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Program for Internalization of Research 2018

Joint Project "Machine Learning to Improve the Reliability of Complex Systems"

Statistical Analysis of the Efficiency of an Integrated Voltage Regulator by means of a Machine Learning Model Coupled with Kriging Regression

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Intro: design process and needs

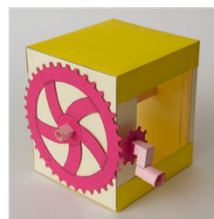
- Robust designs require assessment against uncertainty
- Optimize design to achieve better product performance
- Need for a **computational model**, i.e. a procedure (e.g., analytical formula, algorithm, ...) computing quantities of interest from input parameters



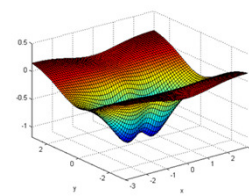
Model
parameters x



$$y = M(x)$$



Response y



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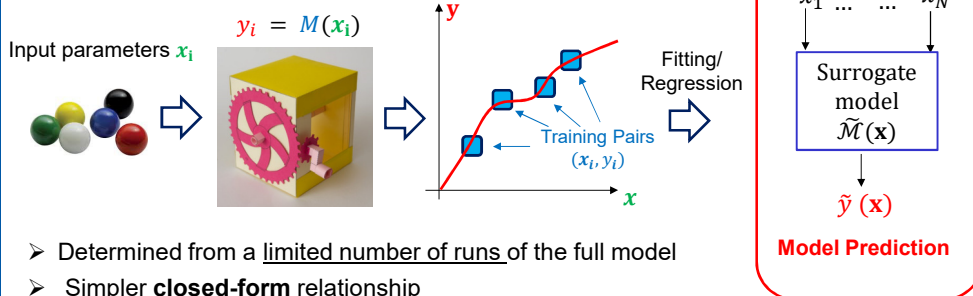
The crux of the matter

- **Computational models** are demanding in terms of memory and CPU time
- **Statistical simulations** are necessary for both
 - the assessment of the design robustness w.r.t. uncertainty and variability
 - the performance optimization



Surrogate Modeling

- A **surrogate model** \tilde{M} is an approximation of the **full-computational model** M



- Determined from a limited number of runs of the full model
- Simpler **closed-form** relationship
- **Faster** than the full-model M

Several **fitting techniques** are available

Least Squares Support Vector Machines (LS-SVM)

- ❑ **Machine learning** technique for both **classification** and **regression**
- ❑ **Kernel method** mapping data from the vector space to the feature space
- ❑ The # of unknowns is **independent** from **problem dimensionality (non-parametric regression)**

Generic formulation

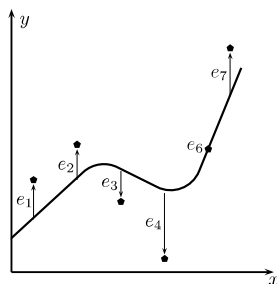
$$\mathcal{M}(\mathbf{x}) = \sum_{i=1}^L \alpha_i K(\mathbf{x}_i, \mathbf{x}) + b$$

The **response** $y = \mathcal{M}_{LS-SVM}(\mathbf{x})$ is given as the **linear combination** of the kernel evaluated at the training samples \mathbf{x}_i .

- **Linear kernel** : $K(\mathbf{x}, \mathbf{x}_i) = \mathbf{x}_i^T \mathbf{x}$,
- **Polynomial kernel of degree d** : $K(\mathbf{x}, \mathbf{x}_i) = (1 + \mathbf{x}_i^T \mathbf{x} / c)^d$,
- **Radial basis function RBF kernel** : $K(\mathbf{x}, \mathbf{x}_i) = \exp(-\|\mathbf{x} - \mathbf{x}_i\|^2 / \sigma^2)$,
- **MLP kernel** : $K(\mathbf{x}, \mathbf{x}_i) = \tanh(k \mathbf{x}_i^T \mathbf{x} + \theta)$,



