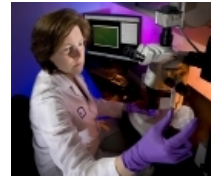
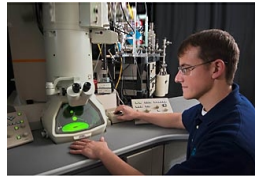


Probabilistic computing and stochastic devices



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Sandia National Laboratories

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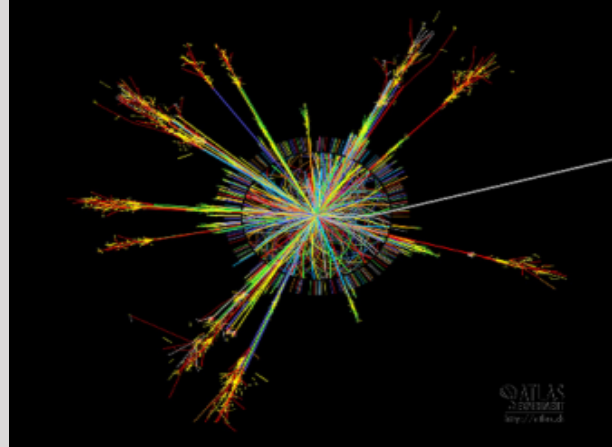
⁵University of Tennessee -
Knoxville

Probabilistic computing

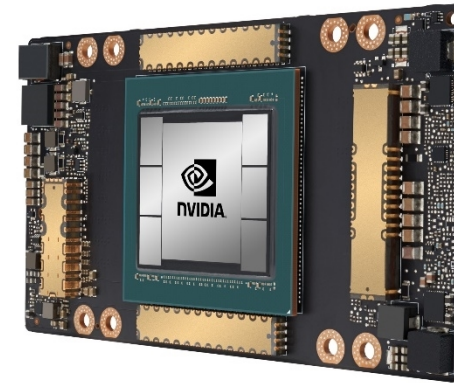


Artificial Intelligence

Which approach is
best to interpret an
ambiguous input?

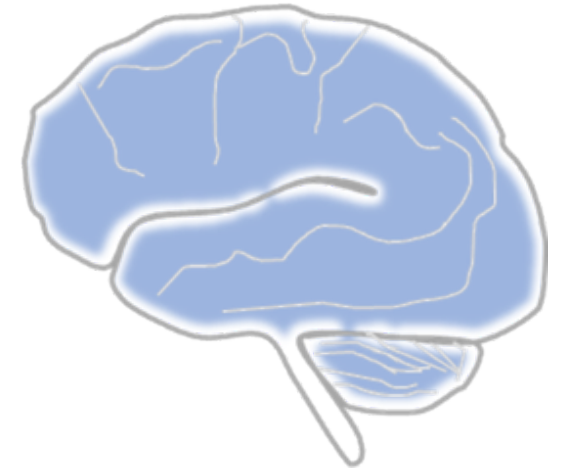


Modeling and Simulation



~20 W
~ 10^{15} events / second
Fully stochastic

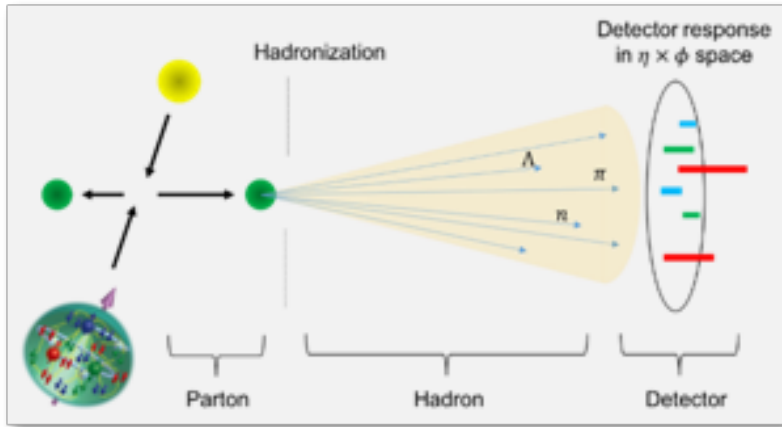
~400 W
~ 10^{13} - 10^{14} FLOPS
Run simulation many times



Combine stochastic devices with neuromorphic approaches to solve problems where probabilistic outcomes are important

