

Towards reliable code generation for filters

Anastasia Volkova

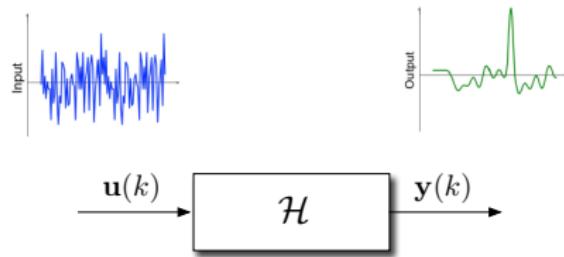
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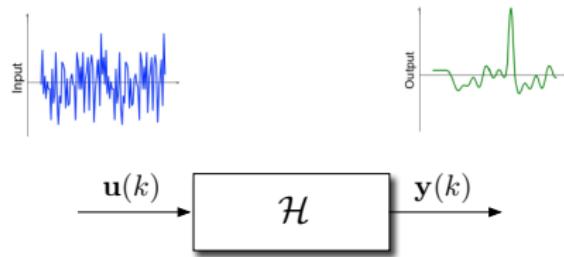
May 11, 2016



Context: digital filters



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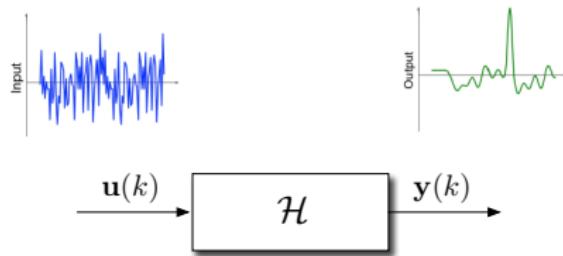


On the one hand

- LTI filter with Infinite Impulse Response
- Its transfer function:

$$H(z) = \frac{\sum_{i=0}^n b_i z^{-i}}{1 + \sum_{i=1}^n a_i z^{-i}}$$

Context: digital filters



On the one hand

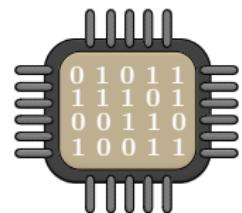
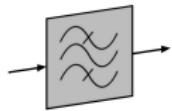
- LTI filter with Infinite Impulse Response
- Its transfer function:

On the other hand

- Hardware or Software target
- Implementation in Fixed-Point Arithmetic

$$H(z) = \frac{\sum_{i=0}^n b_i z^{-i}}{1 + \sum_{i=1}^n a_i z^{-i}}$$

Context: implementation of LTI filters

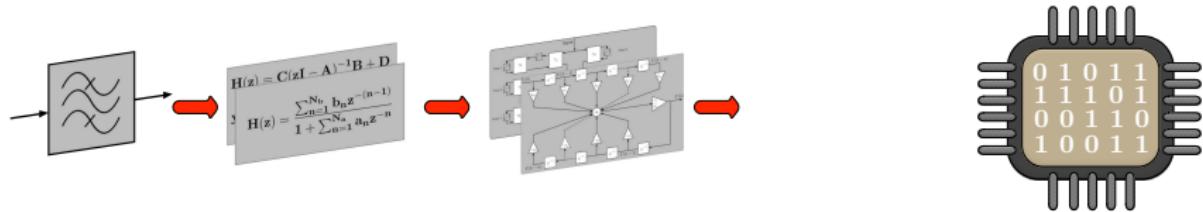


Context: implementation of LTI filters



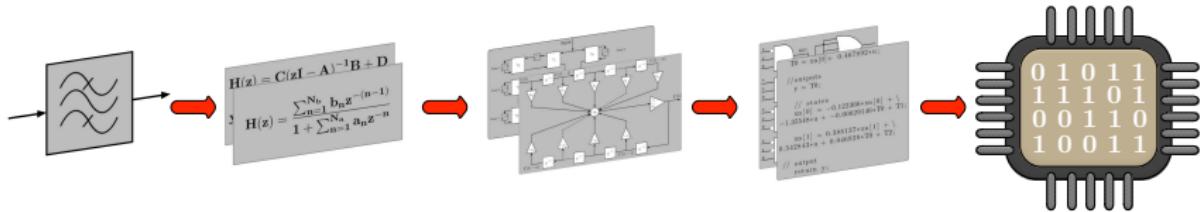
- Transfer function generation

Context: implementation of LTI filters



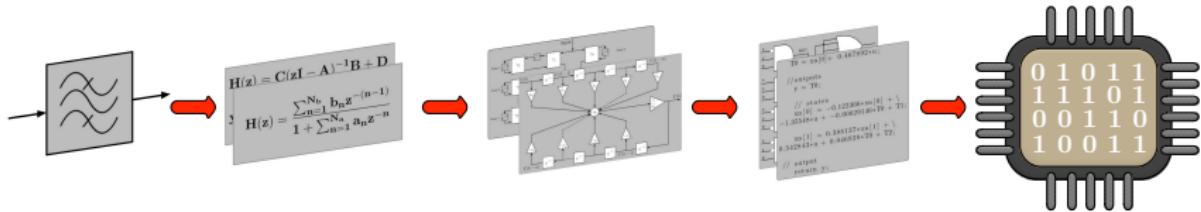
- Transfer function generation
- Algorithm choice: State-space, Direct Form I, Direct Form II, ...

Context: implementation of LTI filters



- Transfer function generation
- Algorithm choice: State-space, Direct Form I, Direct Form II, ...
- Software or Hardware implementation

Context: implementation of LTI filters



- Transfer function generation
 - ! Coefficient quantization
- Algorithm choice: State-space, Direct Form I, Direct Form II, ...
 - ! Large variety of structures with no common quality criteria
- Software or Hardware implementation
 - ! Constraints: power consumption, area, error, speed, etc.
 - ! Computational errors due to finite-precision implementation

Filter-to-code generator

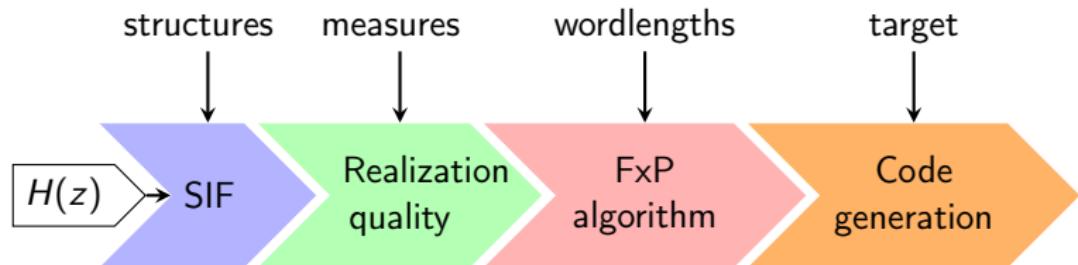


Figure: Automatic filter generator flow.

Filter-to-code generator

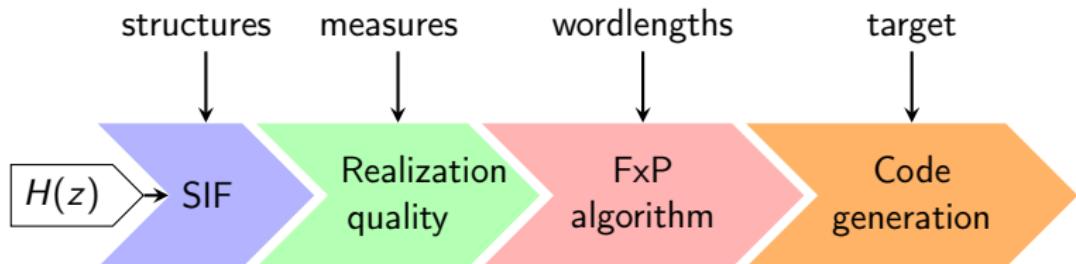


Figure: Automatic filter generator flow.

