

CORDIC, Divider, Square Root

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Agenda

Iterative algorithms

- CORDIC
- Division, square root

• Discussion topics

- Algorithms, baseline architecture
- Convergence analysis
- The choice of initial condition
- SVD chip example

CORDIC

To perform the following transformation

$$y(t) = y_R + j \cdot y_I \rightarrow |y| \cdot e^{j\varphi}$$

and the inverse, we use the CORDIC algorithm

CORDIC:

COordinate Rotation **DI**gital Computer

CORDIC: Idea

Use rotations to implement a variety of functions



CORDIC: How to Do It?

• Start with general rotation by ϕ

$$x' = x \cdot \cos(\varphi) - y \cdot \sin(\varphi)$$
$$y' = y \cdot \cos(\varphi) + x \cdot \sin(\varphi)$$

$$x' = \cos(\varphi) \cdot [x - y \cdot \tan(\varphi)]$$
$$y' = \cos(\varphi) \cdot [y + x \cdot \tan(\varphi)]$$

The trick is to only do rotations by values of tan(φ) which are powers of 2

CORDIC: An Iterative Process

• To rotate to any arbitrary angle, we do a sequence of rotations to get to that value

Rotation Number

$oldsymbol{arphi}$	$tan(\phi)$	k	i	
45°	1	1	0	
26.565°	2 ⁻¹	2	1	
14.036°	2 ⁻²	3	2	
7.125°	2 ⁻³	4	3	
3.576°	2 ⁻⁴	5	4	
1.790°	2 ⁻⁵	6	5	
0.895°	2 ⁻⁶	7	6	

Basic CORDIC Iteration



$$K_{i} = \cos(\tan^{-1}(2^{-i})) = 1/(1 + 2^{-2i})^{0.5}$$

$$d_{i} = \pm 1 \text{ (rotate by } \pm \varphi)$$

- If we don't multiply by K_i we get a gain error which is independent of the direction of the rotation
 - The error converges to 0.61
 - May not need to compensate for it

Basic CORDIC Iteration



$$K_i = \cos(\tan^{-1}(2^{-i})) = 1/(1 + 2^{-2i})^{0.5}$$

 $d_i = \pm 1$ (rotate by $\pm \varphi$)

• We can also accumulate the rotation angle:

$$z_{i+1} = z_i - d_i \cdot tan^{-1}(2^{-i})$$

Example 8.1: Rectangular-to-Polar Conversion

Initial vector is described by x₀ and y₀ coordinates



 \Rightarrow Find φ and $(x_0^2 + y_0^2)^{0.5}$

Step 1: Check the Angle / Sign of y₀

- If positive, rotate by -45°
- If negative, rotate by +45°



$$d_1 = -1$$
 (y₀ > 0)

$$x_1 = x_0 + y_0$$

 $y_1 = y_0 - x_0$

Step 2: Check the Sign of y₁

- If positive, rotate by -26.57°
- If negative, rotate by +26.57°



$$d_2 = -1$$
 (y₁ > 0)

$$x_2 = x_1 + y_1 / 2$$

 $y_2 = y_1 - x_1 / 2$

Repeat Step 2 for Each Rotation *k*

• Until $y_n = 0$



The Gain Factor

• Gain accumulation (when you don't multiply by K_i)

 $G_0 = 1$ $G_0G_1 = 1.414$ $G_0G_1G_2 = 1.581$ $G_0G_1G_2G_3 = 1.630$ $G_0G_1G_2G_3G_4 = 1.642$

• So, start with x₀, y₀; end up with:

