

# Network Optimization: Quick Start

@luk036

2022-11-09

---

class: nord-light, middle, center

## Introduction

---

### Why and why not

.pull-left[

- Algorithms are available for common network problems (Python: networkx, C++: Boost Graph Library (BGL)):
  - Explore the locality of network.
  - Explore associativity (things can be added up in any order)
- Be able to solve discrete problems optimally (e.g. matching/assignment problems)
- Bonus: gives you insight into the most critical parts of the network (critical cut/cycle)

] .pull-right[

- The theory is hard to understand.
- Algorithms are hard to understand (some algorithms do not allow users to have an input flow in reverse directions, but create edges internally for the reverse flows).
- There are too many algorithms available. You have to choose them wisely.

]

---

### Flow and Potential

.pull-left[

- Cut
- Current
- Flow  $x$
- Sum of  $x_{ij}$  around a node = 0

] .pull-right[

- Cycle/Path
- Voltage
- Tension  $y$
- Sum of  $y_{ij}$  around a cycle = 0

]

---

#### If you don't know more...

- For the min-cost linear flow problem, the best guess is to use the “network simplex algorithm”.
  - For the min-cost linear potential problem: formulate it as a dual (flow) problem.
  - For the parametric potential problem (single parameter), the best guess is to use Howard's algorithm.
  - All these algorithms are based on the idea of finding “negative cycle”.
  - You can apply the same principle to the nonlinear problems.
- 

#### For dual problems...

- Dual problems can be solved by applying the same principle.
  - Finding negative cycles is replaced by finding a negative “cuts”, which is more difficult...
  - ...unless your network is a planar graph.
- 

#### Guidelines for the average users

- Look for specialized algorithms for specialized problems. For example, for bipartite maximum cardinality matching, use the Hopcroft-Karp matching algorithm.
  - Avoid creating edges with infinite costs. Delete them or reformulate your problem.
-

## Guidelines for algorithm developers

- Make “negative cycles” as orthogonal to each other as possible.
  - Reuse previous solutions as a new starting point for finding negative cycles.
- 

class: nord-light, middle, center

## Essential Concepts

---

### Basic elements of a network

**Definition (network)** A *network* is a collection of finite-dimensional vector spaces, which includes *nodes* and *edges/arcs*:

- $V = \{v_1, v_2, \dots, v_N\}$ , where  $|V| = N$
- $E = \{e_1, e_2, e_3, \dots, e_M\}$  where  $|E| = M$

which satisfies 2 requirements:

1. The boundary of each edge is comprised of the union of nodes
  2. The intersection of any edges is either empty or the boundary node of both edges.
- 

### Network

- By this definition, a network can contain self-loops and multi-edges.
- A *graph* structure encodes the neighborhood information of nodes and edges.
- Note that Python’s NetworkX requires special handling of multi-edges.
- The most efficient graph representation is an adjacency list.
- The concept of a graph can be generalized to *complex*: node, edge, face...

**Types of graphs** Bipartite graphs, trees, planar graphs, st-graphs, complete graphs.

---

### Orientation

**Definition (Orientation)** An *orientation* of an edge is an ordering of its boundary node  $(s, t)$ , where

- $s$  is called a source/initial node
- $t$  is called a target/terminal node

Note: orientation != direction

**Definition (Coherent)** Two orientations to be the same is called *coherent*

---

**Node-edge Incidence Matrix (connect to algebra!)**

**Definition (Incidence Matrix)** An  $N \times M$  matrix  $A^T$  is a node-edge incidence matrix with entries:

$$A(i, j) = \begin{cases} +1 & \text{if } e_i \text{ is coherent with the orientation of node } v_j, \\ -1 & \text{if } e_i \text{ is not coherent with the orientation of node } v_j, \\ 0 & \text{otherwise.} \end{cases}$$

**Example**

$$A^T = \begin{bmatrix} 0 & -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & -1 & -1 \\ -1 & 0 & -1 & 0 & 1 \end{bmatrix}$$


---

**Chain**

**Definition (Chain  $\tau$ )** An edge/node *chain*  $\tau$  is an  $M/N$ -tuple of scalar that assigns a coefficient to each edge/node, where  $M/N$  is the number of distinct edges/nodes in the network.

**Remark (II)** A chain may be viewed as an (oriented) indicator vector representing a set of edges/nodes.

**Example (II)**  $[0, 0, 1, 1, 1], [0, 0, 1, -1, 1]$

---

**Discrete Boundary Operator**

**Definition (Boundary operator)** The *boundary* operator  $\partial = A^T$ .

**Definition (Cycle)** A chain is said to be a *cycle* if it is in the null-space of the boundary operator, i.e.  $A^T \tau = 0$ .

**Definition (Boundary)** A chain  $\beta$  is said to be a *boundary* of  $\tau$  if it is in the range of the boundary operator.

---

### Co-boundary Operator $d$

**Definition (Co-boundary operator)** The *co-boundary* (or *differential*) operator  $d = \partial^* = (A^T)^* = A$

**Note** Null-space of  $A$  is  $\#$ components of a graph

---

### Discrete Stokes' Theorem

- Let

$$\tau_i = \begin{cases} 1 & \text{if } e_i \in S, \\ 0 & \text{otherwise.} \end{cases}$$

- Conventional (integration):

$$\int_S d\tilde{\omega} = \oint_{\partial S} \tilde{\omega}$$

- Discrete (pairing):

$$[\tau, A\omega] = [A^T \tau, \omega]$$


---

### Fundamental Theorem of Calculus

- Conventional (integration):  $\int_a^b f(t)dt = F(b) - F(a)$
  - Discrete (pairing):  $[\tau_1, Ac^0] = [A^T \tau_1, c^0]$
- 

### Divergence and Flow

**Definition (Divergence)**  $\text{div } x = A^T x$

**Definition (Flow)**  $x$  is called a *flow* if  $\sum \text{div } x = 0$ , where all negative entries of  $(\text{div } x)$  are called *sources* and positive entries are called *sinks*.

**Definition (Circulation)** A network is called a *circulation* if there is no source or sink. In other words,  $\text{div } x = 0$

---

## Tension and Potential

**Definition (Tension)** A tension (in co-domain)  $y$  is a *differential* of a *potential*  $u$ , i.e.  $y = Au$ .

**Theorem (Tellegen's)** Flow and tension are bi-orthogonal (isomorphic).

**Proof**  $0 = [A^T x, u] = (A^T x)^T u = x^T (Au) = x^T y$

---

## Path

A path indicator vector  $\tau$  of  $P$  that

$$\tau_i = \begin{cases} 1 & \text{if } e_i \in P, \\ 0 & \text{otherwise.} \end{cases}$$

**Theorem** [total tension  $y$  on  $P$ ] = [total potential on the boundary of  $P$ ].

**Proof**  $y^T \tau = (Au)^T \tau = u^T (A^T \tau) = u^T (\partial P)$ .

---

## Cut

Two node sets  $S$  and  $S'$  (the complement of  $S$ , i.e.  $V - S$ ). A cut  $Q$  is an edge set, denoted by  $[S, S']^-$ . A cut indicator vector  $q$  (oriented) of  $Q$  is defined as  $Ac$  where

$$c_i = \begin{cases} 1 & \text{if } v_i \in S, \\ 0 & \text{otherwise.} \end{cases}$$

**Theorem (Stokes' theorem!)** [Total divergence of  $x$  on  $S$ ] = [total  $x$  across  $Q$ ].

**Proof**  $(\text{div } x)^T c = (A^T x)^T c = x^T (Ac) = x^T q$ .

---

## Examples

---

class: nord-light, middle, center

## Feasibility Problems

---

## Feasible Flow/Potential Problem

.pull-left[

Feasible Flow Problem

- Find a flow  $x$  such that:

$$\begin{aligned} c^- &\leq x \leq c^+, \\ A^\top x &= b, b(V) = 0. \end{aligned}$$

- Can be solved using:
  - Painted network algorithm
  - If no feasible solution, return a “negative cut”.

