

Digital Signal Processing with FPGAs

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Terascale Detector Workshop

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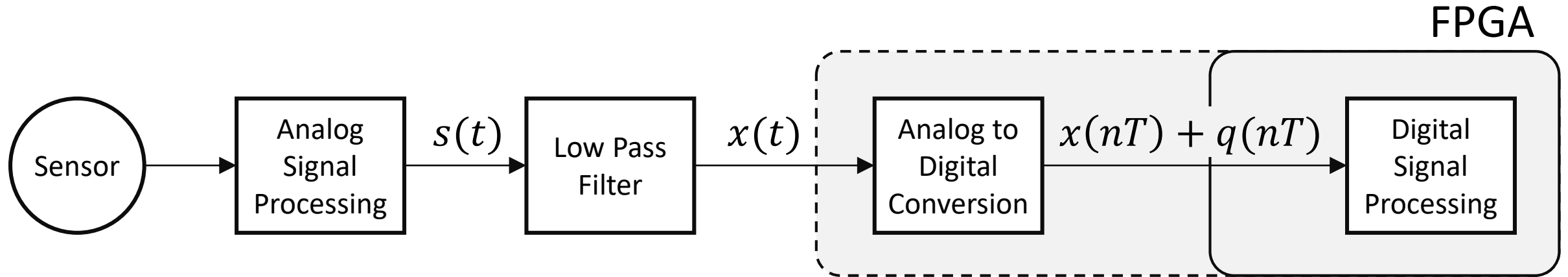
Outline

- Digital filter:
 - System theory
 - Filter design
 - Implementation
 - FPGA HW design

System Theory

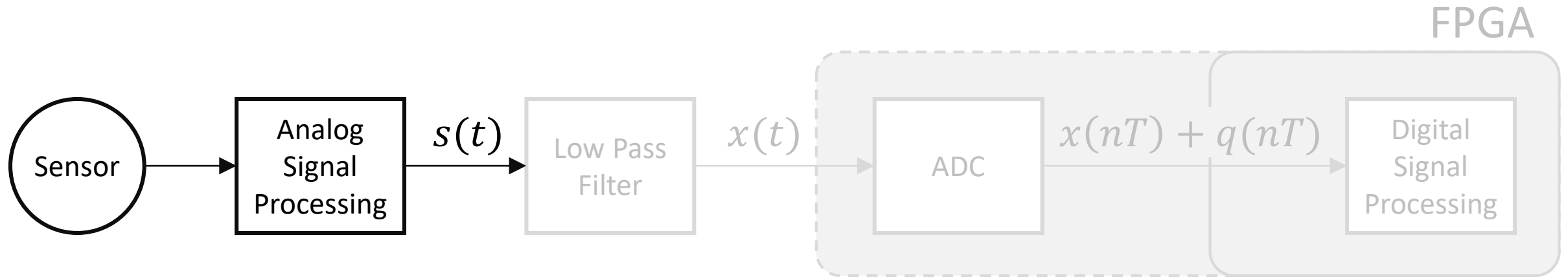
DSP System using FPGA

- DSP - Digital Signal Processing: use 'digits' to represent signals and systems

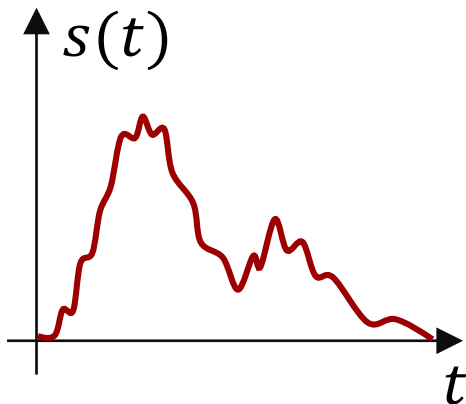


- $s(t)$ Analyzed time-continuous signal
- $x(t)$ Band-limited time-continuous signal
- $x(nT)$ Time-discrete signal with sampling period T
- $q(nT)$ Quantisation noise

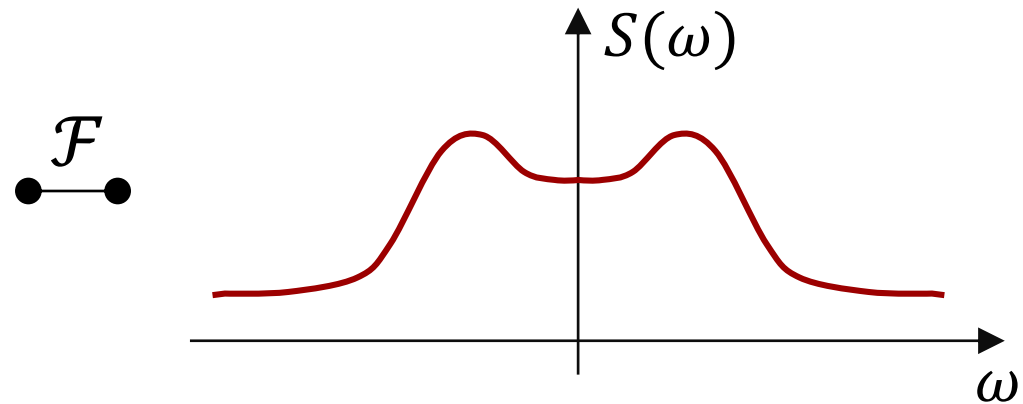
Time-Continuous Signal



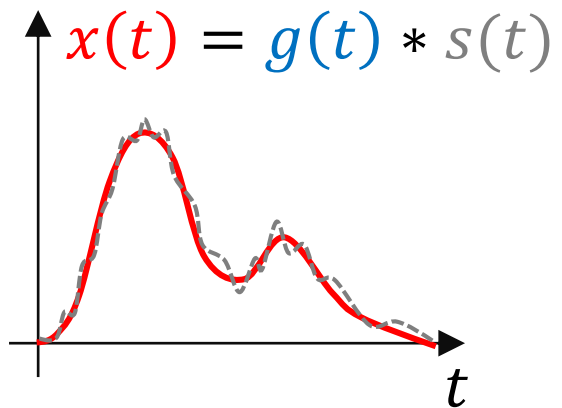
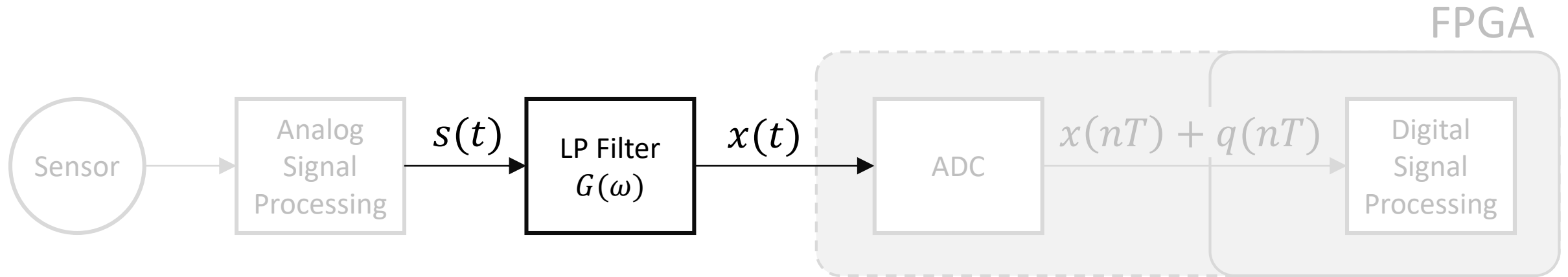
Time-continuous (noisy) signal



