



# How to use stochastic devices in probabilistic calculations

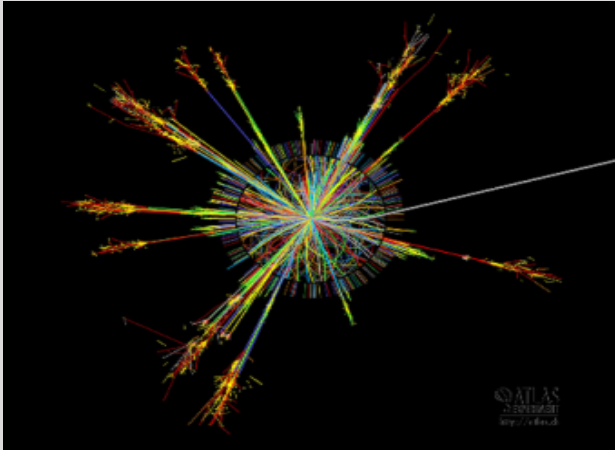
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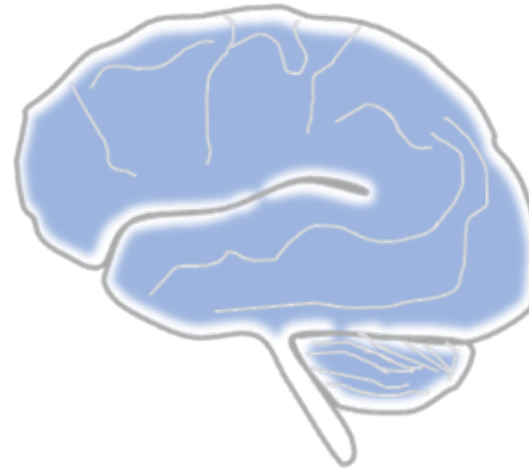
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# Probabilistic computing



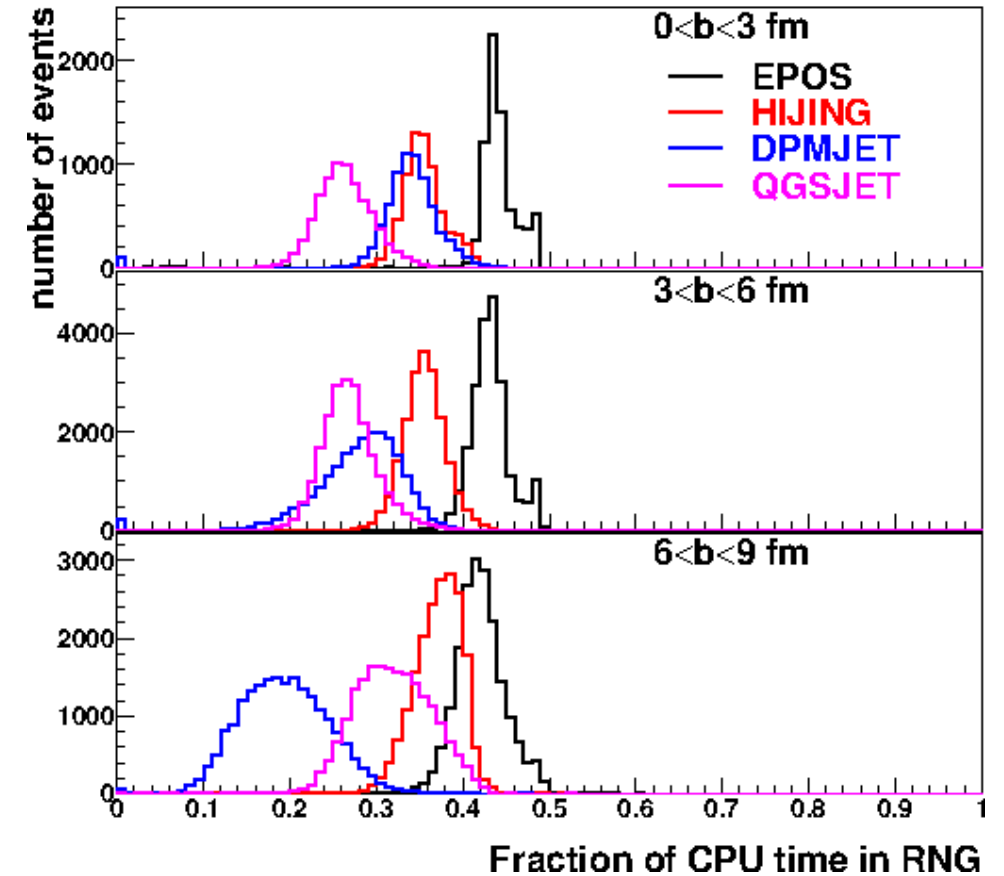
Modeling and Simulation



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

COINFLIPS: Codesign stochastic devices  
and brain-inspired approaches to scientific  
problems

## Event generator for cosmic rays



**Some calculations consume  
random numbers faster than they  
can be produced**

# Unrealized advantage of switching to stochastic hardware

Potentially three orders of magnitude efficiency moving from pseudo random number generator to a true random number generator...

