Computing the parameters

Architecture Synthesis for Linear Time-Invariant Filters

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Under the supervision of Florent de Dinechin

2 February - 31 July, 2015



Context

What:



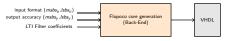
Application domains:

- control (car industry, electrical goods industry, hardware, ...)
- signal processing (e.g. denoising)

Main targets:

- ASIC/FPGA market for embedded systems
- research (control, signal) for application testing

Goal of this work: implement LTI Filters in Hardware



Future Work

Context

What:



Application domains:

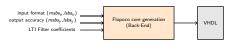
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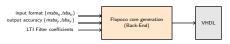
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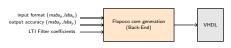




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 - Basic block: SOPC
 - Architecture generation
- Computing the parameters
 - Computing the MSB
 - Computing the LSB
- Future Work

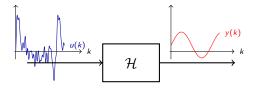


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Introduction: LTI Filters

Signal: temporal variable x(k) with $\{x(k)\}_{k\geq 0}\in\mathbb{R}$



LTI (Linear Time Invariant) filters are particular filters that are:

- Linear: outputs are linear combinations of inputs (allows to use linear algebra definitions)
- Time-Invariant: all coefficients are constant

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Purpose of this work

- Lopez's PhD thesis studies how to compute LTI filters in software:
 - scheduling issues
 - fixed size
- The goal here is to do such a work in hardware, where we have more flexibility:
 - full parallelism
 - arbitrary size

In this context, constraints become degrees of freedom.

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Signal processing and filters

The most simple LTI Filter: the FIR (Finite Impulse Response) filter

$$y(k) = \sum_{i=0}^{n} b_i u(k-i)$$
 (1)

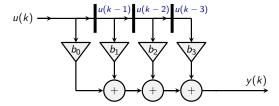
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Signal processing and filters

The most simple LTI Filter: the FIR (Finite Impulse Response) filter

$$y(k) = \sum_{i=0}^{n} b_i u(k-i)$$
 (1)

Abstract architecture for the direct form realization of a FIR filter:



FIR, IIR

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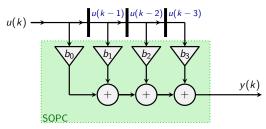
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Future Work

Abstract architecture for the direct form realization of a FIR filter:



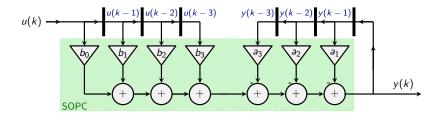
SOPC (Sum Of Products by Constants): basic block of LTI filters implementation.

FIR, IIR

Full LTI complexity: the IIR (Infinite Impulse Response) filter:

$$y(k) = \sum_{i=0}^{n} b_i u(k-i) - \sum_{i=0}^{n} a_i y(k-i)$$
 (1)

Abstract architecture for the direct form realization of an IIR filter:



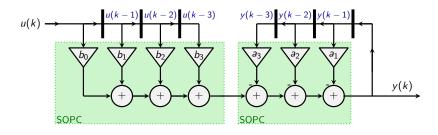
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FIR. IIR

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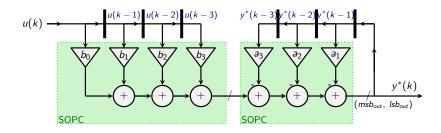
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Abstract architecture for the direct form realization of an IIR filter:



SOPC (Sum Of Products by Constants): basic block of LTI filters implementation.

