Stochastic computing

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INTRODUCTION

The Stochastic Computer was developed as part of a program of research on the structure, realization and application of advanced automatic controllers in the form of Learning Machines.[1,2] Although algorithms for search, identification, policy-formation and the integration of these activities, could be established and tested by simulation on conventional digital computers, there was no hardware available which would make construction of the complex computing structure required in a Learning Machine feasible. The main problem was to design an active storage element in which the stored value was stable over long periods, could be varied by small increments, and whose output could act as a 'weight' multiplying other variables. Since large numbers of these elements would be required in any practical system it was also necessary that they be small and of low cost. Conventional analog integrators and multipliers do not fulfill requirements of stability and low cost, and unconventional elements such as electro-chemical stores and transfluxors are unreliable or require sophisticated external circuitry to make them usable.[3] Semiconductor integrated circuits have advantages in speed, stability, size and cost, and it was decided to design a computing element based on standard gates and flip-flops which would be amenable to large-scale integration.

A binary up/down counter has the properties of an incremental store, but requires many bits if the increments are too small and of variable size. If incrementing is made a stochastic process, however, 'fractional increments' may be effected in the stored count. Thus, if an increment of one-tenth of the value corresponding to the least significant bit is required, the counter may be incremented by unity with a probability of one-tenth—this is the basic principle of stochastic computing· to represent analog quantities by the probability that an event will occur. This principle was first embodied in the ADDIE, a smoothing and storage device with stochastic input and output

for realization of the STeLLA learning scheme,[1] and later extended to give rise to a family of computing elements capable of performing all the normal functions of an analog computer—this was called a Stochastic Computer.[4]

It is impossible within the scope of this paper to do more than describe briefly a few basic stochastic computing elements and configurations; Reference 4 discusses the theoretical basis of stochastic computing and describes some previous uses of random variables in data-processing, whilst Reference 5 describes the application of stochastic computing to process identification by means of gradient techniques, Bayes estimation and prediction, and Markov modelling.

Stochastic representation of numerical data

The stochastic computer is an incremental, or 'counting,' computer whose computations involve the interaction of unordered sequences of logic levels (rather than digital arithmetic between binary 'words'), and is in this respect similar to the Digital Differential Analyser,[6] Operational Hybrid Computer,[7] and Phase Computer.[8] In all these computers quantities are represented as binary words for purposes of storage, and as the proportion of ON logic levels in a clocked sequence (or frequency of pulses in the operational computers and asynchronous DDAs) for purposes of computation. In conventional computers, however, the sequences of logic levels are generated deterministically and are generally patterned or repetitious, whereas in the stochastic computer each logic level is generated by a statistically independent process; only the generating probability of this process is determined by the quantity to be represented.

This distinction is illustrated in Figure 1 which shows typical sequences in the various forms of computer: (a) is the output from a synchronous rate multiplier, or from the 'R register' of a DDA, corresponding to a store ¾ full—it will be noted that the ON and OFF logic levels are distributed as uniformly as possible; (b) is the output of a differential