Shift & adds of x_0, y_0 $(x_0^2 + y_0^2)^{0.5} = 1.642 (...)$

• We did the rectangular-to-polar coordinate conversion

Polar-to-Rectangular Conversion



CORDIC Algorithm

$$x_{i+1} = x_i - y_i \cdot d_i \cdot 2^{-i}$$

$$y_{i+1} = y_i + x_i \cdot d_i \cdot 2^{-i}$$

$$z_{i+1} = z_i - d_i \cdot \tan^{-1}(2^{-i})$$

$$d_i = \begin{cases} -1, z_i < 0 \\ +1, z_i > 0 \end{cases}$$

$$d_i = \begin{cases} -1, y_i > 0 \\ +1, y_i < 0 \end{cases}$$

$$d_i = \begin{cases} -1, y_i > 0 \\ +1, y_i < 0 \end{cases}$$

$$Vectoring mode$$

$$(align with the x-axis)$$

$$Minimize residual angle$$

$$x_n = A_n \cdot [x_0 \cdot \cos(z_0) - y_0 \cdot \sin(z_0)]$$

$$x_n = A_n \cdot [x_0 \cdot \cos(z_0) + x_0 \cdot \sin(z_0)]$$

$$y_n = 0$$

$$z_n = 0$$

$$z_n = 0$$

$$x_n = z_0 + \tan^{-1}(y_0/x_0)$$

$$A_n = \prod^n (1 + 2^{-2i})^{0.5} \Rightarrow 1.647$$

Example 8.2: Another Vectoring Example



Vectoring: Best-Case Convergence



In the best case ($\varphi = 45^{\circ}$), we can converge in 1 iteration

Calculating Sine and Cosine

- Start with $x_0 = 1/1.64$, $y_0 = 0$
- Rotate by φ



Functions

 $x_0 = r$

 $z_0 = \varphi$

 $y_0 = 0$

Rotation mode

sin/cos

$$z_{0} = \text{angle}$$

$$y_{0} = 0, x_{0} = 1/A_{n}$$

$$x_{n} = A_{n} \cdot x_{0} \cdot \cos(z_{0})$$

$$y_{n} = A_{n} \cdot x_{0} \cdot \sin(z_{0})$$
(=1)

Vectoring mode

 tan^{-1} $z_0 = 0$ $z_n = z_0 + tan^{-1}(y_0/x_0)$ Vector/Magnitude $x_n = A_n \cdot (x_0^2 + y_0^2)^{0.5}$

Polar → Rectangular

$$x_n = r \cdot \cos(\varphi)$$
$$y_n = r \cdot \sin(\varphi)$$

Rectangular \rightarrow Polar

$$r = (x_0^2 + y_0^2)^{0.5}$$

$$\varphi = \tan^{-1}(y_0/x_0)$$

CORDIC Divider

• To do a divide, change CORDIC rotations to a linear function calculator

• Provided that $x_0 > y_0/2$

$$\boldsymbol{x}_{i+1} = \boldsymbol{x}_i - \boldsymbol{0} \cdot \boldsymbol{y}_i \cdot \boldsymbol{d}_i \cdot \boldsymbol{2}^{-i} = \boldsymbol{x}_i$$

$$\mathbf{y}_{i+1} = \mathbf{y}_i + \mathbf{x}_i \cdot \mathbf{d}_i \cdot \mathbf{2}^{-i}$$

$$\boldsymbol{z}_{i+1} = \boldsymbol{z}_i - \boldsymbol{d}_i \cdot (2^{-i})$$

Generalized CORDIC

$$\mathbf{x}_{i+1} = \mathbf{x}_i - \mathbf{m} \cdot \mathbf{y}_i \cdot \mathbf{d}_i \cdot \mathbf{2}^{-i}$$

$$\mathbf{y}_{i+1} = \mathbf{y}_i + \mathbf{x}_i \cdot \mathbf{d}_i \cdot \mathbf{2}^{-i}$$

$$\boldsymbol{z}_{i+1} = \boldsymbol{z}_i - \boldsymbol{d}_i \cdot \boldsymbol{e}_i$$

d _i				
Rotation	Vectoring			
$d_i = -1, z_i < 0$	$d_i = -1, y_i > 0$			
$d_i = +1, z_i > 0$	$d_i = +1, y_i < 0$			
sign(z _i)	-sign(y _i)			

Mode	т	e _i
Circular	+1	tan ⁻¹ (2 ⁻ⁱ)
Linear	0	2 ⁻ⁱ
Hyperbolic	-1	tanh ⁻¹ (2 ⁻ⁱ)

