

## A Multi-level Iterative Linear Solver for Circuit Simulation

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### 1. Introduction

Circuit simulation is an indispensable tool for circuit design. It is the only way to pre-estimating and optimizing IC/LSI circuits, for which 'trial-and-error' is too costly. Circuit simulation is used for verification of circuit design as well, in conjunction with translators from chip layout to circuit model. The speed of micro computers grows faster, and circuit simulation begins to be used for board level design. Up to circuits with a few tens of thousand nodes can be simulated in the current technology, but still faster simulators are expected for simulation of higher precision, longer time, and larger circuits.

The modelization of circuit simulation is well founded [1]. Fundamental equations are the Kirchhoff's voltage and current laws combined with current-voltage relationship of elements. Differential and integral on time appear for capacitors and inductors, and the equations are ordinary-differential equations, which are transformed into a series of non-linear equations at each time steps by a stiff-stable numerical integral algorithm such as the backward Euler method and the Gear methods. Each set of non-linear equations is usually solved by Newton-Raphson method, where linear equations are repeatedly solved.

Linear equations in the Newton iteration are highly sparse: The average non-zero elements per row is typically less than ten, while the size of matrix can be several thousand. However preferable properties for iterative linear solvers — simple banded structure, symmetry, M-matrix, or positive definiteness — are not hold in many cases. Therefore with few exceptions which considers iterative methods [2][3][4], direct methods such as LU-decomposition with Markovitz-Tewarson's fill-in minimization [5] and the code generation method [6] are employed.

This paper tries to introduce the multi-grid method, which has succeeded on wide area of applications, onto the circuit simulation, choosing the detailed circuit model as the 'fine grid' and connection between gates as the 'coarse grid' (Figure 1). Main difficulties on

employment of the multi-grid concepts for circuit simulation are the random structure and the high non-linearity, which enforces complicated and dynamic computation of translation (restriction and prolongation) matrices. The proposed algorithm shows closer relation with direct methods than other multi-grid algorithms, but is actually an iterative solver using approximated problems. It is implemented in a Josephson junction circuit simulator, and reduces time for linear solution into 2/3 of the LU decomposition. Although it is not tested for semiconductor circuits, but will be effective especially in memory and CMOS circuits.

## 2. Block LU Decomposition and Multi-level Iteration

Circuits in circuit simulators are defined as a set of subcircuits and connections between them. The corresponding matrix structure is a bordered block-diagonal (Figure 2)[7], where off-border diagonal blocks ( $D_i$ 's) correspond with gates, and border diagonal block ( $D_n$ ) corresponds with the global network. The diagonal blocks are assumed to be reversible (and therefore square), since otherwise linearly dependent rows and columns can be purged into the border part. Then the LU decomposition of the  $i$ -th block can choose pivots within the  $i$ -th diagonal block ( $D_i$ ), and touches only the  $i$ -th upper/lower border blocks ( $I_i$  and  $O_i$  in Figure 1), the border diagonal block ( $D_n$ ), and the  $i$ -th diagonal block itself ( $D_i$ ). Therefore each subblock is decomposed *independently* up to the size of the diagonal block as:

$$\begin{pmatrix} D_i & I_i \\ O_i & 0 \end{pmatrix} = L_i N_i U_i \quad (1)$$

then residual parts ( $N_i$ 's) are accumulated into the last diagonal block (Figure 3), which is then decomposed into  $L_n U_n$ .

