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### **Problem Statement**

To develop an efficient LSTM based model for next word prediction on Nexys FPGA board.

## Weekly Plan

**Week 1]** Implement the UART communication protocol to send the weights and word vectors.

Week 2] Implement the LSTM with hidden size of 25.

**Week 3]** The input size of the network can be based on character size and needs to be variable.

**Week 4]** You can apply the activation function in Verilog and after applying all the gates, bring back the class indexes of the predicted words.

## Week 1 Update

We implemented UART communication module for reading and writing data into the FPGA boards. We will use this module to take input and give output back from the FPGA. The followings sections show the corresponding Verilog and Python Codes:

## **UART Communication**

1. Debouncing Module

```
Code for debouncing
`timescale 1ns / 1ps
module debounce_explicit(
    input clk_100MHz,
    input reset,
                         // button input
    input btn,
    output reg db_level, // for switches
    output reg db_tick // for buttons
    );
    // state declarations
    parameter [1:0] zero = 2'b00,
                    wait0 = 2'b01
                    one = 2'b10,
                    wait1 = 2'b11;
    // 100MHz clk with a period of 10ns
    // number of counter bits (2^N * 10ns = ~40ms)
    parameter N = 22;
    // signal declaration
    reg [1:0] state_reg, next_state;
    reg [N-1:0] q_reg;
    wire [N-1:0] q_next;
    wire q_zero;
    reg q_load, q_dec;
    // body
    // FSMD state and data registers
    always @(posedge clk_100MHz or posedge reset)
        if(reset) begin
            state_reg <= zero;</pre>
            q_reg <= 0;
        end
```

```
else begin
        state_reg <= next_state;</pre>
        q_reg <= q_next;</pre>
    end
// FSMD data path (counter) next state logic
assign q_next = (q_load) ? \{N\{1'b1\}\} : // load all 1s
                (q_dec) ? q_reg - 1 : // decrement
                                            // no change in
                 q_reg;
// status signal
assign q_zero = (q_next == 0);
// FSMD control path next state logic
always @* begin
    next_state = state_reg;
    q_load = 1'b0;
    q_dec = 1'b0;
    db tick = 1'b0;
    case(state_reg)
        zero : begin
                    db_level = 1'b0;
                    if(btn) begin
                        next_state = wait1;
                        q_load = 1'b1;
                    end
        end
                : begin
        wait1
                    db_level = 1'b0;
                    if(btn) begin
                        q_{dec} = 1'b1;
                        if(q_zero) begin
                            next_state = one;
                             db tick = 1'b1;
```

```
end
                         end
                         else
                             next_state = zero;
            end
                     : begin
            one
                         db_level = 1'b1;
                         if(~btn) begin
                             q_dec = 1'b1;
                             if(q_zero)
                                 next_state = zero;
                         end
                         else
                             next_state = one;
            end
            default : next_state = zero;
        endcase
    end
endmodule
```