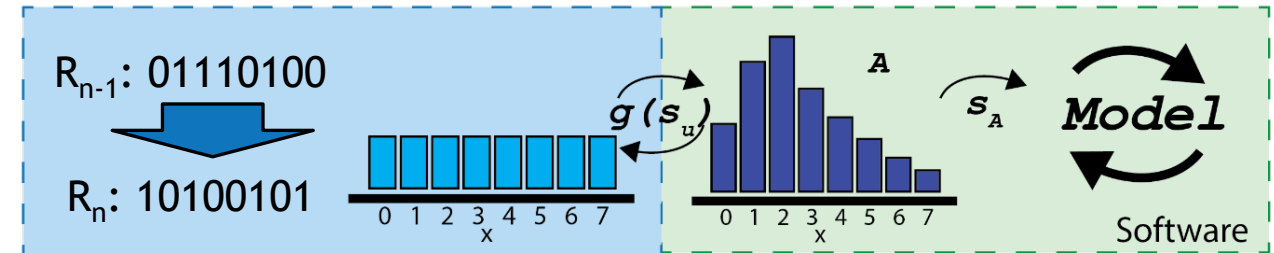
- PRNGs:  $\sim 1$  nJ
- TRNG (MTJ):  $< 1$  pJ

*Djupdal, CARRV (2023)*  
*A. Shukla, IEEE ISQED (2023)*

... but unclear how to use TRNGs in practice.

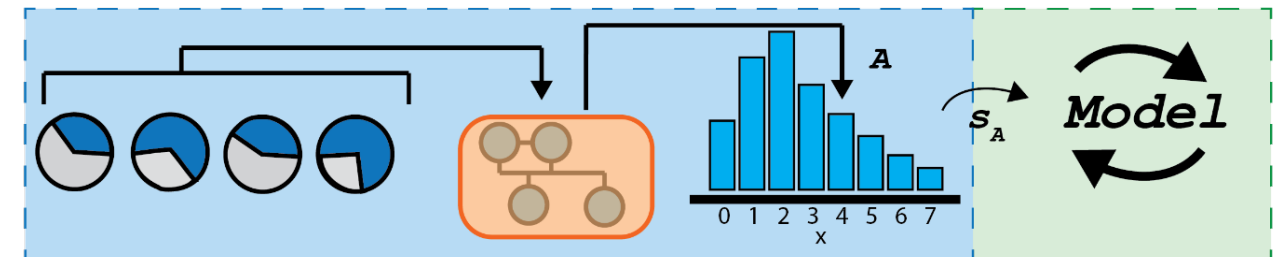
How this is done now:

- CPU generates a uniform pseudo-random number
- Numerical transformation to distribution needed



This talk:

- TRNG directly samples distribution

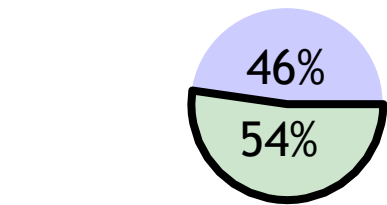
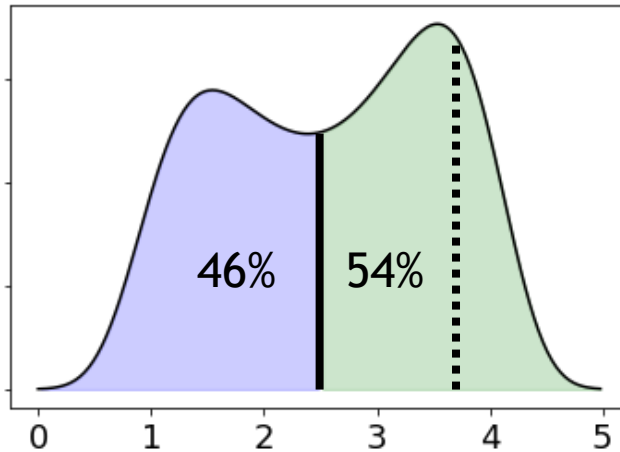


# What does this system look like?

Goal:  $10^8$  32-bit samples of a nonuniform probability distribution function on finite domain.