Assuming that good approximations for  $L_i$ 's,  $N_i$ 's, and  $U_i$ 's are known (denote them  $\tilde{L}_i$ ,  $\tilde{N}_i$ , and  $\tilde{U}_i$ ), the LU decomposition process is reduced into accumulation of  $\tilde{N}_i$ 's into  $D_n$  and LU decomposition of the resultant small matrix. The relaxation-like iteration can be applied to improve precision:

$$\mathbf{x} := \mathbf{x} + \tilde{A}^{-1}(\mathbf{b} - \mathbf{A}\mathbf{x}) \quad (2)$$

where  $\tilde{A}^{-1} = \tilde{U}^{-1} \tilde{N}^{-1} \tilde{L}^{-1}$  represents the substitution process of the approximately LU-decomposed matrix. This process can be viewed as a coarse grid correction where  $\tilde{L}^{-1}$

is the restriction,  $\tilde{N}^{-1}$  is the solution on coarse grid (= global network), and  $\tilde{U}^{-1}$  is the prolongation. Much time will be saved when  $\tilde{L}$  and  $\tilde{U}$  can be fixed with reasonable approximation precision (which looks usual in other multi-grid methods), but experiments shows that on-line computation of  $\tilde{L}$  and  $\tilde{U}$  is unavoidable for highly non-linear circuits. The required precision on  $\tilde{A} = \tilde{L}\tilde{U}$  is estimated next.

The linear solver is used only in the Newton iteration, and therefore higher precision than the Newton iteration is a waste of computation. Assume that  $\frac{\|\mathbf{b} - A\mathbf{x}\|}{\|\mathbf{b}\|} \leq \varepsilon$  is required ( $\|\cdot\|$  denotes a consistent norm of vector and matrix), and that the initial  $\mathbf{x}$  is a zero vector. After  $n$  times iteration, the residue becomes

$$\begin{aligned} \mathbf{b} - A\mathbf{x}^{(n)} &= (I - \tilde{A}^{-1}A)^n \mathbf{b} \\ &= A^{-1}(E\tilde{A}^{-1})^n A\mathbf{b} \end{aligned} \quad (3)$$

where  $E = \tilde{A} - A$ . The requirement is satisfied when

$$(\|E\tilde{A}^{-1}\|)^n \leq \varepsilon \quad (4)$$

from which

$$\left( \kappa(A) \frac{\|E\|}{\|A\|} \right)^n \leq \varepsilon \quad (5)$$

is obtained, where  $\|\tilde{A}\|$  and  $\kappa(\tilde{A})$  are approximated with  $\|A\|$  and  $\kappa(A)$ . Therefore the required approximation precision is:

$$\frac{\|\tilde{A} - A\|}{\|A\|} \leq \left( \frac{\varepsilon}{\kappa(A)} \right)^{1/n} \quad (6)$$

### 3. Implementation of Multi-level Circuit Simulation

#### *Approximation scheme*

One method to get  $\tilde{L}^{-1}$  and  $\tilde{U}^{-1}$  is use of decompositions of some steps before while they are precise enough, and re-decompose local matrices when the precision condition discussed in the previous section breaks. In this method, the precision of the approximation depends on the condition of re-decomposition, and can be controlled dynamically through setting of the referred precision  $\varepsilon$ . A special case of this scheme is the conventional direct

method in which all submatrices are decomposed in every Newton iteration. This method is expected to be effective where only a small part of gates are dynamic and need re-decomposition of the matrices. It will more effective in clocked digital circuits rather than analog circuits, and the most hopeful target is static memories where non-selected memory cells are completely static. Another hope is CMOS circuits: The power dissipation of CMOS circuits is proportional to the state switch. Therefore a good CMOS design will minimize the frequency of state switch, which will reduce frequency of re-decomposition of matrices in this algorithm.

Another approximation method is pre-computation: Compute a set of approximated decompositions from which a decomposition with enough precision can be chosen for any possible realization of the matrix. This scheme may be viewed as an extension of tabled elements for user-defined subcircuits, or an introduction of logic simulation concepts where gates have only discrete states. Two problems are to be solved: (1) how to make a precise enough set of decompositions, and (2) how to select a decomposition from the prepared set. Another problem is memory consumption for a large set of decomposition results (but one set is enough for gates of the same definitions). However, the simulation is completely free from local decompositions.

