## Analog and Digital Circuits

# STATISTICAL ESTIMATION OF THE SIGNAL PROBABILITY IN VLSI CIRCUITS 

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19. ABSTRACT (Continue on reverse if necessary and identify by block number)
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The signal probability of a node in a digital circuit is the fraction of time that that node remains at logic 1 . The importance of the signal probability concept has been recognized for testability analysis and for power estimation. It is also known that the problem of finding the exact probabilities is \$ $\$ c a l$ NP\$-hard. As a result, all previous work in this area has focused on approximating the signal probability values, while maintaining reasonable execution time. However (as recent review article has observed), there is no existing robust technique for solving this problem. The accuracy of all existing efficient techniques is unpredictable and unreliable, making them unattractive in practice. In this work, we present a new approximate technique for computing the signal probabilities that is based on statistical estimation. A key feature of our approach is that the desired accuracy can be specified up-front, along with a desired measure of confidence. This approach has been implemented in a prototype $C$ program, which we have verified on a large number of test cases. The direct accuracy control is very attractive in practice, boosting designers' confidence in the tool. The method is also quite efficient, solving a 22,000 gate circuit in a little over an hour on a SUN sparc ELC.

# Statistical Estimation of the Signal Probability in VLSI Circuits 

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#### Abstract

The signal probability of a node in a digital circuit is the fraction of time that that node remains at logic 1 . The importance of the signal probability concept has been recognized for testability analysis and for power estimation. It is also known that the problem of finding the exact probabilities is $\mathcal{N} \mathcal{P}$-hard. As a result, all previous work in this area has focused on approximating the signal probability values, while maintaining reasonable execution time. However (as recent review article has observed), there is no existing robust technique for solving this problem. The accuracy of all existing efficient techniques is unpredictable and unreliable, making them unattractive in practice. In this work, we present a new approximate technique for computing the signal probabilities that is based on statistical estimation. A key feature of our approach is that the desired accuracy can be specified up-front, along with a desired measure of confidence. This approach has been implemented in a prototype $C$ program, which we have verified on a large number of test cases. The direct accuracy control is very attractive in practice, boosting designers' confidence in the tool. The method is also quite efficient, solving a 22,000 gate circuit in a little over an hour on a SUN sparc ELC.


## 1. Introduction

Consider a combinational circuit that is part of a larger synchronous sequential circuit. The signal probability [1] of a node is defined as the fraction of clock cycles in which the final state of that node is a logic 1 . The signal probability is completely determined by the Boolean function implemented at that node, and by the signal probabilities at the primary inputs of the combinational circuit.

The importance of the signal probability concept has been recognized for testability analysis [2-4] and power estimation [5]. In testability analysis, the signal probability of a node is a measure of controllability, i.e., of how easy it is to control the logic value at that node from the primary inputs. In power estimation, the signal probability gives the fraction of clock cycles in which a node makes a (power consuming) logic transition.

From a computational complexity standpoint, the problem of estimating the signal probability is not trivial. In fact, it can be easily shown (by a transformation from satisfiability) that it is $\mathcal{N} \mathcal{P}$-hard [6]. As a result, several approximation techniques have been developed to compute estimates of the signal probability while maintaining reasonable execution times. In [3] and [5], internal circuit nodes were assumed to be independent, providing a very fast but potentially very approximate solution. Improvements on these techniques were proposed in $[4,7,8]$ to improve the accuracy at the cost of some reduction in speed.

A drastically different approach, proposed in [2] and refined in [10, 11], is based on estimating upper and lower bounds on the signal probability of a node. It can also be shown that the problem of estimating non-trivial bounds on the signal probability is also $\mathcal{N} \mathcal{P}$-hard. The proof of this result is quite simple and, for completeness, is given in appendix A.

Yet another approach was proposed in [9] that relates the signal probability to the first spectral component of a Boolean function. Unfortunately, spectral techniques are too expensive to be used in practice, typically requiring exponential time and space.