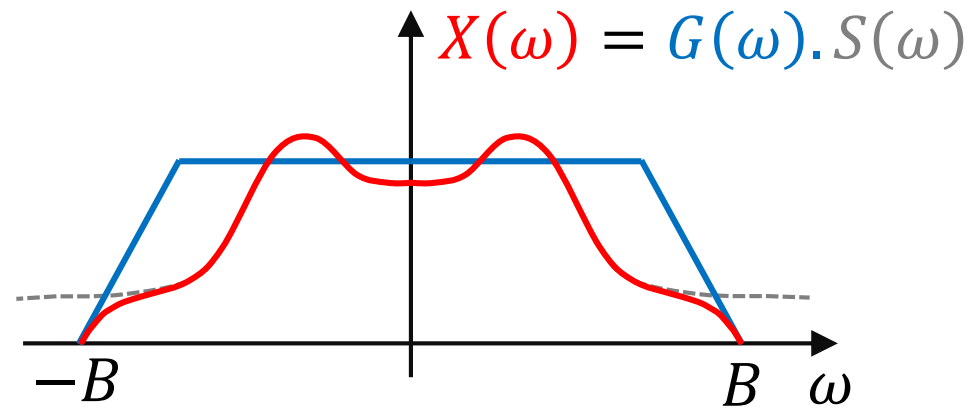
Frequency-continuous spectrum



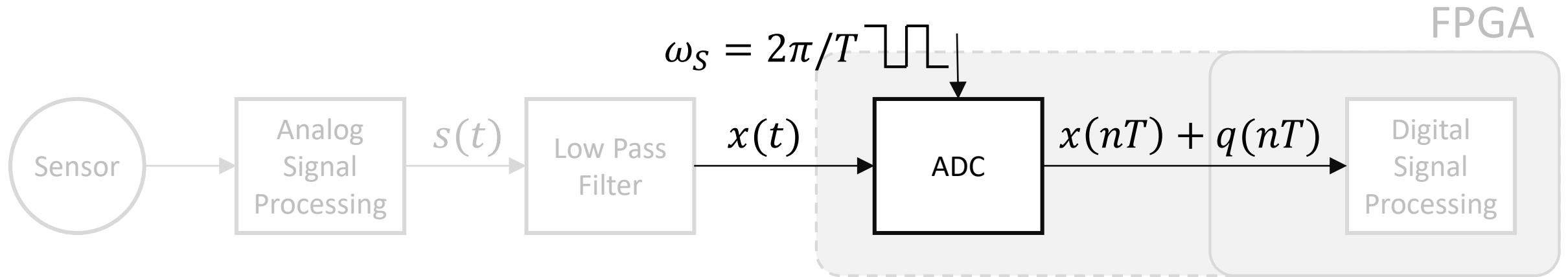
Antialiasing Low-Pass Filter



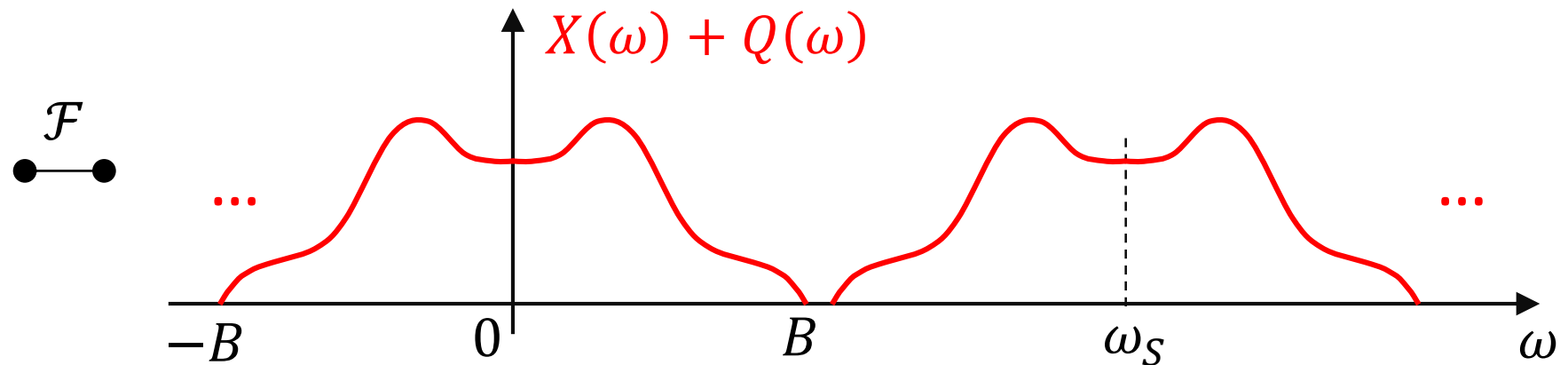
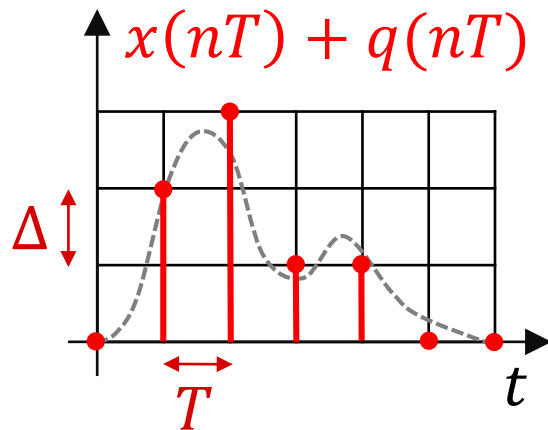
\mathcal{F}



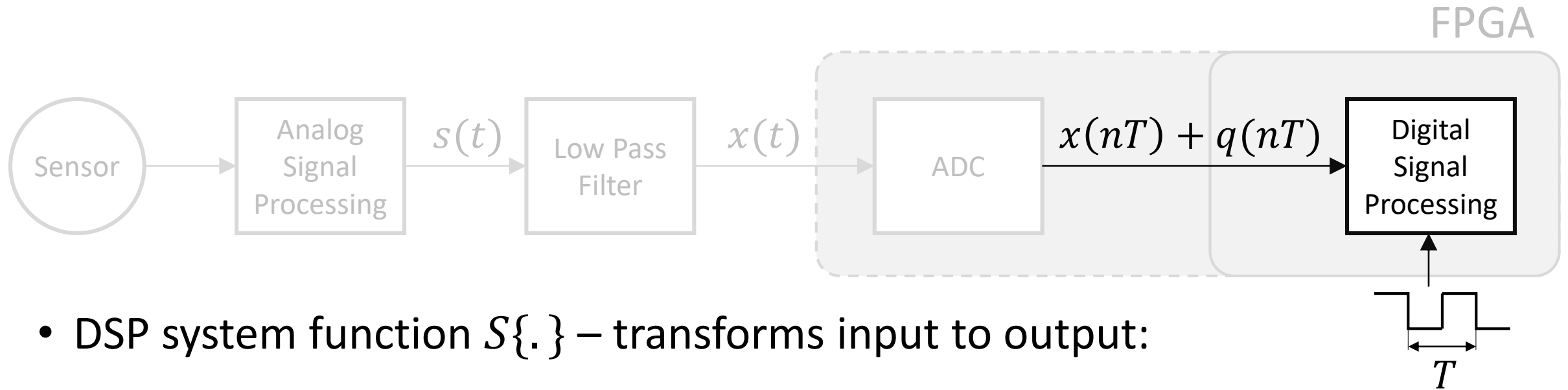
Analog-Digital Conversion: Sampling + Quantisation



Sampling theorem: $\omega_s \geq 2B$

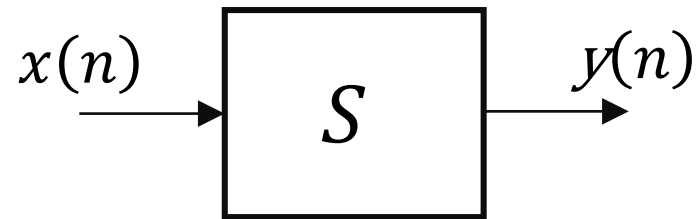


DSP: System Function



- DSP system function $S\{.\}$ – transforms input to output:

$$y(nT) = S\{x(nT)\} \quad \equiv \quad y(n) = S\{x(n)\}$$

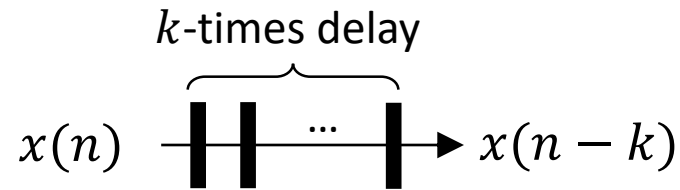


Linear Time-Invariant (LTI) System

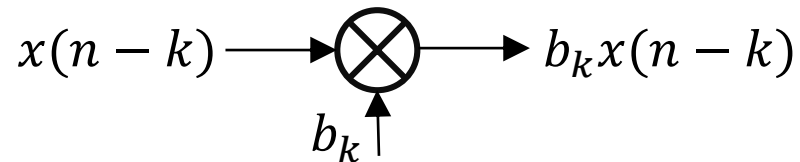
- LTI System - N^{th} order linear difference equation, $b_k, a_k \in \mathbb{R}$:

$$y(n) = \sum_{k=0}^{N-1} b_k x(n-k) - \sum_{k=1}^{N-1} a_k y(n-k)$$

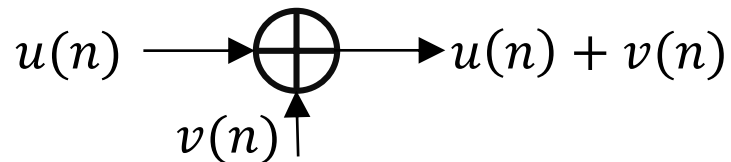
- Time-delay:



- Multiplication by constant:



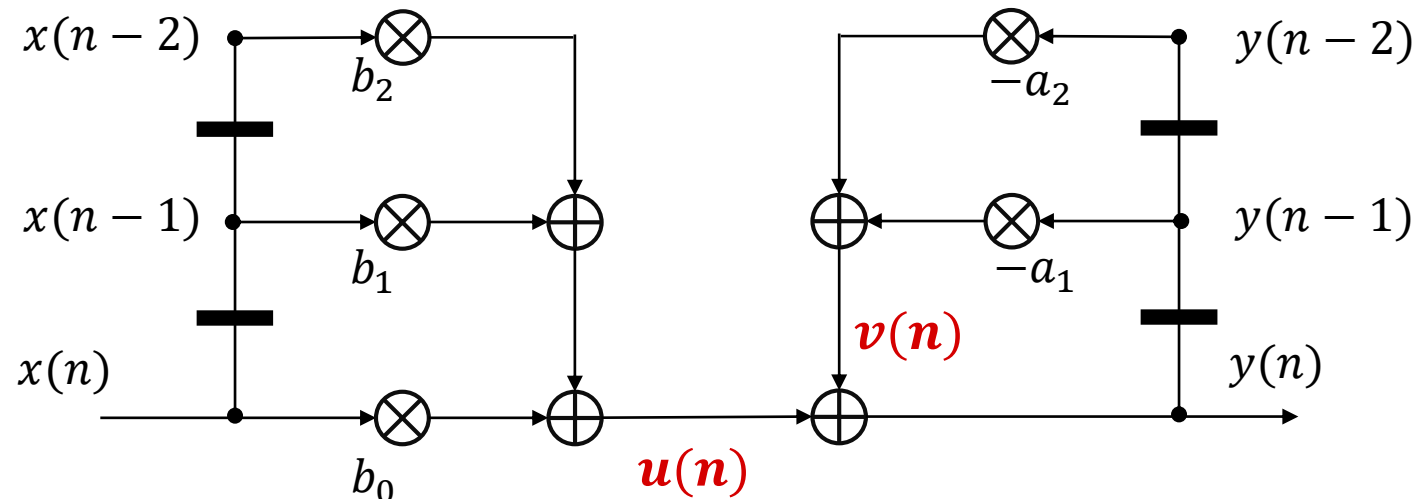
- Addition:



Signal Flow Graph

- Example - 2nd order filter with $N = 2$:

$$y(n) = \underbrace{b_0x(n) + b_1x(n-1) + b_2x(n-2)}_{u(n)} - \underbrace{a_1y(n-1) + a_2y(n-2)}_{v(n)}$$



LTI System: Transfer Function

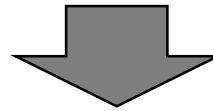
- Apply Z-transform to N^{th} order difference equation with $b_k, a_k \in \mathbb{R}$:

$$x(n - k) \quad \bullet \text{---} \bullet \quad z^{-k} X(z)$$

$$b_k x(n - k) \quad \bullet \text{---} \bullet \quad b_k z^{-k} X(z)$$

$$u(n) + v(n) \quad \bullet \text{---} \bullet \quad U(z) + V(z)$$

- Transfer function:



$$H(z) = \frac{Y(z)}{X(z)} = \frac{b_0 + b_1 z^{-1} + \dots + b_{N-1} z^{-(N-1)}}{a_0 + a_1 z^{-1} + \dots + a_{N-1} z^{-(N-1)}} = \frac{b_0 \prod_{k=0}^{N-1} (z - n_k)}{a_0 \prod_{k=0}^{N-1} (z - p_k)}$$

Filter coefficients

b_k, a_k

Zeros/poles

n_k, p_k

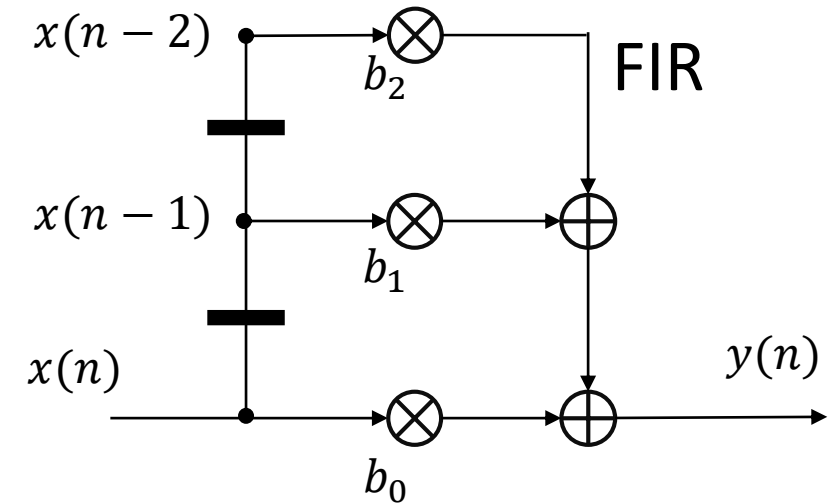
FIR vs. IIR Filter

- IIR – Infinite Impulse Response: $a_k \neq 0$, for some $k = 1, 2, \dots, N - 1$

$$H(z) = \frac{b_0 + b_1 z^{-1} + \dots + b_{N-1} z^{-(N-1)}}{a_0 + a_1 z^{-1} + \dots + a_{N-1} z^{-(N-1)}} = \sum_{k=0}^{\infty} h(n) z^{-k} \rightarrow \text{Impulse response } \mathbf{h(n)}$$

- FIR - Finite Impulse Response:
 $a_0 = 1, a_k = 0, k = 1, 2, \dots, N - 1$:

$$H(z) = \frac{b_0 + b_1 z^{-1} + \dots + b_{N-1} z^{-(N-1)}}{1} = \sum_{k=0}^{N-1} b_k z^{-k} \rightarrow \mathbf{b_k = h(k)}$$



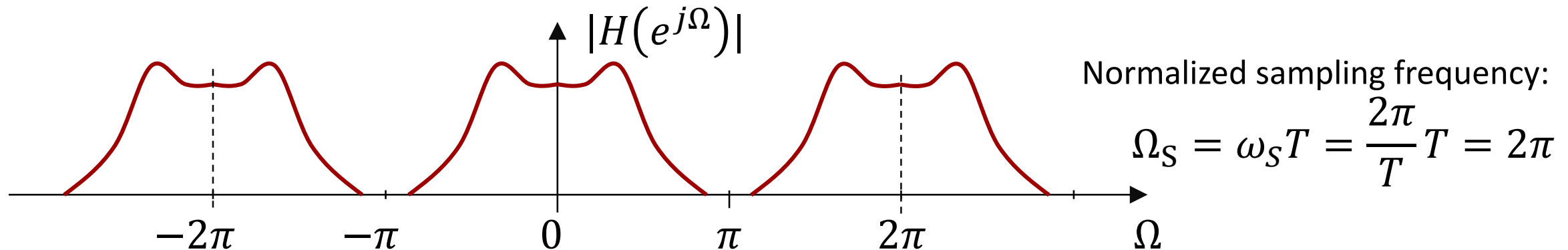
Frequency Response of LTI System

- Transform system function $H(z)$ by substituting $z = e^{j\Omega}$, $\Omega = \omega T$:

$$H(e^{j\Omega}) = \frac{Y(z)}{X(z)} = \frac{b_0 + b_1 e^{-j\Omega} + b_2 e^{-j2\Omega} + \dots + b_{N-1} e^{-j(N-1)\Omega}}{a_0 + a_1 e^{-j\Omega} + a_2 e^{-j2\Omega} + \dots + a_{N-1} e^{-j(N-1)\Omega}}$$

- Amplitude spectrum:

$$|H(e^{j\Omega})| = \left| \frac{b_0 + b_1 e^{-j\Omega} + \dots + b_{N-1} e^{-j(N-1)\Omega}}{a_0 + a_1 e^{-j\Omega} + \dots + a_{N-1} e^{-j(N-1)\Omega}} \right|$$



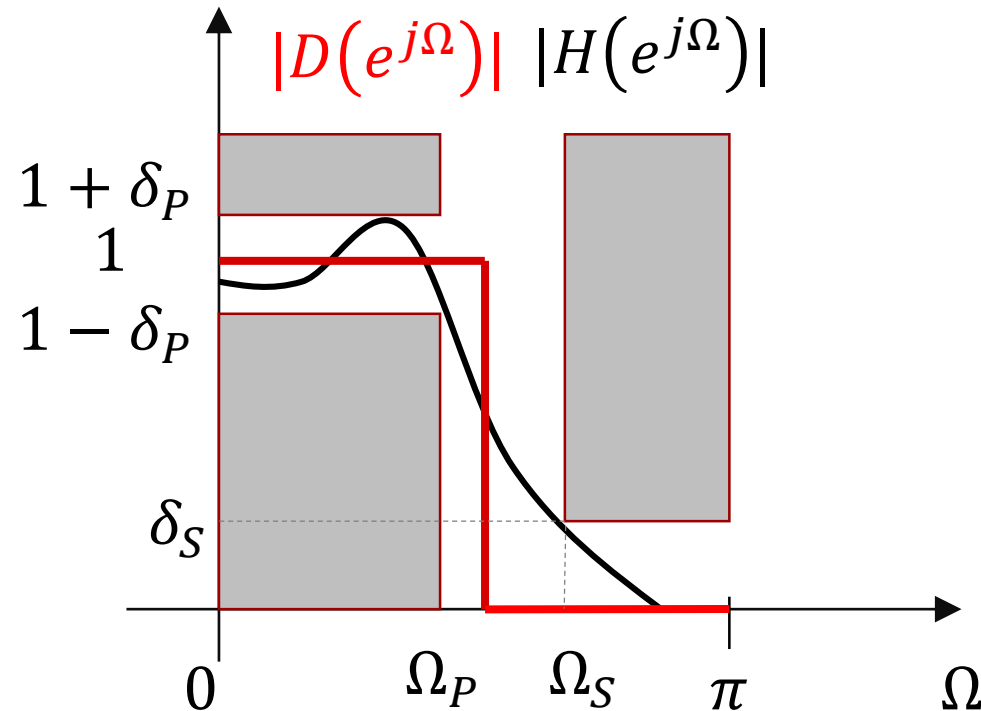
Tools for LTI System Analysis

- Based on knowledge of system function b_k, a_k
- MATLAB:
 - `y=filter(b, a, x)` - filter signal x
 - `[H,W]=freqz(b, a)` - spectral response
 - `zplane(b, a)` - zeros, poles locations
 - ...