Monte Carlo integration

Event generator for cosmic rays



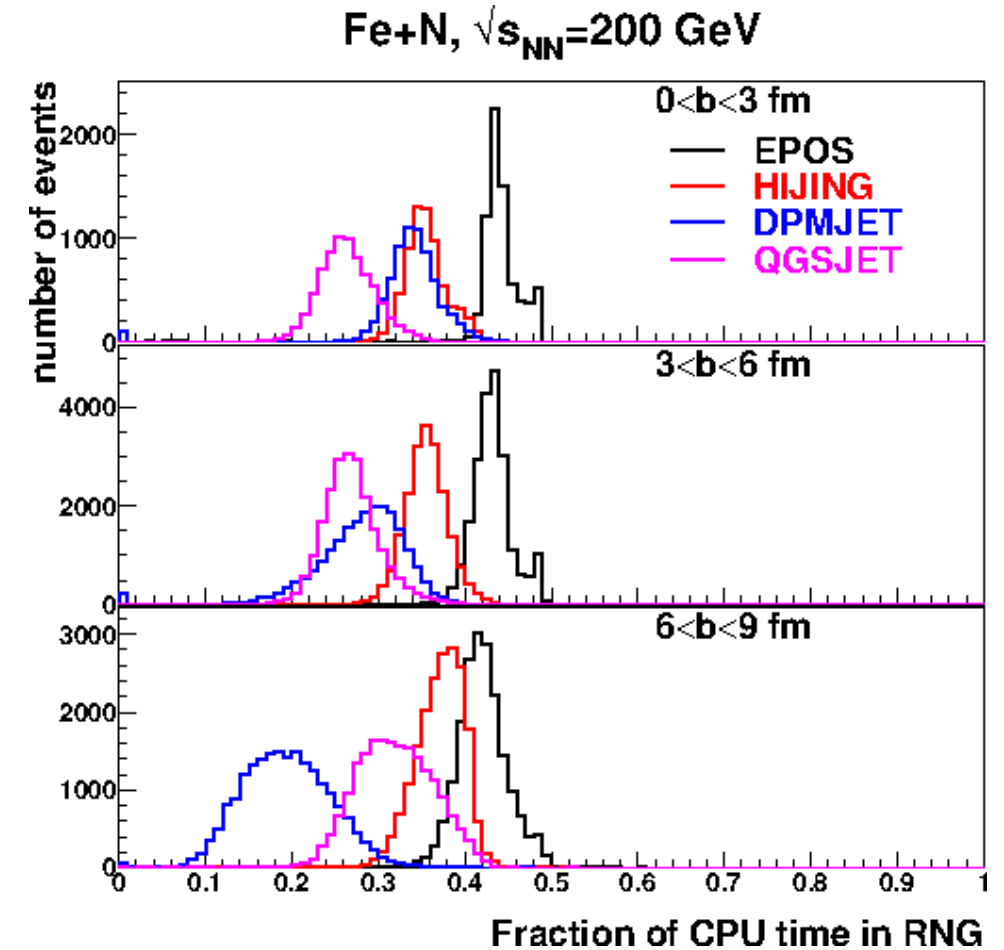
Need 10^{12} samples

~25-50% spent on
PRNG, more
including non-
uniform sampling

Six orders of magnitude efficiency moving PRNG \rightarrow TRNG

- PRNGs from standard library: $\sim 1 \mu\text{J}$
- TRNG (MTJ): $< 1 \text{ pJ}$

*L. Rehm, Phys. Rev. Applied **19**, 024035 (2023)*



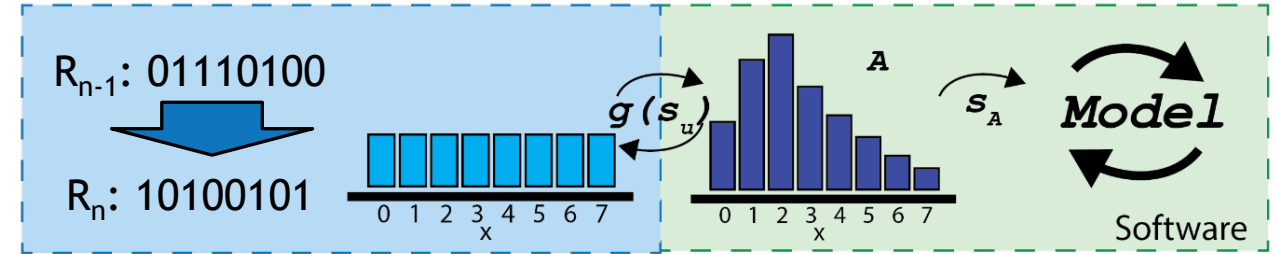
Courtesy of Les Bland

S. Misra, Adv. Mater. 2022, 2204569 (2022)

This talk

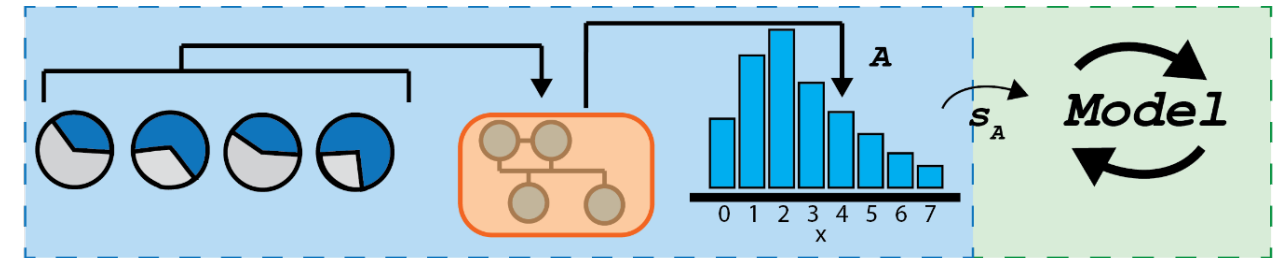
How this is done now:

