A Bit Too Precise? Verification of Quantized Digital Filters *

Arlen Cox, Sriram Sankaranarayanan, Bor-Yuh Evan Chang

University of Colorado Boulder

e-mail: {arlen.cox, sriram.sankaranarayanan, evan.chang}@colorado.edu

The date of receipt and acceptance will be inserted by the editor

Abstract. Fixed point digital filters are simple yet ubiquitous components of a wide variety of digital processing and control systems. Common errors in fixed point filters include arithmetic round-off (truncation) errors, overflows and the presence of limit cycles. These errors can potentially compromise the correctness of the system as a whole. Traditionally digital filters have been verified using a combination of design techniques from control theory and extensive testing. In this paper, we examine the use of formal verification techniques as part of the design flow for fixed point digital filters. We study two classes of verification techniques involving bit-precise analysis and real-valued error approximations, respectively. We empirically evaluate several variants of these two fundamental approaches for verifying fixed-point implementations of digital filters. We design our comparison to reveal the best possible approach towards verifying real-world designs of infinite impulse response (IIR) digital filters. Our study compares the strengths and weaknesses of different verification techniques for digital filters and suggests efficient approaches using modern satisfiability-modulo-theories solvers (SMT) and hardware model checkers. This manuscript extends our previous work evaluating bounded verification, where a limited number of iterations of the system are explored, with unbounded verification, where an unlimited number of iterations of the system are considered. Doing so allows us to evaluate techniques that can prove the correctness of fixed point digital filter implementations.

1 Introduction

Digital filters are ubiquitous in a wide variety of systems, such as control systems, analog mixed-signal (AMS) systems, and

digital signal processing systems. Their applications include automotive electronic components, avionics, implantable medical devices, digital audio players and musical instruments. The design of digital filters is guided by a rich theory that includes a deep understanding of their behavior in terms of the frequency and time domain properties. Filter designers rely on a floating-point-based design and validation tools such as Matlab¹. However, there is a serious disconnect between filter designs and filter implementations. Implementations often use fixed-point arithmetics, so that the filters can be realized using special purpose digital signal processors (DSPs) or field programmable gate arrays (FPGAs) that may not support floating-point arithmetics. Meanwhile, the design tools use floating-point arithmetics for validation. Does this disconnect between floating-point designs and fixed-point implementations matter?

The transition from floating-point to fixed-point arithmetic can lead to undesirable effects such as overflows and instabilities (e.g., limit cycles, in which a filter given zero inputs outputs a non-zero value infinitely often—see Section 2). They arise due to (a) the quantization of the filter coefficients, (b) input quantization, and (c) round-off errors for multiplications and additions. Thus, the fixed-point representations need to be sufficiently accurate—have adequate bits to represent the integer and fraction so that undesirable effects are not observed in implementation. Naturally, an implementer faces the question whether a given design that fixes the bit-width of various filter coefficients and state registers is sufficient to guarantee correctness.

Extensive testing using a large number of input signals is a minimum requirement. However, it is well-known from other types of hardware designs that testing can fall short of a full verification or an exhaustive depth-bounded search over the input space, even for relatively small depths. Therefore, the question arises whether extensive testing is good enough for filter validation or more exhaustive techniques are nec-

^{*} This material is based upon work supported by the National Science Foundation (NSF) under Grant No. 0953941. Any opinions, findings, and conclusions or recommendations expressed in this material are those of the author(s) and do not necessarily reflect the views of NSF.

Matlab is a product of Mathworks Inc. http://www.mathworks.com.

essary. If we choose to perform verification of fixed-point filter implementations, there are roughly three different sets of approaches to choose from:

- (a) The bit-precise bounded approaches encode the operation of the fixed-point filters to precisely capture the effect of quantization, round-offs, and overflows as they happen on real hardware implementations. They perform boundeddepth model checking (BMC) [10] using either bit-vector or linear integer arithmetic solvers to detect the presence of overflows and limit cycles (Section 3).
- (b) The bit-precise unbounded approaches similarly encode the operation of the fixed-point filter, but instead of performing bounded-depth model checking, they use unbounded model checking techniques like interpolation [23] or IC3 [7]. These approaches are capable of both finding overflows and completely proving the absence of overflows by exploiting the fact that fixed-point digital filters are finite state systems (Section 4).
- (c) The approximate bounded approaches encode the filter state using reals by over-approximating the errors conservatively. We perform an error analysis to show that such a over-approximations can be addressed using *affine* arithmetic simulations [13] or BMC using linear *real* arithmetic constraints (Section 5).

Our primary contribution is a set of experimental evaluations designed to elucidate the trade-offs between the testing and verification techniques outlined above. Specifically, we implemented seven verification approaches, as well as random testing simulators using uniform random simulation over the input signals or simulation by selecting the maximal or minimal input at each time step. We empirically compare these approaches on a set of filter implementations designed using Matlab's filter design toolbox. Overall, our experimental comparison seeks to answer five basic questions (Section 6):

- Is simulation sufficient to find bugs in filters? We observe that simulation is efficient overall but seldom successful in finding subtle bugs in digital filters. As discussed in Section 6, over 10⁶ simulation runs were carried out for each filter, but no violations were found. Yet, formal verification techniques successfully discover overflows in many filter designs.
- Is bit-precise reasoning more precise in practice than conservative real-arithmetic reasoning? In highly optimized filters, conservatively tracking errors produces many spurious alarms. Bit-precise reasoning seems to yield more useful results.
- 3. Are bit-precise analyses usefully scalable? We find that while less scalable than some abstract analyses, bit-precise analyses find witnesses faster than other approaches and are capable of exploring complex filters.
- 4. Do bit-precise analyses allow us to address types of bugs that we could not otherwise find? Bit-precise methods seem to be effective for discovering limit cycles (Cf. Section 2), which are hard to discover otherwise.
- 5. *Is unbounded search necessary and feasible?* Bounded search is theoretically incapable of finding all errors in a

system. Are unbounded approaches capable of analyzing real filters? In practice, do they find more errors than the bounded approaches? How often can we obtain correctness proofs for fixed point implementations of filters using these techniques?

This manuscript is an extension of a previous conference paper by the same authors [11]. In this paper, we extend the evaluation of verification techniques for fixed-point implementations of digital filters to include unbounded model checking approaches in addition to bounded ones. Question 5 in the above list is new, which is supported by a new section (Section 4), additional experimental results in Figure 5, new plots in Figures 9 and 10, discussion of our additional findings in Section 6, and a new threats to validity discussion (Section 7).

Motivating Digital Filter Verification

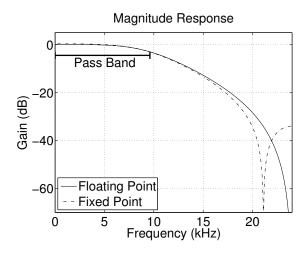
In essence, a digital filter is a function from an input signal to an output signal. A signal is a sequence of real values viewed as arriving over time. For our purposes, a digital filter is causal, that is, a value in the output signal at time t is a function of the input values at time t or before (and the previously computed output values). The construction of digital filters is typically based on a number of design templates (using specifications in the frequency domain) [26]. To design a filter, engineers select a template (e.g., "direct form" filters) and then use tools such as Matlab to compute coefficients that are used to instantiate these templates. Many templates yield linear filters (i.e., an output value is a linear combination of the preceding input values and previously computed output values). Because linear filters are so pervasive, they are an ideal target for verification tools, which have good support for linear arithmetic reasoning. Section 2 gives some basics on digital filters, but its contents are not needed to follow this example.