An FPGA Implementation [1]



- Three difference equations directly mapped to hardware
- The decision *d_i* is driven by the sign of the *y* or *z* register
 - Vectoring: d_i = -sign(y_i)
 - **Rotation:** $d_i = sign(z_i)$
- The initial values loaded via muxes
- On each clock cycle
 - Register values are passed through shifters and add/sub and the values placed in registers
 - The shifters are modified on each iteration to cause the desired shift (state machine)
 - Elementary angle stored in ROM
- Last iteration: results read from reg

[1] R. Andraka, "A survey of CORDIC algorithms for FPGA based computers," in *Proc. Int. Symp. Field Programmable Gate Arrays*, Feb. 1998, pp. 191-200.

Iterative Sqrt and Division*



- Inputs:
 - a (14 bits), reset (active high)
- Outputs:
 - zs (16 bits), zd (16 bits)

```
Total: 32 bits
```

*C. Ramamoorthy, J. Goodman, and K. Kim, "Some Properties of Iterative Square-Rooting Methods Using High-Speed Multiplication," *IEEE Trans. Computers,* vol. C-21, no. 8, pp. 837–847, Aug. 1972.

Iterative Sqrt and Division: PyGears Model



Iterative 1/sqrt(Z): Simulink XSG Model

<pre>rst init_cond rst ic_sel</pre>	z^{-48} $delay1$ $delay1$ $x_{s}(k+1) =$ $x_{s}(k) / 2 \cdot (3 - Z \cdot x_{s}^{2}(k))$ $x_{s}(k)$ dz^{-28} $x_{s}(k)$ $dz^{-1}q$ $x_{s}(k+1)$
Hardware notes: To use the internal pipeline stage of the dedicated multiplier you must select "Pipeline to Greatest Extert Possible'. Parameters Precision User Defined Output Type Signed (2's comp) Number of Bits rbitsSQ_P2 Binary Point UpSQ_P2 Quantization Round (unbiased: +/- Inf) Overflow [Saturate Latency m Latency m Latency M Wordlength Sample Period Sample Period Sample Period Sample Period Sample Period Sample Period Sample Period Sample Period Sample Period M W Cancel Help Apply	 User defined parameters Wordlength (#bits, binary pt) Quantization, overflow Latency, sample period The choice of initial condition Determines # iterations and convergence

Iterative 1/sqrt(Z): PyGears Model



Iterative 1/sqrt(Z): Complete PyGears Model

```
@gear
def inv sqrt(z, init, *, dtype, my latency):
   x = Intf(dtype)
   x d = x | pipeline(length=28, feedback=True)
   m1 = mult dsp(x d, x d,
                  t=dtype,
                  overflow=Overflow.SATURATE,
                  quantization=Quantization.ROUND,
                  latency=my latency)
   m2 = mult dsp(z, m1,
                  t=dtype,
                  overflow=Overflow.SATURATE,
                  quantization=Quantization.ROUND,
                  latency=my latency)
                      Continued on the next slide
mult_dsp help:
```

https://github.com/bogdanvuk/pygears-dsp/blob/master/pygears_dsp/lib/basic_blocks.py

Iterative 1/sqrt(Z): Complete PyGears Model

Continued from the previous slide

```
m3 = mult_dsp(a1, (x >> 1) | pipeline(length=48,
feedback=True),
```

t=dtype, overflow=Overflow.SATURATE, quantization=Quantization.ROUND, latency=my latency)

x |= mux_dsp(init_cond(init), dtype(0.125), m3)
return x | dreg

Quadratic Convergence: 1/sqrt(*N*)

$$x_{s}(k+1) = \frac{x_{s}(k)}{2} \cdot (3 - N \cdot x_{s}(k)^{2}) \qquad x_{s}(k) \rightarrow \frac{1}{\sqrt{N}}\Big|_{k \to \infty}$$

$$y_{s}(k+1) = \frac{y_{s}(k)}{2} \cdot (3 - y_{s}(k)^{2}) \qquad y_{s}(k) \rightarrow 1\Big|_{k \to \infty}$$