- CPU generates a uniform pseudo-random number
- Numerical transformation to distribution needed
- Model runs calculation based on sample



This talk:

- TRNG directly samples distribution
- Model runs calculation based on sample

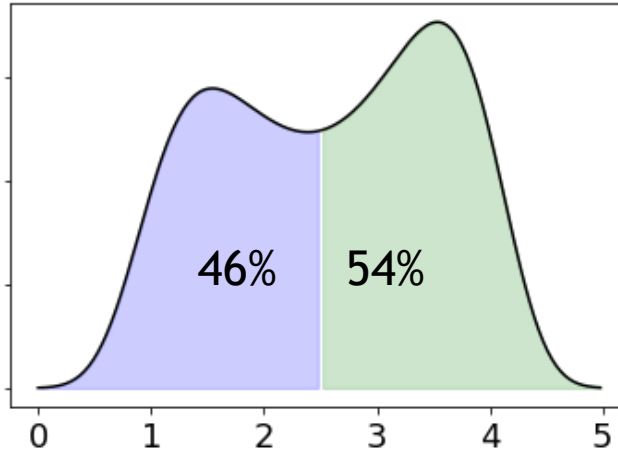


- 1) How can we directly sample a distribution?
- 2) How 'good' does a weighted coin have to be?
(magnetic tunnel junction, tunnel diode)

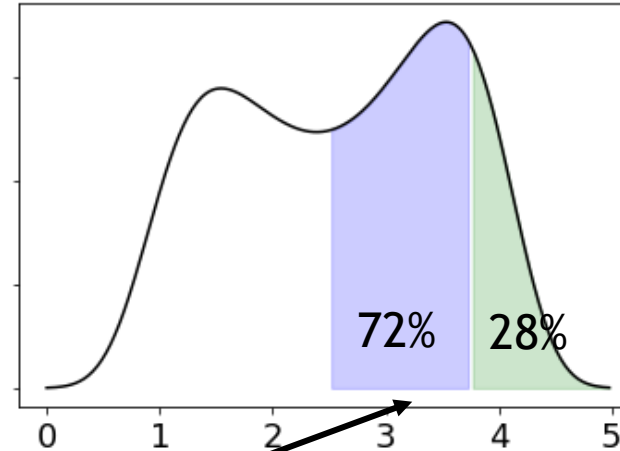
Use weighted stochastic devices to 'search' distribution

Where in the distribution should this sample come from?

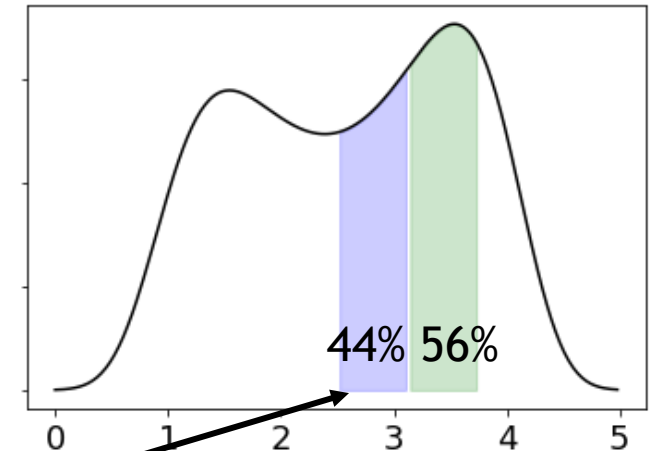
Top half or bottom half?



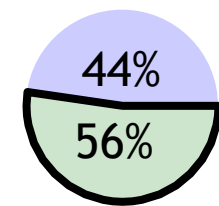
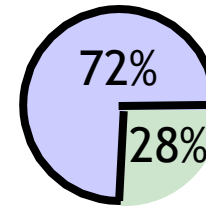
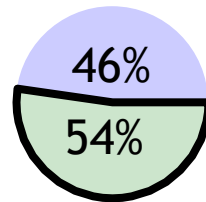
Top quarter or 3rd quarter?



...