LS-SVM (cont'd)



$$\mathcal{M}_{LS-SVM}(\mathbf{x}) = \sum_{i=1}^L \alpha_i K(\mathbf{x}_i, \mathbf{x}) + b$$

Least squares solution

$$\begin{bmatrix} 0 & 1 & \dots & 1 \\ 1 & K(\mathbf{x}_1, \mathbf{x}_1) + \frac{1}{\gamma} & & K(\mathbf{x}_1, \mathbf{x}_L) \\ \vdots & & \ddots & \\ 1 & K(\mathbf{x}_L, \mathbf{x}_1) & & K(\mathbf{x}_L, \mathbf{x}_L) + \frac{1}{\gamma} \end{bmatrix} \begin{bmatrix} b \\ \alpha_1 \\ \vdots \\ \alpha_L \end{bmatrix} = \begin{bmatrix} 0 \\ y_1 \\ \vdots \\ y_L \end{bmatrix}$$

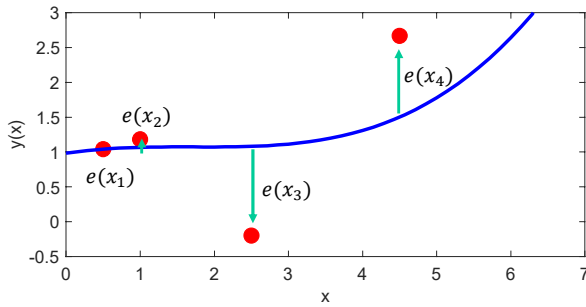
The coefficients α and b are estimated by solving a **simple linear system**

How accurate is the model prediction ???



Deterministic Regression & Error Function

- Training samples $\{(x_1, y_1), \dots, (x_4, y_4)\}$



- Build a **surrogate mode** via a **deterministic regression**

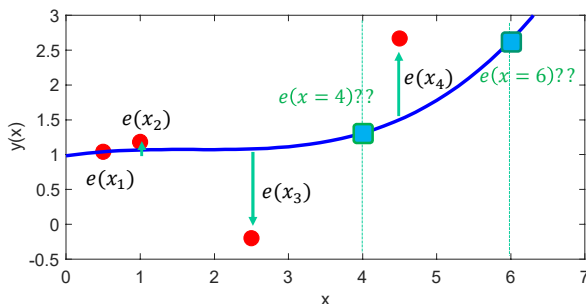
$$y_i = M_{LS-SVM}(x_i) + e(x_i)$$

Surrogate	Model
Model	Error



Deterministic Regression & Error Function

- Training samples $\{(x_1, y_1), \dots, (x_4, y_4)\}$



- Build a **surrogate mode** via a **deterministic regression**

$$y_i = M_{LS-SVM}(x_i) + e(x_i)$$

Surrogate	Model
Model	Error

- Model Prediction

$$y(4) \approx M_{LS-SVM}(4) + ??$$

$$y(6) \approx M_{LS-SVM}(6) + ??$$

the regression error $e(x)$ is only known on the training samples x_i

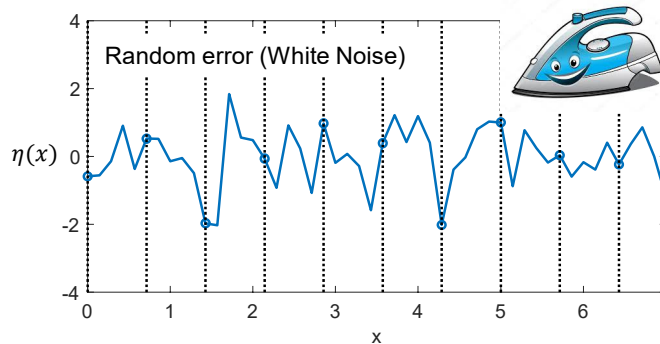
How accurate is the prediction?
Confidence bounds are needed!!!