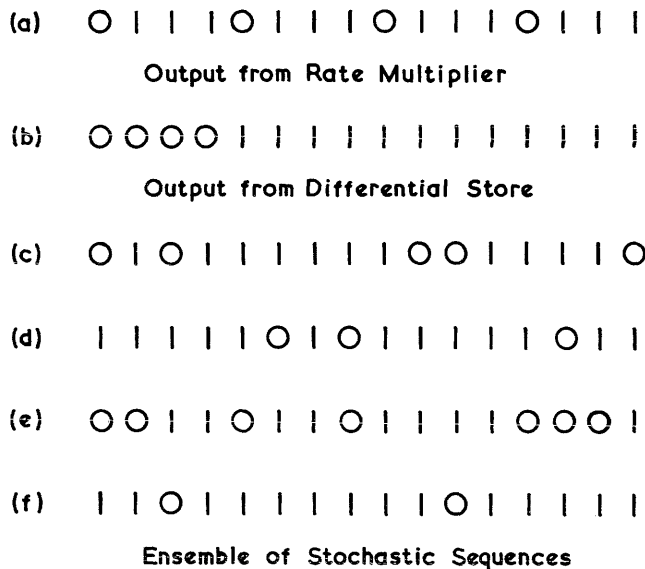(a)   O | | | O | | | O | | | O | | |

Output from Rate Multiplier

(b)   O O O O | | | | | | | | | | | |

Output from Differential Store

(c)   O | O | | | | | | O O | | | | O

(d) | | | | | O | O | | | | | O | |

(e)   O O | | O | | O | | | | O O O |

(f) | | O | | | | | | | O | | | |

Ensemble of Stochastic Sequences

Figure 1—Typical computing sequences in various incremental computers

store in the Phase Computer—the OFF logic levels in a cycle all occur before the ON logic levels giving the synchronous equivalent of a mark/space modulated signal; (c) through (f) are examples of stochastic sequences with a generating probability of ¾—any sequence [including (a) and (b)] may occur, but the proportion of ON levels in a large sample of such sequences will have a binomial distribution with a mean of ¾.

Although a probability is a continuous variable capable of representing analog data without quantization error, this variable cannot be measured exactly and is subject to estimation variance. The effect of this variance on the efficiency of representation may be seen by comparing the number of levels required by various computers to carry analog data with a precision of one part in N:

- The analog computer requires one continuous level;
- The digital computer requires $\log_2 kN$ ordered binary levels;
- The DDA requires kN unordered binary levels; and
- The stochastic computer requires kN^2 unordered binary levels;

where $k > 1$ is a constant representing the effects of round-off error or variance, $k = 10$ say. The N^2 term for the stochastic computer arises because the expected error in estimating a generating probability decreases as the square-root of the length of sequence sampled.

Although this progression from 1: $\log_2 N$: N : N^2 shows the stochastic computer to be the least efficient

in its representation of quantity, the lack of coherency or patterning in stochastic sequences enables simple hardware to be used for complex calculations with data represented in this way.

Stochastic computing

Although there are occasions when the [0, 1] range of probabilities may be used directly in computation, e.g. Bayes estimation and prediction,[5] it is usually necessary to map analog variables into this range both by scaling and shift of origin. Many mappings have been investigated, but the two considered in this paper are of particular interest because they give rise to computations similar to those of the conventional analog computer. These are:

(i) **Single-line symmetric representation.**—Given a quantity, E, in the range $-V \leq E \leq V$, represent it by a sequence with generating probability, p, such that:

$$p(ON) = \tfrac{1}{2}E/V + \tfrac{1}{2} \qquad (1)$$

so that maximum positive quantity is represented by a logic level always ON, maximum negative quantity by its being always OFF, and zero quantity by a random sequence with equal probability of being ON or OFF.

(ii) **Dual-line symmetric representation.**—The first representation suffers from the disadvantage that zero quantity is represented with maximum variance, and when values near zero must be distinguished it is better to use a two-line stochastic representation. Let the quantity, E, in the range $-V \leq E \leq V$, be represented by sequences on two lines, the UP and DOWN lines, such that:

$$p(UP = ON) = \begin{cases} E/V & \text{if } E > 0 \\ 0 & \text{if } E \leq 0 \end{cases} \qquad (2)$$

$$p(DOWN = ON) = \begin{cases} -E/V & \text{if } E < 0 \\ 0 & \text{if } E \geq 0 \end{cases} \qquad (3)$$

These equations give a minimum variance representation which is not necessarily maintained during a computation, and the most general form of the Dual-Line Symmetric Representation follows from the inverse equation:

$$E/V = p(UP = ON) - p(DOWN = ON) \qquad (4)$$

The next sections describe stochastic computing elements to perform the complete range of analog computing functions, inversion, multiplication, addition, integration, and so on, using synchronous logic elements acting on stochastic sequences.

