Finite representation of real numbers Fixed-point numbers

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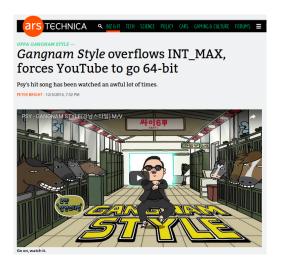
Control y Sistemas

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Summary

- Real numbers in computers
- 2 Integers
- Fixed-point
 - Scale factorDynamic range
 - How to determine the correct range
 - Addition
 - Overflow
 - How to avoid overflow
 - Accumulator
 - Multiplication
 - Underflow
 - How to avoid underflow
 - Shifts

Gangnam Style problem



https://arstechnica.com

Patriot Missile System problem

- On February 25th, 1991, a Patriot Missile system at Dhahran, Saudi Arabia had failed to intercept a SCUD missile. The SCUD hit an Army Barracks, killing 28 Americans soldiers.
- Time is stored to an accuracy of 1/10th of a second in a 24-bit register.
- \bullet The error of representing 1/10th s in 24-bit register is 0.000000095 decimal of seconds (1/10₁₀ = 0.000110011001100110011001100... $_2$)
- After 100 hr of operation, cumulative error gives 0.000000095 \times 100 \times 60 \times 60 \times 10 = 0.34 s.
- A SCUD travels at about 1,676 meters per second. In 0.34 s, it travels more than half a kilometer.

http://www-users.math.umn.edu/~arnold/disasters/patriot.html

Integers

Unsigned integers

- An N-bit binary word can represent a total of 2^N separate values.
- Range: 0 to 2^N − 1

•
$$n_{10} = 2^{N-1}b_{N-1} + 2^{N-2}b_{N-2} + \dots + 2^{1}b_{1} + 2^{0}b_{0}$$

2's complement signed integers

• Range:
$$-2^{N-1}$$
 to $2^{N-1} - 1$.

•
$$n_{10} = -b_{N-1}2^{N-1} + \sum_{i=0}^{N-2} b_i 2^i$$

in C:

•	8 bits	(char,	int8_t):	[-128,	127]]
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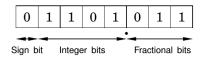
- 16 bits (short, int16_t): [-32768, 32767]
- 32 bits (int, long, int32_t): [-2147483648, 2147483647]

Bit Pattern	Unsigned	2's Complement
0000 0000	0	0
0000 0001	1	1
0000 0010	2	2
•	•	•
•	•	•
0111 1110	126	126
0111 1111	127	127
1000 0000	128	-128
1000 0001	129	-127
•	•	•
•	•	•
1111 1110	254	-2
1111 1111	255	-1

Fixed-point representation

In fixed-point representation, a real number x is represented by an integer X with N=m+n+1 bits, where

- N is the wordlength.
- m represents the number of integer bits (to the left of the binary point).
- *n* represents the number of fractional bits (to the right of the binary point).
- The weights of bits to the right of the binary point are negative powers of 2: $2^{-1} = \frac{1}{2}, 2^{-2} = \frac{1}{4}$..., etc.
- Precision: 2⁻ⁿ.
- Range: -2^m to $2^m 2^{-n}$.
- $n_{10} = \sum_{i=0}^{m-1} b_i 2^i + \sum_{i=1}^n b_i 2^{-i}$



Qm.n notation

This naming convention does not take the MSB of the number (sign bit) into account. For instance:

- Q0.15 (Q15)
 - 16 bits;
 - Range: -1 to 0.99996948;
 - Precision: 1/32768 (2⁻¹⁵).
- Q3.12
 - 16 bits;
 - Range: -8 to 7.9998;
 - Precision: 1/4096 (2⁻¹²).
- Q0.31 (Q31)
 - 32 bits;
 - Range: -1 to 0.99999999534339;
 - Precision: 4.6566129e-10 (2⁻³¹).