### 2. FIFO: Module to keep a stack for storing data

```
Code for fifo:

'timescale 1ns /1ps

module fifo

#(

   parameter DATA_SIZE = 8, // number of bits

ADDR_SPACE_EXP = 4 // number of additional description of additional desc
```

```
// FPGA clock
       input clk,
       input reset,
                                               // reset button
       input write_to_fifo,
                                               // signal start \
       input read_from_fifo,
                                               // signal start i
       input [DATA SIZE-1:0] write data in,
                                               // data word into
       output [DATA_SIZE-1:0] read_data_out, // data word out
                                               // FIFO is empty
       output empty,
       output full
                                               // FIFO is full
);
   // signal declaration
   reg [DATA_SIZE-1:0] memory [2**ADDR_SPACE_EXP-1:0];
    reg [ADDR_SPACE_EXP-1:0] current_write_addr, current_write_a
    reg [ADDR_SPACE_EXP-1:0] current_read_addr, current_read_add
   reg fifo_full, fifo_empty, full_buff, empty_buff;
   wire write enabled;
   // register file (memory) write operation
   always @(posedge clk)
        if(write enabled)
            memory[current_write_addr] <= write_data_in;</pre>
   // register file (memory) read operation
   assign read_data_out = memory[current_read_addr];
   // only allow write operation when FIFO is NOT full
   assign write_enabled = write_to_fifo & ~fifo_full;
   // FIFO control logic
   // register logic
   always @(posedge clk or posedge reset)
        if(reset) begin
            current_write_addr <= 0;
            current_read_addr
                               <= 0;
```

```
fifo full
                           <= 1'b0;
       fifo_empty
                           <= 1'b1; // FIFO is empty
    end
   else begin
       current write addr <= current write addr buff;
       current_read_addr <= current_read_addr_buff;</pre>
       fifo full
                           <= full buff;
       fifo empty
                           <= empty buff;
    end
// next state logic for read and write address pointers
always @* begin
    // successive pointer values
    next write addr = current write addr + 1;
    next_read_addr = current_read_addr + 1;
    // default: keep old values
    current write addr buff = current write addr;
    current_read_addr_buff = current_read_addr;
    full_buff = fifo_full;
    empty buff = fifo empty;
   // Button press logic
   case({write_to_fifo, read_from_fifo}) // check both
        // 2'b00: neither buttons pressed, do nothing
       2'b01: // read button pressed?
            if(~fifo_empty) begin // FIFO not empty
                current read addr buff = next read addr;
                full_buff = 1'b0; // after read, FIFO not
                if(next_read_addr == current_write_addr)
                   empty_buff = 1'b1;
           end
       2'b10: // write button pressed?
            if(~fifo full) begin // FIFO not full
```

```
current_write_addr_buff = next_write_addr;
                    empty_buff = 1'b0; // after write, FIFO not
                    if(next write addr == current read addr)
                        full buff = 1'b1;
                end
            2'b11:
                   begin // write and read
                current_write_addr_buff = next_write_addr;
                current_read_addr_buff = next_read_addr;
                end
       endcase
   end
   // output
   assign full = fifo_full;
   assign empty = fifo_empty;
endmodule
```

#### 3. Transmitter: Module to send data to external device

```
input reset,
                                     // reset
    input tx_start,
                                     // begin data transmiss:
    input sample tick,
                                    // from baud rate genera
                                    // data word from FIFO
    input [DBITS-1:0] data_in,
                                    // end of transmission
    output reg tx_done,
                                     // transmitter data line
    output tx
);
// State Machine States
localparam [1:0]
                    idle = 2'b00,
                    start = 2'b01,
                    data = 2'b10,
                    stop = 2'b11;
// Registers
reg [1:0] state, next_state;
                                        // state registers
reg [3:0] tick_reg, tick_next;
                                        // number of ticks i
reg [2:0] nbits_reg, nbits_next; // number of bits to
reg [DBITS-1:0] data_reg, data_next; // assembled data wo
                                         // data filter for p
reg tx_reg, tx_next;
// Register Logic
always @(posedge clk_100MHz, posedge reset)
    if(reset) begin
        state <= idle;
        tick req <= 0;
        nbits req <= 0;
        data_reg <= 0;</pre>
        tx req <= 1'b1;
    end
    else begin
        state <= next_state;</pre>
        tick reg <= tick next;
        nbits_reg <= nbits_next;</pre>
        data_reg <= data_next;</pre>
        tx req <= tx next;
```

```
end
// State Machine Logic
always @* begin
    next_state = state;
   tx\_done = 1'b0;
   tick_next = tick_reg;
    nbits_next = nbits_reg;
    data_next = data_reg;
   tx_next = tx_reg;
   case(state)
        idle: begin
                                       // no data in FIFO
            tx next = 1'b1;
                                       // transmit idle
                                // when FIFO is NOT
            if(tx_start) begin
                next_state = start;
                tick_next = 0;
                data_next = data_in;
            end
        end
        start: begin
                                 // start bit
            tx_next = 1'b0;
            if(sample_tick)
                if(tick_reg == 15) begin
                    next_state = data;
                    tick_next = 0;
                    nbits_next = 0;
                end
                else.
                    tick_next = tick_reg + 1;
        end
        data: begin
            tx_next = data_reg[0];
            if(sample_tick)
```

```
if(tick_reg == 15) begin
                        tick_next = 0;
                        data_next = data_reg >> 1;
                        if(nbits_reg == (DBITS-1))
                            next_state = stop;
                        else
                            nbits_next = nbits_reg + 1;
                    end
                    else
                        tick_next = tick_reg + 1;
            end
            stop: begin
                tx_next = 1'b1;
                                // back to idle
                if(sample_tick)
                    if(tick_reg == (SB_TICK-1)) begin
                        next_state = idle;
                        tx_done = 1'b1;
                    end
                    else
                        tick_next = tick_reg + 1;
            end
        endcase
    end
    // Output Logic
    assign tx = tx_reg;
endmodule
```

