is not proved directly, we have to split it: because it is made of the user's post-condition (proved by Gappa) and the interpretation of the `assigns` clause (proved by SMT solvers). Notice that there are also a lot of verification conditions generated to prove the absence of floating-point overflow in this code, not shown on the table. These are all proved by Gappa.

5.4.2. Proof of the main property

As for the product, our main function needs a few intermediate assertions to be proved. The corresponding annotated code is given on Figure 19. The assertion on

```

void Quat_prod(const quat q1, const quat q2, quat q) {
  //@ assert bounded(q1[0],BETA);
  //@ assert bounded(q1[1],BETA);
  //@ assert bounded(q1[2],BETA);
  //@ assert bounded(q1[3],BETA);
  //@ assert bounded(q2[0],BETA);
  //@ assert bounded(q2[1],BETA);
  //@ assert bounded(q2[2],BETA);
  //@ assert bounded(q2[3],BETA);
  q[0] = q1[0]*q2[0] - q1[1]*q2[1] - q1[2]*q2[2] - q1[3]*q2[3];
  q[1] = q1[0]*q2[1] + q1[1]*q2[0] + q1[2]*q2[3] - q1[3]*q2[2];
  q[2] = q1[0]*q2[2] - q1[1]*q2[3] + q1[2]*q2[0] + q1[3]*q2[1];
  q[3] = q1[0]*q2[3] + q1[1]*q2[2] - q1[2]*q2[1] + q1[3]*q2[0];
}

```

Figure 17: Annotated code of the multiplication function

Proof obligations	Alt-Ergo (0.95.1)	CVC3 (2.4.1)	CVC4 (1.0)	Gappa (0.16.4)	Z3 (3.2)	Z3 (4.3.1)
VC for _Quat_prod_ensures_default						
transformation split_goal_wp						
1. assertion	0.02	0.08	0.14	0.00	(5s)	(5s)
2. assertion	0.05	0.08	0.15	0.00	(5s)	(5s)
3. assertion	0.04	0.08	0.11	0.00	(5s)	(5s)
4. assertion	0.04	0.08	0.14	0.00	(5s)	(5s)
5. assertion	0.04	0.08	0.18	0.00	(5s)	(5s)
6. assertion	0.04	0.08	0.30	0.00	(5s)	(5s)
7. assertion	0.04	0.08	0.45	0.00	(5s)	(5s)
8. assertion	0.04	0.09	0.88	0.00	(5s)	(5s)
9. postcondition	(5s)	(5s)	(5s)	0.07	(5s)	(5s)
transformation split_goal_wp						
1.	(5s)	(5s)	(5s)	0.11	(5s)	(5s)
2.	0.04	0.13	0.13	0.10	0.12	1.09

Figure 18: Proof results for function Quat_prod


```

1 int test1(void) {
2   quat current, next, incr;
3   random_unit_quat(current);
4   //@ ghost long long n = 1;
5   /*@ loop invariant 0 <= n <= MAX;
6     @ loop invariant quat_norm(current) <= power(1.0 + EPS,n);
7     @*/
8   while (1) {
9     random_unit_quat(incr);
10    Quat_prod(current,incr,next);
11    //@ assert quat_norm(incr) <= 1.0 + EPS1 ;
12    //@ assert quat_norm(current) <= power(1.0 + EPS,n) ;
13    /*@ assert quat_norm(current) * quat_norm(incr) <=
14      @      power(1.0 + EPS,n) * (1.0 + EPS1) ;
15      @*/
16    Quat_copy(next, current);
17    //@ ghost n++ ;
18    //@ assert n <= MAX ;
19  }
20  return 0;
21 }

```

Figure 19: Annotated code of the main function

line 11 is just a reformulation of the post-condition of the call to `random_unit_quat`, just to simplify the Coq proof done later for the third assertion. The assertion on line 12 is a reformulation of the loop invariant after the product, posed for the same reason. The third assertion, on lines 13-14, is the one to help automated theorem provers. It is proved using Coq (in 4 lines of tactics), automated provers being too weak when dealing with multiplication. The proof results are given on Figure 20.

