

ESE532: System-on-a-Chip Architecture

Day 27: December 5, 2018
Representation and Precision



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Today

- Fixed Point
- Errors from Limited Precision
- Precision Analysis / Interval Arithmetic
- Floating Point
 - If time permits

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Message

- We must always calculate with limited precision
- Precision costs area (and energy)
 - Can economize area (and energy) by judiciously using just the precision we need
 - Something can do when building customized accelerator
 - Precision-cost tradeoff → design-space axis
- Can perform analysis on precision

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Fixed Point

- Integer which interpret as a fraction
- Fixed-Point N.F
 - N bits
 - F bits below fraction (typically N>F)
 - Equivalently: meaning is Integer-value/2^F
 - F=0 → Integer

$$A = \sum_{i=0}^{N-1} a_i 2^{i-F}$$

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Operator Sizes

Operator	LUTs	LUTs + DSPs
Double FP Add	712	681+3 DSPs
Single FP Add	370	219+2 DSPs
Fixed-Point Add (32)	16	
Fixed-Point Add (n)	n/2	
Double FP Multiply	2229	223+10 DSPs
Single FP Multiply	511	461+3 DSPs
Fixed Multiply (32x32)	1099	
Fixed Multiply (16x16)	283	1 DSP
Fixed Multiply (18x25)		1 DSP
Fixed Multiply (n)	~ n ²	

FP (Floating Point) sizes from:
https://www.xilinx.com/support/documentation/ip_documentation/ru_floating-point.html

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Observe

- Floating-Point operators are large compared to Fixed-Point
 - For similar precision
 - 712 vs. 32 for addition
- Double-precision Floating point operators are large
 - 2229 Multiply, 712 Add
 - Can quickly fill 50,000 LUT programmable logic

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Fixed-Point Economy

- Can fit more logic (more parallelism) using modest fixed-point
 - At 16b: Multiply 283, Add 16
 - Vs. Double: 2229, 712
- But
 - How much precision do we need?
 - How do we determine?

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Perfect Representation

- Start with Fixed-Point 16.8
- What do we need to
 - represent the result of an addition? (1a)
 - represent the result of a multiplication? (1b)

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Sequence

- Across a sequence of operations
 - A, B, C start Fixed-Point 16.8
- $Y=(A+B)*C$
- Perfect representation for partial results up to Y?

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Looping: Bound loop

```
res=0;  
for(i=0;i<3;i++)  
    res=res*x+a[i]
```

- Assume a[i], x start Fixed-Point 16.8
- Final precision needed for res?

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Looping: Unbound

```
res=0;  
for(i=0;i<len;i++)  
    res=res*x+a[i]
```

- Assume a[i], x start Fixed-Point 16.8, len starts Integer 16
- Final precision needed for res?

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Perfect Representation

- Start with Fixed-Point 16.8
- What do we need to
 - represent the result of a division? (1c)
 - E.g. 0.0000001.00000000/0.0000011.00000000

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Conclude

- Cannot generally keep perfect precision
- Will typically need to decide how much precision we need and where

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Errors from Limited Precision

Accept errors necessary.

How big are they?

How design to manage them?

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What error introduce?

- **Absolute Error** – what level of error do we have in approximated value or a result
 - 4.13742 – assume full
 - 4.1374 – 0.00002
 - 10^{-5}
 - 4.137 – 0.00042
 - 10^{-4}
 - 4.14 – 0.00256
 - 10^{-3}
 - 4.1 – 0.03742
 - 10^{-2}
- Might be all we care about
 - Get answer to 1mV accuracy
 - ...or 1 pixel accuracy

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What error introduce?