4. **Receiver**: Module to receive data from the external device

```
module uart_receiver
#(
```

```
DBITS = 8, // number of data bits :
    parameter
                SB_TICK = 16 // number of stop bit /
    input clk_100MHz,
                                  // basys 3 FPGA
    input reset,
                                   // reset
    input rx,
                                   // receiver data line
                                  // sample tick from baud
    input sample tick,
                                  // signal when new data
    output reg data_ready,
                                  // data to FIFO
   output [DBITS-1:0] data_out
);
// State Machine States
localparam [1:0] idle = 2'b00,
                 start = 2'b01,
                 data = 2'b10,
                 stop = 2'b11;
// Registers
reg [1:0] state, next_state;
                                  // state registers
reg [3:0] tick_reg, tick_next; // number of ticks rece:
reg [2:0] nbits_reg, nbits_next; // number of bits receiv
reg [7:0] data_reg, data_next; // reassembled data word
// Register Logic
always @(posedge clk_100MHz, posedge reset)
    if(reset) begin
        state <= idle;
        tick req <= 0;
        nbits_reg <= 0;</pre>
        data_reg <= 0;</pre>
    end
    else begin
        state <= next_state;</pre>
        tick_reg <= tick_next;</pre>
        nbits req <= nbits next;</pre>
```

```
data_reg <= data_next;</pre>
    end
// State Machine Logic
always @* begin
    next_state = state;
    data_ready = 1'b0;
    tick_next = tick_reg;
    nbits_next = nbits_reg;
    data_next = data_reg;
    case(state)
        idle:
            if(~rx) begin
                                        // when data line go
                 next_state = start;
                tick_next = 0;
            end
        start:
            if(sample_tick)
                if(tick_reg == 7) begin
                     next state = data;
                     tick next = 0;
                     nbits_next = 0;
                end
                else
                     tick_next = tick_reg + 1;
        data:
            if(sample_tick)
                 if(tick_reg == 15) begin
                     tick_next = 0;
                     data_next = \{rx, data_reg[7:1]\};
                     if(nbits_reg == (DBITS-1))
                         next_state = stop;
                     else
                         nbits_next = nbits_reg + 1;
                 end
```

