

# Polynomial Chaos for Variability Assessment of Electronic and Microwave Designs

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# Ack



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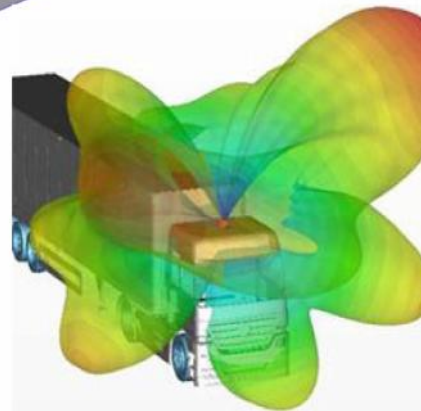
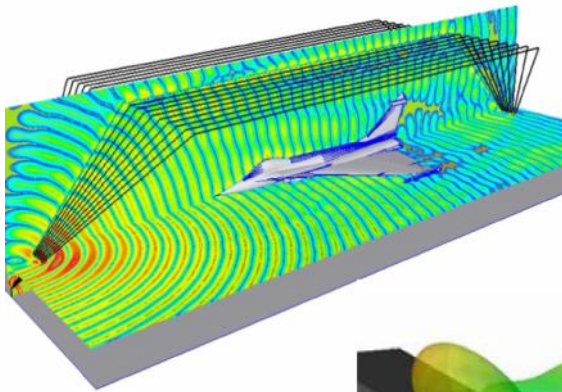
# Outline

- Motivation and State of the art
- Polynomial Chaos approach
  - Differential Equations
  - Linear Algebraic Equations
  - Nonlinear Equations
- The challenge related to the large number of varying parameters
- Conclusions

## General motivation

- ❑ The design of electronic devices undergoes three **major constraints**:

- ❖ Budget
- ❖ Time-to-market
- ❖ Compactness limiting the design tuning



- ❑ Simulation tools help engineers to perform **right-the-first-time designs**:

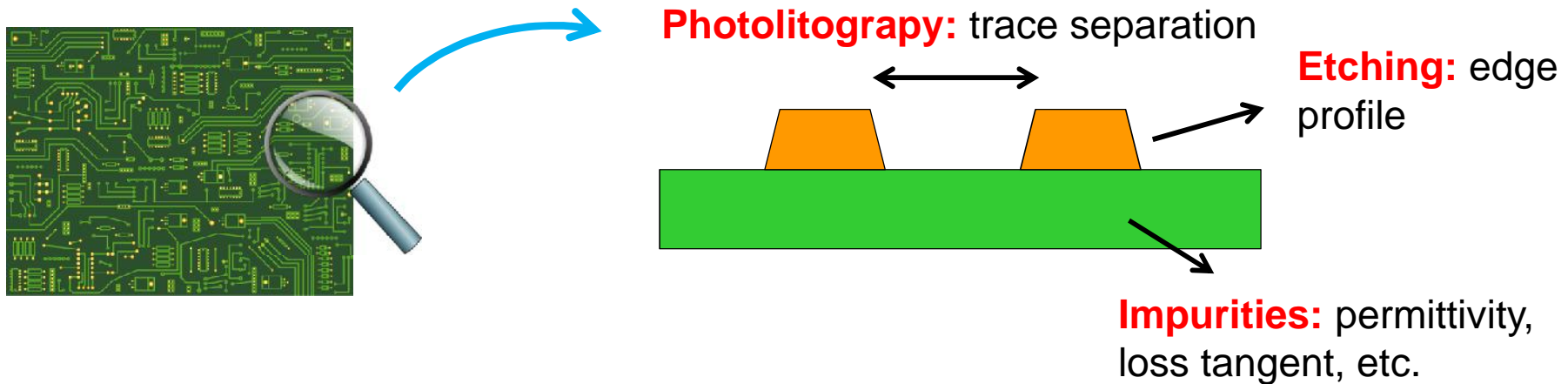
- ❖ avoidance of re-fabrication
- ❖ minimization of measurements



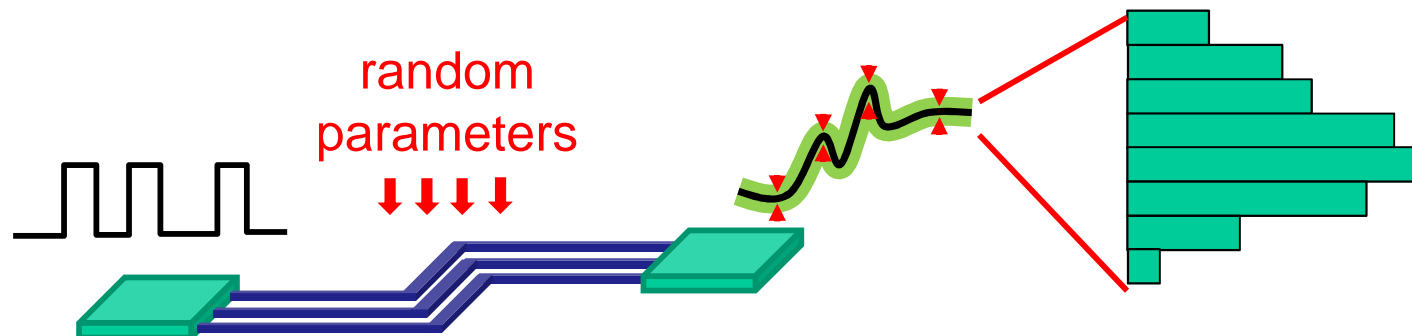
Time and money saving

# Interconnect variability

- The manufacturing process introduces **variability** in the geometrical and material properties of interconnects



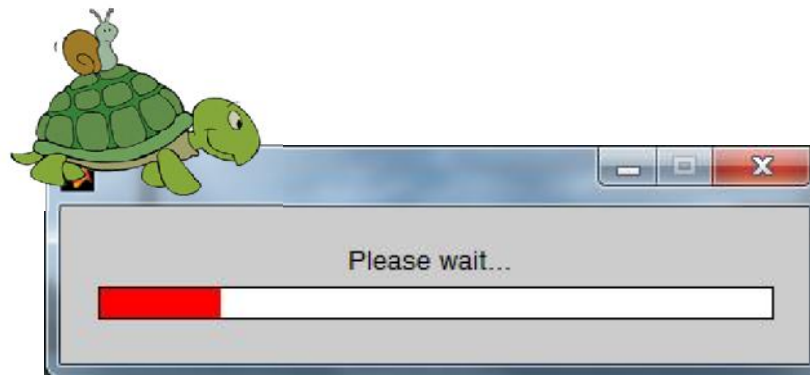
- Deterministic excitations produce **stochastic responses**



# The Monte Carlo method



- ❑ Interconnect designers need to perform statistical simulations for **variation-aware verifications**
- ❑ Virtually all available **commercial design software** relies on the Monte Carlo method
  - ❖ Robust and easy to implement 😊
  - ❖ Time consuming (slow convergence) ☹️

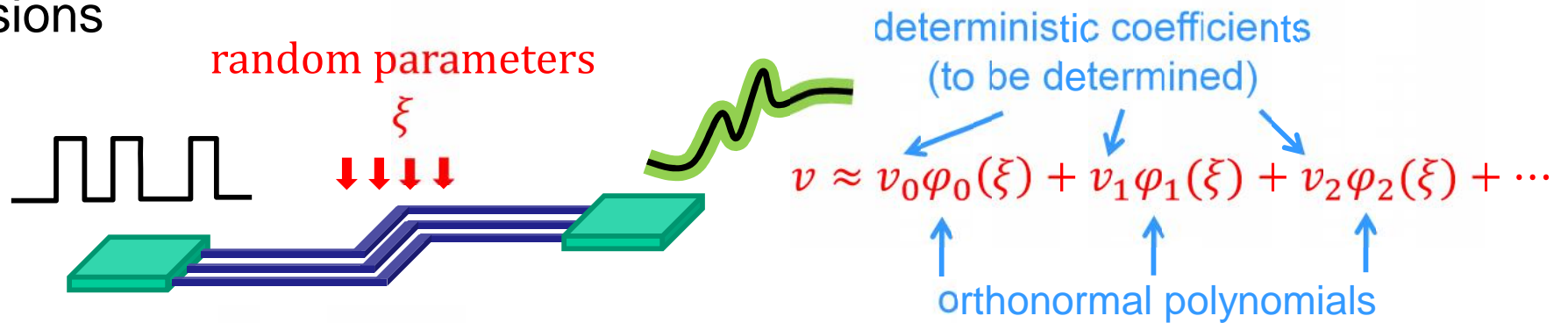


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  - **Differential Equations**
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# The Polynomial Chaos (PC) approach

- Expand line voltages and currents in terms of polynomial chaos expansions



- Polynomials are **orthonormal** w.r.t. probability distribution of parameters

$$\langle \varphi_k, \varphi_j \rangle = \int \varphi_k(\xi)\varphi_j(\xi)w(\xi)d\xi = \begin{cases} = 1 & \text{if } k = j \\ = 0 & \text{otherwise} \end{cases}$$