Stochastic invertors, multipliers and isolators

To multiply a quantity in representation (ii) by -1 requires only the interchange of UP and DOWN lines. In representation (i) the logical invertor, whose output is the complement of its input, performs the

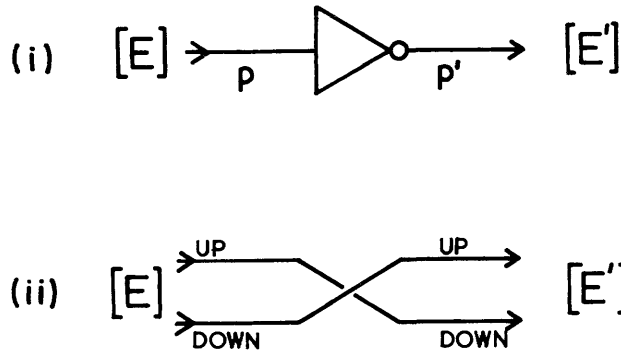same function. Consider the relationship between the probability that its output will be ON, p′, and the

Figure 2—Stochastic invertors

probability that its input will be ON, p; that is

$$p' = 1-p \tag{5}$$

From equation (1), the relationship between these probabilities and the quantities they represent is:

$$p = \tfrac{1}{2}E/V + \tfrac{1}{2} \tag{6}$$
$$p' = \tfrac{1}{2}E'/V + \tfrac{1}{2} \tag{7}$$

hence

$$E' = -E \tag{8}$$

Multiplication of one quantity by another may be effected by an inverted exclusive-OR gate in representation (i), and by a pair of similar gates in representation (ii); realizations of these stochastic multipliers in NAND logic are shown in Figures 3(i) and 3(ii) respectively.

(i) C = A.B v A̅.B̅

(ii) $U^x = U.U' \text{ v } D.D'$
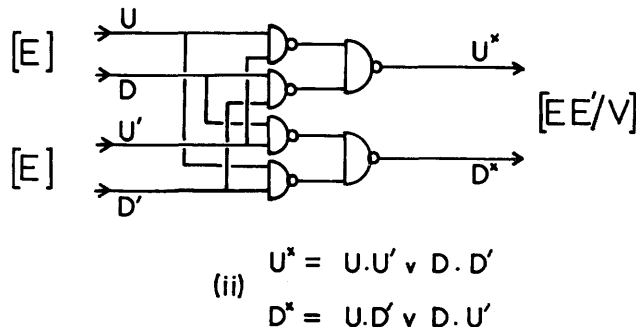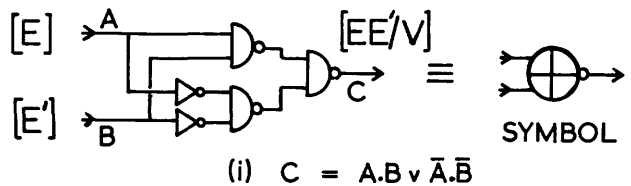
$D^x = U.D' \text{ v } D.U'$

Figure 3—Stochastic multipliers

That multiplication does occur may be confirmed by examination of the relationship between input and output probabilities for the gates of Figure 3. For 3(i) we have:

$$p(C) = p(A)p(B) + (1-p(A))(1-p(B)) \tag{9}$$

and from equation (1):—

$$p(A) = \tfrac{1}{2}E/V + \tfrac{1}{2} \tag{10}$$
$$p(B) = \tfrac{1}{2}E'/V + \tfrac{1}{2} \tag{11}$$

so that:—

$$p(C) = \tfrac{1}{2}(EE'/V)/V + \tfrac{1}{2} \tag{12}$$

which is normalized multiplication of E by E′. A similar result is obtained for 3(ii) by substitution from equation (4) in the relationships:—

$$p(U^x) = p(U)p(U') + p(D)p(D') - p(U.U'.D.D') \tag{13}$$

and:—

$$p(D^x) = p(U)p(D') + p(D)p(U') - p(U.U'.D.D') \tag{14}$$

An important phenomenon is illustrated by the use of a stochastic multiplier as a squarer. For example, it is not sufficient to short-circuit the inputs of the gate in Figure 3(i), for its output will then be always ON. This difficulty arises because we have assumed that the stochastic input sequences are statistically independent in obtaining equation (9) above. Fortunately an independent replication of a stochastic sequence (in fact a Bernoulli sequence) may be obtained by delaying it through one event, and Figure (4) illustrates how a squarer may be constructed using the multiplier of Figure 3(i) together with a flip-flop used as a delay; similarly the multiplier of Figure 3(ii) may be used as a squarer by feeding delayed replicas of U and D to U′ and D′ respectively. Flip-flops used in this way act as stochastic 'isolators', performing no computation but statistically isolating two cross-correlated lines.
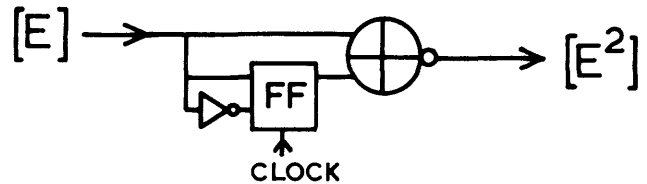