We used Matlab's filter design toolbox to construct a direct form I implementation of a Butterworth IIR filter with a corner frequency of 9600 Hz for a sampling frequency of 48000 Hz.² In Figure 1, we compare a floating-point-based design and a fixed-point-based implementation of this filter by examining its magnitude response as a function of input frequency (top) and its impulse response (bottom). The fixed-point implementation is the result of quantizing the filter coefficients (as discussed below).³

Magnitude response and impulse response are standard characterizations of filters [26]. Using these responses computed during design time the designer deduces some nice properties such as stability. Furthermore, the responses of the fixed-point implementation are often compared with the floating-point implementation. In the plots, the fixed-point implementation's response is seen to be quite "close" to the original floating-point design in the pass band (where there is little attenuation—>-3 dB). Furthermore, we see from the

 $^{^2}$ Specifically, Matlab yields coefficients $b_0=0.2066,\,b_1=0.4131,\,b_2=0.2066$ and $a_1=-0.3695,\,a_2=0.1958$ based on floating-point calculations.

 $^{^3}$ Specifically, the coefficients are quantized to $b_0=0.21875,\,b_1=0.40625,\,b_2=0.21875$ and $a_1=-0.375,\,a_2=0.1875.$



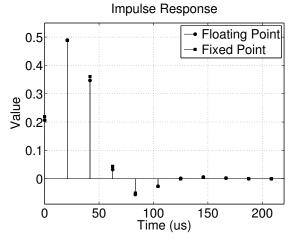


Fig. 1. An example filter that is converted from the original floating point filter is similar in the pass band to the corresponding fixed point filter. The magnitude response and impulse response demonstrate this similarity.

impulse response that the filter is stable—the output asymptotically approaches zero. Moreover, if the inputs are bounded in the range [-1.6, 1.6], the outputs will remain in the estimated range [-2, 2] (Cf. Section 2). It is based on this information that the designer may choose a fixed-point representation for the implementation that uses 2 integer bits and 5 fractional bits allowing all numbers in the range [-2, 1.96875] be represented with an approximation error in the range (-0.03125, 0.03125); this representation leads to the quantization of the filter coefficients mentioned above.

But there are a number of problems that this popular filter design toolbox is not telling the designer. We will apply the previous questions to this filter to understand these problems.

Is simulation sufficient to find bugs in this filter? We estimated a range of [-2, 2] for the output and our design allows for a range of [-2, 1.96875]. Yet, the theory used to calculate this range does not account for the presence of errors due to rounding. Therefore, we carried out extensive testing using a combination of uniformly random inputs vectors or randomly choosing either the maximum or minimum input value. Roughly 10^7 inputs were tested in 15 minutes. Yet, no

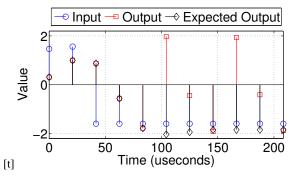


Fig. 2. The input, output (fixed point) and expected output (floating point) for the error producing input signal.

overflows were detected. For a single digital filter, 10 million "passing" tests seem quite sufficient. However, a formal verification tool is able to find a short input sequence of length 5 that causes an overflow. Clearly, simulation can miss unearthing interesting behaviors.

Is bit-precise reasoning more useful in practice than conservative real-arithmetic reasoning? The conservative real-arithmetic model that tracks the range of overflow errors (Cf. Section 5) finds a spurious overflow at depth 1, yet no such overflow exists. On the other hand, bit-precise reasoning discovers an input sequence of length 5 causing an actual overflow. The solver required less than a second for each unrolling. The difficulty of discovering this sequence through simulation or a conservative model is highlighted by the fact that small variations on this input sequence do not yield an overflow. Figure 2 shows a failing input, the resulting output (fixed point) and the expected output (floating point) from the filter. We notice that there seems to be very little relation between the floating-point and the fixed-point simulations beyond $t=100\mu s$.

Do bit-precise analyses allow us to address types of bugs that we could not otherwise find? In this particular filter, there are no significant limit cycles; there are only constant outputs of value -.03125. Very small, non-oscillating outputs are not problematic for most filters. However, according to the filter's impulse response, there should be no limit cycles. Of course, the impulse response did not take into account the effect of round-offs and overflows. Without some automated search process, even this small non-oscillating output would be difficult to find due to the quantization effects of the filter.

Is unbounded search necessary and feasible? This filter does not need unbounded search to find an error as there is a possible error after very few iterations. If the engineer were to fix this error by adding an additional bit to the quantization and by restricting the input to the range [-1.5, 1.5], the bounded search fails to find an overflow error. However, this does not necessarily mean that the filter is correct. In this case, an unbounded verification technique is required to verify that no overflow can occur.

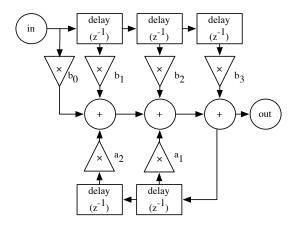


Fig. 3. Direct Form I (DFI) infinite impulse response (IIR) digital filter. Blocks labeled z^{-1} represent unit delays.

2 Preliminaries: Digital Filter Basics

In this section, we present some of the relevant background on filter theory. Further details on the mathematical theory of filters are discussed in standard texts [26, 29].

A discrete-time signal x(t) is a function $\mathbb{Z} \mapsto \mathbb{R}$. By convention, the signal values x(t) for times t < 0 are set to a constant default value given by $x_{<0}$.

Definition 1 (Single-Stage Digital Filter). A single-stage digital filter is a recursive function that maps a discrete-time input signal x(t) to an output discrete-time signal y(t) for $t \in \mathbb{Z}$. The filter is specified in one of two direct forms. A direct form I filter is described by the tuple $\langle \mathbf{a}, \mathbf{b}, I, y_{<0} \rangle$, such that

$$y(t) = \begin{cases} \sum_{i=0}^{N} b_i x(t-i) - \sum_{j=1}^{M} a_j y(t-j) & \text{if } t \ge 0 \\ y_{<0} & \text{if } t < 0 \end{cases}$$

The vectors $\mathbf{a}: (a_1, \dots, a_M) \in \mathbb{R}^M$ and $\mathbf{b}: (b_0, \dots, b_N) \in \mathbb{R}^{N+1}$ are the coefficients of the filter and describe the input-output relationship of the filter.

The implementation of a direct form I filter is shown in Figure 3. It consists of multipliers, adders and delays (registers). The recursion in the equation above is represented here by a feedback loop.

The range $I\colon [l,u]\subseteq\mathbb{R}$ is a closed and bounded interval and is the range of the input sequence x. The constant $y_{<0}\in\mathbb{R}$ represents the initial state of the filter. Likewise, a *direct form II filter* is described by the tuple $\langle \mathbf{a}, \mathbf{b}, I, s_{<0} \rangle$, such that

$$y(t) = \sum_{i=0}^{N} b_i s(t-i)$$

$$s(t) = \begin{cases} x(t) - \sum_{j=1}^{M} a_j s(t-j) & \text{if } t \ge 0\\ s_{<0} & \text{if } t < 0 \end{cases}$$

The role of the coefficients \mathbf{a} , \mathbf{b} , the input range I, and the initial state $s_{<0}$ are analogous to the corresponding components in a direct form I filter.

A filter is said to have finite impulse response (FIR) whenever $\mathbf{a}=0$ and infinite impulse response (IIR), otherwise. Filters can be implemented in a single stage or multiple stages by composing individual filter stages as shown in Figure 4. Note that in a multi-stage filter implementation, the range constraint I is elided for the intermediate and final stages, but is retained just for the first input stage of the filter.

The *unit impulse* is defined by the function $\delta(t)=1$ if t=0, or $\delta(t)=0$ if $t\neq 0$. The *impulse response* $h_F(t)$ of a digital filter F is the output produced by the unit impulse δ [26]. FIR filters have an impulse response $h_F(t)=0$ for all t>N, whereas IIR filters may have an impulse response that may be non-zero infinitely often.