E.g, Gaussian:  $w(\xi) = \frac{1}{\sqrt{2}}e^{-\xi^2/2}$   $\rightarrow$   $\{\varphi_k\}$ : Hermite polynomials

$$\varphi_0 = 1$$

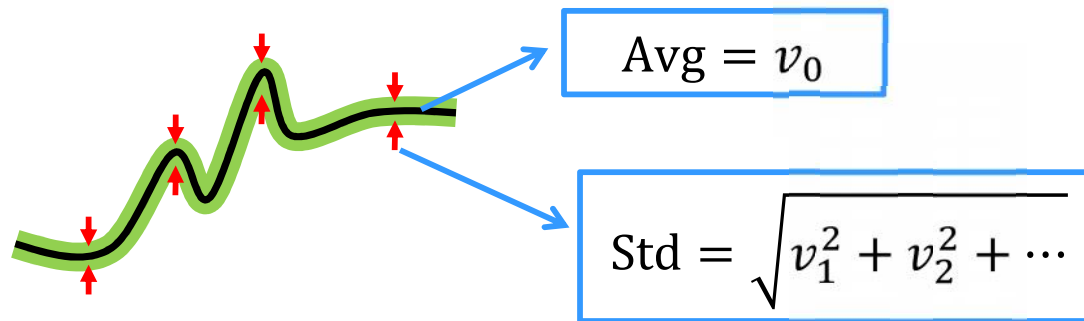
$$\varphi_1 = \xi$$

$$\varphi_2 = (\xi^2 - 1)/\sqrt{2}$$

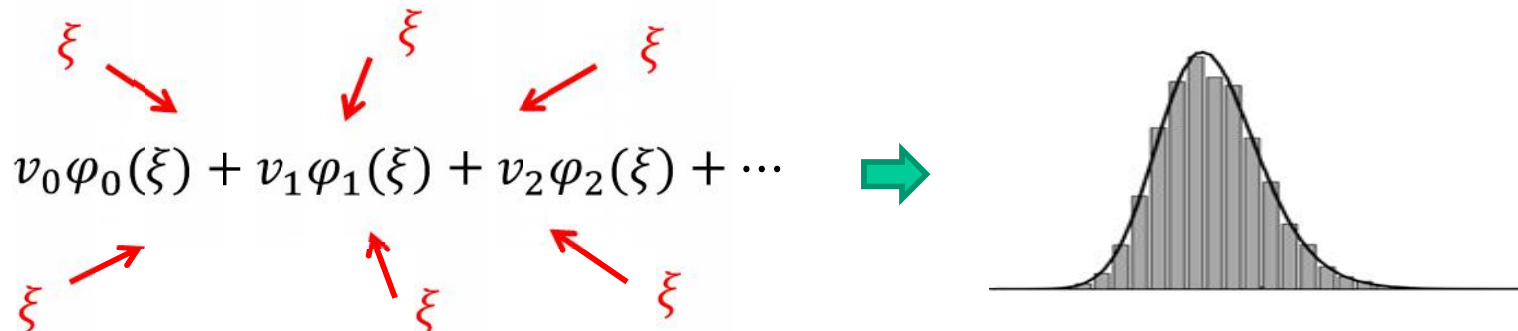


## PC: Statistical information

- **Statistical information** is retrieved from the expansion
- Average and standard deviation are readily given:



- Other moments, distribution functions, quantiles, etc. can be obtained by randomly sampling the expansion



# PC: Multiple random variables and multivariate bases

- Orthogonal **multivariate basis** built using products of univariate functions

Number of variables

$$W_k(\xi_1, \xi_2, \dots, \xi_n) = \prod_{i=1}^n W_{k_i}(\xi_i),$$

univariate basis

$$\sum_{i=1}^n k_i \leq p$$

order of expansion

Inner product readily extends

- For example bivariate Hermite basis:

- Number of terms:

$$\frac{(p+n)!}{p!n!}$$

index k	order p	Basis function $W_k(\xi_1, \xi_2)$
0	0	$W_0 = 1$
1	1	$W_1 = \xi_1$
2		$W_2 = \xi_2$
3	2	$W_3 = \xi_1^2 - 1$
4		$W_4 = \xi_1 \xi_2$
5		$W_5 = \xi_2^2 - 1$

# PC for systems governed by Differential Equations

- **Step 1:** represent the random per-unit-length parameters inside the governing equations in terms polynomial chaos expansions

$$\begin{cases} \frac{d}{dz} \mathbf{V} = -\mathbf{Z}(\langle \rangle) \cdot \mathbf{I} \\ \frac{d}{dz} \mathbf{I} = -\mathbf{Y}(\langle \rangle) \cdot \mathbf{V} \end{cases}$$

$$\begin{aligned} \mathbf{V} &\approx \underline{\mathbf{V}}_0 W_0 + \underline{\mathbf{V}}_1 W_1 + \underline{\mathbf{V}}_2 W_2 + \dots \\ \mathbf{I} &\approx \underline{\mathbf{I}}_0 W_0 + \underline{\mathbf{I}}_1 W_1 + \underline{\mathbf{I}}_2 W_2 + \dots \end{aligned}$$

$$\begin{aligned} \mathbf{Z}(\langle \rangle) &\approx \underline{\mathbf{Z}}_0 W_0(\langle \rangle) + \underline{\mathbf{Z}}_1 W_1(\langle \rangle) + \underline{\mathbf{Z}}_2 W_2(\langle \rangle) + \dots \\ \mathbf{Y}(\langle \rangle) &\approx \underline{\mathbf{Y}}_0 W_0(\langle \rangle) + \underline{\mathbf{Y}}_1 W_1(\langle \rangle) + \underline{\mathbf{Y}}_2 W_2(\langle \rangle) + \dots \end{aligned}$$

# PC for Differential Equations: Galerkin weighting

□ **Step 2:** project equations onto each basis function

$$\begin{aligned}
 \langle \cdot, W_0 \rangle \frac{d}{dz} \mathbf{V}_0 \langle \varphi_0, \varphi_0 \rangle + \frac{d}{dz} \mathbf{V}_1 \langle \varphi_1, \varphi_0 \rangle + \dots &= -(\mathbf{Z}_0 \mathbf{I}_0 \langle \varphi_0, \varphi_0 \rangle) \\
 &+ \mathbf{Z}_0 \mathbf{I}_1 \langle \varphi_1, \varphi_0 \rangle + \mathbf{Z}_1 \mathbf{I}_0 \langle \varphi_0, \varphi_0 \rangle + \mathbf{Z}_1 \mathbf{I}_1 \langle \varphi_1, \varphi_0 \rangle + \dots
 \end{aligned}$$

$\langle \varphi_1, \varphi_0 \rangle = 0$        $\langle \varphi_0, \varphi_0 \rangle = 1$        $\langle \varphi_1, \varphi_0 \rangle = 0$

$$\frac{d}{dz} \mathbf{V}_0 = -(\mathbf{Z}_0 \mathbf{I}_0 + \mathbf{Z}_1 \mathbf{I}_1 + \dots)$$

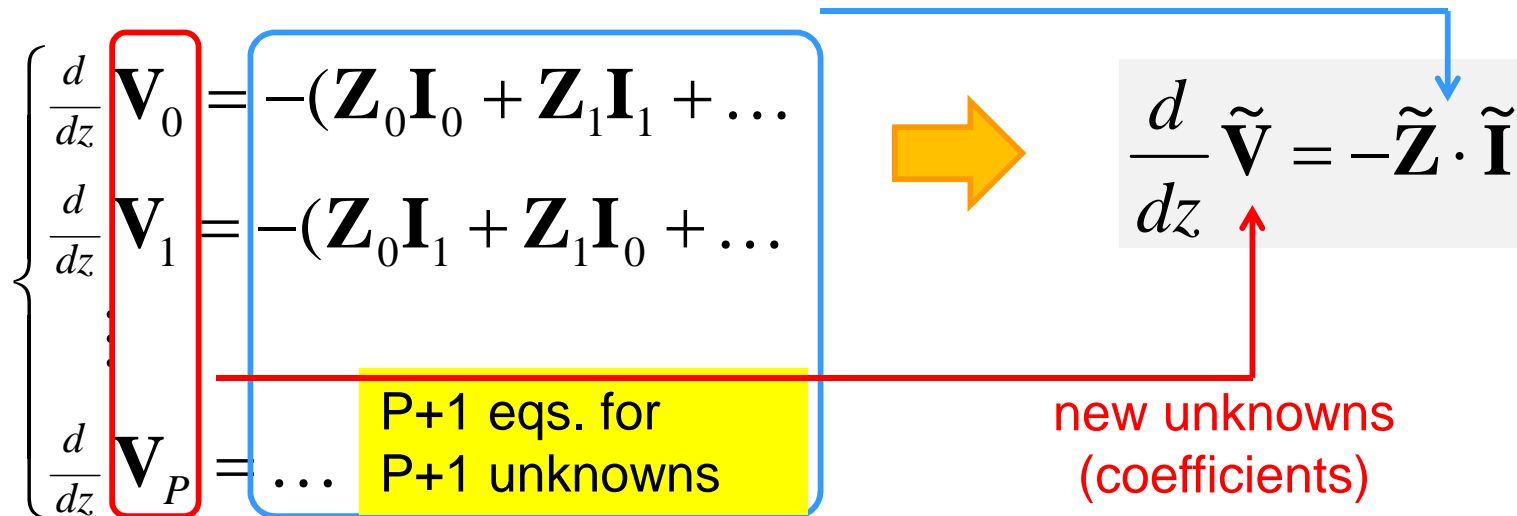
$$\begin{aligned}
 \langle \cdot, W_1 \rangle \frac{d}{dz} \mathbf{V}_0 \langle \varphi_0, \varphi_1 \rangle + \frac{d}{dz} \mathbf{V}_1 \langle \varphi_1, \varphi_1 \rangle + \dots &= -(\mathbf{Z}_0 \mathbf{I}_0 \langle \varphi_0, \varphi_1 \rangle) \\
 &+ \mathbf{Z}_0 \mathbf{I}_1 \langle \varphi_1, \varphi_1 \rangle + \mathbf{Z}_1 \mathbf{I}_0 \langle \varphi_0, \varphi_1 \rangle + \mathbf{Z}_1 \mathbf{I}_1 \langle \varphi_1, \varphi_1 \rangle + \dots
 \end{aligned}$$

$\langle \varphi_0, \varphi_1 \rangle = 0$        $\langle \varphi_1, \varphi_1 \rangle = 1$        $\langle \varphi_0, \varphi_1 \rangle = 0$        $\langle \varphi_1, \varphi_1 \rangle = 1$

$$\frac{d}{dz} \mathbf{V}_1 = -(\mathbf{Z}_0 \mathbf{I}_1 + \mathbf{Z}_1 \mathbf{I}_0 + \dots)$$