Figure 4—Stochastic squarer

Stochastic summers

Having seen how readily inversion and multiplication may be performed by simple gates, one is tempted to assume that similar gates may be used to perform addition. However this is not so, and stochastic logic elements must be introduced to sum the quantities represented by two stochastic sequences. For example, consider two stochastic sequences in representation (i), one representing maximum positive quantity and hence always ON, the other representing maximum negative quantity and hence always OFF. The sum of these quantities is zero, and this is represented by a stochastic sequence with equal probabilities of being ON or OFF. A probabilistic output cannot be obtained

from a deterministic gate with constant inputs, so that stochastic behaviour must be built into the summing gates of a stochastic computer.

Stochastic summers may be regarded as switches which, at a clock-pulse, randomly select one of the input lines and connect it to the output. The output line then represents the sum of the quantities represented by the input lines, weighted according to the probability that a particular input line will be selected. The random selection is performed by internally-generated stochastic sequences, obtained either by sampling flip-flops triggered by a high bandwidth noise source, or from a delayed sequences of a central pseudo-random shift-register; these sequences we call 'digital noise.'
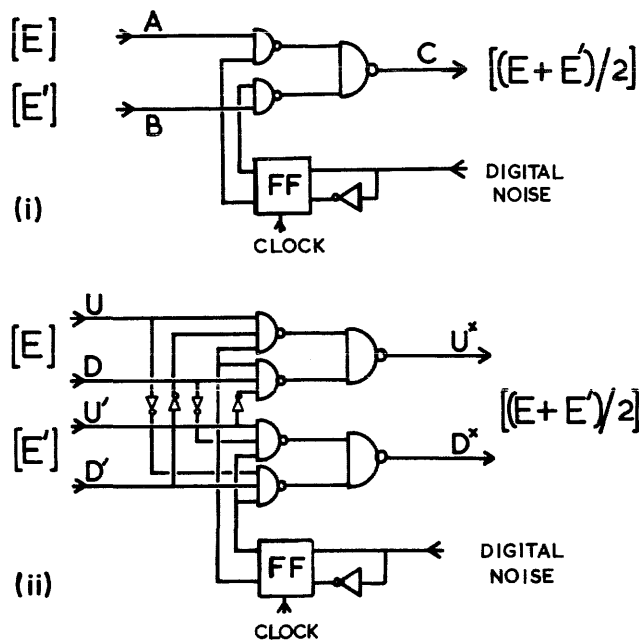

Figure 5—Stochastic summers

Two-input stochastic summers for quantities in representations (i) and (ii) are shown in Figures 5(i) and 5(ii) respectively; the cross-coupling between the inputs in Figure 5(ii) reduces the variance of the output. That addition does occur may be confirmed by examination of the relationship between input and output probabilities for the gates of Figure 5. For 5(i), assuming symmetrically distributed digital noise, v/c have:—

$$p(C) = \tfrac{1}{2}p(A) + \tfrac{1}{2}p(B) \qquad (15)$$

and hence from equations (10) and (11):—

$$p(C) = \tfrac{1}{2}(\tfrac{1}{2}(E + E'))/V + \tfrac{1}{2} \qquad (16)$$

which is normalized summation of E and E'. A similar result is obtained for 5(ii) by substitution from equation (4) in the relationships:—

$$p(U^x) = \tfrac{1}{2}p(U)(1-p(D')) + \tfrac{1}{2}p(U')$$
$$(1-p(D)) \qquad (17)$$

$$p(D^x) = \tfrac{1}{2}p(D)(1-p(U')) + \tfrac{1}{2}p(D')$$
$$(1-p(U)) \qquad (18)$$