Digital Filter Design

Filter Design 1

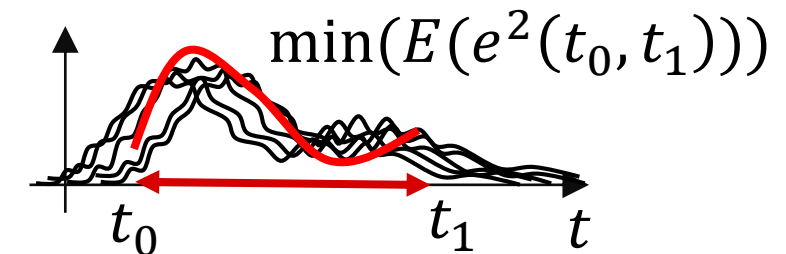
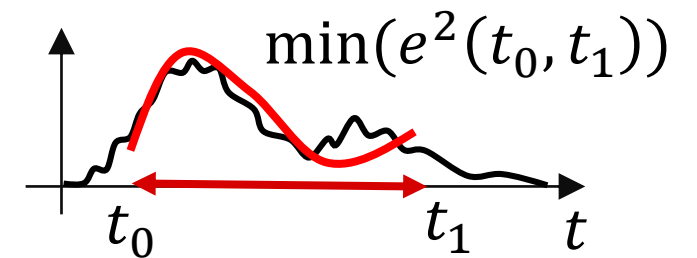
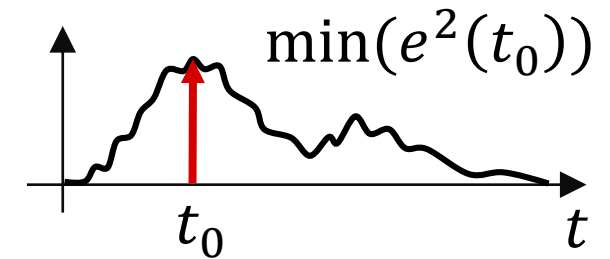
- Determine $N \in \mathbb{N}$ and $\mathbf{b}_k, \mathbf{a}_k \in \mathbb{R}$ according to specific criteria :
 - Frequency response specification: $\min_{b_k, a_k} \max_{\Omega \in S} |H(\Omega) - D(\Omega)|$



Filter Design 2

- Determine $N \in \mathbb{N}$ and $\mathbf{b}_k, \mathbf{a}_k \in \mathbb{R}$ according to specific criteria :

- Maximize SNR for known signal: Matched filter
- Least square error with respect to desired signal
- Minimum (statistical) mean square error (Wiener filter)



Filter Design 3

- Determine $N \in \mathbb{N}$ and $\mathbf{b}_k, \mathbf{a}_k \in \mathbb{R}$ according to specific criteria :
 - Model analog function e.g.

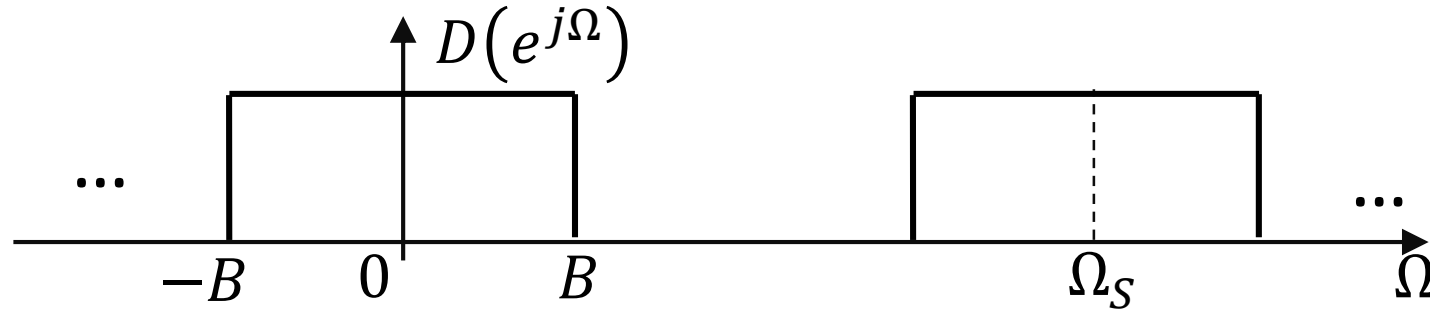
$$y(t) = \int_{-\infty}^t x(\tau) d\tau$$

$$y(t) = \frac{dx(t)}{dt}$$

- ...

FIR Filter Design: Fourier Series and Windowing

- Desired frequency response $D(e^{j\Omega})$ e.g. perfect low pass



- Continuous periodic function approximated using Fourier series:

$$D(e^{j\Omega}) = \sum_{n=-\infty}^{\infty} d(n)e^{-j\Omega n}$$

$$d(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} D(e^{j\Omega}) e^{j\Omega n} d\Omega$$

FIR Filter Design: Fourier Series and Windowing

- Windowing:

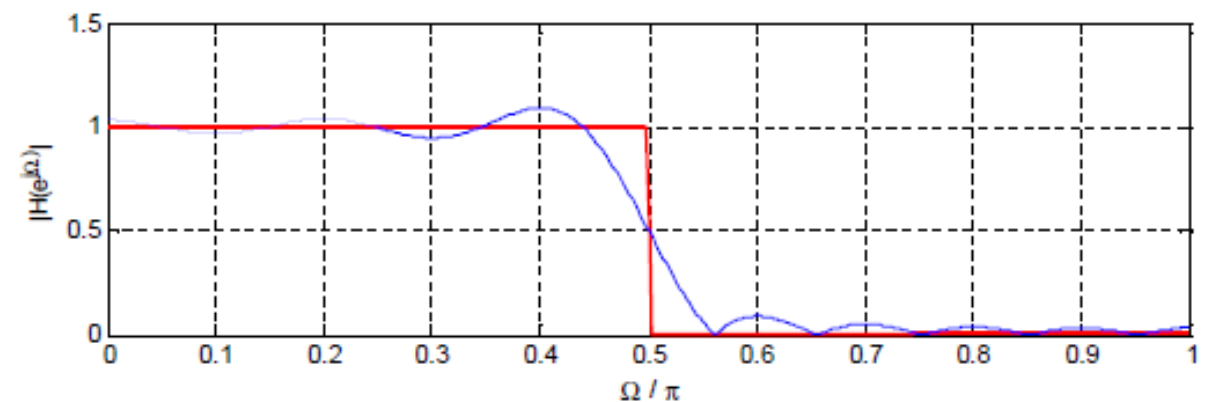
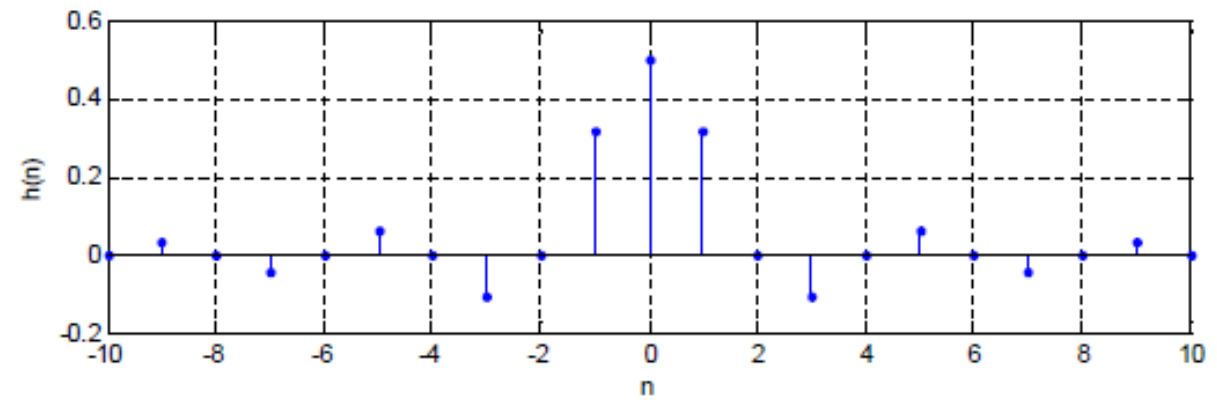
$$h(n) = d(n) \cdot w(n) \quad \bullet \bullet \quad H(e^{j\Omega}) = D(e^{j\Omega}) * W(e^{j\Omega})$$

- Example:

- $f_D = 1\text{kHz}$
- $f_S = 4\text{kHz}$
- $w(n)$ – Rectangle $N=2$

- MATLAB:

- `w=window(...);`
- `b=fir1(N,W_D,'window')`



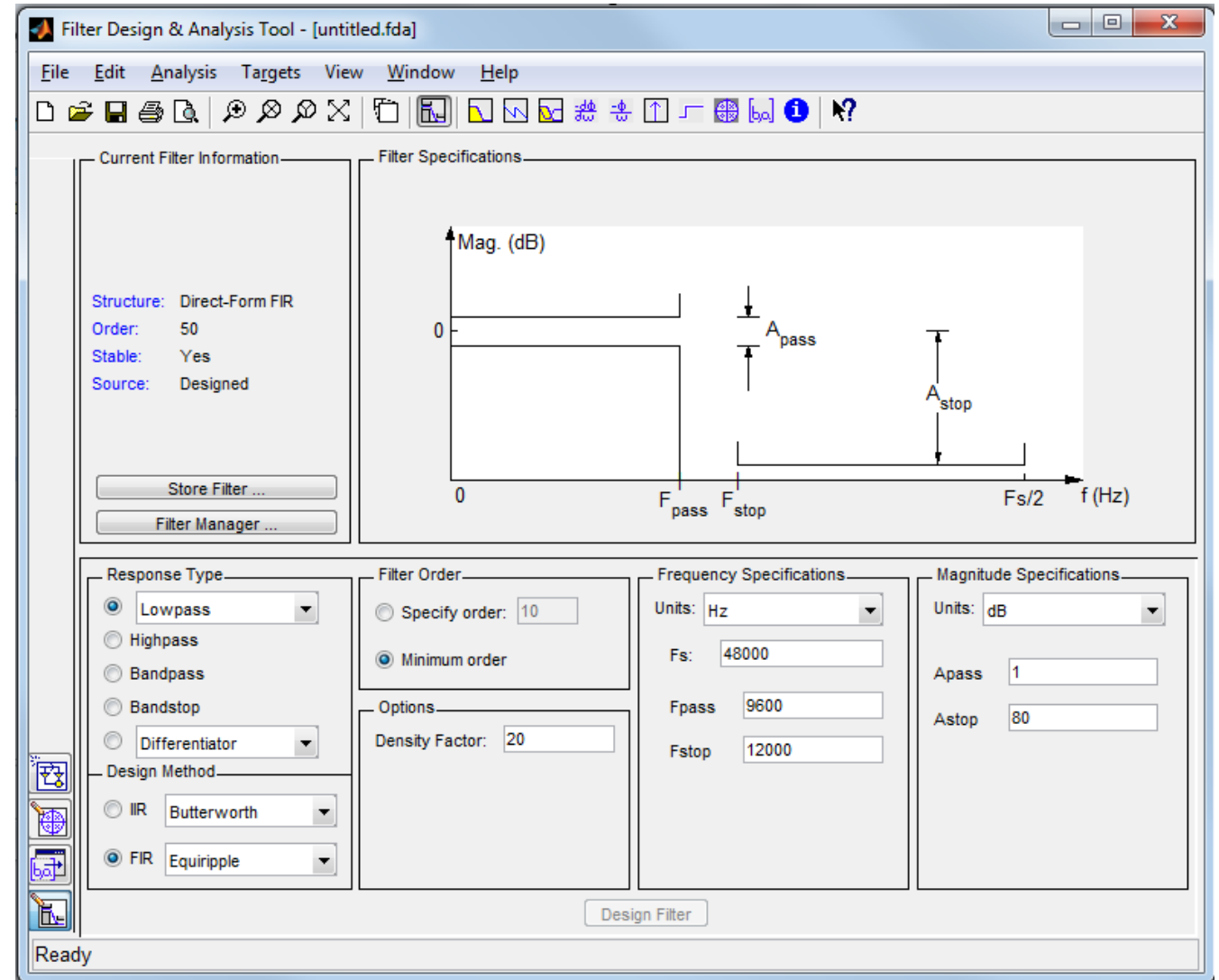
IIR Filter Design: Analog prototype filter

- Exploit theory of analog filter design and transform analog filter to digital
- Filter types:
 - Butterworth: `buttord()` → `butter()`
 - Tschebyscheff I.: `cheb1ord()` → `cheby1()`
 - Tschebyscheff II.: `cheb2ord()` → `cheby1()`
 - Cauer (elliptic): `ellipord()` → `ellip()`
- Analog to digital filter transformation:
 - Impulse invariance method
 - Bilinear transformation
 - ...

Stability and causality issues
!!!

Filter Design Tools

- MATLAB **fdatool** – filter design and analysis tool IDE
- MATLAB signal processing toolbox:
 - `fir1()`
 - `fir2()`
 - `firpm()`
 - ...



Digital Filter Implementation

Representation of Signal and Coefficient Values

- Floating point numbers:

- Mantisa a
- Exponent b
- Number value:

$$d = a \times 2^b$$

- Fixed point number number:

- Integer part i bits
- Fraction part f bits
- Number value:

$$W = i + f \text{ [bits]}$$

$$d = 2^i . 2^f$$

- Floating vs. fixed point: Higher accuracy, resolution, power and resource consumption

Signed fix-point numbers $W=4$

Binary				Interpreted value	
d_3	d_2	d_1	d_0	$d_3d_2d_1d_0.$	$d_3d_2.d_1d_0$
0	0	0	0	0	0.00
0	0	0	1	1	0.25
0	0	1	0	2	0.50
			
0	1	1	1	7	1.75
1	0	0	0	-8	-2.00
1	0	0	1	-7	-1.75
1	0	1	0	-6	-1.50
			
1	1	1	0	-2	-0.50
1	1	1	1	-1	-0.25

Binary Arithmetic

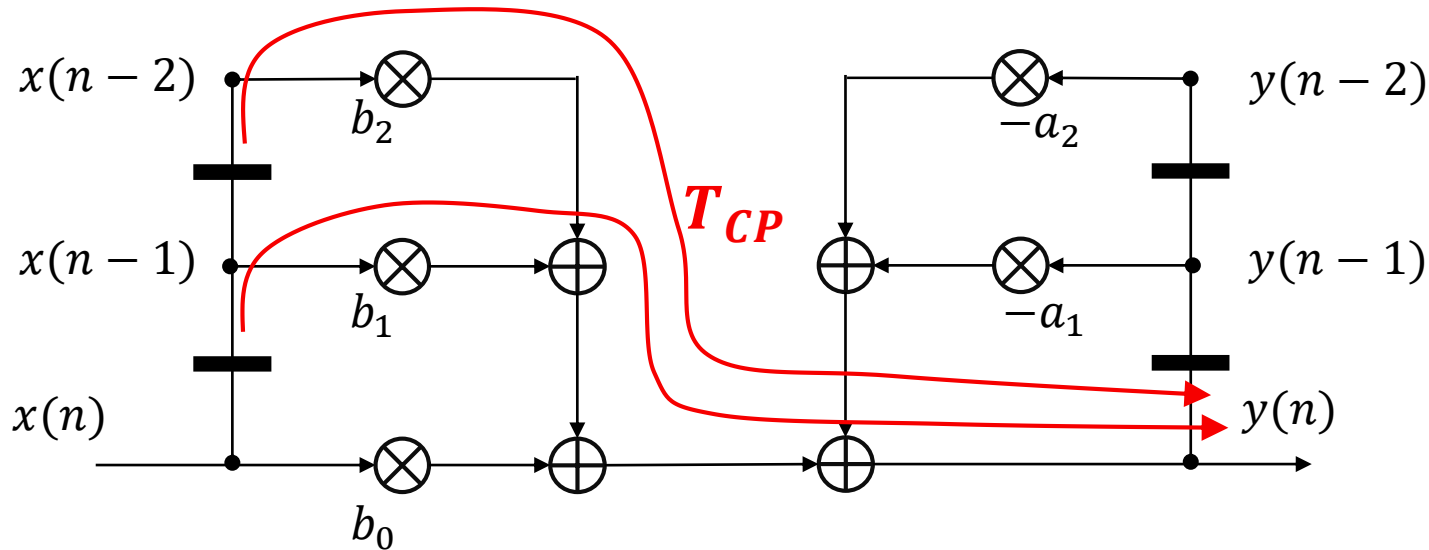
- **2's complement** of W -bit binary number d
- Simple addition, subtraction and multiplication for signed/unsigned numbers
- Example $W = 4$ bit subtraction $5 - 2 = 3$:
 - Approach 1: $(0101)_2 - (0010)_2 = (0011)_2$
 - Approach 2: $5 - 2 = 5 + (-2)$
 - 2's complement (-2) : $2^4 - |-2| = 14 = (1110)_2$
 $(0101)_2 + (1110)_2 = (\textcolor{red}{*}0011)_2$

Signal Flow Graph & Critical Path

- Critical path (CP) – maximum propagation delay of combinatorial logic T_{CP}
- Consequence for maximum achievable clock frequency of digital circuit:

$$f_{clk} \leq \frac{1}{T_{CP}}$$

- Example 2nd order system $N=2$:



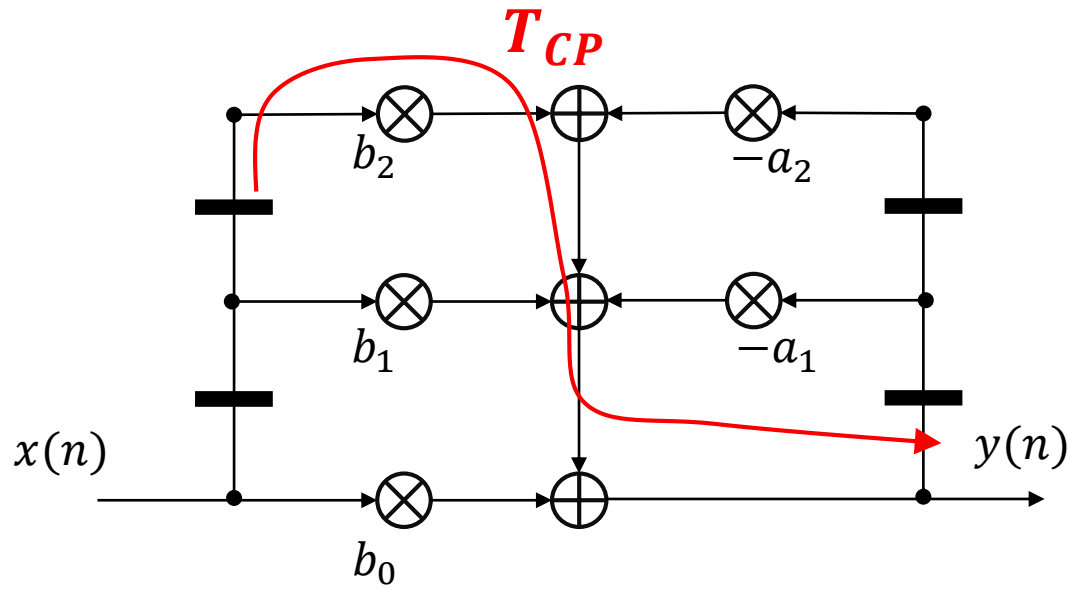
$$T_{CP} = T_{MUL} + (N + 1)T_{ADD}$$

$$T_{CP} \sim NT_{ADD} !!!$$

Proportional to system order N

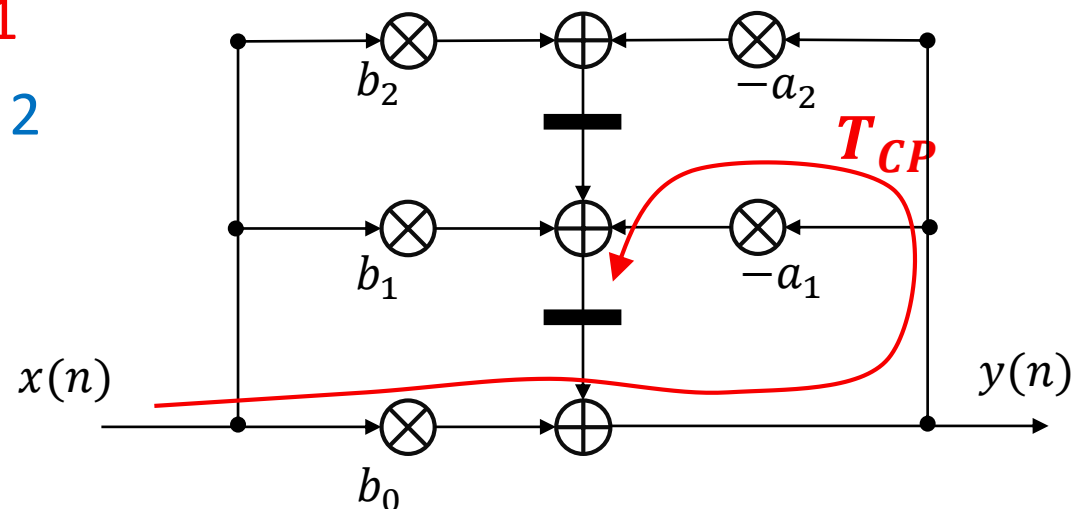
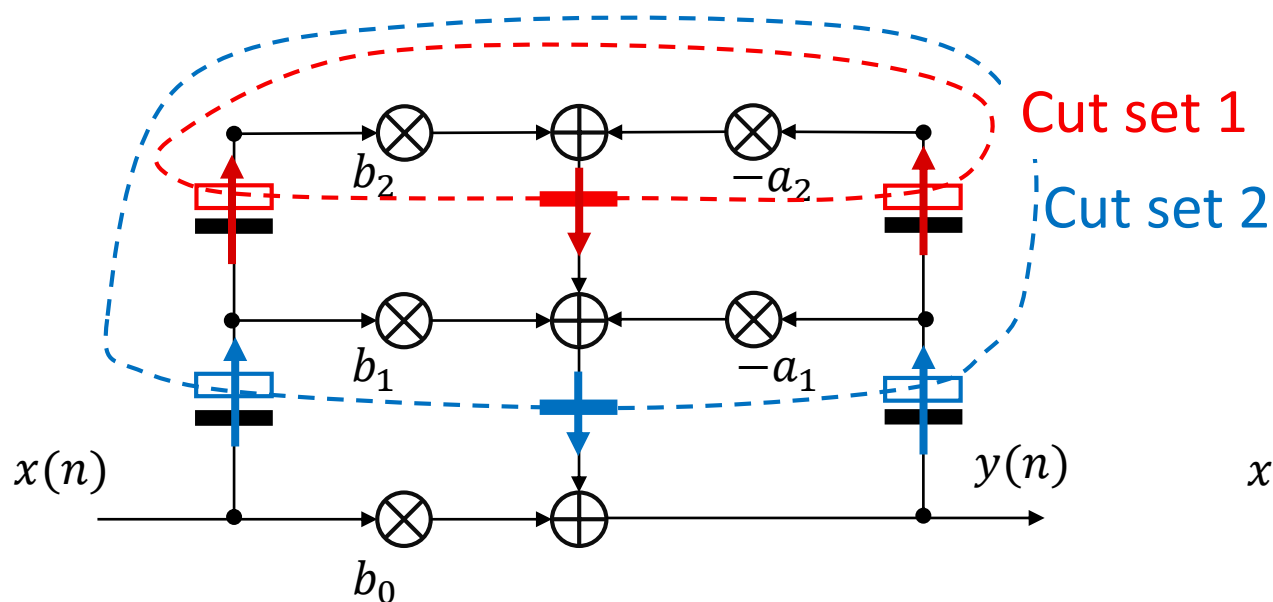
Pipelining Signal Flow Graph: Cut Sets

- **Pipelining** – shorten CP by inserting and/or relocating registers in signal flow graph
- **Cut set method** - pipelining approach preserving system function:
 - Cut graph edges using closed loop
 - Add **delay** z^{-1} and **speedup** z^{+1} ($z^{-1} \cdot z^{+1} = 1$) elements at cut positions according to edge orientation



Pipelining Signal Flow Graph: Cut Sets

- **Pipelining** – shorten CP by inserting and/or relocating registers in signal flow graph
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$$T_{CP} = 2(T_{MUL} + T_{ADD}) \quad \text{Not a function of order } N$$

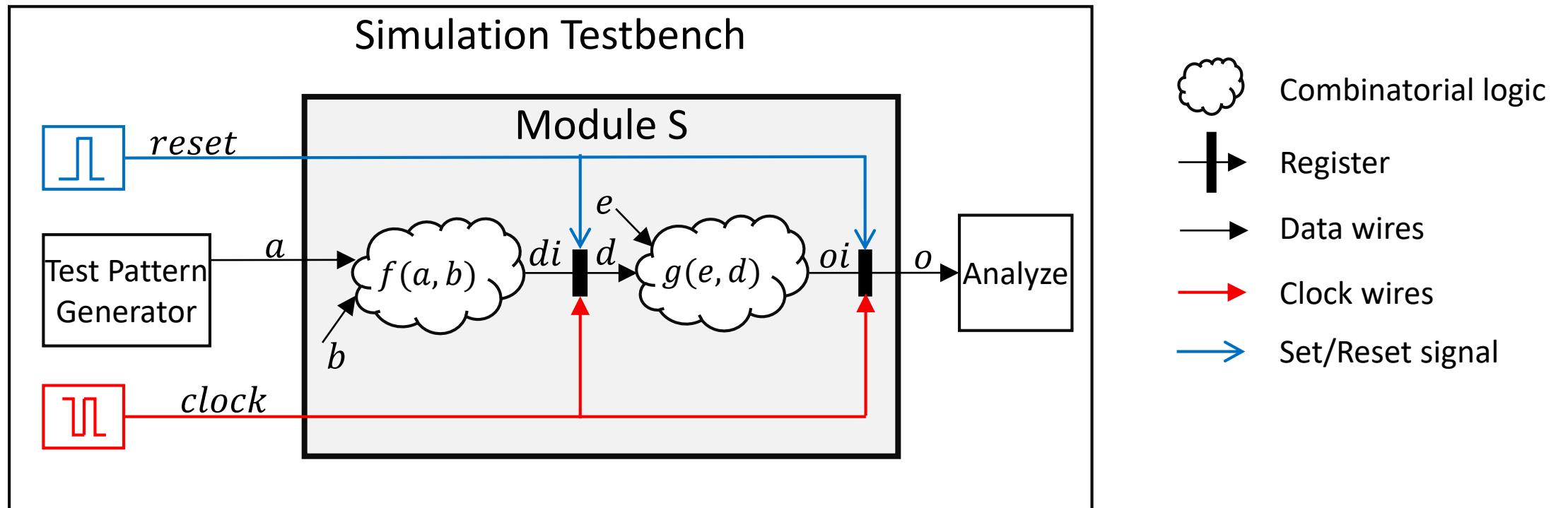
Digital Filter HW Design

FPGA Introduction

- Field Programmable Gate Array – inherently parallel processing architecture
- Software defined devices: (re-)programmed by firmware to achieve desired function
- 1980: Invented
- 1985: Xilinx first commercial FPGA XC2064 – Logic + RAM
- 2019: FPGA scalable computing platform
 - 500MHz
 - **Logic blocks + large RAM**
 - **DSP blocks**
 - CPUs
 - High speed I/O + Interfaces (memory, **ADC,DAC**, USB, Ethernet, PCIe)
 - **PLLs** + DLLs
 - GPU + VPU