This talk:

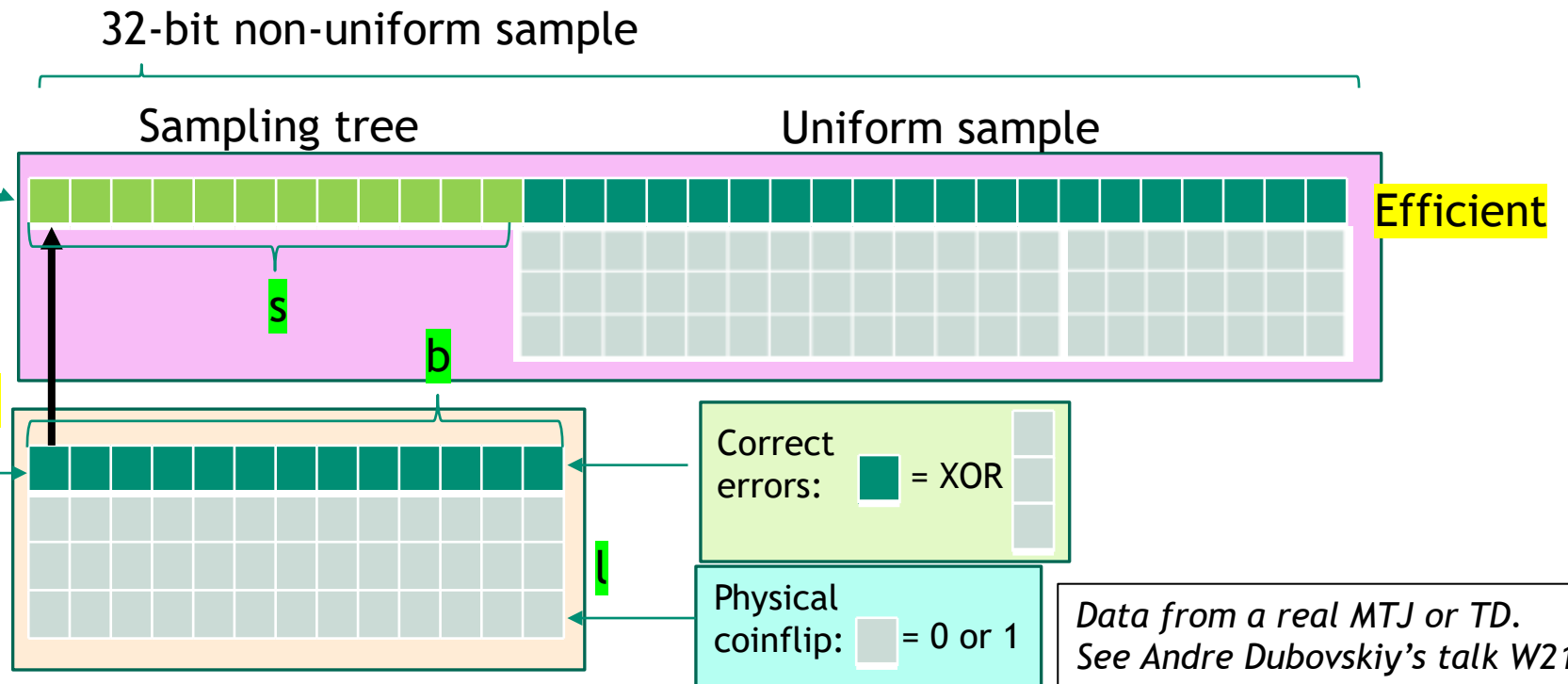
- Justify accurate, memory efficient
- Justify choices of  $l$ ,  $b$ ,  $s$
- Compare to rejection sampling w/ PRNG



Vs.

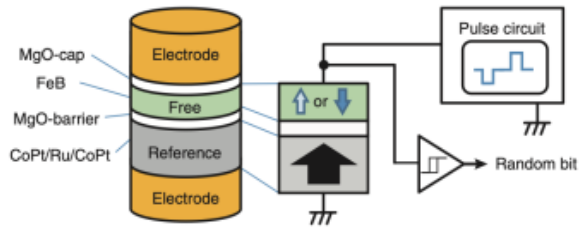
Uniform random number

Accurate

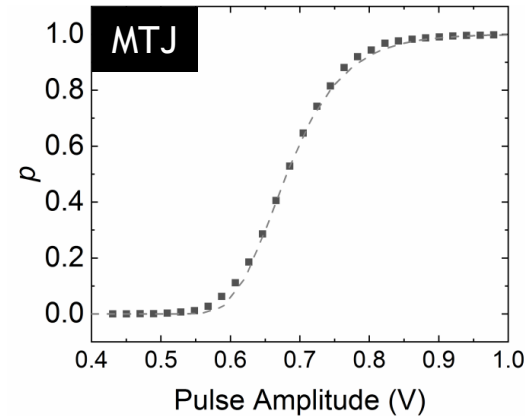


# How to evaluate device bitstreams

Use magnetic tunnel junction (MTJ) or tunnel diode (TD) to generate random bitstream