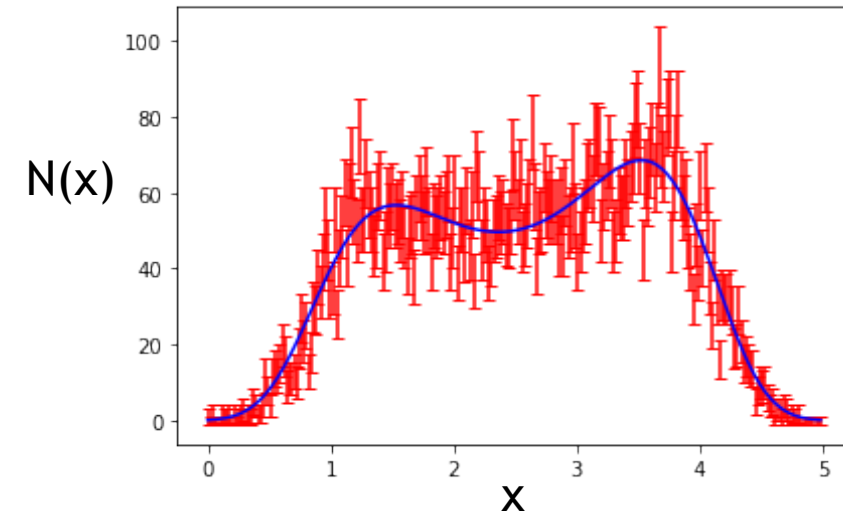
Sequence of weighted coin tosses



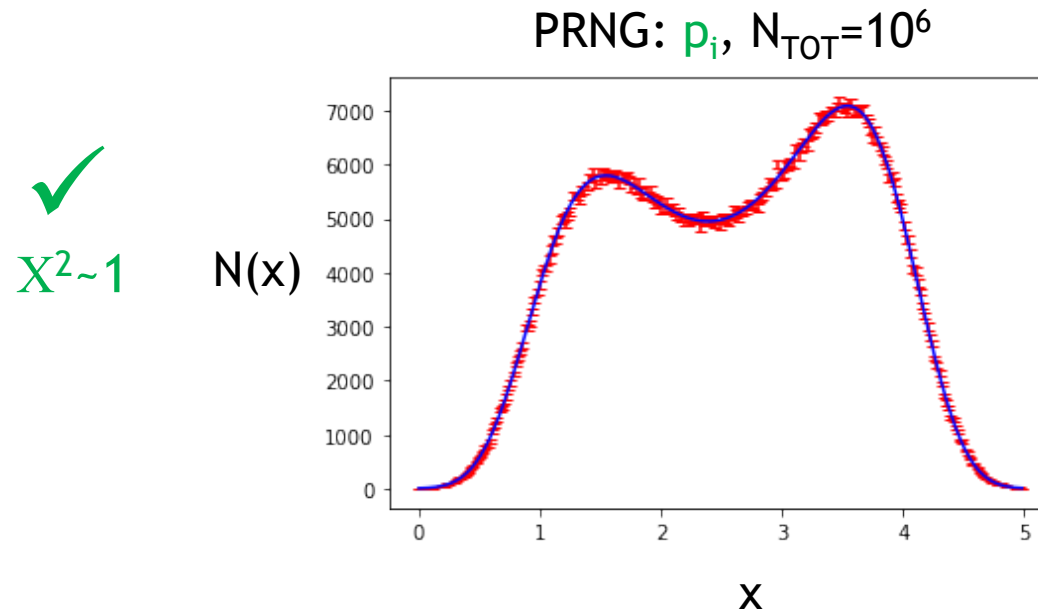
Sample well-behaved distribution on discretized domain using weighted coinflips

Quality of samples from non-uniform distribution

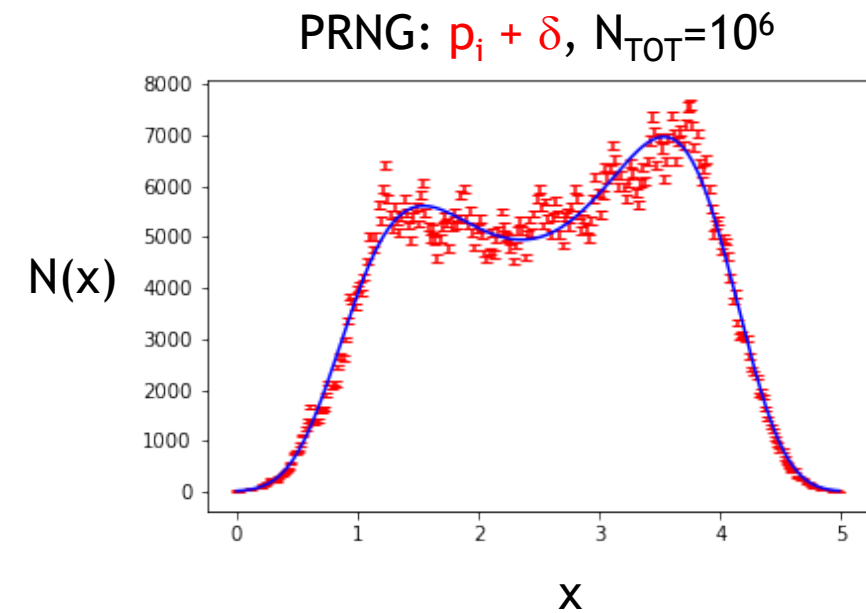
Evaluate quality of sample distribution
using curve fitting