### *Implementation*

The multi-level iteration algorithm is implemented in Josephson junction circuit simulator, where decomposition of some steps before is used as an approximation matrix. Resumption of re-decomposition is based on Eq. (6), where  $\|A\|$  is computed once before the simulation, and  $\kappa(A)$  is replaced by a manually defined value. On line calculation of  $\kappa(A)$  or even  $\|A\|$  is costly, and high precision is not indispensable for these parameters since another parameter  $\varepsilon$ , which is the *resultant* residue of Newton iteration, cannot be precise. The linear solver algorithm is as follows:

```
/* Approximated LU decomposition */
```

```
Predict Newton iteration's relative precision  $\varepsilon$ 
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If  $(\delta_0 \geq \sqrt{\varepsilon k})$  then
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Let  $n = 2$  and  $\delta = \sqrt{\varepsilon k}$ 
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else
    Let  $n = 1$  and  $\delta = \varepsilon k$ 
For (every gate)
    If ( $\|\tilde{A} - A\|/\|A\| \geq \delta$ ) then
        Re-decompose the block
        Accumulate  $N_i$  into the global block
Decompose the global block
    /* Iterative solution */
Let  $\mathbf{x} = \tilde{A}^{-1}\mathbf{b}$ 
For ( $i = 1; i < n; i ++$ )
    Let  $\mathbf{x} = \tilde{A}^{-1}(\mathbf{b} - A\mathbf{x})$ 

```

where  $\delta_0$  is a user-definable constant and is the upper bound of error rate  $\|E\|/\|A\|$ , and  $k$  replace  $1/\kappa(A)$ . If  $\sqrt{\varepsilon k}$ , which is the required precision for two-time iteration (Eq. (6)), does not exceed  $\delta_0$ , then two-time iteration is employed, and otherwise one iteration is conducted. Note that  $\delta_0 = 0$  enforce a single iteration, and  $\delta_0 = 1$  enforce twice iterations.

### *Experimental results*

The algorithm is implemented on a Josephson junction circuit simulator, and a QFP[8] 4-bit adder with 909 nodes is simulated. First the effects of  $\delta_0$  and  $k$  are measured. Figure 4 is a plot of time for several  $\delta_0$ 's and  $k$ 's. The newton iteration increases with  $k$  and linear iteration increases with  $\delta_0$ , and the minimum time is at  $\delta_0 = 10^{-4}$  and  $k = 0.5$ . The detailed data at this optimum point is in Table 1. The LU decomposition rate is halved and Linear solution time becomes 2/3 of the conventional method. Here Linear iteration per Newton iteration is unity, and therefore the algorithm is *not* an iterative method at this point.

Next the effects of simulation precision and time step are measured. Figure 5 is the LU decomposed rate for several time steps and precisions. The most interesting is the peak at  $p = 10^{-4}$ . The LU decomposed rate increases as the precision becomes higher, but abruptly goes down when Linear iteration per Newton iteration becomes more than unity. The reason why the peak is at  $p = 10^{-4}$  is  $\delta_0 = 10^{-4}$  is selected. Figures 6 and 7

prove that the LU decomposition peaks appear at  $p \approx \delta_0$ , which give the minimum time at the same time.

The following facts are founded through the above experiments: (1)  $\delta_0$  should be same as the simulation precision or smaller, where LU decomposition rate is maximized and no more than one Linear iteration is conducted per Newton iteration. (2) 0.5 for  $k$  has been the best. Larger  $k$  reduces LU decomposition rate, but 1.0 is too large. The potimum parameter has reduced the linear solution time into 2/3 of the conventional method.

#### 4. Conclusion

This paper introduces the multi-level iteration concepts into circuit simulation. The coefficient matrix in circuit simulation is bordered block-diagonal, where diagonal blocks correspond with gates and border diagonal block corresponds with global connection. Linear equation is solved by iteration with approximated matrices which were precise matrices of some steps before. This scheme is effective when only a part of gates shift their states rapidly, and such situation is expected especially in memory and CMOS circuits. The proposed algorithm has been implemented in a Josephson junction circuit simulator, and has reduced linear solution time into 2/3 of the conventional LU decomposition. Future works are application to semiconductor circuits, implementation of other approximation schemes, and extension of the multi-level concepts into the levels of non-linear equations and ordinaly-differential equations.