] .pull-right[

Feasible Potential Problem:

- Find a potential  $u$  such that:

$$\begin{aligned} d^- &\leq y \leq d^+ \\ A \cdot u &= y. \end{aligned}$$

- Can be solved using:
  - Bellman-Ford algorithm
  - If no feasible solution, return a “negative cycle”.

]

---

## Examples

Genome-scale reaction network (primal)

- $A$ : Stoichiometric matrix  $S$
- $x$ : reactions between metabolites/proteins
- $c^- \leq x \leq c^+$ : constraints on reaction rates

Timing constraints (co-domain)

- $A^\top$ : incidence matrix of timing constraint graph
  - $u$ : arrival time of clock
  - $y$ : clock skew
  - $d^- \leq y \leq d^+$ : setup- and hold-time constraints
-

### Feasibility Flow Problem

**Theorem (feasibility flow)** The problem has a feasible solution if and only if  $b(S) \leq c^+(Q)$  for all cuts  $Q = [S, S']$  where  $c^+(Q) = \text{upper capacity}$  [1, p. 56].

---

#### Proof (if-part)

Let  $q = A \cdot k$  be a cut vector (oriented) of  $Q$ . Then

- $c^- \leq x \leq c^+$

—

- $q^T x \leq c^+(Q)$

—

- $(A \cdot k)^T x \leq c^+(Q)$

—

- $k^T A^T x \leq c^+(Q)$

—

- $k^T b \leq c^+(Q)$

—

- $b(S) \leq c^+(Q)$

---

### Feasibility Potential Problem

**Theorem (feasibility potential)** The problem has a feasible solution if and only if  $d^+(P) \geq 0$  for all cycles  $P$  where  $d^+(P) = \text{upper span}$  [1, p. ??].

---

#### Proof (if-part)

Let  $\tau$  be a path indicator vector (oriented) of  $P$ . Then

- $d^- \leq y \leq d^+$

—

- $\tau^T y \leq d^+(P)$

—

- $\tau^T (A \cdot u) \leq d^+(P)$

---



- $(A^T \tau)^T \textcolor{red}{u} \leq d^+(P)$

—

- $(\partial P)^T \textcolor{red}{u} \leq d^+(P)$

—

- $0 \leq d^+(P)$

---

### Remarks

- The only-if part of the proof is constructive. It can be done by constructing an algorithm to obtain the feasible solution.
- $d^+$  could be  $\infty$  or zero, etc.
- $d^-$  could be  $-\infty$  or zero, etc.
- $c^+$  could be  $\infty$  or zero, etc.
- $c^-$  could be  $-\infty$  or zero, etc.

**Note:** most tools require that  $c^-$  must be zero such that the solution flow  $\textcolor{green}{x}$  is always positive.

---

### Convert to the elementary problem

.pull-left[

- By splitting every edge into two, the feasibility flow problem can reduce to an elementary one:
  - Find a flow  $\textcolor{green}{x}$  such that

$$\begin{aligned} c &\leq \textcolor{green}{x}, \\ A_1^T \textcolor{green}{x} &= b_1, \\ b_1(V_1) &= 0. \end{aligned}$$

where  $A_1$  is the incident matrix of the modified network.

] .pull-right[

Original:

Modified:

]

---

### Convert to the elementary problem

.pull-left[

- By adding a reverse edge for every edge, the feasibility potential problem can reduce to an elementary one:
  - Find a potential  $u$  such that

$$\begin{aligned} y_2 &\leq d, \\ A_2 u &= y_2 \end{aligned}$$

where  $A_2$  is the incident matrix of the modified network.

] .pull-right[

Original:

Modified:

]

---

### Basic Bellman-Ford Algorithm

.font-sm.mb-xs[

```
function BellmanFord(list vertices, list edges, vertex source)
    // Step 1: initialize graph
    for each vertex i in vertices:
        if i is source then u[i] := 0
        else u[i] := inf
        predecessor[i] := null

    // Step 2: relax edges repeatedly
    for i from 1 to size(vertices)-1:
        for each edge (i, j) with weight d in edges:
            if u[j] > u[i] + d[i,j]:
                u[j] := u[i] + d[i,j]
                predecessor[j] := i

    // Step 3: check for negative-weight cycles
    for each edge (i, j) with weight d in edges:
        if u[j] > u[i] + d[i,j]:
            error "Graph contains a negative-weight cycle"
    return u[], predecessor[]
]
```

```

.font-sm.mb-xs[
def _neg_cycle_relaxation(G, pred, dist, source, weight):
    G_succ = G.succ if G.is_directed() else G.adj
    inf = float('inf')
    n = len(G)
    count = {}
    q = deque(source)
    in_q = set(source)
    while q:
        u = q.popleft()
        in_q.remove(u)
        if pred[u] not in in_q:
            dist_u = dist[u]
            for v, e in G_succ[u].items():
                dist_v = dist_u + get_weight(e)
                if dist_v < dist.get(v, inf):
                    if v not in in_q:
                        q.append(v)
                        in_q.add(v)
                        count_v = count.get(v, 0) + 1
                        if count_v == n:
                            return v
                    count[v] = count_v
            dist[v] = dist_v
            pred[v] = u
    return None
]

```

---

### Example 1 : Clock skew scheduling

- Goal: intentionally assign an arrival time  $u_i$  to each register so that the setup and hold time constraints are satisfied.
- Note: the clock skew  $s_{ij} = u_i - u_j$  is more important than the arrival time  $u$  itself, because the clock runs periodically.
- In the early stages, fixing the timing violation could be done as soon as a negative cycle is detected. A complete timing analysis is unnecessary at this stage.

---

### Example 2 : Delay padding + clock skew scheduling

- Goal: intentionally “insert” a delay  $p$  so that the setup and hold time constraints are satisfied.

- Note that a delay can be “inserted” by swapping a fast transistor into a slower transistor.
- Traditional problem formulation: Find  $p$  and  $u$  such that

$$\begin{aligned} y &\leq d + p, \\ Au &= y, p \geq 0 \end{aligned}$$

- Note 1: Inserting delays into some local paths may not be allowed.
- Note 2: The problem can be reduced to the standard form by modifying the network (timing constraint graph)

---

#### Four possible ways to insert delay

.pull-left[

No delay:

$$p_s = p_h:$$

] .pull-right[

Independent:

$$p_s \geq p_h:$$

]

---

#### Remarks (III)

- If there exists a negative cycle, it means that timing cannot be fixed using simply this technique.
- Additional constraints, such as  $p_s \leq p_{\max}$ , can be imposed.