✓
 $X^2 \sim 1$



✓
 $X^2 \sim 1$

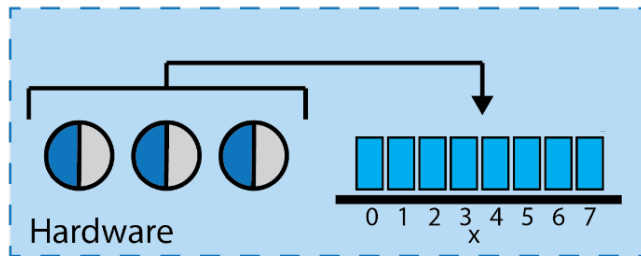


✗
 $X^2 > 1$

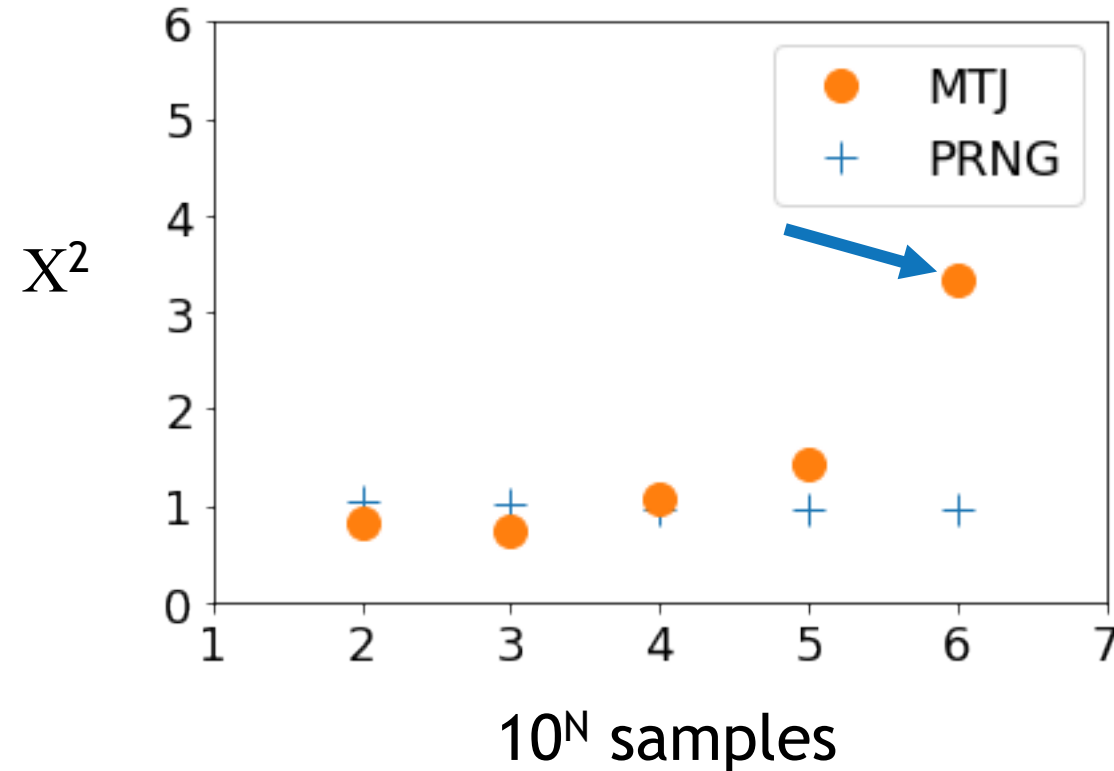
Evaluate uniform samples generated with NYU MTJ data

Evaluation scheme

1. Tune device to $p_i = 0.5$
2. Generate 6-bit uniform sample

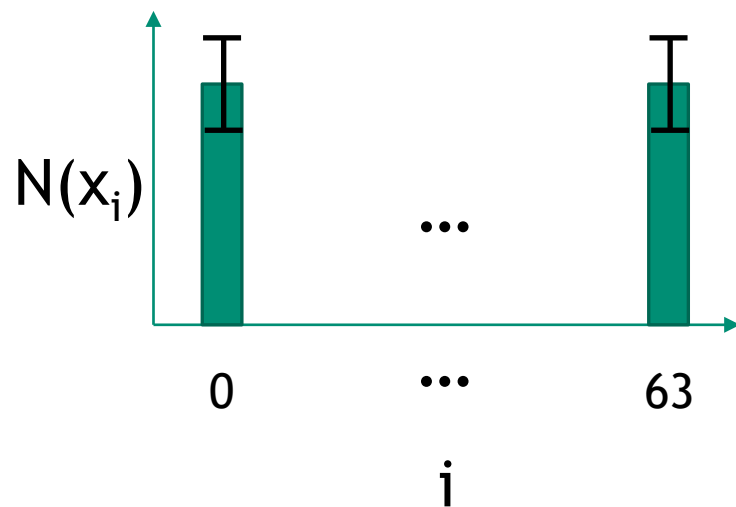


3. Fit distribution created using 10^N samples
4. Determine if $X^2 \sim 1$ for larger and larger N



Significant difference between the distribution generated by the MTJ bitstream and a uniform distribution above 10^6 samples

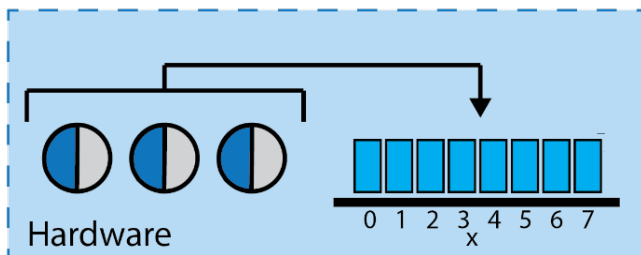
When does $X^2 > 1$?