Conversion to and from fixed point

Defining:

- Unit: z = 1 << n
- One half: z = 1 << (n-1)

Conversion from floating-point (real) to fixed-point number:

$$X := (int)(x) \cdot (1 << n)$$

Conversion from fixed-point to floating-point number:

$$x := (float)(X)/(1 << n)$$

Example: Represent x = 13.4 using Q4.3 format

$$X = round(13.4 \cdot 2^3) = 107 (01101011_2)$$

Example: Represent x = 0.052246 using Q4.11 format

$$X = round(0.052246 \cdot 2^{11}) = 107 (0000000001101011_2)$$

Scale of representation

- There is no difference at the CPU level between a fractional and an integer representation.
- The difference is based on the concept of scale, which is almost completely in the head of the designer.
- Values represented in Qm.n notation can be seen as a signed integer simply multiplied by 2⁻ⁿ, the precision.
- In fact, the scale factor can be an arbitrary scale that is not a power of two.
- Example: 16-bit 2's complement numbers between 8000H and 7FFFH can represent decimal values between -5 and +5, where the scale factor is 5/32768 (5 * 2⁻¹⁵).
 - Integer: -32768 to 32767 (8000H 7FFFH).
 - Fixed point Q15: $(-32768 * 2^{-15})$ to $(32767 * 2^{-15}) = > -1$ to 0.99996948242.
 - (-1*5) to (0.99996948242*5) = > -5 to 4.99984741211.

Scale factor, examples

Format	Scaling factor ()	Range in Hex (fractional value)
(1.15)	2 ¹⁵ = 32768	0x7FFF (0.99) → 0x8000 (-1)
(2.14)	2 ¹⁴ = 16384	0x7FFF (1.99) → 0x8000 (-2)
(3.13)	2 ¹³ = 8192	0x7FFF (3.99) → 0x8000 (-4)
(4.12)	2 ¹² = 4096	0x7FFF (7.99) → 0x8000 (-8)
(5.11)	2 ¹¹ = 2048	0x7FFF (15.99) → 0x8000 (-16)
(6.10)	2 ¹⁰ = 1024	0x7FFF (31.99) → 0x8000 (-32)
(7.9)	2 ⁹ = 512	0x7FFF (63.99) → 0x8000 (-64)
(8.8)	2 ⁸ = 256	0x7FFF (127.99) → 0x8000 (-128)
(9.7)	2 ⁷ = 128	0x7FFF (511.99) → 0x8000 (-512)
(10.6)	2 ⁶ = 64	0x7FFF (1023.99) → 0x8000 (-1024)
(11.5)	2 ⁵ = 32	0x7FFF (2047.99) → 0x8000 (–2048)
(12.4)	2 ⁴ = 16	0x7FFF (4095.99) → 0x8000 (–4096)
(13.3)	2 ³ = 8	0x7FFF (4095.99) → 0x8000 (-4096)
(14.2)	2 ² = 4	0x7FFF (8191.99) → 0x8000 (-8192)
(15.1)	21 = 2	0x7FFF (16383.99) → 0x8000 (-16384)
(16.0)	2 ⁰ = 1(Integer)	0x7FFF (32767) → 0x8000h (–32768)

Dynamic range

Dynamic range

Dynamic range is defined as,

$$DR_{db} = 20 log_{10} \left(\frac{\text{largest possible word value}}{\text{smallest possible word value}} \right) [dB]$$

For N-bit signed integers,

$$\begin{split} DR_{dB} &= 20 \; log_{10} \left[\frac{2^{(N-1)} - 1}{1} \right] \quad \text{[dB]} \\ DR_{dB} &\approx 20 \; \left[(N-1) log_{10}(2) \right] \\ DR_{dB} &\approx 20 \; log_{10}(2) \cdot (N-1) \\ DR_{dB} &\approx 6.02 \cdot (N-1) \quad \text{[dB]} \end{split}$$