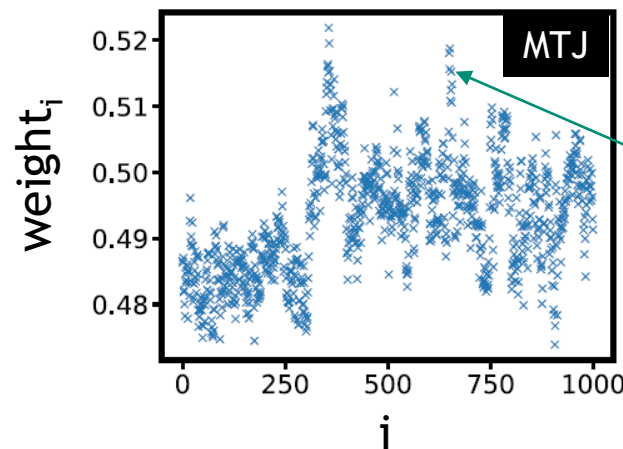
*Fukushima, Applied Physics Express (2014)*



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

How fair (weight close to 0.5) can we tune MTJ and TD bitstream devices?

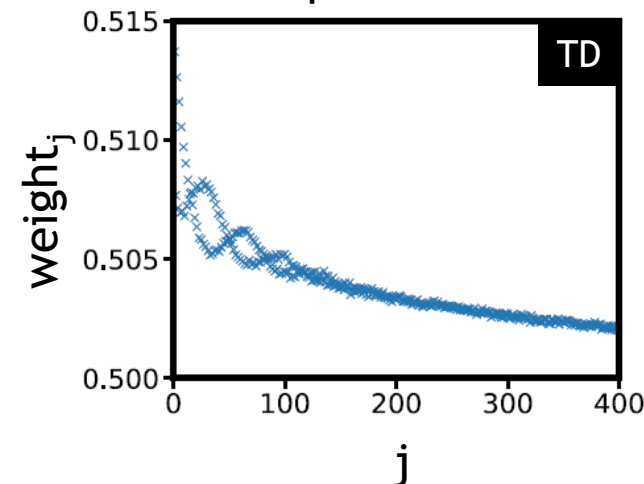
Weight drift



Each point is the average of  $10^8$  coinflips

Infidelity  
 $\delta_i = w_i - 0.5$

Dependence



If the 0<sup>th</sup> coinflip is a 1, what is the weight of the  $j^{\text{th}}$  flip

Dependence  
 $\varepsilon = w_1 - 0.5$

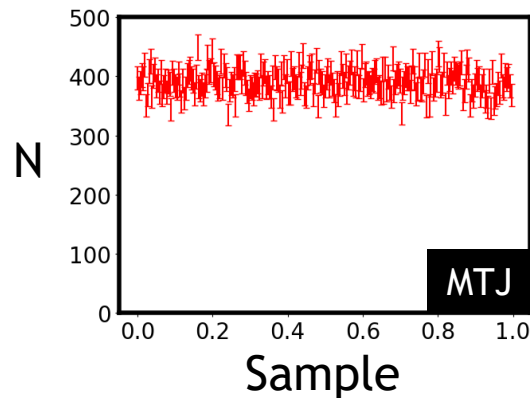


# $\delta$ and $\varepsilon$ impact sampling a uniform distribution

0/1  $\rightarrow$  Uniform random sample

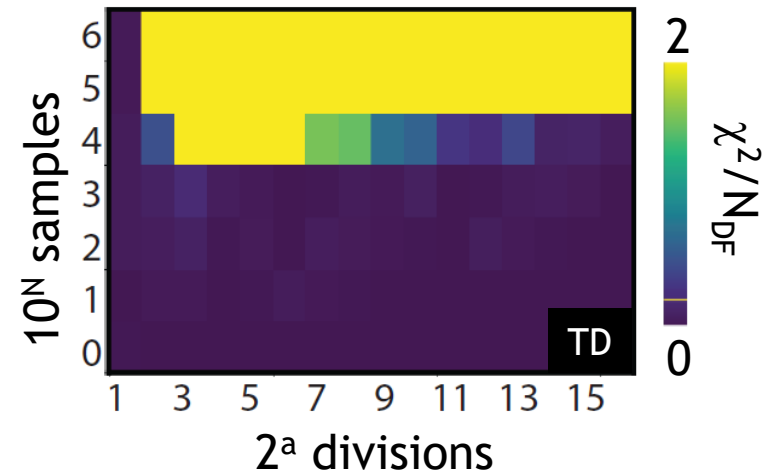


Discretized uniform random sample



Test uniform sample with  $\chi^2$  fit.