When is your statistical error bar...

$$\sqrt{\frac{N}{2^B}}$$

Number of samples in a bin



... as big as the source of an error?

$$(\delta B) \frac{N}{2^B}$$

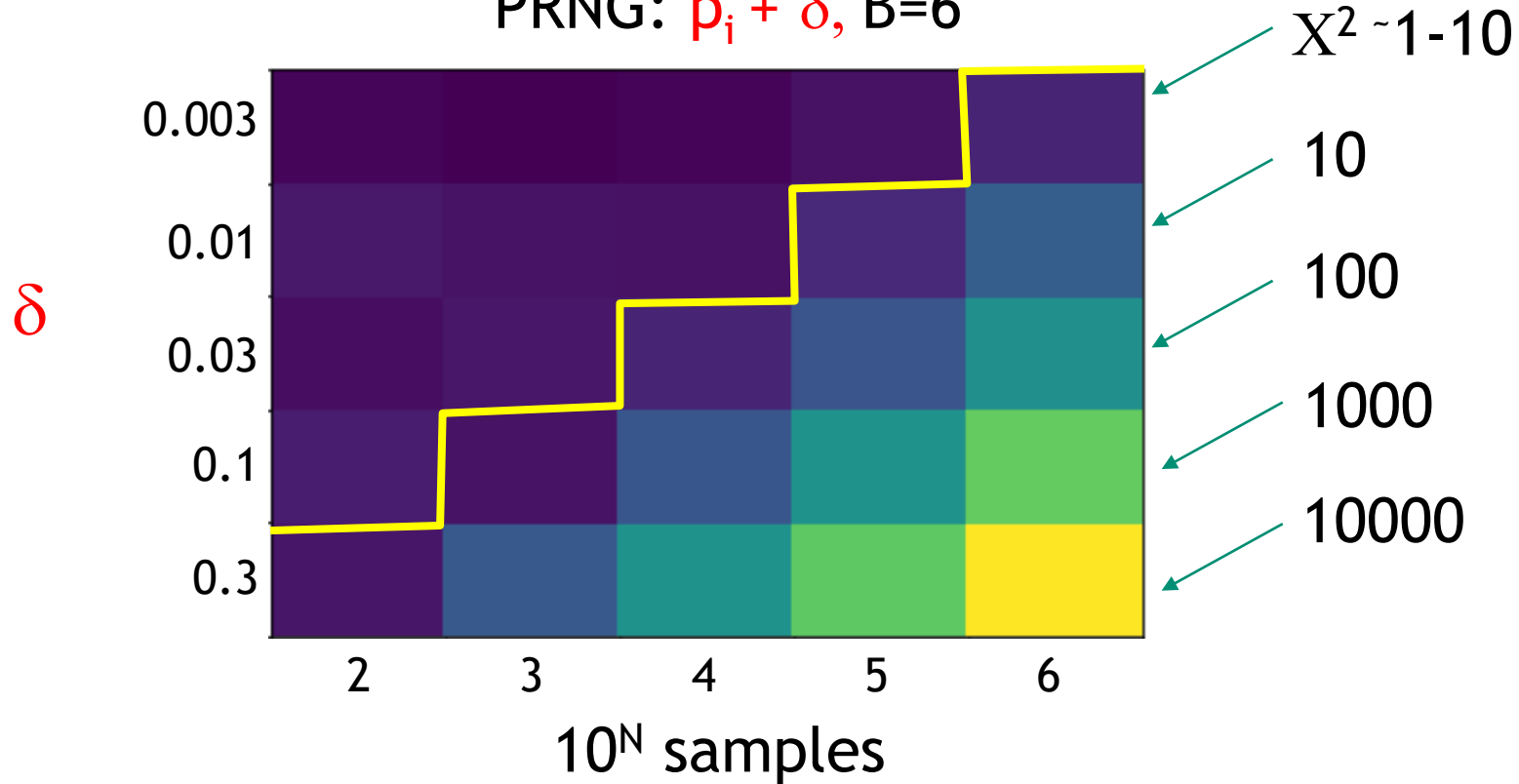
Probability of an erroneous sample

Number of samples in a bin

p_i for MTJ is $0.5025 = 0.5 + \delta$

General expression N samples of B bits with error δ

PRNG: $p_i + \delta$, $B=6$



Point at which X^2 will indicate sample distribution is different from uniform distribution