#### 5. **UART Top Module**: combining the above modules

```
FIFO_{EXP} = 2 // exponent for number (
    input clk 100MHz,
                                  // FPGA clock
    input reset,
                                  // reset
   input read_uart,
                                   // button
    input write uart,
                                  // button
                                   // serial data in
    input rx,
    input [DBITS-1:0] write_data, // data from Tx FIF0
   output rx full,
                                   // do not write data to
                                   // no data to read from
    output rx_empty,
   output tx,
                                   // serial data out
   output [DBITS-1:0] read_data // data to Rx FIF0
);
// Connection Signals
wire tick;
                                  // sample tick from baud
                                  // data word received
wire rx done tick;
wire tx_done_tick;
                                  // data transmission cor
                                   // Tx FIFO has no data
wire tx_empty;
wire tx_fifo_not_empty;
                                  // Tx FIFO contains data
wire [DBITS-1:0] tx_fifo_out; // from Tx FIFO to UART
wire [DBITS-1:0] rx_data_out; // from UART receiver to
// Instantiate Modules for UART Core
baud_rate_generator
    #(
        .M(BR_LIMIT),
        .N(BR BITS)
    BAUD RATE GEN
        .clk_100MHz(clk_100MHz),
        .reset(reset),
        .tick(tick)
```

```
uart_receiver
    #(
        .DBITS(DBITS),
        .SB_TICK(SB_TICK)
     UART_RX_UNIT
        .clk_100MHz(clk_100MHz),
        .reset(reset),
        .rx(rx),
        .sample_tick(tick),
        .data_ready(rx_done_tick),
        .data_out(rx_data_out)
     );
uart_transmitter
    #(
        .DBITS(DBITS),
        .SB_TICK(SB_TICK)
     UART TX UNIT
        .clk_100MHz(clk_100MHz),
        .reset(reset),
        .tx_start(tx_fifo_not_empty),
        .sample_tick(tick),
        .data_in(tx_fifo_out),
        .tx_done(tx_done_tick),
        .tx(tx)
     );
fifo
    #(
        .DATA_SIZE(DBITS),
        .ADDR_SPACE_EXP(FIFO_EXP)
```

```
FIFO_RX_UNIT
            .clk(clk_100MHz),
            .reset(reset),
            .write_to_fifo(rx_done_tick),
            .read_from_fifo(read_uart),
            .write_data_in(rx_data_out),
            .read_data_out(read_data),
            .empty(rx_empty),
            .full(rx_full)
          );
    fifo
        #(
            .DATA_SIZE(DBITS),
            .ADDR_SPACE_EXP(FIFO_EXP)
         FIFO_TX_UNIT
            .clk(clk_100MHz),
            .reset(reset),
            .write_to_fifo(write_uart),
            .read_from_fifo(tx_done_tick),
            .write_data_in(write_data),
            .read_data_out(tx_fifo_out),
            .empty(tx_empty),
            .full()
                                    // intentionally disconnected
          );
    // Signal Logic
    assign tx_fifo_not_empty = ~tx_empty;
endmodule
```

Then, we also implemented an LSTM model. We trained it over Microsoft Stock Data and then made predictions using the model. The model could appropriately fit the Stock data and capture the trends.