---

class: nord-light, middle, center

#### Parametric Problems

---

### Parametric Potential Problem (PPP)

- Consider a parameter potential problem:

$$\begin{array}{ll}\text{maximize} & \beta \\ \text{subject to} & \textcolor{blue}{y} \leq d(\beta), \\ & A \cdot \textcolor{red}{u} = \textcolor{blue}{y}\end{array}$$

where  $d(\beta)$  is a *monotonic decreasing* function.

- If  $d(\beta)$  is a linear function  $(m - s\beta)$  where  $s$  is non-negative, the problem reduces to the well-known *minimum cost-to-time ratio problem*.
- If  $s = \text{constant}$ , it further reduces to the *minimum mean cycle problem*.

**Note:** Parametric flow problem can be defined similarly.

---

### Examples (III)

- $d(\beta)$  is linear  $(m - s\beta)$ :
    - Optimal clock period scheduling problem
    - Slack maximization problem
    - Yield-driven clock skew scheduling (Gaussian)
  - $d(\beta)$  is non-linear:
    - Yield-driven clock skew scheduling (non-Gaussian)
    - Multi-domain clock skew scheduling
- 

### Examples (IV)

- Lawler's algorithm (binary search based)
  - Howard's algorithm (cycle cancellation)
  - Young's algorithm (path based)
  - Burns' algorithm (path based)
    - for clock period optimization problem (all elements of  $s$  are either 0 or 1)
  - Several hybrid methods have also been proposed
-

### Remarks (IV)

- Need to solve feasibility problems many times.
  - Data structures, such as Fibonacci heap or spanning tree/forest, can be used to improve efficiency
  - For multi-parameter problems, the *ellipsoid method* can be used.
  - Example 1: yield-driven clock skew scheduling (c.f. lecture 5)
- 

### Example 2: yield-driven delay padding

- The problem can be reduced to the standard form by modifying the underlying constraint graph.
- 

### Four possible way to insert delay

.pull-left[

No delay:

$$p_s = p_h:$$

] .pull-right[

Independent:

$$p_s \geq p_h:$$

]

---

class: nord-light, middle, center

### Min-cost Flow/Potential Problem

---

### Elementary Optimal Problems

- Elementary Flow Problem:

$$\begin{array}{ll} \min & d^T x + p \\ \text{s. t.} & c \leq x, \\ & A^T x = b, \quad b(V) = 0 \end{array}$$

- Elementary Potential Problem:

$$\begin{array}{ll} \max & b^T u - (c^T y + q) \\ \text{s. t.} & y \leq d, \\ & Au = y \end{array}$$


---

### Elementary Optimal Problems (Cont'd)

- The problems are dual to each other if  $p + q = -c^T d, (x - c)^T (d - y) = 0, c \leq x, y \leq d$
  - Since  $b^T u = (A^T x)^T u = x^T Au = x^T y$ ,  $[\min] - [\max] = (d^T x + p) - (b^T u - [c^T y + q]) = d^T x + c^T y - x^T y + p + q = (x - c)^T (d - y) \geq 0$
  - $[\min] - [\max]$  when equality holds.
- 

### Remark (V)

- We can formulate a linear problem in primal or dual form, depending on which solution method is more appropriate:
    - Incremental improvement of feasible solutions
    - Design variables are in the integral domain:
      - \* The max-flow problem (i.e.  $d^T = [-1, -1, \dots, -1]^T$ ) may be better solved by the dual method.
- 

### Linear Optimal Problems

- Optimal Flow Problem:

$$\begin{array}{ll} \min & d^T x + p \\ \text{s. t.} & c^- \leq x \leq c^+, \\ & A^T x = b, b(V) = 0 \end{array}$$

- Optimal Potential Problem:

$$\begin{array}{ll} \max & b^T u - (c^T y + q) \\ \text{s. t.} & d^- \leq y \leq d^+, \\ & Au = y \end{array}$$


---

## Linear Optimal Problems (II)

By modifying the network:

- The problem can be reduced to the elementary case [pp.275-276]

piece of cake

- Piece-wise linear convex cost can be reduced to this linear problem [p.239,p.260]

The problem has been extensively studied and has numerous applications.

---

## Remark (VI)

- We can transform the cost function to be non-negative by reversing the orientation of the negative cost edges.
  - Then reduce the problem to the elementary case (or should we???)
- 

## Algorithms for Optimal Flow Problems

- Successive shortest path algorithm
  - Cycle cancellation method
    - Iteratively insert additional minimal flows according to a negative cycle of the residual network until no negative cycles are found.
  - Scaling method
- 

## For Special Cases

- Max-flow problem ( $d = -[1, \dots, 1]$ )
    - Ford-Fulkerson algorithm: iteratively insert additional minimal flows according to an augmented path of the residual network, until no augmented paths of the residual network are found.
    - Pre-flow Push-Relabel algorithm (dual method???)
  - Matching problems ( $[c^-, c^+] = [0, 1]$ )
    - Edmond's blossom algorithm
-



### Min-Cost Flow Problem (MCFP)

- Problem Formulation:

$$\begin{array}{ll}\min & d^T x \\ \text{s. t.} & 0 \leq x \leq c, \\ & A^T x = b, \quad b(V) = 0\end{array}$$

- Algorithm idea: descent method: given a feasible  $x_0$ , find a better solution  $x_1 = x_0 + \alpha p$ , where  $\alpha$  is positive.
- 

### General Descent Method

- **Input:**  $f(x)$ , initial  $x$
  - **Output:** optimal opt  $x^*$
  - **while** not converged,
    1. Choose descent direction  $p$ ;
    2. Choose the step size  $\alpha$ ;
    3.  $x := x + \alpha p$ ;
- 

### Some Common Descent Directions

- Gradient descent:  $p = -\nabla f(x)^T$
- Steepest descent:
  - $\Delta x_{nsd} = \operatorname{argmin}\{\nabla f(x)^T v \mid \|v\| = 1\}$
  - $\Delta x_{sd} = \|\nabla f(x)\| \Delta x_{nsd}$  (un-normalized)
- Newton's method:  $p = -\nabla^2 f(x)^{-1} \nabla f(x)$
- For convex problems, must satisfy  $\nabla f(x)^T p < 0$ .