Last but not least, five more lemmas were needed, shown on Figure 21.

The first lemma is analogous to the lemma on the norm of a product that we already posed for the proof in the infinite precision model. The only change is that the result of the product is expressed as a quadruple of reals instead of a `quat_ptr`, because in this lemma we want to express a mathematical property on real numbers, not on floating-point ones.

The second and third lemmas are needed for proving the pre-conditions of the

Proof obligations	Alt-Ergo (0.95.1)	CVC3 (2.4.1)	CVC4 (1.0)	Coq (8.4)	Gappa (0.16.4)	Z3 (3.2)	Z3 (4.3.1)
VC for test1_ensures_default transformation split_goal_wp							
1. loop invariant init	0.17	0.16	0.11		0.00	(5s)	(5s)
2. assertion	(5s)	0.26	0.13		0.03	(5s)	(5s)
3. assertion	0.04	0.09	0.18		0.03	0.06	0.02
4. assertion	(5s)	(5s)	(5s)	2.40	0.03	(5s)	(5s)
5. loop invariant preservation	(5s)	0.31	(5s)		0.03	(5s)	(5s)

Figure 20: Proof results for the main function

```

/*@ lemma norm_product{L}: \forall quat_ptr q1,q2;
  @ \let p1 = product1(q1,q2); \let p2 = product2(q1,q2);
  @ \let p3 = product3(q1,q2); \let p4 = product4(q1,q2);
  @ norm_vect(p1,p2,p3,p4) == quat_norm(q1) * quat_norm(q2);
  @
  @ lemma pow_eps_max_int: power(1.0 + EPS, MAX) <= BETA;
  @
  @ lemma power_monotonic: \forall integer n,m, real x;
  @ 0 <= n <= m && 1.0 <= x ==> power(x,n) <= power(x,m);
  @
  @ lemma triangle_inequality : \forall real p1,p2,p3,p4,q1,q2,q3,q4;
  @ norm_vect(p1+q1,p2+q2,p3+q3,p4+q4) <=
  @ norm_vect(p1,p2,p3,p4) + norm_vect(q1,q2,q3,q4);
  @
  @ lemma norm_distance_inequality: \forall real p1,p2,p3,p4,q1,q2,q3,q4;
  @ \sqrt(norm2(p1,p2,p3,p4)) <=
  @ \sqrt(distance2(p1,p2,p3,p4,q1,q2,q3,q4))
  @ + \sqrt(norm2(q1,q2,q3,q4));
  @*/

```

Figure 21: Lemmas on norms and distance

call to `Quat_prod`, that require quaternions to have a norm smaller than β . This is an assumption we made before, it is now the time to prove it.

The fourth lemma is the well-known triangular inequality, which is needed as an intermediate step for the fifth lemma, which in turn is needed to prove the preservation of the loop invariant. As shown on Figure 16, all these lemmas must be proved in Coq. The first lemma is proved very similarly as in the infinite precision model, in a few lines of tactics.

The second and third lemma are quite simple on paper. Lemma `pow_eps_max_int` is essentially a calculation. However it is a very complex one, and the only way we can prove it in Frama-C/Jessie is to use the `interval` tactic of Coq, as we need in our introductory example in Section 3. The proof is only 2 lines long:

```
Strategy 1000 [powerRZ].
interval with (i_prec 39).
```

the parameters `Strategy` and `i_prec` are needed to increase the default precision and computing power of the `interval` tactic. The lemma `power_monotonic` is also proved in Coq, using an induction on the variable `m`, in a few lines.