$$N\delta^2 = \frac{2^B}{B^2}$$

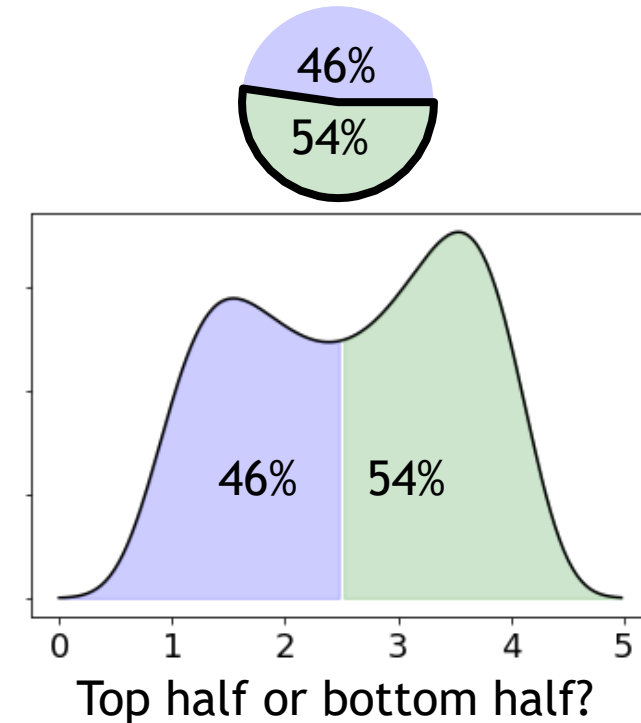
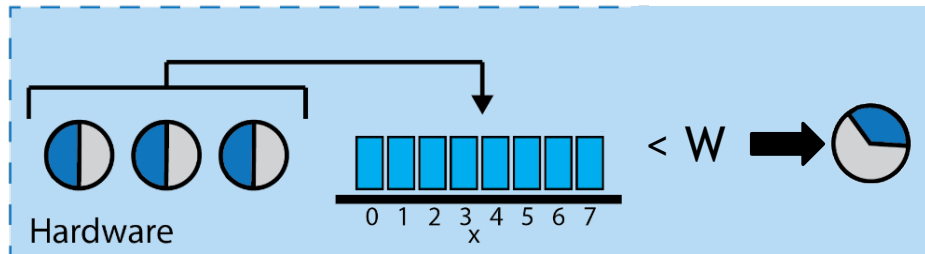
Monte Carlo example ($N = 10^{12}$, $B = 24$) requires $\delta < 0.0002$
That's untenable!!!

Generate accurate weighted coinflips for non-uniform distributions

1) Use multiple physical coinflips to produce a higher accuracy logical coinflip

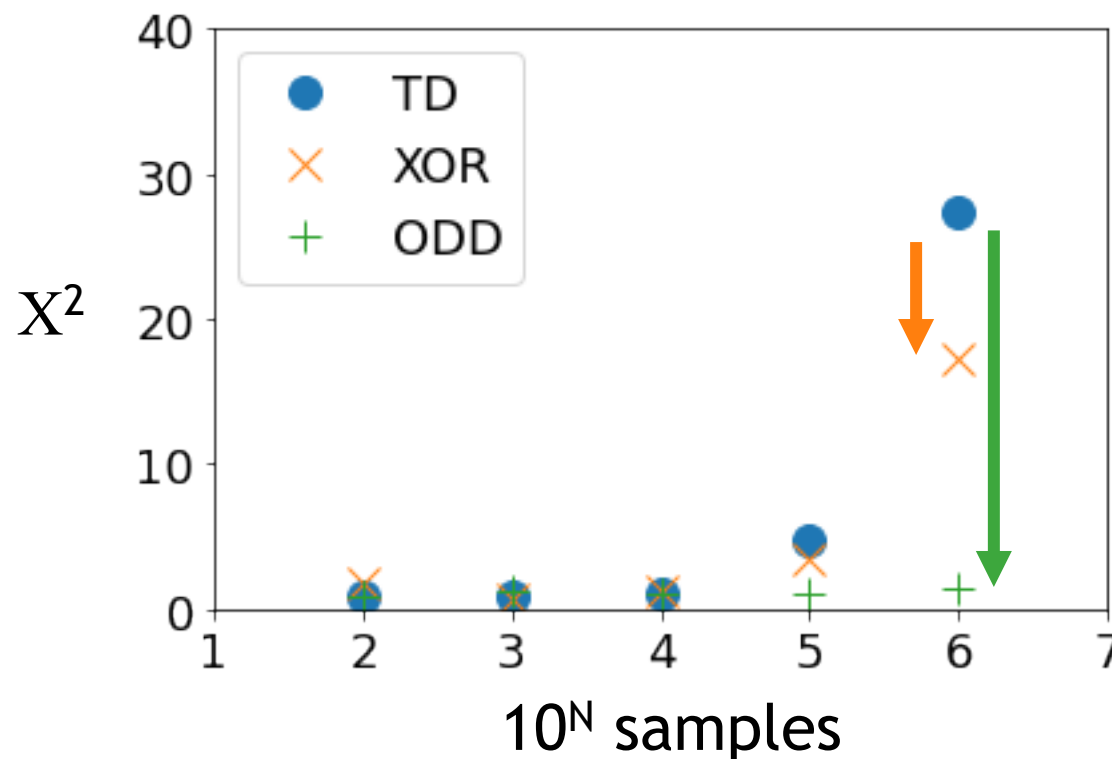
- Single coin: $p_i = 0.5 + \delta$
- XOR two coins: $p_i = 0.5 + 2\delta^2$

2) Use multiple fair coinflips to produce a weighted coinflip



Conclusion

Using many fair physical coins to generate a non-uniform sample directly works!



