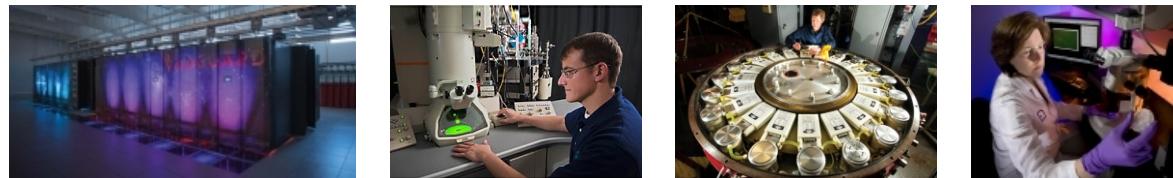




# Probabilistic computing and stochastic devices



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Knoxville



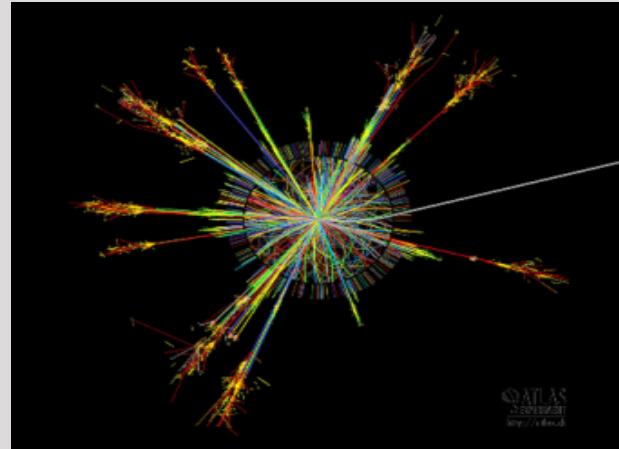
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# Probabilistic computing

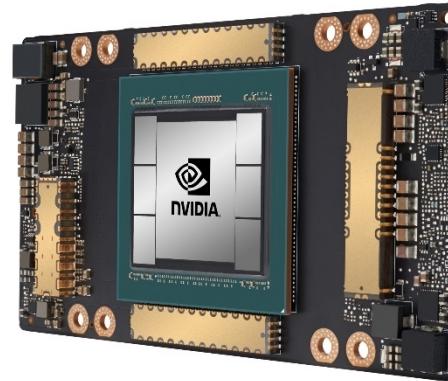


## Artificial Intelligence

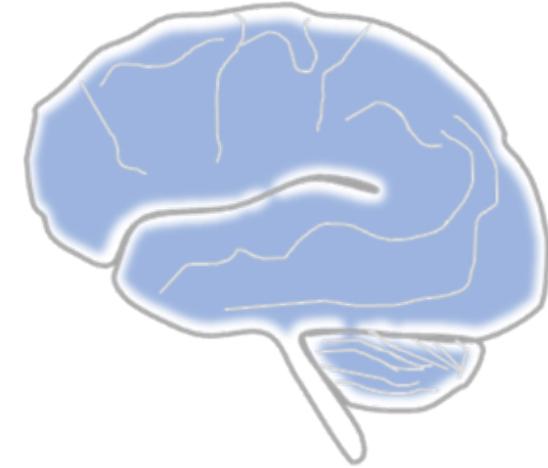
Which approach is best to interpret an ambiguous input?