Stochastic integrators, the ADDIE and interface

The basic integrator in a stochastic computer is a reversible counter—if this has N+1 states, then the value of the integral when it is its k'th state is:—

$$\int = (2k/N - 1)V \qquad (19)$$

If this quantity is to be used in further computations it must be made available as a stochastic sequence, and this may be generated by comparing the binary number in the counter with a uniformly distributed, digital random number (obtained from a central pseudo-random shift-register or a sampled cycling counter). In representation (i) the integrator output line is ON if the stored-count is greater than the random number. In representation (ii) the stored count is regarded as a number in twos-complement notation, whose magnitude is compared with the random number, and whose sign together with the result of this comparison determines whether the UP or DOWN output lines shall be ON.
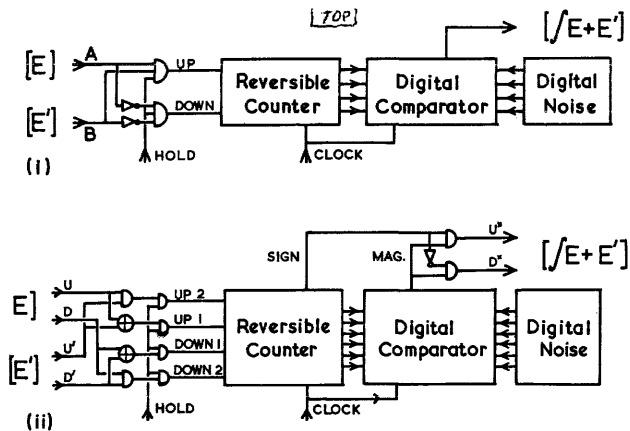

Figure 6—Stochastic integrators

Figure 6 shows two-input stochastic integrators for each representation with output lines as described above, and gating at the input of the counters to form the sum of the quantities represented by the input lines (stochastic summing is not required because the number of lines used to represent the sum is greater than the number of lines used to represent each input). A HOLD line at the input of the integrators determines whether they are in the integrate or hold modes, and

the normal integrator symbol is used for the overall device as shown in Figure 7.
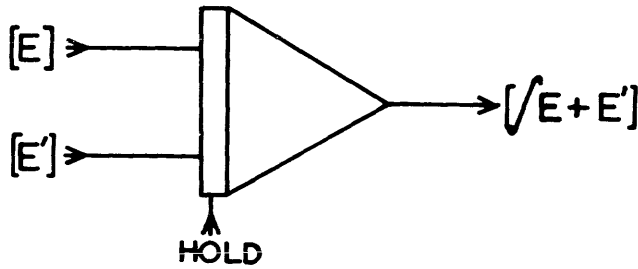

Figure 7—Integrator symbol

That integration does occur may be confirmed by examination of the expected increment, δ, in the counter at each clock-pulse. For 6(i):—

$$\delta = \frac{2V}{N} [p(A)p(B) - (1-p(A)\ (1-p(B))] \quad (20)$$

$$= (E + E')/N \quad (21)$$

by substitution from equations (10) and (11), which is equivalent to an integrator with a time-constant:

$$T = N/f \quad (22)$$

where f is the clock-frequency. A similar result may be obtained for 6(ii) by substituting from equation (4) in the relationship:—

$$\delta = \frac{2V}{N} [2p(U)p(U') + p(U)\ (1-p(U')) + p(U')$$
$$(1-p(U)) - 2p(D)p(D') - p(D)\ (1-p(D'))$$
$$- p(D')\ (1-p(D))] \quad (23)$$

$$= \frac{2V}{N} [p(U) - p(D) + p(U') - p(D')] \quad (24)$$

$$= 2(E + E')/N \quad (25)$$

which is equivalent to integration with a time constant:

$$T = N/2f \quad (26)$$
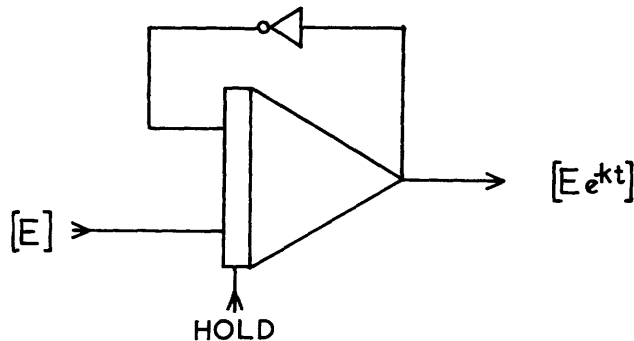
where f is the clock-frequency.