We are looking for postdocs:

- STM-based fabrication
- Cryogenic measurement
- Superconducting devices

Email: smisra@sandia.gov

Monte Carlo calculation of particle collisions: $N=10^{12}$ and $B=24$

Solution: 2000 physical coins directly generates a highly accurate non-uniform sample

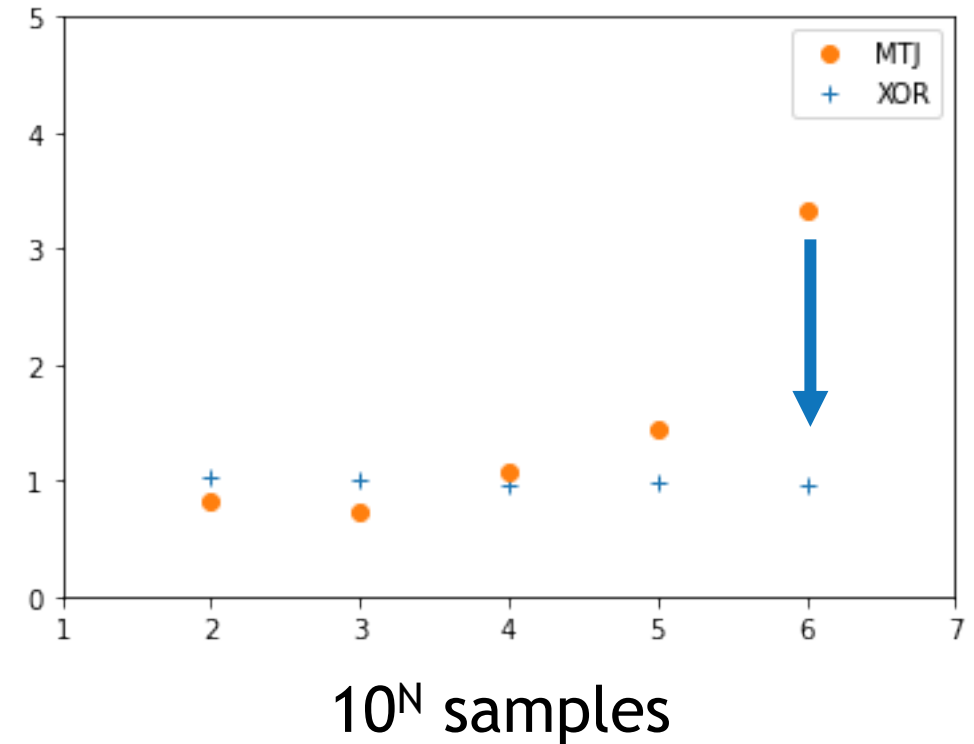
- XOR 2 coins with 1% error
- ODD of 3 coins with 1% autocorrelation
- 14 fair physical coins to 1 weighted logical coin for precision
- 3 orders of magnitude of potential energy efficiency remaining

Use XOR of two bits to improve p_i

Coin	Probability
0	$0.5 + \delta$
1	$0.5 - \delta$

Coins	Probability	XOR	Probability
0 1	$0.25 - \delta^2$	1	$0.5 - 2\delta^2$
1 0	$0.25 - \delta^2$		
0 0	$0.25 + 2\delta + \delta^2$	0	$0.5 + 2\delta^2$
1 1	$0.25 - 2\delta + \delta^2$		

X^2



XOR reduces error from δ to δ^2 - significantly relaxes demands on device

Previous physical bit was 0		first	second	third	<div> <div>P(ODD sum)</div> <div>2q-2q²</div> <div>1-2q+2q²</div> </div> <div> <div>For q=0.5+δ, error is quadratic order.</div> <div>0.5-2δ²</div> <div>0.5+2δ²</div> </div>
	001	q	Q	1-q	
	010	q	1-q	1-q	
	111	1-q	Q	Q	
	100	1-q	1-q	Q	
	101	1-q	1-q	1-q	
	110	1-q	Q	1-q	
	000	q	Q	Q	
	011	q	1-q	Q	
Previous physical bit was 1		first	second	Third	<div> <div>1-2q+2q²</div> <div>2q-2q²</div> </div> <div> <div>0.5+2δ²</div> <div>0.5-2δ²</div> </div>
	001	1-q	Q	1-q	
	010	1-q	1-q	1-q	
	111	Q	Q	Q	
	100	Q	1-q	Q	
	101	Q	1-q	1-q	
	110	Q	Q	1-q	
	000	1-q	Q	Q	
	011	1-q	1-q	Q	