Before this thesis:

Stage 1: analytical filter realization representation

Stage 2: filter quality measures

Stage 3: fixed-point algorithm (naive approach, computational errors not taken into account)

Stage 4: Fixed-Point Code Generator

Filter-to-code generator

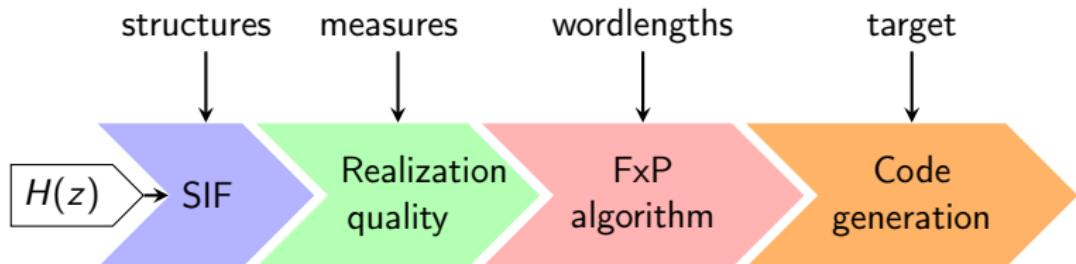


Figure: Automatic filter generator flow.

During this thesis:

Stage 1: analytical filter realization representation

Stage 2: filter quality measures

Stage 3: fixed-point algorithm (naive rigorous approach,
computational errors not taken into account)

Stage 4: Fixed-Point Code Generator

Representing Lattice Wave Digital Filters with Specialized Implicit Framework¹.

¹A.V. et al., "Fixed-Point Implementation of Lattice Wave Digital Filter: Comparison and Error Analysis", in 23rd European Signal Processing Conference, EUSIPCO 2015

Reliable implementation of digital filters in Fixed-Point Arithmetic

LTI filters

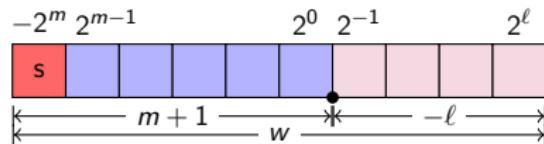
Let $\mathcal{H} := (\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D})$ be a LTI filter:

$$\mathcal{H} \left\{ \begin{array}{rcl} \mathbf{x}(k+1) & = & \mathbf{A}\mathbf{x}(k) + \mathbf{B}\mathbf{u}(k) \\ \mathbf{y}(k) & = & \mathbf{C}\mathbf{x}(k) + \mathbf{D}\mathbf{u}(k) \end{array} \right.$$

The filter \mathcal{H} is considered Bounded Input Bounded Output stable if

$$\rho(\mathbf{A}) < 1$$

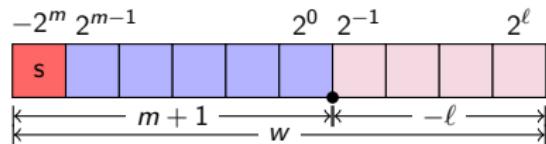
Two's complement Fixed-Point arithmetic



$$y = -2^m y_m + \sum_{i=\ell}^{m-1} 2^i y_i$$

- Wordlength: w
- Most Significant Bit position: m
- Least Significant Bit position: $\ell := m - w + 1$

Two's complement Fixed-Point arithmetic



$$y = -2^m y_m + \sum_{i=\ell}^{m-1} 2^i y_i$$

- $y(k) \in \mathbb{R}$
- wordlength w bits
- minimal Fixed-Point Format (FPF) is the least m :

$$\forall k, \quad y(k) \in [-2^m; 2^m - 2^{m-w+1}]$$

Reliable Fixed-Point implementation

Input:

- $\mathcal{H} = (\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D})$
- bound on the input interval
- wordlength constraints

Determine: the Fixed-Point Formats s.t.

- the least MSBs
- no overflows occur
 - ~~ must take into account computational errors

Reliable Fixed-Point implementation

Input:

- $\mathcal{H} = (\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D})$
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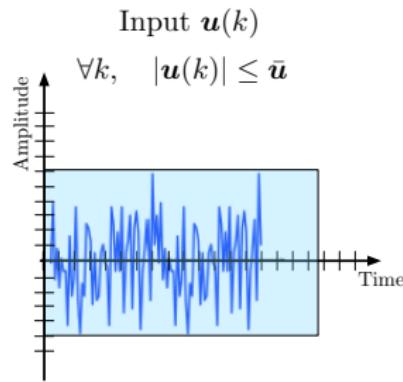
How to proceed:

1. determine the output interval of all variables
2. analyze propagation of the error in filter implementation and determine the FxPF