State-Space representation The "ABCD" form

Let's define $\mathbf{x}(k)$ a state vector (hardware register)

$$\begin{cases} x(k+1) = \mathbf{A}x(k) + \mathbf{B}\mathbf{u}(k) \\ y(k+1) = \mathbf{C}x(k) + \mathbf{D}\mathbf{u}(k) \end{cases}$$
 (2)

With:

$$m{A} \in \mathbb{R}^{n_{X} imes n_{X}}$$
 , $m{B} \in \mathbb{R}^{n_{X} imes n_{u}}$, $m{C} \in \mathbb{R}^{n_{Y} imes n_{X}}$, $m{D} \in \mathbb{R}^{n_{Y} imes n_{u}}$

Equivalent matrix formulation:

$$\begin{pmatrix} \mathbf{x}(k+1) \\ \mathbf{y}(k+1) \end{pmatrix} = \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix} \begin{pmatrix} \mathbf{x}(k) \\ \mathbf{u}(k) \end{pmatrix}$$
(3)

The SIF: a unified realization representation

Problems with ABCD:

- this doesn't gives an explicit order in the operations
- the whole analysis on precisions has to be rebuilt for each new realization.

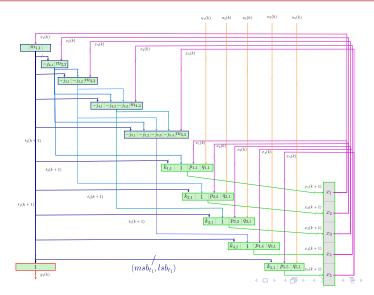
The SIF (Speciallized Implicit Form) generalizes the state-space. Addition: t(k) describes explicit intermediate computations:

$$\begin{pmatrix} \mathbf{J} & \mathbf{0} & \mathbf{0} \\ -\mathbf{K} & \mathbf{I}_{n_{x}} & \mathbf{0} \\ -\mathbf{L} & \mathbf{0} & \mathbf{I}_{n_{y}} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k+1) \\ \mathbf{x}(k+1) \\ \mathbf{y}(k) \end{pmatrix} = \begin{pmatrix} \mathbf{0} & \mathbf{M} & \mathbf{N} \\ \mathbf{0} & \mathbf{P} & \mathbf{Q} \\ \mathbf{0} & \mathbf{R} & \mathbf{S} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k) \\ \mathbf{x}(k) \\ \mathbf{u}(k) \end{pmatrix}$$
(4)

J is a lower triangular matrix with only ones on the diagonal.

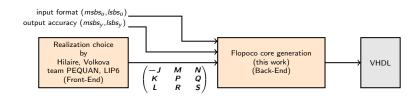


Example



Future Work

Workflow



Workflow overview of tools usage



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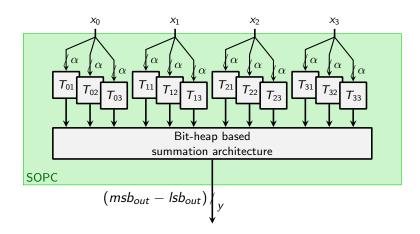
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FloPoCo:

- C++ framework
- Target: FPGAs
- Work: generating arithmetical cores in VHDL computing just right
- Reference: http://flopoco.gforge.inria.fr/

Basic block: SOPC



SOPC architecture



A more common notation

A non-compact notation:

$$\begin{pmatrix} \mathbf{J} & \mathbf{0} & \mathbf{0} \\ -\mathbf{K} & \mathbf{I}_{n_{x}} & \mathbf{0} \\ -\mathbf{L} & \mathbf{0} & \mathbf{I}_{n_{y}} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k+1) \\ \mathbf{x}(k+1) \\ \mathbf{y}(k) \end{pmatrix} = \begin{pmatrix} \mathbf{0} & \mathbf{M} & \mathbf{N} \\ \mathbf{0} & \mathbf{P} & \mathbf{Q} \\ \mathbf{0} & \mathbf{R} & \mathbf{S} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k) \\ \mathbf{x}(k) \\ \mathbf{u}(k) \end{pmatrix}$$
(5)

An easier way to communicate SIFs:

The Z matrix:

$$Z = \begin{pmatrix} -J & M & N \\ K & P & Q \\ L & R & S \end{pmatrix}$$
 (6)