Figure 8—ADDIE

The integrator with unity feedback illustrated in Figure 8 is called an ADDIE, and performs the important function of exponentially averaging the quantity represented by its input. In terms of the quantity represented it may be regarded as a transfer function: $1/(s+1)$, and in terms of the stochastic sequences

it may be shown that the fractional count in the store tends to an unbiased estimate of the probability that the input line will be ON at a clock-pulse (for the integrator of Figure 6(i) connected as in Figure 8). That is, for an N+1 state store in its k'th state:

$$\hat{p}(\text{INPUT} = \text{ON}) = k/N \quad (27)$$

with an estimation time of order N clock-pulses, and a final variance:

$$\sigma^2(\hat{p}) = p(1-p)/N \quad (28)$$

Thus any quantity represented linearly by a probability in the stochastic computer may be read out to any required accuracy by using an ADDIE with a sufficient number of states, but the more states the longer the time-constant of smoothing and the lower the bandwidth of the computer. Since the distribution of the count in the integrator is binomial, and hence approximately normal for large N, variables within the stochastic computer may be regarded as degraded by Gaussian noise whose power increases in proportion to the bandwidth required from the computer.

Integrators or ADDIEs form the natural output interface of the stochastic computer. Integrators with their HOLD lines OFF also form the input interface for digital or analog data, since binary numbers may be transferred directly into the counter to generate a stochastic output sequence, and analog quantities may be converted to binary form by comparison with a standard ramp generated by a cycling counter driving a digital/analog convertor. Similarly an integrator may be used to hold a constant and thus act as a 'potentiometer' if coupled to a multiplier. Arbitrary functional relationships may be realized by imposing a suitable nonlinear relationship between the stored count and the stochastic output; for example, an integrator whose output is ON when the count is equal to or above mid-value, and OFF when it is below mid-value [in representation (i)] approximates to a switching function.
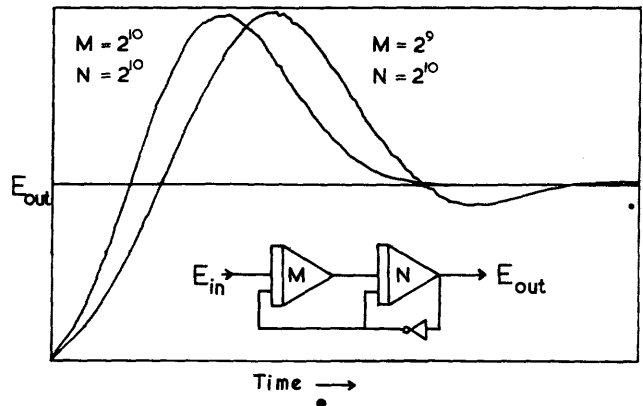

Figure 9—Stochastic second order transfer function—response to unit step in position and velocity

Higher-order smoothing than that of the ADDIE may be realized by connecting integrators in cascade with appropriate feedback loops. The inset of Figure 9 shows a stable second-order stochastic transfer-function using two stochastic integrators in representation (i). If the first integrator has M+1 states, and the second N+1, then the transformation realized is:—

$$\frac{MN}{f^2} \; E_{out} \; + \; \frac{M}{f} \; E_{out} \; + \; E_{out} \; = \; E_{in} \quad (29)$$

where f is the clock-frequency. So that the undamped natural frequency is:

$$f_n \; = \; \frac{f}{2\Pi(MN)^{1/2}} \quad (30)$$

and the damping ratio is:

$$\Sigma \; = \; \frac{1}{2}(M/N)^{1/2} \quad (31)$$

The responses to unit step in position and velocity for the two conditions: $M=2^{10}$, $N=2^{10}$ and $M=2^9$, $N=2^{10}$: are shown in Figure 9; these were obtained on the Mark I Stochastic Computer at STL.