How much does  $\varepsilon$  matter?



Heuristic:  
 $N \max(\delta, \varepsilon)^2 \sim 1$

N uniform samples  
 $\delta$  infidelity  
 $\varepsilon$  dependence

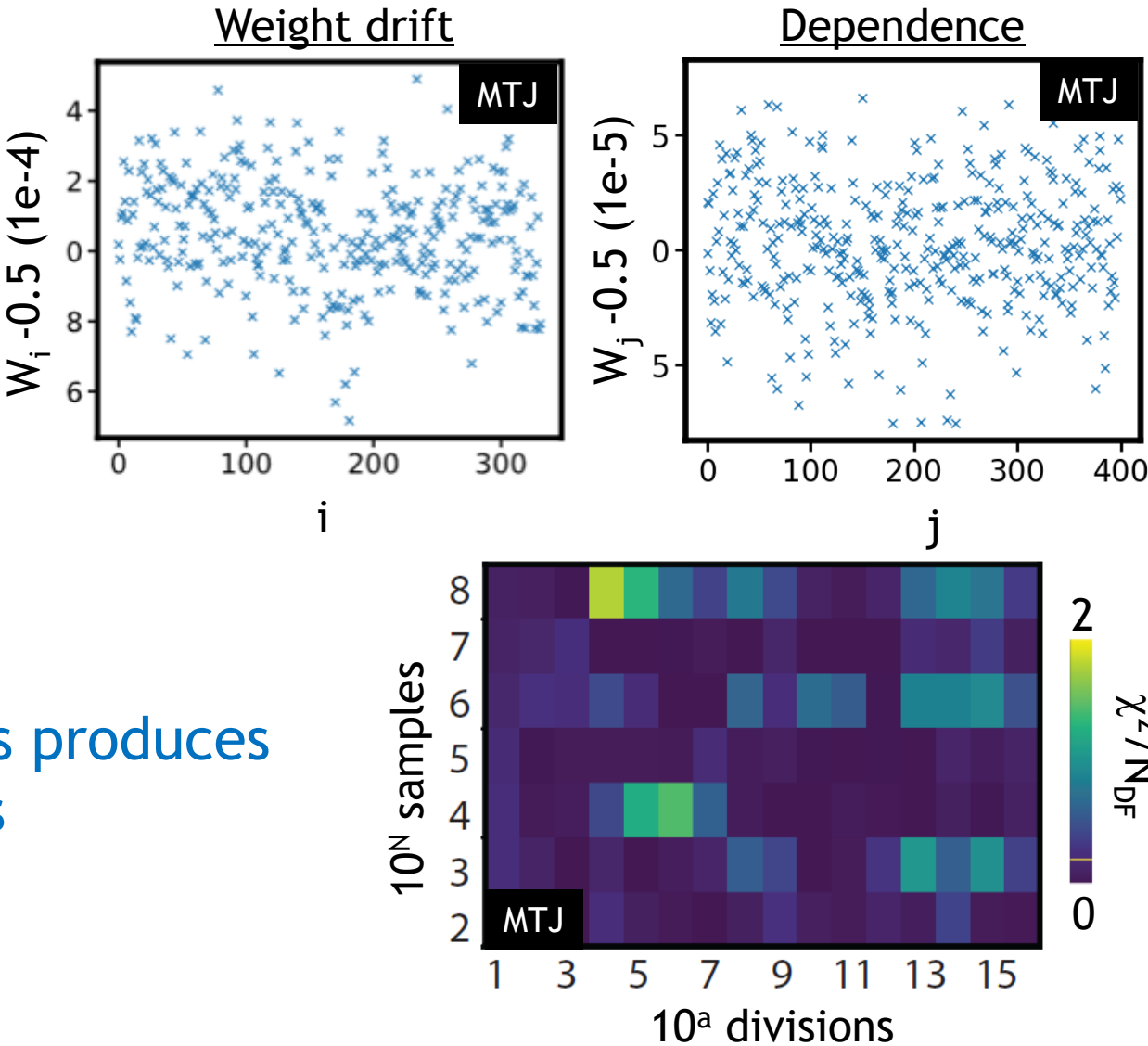
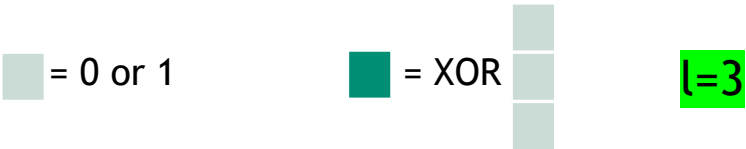
Sample distribution is significantly different from uniform for just 10000 samples when infidelity or dependence are 1%