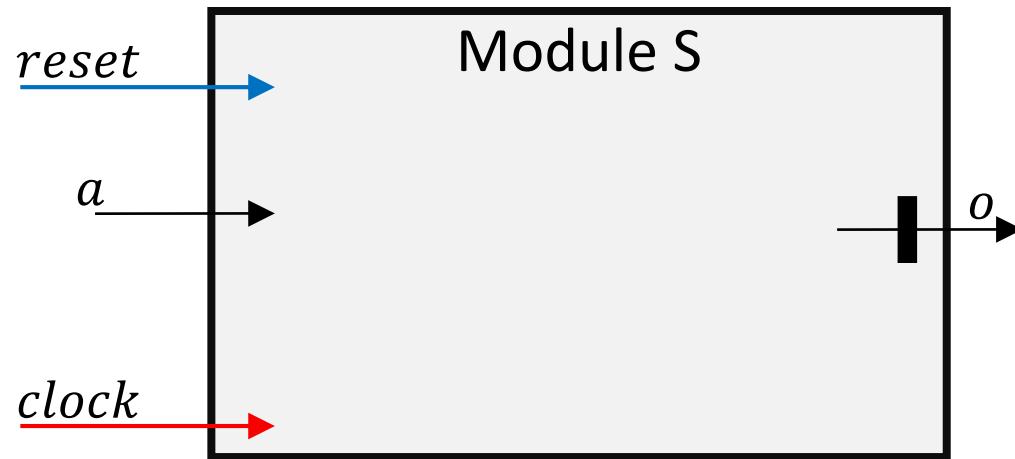
RTL Design

- Register-Transfer-Level design



RTL Design using Verilog

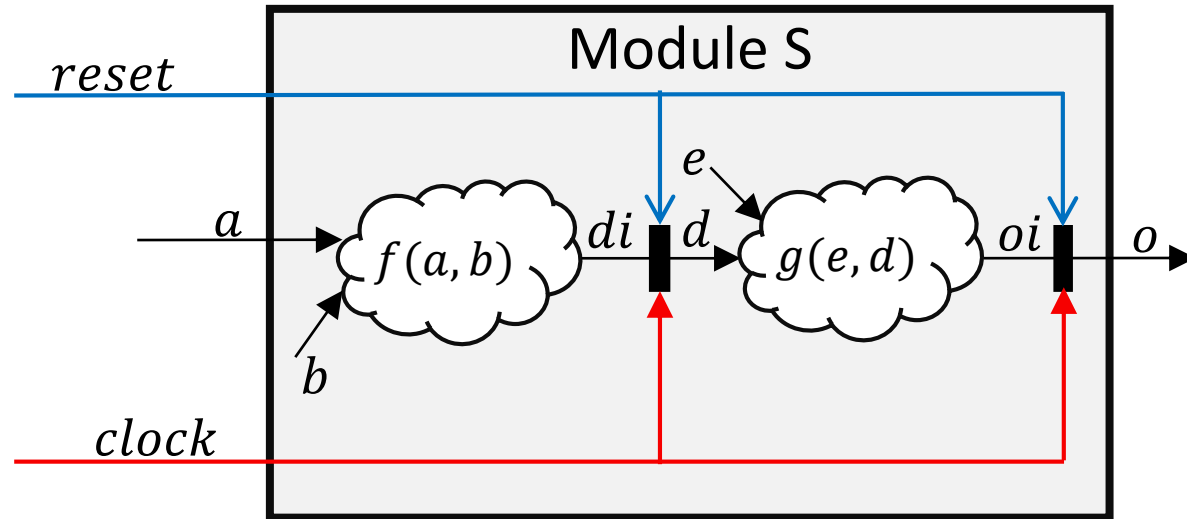
- Define module interface:



```
module S (  
    input clock,  
    input reset,  
    input signed [15:0] a,  
    output reg signed [15:0] o  
);  
  
...  
endmodule
```


RTL Design using Verilog

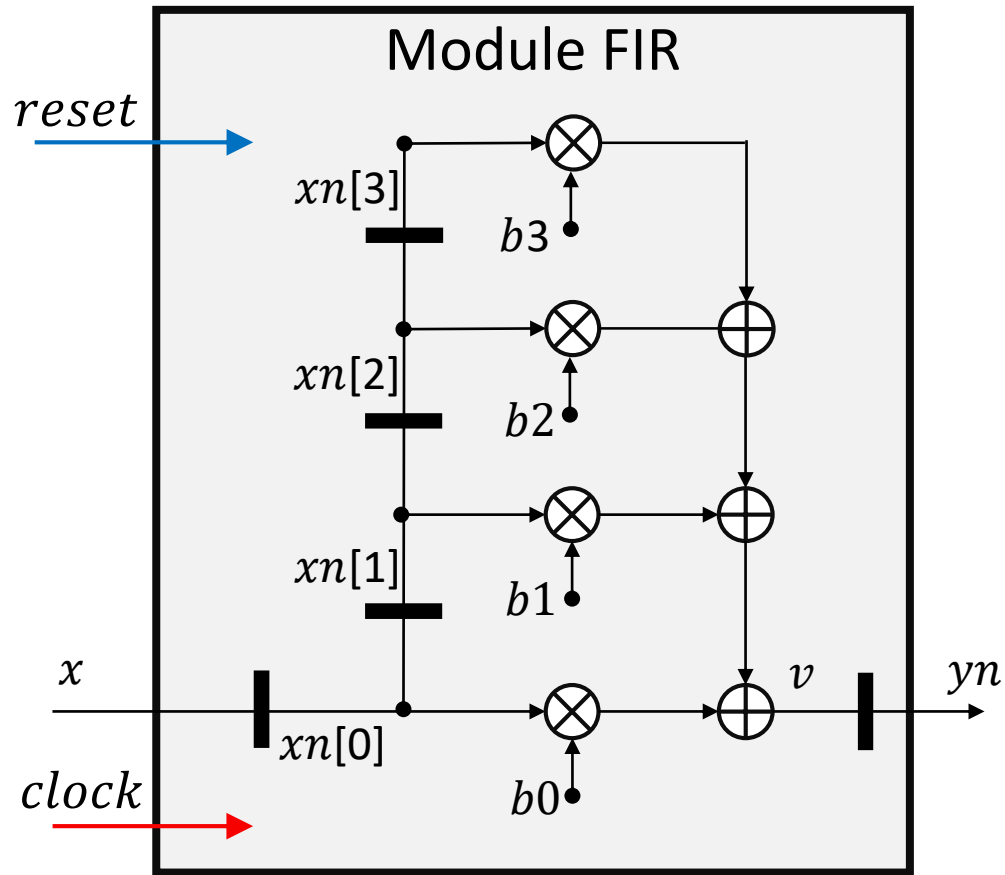
- Define: Registers, wires, combinatorial functions,



```
...  
reg signed [15:0] b,d,e;  
wire signed [15:0] di,oi;  
  
assign di=f(a,b);  
assign oi=g(e,d);  
  
always @(posedge clock)  
begin  
    d<=di;  
    o<=oi;  
end  
...
```

FIR Filter Design using HDL Verilog

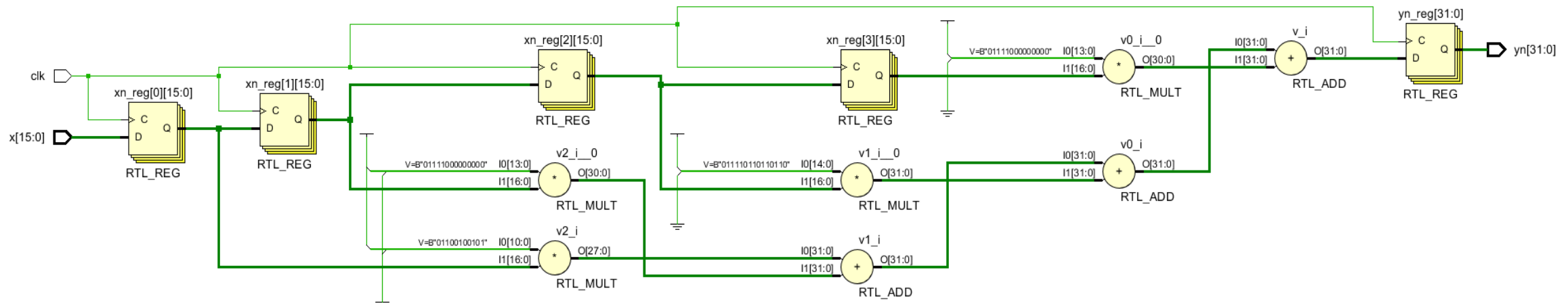
- Define module interface:



```
module FIR (input clock, input reset,  
            input signed [15:0] x,  
            output reg signed [15:0] yn  
);  
    reg signed [15:0] xn [2:0];  
    wire signed [31:0] v;  
  
    wire signed [15:0] b0 = 16'h0325;  
    wire signed [15:0] b1 = 16'h1e00;  
    wire signed [15:0] b2 = 16'h3db6;  
    wire signed [15:0] b2 = 16'h0352;  
  
    assign yi=b0*xn[0]+b1*xn[1]+b2*xn[2]+b3*xn[3];  
  
    always @(posedge clock)  
    begin  
        xn[0]<=x;      xn[1]<=xn[0];  
        xn[2]<=xn[1];  xn[3]<=xn[2];  
        y<=v;  
    end  
endmodule
```