**Note:** Here, there is a natural way to choose  $p$ !

---

### Min-Cost Flow Problem (II)

- Let  $x_1 = x_0 + \alpha p$ , then we have:

$$\begin{array}{lll}\min & d^T x_0 + \alpha d^T p & \Rightarrow d^T p < 0 \\ \text{s. t.} & -x_0 \leq \alpha p \leq c - x_0 & \Rightarrow \text{residual graph} \\ & A^T p = 0 & \Rightarrow p \text{ is a cycle!}\end{array}$$

- In other words, choose  $p$  to be a negative cycle!
    - Simple negative cycle, or
    - Minimum mean cycle
-

### Primal Method for MCFP

- **Input:**  $G(V, E), [c^-, c^+], d$
  - **Output:** optimal opt  $x^*$
  - Initialize a feasible  $x$  and certain data structure
  - **while** a negative cycle  $p$  found in  $G(x)$ ,
    1. Choose a step size  $\alpha$ ;
    2. **If**  $\alpha$  is unbounded, **return** UNBOUNDED;
    3. **If**  $\alpha = 0$ , **break**;
    4.  $x := x + \alpha p$ ;
    5. Update corresponding data structures
  - **return** OPTIMAL
- 

### Remarks (VI)

- In Step 4, negative cycle can be found using Bellman-Ford algorithm.
  - In the cycle cancelling algorithm,  $p$  is:
    - a simple negative cycle, or
    - a minimum mean cycle
  - A heap or other data structures are used for finding negative cycles efficiently.
  - Usually  $\alpha$  is chosen such that one constraint is tight.
- 

### Min-Cost Potential Problem (MCP)

- Problem Formulation:

$$\begin{array}{ll} \min & c^\top y \\ \text{s. t.} & y \leq d, \\ & Au = y \end{array}$$

where  $c$  is assumed to be non-negative.

- Algorithm: given an initial feasible  $u_0$ , find a better solution  $u_1 = u_0 + \beta q$ , where  $\beta$  is positive:

$$\begin{array}{lll} \min & c^\top y_0 + c^\top y & \Rightarrow c^\top y < 0 \\ \text{s. t.} & y \leq d - Au_0 & \Rightarrow \text{residual graph} \\ & \beta Aq = y & \Rightarrow q \text{ is a "cut"}! \end{array}$$


---

### Method for MCP

- **Input:**  $G(V, E), c, d$
  - **Output:** optimal opt  $u^*$
  - Initialize a feasible  $u$  and certain data structure
  - **while** a negative cut  $q$  found in  $G(u)$ ,
    1. Choose a step size  $\beta$ ;
    2. **If**  $\beta$  is unbounded, **return** UNBOUNDED;
    3. **If**  $\beta = 0$ , **break**;
    4.  $u := u + \beta q$ ;
    5. Update corresponding data structures
  - **return** OPTIMAL
- 

### Remarks (VII)

- Usually  $\beta$  is chosen such that one constraint is tight.
  - The min-cost potential problem is the dual of the min-cost flow problem, so algorithms can solve both problems.
  - In the network simplex method,  $q$  is chosen from a spanning tree data structure (for linear problems only)
- 

### E.g. Delay Padding

- Consider the following problem:

$$\begin{array}{ll}\min & c^T p, \\ \text{s.t.} & y \leq d + p, \\ & Au = y, p \geq 0\end{array}$$

where  $p$ : delay padding

- Its dual is:

$$\begin{array}{ll}\min & d^T x \\ \text{s.t.} & 0 \leq x \leq c, \\ & A^T x = 0\end{array}$$

---

count: false class: nord-dark, middle, center

### Q & A

</textarea>

<script src="../../js/remark.min.js"></script>

<script src="../../katex/katex.min.js" type="text/javascript"></script>

```

<script
  src="../../katex/contrib/auto-render.min.js"
  type="text/javascript"
></script>
<script type="text/javascript">
  renderMathInElement(document.getElementById("source"), {
    delimiters: [
      { left: "$$", right: "$$", display: true },
      { left: "$", right: "$", display: false },
    ],
  });
  var slideshow = remark.create({
    ratio: "4:3", //
    // arta, ascetic, dark, default, far, github, googlecode, idea,
    // ir-black, magula, monokai, rainbow, solarized-dark, solarized-light,
    // sunburst, tomorrow, tomorrow-night-blue, tomorrow-night-bright,
    // tomorrow-night, tomorrow-night-eighties, vs, zenburn.
    highlightStyle: "monokai",
    highlightLines: true,
    countIncrementalSlides: false, //
    // slideNumberFormat: "", // ""
    navigation: {
      scroll: false, //
      touch: true, //
      click: false, //
    },
  });
</script>

```

<!DOCTYPE html>

When “Convex Optimization” Meets “Network Flow”

layout: true class: typo, typo-selection

---

count: false class: nord-dark, middle, center

## When “Convex Optimization” Meets “Network Flow”

@luk036

2022-11-16

---

class: nord-light, middle, center

## Introduction

---

### Overview

- Network flow problems can be solved efficiently and have a wide range of applications.
  - Unfortunately, some problems may have other additional constraints that make them impossible to solve with current network flow techniques.
  - In addition, in some problems, the objective function is quasi-convex rather than convex.
  - In this lecture, we will investigate some problems that can still be solved by network flow techniques with the help of convex optimization.
- 

class: nord-light, middle, center

## Parametric Potential Problems

---

### Parametric potential problems

Consider:

$$\begin{array}{ll}\text{maximize} & g(\beta), \\ \text{subject to} & y \leq d(\beta), \\ & Au = y,\end{array}$$

where  $g(\beta)$  and  $d(\beta)$  are concave.

**Note:** the parametric flow problems can be defined in a similar way.

---

### Network flow says:

- For fixed  $\beta$ , the problem is feasible precisely when there exists no negative cycle
- Negative cycle detection can be done efficiently using the Bellman-Ford-like methods
- If a negative cycle  $C$  is found, then  $\sum_{(i,j) \in C} d_{ij}(\beta) < 0$

---

### Convex Optimization says:

- If both sub-gradients of  $g(\beta)$  and  $d(\beta)$  are known, then the *bisection method* can be used for solving the problem efficiently.
  - Also, for multi-parameter problems, the *ellipsoid method* can be used.
- 

### Quasi-convex Minimization

Consider:

$$\begin{array}{ll}\text{maximize} & f(\beta), \\ \text{subject to} & y \leq d(\beta), \\ & Au = y,\end{array}$$

where  $f(\beta)$  is *quasi-convex* and  $d(\beta)$  are concave.

---

### Example of Quasi-Convex Functions

- $\sqrt{|y|}$  is quasi-convex on  $\mathbb{R}$
  - $\log(y)$  is quasi-linear on  $\mathbb{R}_{++}$
  - $f(x, y) = xy$  is quasi-concave on  $\mathbb{R}_{++}^2$
  - Linear-fractional function:
    - $f(x) = (a^\top x + b)/(c^\top x + d)$
    - $\text{dom } f = \{x \mid c^\top x + d > 0\}$
  - Distance ratio function:
    - $f(x) = \|x - a\|_2 / \|x - b\|_2$
    - $\text{dom } f = \{x \mid \|x - a\|_2 \leq \|x - b\|_2\}$
- 

### Convex Optimization says:

If  $f$  is quasi-convex, there exists a family of functions  $\phi_t$  such that:

- $\phi_t(\beta)$  is convex w.r.t.  $\beta$  for fixed  $t$
- $\phi_t(\beta)$  is non-increasing w.r.t.  $t$  for fixed  $\beta$
- $t$ -sublevel set of  $f$  is 0-sublevel set of  $\phi_t$ , i.e.,  $f(\beta) \leq t$  iff  $\phi_t(\beta) \leq 0$

For example:

- $f(\beta) = p(\beta)/q(\beta)$  with  $p$  convex,  $q$  concave  $p(\beta) \geq 0$ ,  $q(\beta) > 0$  on  $\text{dom } f$ ,
  - can take  $\phi_t(\beta) = p(\beta) - t \cdot q(\beta)$
- 

### Convex Optimization says:

Consider a convex feasibility problem:

$$\begin{array}{ll} \text{find} & f(\beta), \\ \text{s. t.} & \phi_t(\beta) \leq 0, \\ & y \leq d(\beta), Au = y, \end{array}$$

- If feasible, we conclude that  $t \geq p^*$ ;
- If infeasible,  $t < p^*$ .