Definition 2 (Stability). A digital filter is *bounded-input bo-unded-output (BIBO) stable* if whenever the input is bounded by some interval, the output is also bounded.

It can be easily shown that a filter F is BIBO stable if and only if the L_1 norm of the impulse response $\sum_{0}^{\infty} |h_F(t)|$ converges.

Let $H = \sum_{0}^{\infty} |h_F(t)|$ be the L_1 norm of the impulse response of a stable filter F. The impulse response can be used to bound the output of a filter given its input range I.

Lemma 1. *If the inputs lie in the range* $I : [-\ell, \ell]$ *then the outputs lie in the interval* $[-H\ell, H\ell]$.

Proof. Given an input signal u(t), such that $u(t) \in I$ for all t > 0, we may write the output as

$$y(t) = \sum_{j=0}^{t} h(j)u(t-j) \le \ell \sum_{j=0}^{t} |h(j)| \le \ell H.$$

Therefore, $y(t) \in [-H\ell, H\ell]$.

Lemma 1 can be used to predict the output range of a filter as a function of the input range. However, this does not take into account non-linearities such as quantization and rounding.

Instability often manifests itself as a zero-input limit cycle. Given an input, the sequence of outputs forms a limit cycle if and only if there exists a number N>0 and a period D>0 wherein

$$\forall \ t \geq N. \ \bigwedge \begin{matrix} y(t) = y(t+D) \\ y(t) \neq 0 \\ x(t) = 0 \end{matrix} \text{ infinitely often }$$

In general, zero-input limit cycles are considered undesirable and manifest themselves as noise in the output. Further filtering may be needed to eliminate this noise.

Fixed-Point Filter Implementations In theory, filters have real-valued coefficients and have behaviors defined over real-valued discrete-time input and output signals. In practice, implementations of these filters have to approximate the input



Fig. 4. A multi-stage filter takes the output from one stage and uses it as input for the next stage.

and output signals by means of fixed- or floating-point numbers. Whereas floating-point numbers are commonly available in general-purpose processors, most special-purpose DSP processors and/or realizations of the filters using FPGAs use fixed-point arithmetic implementations of filters.

A $\langle k,l \rangle$ fixed-point representation of a rational number consists of an integer part represented by k binary bits and a fractional part represented by l binary bits. Given an m-bit word $b \colon b_{m-1} \cdots b_0$, we can define for b its value V(b) and its *two's complement* value $V^{(2)}(b)$ as follows:

$$\begin{split} V(b) &= \sum_{i=1}^{m-1} 2^i \, b_i \\ V^{(2)}(b) &= \begin{cases} V(b_{m-2} \cdots b_0) & \text{if } b_{m-1} = 0 \\ V(b_{m-2} \cdots b_0) - 2^{m-1} & \text{if } b_{m-1} = 1 \end{cases} \end{split}$$

Let (b, f) be the integer and fractional words for a $\langle k, l \rangle$ fixed-point representation. The rational represented is given by

$$R(b, f) = V^{(2)}(b) + \frac{V(f)}{2^l}$$

The maximum value representable is given by $2^k - \frac{1}{2^l}$ and the minimum value representable is -2^k . The arithmetic operations of addition, subtraction, multiplication and division can be carried out over fixed-point representations, and the result approximated as long as it is guaranteed to be within the representable range. When this constraint is violated, an overflow happens. Overflows are handled by *saturating* wherein out-of-range values are represented by the maximum or minimum value, or by *wrapping around*, going from either the maximum value to the minimum, or from the minimum to the maximum upon an overflow.

Regardless of the wrapping mode, overflow is usually considered an error. In special-purpose DSP processors where there is special hardware for implementing saturating arithmetics, implementations often use saturation as an overflow is less catastrophic than wrapping around. This is especially the case in audio and video applications. However, in audio and video applications, saturating is often considered a flaw in the algorithm. In FPGA and integrated circuit designs, where there is a cost associated with saturating arithmetics, often wrapping around arithmetics will be used causing any overflows to be significant.

A fixed-point digital filter is a digital filter where all values are represented by fixed bit-width integer and fractional parts. In general, the implementation of a fixed-point digital filter uses standard registers to store input and output values along with adders, multipliers and delays. It is possible that a fixed-point implementation is unstable even if the original filter it seeks to implement is stable.

3 Bounded Bit-Precise Encoding

In theory, bit-precise reasoning can be implemented by translating all operations at the bit level into a propositional logic formula and solving that formula using a SAT solver. Practically, however, there are many simplifications that can be made at the word level. Therefore, we consider encodings of the fixed-point operations involved in a digital filter in the theory of bit-vectors as well as linear integer arithmetic. We assume a $\langle k, l \rangle$ bit representation with k integral bits and l fractional bits. In particular, the bit-vector representation uses the upper k-bits of a bit-vector for the integer part and the lower l-bits for the fractional part. For the integer representation, since there is no a priori limit to its size, an integer n is interpreted as $\frac{n}{2l}$; then, we separately check for overflow.

Encoding Multiplication Fixed-point multiplication potentially doubles the number of bits in the intermediate representation. The multiplication of two numbers with $\langle k,l \rangle$ bits produces a result of $\langle 2k,2l \rangle$ bits. To use this result as $\langle k,l \rangle$ -bit value, we must truncate or round the number. We must remove most significant k bits of the integer part and the l least significant bits of the fractional part.

In the theory of bit-vectors, this truncation is a bit extraction. We extract the bits in the bit range [k+2l-1:l] from the intermediate result (i.e., extract the l^{th} to the $k+2l-1^{\text{st}}$ bits). In the theory of integers, we remove the lower l bits by performing an integer division by 2^l . Because there is no size limit, we do not need to drop the upper k bits, but we perform an overflow check that simply asserts that the result fits within the permissible range at the end of each operation. That is, we check if the intermediate $\langle 2k, 2l \rangle$ -bit value lies in the permissible range of the $\langle k, l \rangle$ -bit representation.

Encoding Addition The treatment of addition is similar. Adding two fixed-point numbers with $\langle k,l \rangle$ bits produces a result of $\langle k+1,l \rangle$ bits. To use this result in as a $\langle k,l \rangle$ -bit value operation, the top bit needs to be dropped.

For bit-vectors, we extract the bits in the range [k+l-1:0]. For linear integer arithmetic, we allow the overflow to happen and check using an assertion. Detecting overflow for additions involves checking whether the intermediate value using $\langle k+1,l\rangle$ bits lies inside the range of values permissible in a $\langle k,l\rangle$ -bit representation.

Overflow and Wrap Around A subtlety lies in using wraparound versus saturation semantics for overflow. For saturation, it is an error if any operation results in an overflow (and thus our encoding must check for it after each operation). But for wrap around, intermediate results of additions may overflow and still arrive at the correct final result, which may be in bounds. Thus, checking for overflow after each addition is incorrect in implementations that use wrap-around semantics for overflows. In terms of our encoding, if the final result of successive additions fits in the $\langle k,l\rangle$ bit range, overflows while computing intermediate results do not matter. We handle this behavior in the bit-vector encoding by allowing extra bits to represent the integer part of intermediate results (as many as k+n where n is the number of additions) and checking whether the result after the last addition fits inside the range representable by a $\langle k,l\rangle$ -bit representation. For the integer arithmetic representation, we simply avoid asserting the overflow condition for intermediate addition results.

Unrolling Filter Execution The unrolling of the filter execution takes in an argument n for the number of time steps and encodes the step-by-step execution of the filter (i.e., compute y(0) up to y(n-1)). At each step, we assert the disjunction of the overflow conditions from the additions, multiplications, and the final output value.

Finding Limit Cycles To find a limit cycle of n steps, we fix the input of the filter to zero and we compare the state of the filter (the value of the feedback registers) with the state of the filter after some number of steps n. If the two states are identical and the output is non-zero then a limit cycle of n steps has been found. In the implementation we try a bounded number of values for n.