#### References

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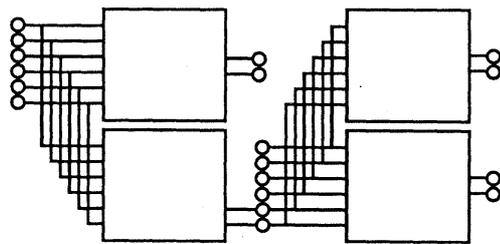
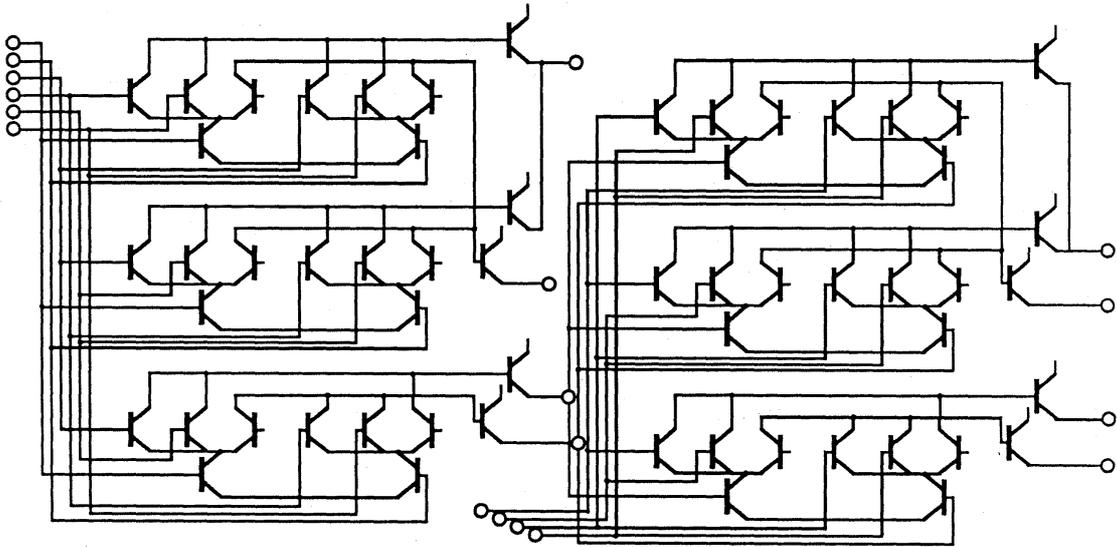