- 4.13742 – 0.0003
 - Ideal: 4.13712
 - 2 decimal frac: 4.14-0.00
 - 4.14
 - $(4.14 - 4.13712) / 4.13712$
 - 0.07% error
- **Relative Error** – error as percentage of intended result
- May be more relevant, particularly if trying to identify small values
 - 4.13742-4.13628
 - Ideal: 0.00114
 - 2 decimal fac: 4.14-4.14
 - 0.00
 - $(0.00114 - 0) / 0.00114$
 - 100% error

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Preclass 2

- Complete Table

Reduced Precision Calculation	Y	Y_1	ERROR (2 significant figures)	
			Absolute $ Y - Y_1 $	Relative $ (Y - Y_1)/Y $
$Y_1 = A_1 + B_1$				
$Y_1 = A_1 \times B_1$				
$Y_1 = A_1/C_1$				
$Y_1 = A_1/D_1$				

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Observe

- Add/Multiply relatively well behaved
- Must be very careful when
 - Division involved
 - Divisors can be small
 - Get approximated near zero

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Precision Allocation

- Full precision can be too expensive
 - Non-sensical
- Limited precision introduces errors
 - May be smaller than we care about
- Determine minimal precision needed
 - ...or where to spend precision...

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Empirical Analysis

- Make guess at precisions
- Set precisions in calculation
- Simulate on data
- Evaluate results (absolute, relative error) compared to gold standard
 - Unlimited precision...or, at least, higher precision
 - Often standard is double-precision float
 - ...but, as we'll, even that's a compromise
- Update precision guess and repeat

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Empirical Analysis

- Make guess at precisions
- Set precisions in calculation
- Simulate on data
- Evaluate results compared to gold standard

- Demands Care
- Test coverage
 - Adequate set of test data to trigger worst-case errors?
 - Requires some understanding of calculation
 - Shouldn't be entirely black box

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Vivado HLS Support

- Has libraries to support
 - Arbitrary precision integers
 - Arbitrary precision fixed point
- For
 - Simulation
 - Synthesis
- UG902 – Vivado HLS User Guide
 - Chapter 2: Arbitrary Precision Data Type Library

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Precision Analysis

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Precision Analysis

- Can analyze worst-case error impacts from limited precision
- Give results not sensitive to test set
- Give guidance on where to allocate precision
- ...can be automated

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Limit Precision Inputs

- Typically start with limited precision
 - A/D only sample to 12b
 - Real-world had more precise value, but didn't capture
 - Quantized data stored in representation
 - Sound samples, DCT frequency coefficients
- We start with error
 - What does that mean about values we calculate?

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Interval Analysis

- Treat every value as an interval arrange
- Model effects of operations on range of results
- $A = (A.H, A.L)$ e.g. read 37 (37.49,37.51)
- $A+B = (A.H+B.H, A.L+B.L)$
- Assuming Positive A, B and interval not cross 0, what is range for:

- $A*B$
- A/B

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Interval Analysis

- Treat every value as an interval arrange
- Model effects of operations on range of results
- $A = (A.H, A.L)$
- $A+B = (A.H+B.H, A.L+B.L)$
- Positive A, B and B interval not cross 0
 - $A*B = (A.H*B.H, A.L*B.L)$
 - $A/B = (A.H/B.L, A.L/B.H)$

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Interval Analysis

With ranges that may cross zero...

- $A*B = (\max(A.H*B.H, A.H*B.L, A.L*B.H, A.L*B.L), \min(A.H*B.H, A.H*B.L, A.L*B.H, A.L*B.L))$
- A/B ... more complicated
 - If B.H positive, B.L negative, can become infinity

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Limited Precision

- $A = (A.H, A.L) = (A + \epsilon, A - \epsilon) = A \pm \epsilon$
- E.g. if rounded to Fixed Point 16.8
 ϵ may be 2^{-9}

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Preclass 2

- Complete Table

Calculation	Result Range (report like A)
$Y = 1 + A$	$A_8 + 1 \pm \epsilon$
$Y = A + B$	
$Y = 2A$	
$Y = A \times B$	

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Multiplication

- $(A \pm \varepsilon)(B \pm \varepsilon)$
- $A^*B \pm ((A+B)\varepsilon + \varepsilon^2)$
- A and B can be MAXVAL, MINVAL
 - Assume symmetric (MAXVAL=-MINVAL)
- $A^*B \pm (2^*MAXVAL^*\varepsilon + \varepsilon^2)$
 - Probably reasonable to drop ε^2
- $A^*B \pm 2^*MAXVAL^*\varepsilon$

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Multiply Range Example

- Recall: Fixed-Point 16.8 multiply
 - Full precision result: 32.16 (preclass 1b)
- What is error interval for result of 16.8 multiply?