The SIF as an algorithm

end

for int
$$i = 0$$
; $i \le n_x$; $i++$ do
$$x_i(k+1) \leftarrow \sum_{j=1}^{n_t} K_{ij} t_j(k+1) + \sum_{j=1}^{n_x} P_{ij} x_j(k) + \sum_{j=1}^{n_u} Q_{ij} u_j(k)$$

end

for int
$$i = 0$$
; $i \le ny$; $i++$ do
$$| \mathbf{y}_{i}(k) \leftarrow \sum_{j=1}^{n_{t}} \mathbf{L}_{ij} \mathbf{t}_{j}(k+1) + \sum_{j=1}^{n_{x}} \mathbf{R}_{ij} \mathbf{x}_{j}(k) + \sum_{j=1}^{n_{u}} \mathbf{S}_{ij} \mathbf{u}_{j}(k)$$

end

Algorithm 1: Computation of SIF outputs from inputs

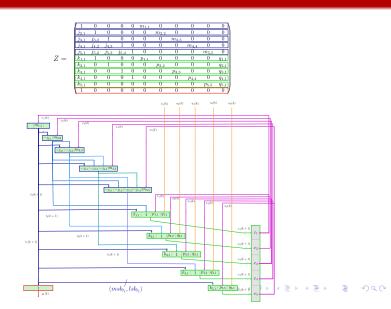


Architecture generation algorithm

```
Assuming all the MSBs and LSBs are known.
for i=1; i=Z.nbLines(); i++ do
   row[] = Z[i][] //pick first row of Z
   for i=1; i=1; i=Z.nbCols() i++ do
       assign(SOPC[i], row[i], "T", "X", "Y", [msbs, lsbs][i][j])
   end
   Second pass for wiring.
end
```

Algorithm 2: Architecture Generation Algorithm

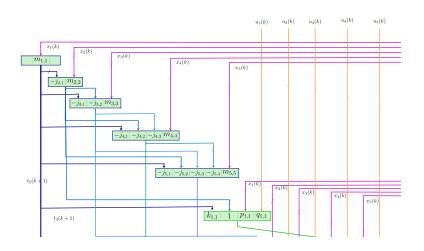
Example



Example

Each line will be a SOPC

Example



Example

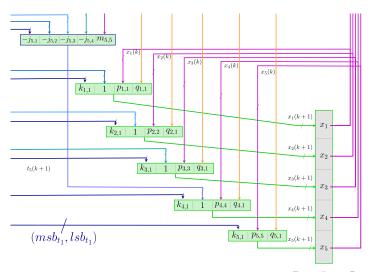


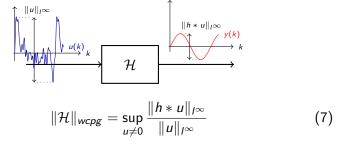
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Computing the MSB

MSB should allow the full range of the signal. Worst-Case Peak Gain (WCPG):



This computation is done by colleagues in LIP6.



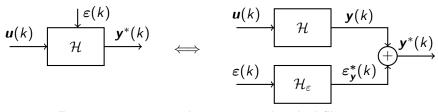
Computing the parameters

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Signal processing and filters

Computing the LSB: Point of view about error

 ε is the error introduced by the SOPC (closely related to 2^{lsb_i}). ε^* is the total error (taking the loopback into account)



Error propagation with respect to the ideal filter

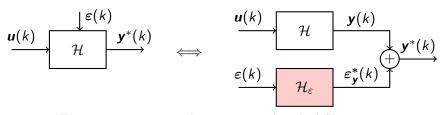
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Error propagation with respect to the ideal filter

Computing the LSB: Impact of errors

$$\begin{array}{l} \textbf{for int } i = 0 \text{ ; } i \leq n_t \text{; } i + + \textbf{ do} \\ & \quad \boldsymbol{t}_i(k+1) \leftarrow \\ & \quad - \sum\limits_{j < i} \boldsymbol{J}_{ij} \boldsymbol{t}_j(k+1) + \sum\limits_{j=1}^{n_x} \boldsymbol{M}_{ij} \boldsymbol{x}_j(k) + \sum\limits_{j=1}^{n_u} \boldsymbol{N}_{ij} \boldsymbol{u}_j(k) + \boldsymbol{\varepsilon}_{\boldsymbol{t}_i}(k) \end{array}$$