# PC for Differential Equations: deterministic eq's

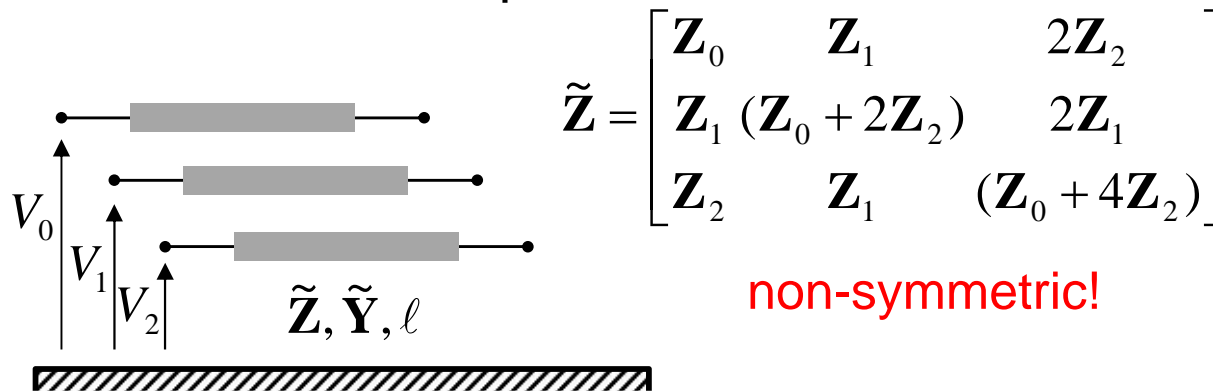
- Repeating the procedure for all the basis functions...



- Applying also to the second transmission-line equation

Deterministic system!!

$$\begin{cases} \frac{d}{dz} \tilde{\mathbf{V}} = -\tilde{\mathbf{Z}} \cdot \tilde{\mathbf{I}} \\ \frac{d}{dz} \tilde{\mathbf{I}} = -\tilde{\mathbf{Y}} \cdot \tilde{\mathbf{V}} \end{cases}$$



## PC for Differential Equations: orthonormalization

- ❑ In practice, commercial solvers only support **reciprocal lines**, i.e. with **symmetric** augmented matrices
- ❑ **Re-normalize** the basis functions so that  $\langle W_k, W_k \rangle \equiv 1$

# PC for Differential Equations: orthonormalization

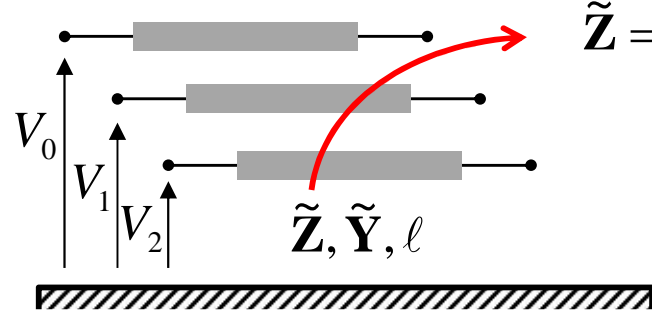
❑ In practice, commercial solvers only support **reciprocal lines**, i.e. with **symmetric** augmented matrices

❑ **Re-normalize** the basis functions so that  $\langle W_k, W_k \rangle \equiv 1$

❑ E.g., **orthonormal** Hermite polynomials for Gaussian variability:

$$W_k(\xi) = \frac{(-1)^k}{\sqrt{k!}} e^{\xi^2/2} \frac{d^k}{d\xi^k} e^{-\xi^2/2}$$

Galerkin projection with  $\langle k, k \rangle = 1$



$$\tilde{\mathbf{Z}} = \begin{bmatrix} \mathbf{Z}_0 & \mathbf{Z}_1 & \mathbf{Z}_2 \\ \mathbf{Z}_1 & (\mathbf{Z}_0 + \sqrt{2}\mathbf{Z}_2) & \sqrt{2}\mathbf{Z}_1 \\ \mathbf{Z}_2 & \sqrt{2}\mathbf{Z}_1 & (\mathbf{Z}_0 + 2\sqrt{2}\mathbf{Z}_2) \end{bmatrix}$$

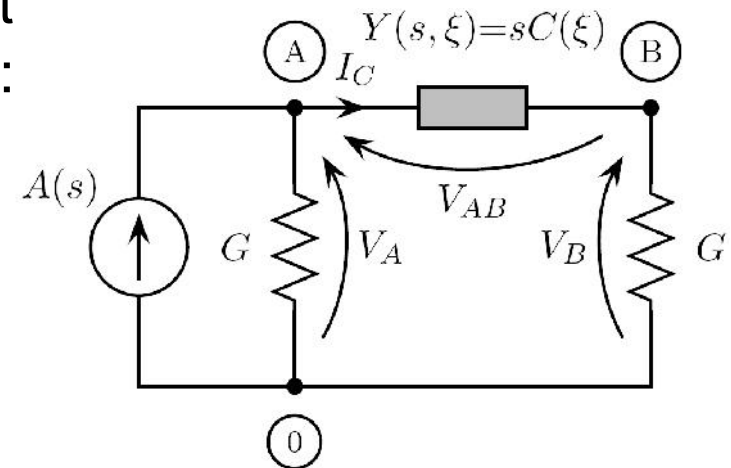
symmetric!!!

*A small step for polynomial chaos, a giant leap for SPICE implementation*

# PC for systems governed by Linear Algebraic Equations

- Polynomial chaos approach can be applied also to lumped elements. For example, RC circuit with random capacitance in Laplace domain:

$$I_C(s, \langle \cdot \rangle) = sC(\langle \cdot \rangle)V_{AB}(s, \langle \cdot \rangle)$$



- Step 1:** expand governing equations in terms of **orthogonal polynomials**  $W_k(\langle \cdot \rangle)$  (optimal choice depends on distribution). E.g., 1<sup>st</sup> order expansion:

$$\begin{aligned} \underline{I_{C0}(s)W_0(\langle \cdot \rangle)} + \underline{I_{C1}(s)W_1(\langle \cdot \rangle)} &= \text{known coefficients (related to the statistics of } C) \\ &+ \text{unknown coefficients (to be determined)} \\ &= s[\underline{C_0W_0(\langle \cdot \rangle)} + \underline{C_1W_1(\langle \cdot \rangle)}][\underline{V_{AB0}(s)W_0(\langle \cdot \rangle)} + \underline{V_{AB1}(s)W_1(\langle \cdot \rangle)}] \end{aligned}$$



## PC for Linear Equations: Galerkin weighting

- **Step 2: Galerkin projection** on  $w_0$  and  $w_1$  leads to two new equations:

$$\langle W_j, W_k \rangle = \begin{cases} r_k & \text{if } j = k \\ 0 & \text{if } j \neq k \end{cases} \quad \Rightarrow \quad \begin{cases} I_{C0}(s) = sC_0V_{AB0}(s) + sC_1V_{AB1}(s) \\ I_{C1}(s) = sC_1V_{AB0}(s) + sC_0V_{AB1}(s) \end{cases}$$

- In matrix form:

$$\underbrace{\begin{bmatrix} I_{C0}(s) \\ I_{C1}(s) \end{bmatrix}}_{\tilde{\mathbf{I}}_C(s)} = s \underbrace{\begin{bmatrix} C_0 & C_1 \\ C_1 & C_0 \end{bmatrix}}_{\tilde{\mathbf{C}}} \underbrace{\begin{bmatrix} V_{AB0}(s) \\ V_{AB1}(s) \end{bmatrix}}_{\tilde{\mathbf{V}}_{AB}(s)}$$

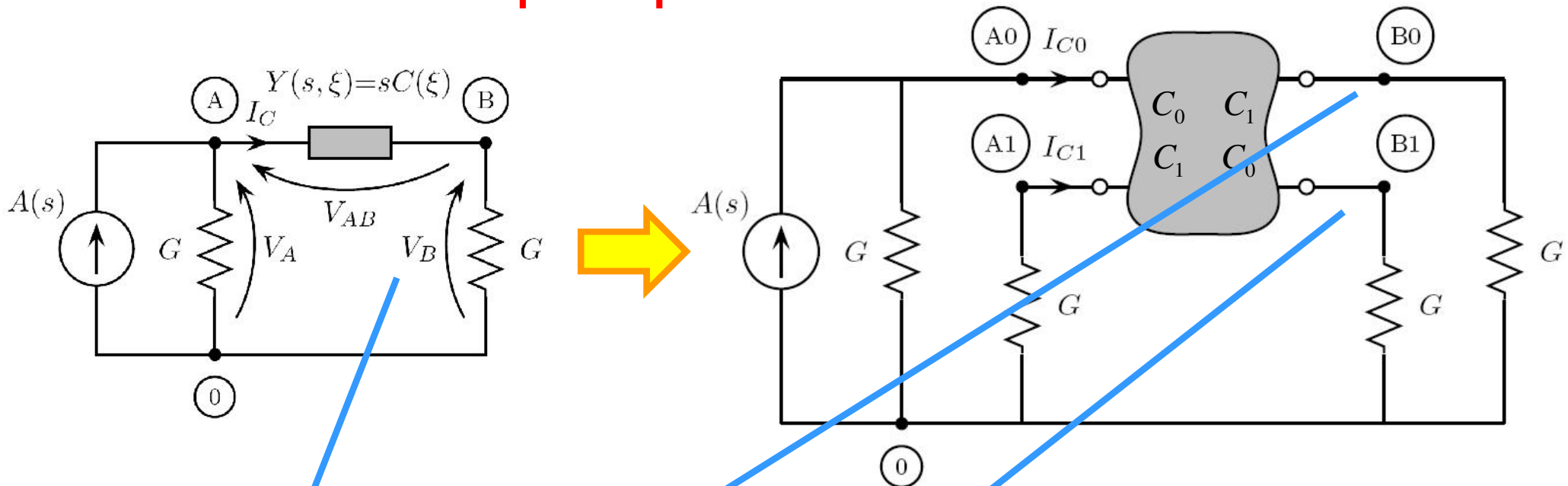
**Dependence on  $\langle$   
removed due to  
integration procedure**



