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FlowFPX: Nimble Tools for Debugging Floating-Point Exceptions

Taylor Allred¹, Xinyi Li¹, Ashton Wiersdorf¹, Ben Greenman¹, and Ganesh Gopalakrishnan¹

¹University of Utah

ABSTRACT

Reliable numerical computations are central to scientific computing, but the floating-point arithmetic that enables large-scale models is error-prone. Numeric exceptions are a common occurrence and can propagate through code, leading to flawed results. This paper presents FlowFPX, a toolkit for systematically debugging floating-point exceptions by recording their flow, coalescing exception contexts, and fuzzing in select locations. These tools help scientists discover when exceptions happen and track down their origin, smoothing the way to a reliable codebase.

Keywords

Julia, floating-point, debugging

1. Introduction

Reliable numeric computations are central to high-performance computing, machine learning, and scientific applications. Yet the floating-point arithmetic that powers these computations is fundamentally unreliable (section 2). Exceptional values, such as Not a Number (NaN) and infinity (Inf), can and often do arise thanks to culprits such as roundoff error, catastrophic cancellation, singular matrices, and vanishing derivatives [33, 5, 11, 9, 23, 4]. Developers are responsible for guarding against exceptions, but this task is difficult because many operations can generate and propagate exceptions. Worst of all, operations such as less-than (<) can kill an exceptional value, leaving no trace of the problem. There is little tool support to assist in exception debugging, thus (unsurprisingly) a quick GitHub search reports over 4,000 open issues related to NaN or Inf exceptions [10].

This paper introduces FlowFPX, a toolkit for debugging floatingpoint exceptions (section 3) that has helped improve a variety of applications, from ocean simulations to heat modes (section 4):

- —The centerpiece of FlowFPX is FloatTracker, a dynamic analysis tool that selectively monitors for exceptions and fuzzes code for vulnerabilities.
- —To visualize results, FloatTracker adapts coalesced stack-trace graphs (CSTGs, or stack graphs) [15] to summarize the program contexts that handled exceptional values.
- A companion tool GPU-FPX [24] provides fine-grained insights for GPU kernels.

2. Floating-Point Exception Primer

Floating-point numbers use a finite number of bits to represent a spectrum of points along the real number line (fig. 1). The imple-



Fig. 1. Floats are spread across the real number line

mentation strategy is essentially that followed in scientific notation. A floating-point number packs a sign bit, an exponent, and a fraction part (also called the "significand" or "mantissa") into a bitstring. Typical strings are 64 or 32 bits long, but 16-bit and 8-bit formats are on the rise [17, 26]. This representation supports very small and very large numbers in a narrow range of bits:

```
julia> prevfloat(typemax(Float64))
1.7976931348623157e308
julia> nextfloat(typemin(Float64))
-1.7976931348623157e308
```

The flip side is that most real numbers fall into the gaps between floating-point numbers and must be rounded, which introduces error and can lead to surprising results. For example, adding the tiny Planck constant to the large Avogadro number results in Avogadro's number after rounding:

julia> planck = 6.62607015e-34 6.62607015e-34 julia> avogadro = 6.02214076e23 6.02214076e23 julia> avogadro + planck == avogadro true

This is an extreme example, but many operations on floatingpoint numbers closer in magnitude induce a loss of accuracy. Refer to the literature for more details, e.g., [21, 34, 28].

2.1 Exceptions and Exceptional Values

The IEEE 754 floating-point standard [16] defines exceptions and exceptional values as the outcome of operations that have "no single universally acceptable result" [30]. For example, dividing by zero and exceeding the Float64 range both lead to exceptions:

```
julia> 0 / 0
NaN
julia> avogadro^avogadro
Inf
julia> log(0)
```

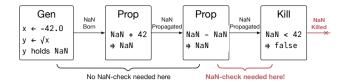


Fig. 2. Gen, Prop, Kill: Lifetime of an exceptional value

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IEEE 754 defers the question of how to handle such exceptions to application code. It is up to developers to watch for NaN, Inf, and subnormal numbers (underflow) and implement an appropriate repair. This is no easy task, however, because of the approximations inherent to floating point. Even an apparently-safe division could result in a NaN if its denominator gets truncated to zero. Some NaNs might be spurious, others might be fatal, but in any event anticipating the various exceptions is a burden. All too often, exceptional values go unhandled and flow through the code.