Binary search on  $t$  can be used for obtaining  $p^*$ .

---

### Quasi-convex Network Problem

- Again, the feasibility problem ([eq:quasi]) can be solved efficiently by the bisection method or the ellipsoid method, together with the negative cycle detection technique.
  - Any EDA's applications ???
- 

### Monotonic Minimization

- Consider the following problem:

$$\begin{array}{ll} \text{minimize} & \max_{ij} f_{ij}(y_{ij}), \\ \text{subject to} & Au = y, \end{array}$$

where  $f_{ij}(y_{ij})$  is non-decreasing.

- The problem can be recast as:

$$\begin{array}{ll} \text{maximize} & \beta, \\ \text{subject to} & y \leq f^{-1}(\beta), \\ & Au = y, \end{array}$$

where  $f^{-1}(\beta)$  is non-decreasing w.r.t.  $\beta$ .

---

### E.g. Yield-driven Optimization

- Consider the following problem:

$$\begin{array}{ll}\text{maximize} & \min_{ij} \Pr(y_{ij} \leq \tilde{d}_{ij}) \\ \text{subject to} & Au = y,\end{array}$$

where  $\tilde{d}_{ij}$  is a random variables.

- Equivalent to the problem:

$$\begin{array}{ll}\text{maximize} & \beta, \\ \text{subject to} & \beta \leq \Pr(y_{ij} \leq \tilde{d}_{ij}), \\ & Au = y,\end{array}$$

where  $f_{ij}^{-1}(\beta)$  is non-decreasing w.r.t.  $\beta$ .

---

### E.g. Yield-driven Optimization (II)

- Let  $F(x)$  is the cdf of  $\tilde{d}$ .
- Then:

$$\begin{aligned}\beta &\leq \Pr(y_{ij} \leq \tilde{d}_{ij}) \leq t \\ \Rightarrow \beta &\leq 1 - F_{ij}(y_{ij}) \\ \Rightarrow y_{ij} &\leq F_{ij}^{-1}(1 - \beta)\end{aligned}$$

- The problem becomes:

$$\begin{array}{ll}\text{maximize} & \beta, \\ \text{subject to} & y_{ij} \leq F_{ij}^{-1}(1 - \beta), \\ & Au = y,\end{array}$$

---

### Network flow says

- Monotonic problem can be solved efficiently using cycle-cancelling methods such as Howard's algorithm.
- 

class: nord-light, middle, center

### Min-cost flow problems

---



## Min-Cost Flow Problem (linear)

Consider:

$$\begin{array}{ll}\min & d^T x + p \\ \text{s. t.} & c^- \leq x \leq c^+, \\ & A^T x = b, \quad b(V) = 0\end{array}$$

- some  $c^+$  could be  $+\infty$  some  $c^-$  could be  $-\infty$ .
  - $A^T$  is the incidence matrix of a network  $G$ .
- 

## Conventional Algorithms

- Augmented-path based:
    - Start with an infeasible solution
    - Inject minimal flow into the augmented path while maintaining infeasibility in each iteration
    - Stop when there is no flow to inject into the path.
  - Cycle cancelling based:
    - Start with a feasible solution  $x_0$
    - find a better sol'n  $x_1 = x_0 + \alpha \triangle x$ , where  $\alpha$  is positive and  $\triangle x$  is a negative cycle indicator.
- 

## General Descent Method

1. **Input:** a starting  $x \in \text{dom } f$
  2. **Output:**  $x^*$
  3. **repeat**
    1. Determine a descent direction  $p$ .
    2. Line search. Choose a step size  $\alpha > 0$ .
    3. Update.  $x := x + \alpha p$
  4. **until** a stopping criterion is satisfied.
- 

## Some Common Descent Directions

- For convex problems, the search direction must satisfy  $\nabla f(x)^T p < 0$ .
- Gradient descent:
  - $p = -\nabla f(x)^T$
- Steepest descent:
  - $\triangle x^{nsd} = \text{argmin}\{\nabla f(x)^T v \mid \|v\| = 1\}$ .
  - $\triangle x^{sd} = \|\nabla f(x)\| \triangle x^{nsd}$  (un-normalized)
- Newton's method:

$$-p = -\nabla^2 f(x)^{-1} \nabla f(x)$$


---

### Network flow says (II)

- Here, there is a better way to choose  $p$ !
- Let  $x := x + \alpha p$ , then we have:

$$\begin{array}{lll} \min & d^\top x_0 + \alpha d^\top p & \Rightarrow d^\top < 0 \\ \text{s. t.} & -x_0 \leq \alpha p \leq c - x_0 & \Rightarrow \text{residual graph} \\ & A^\top p = 0 & \Rightarrow p \text{ is a cycle!} \end{array}$$

- In other words, choose  $p$  to be a negative cycle with cost  $d$ !
    - Simple negative cycle, or
    - Minimum mean cycle
- 

### Network flow says (III)

- Step size is limited by the capacity constraints:
    - $\alpha_1 = \min_{ij} \{c^+ - x_0\}$ , for  $\Delta x_{ij} > 0$
    - $\alpha_2 = \min_{ij} \{x_0 - c^-\}$ , for  $\Delta x_{ij} < 0$
    - $\alpha_{\text{lin}} = \min\{\alpha_1, \alpha_2\}$
  - If  $\alpha_{\text{lin}} = +\infty$ , the problem is unbounded.
- 

### Network flow says (IV)

- An initial feasible solution can be obtained by a similar construction of the residual graph and cost vector.
  - The LEMON package implements this cycle cancelling algorithm.
- 

### Min-Cost Flow Convex Problem

- Problem Formulation:

$$\begin{array}{ll} \min & f(x) \\ \text{s. t.} & 0 \leq x \leq c, \\ & A^\top x = b, \quad b(V) = 0 \end{array}$$


---

### Common Types of Line Search

- Exact line search:  $t = \operatorname{argmin}_{t>0} f(x + t\Delta x)$

- Backtracking line search (with parameters  $\alpha \in (0, 1/2), \beta \in (0, 1)$ )
  - starting from  $t = 1$ , repeat  $t := \beta t$  until

$$f(x + t\Delta x) < f(x) + \alpha t \nabla f(x)^\top \Delta x$$

- graphical interpretation: backtrack until  $t \leq t_0$
- 

### Network flow says (V)

- The step size is further limited by the following:
    - $\alpha_{\text{cvx}} = \min\{\alpha_{\text{lin}}, t\}$
  - In each iteration, choose  $\Delta x$  as a negative cycle of  $G_x$ , with cost  $\nabla f(x)$  such that  $\nabla f(x)^\top \Delta x < 0$
- 