**new equations are  
deterministic!!**

## PC for Linear Equations: augmented eq's

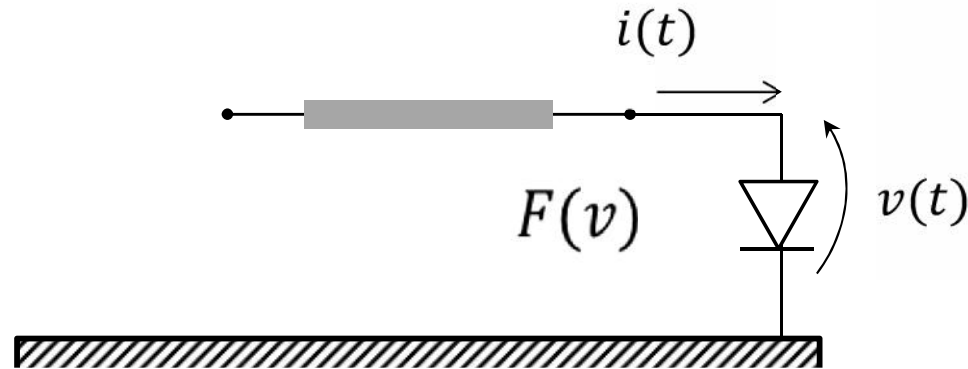
- Repeating the procedure also for non-stochastic elements leads to a set of **deterministic multiport equations**:



- Solution** of the augmented circuit gives polynomial chaos **coefficients** for the unknown variables. E.g.,

$$V_B(s, \langle \cdot \rangle) \cong V_{B0}(s)W_0(\langle \cdot \rangle) + V_{B1}(s)W_1(\langle \cdot \rangle)$$

# PC for systems governed by NonLinear Equations



$$i(t) = F(v(t))$$

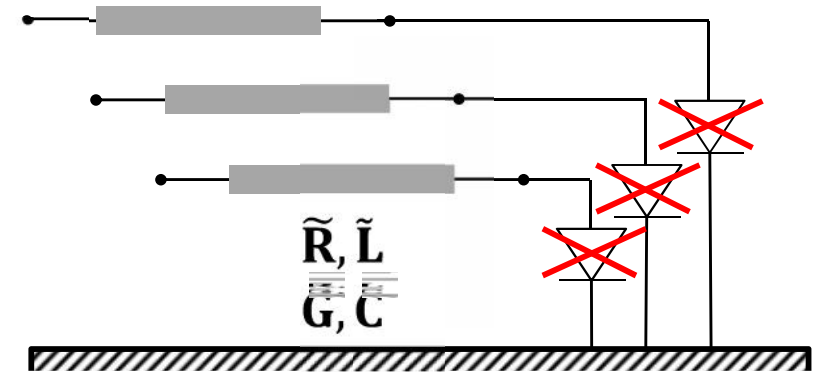
- **Step 1:** Expansion

$$i_0\varphi_0 + i_1\varphi_1 + \dots = F(v_0\varphi_0 + v_1\varphi_1 + \dots)$$

- **Step 2:** Galerkin projection  $\langle \cdot, \varphi_m \rangle$

$$i_m(t) = \int F(v_0\varphi_0(\xi) + v_1\varphi_1(\xi) + \dots) \varphi_m(\xi) w(\xi) d\xi$$

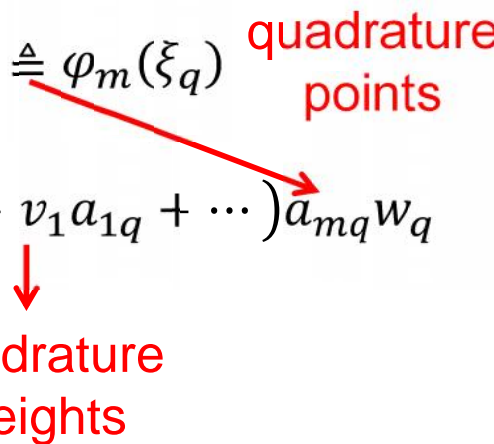
No closed form!!



## PC for NonLinear Equations: Quadrature

- Idea : discretize the above integral using a **quadrature rule** [\*]

$$i_m(t) = \int F(v_0\varphi_0(\xi) + v_1\varphi_1(\xi) + \dots) \varphi_m(\xi) w(\xi) d\xi \approx \sum_{q=1}^Q F(v_0 a_{0q} + v_1 a_{1q} + \dots) a_{mq} w_q$$

$a_{mq} \triangleq \varphi_m(\xi_q)$  **quadrature points**  
  
**quadrature weights**

Deterministic close-form equation

- The approach is approximate but high accuracy with **low number of points** can be achieved by using **Gaussian quadratures, e.g.**

Variability	Basis functions	Quadrature rule
Gaussian	Hermite polynomials	Gauss-Hermite
uniform	Legendre polynomials	Gauss-Legendre

[\*] A. Biondi, D. Vande Ginste, D. De Zutter, P. Manfredi, and F.G. Canavero, *IEEE Trans. CPMT*, Jul. 2013

## PC Summary

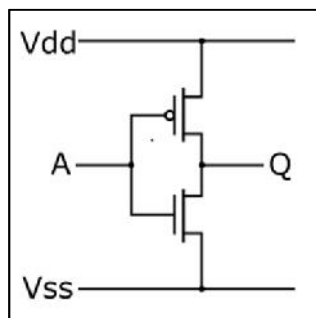
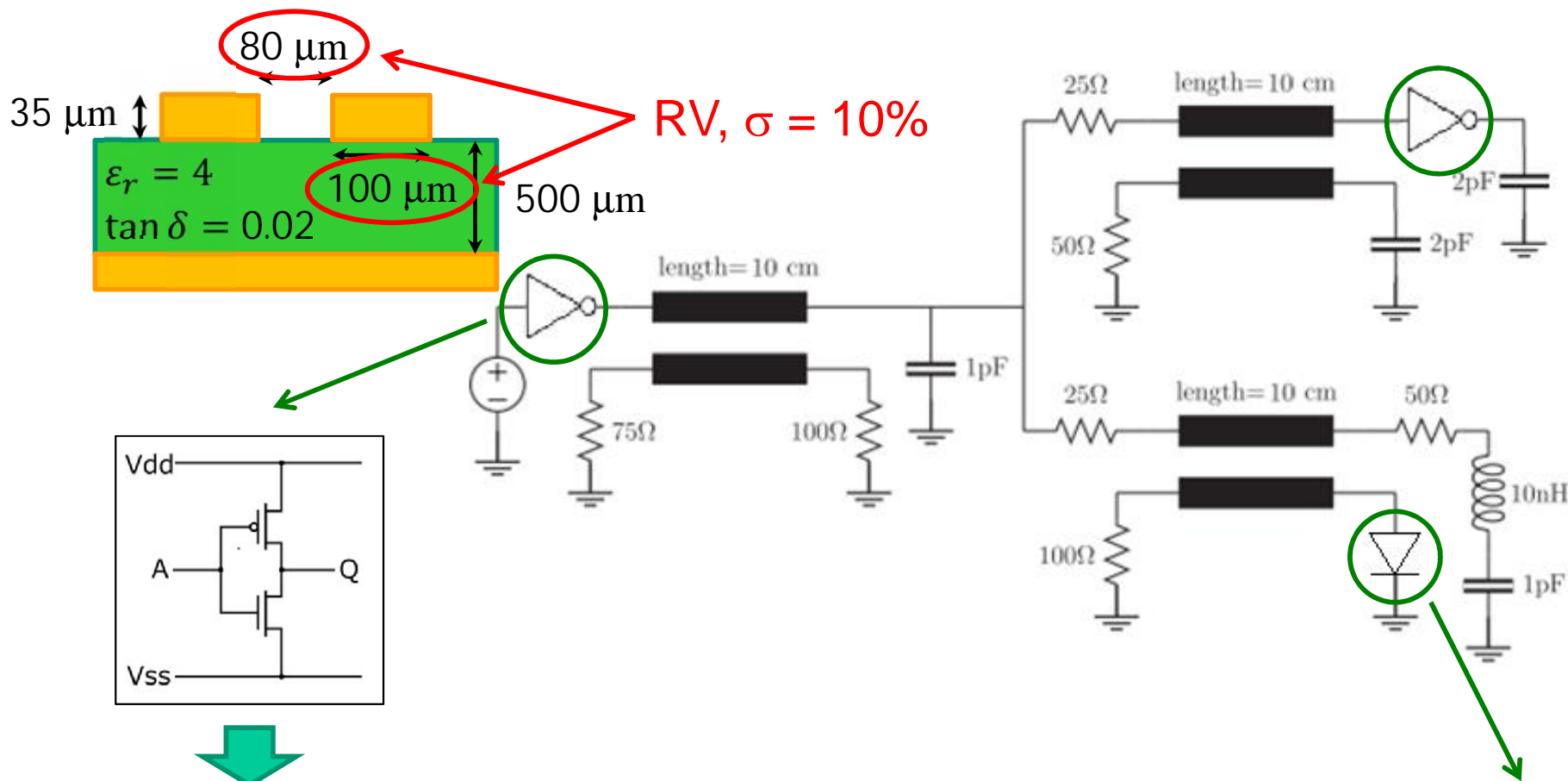
- pre-proc. {
- **Project** the system matrices onto a basis of orthogonal polynomials
  - Use the expansion coefficients to **build** the “augmented” MTL system
- solution {
- **Solve** (once → faster) the obtained deterministic system, thus finding the expansion coefficients  $\mathbf{V}_k$  and  $\mathbf{I}_k$

- post-proc. {
- Use the polynomial chaos expansion to **extract** statistical information. E.g., for one Gaussian random variable:

$$\mathbf{V}(\check{S}, \langle \rangle) \approx \sum_{k=0}^P \mathbf{V}_k(\check{S}) w_k(\langle \rangle) = \underbrace{\mathbf{V}_0(\check{S})}_{\text{deterministic solution}} \cdot \underbrace{1}_{\text{deterministic solution}} + \underbrace{\mathbf{V}_1(\check{S})}_{\text{deterministic solution}} \cdot \underbrace{\langle \rangle}_{\text{deterministic solution}} + \underbrace{\mathbf{V}_2(\check{S})}_{\text{deterministic solution}} \cdot \underbrace{(\langle \rangle^2 - 1)}_{\text{Hermite polynomials}} + \dots$$

This process can be easily automated!!