2.2 Lifetime of an Unhandled Exceptions

Unhandled exceptional values have a lifetime: they are born, or *generated*, by some operation; they *propagate* through other operations; and they either appear in the program output, go out of scope, or get *killed* by a numeric operation. Figure 2 summarizes this *genprop-kill* process. The gens and props are straightforward; see above for examples (section 2.1). The kills often arise from numeric comparisons (<, =, etc.), but exponents (1^NaN) and over-eager matrix optimizations [5] can kill exceptions as well.

To illustrate the perils of killed exceptions, consider the following two ways of finding the maximum value in a list. The first compares numbers with <= while the second uses the built-in max function:

```
function max1(lst)
  max_seen = 0.0
  for x in lst
    # swap if x is not too small
    if ! (x <= max_seen)
        max_seen = x
    end
  end
  max_seen
end
function max2(lst)
  foldl(max, lst)
end</pre>
```

For lists with a NaN inside, the functions can give different results because <= kills NaNs whereas max propagates them:

5	max1([<mark>1</mark> ,	5,	NaN,	4])
4.0 julia> NaN	max2([1,	5,	NaN,	4])

Not only is the result from max1 problematic for obscuring the fact that there was a NaN in the list, the result is arguably wrong! The result from max2 at least shows that a NaN was in the works, though in a realistic setting it may not be clear where the NaN came from.

Exn. Input?	\Rightarrow	Exn. Output?	=	Event
×	\Rightarrow	1	=	gen
1	\Rightarrow	1	=	prop
1	\Rightarrow	×	=	kill

Fig. 3. How to classify operations that see exceptions

Both versions would thus benefit from tools that track exceptions across their lifetime. FlowFPX can help.

3. FlowFPX

FlowFPX is a toolkit for tracking down floating-point exceptions. The primary tools in this paper are FloatTracker, which records lifetimes and enables fuzzing, and stack graphs (more precisely, CSTGs), which visualize the flow of exceptions. GPU-FPX is a third component of FlowFPX that tracks floating-point exceptions inside GPU kernels [24].

3.1 FloatTracker

FloatTracker tracks exceptional values across their *gen-prop-kill* lifetime and can fuzz code for vulnerabilities by injecting a NaN or Inf as the result of an operation. FloatTracker is implemented in Julia and is available on JuliaHub:

https://juliahub.com/ui/Packages/FloatTracker/dBXig

3.1.1 Tracking Exceptional Values. FloatTracker monitors NaN and Inf exceptions by overloading arithmetic operations and logging key events. When the input to an operation is exception-free but the output is exceptional, the operation is a gen event (fig. 3). When the input and output contain exceptions, the operation is a prop event. And when the input contains an exception but the output does not, the operation is a kill event. Put together, the log of all gens, props, and kills sheds light of how various exceptions traveled across the program. The logs also record the call context (stack trace) and the arguments to the operation as a starting point for debugging efforts.

FloatTracker writes logs to three files: one for gen events, one for props, and one for kills. This way, discovering where a NaN came from is a matter of sifting through the gen file. Users can also lower the overhead of logging by turning it off for prop events.

The instrumentation works through custom floating-point types: TrackedFloat64, TrackedFloat32, and TrackedFloat16. Developers must opt in to FloatTracker by wrapping numbers in a custom type. From then on, tracking is automatic and extends transitively to all outputs of tracked operations. Multiplying a Float64 value with a TrackedFloat64, for example, yields a TrackedFloat64 to continue the logging trail.

Crucially, the tracked version of an exception, say a NaN, points to the original exceptional value. This enables techniques such as NaN-packing, or otherwise using the payload in creative ways. Not all Julia operations currently preserve NaNs bit-for-bit,¹ but Float-Tracker does its part.

3.1.2 Fuzzing. Operator overloading gives FloatTracker a powerful way to fuzz code from the inside out. Each overloaded function serves as a hook where FloatTracker can decide whether to observe the operation or step in, discard the original result, and return an exception instead. Injecting faults in a random way [12], also known as fuzzing, is a useful way to discover vulnerabilities in a large codebase. Demmel et al. propose essentially the same idea for BLAS and LAPACK [5].

¹https://github.com/JuliaLang/julia/issues/48523

FloatTracker exposes several parameters to let developers control the fuzzer:

-n_inject::Int64 upper bound on the number of NaNs to inject.

- -active::Bool fuzz only when set to true.
- --functions::ArrayString limit fuzzing to the dynamic extent of the listed functions.

When fuzzing reveals an error, the next step is to craft a regression test to guide repairs. FloatTracker therefore records the sequence of injections that it makes during a fuzzing run and enables a replay of any recording after the fact. Replay runs proceed deterministically so that developers can harden their code and check that the fixes remove the error.