### Quasi-convex Minimization (new)

- Problem Formulation:

$$\begin{array}{ll} \min & f(x) \\ \text{s. t.} & 0 \leq x \leq c, \\ & A^\top x = b, \ b(V) = 0 \end{array}$$

- The problem can be recast as:

$$\begin{array}{ll} \min & t \\ \text{s. t.} & f(x) \leq t, \\ & 0 \leq x \leq c, \\ & A^\top x = b, \ b(V) = 0 \end{array}$$


---

### Convex Optimization says (II)

- Consider a convex feasibility problem:

$$\begin{array}{ll} \text{find} & x \\ \text{s. t.} & \phi_t(x) \leq 0, \\ & 0 \leq x \leq c, \\ & A^\top x = b, \ b(V) = 0 \end{array}$$

- If feasible, we conclude that  $t \geq p^*$ ;
  - If infeasible,  $t < p^*$ .
  - Binary search on  $t$  can be used for obtaining  $p^*$ .
-

### Network flow says (VI)

- Choose  $\Delta x$  as a negative cycle of  $G_x$  with cost  $\nabla \phi_t(x)$
  - If no negative cycle is found, and  $\phi_t(x) > 0$ , we conclude that the problem is infeasible.
  - Iterate until  $x$  becomes feasible, i.e.  $\phi_t(x) \leq 0$ .
- 

### E.g. Linear-Fractional Cost

- Problem Formulation:

$$\begin{array}{ll} \min & (e^\top x + f)/(g^\top x + h) \\ \text{s. t.} & 0 \leq x \leq c, \\ & A^\top x = b, \quad b(V) = 0 \end{array}$$

- The problem can be recast as:

$$\begin{array}{ll} \min & t \\ \text{s. t.} & (e^\top x + f) - t(g^\top x + h) \leq 0 \\ & 0 \leq x \leq c, \\ & A^\top x = b, \quad b(V) = 0 \end{array}$$

---

### Convex Optimization says (III)

- Consider a convex feasibility problem:

$$\begin{array}{ll} \text{find} & x \\ \text{s. t.} & (e - t \cdot g)^\top x + (f - t \cdot h) \leq 0, \\ & 0 \leq x \leq c, \\ & A^\top x = b, \quad b(V) = 0 \end{array}$$

- If feasible, we conclude that  $t \geq p^*$ ;
  - If infeasible,  $t < p^*$ .
  - Binary search on  $t$  can be used for obtaining  $p^*$ .
- 

### Network flow says (VII)

- Choose  $\Delta x$  to be a negative cycle of  $G_x$  with cost  $(e - t \cdot g)$ , i.e.  $(e - t \cdot g)^\top \Delta x < 0$
  - If no negative cycle is found, and  $(e - t \cdot g)^\top x_0 + (f - t \cdot h) > 0$ , we conclude that the problem is infeasible.
  - Iterate until  $(e - t \cdot g)^\top x_0 + (f - t \cdot h) \leq 0$ .
-

### E.g. Statistical Optimization

- Consider the quasi-convex problem:

$$\begin{aligned} \min \quad & \Pr(\mathbf{d}^\top x > \alpha) \\ \text{s. t.} \quad & 0 \leq x \leq c, \\ & A^\top x = b, \ b(V) = 0 \end{aligned}$$

- $\mathbf{d}$  is random vector with mean  $d$  and covariance  $\Sigma$ .
  - Hence,  $\mathbf{d}^\top x$  is a random variable with mean  $d^\top x$  and variance  $x^\top \Sigma x$ .
- 

### Statistical Optimization

- The problem can be recast as:

$$\begin{aligned} \min \quad & t \\ \text{s. t.} \quad & \Pr(\mathbf{d}^\top x > \alpha) \leq t \\ & 0 \leq x \leq c, \\ & A^\top x = b, \ b(V) = 0 \end{aligned}$$

Note:

$$\begin{aligned} & \Pr(\mathbf{d}^\top x > \alpha) \leq t \\ \Rightarrow \quad & d^\top x + F^{-1}(1-t)\|\Sigma^{1/2}x\|_2 \leq \alpha \end{aligned}$$

(convex quadratic constraint w.r.t  $x$ )

---

### Recall...

Recall that the gradient of  $d^\top x + F^{-1}(1-t)\|\Sigma^{1/2}x\|_2$  is  $d + F^{-1}(1-t)(\|\Sigma^{1/2}x\|_2)^{-1}\Sigma x$ .

---

### Problem w/ additional Constraints (new)

- Problem Formulation:

$$\begin{aligned} \min \quad & f(x) \\ \text{s. t.} \quad & 0 \leq x \leq c, \\ & A^\top x = b, \ b(V) = 0 \\ & s^\top x \leq \gamma \end{aligned}$$

---

## E.g. Yield-driven Delay Padding

- Consider the following problem:

$$\begin{aligned} & \text{maximize} && \gamma \beta - c^\top p, \\ & \text{subject to} && \beta \leq \Pr(y_{ij} \leq \mathbf{d}_{ij} + p_{ij}), \\ & && Au = y, p \geq 0 \end{aligned}$$

- $p$ : delay padding
  - $\gamma$ : weight (determined by a trade-off curve of yield and buffer cost)
  - $\mathbf{d}_{ij}$ : Gaussian random variable with mean  $d_{ij}$  and variance  $s_{ij}$ .
- 

## E.g. Yield-driven Delay Padding (II)

.pull-left[

- The problem is equivalent to:

$$\begin{aligned} & \max && \gamma \beta - c^\top p, \\ & \text{s.t.} && y \leq d - \beta s + p, \\ & && Au = y, p \geq 0 \end{aligned}$$

]

.pull-right[

- or its dual:

$$\begin{aligned} & \min && d^\top x \\ & \text{s.t.} && 0 \leq x \leq c, \\ & && A^\top x = b, b(V) = 0 \\ & && s^\top x \leq \gamma \end{aligned}$$

]

---

## Recall ...

- Yield drive CSS:

$$\begin{aligned} & \max && \beta, \\ & \text{s.t.} && y \leq d - \beta s, \\ & && Au = y, \end{aligned}$$

- Delay padding

$$\begin{aligned} & \max && -c^\top p, \\ & \text{s.t.} && y \leq d + p, \\ & && Au = y, p \geq 0 \end{aligned}$$


---

## Considering Barrier Method

- Approximation via logarithmic barrier:

$$\begin{array}{ll}\min & f(x) + (1/t)\phi(x) \\ \text{s.t.} & 0 \leq x \leq c, \\ & A^T x = b, \ b(V) = 0\end{array}$$

- where  $\phi(x) = -\log(\gamma - s^T x)$
  - Approximation improves as  $t \rightarrow \infty$
  - Here,  $\nabla\phi(x) = s/(\gamma - s^T x)$
- 

## Barrier Method

- **Input:** a feasible  $x$ ,  $t := t^{(0)}$ ,  $\mu > 1$ , tolerance  $\varepsilon > 0$
- **Output:**  $x^*$
- **repeat**
  1. Centering step. Compute  $x^*(t)$  by minimizing  $t f + \phi$
  2. Update  $x := x^*(t)$ .
  3. Increase  $t$ .  $t := \mu t$
- **until**  $1/t < \varepsilon$ .