end

for int i = 0; $i \le n_x$; i++ do

$$m{x}_i(k+1) \leftarrow \sum\limits_{j=1}^{n_t} m{K}_{ij} m{t}_j(k+1) + \sum\limits_{j=1}^{n_x} m{P}_{ij} m{x}_j(k) + \sum\limits_{j=1}^{n_u} m{Q}_{ij} m{u}_j(k) + m{arepsilon}_{m{x}_i}(m{k})$$

end

for int i = 0; i < ny; i++ do

$$m{y}_i(k) \leftarrow \sum\limits_{j=1}^{n_t} m{L}_{ij} m{t}_j(k+1) + \sum\limits_{j=1}^{n_{\mathsf{x}}} m{R}_{ij} m{x}_j(k) + \sum\limits_{j=1}^{n_u} m{S}_{ij} m{u}_j(k) + m{arepsilon}_{y_i}(k)$$

end

Algorithm 3: Computation of SIF outputs from inputs

Computing the LSB: current solution

Let's define:

$$\mathbf{v'} = \begin{pmatrix} \mathbf{t}(k+1) \\ \mathbf{x}(k+1) \\ \mathbf{y}(k) \end{pmatrix} \tag{8}$$

Main constraint:

$$\varepsilon_{v'} < \mathbf{2}^{-lsb_{v'}} \tag{9}$$

Transformed into the following constraint:

$$|\langle\langle \mathcal{H}_{\varepsilon} \rangle\rangle| \cdot \mathbf{2}^{lsb_{v'}+1} < \mathbf{2}^{-lsb_{y_i}} \tag{10}$$

Lopez gives a simple solution that matches the fixed size constraint.

Solution matching the hardware context (arbitrary precision): need to solve the linear program (here, SoPlex library).



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Computing the parameters

Future Work

- Finish test and debug (very long term)
- Removal of power of two: adapt KCM and SOPC FloPoCo cores
- Sub-filter detection: open question for either Front-End and Back-End
- Better interface, using matlab matrix syntax

To conclude

- Adapting LTI Filters generation from software to hardware
- Reuse of Lopez's calculations in our context
- Implementation for FPGAs in a parametric view

$$\begin{pmatrix} \mathbf{J} & \mathbf{0} & \mathbf{0} \\ -\mathbf{K} & \mathbf{I}_{n_{x}} & \mathbf{0} \\ -\mathbf{L} & \mathbf{0} & \mathbf{I}_{n_{y}} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k+1) \\ \mathbf{x}(k+1) \\ \mathbf{y}(k) \end{pmatrix} = \begin{pmatrix} \mathbf{0} & \mathbf{M} & \mathbf{N} \\ \mathbf{0} & \mathbf{P} & \mathbf{Q} \\ \mathbf{0} & \mathbf{R} & \mathbf{S} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k) \\ \mathbf{x}(k) \\ \mathbf{u}(k) \end{pmatrix}$$
(11)

With:

$$\mathbf{J} \in \mathbb{R}^{n_t \times n_t}, \mathbf{M} \in \mathbb{R}^{n_t \times n_x}, \mathbf{N} \in \mathbb{R}^{n_t \times n_u},
\mathbf{K} \in \mathbb{R}^{n_x \times n_t}, \mathbf{P} \in \mathbb{R}^{n_x \times n_x}, \mathbf{Q} \in \mathbb{R}^{n_x \times n_u},
\mathbf{L} \in \mathbb{R}^{n_y \times n_t}, \mathbf{R} \in \mathbb{R}^{n_y \times n_x}, \mathbf{S} \in \mathbb{R}^{n_y \times n_u}.$$
(12)

(13)

A more common notation

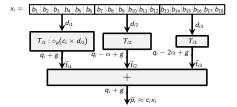
A non-compact notation:

$$\begin{pmatrix} \mathbf{J} & \mathbf{0} & \mathbf{0} \\ -\mathbf{K} & \mathbf{I}_{n_{x}} & \mathbf{0} \\ -\mathbf{L} & \mathbf{0} & \mathbf{I}_{n_{y}} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k+1) \\ \mathbf{x}(k+1) \\ \mathbf{y}(k) \end{pmatrix} = \begin{pmatrix} \mathbf{0} & \mathbf{M} & \mathbf{N} \\ \mathbf{0} & \mathbf{P} & \mathbf{Q} \\ \mathbf{0} & \mathbf{R} & \mathbf{S} \end{pmatrix} \begin{pmatrix} \mathbf{t}(k) \\ \mathbf{x}(k) \\ \mathbf{u}(k) \end{pmatrix}$$
(14)