3.1.3 FloatTracker Internals. FloatTracker takes advantage of Julia's operator overloading to track exceptions and fuzz for vulnerabilities. For example, below is a variant of + that is overloaded for TrackedFloat64. It calls the basic + (or injects a NaN) and checks for exceptions before returning: This lets FloatTracker intercept all floating-point operations involving TrackedFloat types.

```
function +(x::TrackedFloat64, y::TrackedFloat64)
  result = run_or_inject(+, x.val, y.val)
  check_error(+, result, x.val, y.val)
  TrackedFloat64(result)
end
```

Every arithmetic operation requires a similar overloading. Thus, the implementation of FloatTracker uses a metaprogramming technique adapted from Sherlogs [20] to abstract over the common patterns. For every binary operation, the library creates an overloading similar to the one for + above. Unary operations and others work analogously. This approach saved thousands of lines of code. The implementation weighs in at 218 lines and defines 645 overloaded function; assuming 5 lines of code per function, a handwritten version would require over 3,000 lines.

3.2 Stack Graphs

FloatTracker can produce copious amounts of log files which can be challenging to sift through manually. Coalesced stack trace graphs (CSTGs or stack graphs for short) provide a way to visualize large amounts of stack traces in a compact form [15]. This techinque pairs well with FloatTracker and makes analyzing the log files easier.

Figure 4 illustrates the construction of a stack graph from a collection of stack traces. Each trace on the left contributes nodes and edges to the graph on the right. Repeated edges get emphasized with darker lines and larger counts.

Reading bottom-up, a stack graph based on the *gen* events in a program highlights the contexts that frequently produced exceptional values. Using fig. 4 as an example, Frame D produced three exceptions, two of which arose under Frame C. In a large program with many exceptions, stack graphs offer a way to prioritize debugging efforts: go for the heavily-trodden paths first.

3.3 GPU-FPX

Many programs offload work onto GPUs, which are no less susceptible to floating-point exceptions than CPUs. In fact, GPU programs are worse off because they lack exception-handling mechanisms

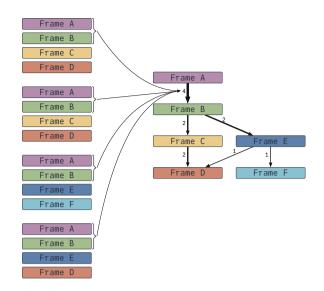


Fig. 4. From stack traces (left) to stack graph (right)

from the CPU world [23]. Since FloatTracker instruments Julia programs, it cannot help directly; however, the companion tool GPU-FPX instruments GPU kernels to detect and report floating-point exceptions [24]. Together, FloatTracker and GPU-FPX provide insights for accelerated programs.

4. Case Studies

FlowFPX has helped to debug exceptions and fuzz for issues in a variety of settings, some synthetic and some realistic. The case studies include a shallow water simulation, the OrdinaryDiffEq solver, and a Bayesian inference library.

4.1 ShallowWaters

ShallowWaters simulates the flow of water over a seabed [18, 19]. The library has dozens of parameters that a scientist can experiment with. One notable parameter is the Courant-Friedrichs-Lewy (CFL) number, which roughly describes the size of the time step to take in running the simulation. A small CFL number makes the simulation run slowly, but accurately; a large number speeds it up but loses precision because the system does not get enough time to propagate information.

Normal values for the CFL number range between zero and one. With a CFL of 0.9, the shallow water simulation produces the graph on the left half of fig. 5 showing current speed in a rectangular basin. Raising the CFL too high, to 1.6, causes trouble (fig. 5, right) with large, white regions where the current speed is NaN instead of a normal value.

Running FloatTracker on the high-CFL simulation reveals where the simulation drifted from numbers to NaN exceptions. The first step in applying FloatTracker is to convert relevant floats to tracked floats, e.g., Float32 to TrackedFloat32. For ShallowWaters, this step is easy because the simulation is parameterized by a floating-point type for internal use. Swapping in a tracked type is enough:

<pre>run_model(T=TrackedFloat32,</pre>
cfl = 10,
nx = 100,
Ndays = 100,
$L_ratio=1$,

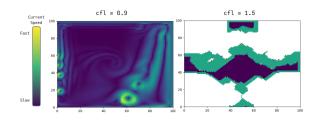


Fig. 5. Raising the CFL number creates white gaps due to NaNs

```
bc="nonperiodic",
wind_forcing_x="double_gyre",
topography="seamount")
```