Generation of stochastic sequences

The central problem in constructing a stochastic computer is the generation of many stochastic sequences (K for each integrator, where K is the number of flip-flops in the integrator counter), which are neither cross-correlated nor autocorrelated, and which have known, stable generating probabilities. This reduces to a requirement for a number of independent sequences each with a generating probability of $\frac{1}{2}$, since any probability may be expressed as a fractional binary number and realized to any required accuracy by appropriate gating of a set of lines equally likely to be ON or OFF. For example, Figure 10 illustrates one technique for generating stochastic sequences with a generating probability of $\frac{1}{2}$ by sampling flip-flops toggling rapidly from a noise source: the following NAND gates convert two of these sequences to one with a generating probability of $\frac{3}{4}$. This may be confirmed from the relationship:—

$$p(C) \; = \; (1-p(A)) \; + \; p(A)p(B) \; = \; \frac{3}{4} \quad (32)$$

The generation of digital noise as shown in Figure 10 is quite attractive since radio-active or photon-emitting sources may be coupled directly to semiconductor devices to form random pulse generators. It suffers from the disadvantage that very high toggling rates must be attained in FF_1 and FF_1' and sampled by very narrow strobes in FF_2 and FF_2', if a high clock-frequency is to be used.

The Mark I Stochastic Computer had six ten-bit integrators, each with their own internal digital noise source consisting of ten-bit counters cycling at a high clock-frequency. These counters were sampled at a very much lower and anharmonic clock-frequency to
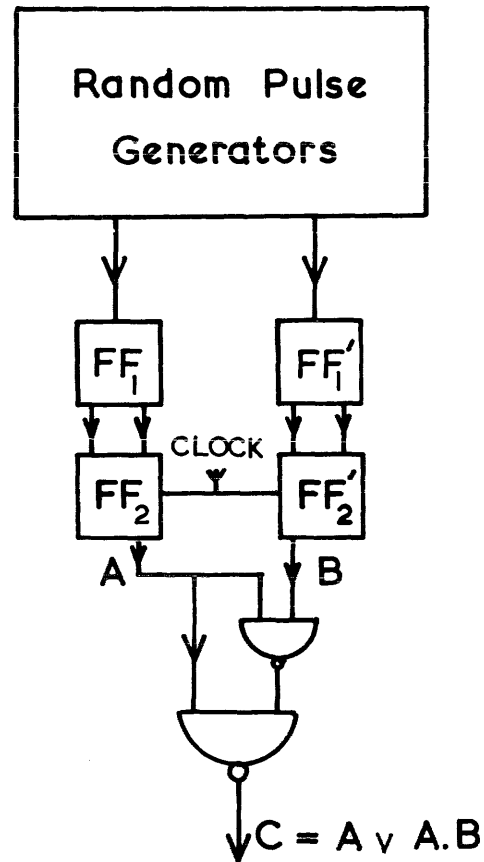

Figure 10—Generation of stochastic sequence (p=¾)

give an effectively random output. This was not a practical arrangement since the sampling frequency had to be so low (500 cs), that the overall bandwidth of the computer was only 0•1 cs ! ; as an experimental tool, however, it has enabled us to check out configurations, such as that of Figure 9, whose behaviour is difficult to determine theoretically.
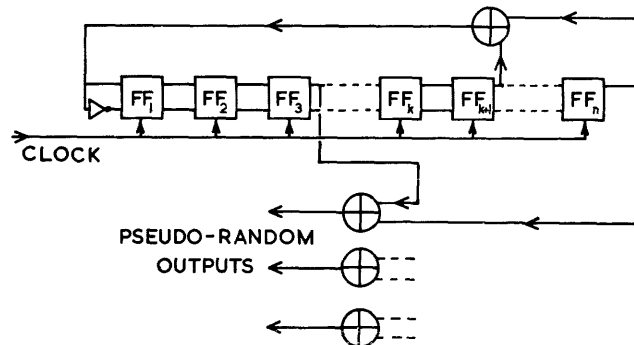

Figure 11—Central pseudo-random generator

The Mark II Stochastic Computer, at present under construction, uses entirely different techniques which have reduced both size and cost and increased the clock-frequency to 1Mcs. A single, central pseudo-random shift-register[9,16] is used to generate stochastic

sequences for all computing elements. Different sequences for each element are obtained by appropriate exclusive-OR gating of the shift-register outputs, giving delayed replicas of the sequence in the shift register itself. Such a generator is illustrated in Figure 11, and with 43 flip-flops it is capable of supplying 100 16-bit integrators for one hour without cross-duplication.