# Can we improve accuracy?

infidelity  $\delta$   
dependence  $\varepsilon$

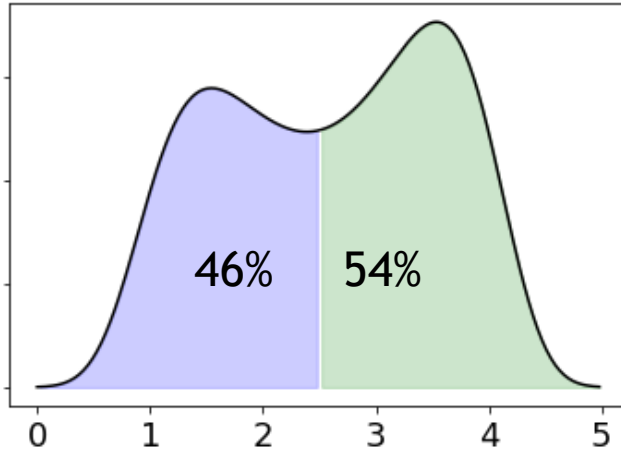
First	Second	Raw	XOR2	XOR3
1	1	$\frac{1}{4} - \frac{\varepsilon}{2} + \frac{\delta}{2}$	$\frac{1}{4} + \frac{\varepsilon}{2} - \delta^2$	$\frac{1}{4} - 2\varepsilon\delta$
0	1	$\frac{1}{4} + \frac{\varepsilon}{2} + \frac{\delta}{2}$	$\frac{1}{4} + \frac{\varepsilon}{2} - \delta^2$	$\frac{1}{4} - 2\varepsilon\delta$
0	0	$\frac{1}{4} - \frac{\varepsilon}{2} - \frac{\delta}{2}$	$\frac{1}{4} - \frac{\varepsilon}{2} + \delta^2$	$\frac{1}{4} + 2\varepsilon\delta$
1	0	$\frac{1}{4} + \frac{\varepsilon}{2} - \frac{\delta}{2}$	$\frac{1}{4} - \frac{\varepsilon}{2} + \delta^2$	$\frac{1}{4} + 2\varepsilon\delta$

Logical exclusive or of 3 consecutive bits produces low error rates, allows for more samples

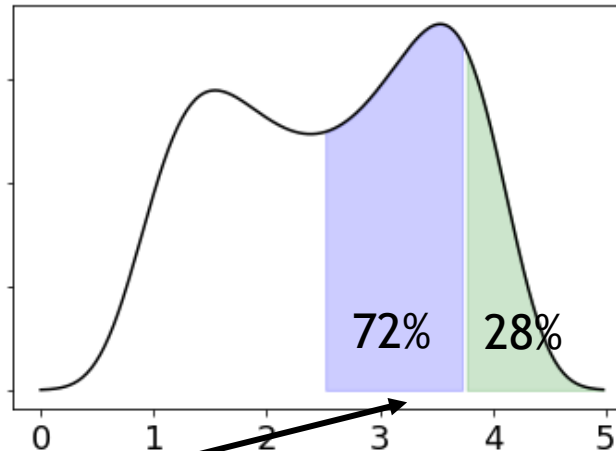


# How to sample a non-uniform distribution

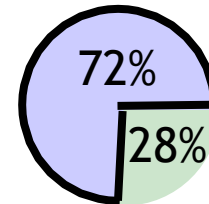
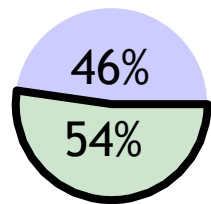
Top half or bottom half?



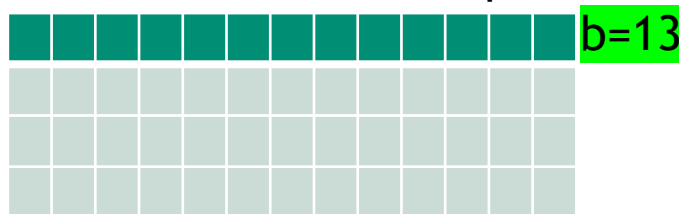
Top quarter or 3<sup>rd</sup> quarter?