Figure 1. Detailed Circuits and Global Connection

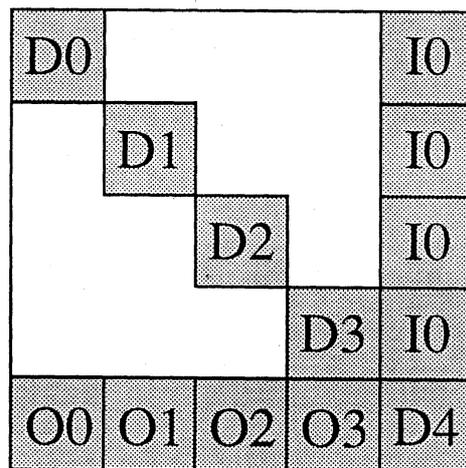


Figure 2. A Boardered Block-Diagonal Matrix

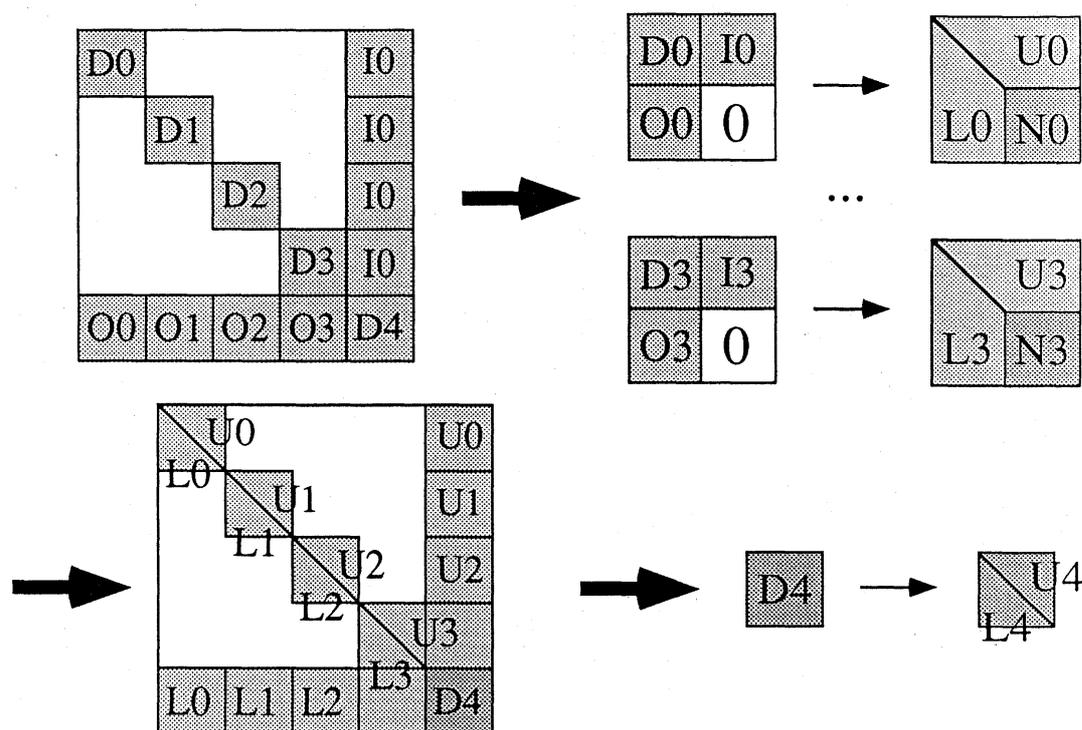


Figure 3. The Block LU Decomposition for a Boardered Block-Diagonal Matrix

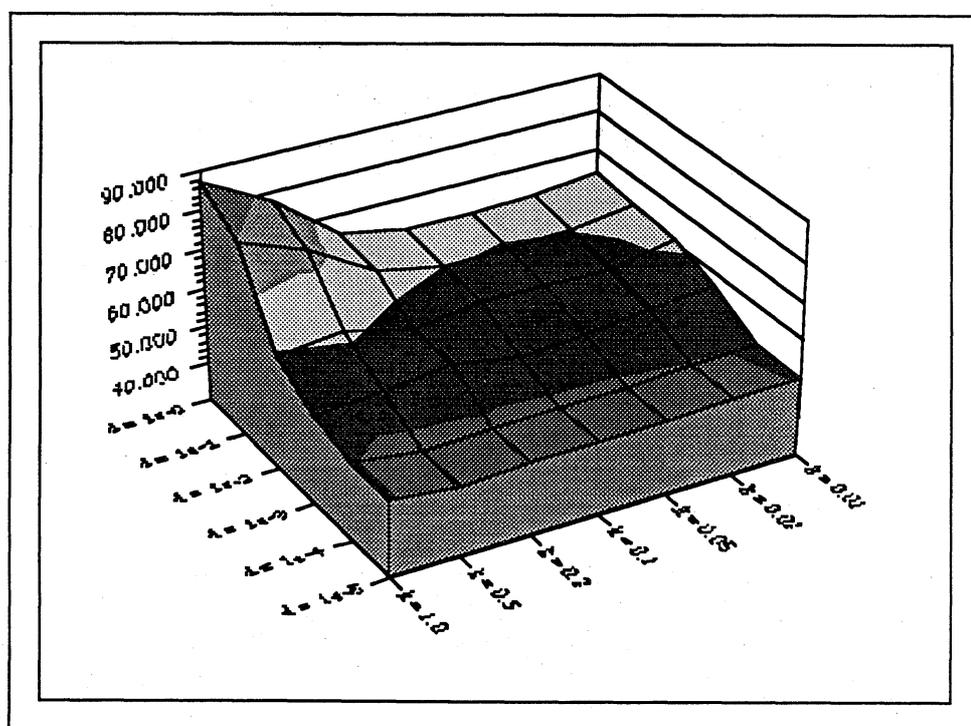


Figure 4. Time as a function of  $\delta_0$  and  $k$

Table 1. Multi-level and conventional method

	multi-level	convention
Total time	47.8	56.7
Euler time	11.1	10.6
Newton time	9.2	8.6
Model time	5.4	6.0
Linear time	22.1	31.4
Newton iter	769	754
LU decomp	327098	684632
LU dcmp rate	0.468	1.000