An easier way to communicate SIFs:

The 7 matrix.

$$Z = \begin{pmatrix} -J & M & N \\ K & P & Q \\ L & R & S \end{pmatrix}$$
 (15)



The FixRealKCM method when x_i is split in 3 chunks



Definition of a filter: $\mathbf{y} = \mathcal{H}(\mathbf{u})$ With $dim(\mathbf{y}) = n_y$ and, $dim(\mathbf{u}) = n_u$ Linearity:

$$\mathcal{H}(\alpha \cdot \mathbf{u}_1 + \beta \cdot \mathbf{u}_2) = \alpha \cdot \mathcal{H}(\mathbf{u}_1) + \beta \cdot \mathcal{H}(\mathbf{u}_2)$$

Time invariance:

$$\{\mathcal{H}(\mathbf{u})(k-k_0)\}_{k\geq 0} = \mathcal{H}(\{\mathbf{u}(k-k_0)\}_{k\geq 0})$$

Impulse response

$$u = \sum_{i>0} u(1)\delta_1$$

Where δ_I is a Dirac impulsion centered in I:

$$\delta_I(k) = \begin{cases} 1 & \text{when } k = I \\ 0 & \text{else} \end{cases}$$
 (16)

Time invariance gives: $\mathcal{H}(\delta_I)(k) = h(k-I)$ Computation of the outputs:

$$y_i(k) = \sum_{j=1}^{n_u} \sum_{l=0}^{k} u_j(l) h_{i,j}(k-l), \ \forall 1 \leq i \leq n_y$$

From:

$$Z = \begin{pmatrix} -J & M & N \\ K & P & Q \\ L & R & S \end{pmatrix}$$
 (17)

The ABCD form is deducible from the SIF:

$$A_{Z} = KJ^{-1}M + P, \ B_{Z} = KJ^{-1}N + Q,$$
 $C_{Z} = LJ^{-1}M + R, \ D_{Z} = LJ^{-1}N + S,$
(18)

with:

$$\mathbf{A}_{Z} \in \mathbb{R}^{n_{X} \times n_{X}}, \mathbf{B}_{Z} \in \mathbb{R}^{n_{X} \times n_{u}},$$

$$\mathbf{C}_{Z} \in \mathbb{R}^{n_{Y} \times n_{X}}, \mathbf{D}_{Z} \in \mathbb{R}^{n_{Y} \times n_{u}},$$
(19)

Future Work

Definition of the error filter:

$$Z_{\varepsilon} = \begin{pmatrix} -J & M & M_t \\ K & P & M_x \\ L & R & M_y \end{pmatrix}$$
 (20)

with:

$$\mathbf{M}_t = (\mathbf{I}_{n_t} \ \mathbf{0}_{n_t \times n_x} \ \mathbf{0}_{n_t \times n_y}), \tag{21}$$

$$\mathbf{M}_{\mathsf{X}} = (\mathbf{0}_{n_{\mathsf{X}} \times n_{\mathsf{t}}} \ \mathbf{I}_{n_{\mathsf{X}}} \ \mathbf{0}_{n_{\mathsf{X}} \times n_{\mathsf{y}}}), \tag{22}$$

$$\mathbf{M}_{\mathbf{y}} = (\mathbf{0}_{n_{\mathbf{y}} \times n_{\mathbf{t}}} \ \mathbf{0}_{n_{\mathbf{y}} \times n_{\mathbf{x}}} \ \mathbf{I}_{n_{\mathbf{y}}}), \tag{23}$$

Interface specification:

XIc

x_1_1 x_1_2 ... x_1_c

x_2_1 x_2_2 ... x_2_c

.