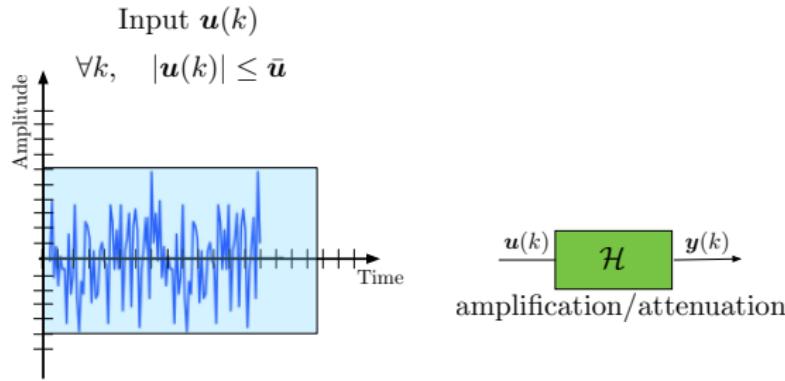
Deducing the output interval²

²A.V. et al., "Reliable Evaluation of the Worst-Case Peak Gain Matrix in Multiple Precision", ARITH22, 2015

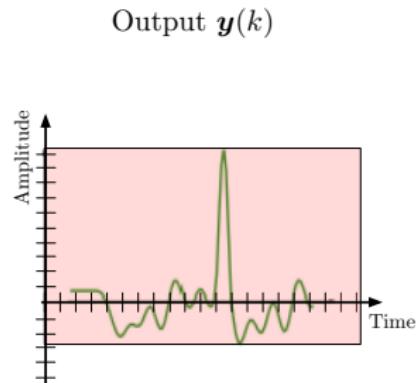
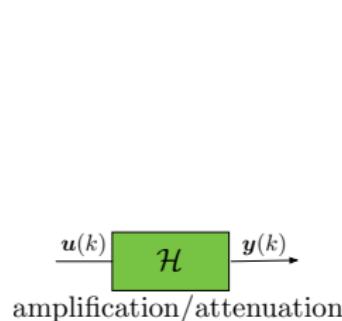
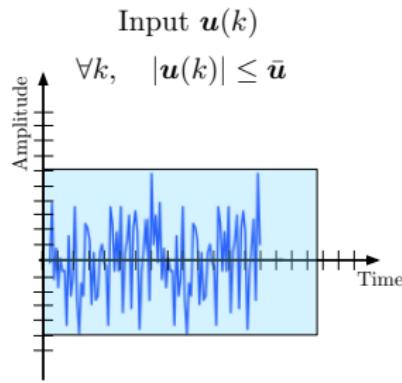
Basic brick: the Worst-Case Peak Gain theorem



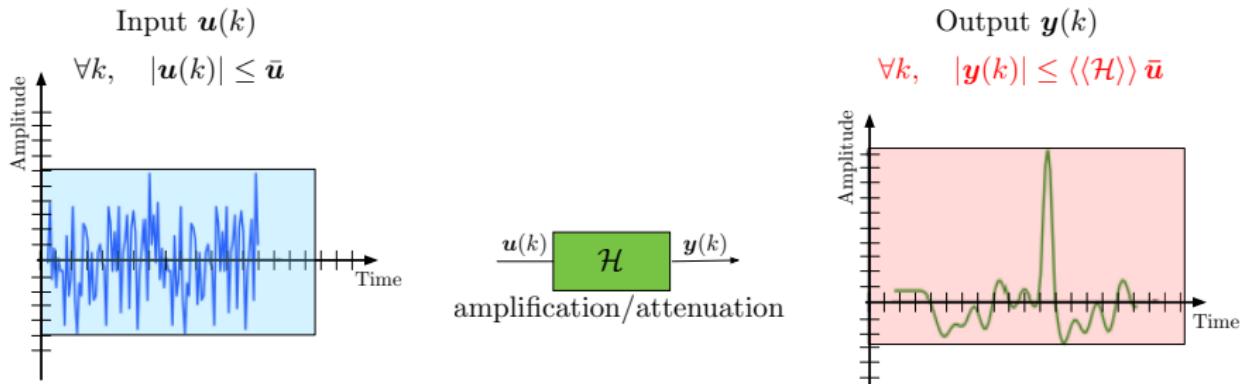
Basic brick: the Worst-Case Peak Gain theorem



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Basic brick: the Worst-Case Peak Gain theorem



Worst-Case Peak Gain

$$\langle\langle \mathcal{H} \rangle\rangle = |\mathbf{D}| + \sum_{k=0}^{\infty} |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$

