EE 201C Final Project Presentation

High-sigma modeling

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Problem Statement

- For very rare events, say beyond 6σ, Monte Carlo simulation is very cumbersome. It would require large number of samples while the majority of samples provide no useful information in high sigma regions.
- This project seeks to use more sophisticated algorithm to sample more points in the region of interest.
- As of runtime and memory considerations, it is desirable to reduce the total number of runs or lookups.

Proposed Solution



- Sample Pruning
 - Reduce dimensionality
- Support Vector Machine(SVM)
 - Binary classifier for newly generated samples.
- HSpice
 - To run classified newly generated samples

Sample Pruning

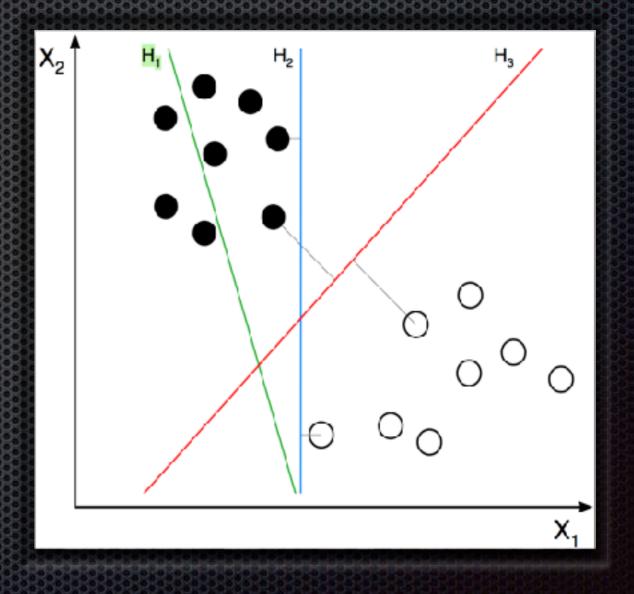
 Object : To reduce number of dimensions needed in SVM classification

Only choose variance with high variance

180 60 60
Constant Low High Variance Variance

SVM Classification

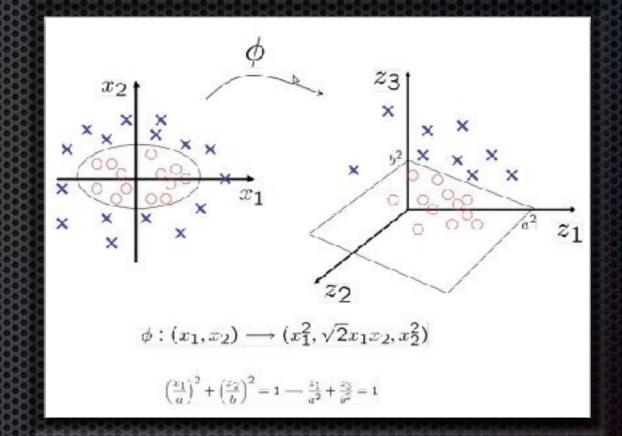
- What is SVM?
 - For 2D/3D, it's a line/ surface that differentiates two sets of points.
 - For more than 3D, it is abstracted as so-called Hyperplane.
 - Typically need Kernel Functions



https://en.m.wikipedia.org/wiki/ Support_vector_machine

Kernel Functions

- In Machine Learning, a Kernel Function is defined as a mapping function between two sets.
- In Matlab, for low to moderate dimensionality, fitcsvm provides 3 kernel function: linear, rbf, and polynomial.

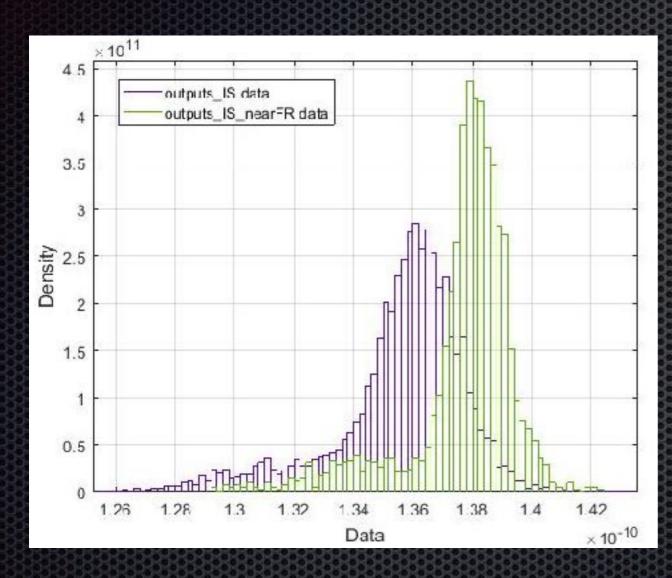


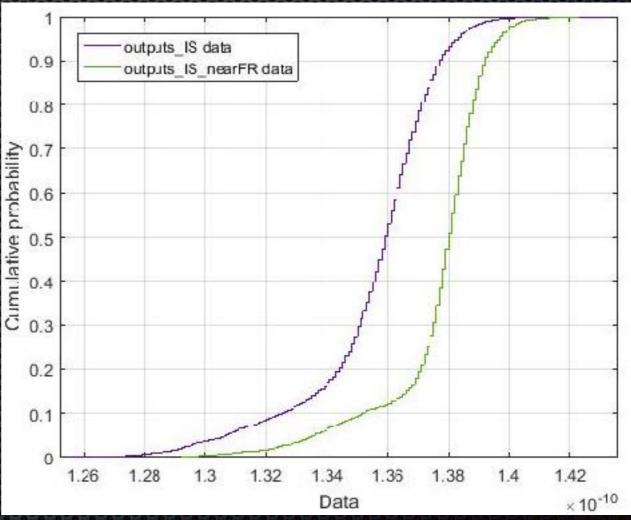
Kernel Functions

Test Results using Matlab:

| Kernel | Linear | RBF | Polynomial |
|----------------------------|--------|------------------------|-------------------------|
| Predict Traning Samples | 91.7% | 99.5% | 100% |
| Predict Original Data | | TBD | TBD |
| Predict IS Data | | 413/516 out of 1069 | 924/1527 out of 1069 |

Results





New Sample

- After building SVM models, we could classify newly generated samples.
- Using selected samples for HSpice runs.
- Theoretically, we need 2M unshifted samples to reach 6 sigma region.(2,000,000*1e-6=2)

Reference

- https://en.m.wikipedia.org/wiki/Support_vector_machine
- W. Wu, W. Xu, R. Krishnan, Y.-L. Chen, and L. He, "REscope: High-dimensional statistical circuit simulation towards full failure region coverage," in Proceedings of the 51st DAC, 2014.

Thank you