## Modeling and Simulation



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

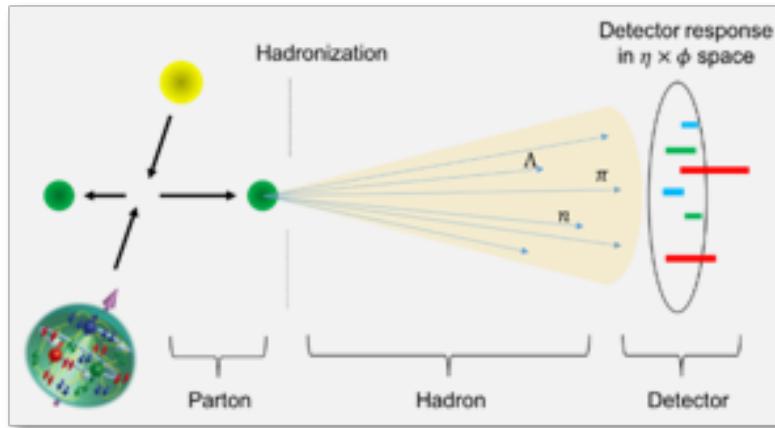


~400 W  
~ $10^{13}$ - $10^{14}$  FLOPS  
Run simulation many times

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

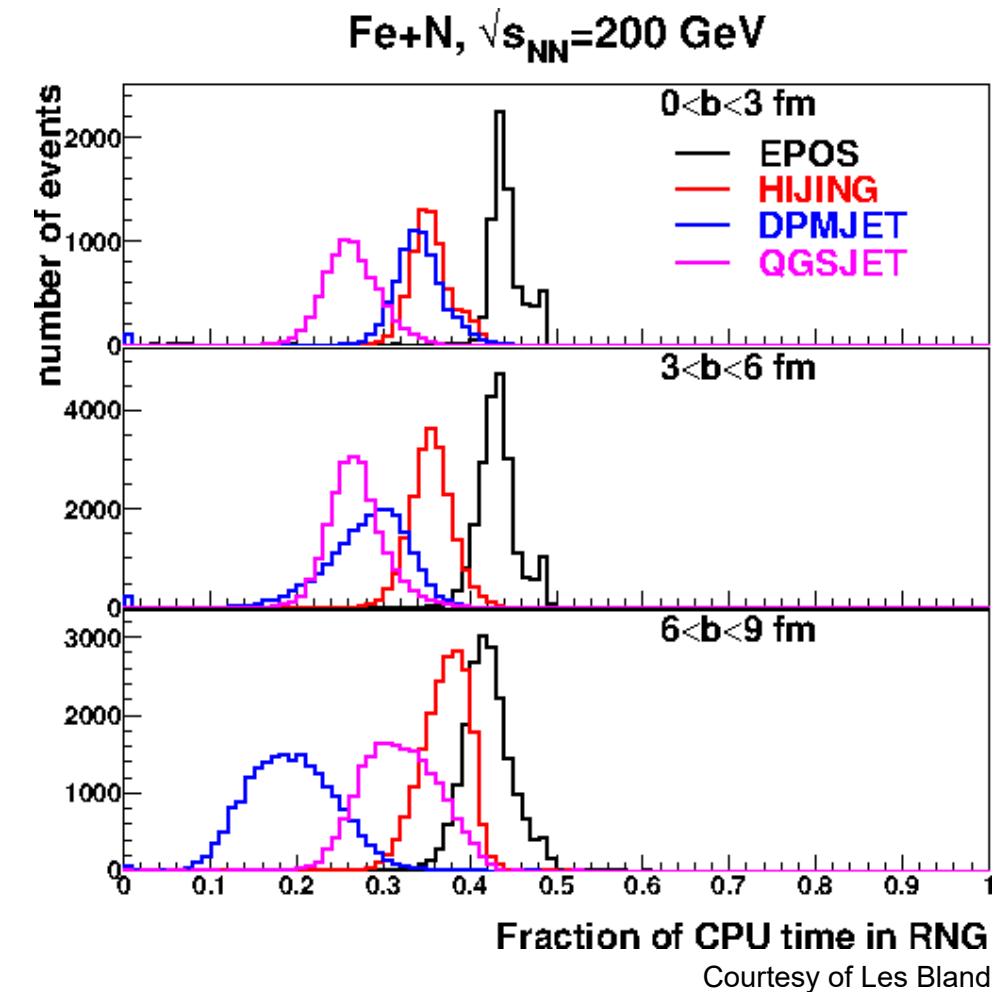
# Monte Carlo integration

## 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 → TRNG

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

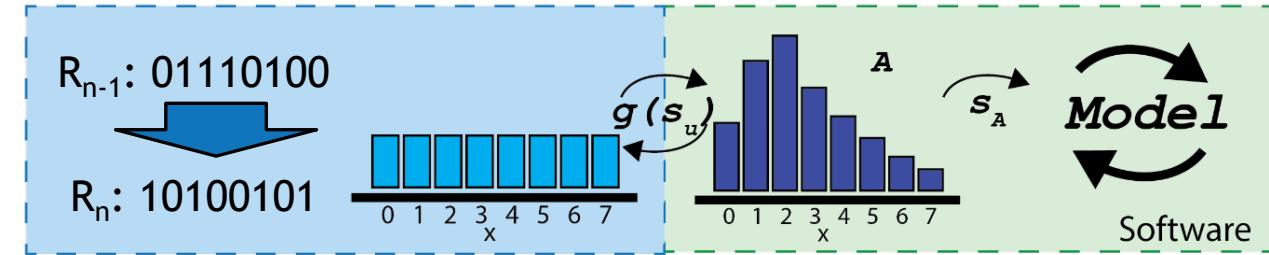
L. Rehm, Phys. Rev. Applied 19, 024035 (2023)

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

# This talk

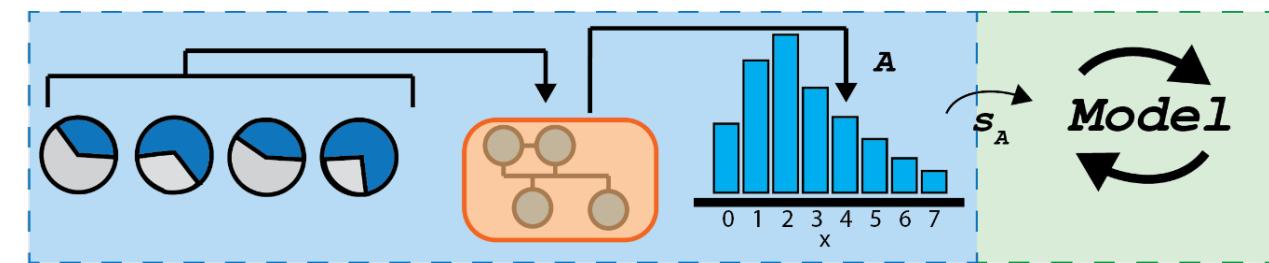
How this is done now:

- 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

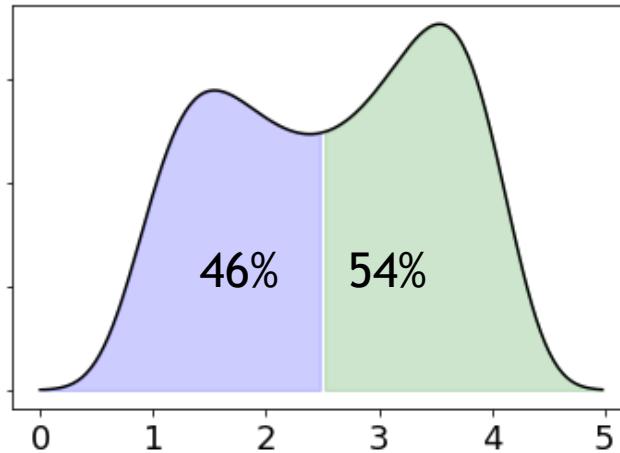


- 1) How can we directly sample a distribution?
- 2) How 'good' does a weighted coin have to be?  
(magnetic tunnel junction, tunnel diode)

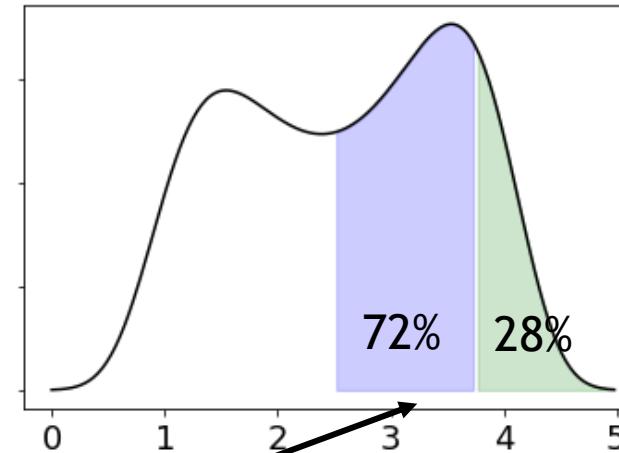
# Use weighted stochastic devices to ‘search’ distribution

Where in the distribution should this sample come from?

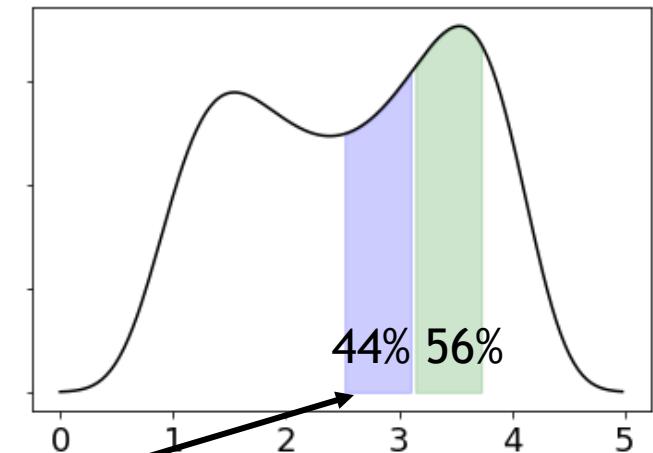
Top half or bottom half?



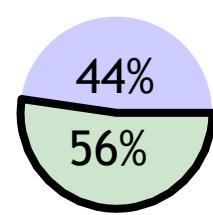
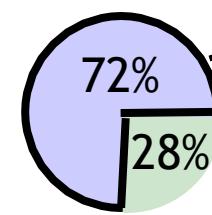
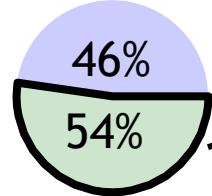
Top quarter or 3<sup>rd</sup> quarter?



...