$$e_{s}(k) = y_{s}(k) - 1$$

$$e_{s}(k+1) = -\frac{1}{2} \cdot e_{s}(k)^{2} \cdot (3 + e_{s}(k))$$

Quadratic Convergence: 1/N

$$\begin{aligned} x_{d}(k+1) &= x_{d}(k) \cdot (2 - N \cdot x_{d}(k)) & x_{d}(k) \rightarrow \frac{1}{N} \Big|_{k \rightarrow \infty} \\ & \swarrow \\ y_{d}(k+1) &= y_{d}(k) \cdot (2 - y_{d}(k)) & y_{d}(k) \rightarrow 1 \Big|_{k \rightarrow \infty} \\ & \clubsuit \\ & e_{d}(k) &= y_{d}(k) - 1 \\ \hline & e_{d}(k+1) &= -e_{d}(k)^{2} \end{aligned}$$

Initial Condition for 1/sqrt(N)?

$$y_{s}(k+1) = \frac{y_{s}(k)}{2} \cdot (3 - y_{s}(k)^{2}) \qquad y_{s}(k) \rightarrow 1 \Big|_{k \rightarrow \infty}$$



Convergence: $0 < y_s(0) < \sqrt{3}$ Conv. stripes: $\sqrt{3} < y_s(0) < \sqrt{5}$ Divergence: $y_s(0) > \sqrt{5}$

Initial Condition for 1/N?

$$y_d(k+1) = y_d(k) \cdot (2 - y_d(k)) \qquad \qquad y_d(k) \to 1\Big|_{k \to \infty}$$



Convergence: $0 < y_d(0) < 2$

Divergence: otherwise

1/sqrt(N): Relative Error

$$\left| \begin{array}{c} x_{n+1} = \frac{x_n}{2} \cdot \left(3 - N \cdot x_n^2 \right) \\ x_n \to \frac{1}{\sqrt{N}} \right|_{n \to \infty} \end{array} \right|_{n \to \infty}$$

$$\mathbf{1}$$

$$x_n = \frac{y_n}{\sqrt{N}}$$

 \mathbf{P}

 $\mathbf{y}_{n+1} = \frac{\mathbf{y}_n}{2} \cdot \left(3 - \mathbf{y}_n^2\right)$

Error:
$$e_n = 1 - y_n$$

 $e_{n+1} = \frac{3}{2} \cdot e_n^2 - \frac{1}{2} \cdot e_n^3$

1/sqrt(N): Convergence Analysis



1/sqrt(N): Error Function



Example: Choosing the Initial Condition



Initial Condition > sqrt(5) : Divergence



1/sqrt(): Picking Initial Condition

 $x_n \rightarrow \frac{1}{\sqrt{N}}$

$$\boldsymbol{x}_{n+1} = \frac{\boldsymbol{x}_n}{2} \cdot \left(3 - N \cdot \boldsymbol{x}_n^2\right)$$

- Equilibriums 0, $\pm \frac{1}{\sqrt{N}}$
- Initial condition

• Take:
$$V(x_n) = \left(x_n - \frac{1}{\sqrt{N}}\right)^2$$
 (8.1)

• Find
$$x_0$$
 such that:
 $V(x_{n+1}) - V(x_n) < 0 \quad \forall n \quad (n = 0, 1, 2, ...)$
(8.2)

• Solution:
$$S = \{x_0 : V(x_0) < a\}$$
 (8.3)

"Level set" $V(x_0) = a$ is a convergence bound \rightarrow Local convergence (3 equilibriums)

Descending Absolute Error



Descending error:

$$E(x_k) = (x_k - 1)^2$$
 $V(x_k) = E(x_{k+1}) - E(x_k) < 0$ $\forall k$

1/sqrt(N): Picking Initial Condition (Cont.)