Probabilistic Interpretation

We can think of the error function $e(x)$ in a probabilistic sense

In practice, error is a smooth function

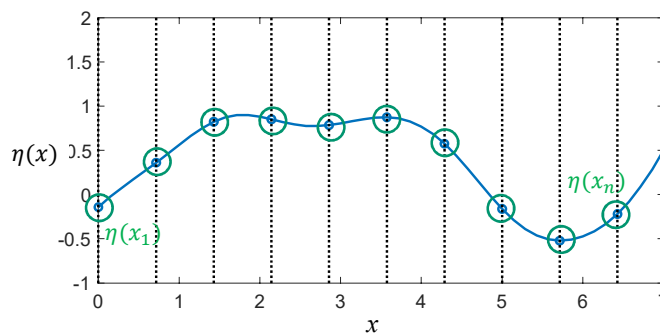


Probabilistic Interpretation

We can think of the error function $e(x)$ in a probabilistic sense

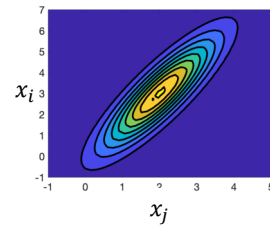
Assumption:

$e(x)$ is **smooth** → The values $\eta(x_1), \dots, \eta(x_n)$ are **correlated**



Correlation via Covariance function, e.g.,

$$k(x_i, x_j) = \sigma_f^2 \exp\left(-\frac{(x_i - x_j)^2}{2\sigma_f^2}\right)$$

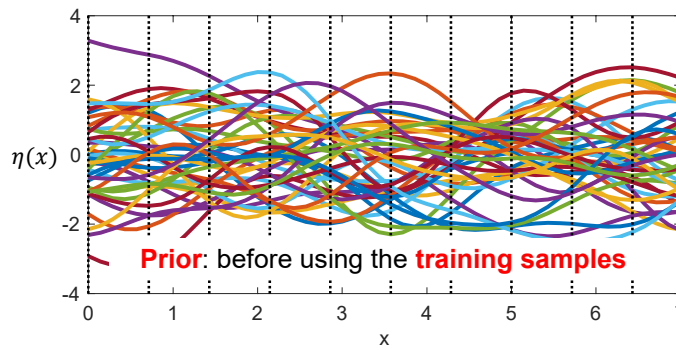


Probabilistic Interpretation

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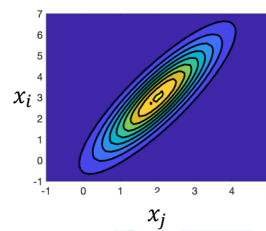
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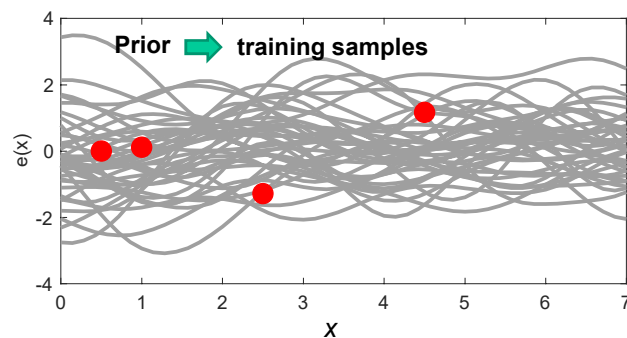
Correlation via Covariance function, e.g.,

$$k(x_i, x_j) = \sigma_f^2 \exp\left(-\frac{(x_i - x_j)^2}{2\sigma_l^2}\right)$$



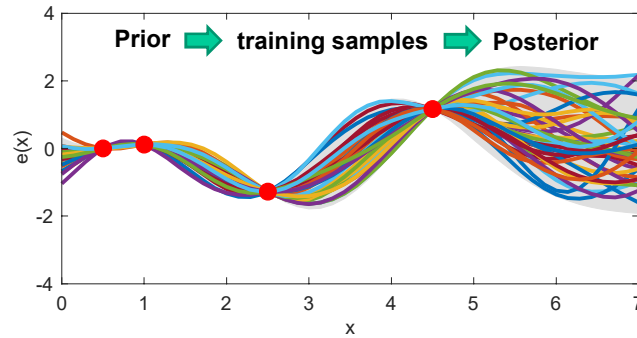
Gaussian Process (GP) Regression: from Prior to Posterior