Computing the Worst-Case Peak Gain

Problem: compute the Worst-Case Peak Gain with arbitrary precision.

$$\langle\langle \mathcal{H} \rangle\rangle = |\mathbf{D}| + \sum_{k=0}^{\infty} |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$

- Cannot sum infinitely \Rightarrow need to truncate the sum
- Once the sum is truncated, evaluate it in multiple precision

Truncation

$$\sum_{k=0}^{\infty} |\mathbf{C} \mathbf{A}^k \mathbf{B}| \quad \longrightarrow \quad \sum_{k=0}^{\textcolor{red}{N}} |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$

Truncation

$$\left| \sum_{k=0}^{\infty} |\mathbf{C} \mathbf{A}^k \mathbf{B}| - \sum_{k=0}^{\textcolor{red}{N}} |\mathbf{C} \mathbf{A}^k \mathbf{B}| \right| \leq \varepsilon_1$$

Compute an approximate lower bound on truncation order N such that the truncation error is smaller than ε_1 .

Lower bound on truncation order N

$$N \geq \left\lceil \frac{\log \frac{\varepsilon_1}{\|\mathbf{M}\|_{\min}}}{\log \rho(\mathbf{A})} \right\rceil, \quad \text{with } \mathbf{M} := \sum_{l=1}^n \frac{|\mathbf{R}_l|}{1 - |\lambda_l|} \frac{|\lambda_l|}{\rho(\mathbf{A})}$$

where

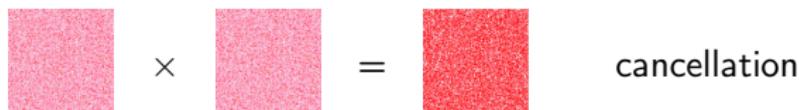
λ – eigenvalues of matrix \mathbf{A}

\mathbf{R}_l – l^{th} residue matrix computed out of $\mathbf{C}, \mathbf{B}, \lambda$

$$\sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$

Powering

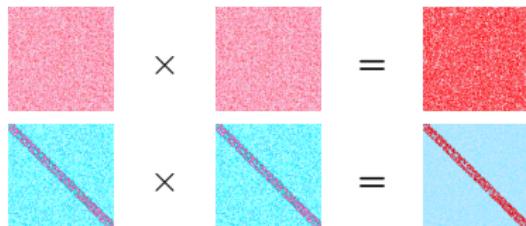
$$\sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$



cancellation

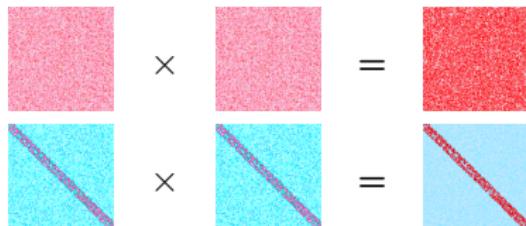
Powering

$$\sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$


$$\begin{array}{ccc|c} \text{red} & \times & \text{red} & = \text{red} \\ \text{red} & & & \text{cancellation} \\ \hline \text{red} & \times & \text{cyan} & = \text{cyan} \\ \text{cyan} & & & \text{less cancellation} \end{array}$$

Powering

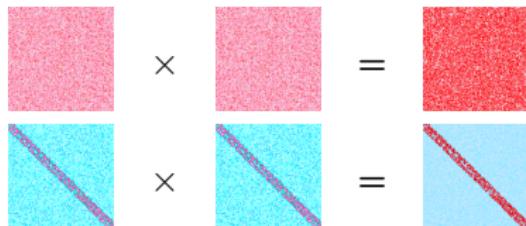
$$\sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$


$$\begin{array}{ccc|c} \text{red} & \times & \text{red} & = \text{red} \\ \text{red} & & & \text{cancellation} \\ \hline \text{blue} & \times & \text{blue} & = \text{blue} \\ \text{blue} & & & \text{less cancellation} \end{array}$$

$$\mathbf{A} = \mathbf{X} \mathbf{E} \mathbf{X}^{-1}$$

Powering

$$\sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$


$$\begin{array}{ccc|c} \text{red} & \times & \text{red} & = \text{red with black diagonal} \\ \text{red} & \times & \text{blue with red diagonal} & = \text{blue with red diagonal} \end{array}$$