Initial Condition Circuit



Left: Internal Node | Right: Sampled Output

Internal node and output



Zoom in: convergence in 8 iterations



Internal divide by 2 extends range



Sampled output of the left plot



Sampled output of the left plot



Sampled output of the left plot



Convergence Speed

• # iterations required for specified accuracy

Target relative error (%)	0.1%	1%	5%	10%
<i>e</i> ₀ : 50%, # iter (sqrt/div)	5/4	5/3	4/3	3/2
<i>e</i> ₀ : 25%, # iter (sqrt/div)	3/3	3 / 2	2/2	2/1

- Adaptive algorithm
 - current result \rightarrow .ic for next iteration



Hierarchical Extension: Blind Tracking SVD

Multi-Path MIMO Channel

• Multi-path averaging can be used to improve robustness or increase capacity of a wireless link



MIMO channel: Matrix H_{MxN}

MIMO Diversity-Multiplexing Tradeoff

- Sphere decoding can extract both diversity and spatial multiplexing gains
 - Diversity gain d : error probability decays as 1/SNR^d
 - Multiplexing gain r : channel capacity increases ~ r · log (SNR)



L. Zheng and D. Tse, "Diversity and Multiplexing: A Fundamental Tradeoff in Multiple-Antenna Channels," *IEEE Trans. Inf. Theory*, vol. 49, no. 5, pp. 1073-1096, May 2003.

SVD Channel Decoupling



Complexity: 100's of add, mult; also div, sqrt

Architecture that minimizes power and area?

A. Poon, D. Tse, and R.W. Brodersen, "An Adaptive Multiple-Antenna Transceiver for Slowly Flat-Fading Channels," *IEEE Trans. Communications*, vol. 51, no. 13, pp. 1820-1827, Nov. 2003.

Adaptive Blind-Tracking SVD



- MIMO decoder specifications
 - 4x4 antenna system; variable PSK modulation
 - I6 MHz channel bandwidth; 16 sub-carriers

LMS-Based Estimation of US

• This complexity is hard to optimize in RTL

270 adders, 370 multipliers, 8 sqrt, 8 div



Multi-Carrier Data-Stream Interleaving



Architecture Folding



- Folding = up-sampling & pipelining
 - Reduced area (shared datapath logic)

Challenge: Loop Retiming

• Iterative division: $y_d(k+1) = y_d(k) \cdot (2 - y_d(k))$



- Loop constraints:
 - L_1 : $m + u + d_1 = N$

•
$$L_2$$
: $2m + a + u + d_2 = N$

• Latency parameters (*m*, *a*) are a function of cycle time

Quantization and Overflow in PyGears

Operators in loops need saturation & rounding



Cycle Time → Block Latency



Hierarchical Loop Retiming

- Divider
 - IO latency
 - 2*m* + *a* + *u* + 1 (div)
 - Internal Loops

•
$$L_1^{(1)}: 2m + a + u + d_1 = N$$

•
$$L_2^{(1)}$$
: $m + u + d_2 = N$

 Additional constraints (next layer of hierarchy)

•
$$L_1^{(2)}$$
: ***div*** + 2*m* + 4*a* + 2*u* + *d*₁ = *N*

- •••
- $L_4^{(2)}: 3m + 6a + u + d_4 = N$
- $L_5^{(2)}: 6m + 11a + 2u + d_5 = N + N$ (delayed LMS)



UΣ Block: Power Breakdown

"report_power -hier -hier_level 2" (one hier level shown here)



Energy/Area Optimization

90 nm CMOSEnergy efficiency: 2.1 GOPS/mWOP = 12-bit +Area efficiency: 20 GOPS/mm²

D. Marković, et al., VLSI'06, pp. 196-197.



Measured Functionality



Summary

- CORDIC uses angular rotations to compute various functions
 - One bit of resolution / iteration
- Netwon-Raphson algorithms for square rooting and division converge faster than CORDIC
 - Two bits of resolution / iteration
- Convergence speed greatly depends on the initial condition
 - The choice of initial condition can be made as to guarantee decreasing absolute error in each iteration
 - For slowly varying inputs, adaptive algorithms can use the result of current iteration as the initial condition
 - Hardware latency depends on the initial condition & accuracy
- High-level retiming is critical for complex recursive algorithms