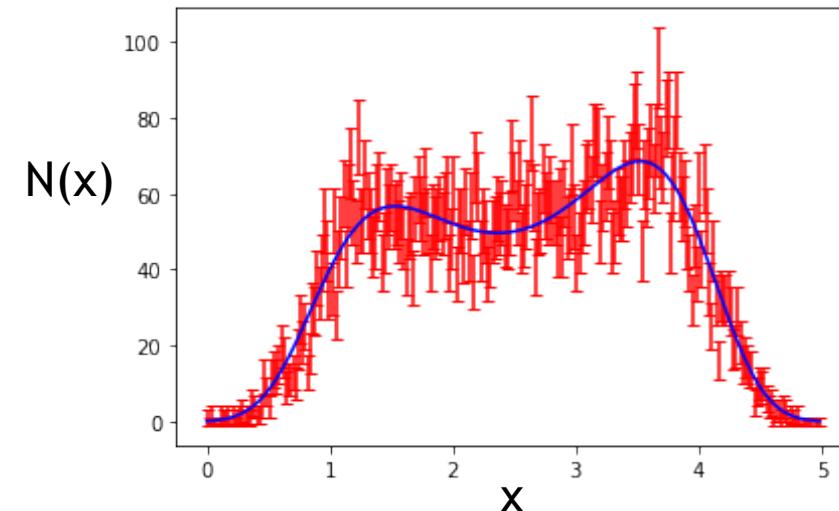
Sequence of weighted coin tosses



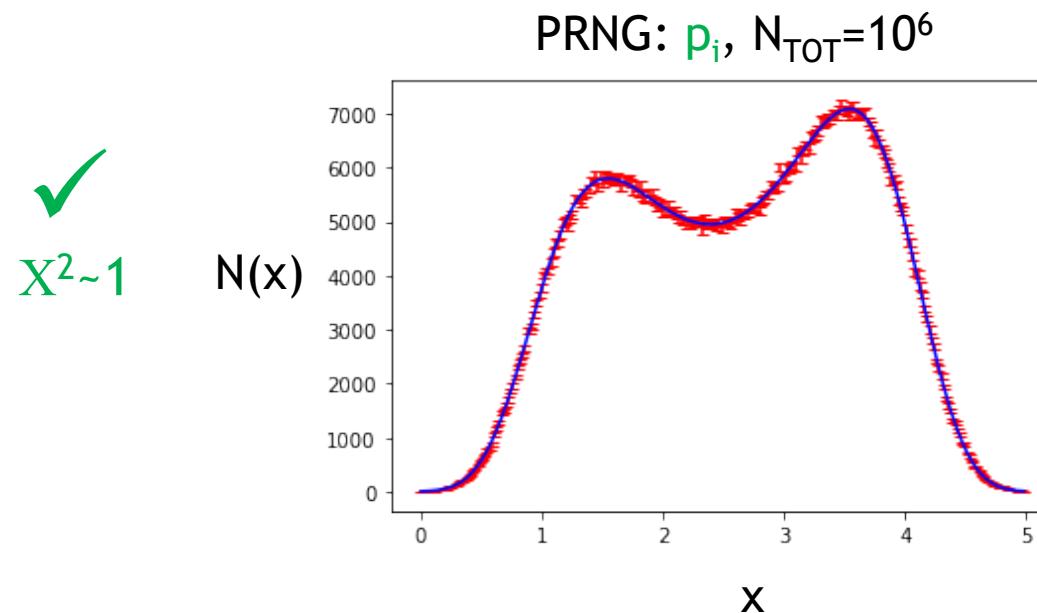
Sample well-behaved distribution on discretized domain using weighted coinflips

# Quality of samples from non-uniform distribution

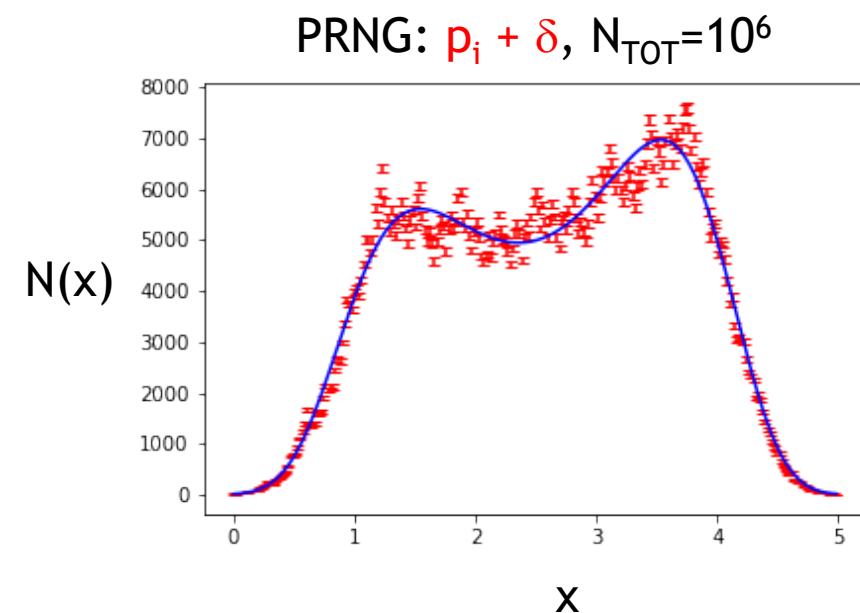
Evaluate quality of sample distribution using curve fitting