In the review article [12], it was concluded that none of the forgoing techniques are robust enough to be of practical value. The techniques based on an independence assumption can be too approximate or otherwise too expensive, and the bounding techniques can produce very loose bounds.

In this paper, we propose a new approach to estimating the signal probability that is based on statistical estimation, essentially a Monte Carlo technique. Simply put, we apply randomly-generated logic patterns to the circuit inputs and, for every node, monitor the fraction of time that that node is at logic 1. Provided the input patterns are uncorrelated, the measured fractions will converge to the true probabilities (by the law of large numbers [13]). In order to determine when to stop this process, and whether the values obtained are at all close to the correct solution, we use the notion of confidence interval from statistics [13]
to provide a stopping criterion. Using this, it becomes possible, for instance, to stop the iterative process when we are $99 \%$ confident that the measured values are within 0.01 of the true probabilities. The desired accuracy and confidence levels can be specified up-front by the user. This is a key feature of our approach that gives the user direct control on the accuracy of the approximation, and sets this work apart from previous approximation methods, which do not offer such error-control. We will present experimental results that show that this technique is robust (i.e., that it works well over a wide range of circuits) and fast enough to be applicable to VLSI circuits.

As is the case with all previous work in this area, the technique to be presented is limited to combinational circuits. We are currently working on extensions to sequential circuits. The remainder of this paper is organized as follows. The next section contains the detailed description of the statistical estimation approach. Section 3 describes our implementation and presents experimental results. Conclusions are given in section 4. Finally, two appendices are included to present some mathematical proofs.

## 2. Statistical Bounds

We assume that every primary input node to the combinational circuit is assigned a signal probability value equal to the fraction of clock cycles in which it is expected to be at logic 1. As a result, some input patterns may be more probable than others. For instance, if an input node has a signal probability of 0.9 , then those patterns in which it is at logic 1 are more probable. Likewise, if a node has a probability of 0 , then input patterns in which that node is at 1 can not occur. These probabilities, along with the Boolean functions implemented by the circuit, completely determine the signal probabilities at all other nodes.

Suppose we repeatedly apply random input patterns to the circuit, chosen so that : (1) they are uncorrelated, and (2) their frequency of occurrence is consistent with the input signal probabilities. Let us also monitor internal circuit nodes and count the number of times each of them is at logic 1 . We call the application of an input pattern a trial and the occurrence of a 1 at a node a success, while a 0 is called a failure. The result is what is commonly known as a process of Bernoulli trials [13].

If $p$ is the (unknown) probability at an internal node, and if $x$ successes are observed in a sequence of $n$ trials, then by the law of large numbers [13] :

$$
\begin{equation*}
\lim _{n \rightarrow \infty} \frac{x}{n}=p \tag{1}
\end{equation*}
$$

This, then, would be a straightforward way to estimate the signal probabilities. However, the problem with this simplistic approach is that there is no way to tell when $x / n$ is close enough to $p$, in order for us to stop the process.

The solution comes from the study of statistical estimation of proportions [13] and can be summarized as follows. The number of possible successes in $n$ trials is a random variable $x$, with a binomial distribution with parameter $p$. Since the form of the distribution is known, it becomes possible to assign a confidence level to how closely $x / n$ approximates $p$. If $\alpha$ and $E$ are small numbers between zero and one, this is usually expressed as "we are ( $1-\alpha$ ) $\times 100 \%$ confident that $\left|\frac{x}{n}-p\right|<E$." For a given value of $E$ and $\alpha$, one can look up the minimum required number of trials $n$ in statistical tables [13]. As a result, this analysis provides a stopping criterion that can be used to terminate the iterative sampling process.