cancellation

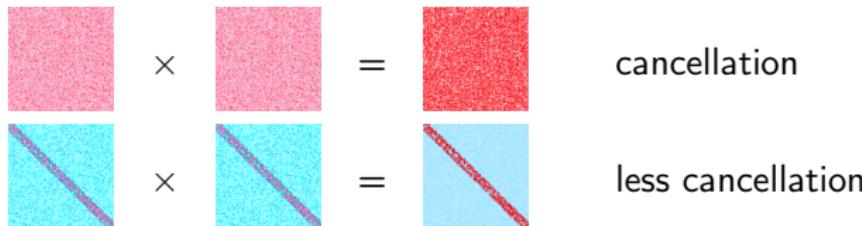
less cancellation

$$\mathbf{A} = \mathbf{X} \mathbf{E} \mathbf{X}^{-1}$$

$$\mathbf{V} \approx \mathbf{X} \text{ and } \mathbf{T} \approx \mathbf{E}$$

Powering

$$\sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}|$$



$$\mathbf{A} = \mathbf{X} \mathbf{E} \mathbf{X}^{-1}$$

$$\mathbf{V} \approx \mathbf{X} \text{ and } \mathbf{T} \approx \mathbf{E}$$

$$\mathbf{T} \approx \mathbf{V}^{-1} \times \mathbf{A} \times \mathbf{V}$$

$$\mathbf{A}^k \approx \mathbf{V} \times \mathbf{T}^k \times \mathbf{V}^{-1}$$

Powering

$$\left| \sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}| - \sum_{k=0}^N |\mathbf{C} \mathbf{V} \mathbf{T}^k \mathbf{V}^{-1} \mathbf{B}| \right| \leq \varepsilon_2$$

Given matrix \mathbf{V} compute \mathbf{T} such that the error of substitution of the product $\mathbf{V} \mathbf{T}^k \mathbf{V}^{-1}$ instead of \mathbf{A}^k is less than ε_2 .

Further steps

$$\left| \sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}| - \sum_{k=0}^N |\mathbf{C} \mathbf{V} \mathbf{T}^k \mathbf{V}^{-1} \mathbf{B}| \right| \leq \varepsilon_2$$

Apply the same approach for the other steps:

$$\left| \sum_{k=0}^N |\mathbf{C} \mathbf{V} \mathbf{T}^k \mathbf{V}^{-1} \mathbf{B}| - \sum_{k=0}^N |\mathbf{C}' \mathbf{T}^k \mathbf{B}'| \right| \leq \varepsilon_3$$

$$\left| \sum_{k=0}^N |\mathbf{C}' \mathbf{T}^k \mathbf{B}'| - \sum_{k=0}^N |\mathbf{C}' \mathbf{P}_k \mathbf{B}'| \right| \leq \varepsilon_4$$

$$\left| \sum_{k=0}^N |\mathbf{C}' \mathbf{P}_k \mathbf{B}'| - \sum_{k=0}^N |\mathbf{L}_k| \right| \leq \varepsilon_5$$

$$\left| \sum_{k=0}^N |\mathbf{L}_k| - |\mathbf{S}_N| \right| \leq \varepsilon_6$$

Further steps

$$\left| \sum_{k=0}^N |\mathbf{C} \mathbf{A}^k \mathbf{B}| - \sum_{k=0}^N |\mathbf{C} \mathbf{V} \mathbf{T}^k \mathbf{V}^{-1} \mathbf{B}| \right| \leq \varepsilon_2$$

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$$\left| \sum_{k=0}^N |\mathbf{L}_k| - |\mathbf{S}_N| \right| \leq \varepsilon_6$$

We can determine the output interval of a filter with arbitrary precision.