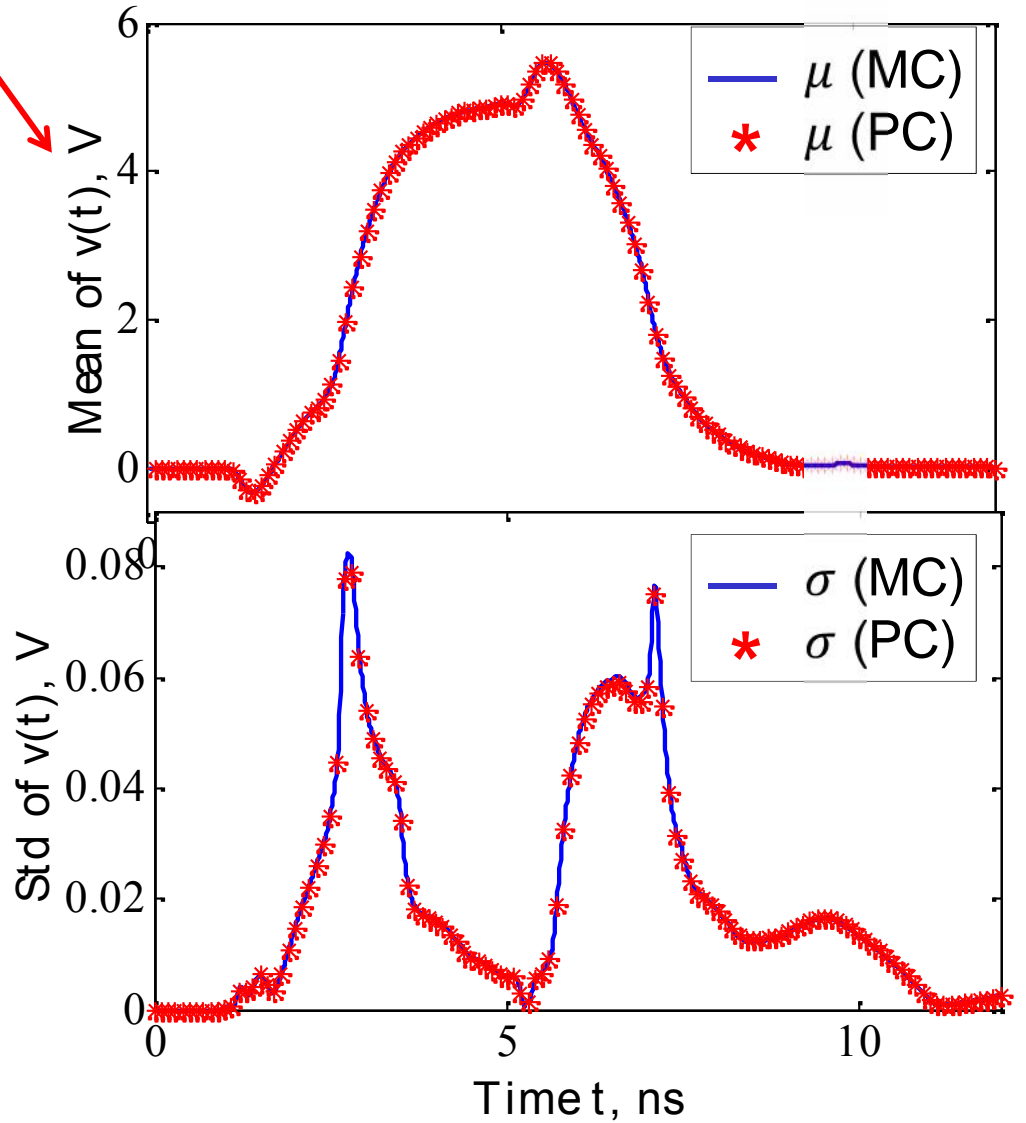
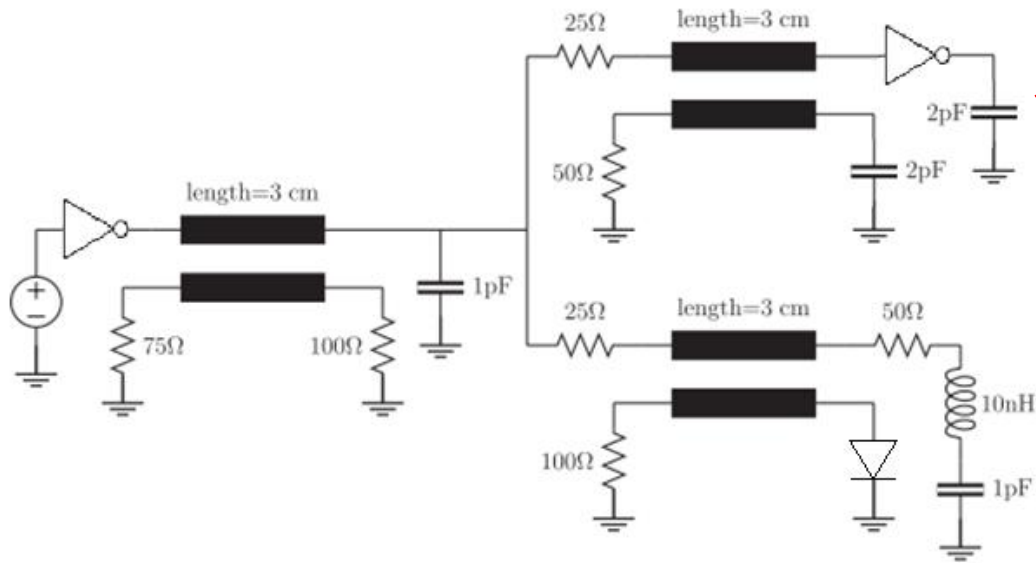
# Example: lines+drivers+diode



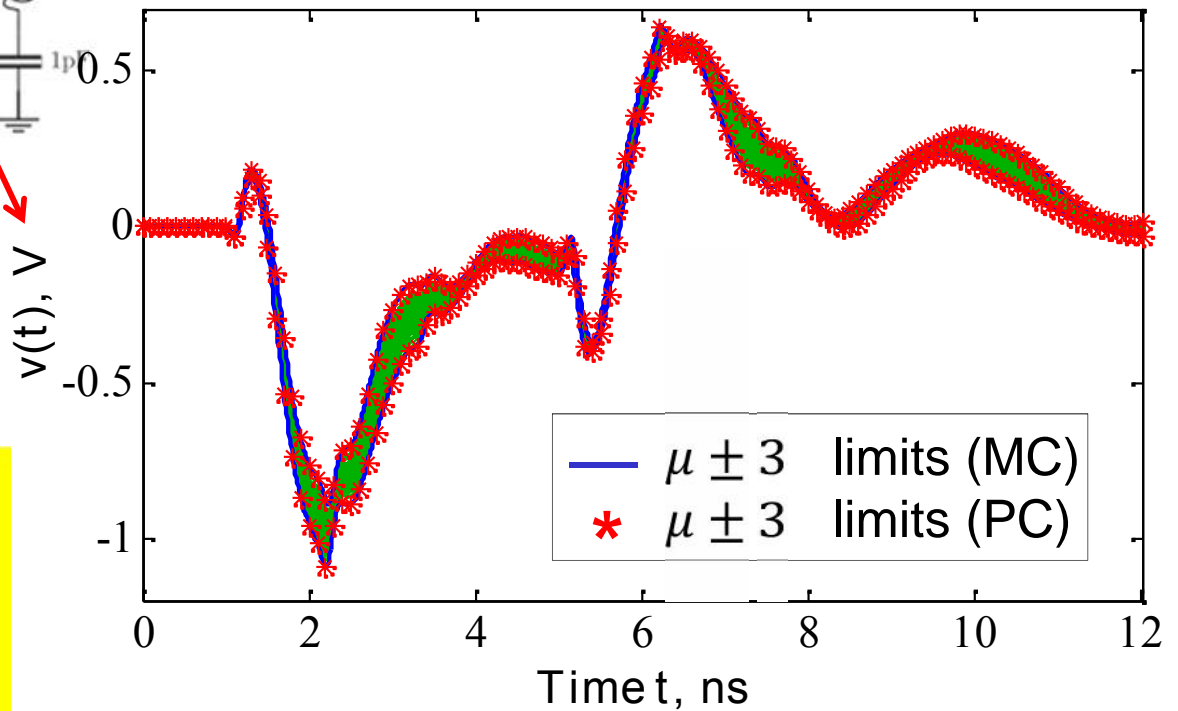
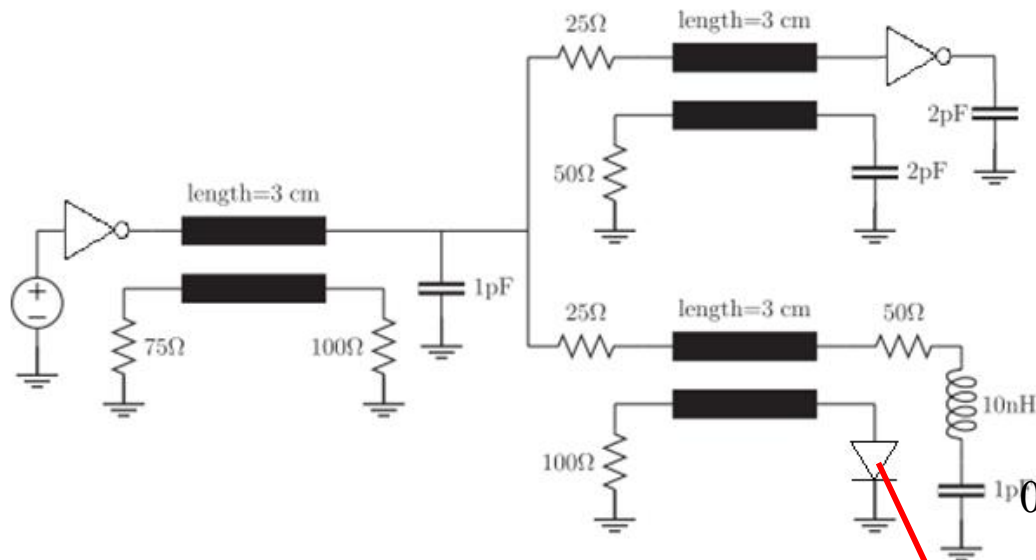
```
.MODEL nch NMOS LEVEL=2
+ CGDO=4.3e-10 CGSO=4.3e-10 CJ=0.3e-3 CJSW=8e-10 MJ=0.66
+ MJSW=0.24 PB=0.58 TOX= 200e-10 PHI=0.6 DELTA=2.34
+ LAMBDA=0.037 GAMMA=0.54 LD=0.15U NSUB=5.37e15 VTO=0.74
+ KP=8e-5 UO=656 UEXP=0.157 UCRIT=31444 VMAX=55261
+ XJ=0.25U NFS=1e12 NEFF=1.001 NSS=1e11 TPG=1 RSH=70
```

```
.MODEL dmod D
+ CJO=2p
+ RS=1
+ IS=0.05p
```