•

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x_l_1 x_l_2 ... x_l_c

Where:

- X = name of the matrix
- $\bullet \ \ X \in \{ \ J, \ K, \ L, \ M, \ N, \ P, \ Q, \ R, \ S, \ T \}$
- x_i_j = the coefficient
- $i \in [1, I]$
- $j \in [1, c]$
- I = the number of lines
- c = the numer of columns.



Computing the LSB: Error definition

Errors introduced by SOPCs:

$$\boldsymbol{\varepsilon}_{v'}(k) = \begin{pmatrix} \boldsymbol{\varepsilon}_{t}(k) \\ \boldsymbol{\varepsilon}_{t_{2}}(k) \\ \vdots \\ \boldsymbol{\varepsilon}_{t_{n_{t}}}(k) \\ \boldsymbol{\varepsilon}_{x_{1}}(k) \\ \boldsymbol{\varepsilon}_{y}(k) \end{pmatrix} = \begin{pmatrix} \boldsymbol{\varepsilon}_{t_{1}}(k) \\ \boldsymbol{\varepsilon}_{t_{1}}(k) \\ \boldsymbol{\varepsilon}_{x_{1}}(k) \\ \boldsymbol{\varepsilon}_{x_{2}}(k) \\ \vdots \\ \boldsymbol{\varepsilon}_{x_{n_{x}}}(k) \\ \boldsymbol{\varepsilon}_{y_{1}}(k) \\ \boldsymbol{\varepsilon}_{y_{2}}(k) \\ \vdots \\ \boldsymbol{\varepsilon}_{y_{n_{v}}}(k) \end{pmatrix}$$

$$(24)$$

 $\varepsilon_{v'}^*(k)$ will represent the total error and is defined similarly to $\varepsilon_{v'}(k)$



LSB computation I

$$|\langle\langle\mathcal{H}_{\varepsilon}\rangle\rangle|\cdot\mathbf{2}^{lsb_{v'}+1}<\mathbf{2}^{-lsb_{y_i}}$$
 (25)

Expanded line:

$$\sum_{j=1}^{n_{t}} |\langle\langle\mathcal{H}_{\boldsymbol{\varepsilon}}\rangle\rangle_{i,j}| \cdot 2^{lsb}t_{i}^{+1} + \sum_{j=n_{t}}^{n_{t}+n_{X}} |\langle\langle\mathcal{H}_{\boldsymbol{\varepsilon}}\rangle\rangle_{i,j}| \cdot 2^{lsb}x_{i}^{+1} + \sum_{j=n_{t}+n_{X}}^{n_{t}+n_{X}+n_{u}} |\langle\langle\mathcal{H}_{\boldsymbol{\varepsilon}}\rangle\rangle_{i,j}| \cdot 2^{lsb}u_{i}^{+1} < 2^{-lsb}y_{i} \quad (26)$$

LSB computation II

Splitting error in n' = nt + nx + nu equal chunks:

$$|\langle\langle \mathcal{H}_{\varepsilon} \rangle\rangle_{i,j}| \cdot \mathbf{2}^{lsb_{v'}+1} < \frac{\mathbf{2}^{-lsb_{y_i}}}{n'} \tag{27}$$

 \Leftrightarrow

$$\mathbf{2}^{lsb_{t_j}+1} < \frac{\mathbf{2}^{-lsb_{y_i}}}{|\langle\langle \mathcal{H}_{\varepsilon} \rangle\rangle_{i,t_i}| \cdot n'} \tag{28}$$

$$2^{lsb_{x_j}+1} < \frac{2^{-lsb_{y_i}}}{|\langle\langle \mathcal{H}_{\varepsilon} \rangle\rangle_{i,x_j}| \cdot n'}$$
 (29)

Then:

$$|sb_{x_i} < |sb_{y_i} - log(n' \cdot ||\langle \langle \mathcal{H}_{\varepsilon} \rangle \rangle||_{i,x_i}) - 1$$
 (30)

$$lsb_{t_i} < lsb_{y_i} - log(n' \cdot ||\langle \langle \mathcal{H}_{\varepsilon} \rangle \rangle||_{i,t_i}) - 1$$
(31)



Signal processing and filters

Small bibliography



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