Note: Centering is usually done by Newton's method in general.

---

## Network flow says (VIII)

In the centering step, instead of using the Newton descent direction, we can replace it with a negative cycle on the residual graph.

## Introduction

---

## Useful Skew Design: Why vs. Why Not

### Why not

Some common challenges when implementing useful skew design include:

- need more engineer training
- difficulty in building a balanced clock-tree
- uncertainty in how to handle process variation and multi-corner multi-mode issues ..., etc.

## Why

If these challenges are overcome and useful skew design is implemented correctly,

- it can lead to less time spent on timing issues
  - get better chip performance or yield
- 

## Clock Arrival Time vs. Clock Skew

- Clock signal runs periodically.
  - Thus, absolute clock arrival time  $u_i$  is not so important.
  - Instead, the skew  $y_{ij} = u_i - u_j$  is more important in this scenario.
- 

## Useful Skew Design vs. Zero-Skew Design

- “Critical cycle” instead of “critical path”.
  - “Negative cycle” instead of “negative slack”.
  - If there is a negative cycle, it means that there is no positive slack solution no matter how to schedule.
  - Others are pretty much the same.
  - Same design principle:
    - Always tackle the most critical one first!
- 

## Linear Programming vs. Network Flow Formulation

- Linear programming formulation
    - can handle more complex constraints
  - Network flow formulation
    - usually more efficient
    - return the most critical cycle as a bonus
    - can handle quantized buffer delay (???)
  - Anyway, timing analysis is much more time-consuming than the optimization solving.
- 

## Target Skew vs. Actual Skew

Don’t mess up these two concepts:

- Target skew:
  - the skew we want to achieve in the scheduling stage.



- Usually deterministic (we schedule a meeting at 10:00, rather than 10:00  $\pm$  34 minutes, right?)
  - Actual skew
    - the skew that the clock tree actually generates.
    - Can be formulated as a random variable.
- 

## A Simple Case

To warm up, let us start with a simple case:

- Assume equal path delay variations.
  - Single-corner.
  - Before a clock tree is built.
  - No adjustable delay buffer (ADB).
- 

## Network

### Definition (Network)

A *network* is a collection of finite-dimensional vector spaces of *nodes* and *edges/arcs*:

- $V = \{v_1, v_2, \dots, v_N\}$ , where  $|V| = N$
- $E = \{e_1, e_2, e_3, \dots, e_M\}$  where  $|E| = M$

which satisfies 2 requirements:

1. The boundary of each edge is comprised of the union of nodes
  2. The intersection of any edges is either empty or a boundary node of both edges.
- 

## Orientation

### Definition (Orientation)

An *orientation* of an edge is an ordering of its boundary node  $(s, t)$ , where

- $s$  is called a source/initial node
- $t$  is called a target/terminal node

### Definition (Coherent)

Two orientations to be the same is called *coherent*

---

## Node-edge Incidence Matrix

### Definition (Incidence Matrix)

A  $N \times M$  matrix  $A^\top$  is a node-edge incidence matrix with entries:

$$A(i, j) = \begin{cases} +1 & \text{if } e_i \text{ is coherent with } v_j, \\ -1 & \text{if } e_i \text{ is not coherent with } v_j, \\ 0 & \text{otherwise.} \end{cases}$$

### Example (II)

$$A^\top = \begin{bmatrix} 0 & -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & -1 & -1 \\ -1 & 0 & -1 & 0 & 1 \end{bmatrix}$$


---

## Timing Constraint

- Setup time constraint

$$y_{\text{skew}}(i, f) \leq T_{\text{CP}} - D_{if} - T_{\text{setup}} = u_{if}$$

While this constraint destroyed, cycle time violation (zero clocking) occurs.

- Hold time constraint

$$y_{\text{skew}}(i, f) \geq T_{\text{hold}} - d_{if} = l_{if}$$

While this constraint destroyed, race condition (double clocking) occurs.

---

## Timing Constraint Graph

- Create a graph (network) by
    - replacing the hold time constraint with an *h-edge* with cost  $-(T_{\text{hold}} - d_{ij})$  from  $\text{FF}_i$  to  $\text{FF}_j$ , and
    - replacing the setup time constraint with an *s-edge* with cost  $T_{\text{CP}} - D_{ij} - T_{\text{setup}}$  from  $\text{FF}_j$  to  $\text{FF}_i$ .
  - Two sets of constraints stemming from clock skew definition:
    - The sum of skews for paths having the same starting and ending flip-flop to be the same;
    - The sum of clock skews of all cycles to be zero
- 

## Timing Constraint Graph (TCG)

### First Thing First

---

## Meet all timing constraints

- Find  $y$  in  $\{y \in \mathbb{R}^n \mid y \leq d, Au = y\}$
  - How to solve:
    1. Find a negative cycle, fix it.
    2. Iterate until no negative cycle is found.
  - Bellman-Ford-like algorithm (and its variants are publicly available):
    - Strongly suggest “Lazy Evaluation”:
      - \* Don’t do full timing analysis on the whole timing graph at the beginning!
      - \* Instead, perform timing analysis only when the algorithm needs.
    - Stop immediately whenever a negative cycle is detected.
- 

## Delay Padding (DP)

- Delay padding is a technique that fixes the timing issue by intentionally **solely** “increasing” delays.
  - Usually formulated as:
    - Find  $p, y$  in  $\{p, y \in \mathbb{R}^n \mid y \leq d + p, Au = y, p \geq 0\}$
  - If the objective is to minimize the sum of  $p$ , then the problem is the dual of the standard *min-cost flow* problem, which can be solved efficiently by the *network simplex* algorithm (publicly available).
  - Beautiful right?
- 

## Delay Padding (II)

- No, the above formulation is impractical.
  - In modern design, “inserting” a delay may mean swapping a faster cell with a slower cell from the cell library. Thus, no need to minimize the sum of  $p$ .
  - More importantly, it may not be possible to find a position to insert delay for some delay paths.
  - Some papers consider only allowing insert delays to the max-delay path only. Some papers consider only allowing insert delays to both the max- and min-delay paths together only. None of them are perfect.
- 

## Delay Padding (III)

- My suggestion. Instead of calculating the necessary  $p$ ’s and then look for the suitable position to insert, it is easier (and more flexible) to determine the position first and then calculate the suitable values.

- It can be achieved by modifying the timing graph and solve a feasibility problem. Easy enough!
  - Quantized delay can be handled too (???)
- 

## Four possible ways to insert delay

---

### Delay Padding (cont'd)

- If there exists a negative cycle in the modified timing graph, it implies that the timing problem cannot be fixed by simply the delay padding technique.
  - Then, try decrease  $D_{ij}$ , or increase  $T_{CP}$
- Be aware of the min-delay path is still the min-delay path after a certain amount of delay is inserted (how???)