However, since tables are finite, this imposes a limit on $n$ and/or leads to very large tables. The alternative option of expressing the bounds analytically based on the binomial distribution is too computationally expensive. Instead, it is much more efficient to use approximations to the binomial distribution. For instance, if $n p$ and $n(1-p)$ are greater than 5 , then the binomial can be approximated by a normal distribution [13]. Furthermore, when $p<0.1$ or $p>0.9$ then according to [14] a good approximation to the binomial is given by the Poisson distribution. This leads to two stopping criteria, each of which applies to those nodes whose probabilities are in the corresponding range. Since we do not know the node probabilities a priori, the minimum value of $n$ required to achieve the $E$ error bound with $(1-\alpha) \times 100 \%$ confidence is chosed as the maximum of those computed from the two approximations, which we consider as two separate cases below. In fact, we will further subdivide the Poisson case into two cases, according to whether $x$ is small (less than 15 ) or not. The reason for this will become clear shortly. Finally, it is convenient before proceeding to require a minimum value of 50 for $n$, so that $n p<5$ is equivalent to $p<0.1$ and $n(1-p)<5$ is equivalent to $p>0.9$.

### 2.1. The case $p \in[0.1,0.9]$

In this case, and since $n>50$, both $n p$ and $n(1-p)$ are greater than 5 , and the binomial can be approximated by a normal distribution, so that in order to know with $(1-\alpha) \times 100 \%$ confidence that $\left|\frac{x}{n}-p\right|<E$, we need [13] :

$$
\begin{equation*}
n \geq\left(\frac{z_{\alpha / 2}}{2 E}\right)^{2} \tag{2}
\end{equation*}
$$

trials, where $z_{\alpha / 2}$ is defined so that the area to its right under the standard normal distribution curve is equal to $\alpha / 2$, as shown in Fig. 1.

The value of $z_{\alpha / 2}$ can be computed, for any given value of $\alpha$, using the Gaussian distribution function $\operatorname{erf}()$ available on unix systems. To illustrate, suppose we want to compute the signal probabilities throughout the circuit to within 0.1 with $95 \%$ confidence. Then $E=0.1$, $(1-\alpha)=0.95$, which gives $z_{\alpha / 2}=1.96$, and therefore $n=96$. Therefore, it is enough to


Figure 1. Definition of $z_{\alpha / 2}$.


Figure 2. Stopping criterion when $p \in[0.1,0.9]$.
apply 96 input patterns in this case. Based on (2), we can plot the minimum required $n$ versus $E$ for the case $p \in[0.1,0.9]$ for different levels of confidence, as shown in Fig. 2.

As expected, the number of patterns required increases for smaller error bounds $E$. We
have deliberately focused on this part of the curve to show that values as low as $E=0.01$ are feasible, provided the logic simulation of the circuit is fast enough. A best candidate for this kind of simulation would be a compiled simulation technique.

### 2.2. The case $p \notin[0.1,0.9]$ and $x$ is large ( $>15$ )

According to [14], when $p<0.1$ or $p>0.9$, then a good approximation to the binomial is given by the Poisson distribution. Through a relationship between the Poisson distribution and the $\chi^{2}$ (pronounced chi-square) distribution [14], it becomes possible to bound the value of $p$, and derive a stopping criterion, as follows.

By symmetry, it's enough to look at the case $p \leq 0.1$. In that case, we know with $(1-\alpha) \times 100 \%$ confidence, that [14] :

$$
\begin{equation*}
\frac{1}{2 n} \chi_{1-\alpha / 2}^{2} \leq p \leq \frac{1}{2 n} \chi_{\alpha / 2}^{2} \tag{3}
\end{equation*}
$$

where $\chi_{\alpha / 2}^{2}$ is such that the area to its right under the $\chi^{2}$ distribution is equal to $\alpha / 2$. In the above inequality, the number of degrees of freedom of the $\chi^{2}$ distributions is $f=2 x$ in the case of $\chi_{1-\alpha / 2}^{2}$, and $f=2(x+1)$ for $\chi_{\alpha / 2}^{2}$, where $x$ is the number of successes observed in $n$ trials.