- The value of the error $e(x_i)$ is known on the **training samples** $e(x_i)$



GP Regression: from Prior to Posterior

- The value of the **error** $e(x_i)$ is known on the **training samples** $e(x_i)$
- Discarding all the functions not compatible with the training samples

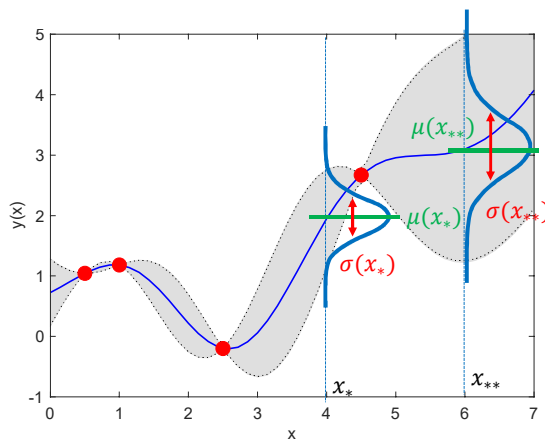


We consider **only all functions fitting our data**
 Such functions can be described in terms of a **probability law** →
probabilistic model



GP Regression & Probabilistic Model

- The **resulting model** combines the **deterministic regression** M_{LS-SVM} with a **probabilistic model** of the error function $e(x)$



The model provides for any value x_* a **distribution** [3]

$$M(x_*) \sim N(\mu(x_*), \sigma^2(x_*))$$

most probable value **confidence**
value of the error **bounds**

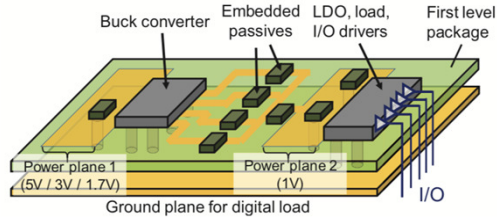
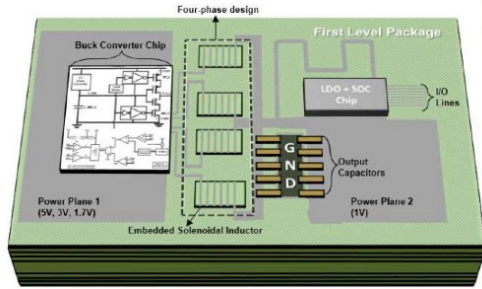
GP allows converting any **regression-based deterministic model** into a **probabilistic one**

[3] C. E. Rasmussen and C. K. I. Williams, Gaussian Processes for Machine Learning, MIT Press, Cambridge, Massachusetts, 2006.



Integrated Voltage Regulator (IVR)

- System-in-package (SiP) solution with buck converter, low-dropout/load and an integrated inductor on an organic package [4]



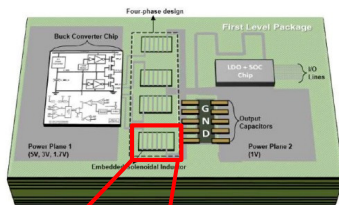
- The buck converter is used to drop the voltages of the power plane 1 to the level required by the power plane 2

The converter efficiency depends on the integrated inductor

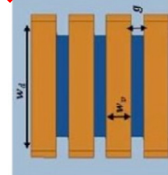
[4] H. M. Torun, et al., "A Global Bayesian Optimization Algorithm and Its Application to Integrated System Design," in *IEEE Trans. Very Large Scale Integr. (VLSI) Syst.*, vol. 26, no. 4, pp. 792–802, April 2018.