Serial arithmetic is used in the integrators of the Mark II computer so that the counter may be realized using shift registers and the comparators by far fewer gates. In this way a sixteen-bit stochastic integrator may now be fabricated from only six dual in-line packages. A clock-frequency of 16 Mcs in the shift-registers gives rise to a clock-frequency of 1 Mcs in the stochastic computer, and respectable bandwidths of 100 cs or so may now be attained.

Applications of stochastic computers

The Stochastic Computer was developed for problems arising in automatic control, and immediate applications are apparent mainly in the fields of adaptive control and adaptive filtering. Gradient techniques for process identification and on-line optimization are the simplest examples of powerful control methods which lack the hardware necessary for their full exploitation. Direct digital control using conventional computers is not practical with a small plant, and conventional analog computers are expensive because of the large numbers of multipliers required. Two-level or polarity-coincidence multiplication[10,11] has been suggested[12] as one means of realizing gradient techniques cheaply and reliably using digital integrated circuits; however a comparison of six techniques for multiplication in a steepest-descent computation has shown that, for the same convergence-time, polarity-coincidence and relay multiplication give much greater variance in parameter estimates than does the equivalent stochastic-computing configuration.[5] In this particular computation the stochastic multiplier may be regarded as a statistically-linearized[13,14] polarity-coincidence multiplier, and the addition of sawtooth dither to the input signals, which has been suggested as a means of effecting such linearization,[11,15,16] may be seen as a technique for obtaining a pseudo-stochastic sequence.

Maximum likelihood prediction based on Bayes inversion of conditional probabilities is the basis of many 'learning machines' for control and pattern-recognition, but the equations for estimation and prediction are difficult to realize with conventional computing elements, and a stored-program digital computer has been required for experiments with this technique. Using a three-input variation of the ADDIE, however, the estimation of normalized likelihood ratios, and pre-

diction based on them, become very simple operations requiring little hardware.[5]

The theoretical basis for the economy in hardware offered by stochastic computing lies in a theorem of Rabin[17] and Paz,[18] to the effect that a stochastic (or probabilistic) automaton is equivalent to a deterministic automaton which generally has more states. An immediate practical example of this phenomenon may be found in adaptive threshold logic as used in pattern-classifiers such as the Perceptron[19] or Adaline.[20] An adaptive threshold logic element with discrete weights will not necessarily converge under the Novikoff conditions,[21] even though the weights can take values giving linear separation, whilst the equivalent stochastic element may be shown to converge under the same conditions.[5]

A pictorial explanation of this difference is that the direction of steepest descent followed in adaptive threshold logic with continuous weights cannot be taken if the weights are discrete, and there are then several directions of 'almost steepest descent.' Deterministic logic has to 'chose' one of these directions and, if it is the 'wrong' one, may get into a cycle of wrong decisions, whereas stochastic logic has a probability of taking any of the possible directions of descent and is bound to take the right one eventually.

CONCLUSION

The main performance measure of a computer are size and range of possible problems, speed and accuracy of solution, and physical size, reliability and cost of the computer. There are strong interactions between these measures and it is unlikely that any one form of computer will ever be optimal on all counts. The identification and simulation of complex processes, and the realization of multi-variable control systems, requires large numbers of computing elements such as multipliers, summers and integrators, working simultaneously and costing little. However these elements do not have to compute a solution quickly or accurately, for a bandwidth of 10 cs and an overall accuracy of 1% is adequate in the simulation of economic and chemical processes, and in control systems where feedback is operative a computational accuracy of 10% may be ample. In these situations it is advantageous to trade the accuracy of the digital computer and the speed of the analog computer, for the economy of the stochastic computer.

ACKNOWLEDGMENTS

for constructing the first Stochastic Computer and obtaining the results of Figure 9, and to S.T.L. for permission to publish this paper.

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