# Example: results (i)



## Example: results (ii)



HSPICE simulations:  
 Monte Carlo (1k runs): **33 min**  
 Polynomial Chaos: **24 s**  
**Speed-up: 80×**



# Outline

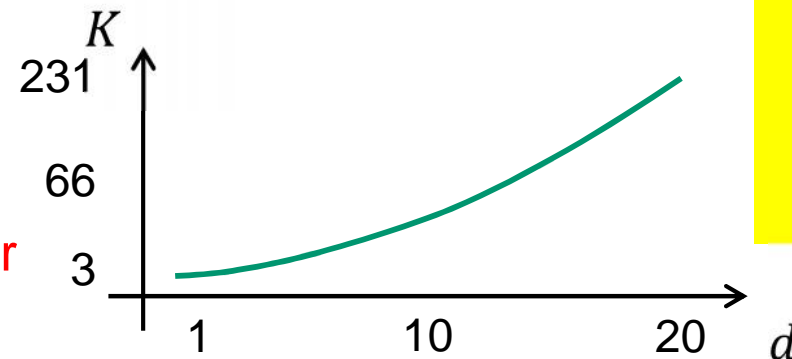
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## PC limitation: size of the augmented system

- The augmented deterministic equations are **coupled** and their size  $K$  increases in particular with the number of random parameters

$$K = \frac{(p + d)!}{p! d!}$$

$\xrightarrow{\text{# of random parameters}}$   
 $\xrightarrow{\text{expansion order (typ. } p = 2)}$



Efficiency reduced for many random parameters

Is it possible to **decouple** such equations?

## Alternative solution: a) “point matching”

- **Step a1:** Take the equations with expanded voltages and currents. E.g., the voltage equation (with  $K = 2$  for simplicity)

$$\frac{d}{dz} V_0 \varphi_0(\xi) + \frac{d}{dz} V_1 \varphi_1(\xi) = -Z(\xi)(I_0 \varphi_0(\xi) + I_1 \varphi_1(\xi))$$

- **Step a2:** Suppose a set of  $K$  **match points** (here  $\xi_0$  and  $\xi_1$ ) be available **for the random parameters** and force the equations to be satisfied at these match points

$$\frac{d}{dz} V_0 a_{00} + \frac{d}{dz} V_1 a_{01} = -Z_0 (I_0 a_{00} + I_1 a_{01})$$

$$\frac{d}{dz} V_0 a_{10} + \frac{d}{dz} V_1 a_{11} = -Z_1 (I_0 a_{10} + I_1 a_{11})$$

$a_{mk} = \varphi_k(\xi_m)$ : polynomial  $k$  evaluated at match point  $m$

$Z_m = Z(\xi_m)$ : per-unit-length impedance at match point  $m$

deterministic equations!

## Alternative solution: b) “decoupling”

- Define the following **transformation** for the voltages and currents

$$\begin{cases} U_0 = V_0 a_{00} + V_1 a_{01} \\ U_1 = V_0 a_{10} + V_1 a_{11} \end{cases} \Rightarrow \begin{bmatrix} U_0 \\ U_1 \end{bmatrix} = \mathbf{A} \begin{bmatrix} V_0 \\ V_1 \end{bmatrix}$$

$$\begin{cases} J_0 = I_0 a_{00} + I_1 a_{01} \\ J_1 = I_0 a_{10} + I_1 a_{11} \end{cases} \Rightarrow \begin{bmatrix} J_0 \\ J_1 \end{bmatrix} = \mathbf{A} \begin{bmatrix} I_0 \\ I_1 \end{bmatrix}$$

$$\mathbf{A} = \begin{bmatrix} a_{00} & a_{01} \\ a_{10} & a_{11} \end{bmatrix}$$

- The matched equations are **uncoupled** with respect to the new variables...

$$\begin{cases} \frac{d}{dz} U_0 = -Z_0 J_0 \\ \frac{d}{dz} J_0 = -Y_0 V_0 \end{cases}$$

$$\begin{cases} \frac{d}{dz} U_1 = -Z_1 J_1 \\ \frac{d}{dz} J_1 = -Y_1 V_1 \end{cases}$$

... and can therefore be **solved independently!!!**

## An iterative and non-intrusive procedure

- Once the uncoupled responses have been obtained, the **classical** voltage and current coefficients are retrieved via **inverse transformation**

$$\begin{bmatrix} V_0 \\ V_1 \end{bmatrix} = \mathbf{A}^{-1} \begin{bmatrix} U_0 \\ U_1 \end{bmatrix} \qquad \begin{bmatrix} I_0 \\ I_1 \end{bmatrix} = \mathbf{A}^{-1} \begin{bmatrix} J_0 \\ J_1 \end{bmatrix}$$

- The approach applies to circuits (also **nonlinear**) with an arbitrary number of expansion terms and to **any distribution type**
- The procedure is fully **iterative** and **non-intrusive**:

- analyze the stochastic interconnect problem for each match point, thus obtaining the uncoupled coefficients
- retrieve the classical polynomial chaos coefficients by applying the inverse transformation

- **Any standard circuit simulator** can be called by this procedure

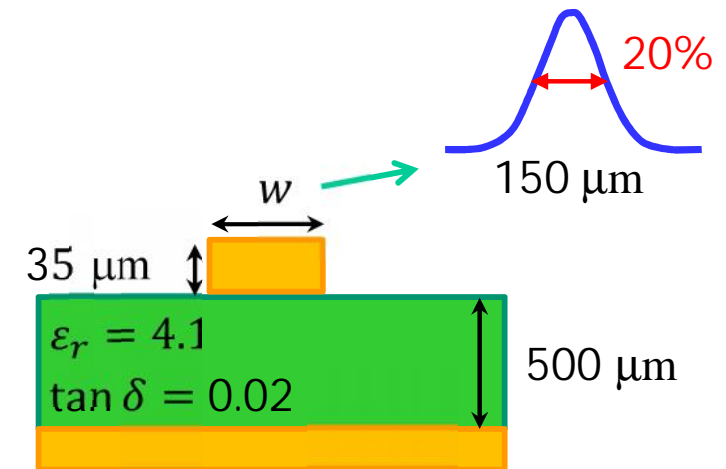
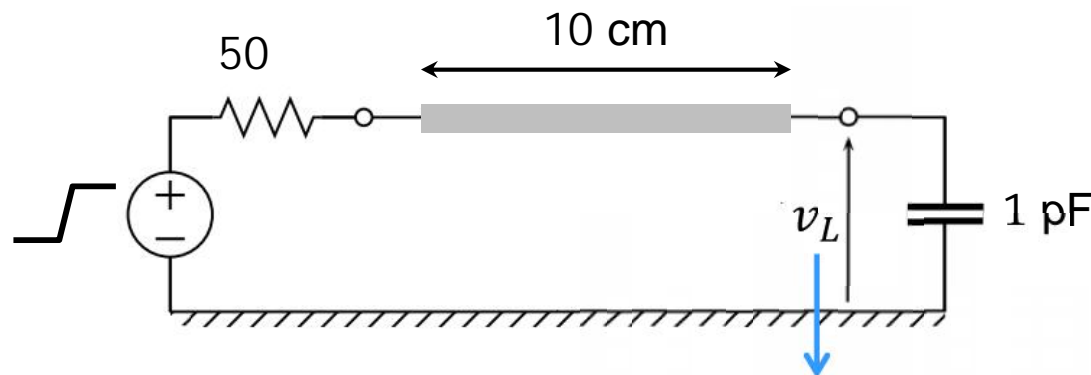
## Generation of the match points

- ❑ The match (or sampling) points for the random parameters are selected according to the **stochastic testing** algorithm [2]
- ❑ These are a **subset** of the nodes of a tensor product **Gaussian quadrature rule** (Gauss-Hermite, Gauss-Legendre, depending on the distribution of the parameters...)
- ❑ The first match point is usually  $\xi = 0$  (**nominal** value for each parameter)
- ❑ Another quadrature node is included as an additional match point if the corresponding new row of matrix A “has a **large enough component orthogonal**” to the span of the previous rows, until  $K$  points are selected
- ❑ Better algorithms might be possibly devised (open issue)...