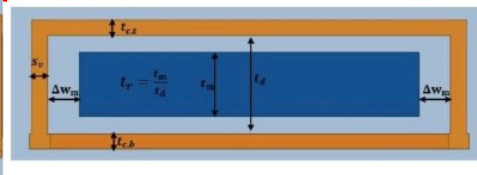
Embedded Solenoidal Inductor [5]



Top View



Lateral View



CONTROL PARAMETERS OF SOLENOIDAL INDUCTOR

Uniform random variables	Unit	$U [Min; Max]$
Gap between windings	mil	$U [4; 6]$
Size of via	μm	$U [80; 120]$
Copper Trace Width	mil	$U [9; 11]$
Copper Thickness Bottom	μm	$U [64; 96]$
Copper Thickness Top	μm	$U [64; 96]$
Dielectric Thickness	μm	$U [180; 220]$
Dielectric Width	mil	$U [59.4; 60.6]$
Magnetic Core Width offset	mil	$U [9; 11]$

The IVR efficiency has been investigated by considering 8 uniformly distributed parameters

[5] R. Trincherò, et al., "Machine Learning and Uncertainty Quantification for Surrogate Models of Integrated Devices With a Large Number of Parameters," in *IEEE Access*, vol. 7, pp. 4056–4066, 2019.



IVR Results

- A subset of $L = 200$ training samples is selected via Latin Hypercube Sampling
- The surrogate model predictions are compared with the results of a MC simulation with 10000 samples

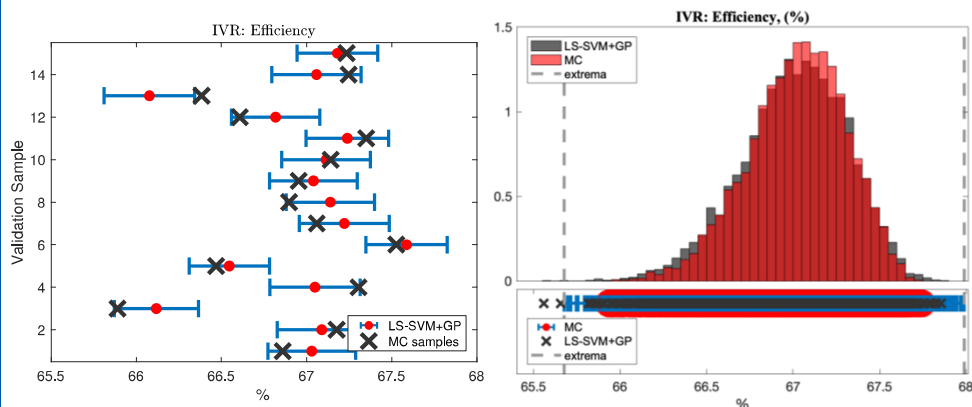
Method	Kernel Regression	RMSE	$\hat{\mu}$	$\hat{\sigma}$	t_{model}	t_{cost}
MC	–	–	67.01	0.31	–	7 days
LS-SVM	Linear	0.158	67.03	0.28	<1s	<1s
	Poly Order 2	0.166	67.04	0.29	<1s	<1s
	Poly Order 3	0.443	67.00	0.54	<1s	<1s
	RBF	0.152	67.02	0.28	1.4s	<1s
GP	–	0.162	67.02	0.28	<1s	2.4s
LS-SVM+GP	Linear	0.162	67.02	0.28	<1s	<1s
	RBF	0.156	67.02	0.28	1.5s	<1s
Sparse PC	Poly Order 9	0.170	67.02	0.28	<1s	<1s

LS-SVM and LS-SVM+GP regression with RBF kernel provides the most accurate metamodel



IVR Results (cont'd)

- The prediction and 95% confidence intervals estimated by the GP+LS-SVM (RBF) are compared with the results of a MC simulation with 10000 samples.



Excellent agreement for both the model prediction and Confidence Intervals



Conclusions

- ❑ **Surrogates** based on **Machine Learning regressions** represent effective solution for the UQ in nonlinear problems
- ❑ **Surrogates** are built from a **limited set of training samples** provided by the full-model
- ❑ **Gaussian Process regression (aka Kriging)** allows building accurate probabilistic models providing an estimation of the **model output + confidence bounds**
- ❑ **FUTURE WORK:** What is the limit in term of number of parameters?