From the above, we have :

$$
\begin{equation*}
\frac{x}{n}-\frac{1}{2 n} \chi_{\alpha / 2}^{2} \leq \frac{x}{n}-p \leq \frac{x}{n}-\frac{1}{2 n} \chi_{1-\alpha / 2}^{2} \tag{4}
\end{equation*}
$$

We want to take $n$ samples such that, with $(1-\alpha) \times 100 \%$ confidence, $\left|\frac{x}{n}-p\right|<E$. Using (4), it is enough to require :

$$
\begin{equation*}
-E<\frac{x}{n}-\frac{1}{2 n} \chi_{\alpha / 2}^{2} \quad \text { and } \quad \frac{x}{n}-\frac{1}{2 n} \chi_{1-\alpha / 2}^{2}<+E \tag{5}
\end{equation*}
$$

Since $x>15$, then $f>30$ and the values of $\chi_{\alpha / 2}^{2}$ and $\chi_{1-\alpha / 2}^{2}$ can be approximated [14] using :

$$
\begin{equation*}
\chi_{q}^{2} \approx \frac{1}{2}\left(\sqrt{2 f-1}+z_{q}\right)^{2} \tag{6}
\end{equation*}
$$

where $q$ stands for $\alpha / 2$ in one case, and $1-\alpha / 2$ in the other. If we denote the ratio $x / n$ by $\bar{p}$ and use the above approximation, we can rewrite the stopping criterion as :

$$
\begin{equation*}
4 n(\bar{p}-E)<\left(\sqrt{4 \bar{p} n-1}-z_{\alpha / 2}\right)^{2} \quad \text { and } \quad 4 n(\bar{p}+E)>\left(\sqrt{4 \bar{p} n+3}+z_{\alpha / 2}\right)^{2} \tag{7}
\end{equation*}
$$

Each of these inequalities can be written as a quadratic in $\sqrt{n}$ whose roots give the required range of $n$. The lengthy analysis (see appendix B) yields :

$$
\begin{equation*}
n>\left(\frac{z_{\alpha / 2} \sqrt{2 E+0.1}+\sqrt{(E+0.1) z_{\alpha / 2}^{2}+3 E}}{2 E}\right)^{2} \tag{8}
\end{equation*}
$$

### 2.3. The case $p \notin[0.1,0.9]$ and $x$ is small

The case $f=2 x \leq 30$ and/or $f=2(x+1) \leq 30$, occurs when $x \leq 15$, so that $x / n \leq 15 / n$. It is still true that an upper bound on $p$ is given by $\frac{1}{2 n} \chi_{\alpha / 2}^{2}$, with $f \leq 32$, which may or may not mean that we can use the approximation (6). However, since the value of the $\chi^{2}$ distribution increases with the number of degrees of freedom $f$, it follows that $p<\frac{1}{2 n} \chi_{\alpha / 2}^{2}$ with $f=32$, for which the approximation holds, and we can write :

$$
\begin{equation*}
p<\frac{1}{4 n}\left(\sqrt{63}+z_{\alpha / 2}\right)^{2} \tag{9}
\end{equation*}
$$

Finally, since $x / n \leq 15 / n<\frac{1}{4 n}\left(\sqrt{63}+z_{\alpha / 2}\right)^{2}$ for useful values of $z_{\alpha / 2}$, we can write :

$$
\left|\frac{x}{n}-p\right|<\frac{1}{4 n}\left(\sqrt{63}+z_{\alpha / 2}\right)^{2}
$$

and the stopping criterion is given by :

$$
\begin{equation*}
n>\left(\frac{\sqrt{63}+z_{\alpha / 2}}{2 \sqrt{E}}\right)^{2} \tag{10}
\end{equation*}
$$

The comparison between the three resulting lower bounds on $n$ are shown in Figs. 3 and 4.


Figure 3. Comparison of the different bounds at $(1-\alpha) \times$ $100 \%=95 \%$ confidence.


Figure 4. Comparison of the different bounds at $(1-\alpha) \times$ $100 \%=99 \%$ confidence.