✓  
 $\chi^2 \sim 1$



✓  
 $\chi^2 \sim 1$

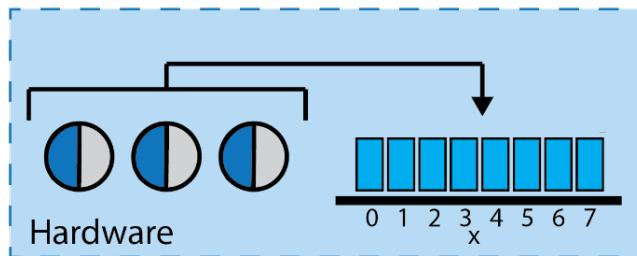


✗  
 $\chi^2 > 1$

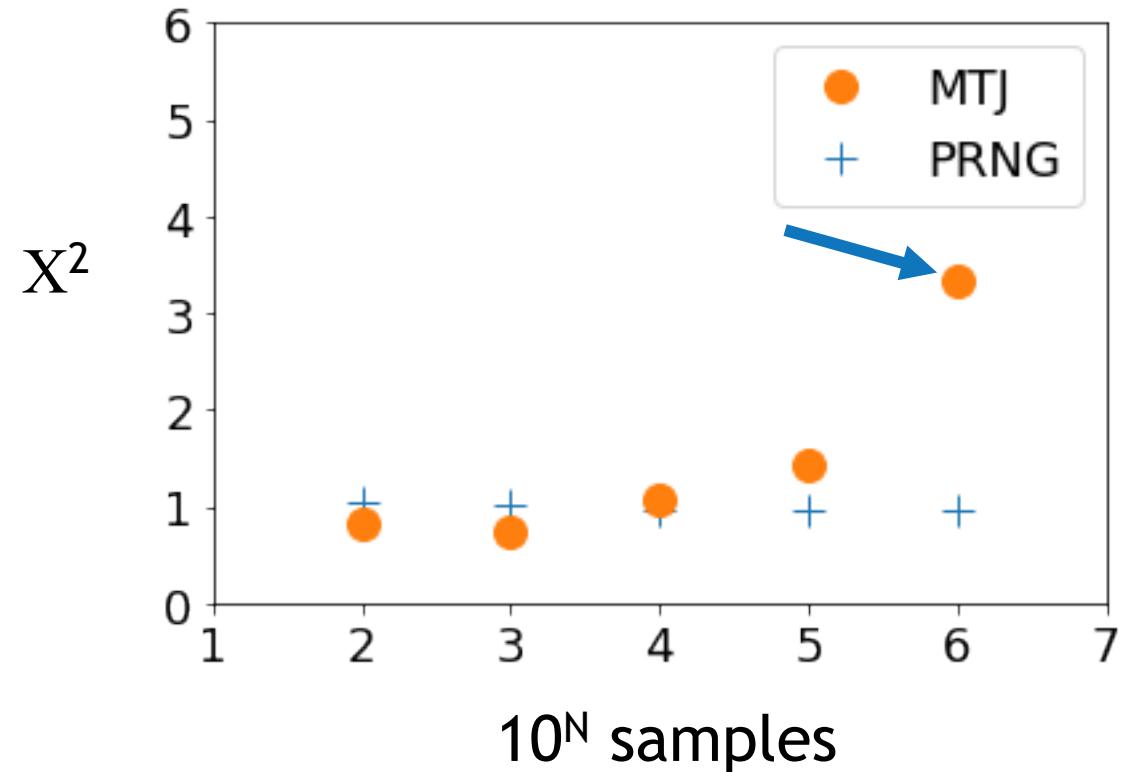
# Evaluate uniform samples generated with NYU MTJ data

## Evaluation scheme

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

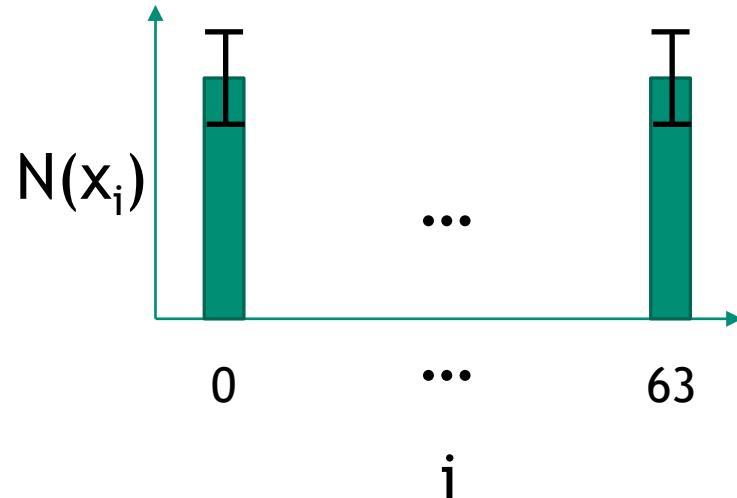


3. Fit distribution created using  $10^N$  samples
4. Determine if  $X^2 \sim 1$  for larger and larger N



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

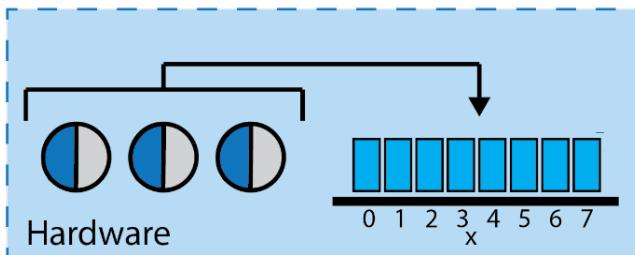
# When does $X^2 > 1$ ?



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?