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Range Example

- Error Interval for 16.8 fixed-point multiply
- For 16.8, $\varepsilon_0=1/512$, maxval=256
- From preclass 3 symbolic answer
 - $A^*B \pm 2^*MAXVAL^*\varepsilon$
 - $A^*B \pm 2^*256^*(1/512)$
 - Or $A^*B \pm 1$

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Observe

- Full precision may keep bits well below the error in the calculation
 - E.g. 32.16 result, keeping 16b below 2^0 term
 - Entire fraction is below the error in the calculation
 - $A^*B \pm 1$

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Rounding

- Rounding introduces an error
- Round Nearest A to Fixed-Point N.8
 - $\varepsilon=2^{-9}$
- As does truncation, floor, ceil...
 - But asymmetric interval

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Compute and Round Error

- Error range if round 32.16 result to 18.2?
 - (from 16.8 multiply)
- Hint:
 - How much from calculation?
 - How much additional from rounding?

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Compute and Round Error

- Rounding 32.16 to 18.2 introduces a quantization error of 2^{-3}
- Our 32.16 multiply result was ± 1
 - Add an addition $\pm 1/8$
 - Total error: $\pm 9/8$

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Result

- Dropping (rounding) bits may not increase error range (much)

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Symbolic

- If work through computation symbolically, can generate equation for error
- Each rounding (precision drop) adds some ε_i precision

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Approach

- At each step compute interval
- Keep track of
 - maxval
 - ε

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Symbolic Example

- Start A, B, C with $\text{maxval}_0, \varepsilon_0$
- $Y=(A+B)*C;$
- $A+B \quad \text{maxval}_1=2\text{maxval}_0, \varepsilon_2=2\varepsilon_0+\varepsilon_1$
 - ε_1 for round after this operation
- $(A+B)*C$
 - $\text{maxval}_2=\text{maxval}_1*\text{maxval}_0$
 - $\varepsilon_4=\varepsilon_2*\text{maxval}_0+\varepsilon_0*\text{maxval}_1+\varepsilon_3$
 - ε_3 for round at this operation

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Result Precision

- After series of operations, may have expression like:
 - $Y \pm (\varepsilon_3 + (\varepsilon_1 + 4 * \varepsilon_0) * \text{maxval}_0)$
- If looking for result with precision $\pm \varepsilon_{\text{res}}$
 $\varepsilon_{\text{res}} \geq (\varepsilon_3 + (\varepsilon_1 + 4 * \varepsilon_0) * \text{maxval}_0)$

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Result Precision

- Fixed Precision $12.0 = \text{Round}(\text{val})$
 - E.g. A/D output
 - Only need to know val to $\varepsilon=1/2$
- Fixed Precision $12.0 = \text{Round}(\text{val}/4)$
 - E.g. Quantized value stored in file
 - Only need to know val to $\varepsilon=2$
 - Start 13.8, maxval₀=32
 - $\varepsilon_{\text{res}} \geq (\varepsilon_3 + (\varepsilon_1 + 4 * \varepsilon_0) * \text{maxval}_0) = (\varepsilon_3 + (\varepsilon_1 + 4 * \varepsilon_0) * 32)$
 - What epsilons might solve?
 - Hint: try budget half unit for each $\varepsilon_3, \varepsilon_1$ term

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Optimize Precision Allocation