Understanding Counterexamples In bit-precise bounded techniques, an overflow error manifests itself as a series of inputs to the filter that can be guaranteed to cause that error. Those inputs can be used with a simulator to reproduce and debug the error. In our implementation, we output a Verilog implementation of the filter along with an accompanying testbench that will cause the error. As a result, the designer can understand the counterexample using a standard Verilog simulator.

4 Unbounded Encoding

The process of encoding for unbounded verification is similar to that of the bounded verification. The multiplication and addition operations and overflow checks are implemented identically. The difference is that these operations are performed on a transition function rather than an unrolled system.

The transition function takes the inputs to the filter as well as the output of all of the delay cells (see Figure 3) and returns the inputs for the delay cells in the next time instance. Within this function, all of the operations from the bounded encoding are performed.

Modern hardware model checkers accept the AIGER [4] format as input. The AIGER format describes an and-inverter graph along with single bit registers. These registers implement the functionality of a delay cell, so encoding a filter into an AIGER file is simply encoding the transition function as an and-inverter graph.

An and-inverter graph is a directed, acyclic graph where each node in the graph represents a logical *and* or a logical *not*

operation. Since these operations only operate on single bits and a filter is defined using integer arithmetic, it is necessary to convert the integer arithmetic into individual bit operations. For the bounded encoding we relied upon an SMT solver to perform the bit-blasting. Since we are no longer using an SMT solver, we must perform this bit-blasting ourselves.

While there are many translations required for bit-blasting SMT problems, in the limited domain of filters, there are only three primary operations: addition, multiplication, and comparison. We implemented addition and comparison using simple ripple-carry approaches, where addition of two k-bit numbers a and b is defined as

$$\forall i \in [0, k). \ s_i = a_i \oplus b_i \oplus c_{i-1} \land$$

$$c_i = (a_i \land b_i) \lor (c_{i-1} \land (a_i \oplus b_i))$$

where \oplus is the exclusive-or operation and $c_{-1}=false$. This addition can be turned into a subtraction by negating each bit in b and starting with $c_{-1}=true$. Comparison can be defined by subtracting (using additional bits to ensure that no overflow occurs) and checking the sign of the resulting number.

There are a variety of ways to implement a multiplication operation; however, because filters are linear, multiplication operation involves one constant operand. Therefore, we choose an implementation that is amenable to constant propagation. Multiplication of two k-bit numbers a and b is defined as a series of shifted additions:

$$\sum_{i=0}^{k-1} \text{if } b_i \text{ then } a \ll i \text{ else } 0$$

After performing constant propagation and folding, this formulation turns into a summation of shifted versions of a where b_i is true.

Hardware model checkers are capable of directly reading AIGER files. Therefore, verifying a filter using a hardware model checker requires reading the AIGER file and then calling the appropriate model checking algorithm. In this paper we consider three such model checking algorithms: interpolation, property directed reachability/IC3 and a portfolio-based algorithm.

Interpolation The interpolation-based model checking algorithm [23] is a refinement to bounded approaches. Technically bounded model checking is sufficient to produce proofs if the transition relation is unrolled up to the diameter of the state space. Interpolation-based model checking uses Craig Interpolants [12] to guess an intermediate assertion (or an inductive assertion) resulting from the failure to find a witness at a given depth. If this process does not prove the correctness of the property at hand, interpolation-based model checking unrolls the transition relation more and repeats the process.

IC3/Property Directed Reachability The IC3 algorithm [7] (also known as PDR [15]) is a new model checking algorithm that takes a different approach. It does not rely on unrolling the transition relation. Instead, it constructs sequences of assertions. A sequence of k > 0 assertions over-approximates the

set of states reachable in the first k execution steps. Furthermore, the over-approximation at step i+1 is inductive relative to that at step i, for $0 \le i < k$. Each step attempts to prove the property using these inductive invariant candidates. Failing this, PDR uses the counterexample to induction to extend the sequence of assertions to cover k+1 steps. PDR has proven to be quite effective in practice. In many cases, it does not have to consider large values of k to prove or disprove a property.

Portfolio Model Checking Rather than using a single algorithm, a model checker can use many different algorithms. We consider the DProve algorithm implemented in ABC [8]. This algorithm performs a number of heavyweight simplifications to the system, followed by some steps of pseudo-random simulation. It then uses a variant of the bounded unrolling described in the previous section. Finally, it tries interpolant-based model checking and IC3 techniques described above. The portfolio approach is intended to take advantage of the fact that different algorithms have complementary strengths and a varying set of problems for which they are effective.

Understanding Counterexamples Because the unbounded techniques used here are bit precise, the counterexamples produced are like those of the bounded techniques. The counterexamples provide a sequence of inputs that inevitably lead to error. That sequence of inputs can be used with a simulator to reproduce the error and to diagnose the cause of the overflow.

5 Real-Arithmetic Encoding

The real-valued encoding for a filter models each state variable of a fixed-point filter by a real number, while approximating the effects of quantization and round-off errors conservatively. As a result, the model includes a conservative treatment of the two sources of errors: (a) *quantization errors* due to the approximation of the filter coefficients to fit in the fixed bitwidth representations and (b) *round-off errors* that happen for each multiplication and addition operation carried out for each time step.

Abstractly, a filter can be viewed as a *MIMO system* (multiple-input, multiple-output) with an internal state vector \mathbf{w} , a control input scalar x and an output (scalar) y, wherein at each iterative step, the state is transformed as follows:

$$\mathbf{w}(t+1) = A\mathbf{w}(t) + x(t)\mathbf{d}$$

$$y(t+1) = \mathbf{c} \cdot \mathbf{w}(t+1) .$$
 (1)

Note that the state vector $\mathbf{w}(t)$ for a direct form I filter implementation includes the current and previous output values $y(t),\ldots,y(t-M)$, as well as the previous input values $x(t-1),\ldots,x(t-N)$. The matrix A includes the computation of the output and the shifting of previous output and input values to model the delay elements. The dot-product with vector \mathbf{c} simply selects the appropriate component in $\mathbf{w}(t+1)$ that represents the output at the current time.

Quantized Filter First, we note that the quantization error in the filter coefficients is known a priori. Let A, d, c be the

quantized filter coefficients. We can write the resulting filter

$$\widetilde{\mathbf{w}}(t+1) = \widetilde{A} \otimes \widetilde{\mathbf{w}}(t) \oplus \widetilde{x}(t) \otimes \widetilde{\mathbf{d}}
\widetilde{y}(t+1) = \widetilde{\mathbf{c}} \otimes \widetilde{\mathbf{w}}(t+1) .$$
(2)

Here \otimes and \oplus denote the multiplication and addition with possible round-off errors.