To summarize, for a given error bound $E$ and confidence level $(1-\alpha) \times 100 \%$, we determine the minimum number of patters $n$ to be applied by taking the maximum of the three lower bounds predicted by equations (2), (8), and (10). In the next section, we will present some experimental results of of the application of this procedure to a variety of benchmark circuits.

## 3. Implementation and Results

This approach has been implemented in a prototype C program, using zero-delay logic simulation in order to evaluate the internal logic values for a given input pattern. The execution time results on a SUN Sparc ELC are shown in Table 1 for the ISCAS- 85 benchmark circuits [15]. For the largest circuit, with 3512 gates, it takes under 12 minutes to find the signal probabilities to within 0.01 and with $99 \%$ confidence. This performance can be further improved by using compiled simulation to speed up the logic evaluation process.

In order to validate the accuracy of the approach, we ran the statistical estimation on c6288 for $n=1,000,000$ patterns and used the resulting values as "accurate" signal probabilities (with $n=10^{6}$, it can be shown that we have $99.99 \%$ confidence that the estimation error is less than 0.0019 ). We then compared the results of the runs in Table 1 to the "accurate" probability values and formed the two histograms shown in Figs. 5 and 6. These figures show the results for $(1-\alpha) \times 100 \%=95 \%$ and $99 \%$, respectively. The

Table 1. Execution time results for the ISCAS-85 benchmark circuits.

| Circuit <br> Name | Number of <br> gates | Number of <br> inputs | Total Time (sec) <br> $E=0.01,(1-\alpha)=95 \%$ | Total Time (sec) <br> $E=0.01,(1-\alpha)=99 \%$ |
| :---: | :---: | :---: | :---: | :---: |
| c432 | 160 | 36 | 15.58 | 26.64 |
| c499 | 202 | 41 | 20.89 | 35.70 |
| c880 | 383 | 60 | 41.05 | 70.42 |
| c1355 | 546 | 41 | 56.59 | 97.05 |
| c1908 | 880 | 33 | 94.46 | 161.99 |
| c2670 | 1193 | 157 | 140.68 | 241.32 |
| c3540 | 1669 | 50 | 186.07 | 319.18 |
| c5315 | 2307 | 178 | 269.53 | 462.54 |
| c6288 | 2406 | 32 | 273.97 | 460.90 |
| c7552 | 3512 | 206 | 406.39 | 697.30 |

percentage of nodes outside the specified error bounds of $\pm 0.01$ is $2.25 \%$ in Fig. 5 and $0.899 \%$ in Fig. 6. As expected, these percentages are less than $\alpha \times 100 \%=5 \%$ and $1 \%$ respectively. We should point out that c6288 is one of the hardest circuits to solve by traditional techniques because it has extensive reconvergent fanout.


Figure 5. Error histogram for c6288, comparing the results of a $(1-\alpha) \times 100 \%=95 \%$ run with a much longer $n=1 e 6$ run.


Figure 6. Error histogram for c6288, comparing the results of a $(1-\alpha) \times 100 \%=99 \%$ run with a much longer $n=1 e 6$ run.

Finally, we ran the program on the combinational parts of the ISCAS-89 benchmark circuits [16] and show the results in Table 2 (execution times are for a SUN Sparc ELC). We can solve a 22,000 gate circuit in under 1 Hr 14 mins . This indicates that this approach is practical for VLSI circuits, especially if the software is optimized and a suitable compiled simulation approach is adopted.

## 4. Conclusions

We have presented an efficient and reliable method for finding the node signal probabilities in combinational digital circuits. The method is based on statistical estimation, and guarantees that the user-specified error tolerance is met, with a user-specified confidence level. The fact that the desired accuracy can be specified up-front is a key feature of this technique that makes it very attractive in practice. We have presented experimental results for two common benchmark circuit sets that show that the technique is also quite efficient: we can solve a 22,000 gate circuit in a little over an hour of cpu time, on a SUN sparc ELC. This indicates that this approach is practical for VLSI circuits.