Determining the Fixed-Point Formats³

³A.V. et al., "Determining Fixed-Point Formats for a Digital Filter Implementation using the Worst-Case Peak Gain Measure", Asilomar 49, 2015

Determining the Fixed-Point Formats

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

We know that if $\forall k, |\mathbf{u}_i(k)| \leq \bar{\mathbf{u}}_i$, then

$$\forall k, \quad |\mathbf{y}_i(k)| \leq (\langle\langle \mathcal{H} \rangle\rangle \bar{\mathbf{u}})_i.$$

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We need to find the least \mathbf{m}_y such that

$$\forall k, |\mathbf{y}_i(k)| \leq 2^{\mathbf{m}_{y_i}} - 2^{\mathbf{m}_{y_i} - \mathbf{w}_{y_i} + 1}.$$

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We have shown that \mathbf{m}_y can be computed with

$$\mathbf{m}_{y_i} = \lceil \log_2 (\langle\langle \mathcal{H} \rangle\rangle \bar{\mathbf{u}})_i - \log_2 (1 - 2^{1 - \mathbf{w}_{y_i}}) \rceil.$$

Taking the quantization errors into account

The exact filter \mathcal{H} is:

$$\mathcal{H} \quad \begin{cases} \mathbf{x}(k+1) = \mathbf{Ax}(k) + \mathbf{Bu}(k) \\ \mathbf{y}(k) = \mathbf{Cx}(k) + \mathbf{Du}(k) \end{cases}$$

Taking the quantization errors into account

The actually implemented filter \mathcal{H}^\diamond is:

$$\mathcal{H}^\diamond \left\{ \begin{array}{lcl} \mathbf{x}^\diamond(k+1) & = & \diamond_{m_x}(\mathbf{A}\mathbf{x}^\diamond(k) + \mathbf{B}\mathbf{u}(k)) \\ \mathbf{y}^\diamond(k) & = & \diamond_{m_y}(\mathbf{C}\mathbf{x}^\diamond(k) + \mathbf{D}\mathbf{u}(k)) \end{array} \right.$$

where \diamond_m is some operator ensuring faithful rounding:

$$|\diamond_m(x) - x| \leq 2^{m-w+1}.$$

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with

$$|\boldsymbol{\varepsilon}_x(k)| \leq 2^{\mathbf{m}_x - \mathbf{w}_x + 1} \quad \text{and} \quad |\boldsymbol{\varepsilon}_y(k)| \leq 2^{\mathbf{m}_y - \mathbf{w}_y + 1}.$$

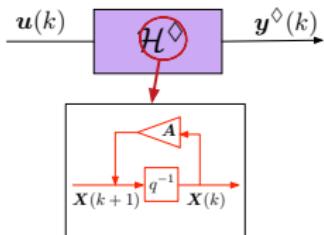
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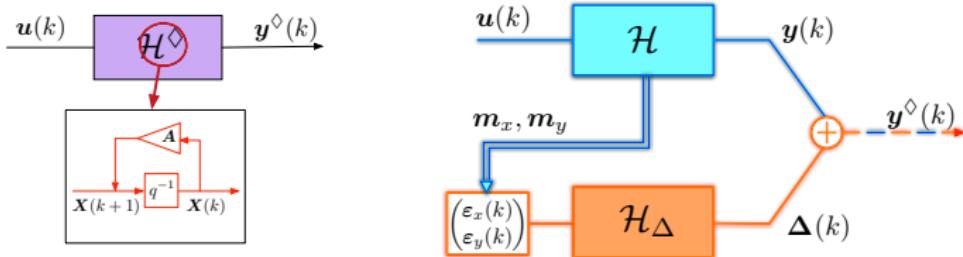
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Numerical example

Example:

- Random filter with 3 states, 1 input, 1 output
- $\bar{u} = 5.125$, wordlengths set to 7 bits

	states			output
	$x_1(k)$	$x_2(k)$	$x_3(k)$	$y(k)$
Step 1	6	7	5	6
Step 2	6	7	6	6
Step 3	6	7	6	6