## Variation Issue

---

### Yield-driven Clock Skew Scheduling

- Assume all timing issues are fixed.
  - Now, how to schedule the arrival times to maximize yield?
  - According to the critical-first principle, we seek for the most critical cycle first.
  - The problem can be formulated as:
    - $\max\{\beta \in \mathbb{R} \mid y \leq d - \beta, A u = y\}$ .
  - It is equivalent to the *minimum mean cycle* problem, which can be solved efficiently by for example *Howard's algorithm* (publicly available).
- 

### Minimum Balancing Algorithm

- Then we evenly distribute the slack on this cycle.
  - To continue the next most critical cycle, we contract the first one into a “super vertex” and repeat the process.
  - The process stops when the timing graph remains only a single vertex.
  - The overall method is known as *minimum balancing* (MB) algorithm in the literature.
-

### Example: Most timing-critical cycle

The most vulnerable timing constraint

---

### Example: Distribute the slack

- Distribute the slack evenly along the most timing-critical cycle.
- 

### Example: Distribute the slack (cont'd)

- To determine the optimal slacks and skews for the rest of the graph, we replace the critical cycle with a super vertex.
- 

### Repeat the process iteratively

---

### Repeat the process iteratively (II)

---

### Final result

---

### What the MB algorithm really give us?

- The MB algorithm not only give us the scheduling solution, but also a tree-topology that represents the order of “criticality”!
- 

### Clock-tree Synthesis and Placement

- I strongly suggest that the topology of the clock-tree precisely follows the order of “criticality”!
  - since the lower branch of clock-tree has smaller skew variation.
- I also suggest that the placer should follow the topology of the clock-tree:
  - Physically place the registers of the same branch together.
  - The locality implies stronger correlation of variations and implies even smaller skew variation due to the cancellation effect.
  - Note that the current SSTA does not provide the correlation information, so this is the best you can do!

---

## Second Example: Yield-driven Clock Skew Scheduling

- Now assume that SSTA (or STA+OCV, POCV, AOCV) is performed.
  - Let  $(\bar{d}, s)$  be the (mean, variance) of  $\mathbf{d}$
  - The most critical cycle can be obtained by solving:
    - $\max\{\beta \in \mathbb{R} \mid y \leq \bar{d} - \beta s, A u = y\}$
  - It is equivalent to the minimum cost-to-time ratio cycle problem, which can be solved efficiently by for example Howard's algorithm (publicly available).
  - Gaussian distribution is assumed. For arbitrary distribution, see my DAC'08 paper.
- 

## What About the Correlation?

- In the above formulation, we minimize the maximum possibility of timing violation of each *individual* timing constraint. So only individual delay distribution is needed.
- Yes, the objective function is not the true timing-yield. But it is reasonable, easy to solve, and is the best you can do so far.

## Multi-Corner Issue

---

### Meet all timing constraints in Multi-Corner

- Assume no Adjustable Delay Buffer (ADB)
  - Find  $y$  in  $\{y \in \mathbb{R}^n \mid y \leq d^{(k)}, A u = y, \forall k \in [1..K]\}$
  - Equivalent to finding  $y$  in  $\{y \in \mathbb{R}^n \mid y \leq \min_k \{d^{(k)}\}, A u = y\}$
  - Feasibility problem
  - How to solve:
    1. Find a negative cycle, fix it.
    2. Iterate until no negative cycle is found.
  - Better avoid fixing the timing issue corner-by-corner. Inducing ping-pong effect.
- 

### Delay padding (DP) in Multi-Corner

- The problem CANNOT be formulated as a network flow problem. But still you can solve it by a linear programming formulation.
- Or, decompose the problem into sub-problems for each corner.

- Again use the modified timing graph technique.
  - Then,  $y$ 's are shared variables of sub-problems.
  - If we solve each sub-problem individually, the solution will not agree with each other. Induce *ping-pong effect*.
  - Need something to drive the agreement.
- 

### Delay Padding (DP) in Multi-Corner (cont'd)

- Follow the idea of *dual decomposition*: If a solution is above the average, then introduce a punishment cost. If a solution is below the average, then introduce a rewarding cost.
  - Then, each subproblem is a min-cost potential problem, which can be solved efficiently.
  - If some subproblems do not have feasible solutions, it implies that the problem cannot be fixed by simply delay padding.
  - The process repeats until all solutions converge. If not, it implies that the problem cannot be fixed by simply delay padding.
- 

### Yield-driven Clock Skew Scheduling

- $\max\{\beta \in \mathbb{R} \mid y \leq d^{(k)} - \beta s, Au = y, \forall k \in [1..K]\}$
- More or less the same as in Single Corner.

### Clock-Tree Issue

---

#### Clock Tree Synthesis (CTS)

- Construct merging location
    - DME algorithm, Elmore delay, buffer insertion
  - Some research on *bounded-skew DME algorithm*. But the algorithm is too complicated in my opinion.
  - If the previous stage is over-optimized, the clock tree is hard to implement. If it happens, some budgeting techniques should be invoked (engineering issue)
  - After a clock tree is constructed, more detailed timing (rather than Elmore delay) can be obtained via timing analysis.
-

## Co-optimization Issue

- After a clock tree is built, we have a clearer picture.
- Should I perform the re-scheduling? And how?
- Some papers suggest adding a factor to the timing constraint, say:

$$1.2u_i - 0.8u_j \leq w_{ij}$$

- Then the formulation is not a kind of network-flow, but may still be solvable by linear programming.
  - Need to investigate more deeply.
- 

## Adjustable Delay Buffer Issue

---

### Adjustable delay buffers in Multi-Mode

- Assume adjustable delay buffers are added solely to the clock tree
  - Hence, each mode can have a different set of arrival times.
  - Easier for clock skew scheduling, harder for clock-tree synthesis.
- 

### Meet timing constraint in Multi-Mode:

- find  $y^{(m)}$  in  $\{y^{(m)} \in \mathbb{R}^n \mid y^{(m)} \leq d^{(m)}, A u^{(m)} = y^{(m)}, \forall m \in [1..M]\}$
  - Can be done in parallel.
  - find a negative cycle, fix it (do not need to know all  $d_i^{(m)}$  at the beginning) for every mode in parallel.
- 

### Delay Padding (DP) in Multi-mode

- Again use a modified timing graph technique.
  - NOT a network flow problem. Use LP, or
  - Dual decomposition -> min-cost potential problem for each mode
    - Only  $p$ 's are shared variables.
    - Initial feasible solution obtained by the single-mode method
      - \* A negative cycle => problem cannot be fixed by DP
  - Not converge => problem cannot be fixed by DP
    - Try decrease  $D_{ij}$ , or increase  $T_{CP}$
-



## Yield-driven Clock Skew Scheduling

- $\max\{\beta \in \mathbb{R} \mid y^{(m)} \leq d^{(m)} - \beta s, A u^{(m)} = y^{(m)}, \forall m \in [1..M]\}$
  - Pretty much the same as Single-Mode.
- 

## Difficulty in ADB Multi-Mode Design

- How to design the clock-tree?
- What is the order of criticality?
- How to determine the minimum range of ADB?