As is the case with all previous work in this area, the current implementation of this technique is limited to combinational circuits. We are currently investigating future extensions to allow the handling of sequential circuits.

Table 2. Execution time results for the ISCAS-89 benchmark circuits.

| Circuit <br> Name | Number of gates | Number of inputs | Total Time (sec) $E=0.01,(1-\alpha)=95 \%$ | Total Time (sec) $E=0.01,(1-\alpha)=99 \%$ |
| :---: | :---: | :---: | :---: | :---: |
| s1196 | 529 | 31 | 55.25 | 94.51 |
| s1238 | 508 | 31 | 54.19 | 93.17 |
| s13207.1 | 7951 | 650 | 926.30 | 1586.70 |
| s1423 | 657 | 91 | 73.53 | 125.87 |
| s1488 | 653 | 14 | 71.63 | 122.56 |
| s1494 | 647 | 14 | 69.61 | 124.54 |
| s15850.1 | 9772 | 600 | 1125.74 | 1914.79 |
| s208.1 | 104 | 18 | 8.49 | 14.61 |
| s27 | 10 | 7 | 1.15 | 1.81 |
| s298 | 119 | 17 | 10.28 | 16.85 |
| s344 | 160 | 24 | 14.90 | 24.94 |
| s349 | 161 | 24 | 14.51 | 24.76 |
| s35932 | 16065 | 1763 | 1968.19 | 3359.59 |
| s382 | 158 | 24 | 13.57 | 23.13 |
| s38417 | 22179 | 1524 | 2586.00 | 4430.14 |
| s38584.1 | 19253 | 1462 | 2353.19 | 4028.00 |
| s386 | 159 | 13 | 13.56 | 23.26 |
| s400 | 164 | 25 | 14.77 | 25.43 |
| s420.1 | 218 | 34 | 19.96 | 34.16 |
| s444 | 181 | 24 | 17.24 | 29.27 |
| s510 | 211 | 25 | 20.59 | 35.24 |
| s526 | 193 | 24 | 17.59 | 30.44 |
| s526n | 194 | 24 | 17.95 | 30.98 |
| s5378 | 2779 | 214 | 316.94 | 541.82 |
| s641 | 379 | 54 | 37.11 | 63.23 |
| s713 | 393 | 54 | 38.28 | 65.47 |
| s820 | 289 | 23 | 29.51 | 51.23 |
| s832 | 287 | 23 | 29.25 | 50.67 |
| s838.1 | 446 | 66 | 46.42 | 78.25 |
| s9234.1 | 5597 | 247 | 637.88 | 1084.18 |
| s953 | 395 | 22 | 38.05 | 66.22 |

## Appendix A

The signal probability of a node is a real number $p \in[0,1]$. We call 0 and 1 trivial bounds on $p$. We will prove that establishing non-trivial bounds on the signal probability in a general combinational circuit is $\mathcal{N} \mathcal{P}$-hard [6].

A Boolean expression is said to be satisfiable if there exists an assignment of 0 's and 1 's to its variables that gives it the value 1 . We recall the satisfiability problem from mathematical logic [6], to be abbreviated SAT, which is defined as follows. A Boolean variable or its complement is called a literal. Given a Boolean expression in conjunctive normal form (CNF), i.e., it is the product (logical and) of a set of sub-expressions called clauses where every clause is the sum (logical or) of a number of literals. The problem is to decide whether or not the expression is satisfiable. It is well known [6] that SAT is $\mathcal{N P}$-complete.

SAT is a decision problem, i.e., it has a true/false solution. In order to prove that some other decision problem $P$ is also $\mathcal{N} \mathcal{P}$-complete, it is enough to show that an instance $I_{\mathrm{SAT}}$ of SAT can be transformed in polynomial time to an instance $I_{P}$ of $P$, such that $I_{P}$ is true if and only if $I_{\text {SAT }}$ is satisfiable. This is summarized by saying that $S A T$ is transformable in polynomial time to $P$. A problem that is not a decision problem, but that is at least as hard as a decision problem that is known to be $\mathcal{N} \mathcal{P}$-complete, is said to be $\mathcal{N} \mathcal{P}$-hard.