Although a classical result, proving the lemma `triangle_inequality` is not so easy, it is done in Coq. A classical proof amounts to prove first the Lagrange identity

$$\left(\sum_{1 \leq i \leq 4} a_i^2\right) \times \left(\sum_{1 \leq i \leq 4} b_i^2\right) = \left(\sum_{1 \leq i \leq 4} a_i b_i\right)^2 + \sum_{1 \leq i < j \leq 4} (a_i b_j - a_j b_i)^2$$

and then the Cauchy-Schwarz inequality

$$\sum_{1 \leq i \leq 4} a_i b_i \leq \|a\| \times \|b\|$$

Our Coq proof, that amounts to pose the two classical results above, prove them, and finally prove the lemma `triangle_inequality`, amounts to around 50 hand-written lines of Coq (using the `why3` tactic several times). Proving lemma `norm_distance_inequality` is then done using 6 extra lines of Coq tactics.

5.5. Final remarks

We arbitrarily limited the number of iterations to 10^{10} . With this value, the bound we obtain on the norm of the iterated quaternion q is

$$\|q\| \leq 1.00003$$

which is only a small drift. It is easy to increase the maximal number of iterations `MAX` to see how this bound evolves: the maximal number of iterations for which we can still prove the program (in particular for lemma `pow_eps_max_int`) is more than 3.5×10^{13} iterations. Naturally, with this value the bound on the norm of quaternion q is getting close to 1.125, which may not be suitable for the application. Generally speaking, if we are given a required bound on the drift of the norm, we could determine the maximal number of iterations. Also, remember that those bounds depend on the bound assumed on the error on the norm of arbitrary quaternions taken as input. Changing the latter bound would change all the figures above.

A natural question is whether this bound is optimal or not. The answer is no. A first and clear reason is that the bound $\varepsilon_0 = 3 \times 2^{-50}$ we found for the rounding error on a multiplication is already sub-optimal: this bound is provided by Gappa from the fact that each quaternion component q_i is smaller than 1.125, meaning that the sum $\sum_{1 \leq i \leq 4} q_i^2$ could be higher than 4, although we know in fact that it is lower than $1.125^2 \simeq 1.27$. By hand, we can estimate that a three times smaller bound $\varepsilon_0 = 2^{-50}$ would be correct too. A second reason is that the worst-case scenario corresponds clearly to a drift of the norm that is much higher than the drift obtained by a random source of input. It is thus desirable to employ probabilistic methods to evaluate the drift, that could tell what is the distribution of the norm after a given number of iteration, for a given distribution of inputs.

The last question is whether the worst-case bound obtained is useful from an industrial point of view. The first answer is yes because so far no such bound was known at all. Formerly, only random testing was performed, we now have a bound guaranteed sound in the worst case. It is not enough to completely forget about re-normalization of quaternions during the iteration, but it may permit to delay this re-normalization, e.g. this could occur once per second instead of at every step. The impact of a norm not being exactly 1 on the rest of the code remains to be analyzed too.

6. Related Work

Floating-point arithmetic has been formalized in deductive verification systems since the mid 1990s: in PVS [34], in ACL2 [35], in HOL-light [36], in Coq [37]. These approaches were used to formalize abstraction of hardware components or algorithms, and prove some soundness properties. Examples of case studies are the formal verification of floating-point multiplication, division and square root instructions of the AMD-K7 microprocessor in ACL2 [35], and the

development of certified algorithms for computing elementary functions in HOL-light [36, 38].

Proving properties related to floating-point computations in concrete C codes started a bit later, first within the Caduceus tool, using Coq for the proofs [39]. The support for floating-point in Frama-C/Jessie is inspired from this former work, and aims at a much higher degree of automation. A tutorial paper with several case studies was published [13], and public collections of verified C programs are proposed by the Hisseo project (<http://hisseo.saclay.inria.fr/gallery.html>), the Toccata research team (<http://toccata.lri.fr/gallery/fp.en.html>) and on S. Boldo's web page (<http://www.lri.fr/~sboldo/research.html>). The most complex numerical case study so far using Frama-C is the numerical resolution of a wave propagation differential equation, performed by Boldo et al. [40]. With respect to that case study, ours is hardly novel, since we both use Frama-C/Jessie. Yet, the case study of Boldo et al. makes a important use of Coq, whereas our quaternion case study takes care of using Coq only when no more automated solution are possible.