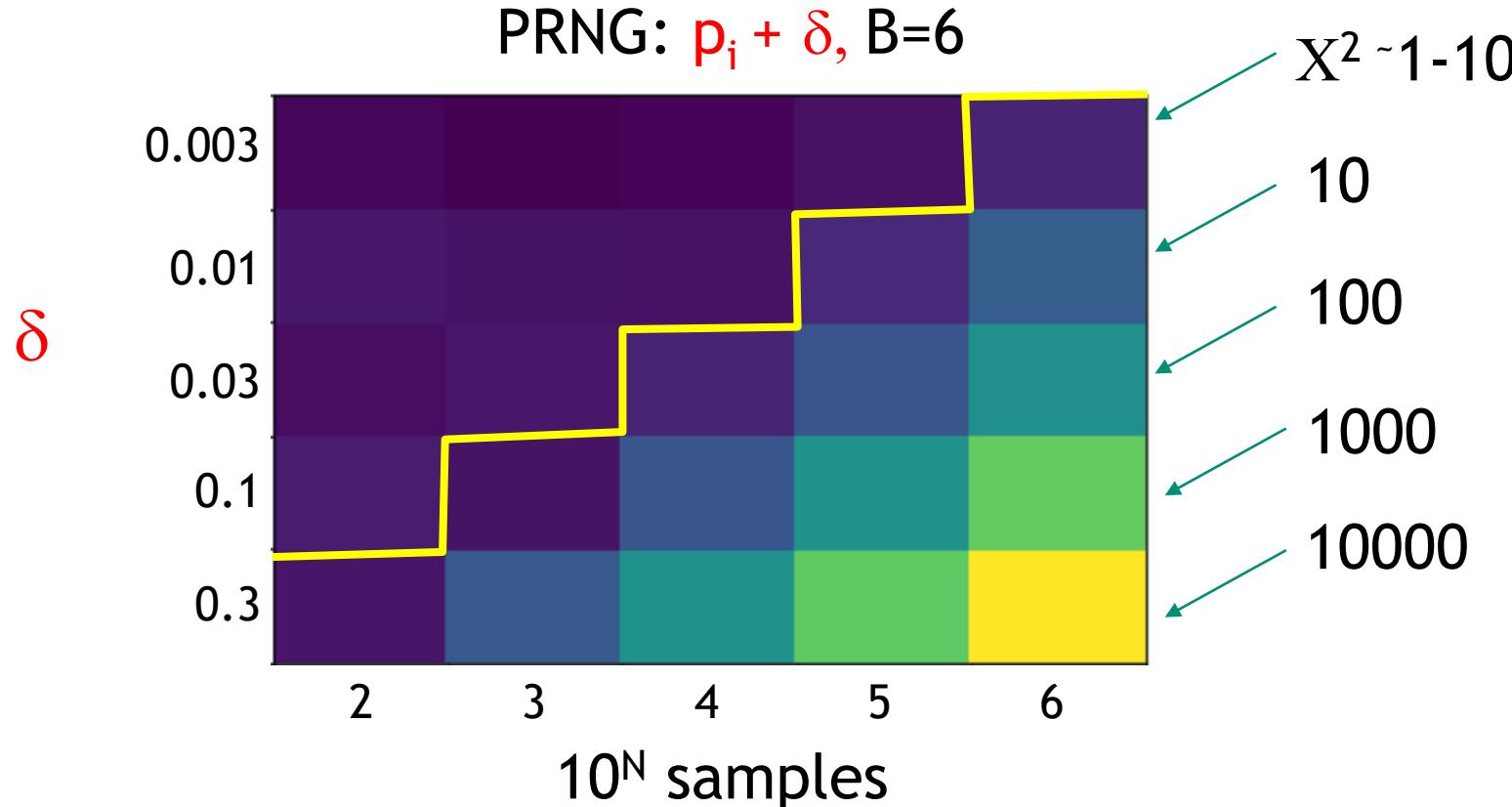
$$(\delta B) \frac{N}{2^B}$$

Probability of an erroneous sample

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

Number of samples in a bin

# General expression N samples of B bits with error $\delta$



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