Table: Evolution of the MSB positions

Numerical examples

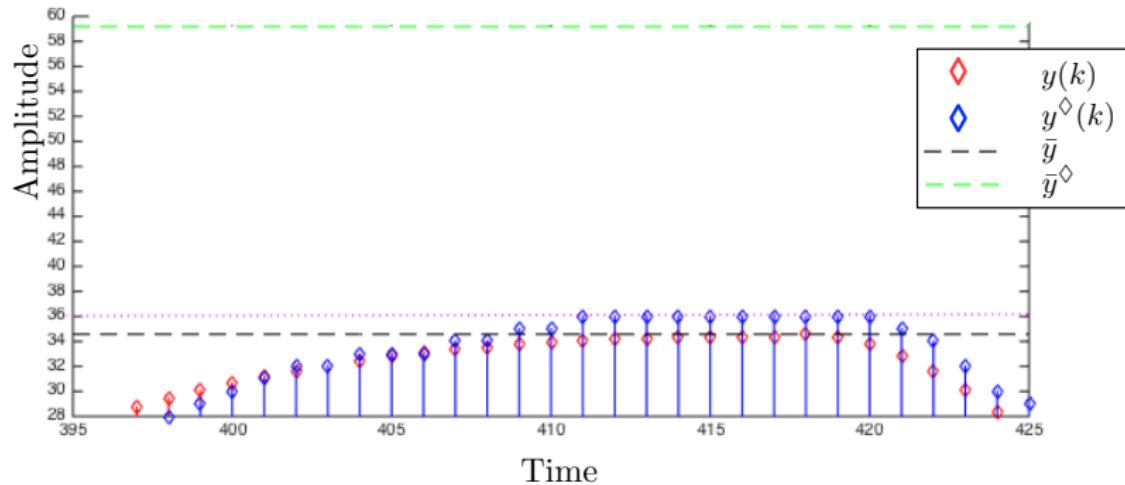


Figure: The exact and quantized outputs of the example.

Quantized output does not pass over to the next binade.

Numerical examples

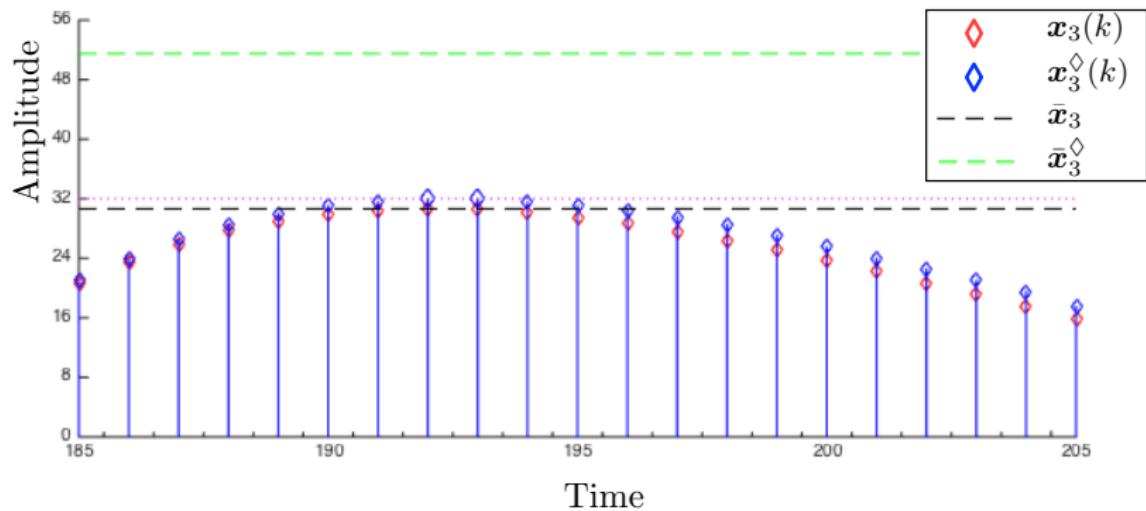


Figure: The exact and quantized third state of the example.
Quantized state passes over to the next binade.

Conclusion

- Represented a new structure in the SIF formalism
- Provided reliable evaluation of the WCPG measure
- Applied the WCPG measure to determine the FxPF that guarantee no overflow

Publications:

"Reliable Evaluation of the Worst-Case Peak Gain Matrix in Multiple Precision", ARITH22

"Determining Fixed-Point Formats for a Digital Filter Implementation using the Worst-Case Peak Gain Measure", Asilomar 49

"Fixed-Point Implementation of Lattice Wave Digital Filter: Comparison and Error Analysis", EUSIPCO 2015

Perspectives

For filter implementation...

- Solve the off-by-one problem for the MSBs
- Get a deeper insight on the behavior of rounding errors
 - ~~ determine the probability distribution function
- Plug all the stages of the generator into optimization routines
- Accuracy of the algorithms for the design of IIR filters
 - ~~ take coefficient quantization errors into account in the filter error analysis
 - ~~ consider coefficients as intervals and make necessary adaptations in the algorithms within the filter

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Mathematical function implementation...

- Draw parallels between filter and elementary function implementation.

Merci !

Thank you!

Спасибо!

Дякую!