Dynamic range

Precision and Dynamic range examples

Format	(N.M)	Largest positive value (0x7FFF)	Least negative value (0x8000)	Precision	(0x0001)	DR(dB)
1	15	0,999969482421875	-1	3,05176E-05	2^-15	90,30873362
2	14	1,99993896484375	-2	6,10352E-05	2^-14	90,30873362
3	13	3,9998779296875	-4	0,00012207	2^-13	90,30873362
4	12	7,999755859375	-8	0,000244141	2^-12	90,30873362
5	11	15,99951171875	-16	0,000488281	2^-11	90,30873362
6	10	31,99902344	-32	0,000976563	2^-10	90,30873362
7	9	63,99804688	-64	0,001953125	2^-9	90,30873362
8	8	127,9960938	-128	0,00390625	2^-8	90,30873362
9	7	255,9921875	-256	0,0078125	2^-7	90,30873362
10	6	511,984375	-512	0,015625	2^-6	90,30873362
11	5	1023,96875	-1024	0,03125	2^-5	90,30873362
12	4	2047,9375	-2048	0,0625	2^-4	90,30873362
13	3	4095,875	-4096	0,125	2^-3	90,30873362
14	2	8191,75	-8192	0,25	2^-2	90,30873362
15	1	16383,5	-16384	0,5	2^-1	90,30873362
16	0	32767	-32768	1	2^-0	90,30873362

How to determine the correct range

How to determine the correct range

What is the correct value for *m*?

How much bits are needed to represent $-15 \le x \le 10$?

MATLAB

- \bigcirc » INT_MIN = abs(-15); INT_MAX = 10;
- ② » MAX = max([INT_MIN, INT_MAX]); % MAX = 15
- » N = floor (BITS); % floor() redondeo a -Inf
- 0 > N = 5.00

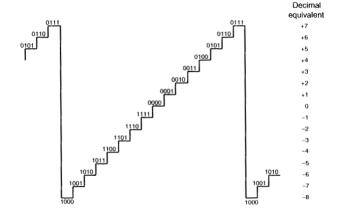
Addition in 2's complement

- Adding two N-bits numbers can produce a N+1 bits result.
- The result will have the same numbers of fractional bits.
- Only the integer part can grow.
- The last two bits of the carry row show if overflow occurs.

```
11111 111
             (carry)
                           0111
                                   (carry)
                            0111
 0000 1111
              (15)
                                   (7)
 1111 1011
              (-5)
                          + 0011
                                   (3)
 0000 1010
              (10)
                            1010
                                   (-6)
                                          invalid!
```

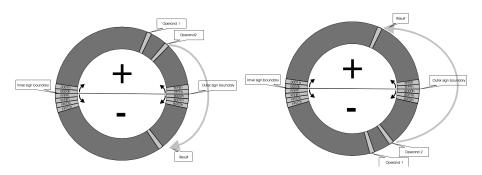
Overflow

- An **overflow** occurs in a when a result is greater than $2^{N-1} 1$ or lesser than -2^{N-1} .
- An overflow produces a roll-over (wrap).



Overflow II

- A roll-over usually has catastrophic consequences on a process.
- Only happen when two very large positive operands, or two very large negative operands are added.
- It can never happen during the addition of a positive operand and a negative operand, whatever their magnitude.



Longer word-length accumulator

- Saving the result in a N+1 word avoids overflows.
- The general rule is the sum of s individual m-bit can require as many as $m + log_2(s)$.
- Example: 256 8-bits words requires an accumulator whose word length is $8 + log_2(256) = 16$.
- DSP processors usually have 40-bit accumulators.
- How many sums are supported by a 40-bits accumulator for 16-bits numbers?

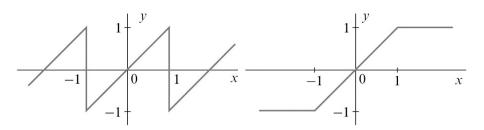
Accumulator

- DSP processors have an accumulator with extra bits to avoid overflow during internal calculations (in C5505, 40-bits accumulator).
- Guard bits: extra bits to avoid addition overflows.
- After MAC operations, only final result is adjusted to memory data size.

b39-b32	b31-b16	b15-b0		
G	Н	L		
Guard bits	High-order bits	Low-order bits		

Accumulator Saturation

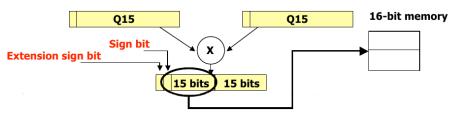
- To avoid a rollover, overflow is detected and the result is saturated to the most positive or most negative value that can be represented.
- This procedure is called saturation arithmetic.
- DSP processors allows the results to be saturated automatically in hardware (In TI DSP C5505, SATD Bit of ST1_55 register).