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

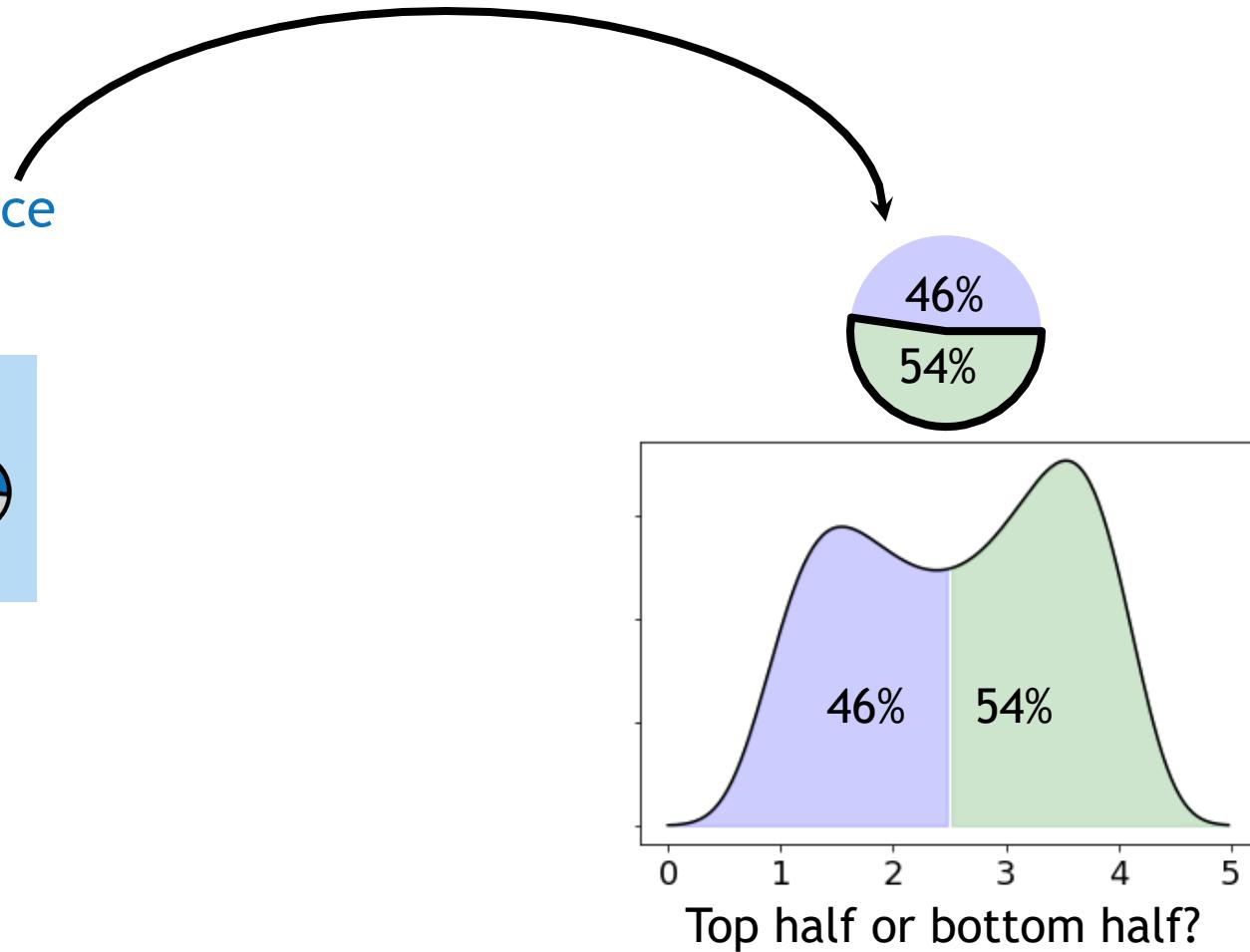
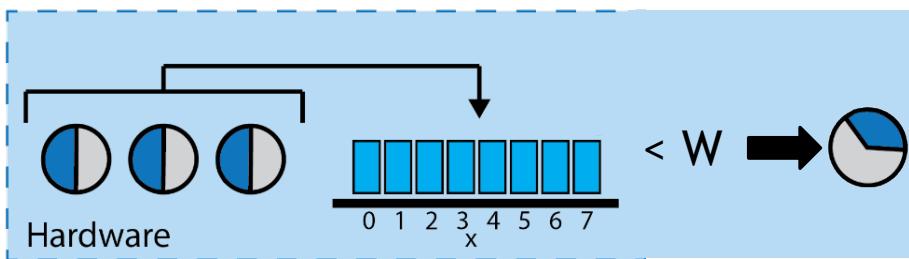
Monte Carlo example ( $N = 10^{12}$ ,  $B = 24$ ) requires  $\delta < 0.0002$   
That's untenable!!!