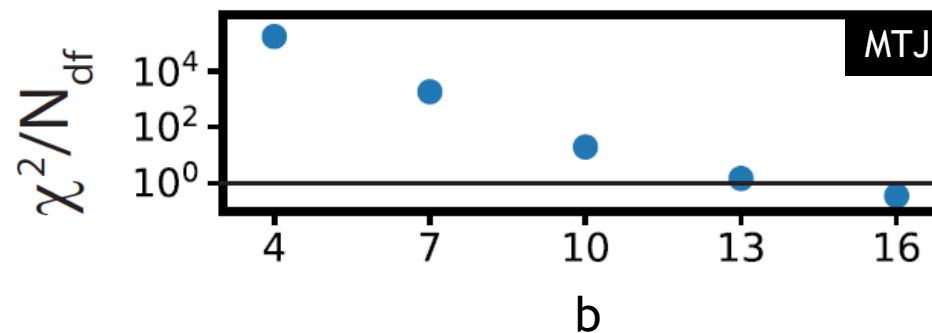
...



Uniform random sample



Weighted coinflip



Problem: Say we want  $10^8$  samples - requires  $\delta, \epsilon \sim 10^{-4}$

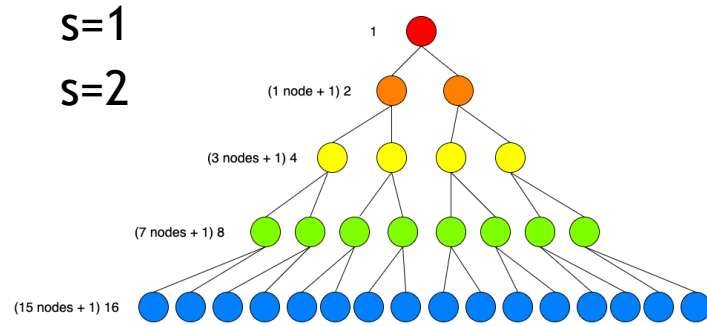
Impractical for a weighted coinflip device.

Solution: use fair coins to draw a uniform random sample with 13 bits of precision

Heuristic:  
 $N \max(1/2^b)^2 \sim 1$

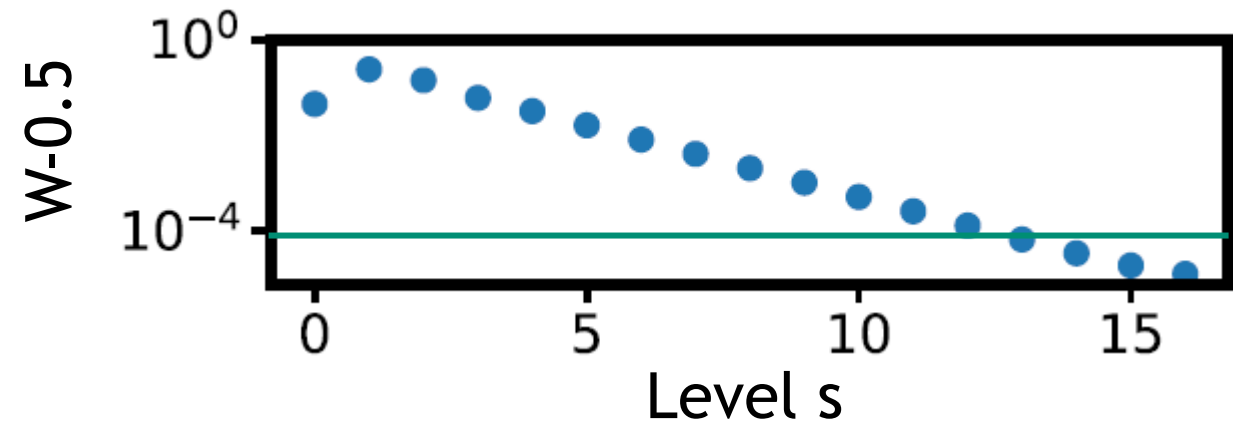
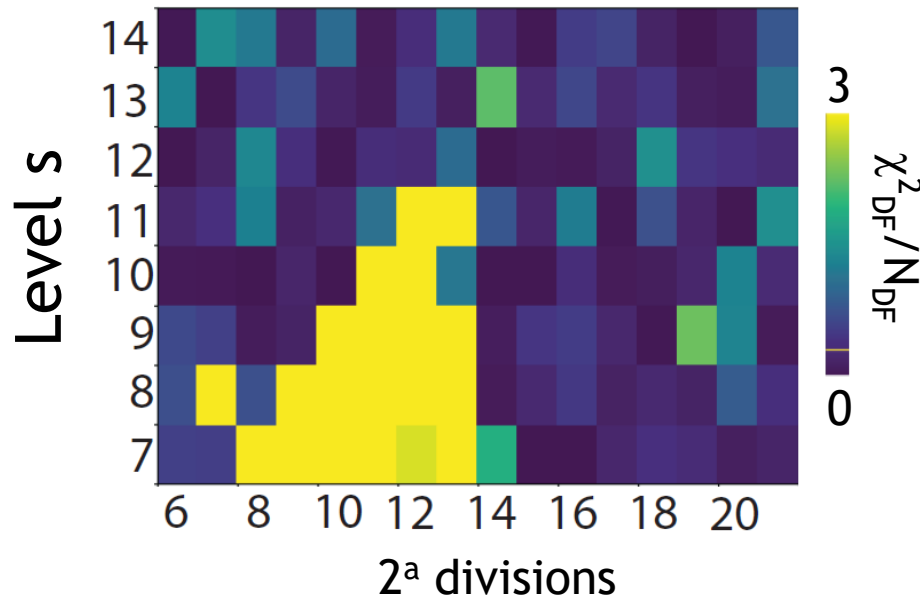