Be aware of non-linearity!

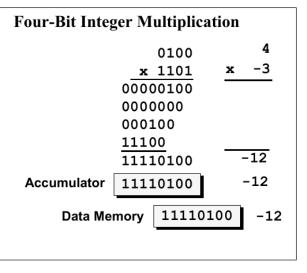
Multiplication in 2's complement

- The product of 2 N-bit numbers requires (2m + 1 + 2n) bits to contain all possible values.
- The 2 MSBits are always equal (extension sign bit).
- Therefore, 2N-1 bits are enough to store the result.
- A Q15 multiplication produces Q1.30 result.
- To transform the result into Q31 notation, it must be left-shifted by one bit.
- DSP processors have a special mode that allows its ALU to automatically perform the left shift when Q15xQ15.



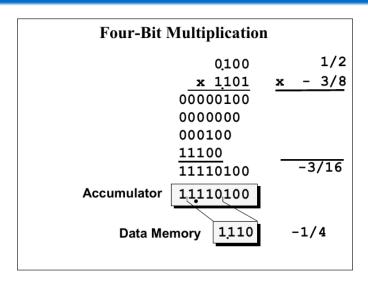
Multiplication

Four-bit signed integer multiplication



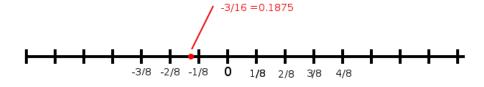
Multiplication

Four-bit Q0.3 multiplication



Underflow

- After multiplication, 2N-1 bits must be stored in a memory of N-bits word.
- An **underflow** occurs if a result is less than 2^{-n} .
- Q0.3 precision is $2^{-3} = \frac{1}{8}$.



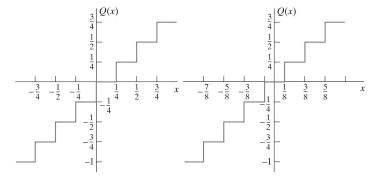
- What number should the multiplication result be? -1/8 or -2/8?
- In other words, what bits should be discarded from a multiplication result?

Rounding schemes, truncation and roundoff

• Truncation: e = Q[x] - x, $-2^{-n} \le e < 0$, $\mu = -\frac{2^{-n}}{2}$, $\sigma^2 = \frac{2^{-n}}{12}$

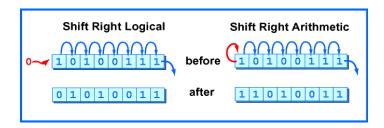
• Roundoff:
$$e = Q[x + 2^{-(n+1)}] - x$$
, $-2^{-n}/2 < e \le 2^{-n}/2$, $\mu = 0$, $\sigma^2 = \frac{2^{-n}}{42}$

DSP processors manage truncation and roundoff automatically.



Logical and Arithmetic shifts

- Multiplication: all bits are shifted left by one position.
- Division: all bits are shifted right by one position, however the sign bit must be preserved (arithmetic shift).
- Arithmetic shift \neq logical shift.



Logical and Arithmetic shifts (2)

In DSP processors:

- ALU can perform logical shifts of 32-bit operands in one cycle, from 16 bits to the right, to 15 bits to the left.
- Sign extension is performed during shifts to the right, if the Sign Extension Mode control bit (in C5505, SXM) is set.
- Result is saturated during shifts to the left if an overflow is detected, and Overflow bit (in C5505, OVM) is set.

Bibliography

- 1 Richard G. Lyons. *Understanding Digital Signal Processing, 3rd Ed.* Prentice Hill. 2010. Chapter 12.
- 2 Bruno Paillard. An Introduction To Digital Signal Processors, Chapter 5.