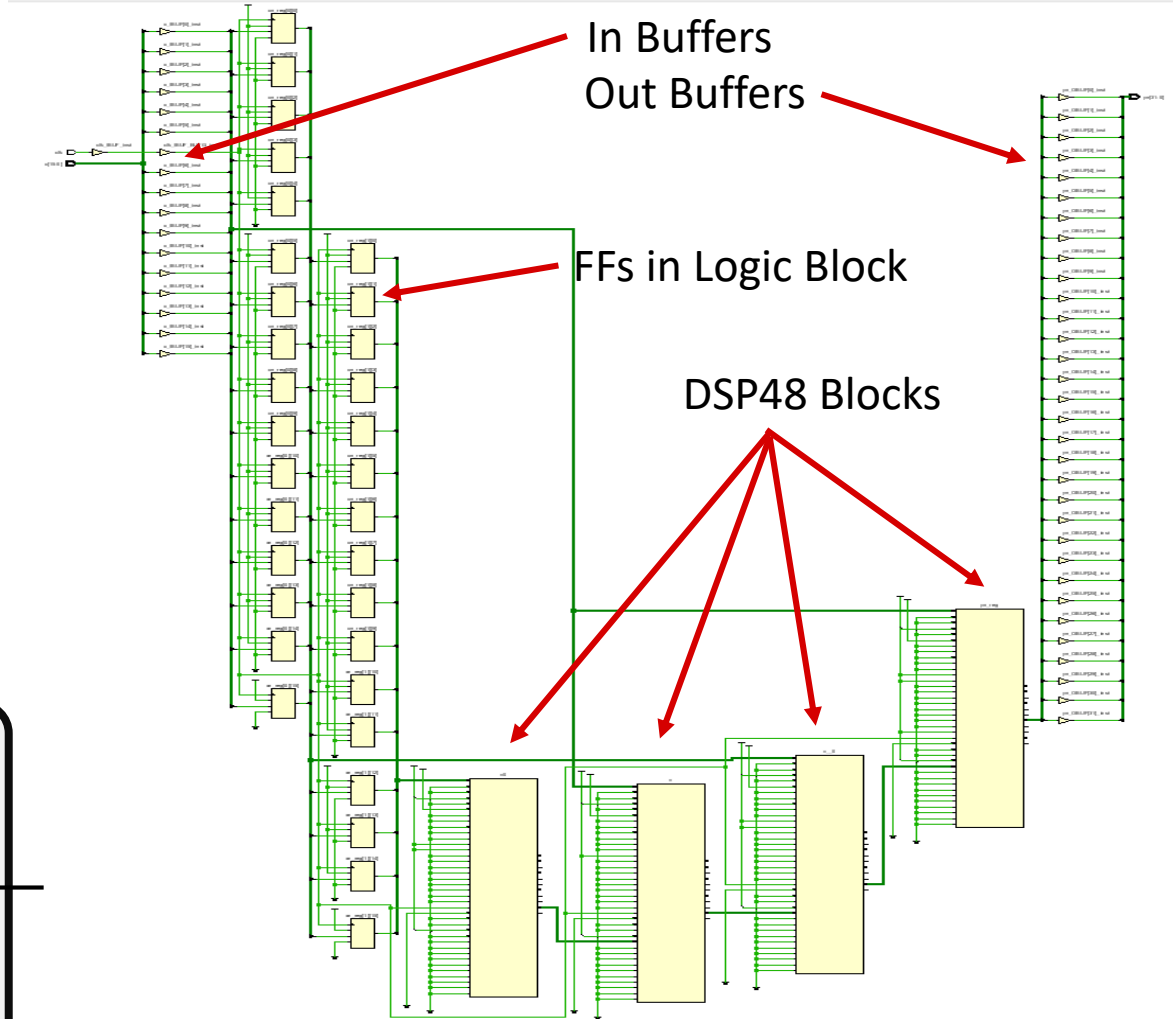
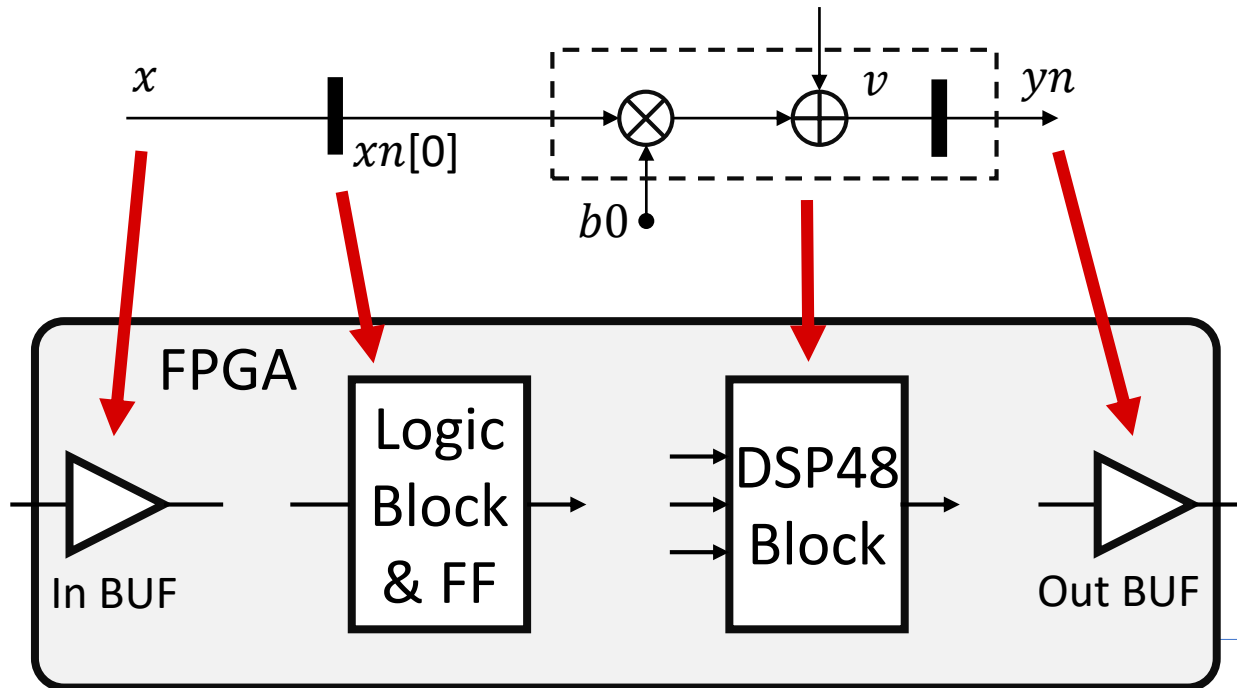
HDL Synthesis 1

- Example: 4-tap direct form FIR filter
 - Device: Xilinx Artix-7
 - Synthesis: Xilinx Vivado
- RTL elaboration of Verilog source code to produce platform independent schematics



HDL Synthesis 2

- Example: 4-tap direct form FIR filter
- **Synthesis:** mapping logic functions to FPGA specific resources by meeting design constraints



FPGA Design Methodology

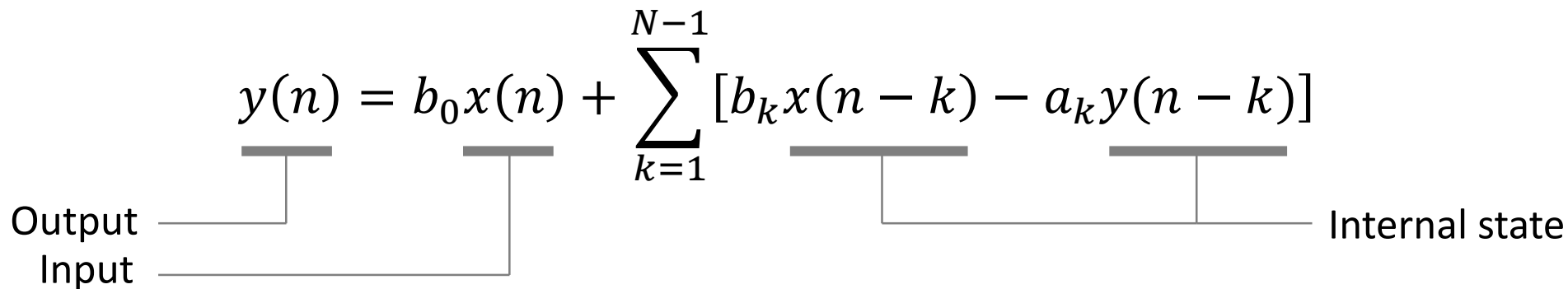
- Register-transfer-level (RTL): Hardware Description Language (HDL): Verilog, VHDL
- IP-core integration based design: pre-defined/customizable reusable units of logic
 - Vivado design suite: Xilinx logiCORE IP FIR Compiler
- High-level synthesis (HLS): C-language synthesis tool
- Model-based: High-level abstraction using Simulink/LabVIEW... blocks

Thank You!

Linear Time-Invariant (LTI) System

- LTI System representation by N^{th} order linear difference equation:

$$y(n) = \sum_{k=0}^{N-1} b_k x(n-k) - \sum_{k=1}^{N-1} a_k y(n-k)$$



DSP Design

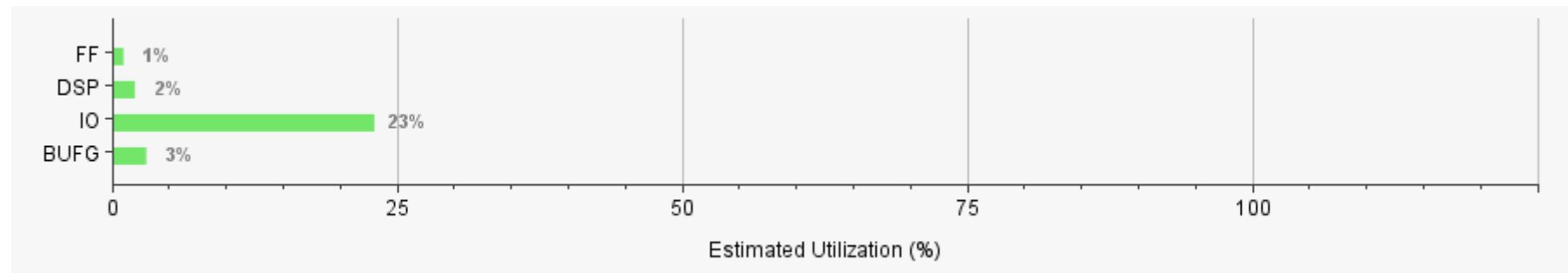
- Digital vs. Analog: more flexibility, lower power consumption, higher reliability, higher accuracy and much better scalability

Synthesis: 4-tap direct form FIR w/ DSP block

Product family: Artix-7
Project part: xc7a100t1csg324-2L

Name	^1	Slice Registers (126800)	DSPs (240)	Bonded IOB (210)	BUFGCTRL (32)
direct_fir_filter_4tap		32	4	49	1

Resource	Estimation	Available	Utilization %
FF	32	126800	0.03
DSP	4	240	1.67
IO	49	210	23.33
BUFG	1	32	3.13



Synthesis: 4-tap direct form FIR w/o DSP block

Name	Slice LUTs (63400)	Slice Registers (126800)	Bonded IOB (210)	BUFGCTRL (32)
direct_fir_filter_without_dsp_block	445	96	49	1

Resource	Estimation	Available	Utilization %
LUT	445	63400	0.70
FF	96	126800	0.08
IO	49	210	23.33
BUFG	1	32	3.13