In an industrial context, the methods for proving properties of floating-point programs that got some good success belong to the class of abstract interpretation framework. In 2004, Miné used relational abstract domains to detect floating-point run-time errors [41], an approach that was implemented in the Astrée tool and successfully applied to the verification of absence of run-time errors in the control-command software of the Airbus A380. Another tool based on abstract interpretation is Fluctuat [42], a unique feature of it being the ability to provide comparison between executions of the same code in finite precision and in infinite precision.

Recently in 2013, Goodloe et al. [43] experimented with the verification of a C code implementing an automated air traffic control software that was formerly formalized in PVS [44]. Again, the specification amounts to relate finite computation with infinite ones. Verification is done using Frama-C/Jessie and several provers including Gappa and PVS.

7. Conclusions and Perspectives

Specifying and proving a property on the functional behavior of a program involving floating-point computations can be achieved, but it is a complex activity, that requires a good understanding and experience. Finding the proper way to express the specification already demands a significant level of expertise. The

proof itself can be obtained with a fair amount of automation, provided that several kinds of provers are available, and that the user has a good understanding of their respective abilities. Finding the appropriate mathematical lemmas is an issue. Specifying functional properties of floating-point programs typically involves bounds to put on inputs and outputs. Although Gappa can help to find such bounds, it remains essentially a human activity.

As our case study makes use of a lot of different tools (Frama-C, the Jessie plug-in, several provers) the question of the size of the *trusted code base* arises. This approach does not produce any kind of proof certificate at the end, that could be rechecked, so all the proof chain must be trusted. A crucial part is the interpretation of the semantics of the C code made by Jessie: there are known issues in that respect, due to the intricacies of the semantics of C (e.g. with respect to non-determinism of expression evaluation or pointer casting). Some progress was made recently to overcome this problem: a subset of ACSL was formalized on top of a formal semantics in C in Coq [45] and a corresponding verification condition generator for a subset of C was verified correct [46]. Nevertheless, on our case study the C code makes no use of any ambiguous C features, and the interpretation can be reasonably trusted, including the part on floating-point which is well documented [22]. Another crucial part is raised from the fact that several provers are used to discharge the verification conditions. First, it should be trusted that they share the semantics interpretation of the logic formulas [23], and second each prover should be trusted, since they generally do not provide any proof certificate. In that respect, notice that Gappa can provide Coq certificates if needed.

Finally, an important general question is how to make the deductive verification of floating-point programs easier. If one wants to perform such a proof, we recommend as a first step to acquire some experience. This can be done by looking at other examples, such as the ones mentioned in Section 6, and try to replay them. There is some future work that should make such an activity easier.

- Floating-point programs naturally rely on mathematical properties on real numbers. It is desirable to provide a rich set of mathematical notions and lemmas in a “standard library”. A typical example is the notion of vectors, dot product and norm, the triangle inequality property, etc. Specifying these from scratch like we did for this case study should not be the normal approach.
- An interesting question is whether the constraint solving process implemented by Gappa can be used as a decision procedure for the theory of

floating-point numbers inside a SMT solver. If this was done, then there will be no more need to insert intermediate assertions like the ones we added in the `Quat_prod` function.

- Increasing the degree of automation is another important issue. We had to use Coq to discharge several lemmas, related to properties on real numbers. Adding a support for a prover like Metitarski [32] that supports real expressions and elementary functions could be an important step.
- Another important issue in the verification of floating-point programs is the *unstable tests*: in case a program is making a test on a floating-point computation, say testing whether a value is positive or not, then the behavior of the program can be very different than its idealized version using infinite precision. In our case study, we have no branching in the code, so this problem did not show up. This issue deserves to be attacked specifically.

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