[2] Z. Zhang, T.A. El-Moselhy, I.M. Elfadel, and L. Daniel, “Stochastic testing method for transistor-level uncertainty quantification based on generalized polynomial chaos,” *IEEE Trans. Circuits and Syst.*, Oct. 2013

## Decouplig: Tutorial example

- Microstrip line with **random trace width**

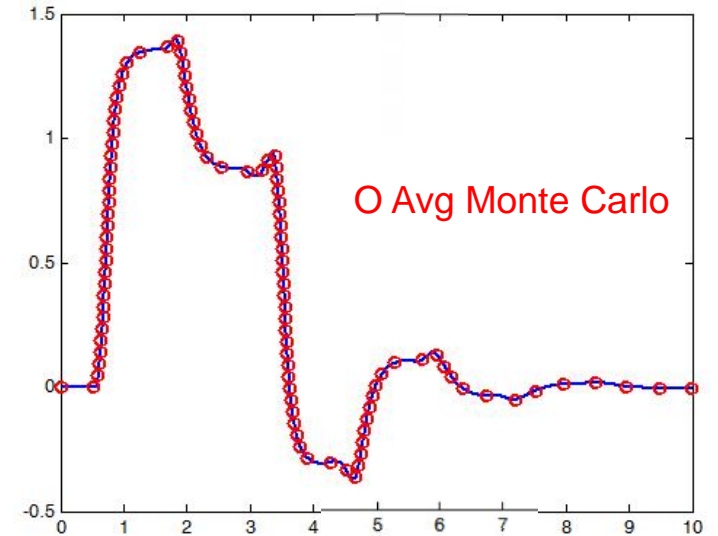
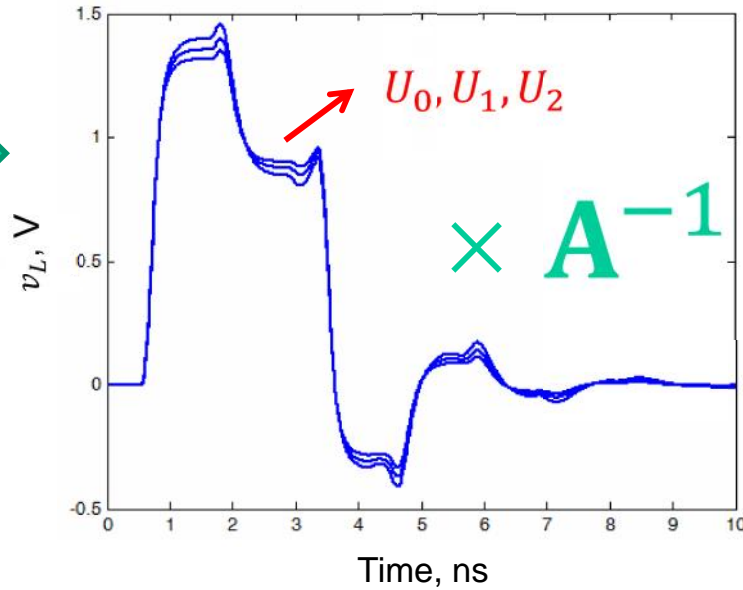
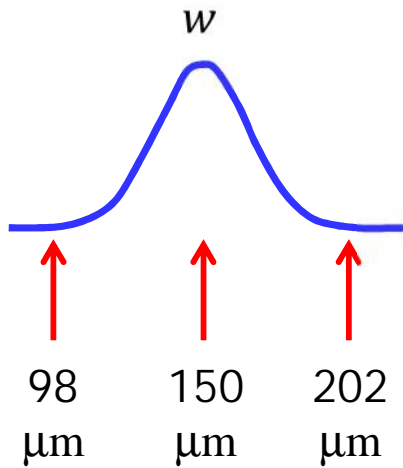


$$v_0\varphi_0 + v_1\varphi_1 + v_2\varphi_2 \quad (\text{expansion with } K = 3)$$

- $K = 3$  sampling points are generated with the stochastic testing algorithm and correspond to **nominal value** and  $\pm 34.6\%$  **variations**
- The corresponding **transformation matrix** is

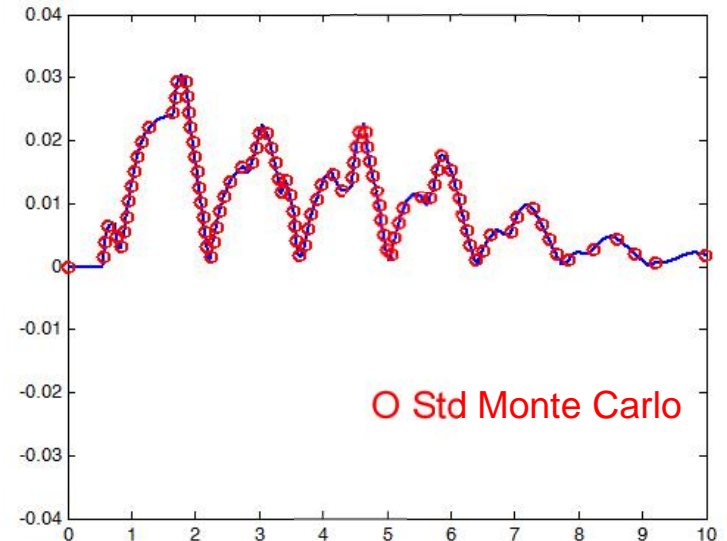
$$\mathbf{A} = \begin{bmatrix} 1 & 0 & -1/\sqrt{2} \\ 1 & -\sqrt{3} & \sqrt{2} \\ 1 & +\sqrt{3} & \sqrt{2} \end{bmatrix}$$

# Stochastic testing simulation



simulation at the match points

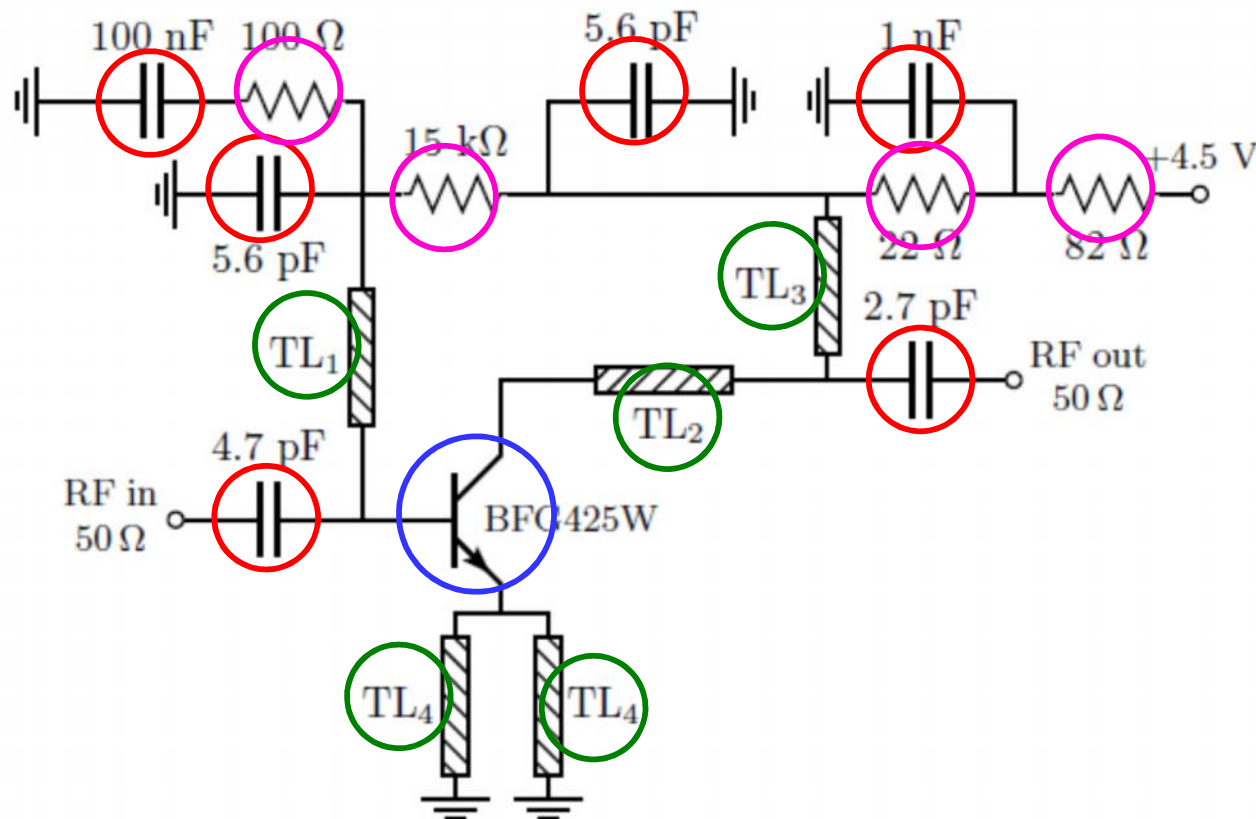
Monte Carlo analysis: ..... 2 hours  
 Stochastic testing simulation: ..... 3.6 s





## Application example (i)

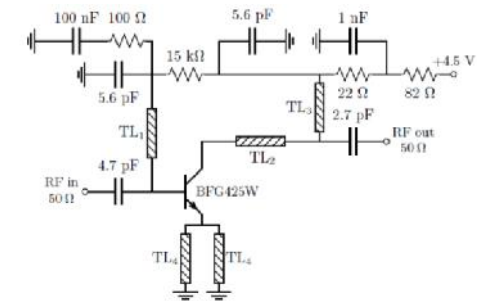
### 2-GHz BJT low-noise amplifier (LNA)