- $\varepsilon_{\text{res}} \geq (\varepsilon_3 + \varepsilon_1 + 4 * \varepsilon_0 * 32)$
 - Maybe: $\varepsilon_0=1/256, \varepsilon_1=1/2, \varepsilon_3=1/64$
 - $1/256 - 7$ bit fraction, $1/64 - 5$ bit, $1/2$ -- no fraction
- More generally
 - Combine with area model and look at expense of providing each ε_i
 - Round to 12.7, Fixed 12.7 add, round to 11.5, Fixed 11.5 multiply, round to 12.0
 - 12/2 add, 12/2 round, 11*11 for multiply ~ 133 LUTs
- Try pick ε_i to meet ε_{res} while minimizing area

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Tools

- Tools can automate interval calculations to verify precision
 - E.g. Gappa++
 - <https://bitbucket.org/mlinderm/gappa>

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Floating Point



(time permit)

Robert Tinney
(Byte circa 1980)

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Floating-Point vs. Fixed-Point

- Floating-Point (esp. double-precision) is a **big hammer** solution
 - Trades hardware/energy for programmer attention to needs
 - Standards have been well thought out so works over wide range
 - One size fits all (...almost)
 - Most cases it is more than needed
- Cost/energy sensitive designs will ask what's necessary and tune accordingly

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Floating Point

- Leading 0s aren't that useful
- Can represent more compactly by counting them
 - Only need log bits to count the zeros
- Represent value as $v=1.m * 2^{(\text{exp}-\text{offset})}$
 - Mantissa (m)
 - Exponent (exp)
- Like Scientific Notation

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Floating Point

- Floating Point means
 - Move the datapath to the interesting/significant part of computation
 - Don't represent leading zeros
 - Don't represent less significant bits
 - Even if they are well above 1
 - In the integer portion

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Standard Floating Point

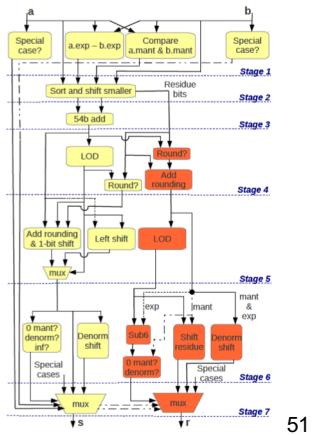
- Double Precision (64b)
 - 1 bit sign
 - 11 bit exponent
 - Offset 1023 represents 1023 to -1022
 - 53 bit mantissa (52b + implicit 1)
- Single Precision (32b)
 - 1 bit sign
 - 8 bit exponent (offset 127)
 - 24 bit mantissa (23b + implicit 1)

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Expensive FP Add

- Recall
 - 712 LUTs double
 - 370 single
- Double:
 - 54b add one stage of 7 in pipeline
 - Done in 27 6-LUTs



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Floating Point Multiply

- Double 2229, Single 461
- Don't need to sort, pre-shift
 - $m = A.m \cdot B.m$ (53x53 multiply dominates)
 - $e = A.e + B.e$
 - Still have shifting, rounding at end

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Dynamic Range

- Floating Point has very wide dynamic range
- Can deal with significant piece being anywhere in 1023 to -1022
- For fixed-point to cover same range
 - Fixed Point 2046.1022
 - Add 1024 LUTs
 - Multiply ~ 4M LUTs
- When need dynamic range, FP economical

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Customization

- Can customize Floating Point on FPGA or custom silicon
 - Mantissa bits
 - Exponent bits
- Fewer bits when need less precision or range to save area
- More bits if need greater precision or range

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Floating Point

Not free of precision problems

- $((1+2^{100})-2^{99})-2^{99}=0$
- $1+(2^{100}+(-2^{99}-2^{99}))=1$

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Floating-Point Analysis

- Can do similar analysis on floating point
 - ...and there are tools to help
 - Including Gappa++

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Big Ideas

- We must always calculate with limited precision
- Precision costs area (and energy)
 - Can economize area (and energy) by judiciously using just the precision we need
 - Precision-cost tradeoff
 - Design-space axes
- Can perform analysis on precision

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Admin

- Project Due Friday
 - Report individual
 - Elf, bitstream, decoder – one per group
 - Code – everyone turn in, but same across group
- Return boards Monday in Class
- Exam following Friday (12/14)
 - Towne 303 (here), 9am

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