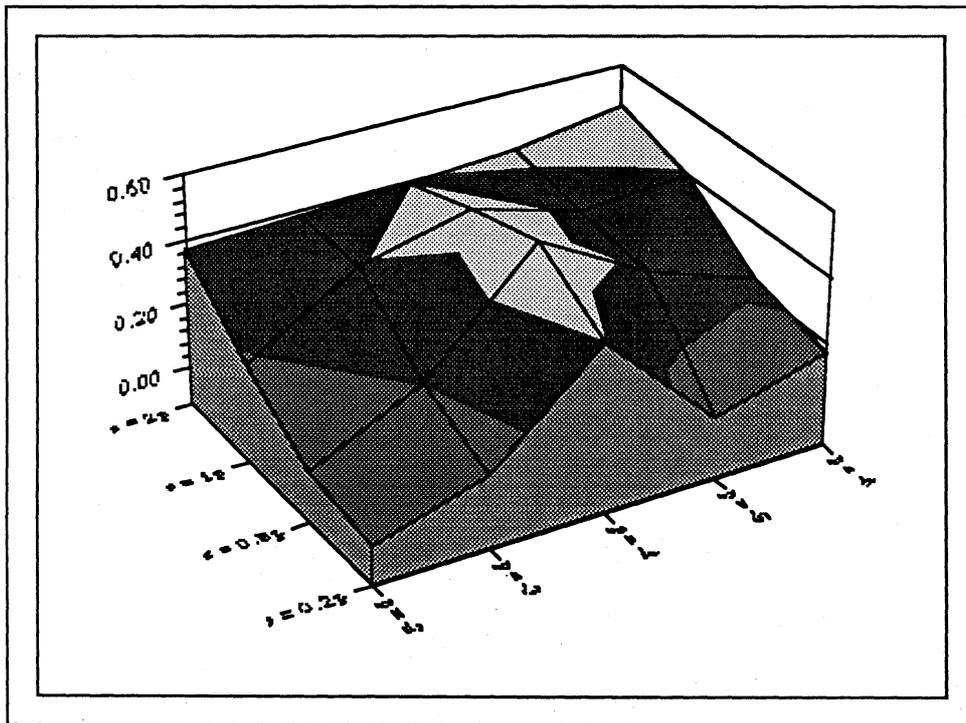


Figure 5. LU decomp rate as a function of time step and precision

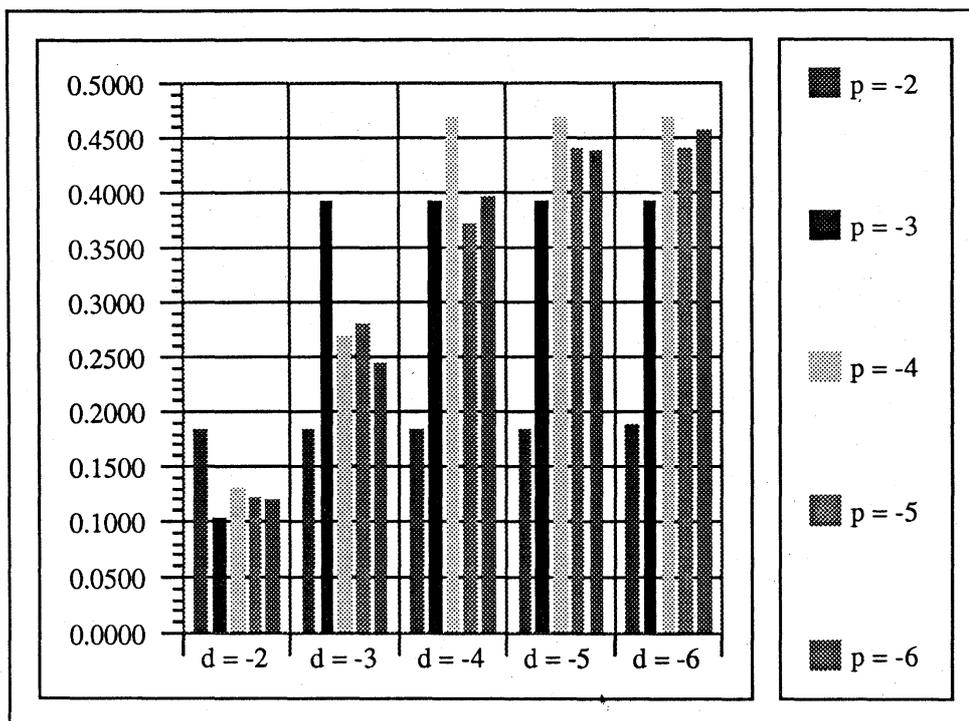