### **LSTM for stock Prediction**

Python Code of the model:

```
# LSTM
class LSTM:
    def __init__(self, input_size, hidden_size, output_size):
        # Hyperparameters
        self.hidden_size = hidden_size
        # Forget Gate
        self.wf = initWeights(input_size, hidden_size)
        self.bf = np.zeros((hidden_size, 1))
        # Input Gate
        self.wi = initWeights(input_size, hidden_size)
        self.bi = np.zeros((hidden_size, 1))
        # Candidate Gate
        self.wc = initWeights(input_size, hidden_size)
        self.bc = np.zeros((hidden_size, 1))
        # Output Gate
        self.wo = initWeights(input_size, hidden_size)
        self.bo = np.zeros((hidden_size, 1))
        # Final Gate
        self.wy = initWeights(hidden_size, output_size)
        self.by = np.zeros((output_size, 1))
    # Reset Network Memory
```

```
def reset(self):
                      self.concat_inputs = {}
                      self.hidden states = {-1:np.zeros((self.hidden size, 1))
                      self.cell_states = {-1:np.zeros((self.hidden_size, 1))}
                      self activation outputs = {}
                      self.candidate gates = {}
                      self.output_gates = {}
                      self.forget_gates = {}
                      self.input gates = {}
                      self.outputs = {}
# Forward Propogation
def forward(self, X ):
                     outputs = []
                      self.reset()
                      for q in range(len(X_)):
                                            self.concat_inputs[q] = np.concatenate((self.hidden_
                                           self.forget gates[g] = sigmoid(np.matmul(self.wf, self.wf, se
                                           self.input_gates[q] = sigmoid(np.matmul(self.wi, sel
                                           self.candidate_gates[q] = tanh(np.matmul(self.wc, self.wc, se
                                            self.output gates[g] = sigmoid(np.matmul(self.wo, se
                                           self.cell_states[q] = self.forget_gates[q] * self.ce
                                            self.hidden_states[q] = self.output_gates[q] * tanh
                                           outputs += [np.matmul(self.wy, self.hidden_states[q]
                      return np.array(outputs)
# Backward Propogation
def backward(self, errors, X, lr):
                      d wf, d bf = 0, 0
```

```
d_wi, d_bi = 0, 0
d_wc, d_bc = 0, 0
d_wo, d_bo = 0, 0
d_wy, d_by = 0, 0
dh_next, dc_next = np.zeros_like(self.hidden_states[0])
for q in reversed(range(len(X))):
    error = errors[q]
    # Final Gate Weights and Biases Errors
    d_wy += np.matmul(error, self.hidden_states[q].T)
    d by += error
    # Hidden State Error
    d_hs = np.matmul(self.wy.T, error) + dh_next
    # Output Gate Weights and Biases Errors
    d_o = tanh(self.cell_states[q]) * d_hs * sigmoid(sel
    d_{wo} += np.matmul(d_o, X[q].T)
    d bo += d o
    # Cell State Error
    d cs = tanh(tanh(self.cell states[q]), derivative =
    # Forget Gate Weights and Biases Errors
    d_f = d_cs * self.cell_states[q - 1] * sigmoid(self)
    d wf += np.matmul(d f, X[q].T)
    d bf += d f
    # Input Gate Weights and Biases Errors
    d_i = d_cs * self.candidate_gates[q] * sigmoid(self)
    d_wi += np.matmul(d_i, X[q].T)
    d bi += d i
```

```
# Candidate Gate Weights and Biases Errors
        d_c = d_cs * self.input_gates[q] * tanh(self.candida)
        d_wc += np.matmul(d_c, X[q].T)
        d bc += d c
        # Concatenated Input Error (Sum of Error at Each Gai
        d_z = np.matmul(self.wf.T, d_f) + np.matmul(self.wi
        # Error of Hidden State and Cell State at Next Time
        dh_next = d_z[:self.hidden_size, :]
        dc_next = self.forget_gates[q] * d_cs
    for d_ in (d_wf, d_bf, d_wi, d_bi, d_wc, d_bc, d_wo, d_l
        np.clip(d_{-}, -1, 1, out = d_{-})
    self.wf += d wf * lr
    self.bf += d bf * lr
    self.wi += d wi * lr
    self.bi += d_bi * lr
    self.wc += d wc * lr
    self.bc += d_bc * lr
    self.wo += d_wo * lr
    self.bo += d_bo * lr
    self.wy += d_wy * lr
    self.by += d by * lr
# predict
def predict(self, X):
    out = []
   for i in range(len(X)):
        out.append(self.forward(X[i]))
    return np.array(out)
```

```
# Train
def train(self, X, y, epochs,lr):

y_new = np.hstack((X,y))
y_new = y_new[:,1:]

for _ in range(epochs):
    for i in range(len(X)):
        prediction = self.forward(X[i])
        errors = []
        for q in range(len(prediction)):
            errors += [y_new[i][q]- prediction[q]]
        errors = np.array(errors)
        self.backward(errors, self.concat_inputs,lr)
        current_loss = np.mean(abs(errors))
        print(current_loss)
```