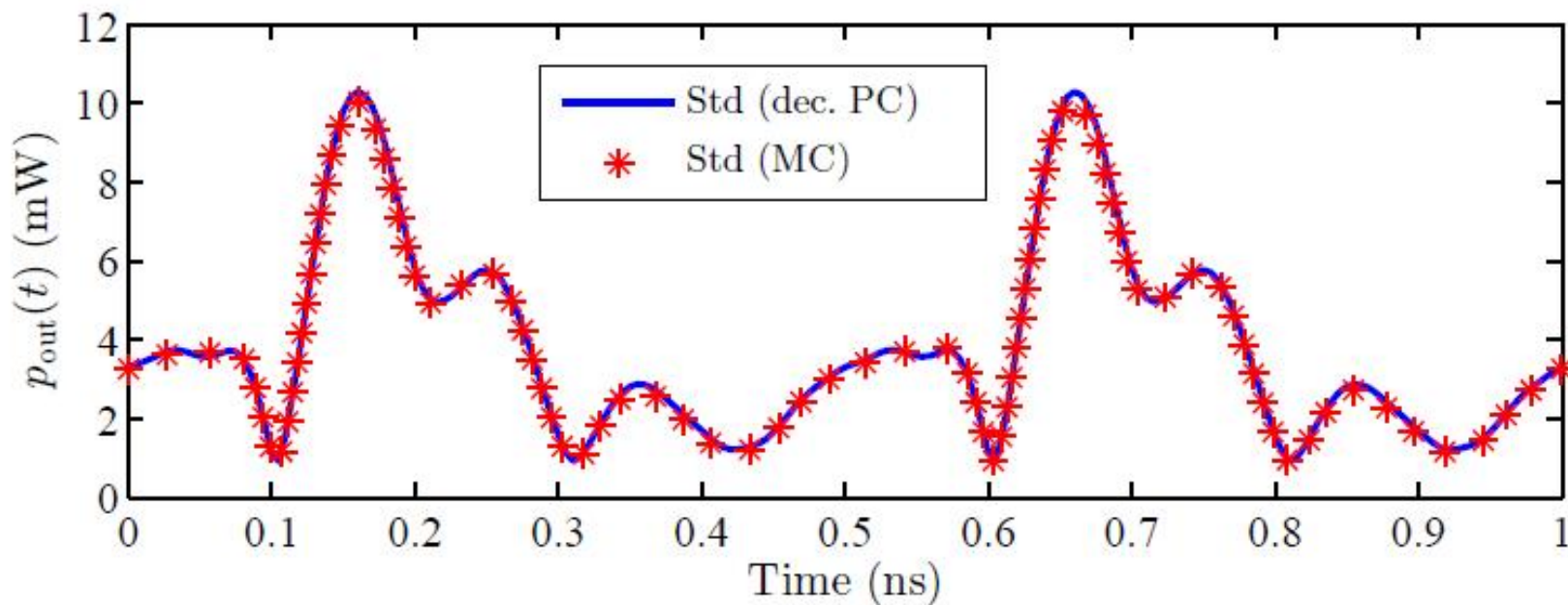
$d = 25$  Gaussian RVs

- all capacitances with 10% rel. st.dev
- all resistances with 10% rel. st.dev
- parasitics and forward current gain of the BJT with 10% rel. st.dev
- widths of the transmission lines with 5% rel. st.dev

# Application example (ii)

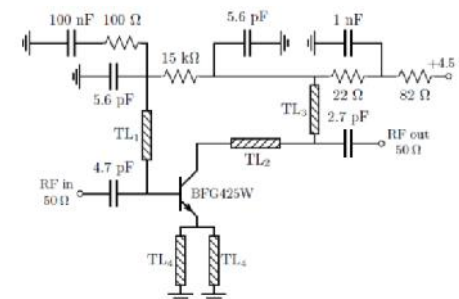


St.dev of steady-state instantaneous output power of LNA (10 dBm input pwr) - harmonic balance simulation in HSPICE

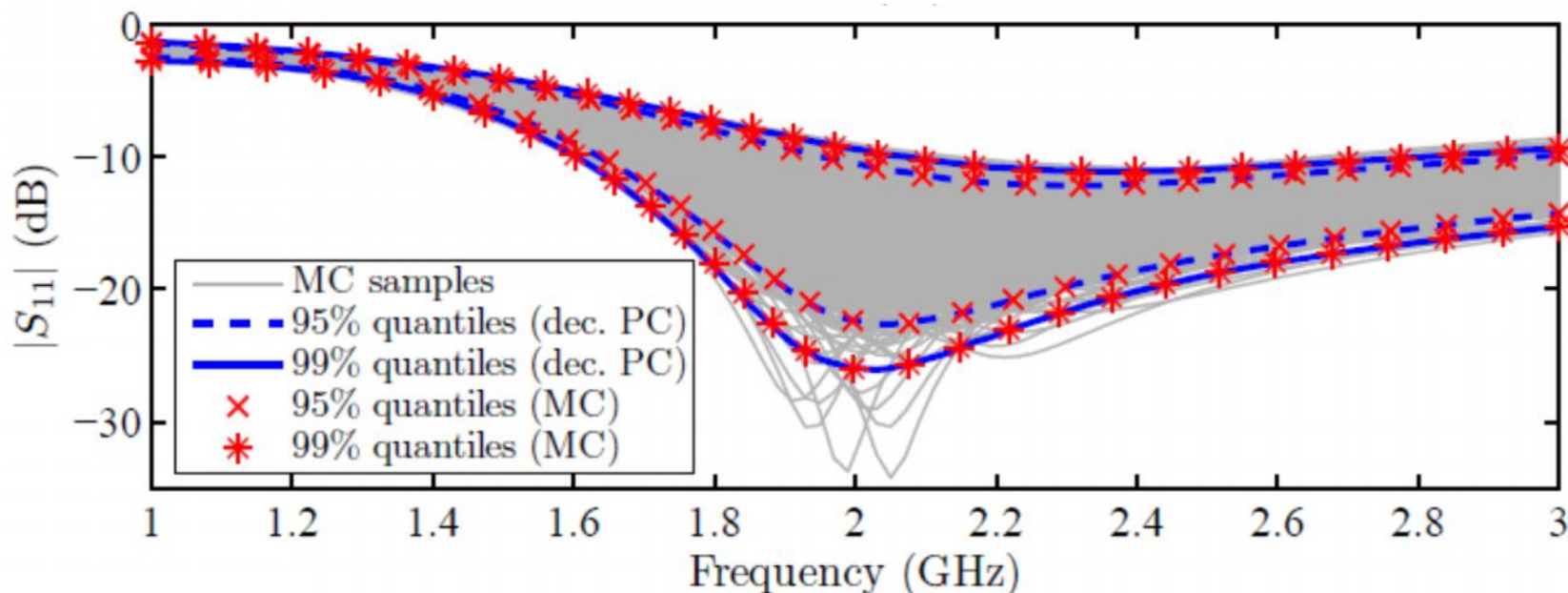


10<sup>5</sup> MC and 171 PC simulations (to have same accuracy)

# Application example (ii)



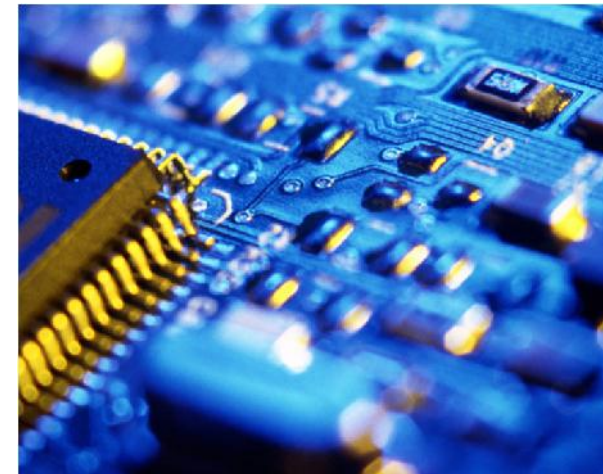
$|S_{11}|$  vs frequency



10<sup>5</sup> MC and 351 PC simulations (to have same accuracy)

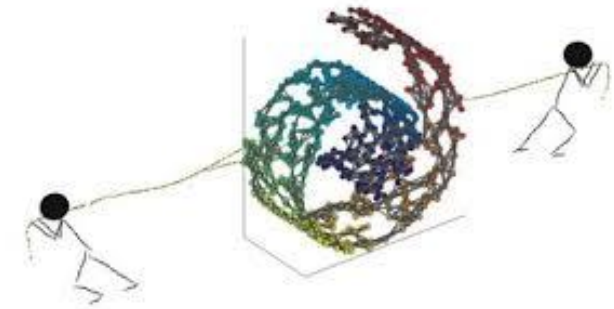
## Conclusion (i)

- ❑ Numerical simulation is fundamental in the early design phase of electronic products to **assess system performance**
- ❑ Besides efficient and accurate simulation tools, there is an increasing demand for the **inclusion of variability** in the analysis
- ❑ PC methodology handles:
  - ❖ Interconnects for high-speed signal transmission
  - ❖ Arbitrary microwave passive elements
  - ❖ Mixed-signal circuits (thanks to SPICE implementation)



## Conclusion (ii)

- ❑ PC shows limitations for **high-dimensionality** problems
  
- ❑ Limitations can be overcome thanks to a simple yet effective **decoupling technique**:
  - The procedure renders the polynomial chaos technique fully **decoupled** and **non-intrusive**
  
  - Compared to collocation techniques, it requires **fewer sampling points** and applies to **any system and distribution type**



# Q&A