# Generate accurate weighted coinflips for non-uniform distributions

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

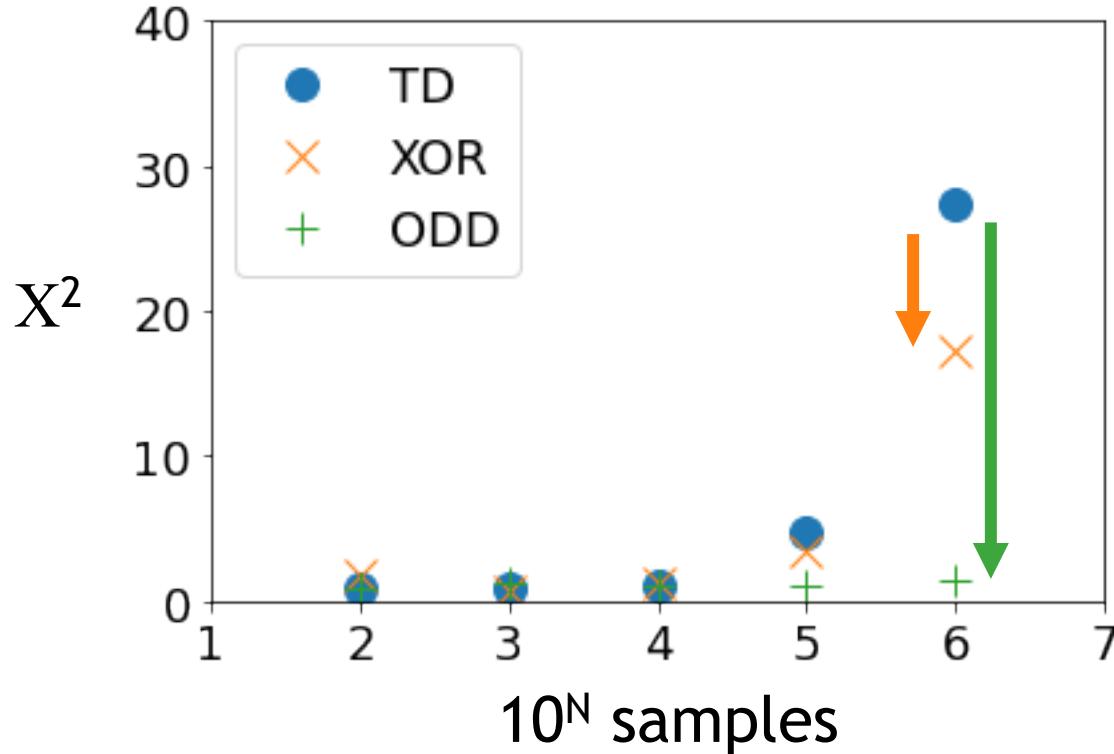
- Single coin:  $p_i = 0.5 + \delta$
- XOR two coins:  $p_i = 0.5 + 2\delta^2$

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](mailto: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

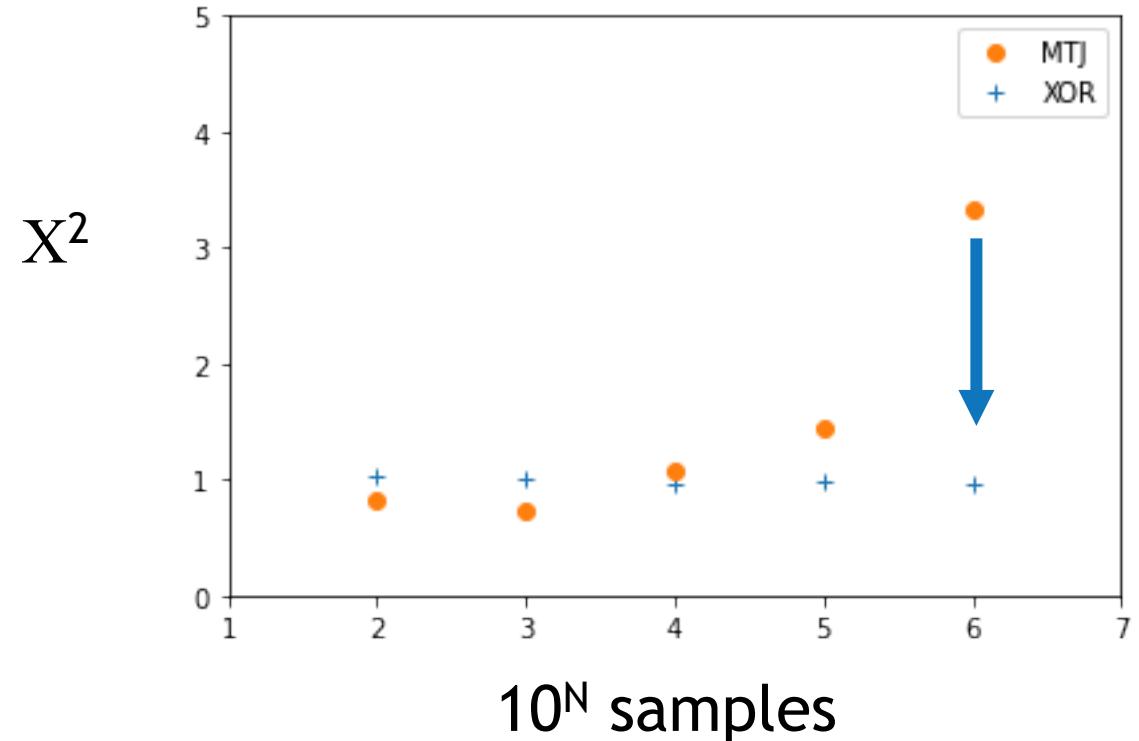
- XOR 2 coins with 1% error
- ODD of 3 coins with 1% autocorrelation
- 14 fair physical coins to 1 weighted logical coin for precision
- 3 orders of magnitude of potential energy efficiency remaining



# 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	$0.25 - 2\delta + \delta^2$		



XOR reduces error from  $\delta$  to  $\delta^2$  - significantly relaxes demands on device

	first	second	third	P(ODD sum)	For $q=0.5+\delta$ , error is quadratic order.
Previous physical bit was 0	001	q	Q	1-q	$2q-2q^2$ $0.5-2\delta^2$
	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	
	first	second	Third		
Previous physical bit was 1	001	1-q	Q	1-q	$1-2q+2q^2$ $0.5+2\delta^2$
	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	