With tracking, the simulation runs as before, producing an ugly graph. It additionally outputs logs for all gen, prop, and kill events as they happen. Below is one event from the gen logs:

```
-([-Inf, -Inf]) FT/TrackedFloat.jl:106
momentum_u! SW/rhs.jl:246
rhs_nonlinear! SW/rhs.jl:50
rhs! SW/rhs.jl:14 [inlined]
time_integration SW/time_integration.jl:77
run_model SW/run_model.jl:37
top-level
```

We can see that the NaN appeared as the result of subtracting two infinities (-Inf - -Inf). The trace further shows that this subtraction happens inside the function momentum_u! on line 246 of the rhs.jl file.

This solves the mystery of where one NaN came from, but raises a new question about the source of the Inf value. The logs for Inf gens have an answer:

^([-1.515f31, 2]) literal_pow()	<pre>FT/TrackedFloat.jl:138 intfuncs.jl:325</pre>
<pre> materialize(^) top-level getproperty()</pre>	broadcast.jl:860 examples/sw_nan_tf.jl:14

This Inf came from an exponent that overflowed the float type (-1.515e31^2). FloatTracker has shown exactly which numeric values in which operation caused exceptions to occur.

4.1.1 Stack Graphs for a Bigger Picture. While the logs for ShallowWaters contain useful information, there is an overwhelming amount of it. There are over ten thousand lines in the gen file alone. Converting these logs to a stack graph gives a quick overview of the most common paths to exceptional values.

Figure 6 presents the stack graph for NaN gen events in ShallowWaters with the high CFL number. Reading bottom-up, every NaN came from calls to the '-' and '+' operations. Calls to '+' account for most of the NaNs. These NaNs arose in two different contexts: a small number (30) occurred within a momentum calculation, while the rest (162) occurred within a continuity step. Moving to the top of the graph, it shows that the function run_model drove the entire simulation. With this overview of the program, a promising next step is to guard against NaNs in the momentum and continuity functions.

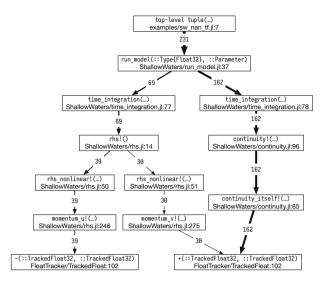


Fig. 6. Stack graph for NaN gens in ShallowWaters

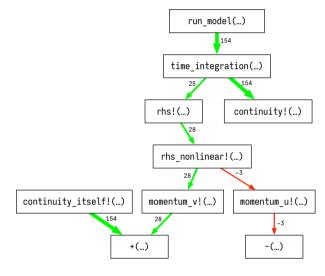


Fig. 7. Stack graph diff

4.1.2 Stack Graph Differences. Graph diffing works well for stack graphs; it shows how flows in the program evolved from one stage to another. Figure 7 illustrates one diff in the context of NaN gens for ShallowWaters: it compares the first 10% of gen events to the latter 90% of gens. The positive numbers and green lines indicate flows that are new in the latter part, and the negative numbers and red lines show flows that disappeared in the latter part. A domain expert might use these clues to find where an instability started in the first part of the program. In this case, the function momentum_u! showed up only in the beginning of the logs—it may be an effective point to check for NaNs.

4.2 OrdinaryDiffEq

With the targeted fuzzing abilities of FloatTracker, we set focus on the NBodySimulator package from the SciML team.² We only

²https://github.com/SciML/NBodySimulator.jl

wanted to test the robustness of the NBodySimulator package, so we configured the fuzzer to inject NaNs *only* when inside of a function of that library. This way, we could avoid injecting in the standard library or other dependencies of NBodySimulator and concentrate on improving this one library.

However, Fuzzing discovered zero bugs and zero exceptional events. In fact, fuzzing injected *zero* exceptional values whatsoever, even with adjusting the odds to *force* an injection at the first available opportunity. The reason for this lack of NaN injection, it turns out, is that the nbody simulation merely creates a problem for the OrdinaryDiffEq solver.³ All the floating-point operations were in another library.