Note that since the matrix A represents the arithmetic operations with the filter coefficients as well as the action of shifting the history of inputs and outputs, the quantization error affects the non-zero and non-unit entries in the matrix A, leaving all the other entries unaltered. Likewise, the additive and multiplicative round-off errors apply only to multiplications and additions that involve constants other than 0 and 1. Comparing the original filter (1) to the quantized filter in (2), we write $\mathbf{w} = \mathbf{w} + \Delta \mathbf{w}$ to be the error accumulated in \mathbf{w} . This leads to a non-deterministic iteration that jointly determines possible values of $\mathbf{w}(t+1)$ and $\Delta \mathbf{w}(t+1)$ at each time step as follows:

$$\mathbf{w}(t+1) = A\mathbf{w}(t) + x(t)\mathbf{d}$$

$$\Delta\mathbf{w}(t+1) \in \Delta A(\mathbf{w}(t) + \Delta\mathbf{w}(t)) + x(t)\Delta\mathbf{d}$$

$$+[-1,1](q|(\mathbf{d} + \Delta\mathbf{d})| + \mathbf{r})$$

$$y(t+1) = \mathbf{c} \cdot \mathbf{w}(t+1)$$

$$\Delta y(t+1) \in \Delta \mathbf{c} \cdot \mathbf{w}(t+1)$$

$$+(\mathbf{c} + \Delta \mathbf{c}) \cdot \Delta \mathbf{w}(t+1) + [-1,1]r'$$
(3)

wherein q is the maximal input quantization error, and ${\bf r}$ and r' refer to the estimated maximal round off errors accumulated due to the addition and multiplication operations carried out at time step t+1 for each of the entries in ${\bf w}(t+1)$ and y(t+1), respectively. Note that $|{\bf d}+\Delta{\bf d}|$ refers to the vector obtained by taking the absolute value of each element in ${\bf d}+\Delta{\bf d}$. The round-off error for multiplication/addition of two $\langle k,l\rangle$ bit fixed point numbers is estimated to be 2^{-l} . We bound the maximum magnitude of round off errors for K arithmetic operations is $K2^{-l}$.

Our goal is to check if for a given depth bound N and bounds $[\ell,u]$ for overflow, there exist values for the input sequence $x(0),x(1),\ldots,x(N)$ such the state $\overset{\sim}{\mathbf{w}}(t)\not\in [\ell,u]$ for some time t. Note that the values of $\Delta A, \Delta \mathbf{d}, q, \mathbf{r}, r'$ are available to us once the quantized coefficients and the bit-widths of the state registers, the multipliers and adders are known. As a result, the search for an input that may *potentially cause* an overflow is encoded by a linear programming problem.

Lemma 2. Given filter coefficients $(A, \mathbf{d}, \mathbf{c})$, quantization errors $(\Delta A, \Delta \mathbf{d}, \Delta \mathbf{c})$, an over-estimation of the round-off \mathbf{r}, r' and input quantization errors q, there exists a set of linear constraints φ such that if φ is unsatisfiable then no input may cause an overflow at depth N.

Proof. The proof consists of unrolling the iteration in Equation (3). The variables in the linear program consist of inputs $x(1), \ldots, x(N)$, the state values $\mathbf{w}(1), \ldots, \mathbf{w}(N)$ and finally the outputs $y(1), \ldots, y(N)$ along with error terms $\Delta \mathbf{w}(t)$ and $\Delta y(t)$ for $t \in [1, N]$. Note that for each step, we have a linear constraint for the state variables $\mathbf{w}(t+1) = A\mathbf{w}(t) + x(t)\mathbf{d}$.

Table 1. Benchmarks used in the experiments are designed using the Matlab Filter Design and Analysis Tool. The Type column is a choice of a function amongst Low Pass, Band Stop, and Band Pass and a design pattern amongst Butterworth, Elliptic, Max Flat, and Chebyshev. The Order column is the order the filter, # Stages denotes the number of stages, the Freq. column gives the cut-off or band frequencies in kHz., and the Gates column gives the number of two-input and gates used in the bit-blasted representation.

| Name | Type | Order | # Stages | Freq. | Gates |
|--------|----------|-------|----------|---------|--------|
| lp2 | (LP, B) | 2 | 1 | 9.6 | 1,843 |
| lp4 | (LP, B) | 4 | 1 | 9.6 | 14,404 |
| lp4e | (LP, E) | 4 | 1 | 9.6 | 17,697 |
| lp6 | (LP, E) | 6 | 1 | 9.6 | 6,359 |
| lp6c | (LP,E) | 2 | 3 | 9.6 | 11,495 |
| lp10c | (LP, B) | 2 | 5 | 9.6 | 16,752 |
| lp10cm | (LP, MF) | 2 | 5 | 0.1 | 33,804 |
| lp10m | (LP, MF) | 10 | 1 | 0.1 | 20,398 |
| bs10 | (BS,C) | 10 | 1 | 9.6-12 | 18,566 |
| bs10c | (BS,C) | 2 | 5 | 9.6-12 | 24,956 |
| bp8 | (BP,E) | 8 | 1 | 0.2-0.5 | 19,308 |
| bp8c | (BP,E) | 2 | 4 | 0.2-0.5 | 32,043 |

Likewise, we obtain linear inequality constraints that bound the values of $\Delta \mathbf{w}(t+1)$ using Equation (3). We conjoin the bounds on the input values and the overflow bounds on the outputs for each time step.

Limit Cycles The real-arithmetic model cannot be used directly to conclude the presence or absence of limit cycles. Limit cycles in the fixed-point implementation often exist due to the presence of round-off errors and overflows that wrap around from the largest representable value to the smallest. In practice, these effects cannot be modeled using the real-arithmetic filter implementations in a straightforward manner, without introducing complex conditional expression and possibly non-linear terms.

Understanding Counterexamples Unlike bit-precise techniques, the real-arithmetic encoding does not produce counterexamples that necessarily lead to an error. Furthermore, it is entirely possible to obtain spurious counterexamples using this encoding. We have found that making sense of real-valued counterexamples in a finite precision encoding is not always straightforward.

6 Experimental Evaluation

Using industry-standard practices, we generated twelve filter designs in Matlab using a number of design patterns, including low-pass, band-pass and band-stop filters using Chebyshev, Butterworth, and elliptic designs. We used both multi- and single-stage designs. The designs are shown in Table 1. The nominal bit-widths of the filters were chosen such that they were the smallest that could contain the coefficients and inputs in the range [-1,1], except for 1p2, whose design rationale is presented in Section 1. Our experiments also consider the effect of variations in the bit-widths.

Our experiments compare seven approaches to filter verification:

- 1. BV: bounded bit-vector encoding described in Section 3
- 2. LI: the integer linear arithmetic encoding described in Section 3
- RA: a real-arithmetic encoding into linear arithmetic described in Section 5
- 4. AA: affine arithmetic [13] to track possible ranges of state and output variables conservatively.
- 5. IT: bit-blasted interpolation described in Section 4.
- 6. PD: bit-blasted PDR/IC3 described in Section 4.
- DP: bit-blasted DProve, the portfolio-based algorithm described in Section 4.

The tests were run on an Intel Core i5 750 processor with 8 GB of RAM running Ubuntu Linux. Processes were memory-limited to 1 GB and time-limited to 60 seconds for the unrolling test and 300 seconds for other tests. No processes ran out of memory.

We use the SMT solver Z3 version 3.2 [14], as it is currently the fastest known solver [3] for both the bit-vector theory and the linear integer arithmetic theory for bounded model checking methods. We use the ABC model checker [8] for unbounded model checking, as it is the fastest publicly available model checker [5]. The RA and AA methods are implemented in OCaml.

Unbounded model checking with a word-level encoding is another possible configuration. To this end, we experimented with a variety of model checkers that deal with higher-level operations like addition and multiplication on integers rather than with individual bits. With these systems, the transition function can be provided without bit-blasting and are thus a natural way to consider solving these problems. Unfortunately, our attempts at using currently available tools for this approach were unsuccessful. Typically they did not terminate within hours or terminated with abstract (and thus incorrect) counterexamples. We imagine that with sufficient tuning these tools would perform admirably, but given our lack of confidence in the results, we have not presented them here.

Is simulation sufficient to find bugs in filters? We tested all of the filters using traditional simulation based methods. To do this, we explored three possible input generation methods: (a) uniform random selection of values from the filter's input range; (b) selecting the maximum value until the output stabilized followed by the minimum value; and (c) selecting the minimum value until the output stabilized followed by the maximum value. Choices (b,c) attempt to maximize the overshoot in the filters in order to cause a potential overflow.

The filters are simulated on a fixed-point arithmetic simulator using the three input generation methods described above. The simulation was set to abort if an overflow were to be found. Each simulation was run for the standard timeout of 300 seconds. During this time filters were able to run between two and five million inputs.