We trained the model on Microsoft Stocks Data and then tested its performance.

```
# Creating Dataset

df = pd.read_csv('Datasets/MSFT.csv')

df = df[['Date', 'Close']]

# X = df.loc['2024-01-02':'2024-03-14']['Close'].to_numpy()

X = df['Close'].to_numpy()

X = X.reshape(1,len(X),1)

y = X[:,-1].reshape(-1,1,1)

X = X[:,:-1,:]
```

```
# Instantiating the model
hidden_size = 25
lstm = LSTM(len(X[0][0])+hidden_size, hidden_size, 1)
```

```
# Training the model

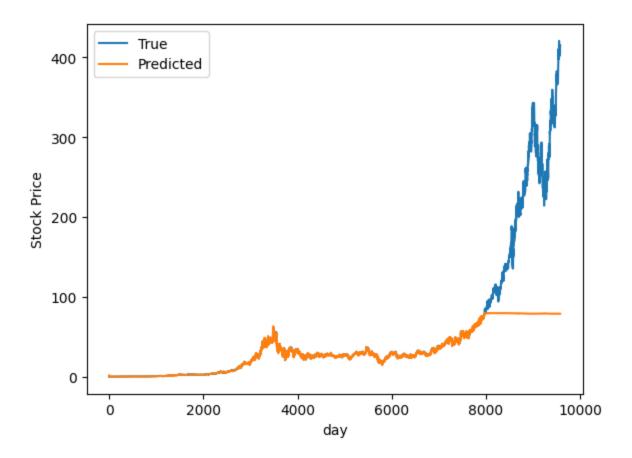
lstm.train(X,y,1000,0.1)

# Predicting
y_hat = lstm.predict(X)

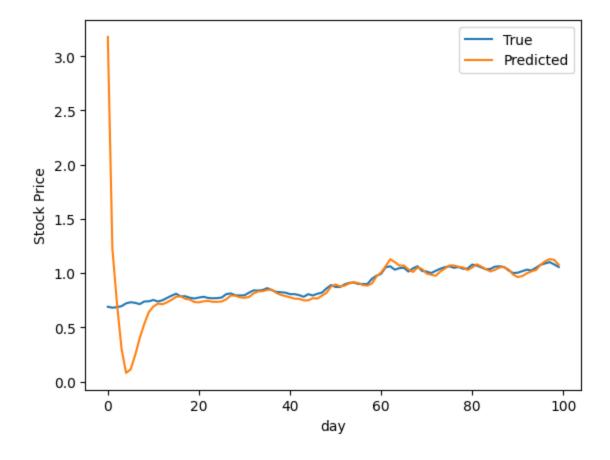
# Plotting

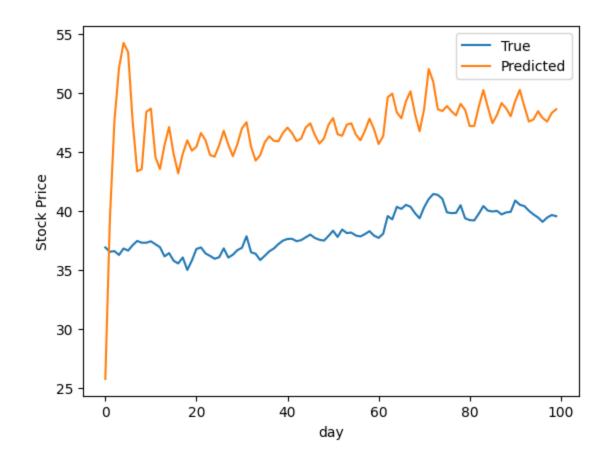
sr = np.arange(len(X[0][:]))
plt.plot(sr, X[0][:])
plt.plot(sr, y_hat[0][:,0,0])
```

## Performance on Training Data



## Performance on Test Data





Link to PPT: https://docs.google.com/presentation/d/1FPQGWc3mQelemDOM8e9sxPmUa-1ezmO0W3IN4wPpaMQ/edit?usp=sharing