Fuzzing on OrdinaryDiffEq led to a curious situation. The library itself reported a NaN and printed a message that it would exit. However, after printing that message, the program went into an infinite loop. Using stack graphs to guide our search, we found a NaN kill that manifested repeatedly in the logs. The stack traces for that kill originated from inside the file solve.jl:

```
<([NaN, 3.0e6]) at FT/TrackedFloat.jl:193
solve! at ODE/solve.jl:515
...
```

The relevant part of solve.jl contains a pair of loops. With injection, the variable tdir holds a NaN, stopping all productivity:

```
while !isempty(time_stops)
  while tdir * t < first(time_stops)
    # do integration work
    # pop_off(time_stops)
    end
end</pre>
```

In more detail, the NaN for tdir propagates though the multiplication and gets killed by the < comparison. Hence the condition for inner while loop is always false, which means the outer loop never ends up with an empty list.

This is a real-world example of how NaN kills can affect control flow, and we filed an issue for it.⁴ Fortunately, the problem in this case is benign as the code was already trying to halt.

4.3 Finch

Finch is a domain-specific language for specifying PDEs [14].⁵ In the spirit of FEniCS [2] and related tools [13, 25, 7, 32], Finch helps scientists quickly convert math into code. What sets Finch apart is its flexibility. It supports multiple discretization methods (finite element and finite volume) and multiple backends (Julia, C++, DENDRO [8]). Furthermore it strives to output code that humans can easily fine-tune.

Fuzzing with FloatTracker revealed two places where Finch needed protection against user input. The first was when reading an input mesh.⁶ A NaN injected in the mesh led to a crash further on:

```
BoundsError: attempt to access 1-element Vector{Int64} at index [2]
```

⁵Not to be confused with the Finch loop optimizer [1].

FP64 Operation	s	FP3	32 Operations	
Total NaN:	2	Total	NaN:	1
Total INF:	1	Total	INF:	0
Total subnormal:	0	Total	subnormal:	0
Total div0:	2	Total	div0:	0
-	- Other	Stats		
K	ernels:	21		
Fig. 8. Example GPU-FPX output				

Before accessing the input, Finch needed to check for NaNs. The second place was in setting bounds for the solver.⁷ Here, a NaN could leave bounds uninitialized, leading to a bounds error. Additionally, FloatTracker and stack graphs have been useful for identifying NaNs that appear in unstable heat simulations written in Finch.

4.4 Oceananigans

Oceananigans [31] is simulation package for incompressible fluid dynamics that can generate code for Nvidia GPUs. For example, the following program (from the project readme) simulates turbulance:

```
using Oceananigans

grid = RectilinearGrid(GPU(),

size=(128, 128), x=(0, 2\pi), y=(0, 2\pi),

topology=(Periodic, Periodic, Flat))

model = NonhydrostaticModel(; grid,

advection=WENO())

\epsilon(x, y, z) = 2rand() - 1

set!(model, u=\epsilon, v=\epsilon)

simulation = Simulation(model;

\Deltat=0.01, stop_time=4)

run!(simulation)
```

GPU-FPX provides detailed feedback on this program. The output in fig. 8 shows that 21 kernels appear and generate six floatingpoint exceptions. There are three NaNs, one Inf, and two division by zero errors. The report is a starting point for further investigation of the reliability of the example.

4.5 RxInfer

We discovered an open issue in the RxInfer.jl library related to NaN detection and suggested FloatTracker to the developers.⁸ Within a day, they were able to track down the location of an important NaN gen. This success came with little input from our end; in fact, the application program was closed-source. We merely explained how to use FloatTracker by wrapping inputs in a tracked type.

5. Related Work

5.1 Error Analysis

Demmel et al.[5] examine floating-point exceptional value handling in BLAS and LAPACK, identify several inconsistencies, and propose an API for debugging and adding determinism. The proposal includes an extension to the INFO_ARRAY parameter with fields that record *gen-prop-kill* information. It also includes fuzzing, which we realize in FloatTracker.

Toronto and McCarthy [34] propose a test-driven method for detecting numeric error: plot the results of an expression on a range of inputs and look for sharp deviations, or *badlands*. They point out

³https://github.com/SciML/OrdinaryDiffEq.jl

⁴https://github.com/SciML/OrdinaryDiffEq.jl/issues/1939

⁶https://github.com/paralab/Finch/issues/16

⁷https://github.com/paralab/Finch/issues/17

⁸https://github.com/biaslab/RxInfer.jl/issues/116

several ways to rewrite code to avoid badlands by rewriting code in a semantics-preserving way.

Herbie [29] automatically rewrites arithmetic expressions to reduce floating-point error. This would combine well with Float-Tracker: first identify the location of a NaN, ask Herbie to find a repair. The Odyssey[27] workbench provides an interactive interface to Herbie.