# Cutoff sampling tree for efficiency



Only need sampling tree for top 12 bits - remaining bits can be uniform random sample

Tree weights should fit in 64 kB



# How well does this actually work?

## Uniform distribution

### PRNG

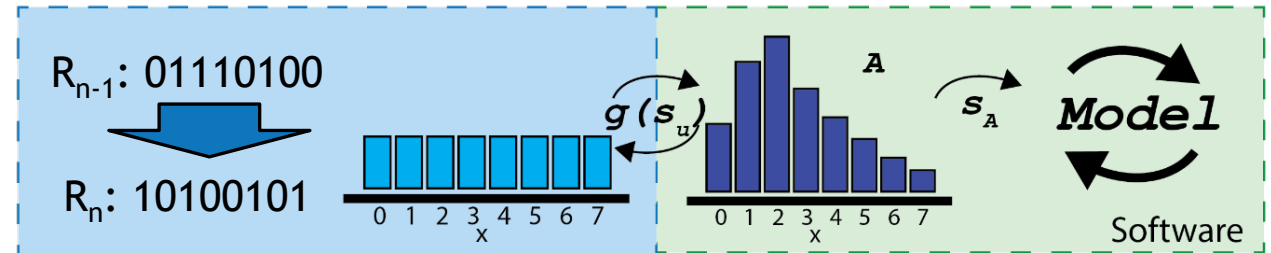
10 simple operations

### TRNG

96 coinflips

2 simple operations

5x advantage



## Non-uniform distribution

### PRNG (rejection)

10 operations/ PRNG

100 operations acceptance

1 conditional

2x executed on average

### TRNG (tree)

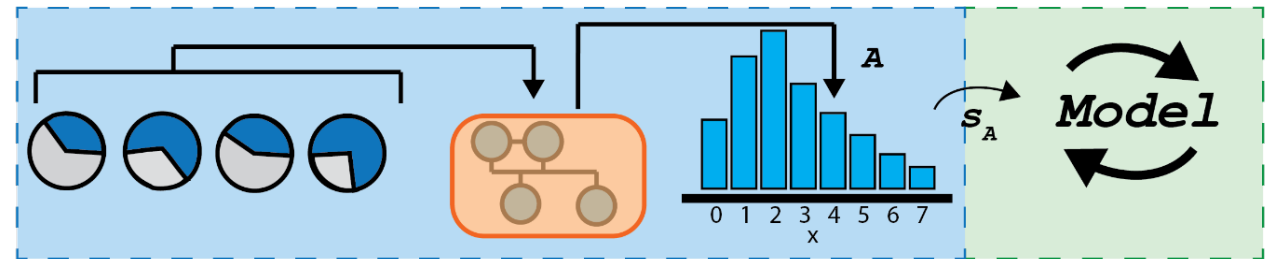
526 coinflips

26 XOR

12 conditionals

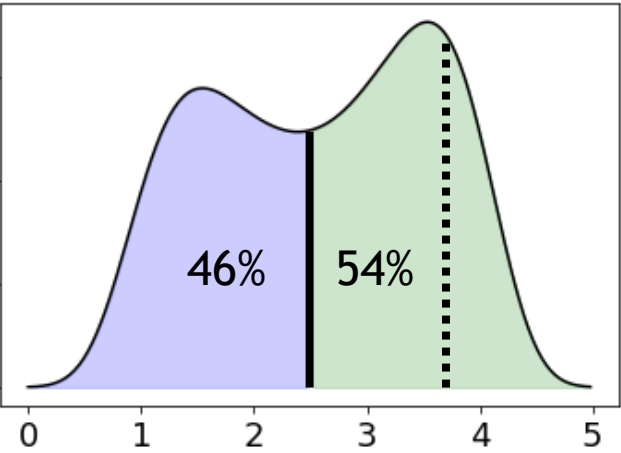
12 cache access

4x advantage



To have real application impact, we need to engage on how to move more of model into sampling, and requirements for accuracy

# Conclusion



Hardware random number generators can be used to sample non-uniform distributions efficiently

Looking to talk to people about their applications