There were zero overflows found by the simulations.

Is bit-precise reasoning more precise in practice than conservative real-arithmetic reasoning? Figure 5 compares

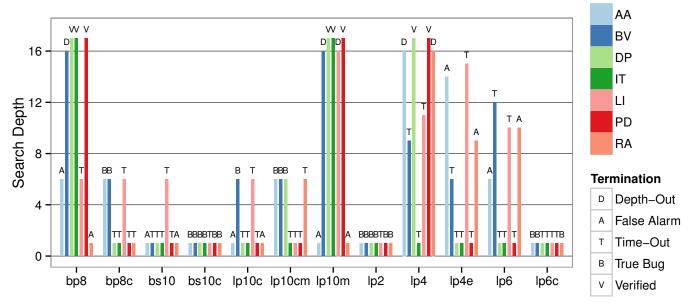


Fig. 5. Plot showing outcome for various methods on benchmarks. Timeout was set to 300 seconds and a maximum depth of 16 was used for the bounded techniques. Depths beyond 16 indicate infinite bound.

the outcomes of all the four techniques on our benchmarks in finding overflows. The conservative techniques, AA and RA, can yield false alarms, whereas any overflow warnings raised by the bit-precise techniques, BV and LI, must be true bugs. A time-out or depth-out means no bugs were found in the allotted time or depth but of course says nothing about whether there are bugs further on. An alarm raised by the conservative techniques can be classified as being false (i.e., spurious) when a bit-precise technique is able to exceed that search depth without raising an alarm. In six out of the twelve tests (i.e., bp8, bs10, lp10c, lp10m, lp4e, lp6), both conservative approaches raised false alarms. At least one bit-precise technique was able to search deep enough to label the alarms from the conservative analyses as true (i.e., bug) or false (i.e., spurious).

Are bit-precise analyses usefully scalable? Figure 6 shows the performance of different methods of analysis on all twelve test filters across unrollings of 5, 8, 10 and 15. In the plot of BV vs. LI (right), we see that BV is, in general, faster than LI (above the line). However, the advantage is not overwhelming, suggesting that neither approach is inherently better than the other.

For both BV and LI, the unrolling depth did not have a pronounced effect on the time taken to solve benchmark instances for small unrollings. Instances wherein BV was faster at unrolling depth 5 also tended to favor BV at unrolling depth 8. Therefore, we conclude that the nature of the coefficients in the filter and its overall architecture may have a larger effect on the performance of BV and LI than the unrolling depth.

We see in the BV vs. RA plot (left), the bit-precise method BV is competitive with the conservative method RA. Whereas bit-vector theories are NP-complete, linear programs are well known to have efficient polynomial time algorithms in prac-

tice. We hypothesize that the use of an SMT solver to reason with large fractions using arbitrary precision arithmetic has a significant performance overhead. This may be a good area of application for techniques that use floating-point solvers to help obtain speedups while guaranteeing precise results [25].

The AA approximate method is very fast in comparison to all the other methods presented here. It is elided because this speed comes at a high cost in precision [28]. Furthermore, the affine arithmetic technique does not, as such, yield concrete witnesses. Therefore, it is not readily comparable to precise methods.

Effect of Unrolling Length on the Analysis We now look deeper into the performance of encodings. We first consider how unrolling affects performance by varying the amount of unrolling from 1 to 50 on select filters.

According to Figure 7, BV, RA and LI are heavily affected by the unrolling depth. RA, even for short unrollings, times out if it does not find an error. Due to some details of implementations, the RA encoding incrementally searches for the shortest possible error unlike the BV and LI encodings. Because of this, if an error is found early, RA appears to scale well, as seen in 1p6. AA scales well with unrolling depth, as expected. Note that the unrolling is stopped once overflow is found.

The bit-precise methods BV and LI both exhibit more unpredictable behavior. This is due to the nature of the encoding (one single monolithic encoding that searches for all paths up to a given depth limit) and the SMT solvers used. As the unrolling becomes longer, the solver is not bound to search for the shortest path first. The results from 1p2 and 1p10c show that longer unrollings may be faster than shorter unrollings, but there is a general trend of increasing time with unrolling depth.

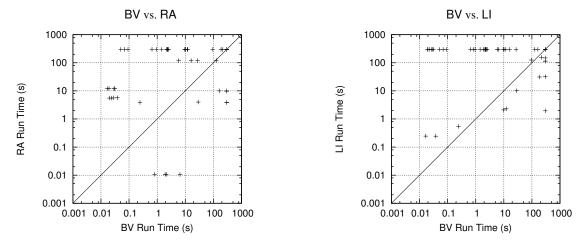


Fig. 6. Performance comparison of different analysis methods using unrollings of 5, 8, 10 and 15.

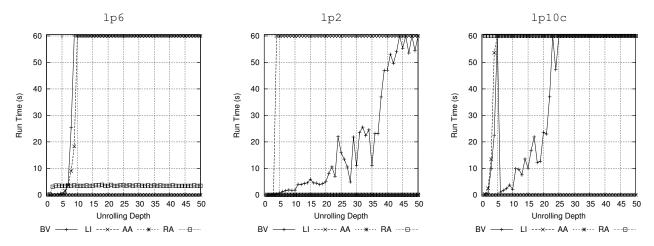


Fig. 7. Performance analysis of analysis methods as a function of unrolling depth.

Performance Impact of Bit-Widths We also need to consider the effect that changing the precision of filters has on the analysis performance. Figure 8 shows performance for both BV and LI on two different tests across a range of bitwidths. The first test, 1p2, is "pre-quantized" so that adding more fractional bits causes the coefficients to gain more zeros in their least significant bits. The second test, 1p6, has large fractions in the coefficient, so meaningful bits are added when the fraction size is increased.

The first conclusion is that the total number of bits does not directly affect the time taken. Both BV and LI are faster with more integer bits. As more integer bits are added, it is possible that the abstractions used internally within the SMT solver can be coarser allowing it to come up with answers faster. As more fractional bits are added, the BV and LI approaches diverge. BV becomes much slower, and LI is not heavily affected. Once again, this behavior seems to depend critically on the coefficients in the filter.

As bit-widths are varied, the outcome typically varies from an overflow found at a low depth to unsatisfiable answers at all depths. In this case, the performance of LI is poor whenever the bit-width selected is *marginal* or nearly insufficient. If the system being analyzed is marginal, but small, we recommend the use of BV and if it is relatively safe, but large, LI is recommended.

Do bit-precise analyses allow us to find bugs we could not otherwise find? Bit-precise analyses allow us to easily find limit cycles in fixed-point IIR filters. Limit cycles are prevalent in fixed-point IIR filters as Table 2. From our twelve test cases, this table shows the number of examples where we did not find a limit cycle (column Pass), the number where we found one (column Fail), and the remaining that timed out. The remaining columns show the mean, median, and standard deviation of the running time for limit cycle detection. Due to their prevalence, most limit cycles are quite easy for the SMT solver to find (using the bit-vector theory). Most limit cycles are found with short unrollings, quickly.

Because limit cycles can be detected efficiently, the designer can make informed decisions about those situations. Often designers will add extra circuitry to eliminate limit cycles, but if the designer knew the kinds of limit cycles that exist, the designer may elect to simplify the design and not

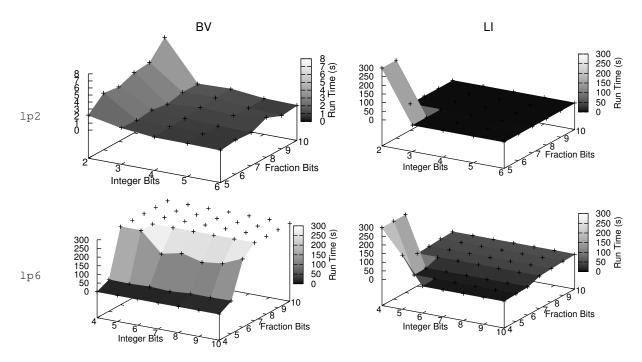


Fig. 8. Performance of bit-precise analysis methods as a function of the number of bits.