Figure 7 LU decomp rate as a function of  $\delta_0$  and precision

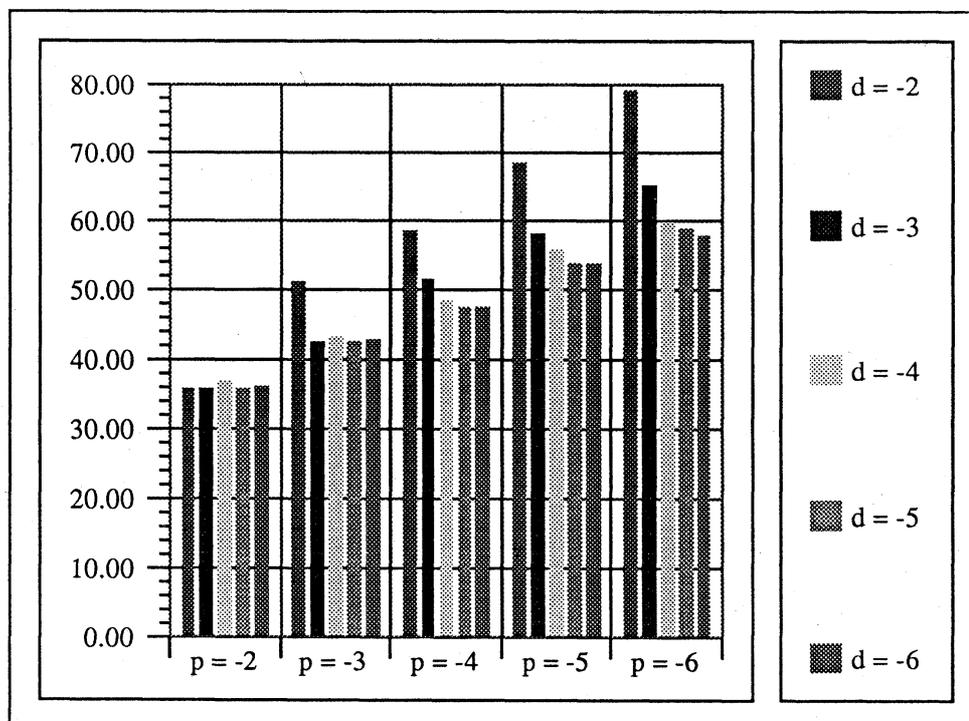


Figure 8. Time as a function of  $\delta_0$  and precision