5.2 Diagnosing floating-point exceptions

The Julia library Sherlogs [20] inspired our use of a custom number type to intercept operations on a number. In contrast to Float-Tracker which monitors for exceptional values and logs stack traces at interesting points in their lifetime, Sherlogs tracks and reports the range of values seen over the course of a computation. This is intended to provide insight into whether or not a library could tolerate a lower-precision floating-point format.

FPSpy [6] is an LD_PRELOAD shared library that works on unmodified x86 binaries. It monitors a program during execution for operations that generate an exception, such as division by zero, underflow, and overflow. By contrast to FloatTracker, it does not track prop or kill events. FPSpy has the advantage of being lightweight enough to run on production code for certain loads.

5.3 Stack Graphs

Our stack graphs utilize the CSTG library for coalesced stack trace graphs [15]. In turn, CSTGs build on the STAT tool from LLNL [3]. STAT collects, analyzes, and visualizes stack traces from concurrent processes to highlight anomalies. It produces visualizations similar to those of CSTG, thought CSTG offers more compact views and supports diffs.

5.4 GPU Exception Tracking

FPChecker [22] is a tool to report floating-point exceptions occurring on the GPU. FPChecker relies on LLVM-level instrumentation of GPU kernels, and so cannot run on the plethora of closed-source GPU kernels in usage today. BinFPE [23] is another tool in the same space; BinFPE performs SASS-level analysis of GPU kernels, but is limited in that it is slow and does not catch errors that alter control flow. The latter deficiency is particularly worrisome, as we have seen, silent NaN kills can invalidate results without the user noticing. GPU-FPX [24] improves on the work of FPChecker and BinFPE by being more performant and catching a wider set of errors, including those that alter control flow. GPU-FPX is a shared library that, like FPSpy uses LD_PRELOAD to work on unmodified binaries. GPU-FPX runs on CUDA cores from NVIDIA and reports total numbers of exceptional values. Like FloatTracker, GPU-FPX can catch NaN gens and kills, but it does this on the GPU where FloatTracker doesn't apply. Despite these improvements, GPU-FPX is limited by the closed-source nature of common GPU cores, and cannot report at the rich level of source detail that FloatTracker can.

6. Discussion

Lightweight tools for error analysis that can quickly identify floatingpoint problems and suggest repairs are an important topic. The number of scale of scientific application has grown tremendously over the years. For small teams that cannot afford a full-time analyst, tools like FlowFPX fill a critical role.

FlowFPX it itself an evolving toolkit. Below we discuss some topics for future work.

6.1 Performance

FloatTracker incurs significant overhead on the order of 100x slower than a non-instrumented run of the same program. It is a debugging tool, not a production tool. To put this number into context, Valgrind runs with a similar level of slowdown.

In addition to the cost incurred by intercepting floating-point operations, gathering stack traces is expensive. We observe a 10x slowdown on ShallowWaters with logging disabled. We recommend that users of FloatTracker make use of the maxLogs and exclude_stacktrace configuration options to limit the number and kind of logs gathered, and thereby reduce the number of calls to stacktrace(). Stack traces are essential to decide where to inject a fault when fuzzing, but we defer them as late as possible to maximize performance.

6.2 Enhanced Fuzzing

While fuzzing is useful for discovering issues, its success rate is low because every floating-point operation is a candidate for injection. Even operations that are already well-defended against NaNs are candidates. FloatTracker could use two sorts of tools for improving injection. First, fine-grained control to let users decide where not to inject. Second, tools for understanding the context of an injection point after the fact. Program slicing is especially relevant to the latter point and effectively what we did by hand when fuzzing Finch (section 4.3). For each operation, an expert needs to study the values that feed into it to decide whether they are protected or not.

6.3 Tracking Exceptions in External Libraries

FloatTracker is limited to Julia code. It cannot track the lifetime of exceptional values in external libraries, such as GPU kernels or C programs. For GPUs it relies on GPU-FPX, through the connection between these tools is loose. In the future, FloatTracker would benefit from an API to plug in tools for external libraries, gather their output, and present a comprehensive view of exceptions in a multi-language program.

6.4 Interface Concerns

FloatTracker is capable of monitoring all sorts of events and floatingpoint values beyond exceptions. For example, FloatTracker could monitor large or small values with guidance from the user about which values are worth logging. On a similar note, the interface to FloatTracker is primitive: users express interest in a number by wrapping it in a constructor such as TrackedFloat64. Helper functions that track data structures and choose a default size would make it easier to experiment with FloatTracker.

7. Acknowledgments

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