Table 2. Detection of limit cycles. Most fixed-point filters have limit cycles. Pass indicates the number of examples for which no limit cycle was found. Fail indicates the number for which a limit cycle was found. The remaining examples timeout.

| Unrol | 1 | Pass | Fail | Timeout | Mean (s) | Median (s) | Std Dev (s) |
|-------|---|------|------|---------|----------|------------|-------------|
| 2 | 2 | 2 | 10 | 0 | 1.22 | 0.35 | 4.88 |
| 4 | 5 | 0 | 7 | 5 | 22.6 | 10.3 | 89.8 |
| 8 | 3 | 0 | 6 | 6 | 55.8 | 21.7 | 133.8 |

add that circuitry. We have discovered limit cycles varying from small, 1-2 least significant bits, to large, oscillating from near the maximum value to near the minimum value. In the latter case, the designer may elect to design a different circuit.

Is unbounded search necessary and feasible? Figure 5 shows the precision of the various analysis techniques. We see that the three unbounded techniques IT, PD, and DP have similar characteristics. There are examples where DP was able to verify filters that IT was not, such as lp4, but generally the capabilities are comparable. More interestingly in every example where the filter was verified, one of the bounded verification techniques was able to run to maximum depth without timing out. Clearly, unbounded verification seems to be "easy" on the same kind of systems where bounded checking seems feasible to large enough depths.

Likewise, it seems that overflow errors, if present, are found by bounded verification techniques in relatively few steps. Finally, if the bounded techniques time out at very low bounds, the unbounded techniques seem unlikely to do better.

Figure 9 compares the performance of DP against IT. We see that DP is more than an order of magnitude faster than IT. We see similar performance characteristics to the same test using BV (Figure 8). This is unsurprising since DP first uses a bounded search just like BV and only if that fails to find any

bugs does it try unbounded algorithms. The differences we do see are due to a different simplification engine, different bit-level implementations of operators, different underlying SAT solvers, and different random seeds.

The fact that IT has a similar shape to LI is coincidental. The techniques have no similarities other than their use of SAT-based decision procedures. The use of interpolation to find a bug is similar to bounded approaches where it unrolls the transition relation to find a bug and thus most of the time performs similarly. Because of the interpolation process, it may do significantly more work along the way as we can see with the test with very few bits where it times out rather than finding the counterexample.

Looking more closely at the performance of unbounded methods in Figure 10 reveals that the portfolio approach (DP) is heavily focused on performance for easy problems. When problems take around one second, it tends to be almost ten times as fast as BV on simple examples. Unfortunately we can see that there are a good number of filters that do not finish when using unbounded approaches. This indicates that bounded techniques should still be used in addition to unbounded techniques.

Comparing the unbounded techniques, we see that IT is almost universally slower than DP. This is unsurprising as DP

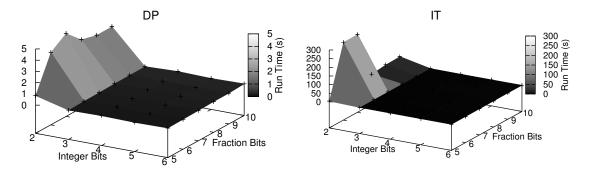


Fig. 9. Performance of DP and IT unbounded model checking as a function of the number of bits.

tries the method from IT as part of its algorithm. If IT were especially suited to the problem, DP would use interpolation. There is an instance where IT is faster, and this case is due to the several other attempts DP makes before trying the algorithm from IT. Comparing DP to PD reveals the benefits of advanced preprocessing and interpolation methods. The primary algorithm used by DP is that of PD, so we can conclude that preprocessing is a universal benefit.

These results indicate that while unbounded verification is sometimes feasible, it is less often feasible than bounded verification. While it provides stronger guarantees do not appear to have much tangible benefit. The kinds of filters where unbounded techniques are effective are also those filters were bounded techniques are especially effective. It still may be worthwhile to run these techniques if the bounded search fails to find any errors and is especially quick at doing so.

7 Threats to Validity

In this section, we briefly consider the key threats to the validity of the conclusions drawn from the experimental evaluation presented in Section 6.

The main threat arises from the fact that filters are by no means the only component in a system. Often, they constitute small but important components in a larger system. The presence of arbitrary components whose outputs feed into the filter's input leads to the problem of deducing an appropriate precondition for the filter inputs. Our work considers filters with input preconditions in the form of range constraints. However, the constraints on the input pertaining to a filter that is part of a larger system may be more complex and harder to write down. As a result, the bugs found here may not be realizable in practice. If the constraints can be expressed using a suitable constraint language, we may carry out the verification by encoding the input constraints as part of the transition system of the filter. Another solution is to compute preconditions on the input signals that guarantee the absence of overflows.

A related threat concerns the harm caused by a single overflow in a filter that is part of a larger system. The effect of each overflow is hard to characterize, unless we make stringent assumptions on how filter outputs are used.

Our experimental evaluation relies on a set of benchmarks that were designed using the Matlab filter design toolbox. It is an open question as to how representative the benchmarks used are of filters that occur in safety critical systems used in automobiles and avionics. The lack of large open source control and signal processing systems makes obtaining a truly representative set of examples quite hard.

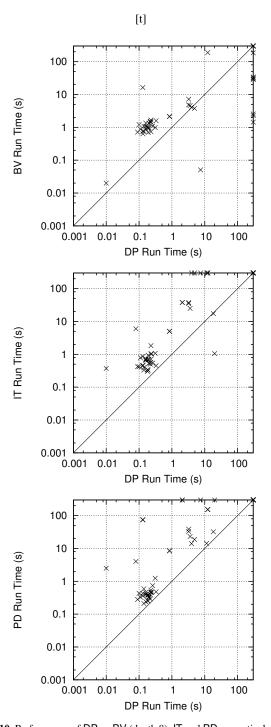
8 Related Work

Verification of fixed-point digital filters has focused mostly on the problem of discovering safe bit-widths for the implementation. While verification for a specific bit-width is one method for solving this problem, other works have considered interval arithmetic, affine arithmetic [16, 22], spectral techniques [27], and combinations thereof [28].

Approaches based on SMT solvers, on the other hand, offer the promise of enhanced accuracy and exhaustive reasoning. Kinsman and Nicolici use a SMT solver to search for a precise range for each variable in fixed-point implementations of more general MIMO systems [21]. Their analysis uses the nonlinear constraint solver HySAT [18] using a real-arithmetic model without modeling the errors precisely. Furthermore, since HySAT converges on an interval for each input variable, their analysis potentially lacks the ability to reason about specific values of inputs.

We have focused on comparing against some simple techniques for test input generation in this paper. Others have considered more advanced heuristics for tackling this problem [30], which may be worthy of further study.

Several researchers have tackled the difficult problem of verifying floating-point digital filters as part of larger and more complex systems [17, 24]. The static analysis approach to proving numerical properties of control systems implemented using floating point has had some notable successes [6, 19]. In particular, the analysis of digital filters has inspired specialized domains such as the ellipsoidal domain [2, 17]. While floating-point arithmetic is by no means easy to reason with, the issues faced therein are completely different from the ones considered here for fixed-point arithmetics. Whereas we focus on analyzing overflows and limit cycles, these are not significant problems for floating-point implementations. The



 $\begin{tabular}{ll} \textbf{Fig. 10.} Performance of DP vs BV (depth 8), IT and PD respectively. Marks that appear above the line indicate that DP is faster. \\ \end{tabular}$

use of bit-precise reasoning for floating-point C programs has recently been explored by Kroening et al. [9].

Yet another distinction is that of proving safety versus trying to find bugs. The approaches considered in this paper clearly focus on bug finding using bounded-depth verification. While a similar study for techniques to prove properties may be of interest, the conservative nature of the real-arithmetic

model suggests that its utility in proving highly optimized implementations may also be limited.

One approach to verifying digital filters is to perform a manual proof using a theorem prover [1]. Such approaches tend to be quite general and extensible. However, they are mostly manual and often unsuitable for use by DSP designers, who may be unfamiliar with these tools.

9 Conclusion

Our results show that fixed-point digital filters designed using industry standard tools may sometimes suffer from overflow problems. Commonly used frequency-domain design techniques and extensive simulations are insufficient for finding overflows. In this work, we have compared different formal verification techniques based on bounded and unbounded model checking using SMT and SAT solvers.

We have shown that error approximation using real-arithmetic can alert designers to otherwise unknown issues in filters. These alarms are often spurious and may lead the designer to draw false conclusions about their designs. Secondly, in spite of fundamental complexity considerations, the real-arithmetic solvers can often be slower than bit-precise approaches, possibly due to the need for arbitrary precision arithmetic. The use of floating-point simplex in conjunction with arbitrary precision numbers may be a promising remedy [25].

While unbounded approaches do provide stronger assurance of the correctness of these systems, in practice they seem largely unnecessary as they were unable to find any bugs that were not already known. This stronger assurance comes at a performance cost, but these techniques still may be worth using if the assurance is needed. There is hope that, in the near future, word-level unbounded approaches will become fast enough to be useful for verifying filters [20]. Currently word-level unbounded approaches are not designed to efficiently handle the intricate mathematics of digital filters.

Finally, we demonstrated that bit-precise verification is possible and efficient using modern SMT solvers and hardware model checkers. Also, bit-precise verification is able to find situations where error approximations would have otherwise prevented a designer from shrinking a filter by one more bit. We also saw that both integer and bit-vector based methods are required to achieve maximum performance.

References

- B. Akbarpour and S. Tahar. Error analysis of digital filters using HOL theorem proving. *Journal of Applied Logic*, 5(4):651–666, 2007.
- F. Alegre, E. Feron, and S. Pande. Using ellipsoidal domains to analyze control systems software. CoRR, abs/0909.1977, 2009.
- C. Barrett, M. Deters, L. de Moura, A. Oliveras, and A. Stump. 6 Years of SMT-COMP. *Journal of Automated Reasoning*, pages 1–35, 2012.
- 4. A. Biere. AIGER: A format for and-inverter graphs, 2007.
- A. Biere and K. Heljanko. Hardware model checking competition. In FMCAD, 2011.
- B. Blanchet, P. Cousot, R. Cousot, J. Feret, L. Mauborgne, A. Miné,
 D. Monniaux, and X. Rival. Design and implementation of a special-purpose static program analyzer for safety-critical real-time embedded

- software (invited chapter). In *The Essence of Computation: Complexity, Analysis, Transformation. Essays Dedicated to Neil D. Jones*, volume 2566 of *LNCS*, pages 85–108. Springer, 2005.
- A. R. Bradley. SAT-based model checking without unrolling. In Verification, Model Checking, and Abstract Interpretation (VMCAI), pages 70–87. Springer-Verlag, 2011.
- R. K. Brayton and A. Mishchenko. ABC: An academic industrialstrength verification tool. In *Computer-Aided Verification (CAV)*, pages 24–40, 2010.
- A. Brillout, D. Kroening, and T. Wahl. Mixed abstractions for floatingpoint arithmetic. In Formal Methods in Computer Aided Design (FM-CAD), pages 69–76, 2009.
- E. Clarke, A. Biere, R. Raimi, and Y. Zhu. Bounded model checking using satisfiability solving. Formal Methods in System Design, 19(1):7– 34, 2001.
- A. Cox, S. Sankaranarayanan, and B.-Y. E. Chang. A bit too precise? Bounded verification of quantized digital filters. In *Tools and Algorithms* for the Construction and Analysis of Systems (TACAS), pages 33–47, 2012.
- W. Craig. Linear reasoning. a new form of the Herbrand-Gentzen theorem. J. Symb. Log., 22(3):250–268, 1957.
- L. H. de Figueiredo and J. Stolfi. Self-validated numerical methods and applications. In *Brazilian Mathematics Colloquium monograph*. IMPA, Rio de Janeiro, Brazil, 1997.
- L. De Moura and N. Bjørner. Z3: An efficient SMT solver. In *Tools and Algorithms for the Construction and Analysis of Systems (TACAS)*, pages 337–340, 2008.
- N. Een, A. Mishchenko, and R. Brayton. Efficient implementation of property directed reachability. In *Formal Methods in Computer Aided Design (FMCAD)*, pages 125–134. FMCAD Inc, 2011.
- C. Fang, R. Rutenbar, and T. Chen. Fast, accurate static analysis for fixedpoint finite-precision effects in DSP designs. In *International Conference* on Computer-Aided Design (ICCAD), pages 275–282, 2003.
- 17. J. Feret. Static analysis of digital filters. In *Programming Languages and Systems*, volume 2986, pages 33–48. 2004.
- M. Fränzle, C. Herde, S. Ratschan, T. Schubert, and T. Teige. Efficient solving of large non-linear arithmetic constraint systems with complex Boolean structure. *JSAT*, 1(3-4):209–236, 2007.
- E. Goubault and S. Putot. Static analysis of finite precision computations. In Verification, Model Checking, and Abstract Interpretation (VMCAI), pages 232–247. 2011.
- K. Hoder and N. Bjørner. Generalized property directed reachability. In Theory and Applications of Satisfiability Testing (SAT), pages 157–171. Springer-Verlag, 2012.
- A. B. Kinsman and N. Nicolici. Finite precision bit-width allocation using SAT-modulo theory. In *Proceedings of the Conference on Design, Automation and Test in Europe*, DATE '09, page 11061111. European Design and Automation Association, 2009.
- D. Lee, A. Gaffar, R. Cheung, O. Mencer, W. Luk, and G. Constantinides. Accuracy-guaranteed bit-width optimization. *IEEE Trans. on CAD of Integrated Circuits and Systems*, 25(10):1990–2000, 2006.
- K. L. McMillan. Interpolation and SAT-based model checking. In Computer-Aided Verification (CAV), pages 1–13, 2003.
- D. Monniaux. Compositional analysis of floating-point linear numerical filters. In *Computer-Aided Verification (CAV)*, volume 3576, pages 199– 212. 2005.
- D. Monniaux. On using floating-point computations to help an exact linear arithmetic decision procedure. In *Computer-Aided Verification* (CAV), pages 570–583, 2009.
- 26. A. V. Oppenheim, A. S. Willsky, and S. H. Nawab. *Signals & Systems* (2nd ed.). Prentice Hall, 1997.
- Y. Pang, K. Radecka, and Z. Zilic. Optimization of imprecise circuits represented by taylor series and real-valued polynomials. *IEEE Trans.* on CAD of Integrated Circuits and Systems, 29(8):1177–1190, 2010.
- Y. Pang, K. Radecka, and Z. Zilic. An efficient hybrid engine to perform range analysis and allocate integer bit-widths for arithmetic circuits. In Asia South Pacific Design Automation Conference (ASP-DAC), pages 455–460, 2011.
- J. Smith. Introduction to Digital Filters: With Audio Applications. W3K Publishing, 2007.
- W. Sung and K. Kum. Simulation-based word-length optimization method for fixed-point digital signal processing systems. *IEEE Transac-*

tions on Signal Processing, 43(12):3087-3090, 1995.