With this background, the proof becomes very simple, as follows. Let $f$ be a Boolean expression in CNF. We can build, in linear time, a digital circuit with two output nodes : $f_{1}$ implementing the function $f$, and $f_{2}$ implementing its negation $\bar{f}$. It's easy to see that, if all primary inputs are assigned 0.5 probabilities, then the signal probability at $f_{1}$ is strictly greater than 0 if and only if $f$ is satisfiable, and that at $f_{2}$ is strictly less than 1 if and only if $f$ is satisfiable. Thus the problem of deciding whether the signal probability at a node is strictly greater than 0 , or strictly less than 1 , is $\mathcal{N} \mathcal{P}$-complete. This completes the proof.

## Appendix B

We will derive the final form (8) of the stopping criterion in the case " $p \notin[0.1,0.9]$ and $x$ is large (>15)." We start with the intermediate form (7), which we repeat for convenience :

$$
\begin{align*}
& 4 n(\bar{p}-E)<\left(\sqrt{4 \bar{p} n-1}-z_{\alpha / 2}\right)^{2}  \tag{B.1}\\
& 4 n(\bar{p}+E)>\left(\sqrt{4 \bar{p} n+3}+z_{\alpha / 2}\right)^{2} \tag{B.2}
\end{align*}
$$

We will consider each of these inequalities and find the minimum value of $n$ required for it to hold. The largest of these values will be the desired answer.

We first consider (B.1) and observe that if $\bar{p}<E$ then any value of $n$ will suffice. In the sequel, let $\bar{p}>E$, which allows one to write :

$$
\begin{equation*}
2 \sqrt{n} \sqrt{\bar{p}-E}< \pm\left(\sqrt{4 \bar{p} n-1}-z_{\alpha / 2}\right) \tag{B.3}
\end{equation*}
$$

where the " + " sign applies in case $\sqrt{4 \bar{p} n-1} \geq z_{\alpha / 2}$ and the "-" sign applies otherwise. This leads to :

$$
\begin{equation*}
\left(2 \sqrt{n} \sqrt{\bar{p}-E} \pm z_{\alpha / 2}\right)^{2}<4 \bar{p} n-1 \tag{B.4}
\end{equation*}
$$

which can be rewritten as a quadratic in $\sqrt{n}$ :

$$
\begin{equation*}
4 E n \mp 4 z_{\alpha / 2} \sqrt{\bar{p}-E} \sqrt{n}-\left(1+z_{\alpha / 2}^{2}\right)>0 \tag{B.5}
\end{equation*}
$$

Solving the two quadratics in the left-hand-side of (B.5), we find two roots in each case :

$$
\begin{equation*}
\frac{+z_{\alpha / 2} \sqrt{\bar{p}-E} \pm \sqrt{z_{\alpha / 2}^{2} \bar{p}+E}}{2 E} \text { and } \frac{-z_{\alpha / 2} \sqrt{\bar{p}-E} \pm \sqrt{z_{\alpha / 2}^{2} \bar{p}+E}}{2 E} \tag{B.6}
\end{equation*}
$$

Since the smaller of the two roots is negative in both cases, and since $4 E>0$, then $\sqrt{n}$ needs to be bigger than the larger of the two positive roots in order to satisfy (B.5), leading to :

$$
\begin{equation*}
n>\left(\frac{z_{\alpha / 2} \sqrt{\bar{p}-E}+\sqrt{z_{\alpha / 2}^{2} \bar{p}+E}}{2 E}\right)^{2} \tag{B.7}
\end{equation*}
$$

In the case of (B.2), a similar sequence of steps leads to the quadratic in $\sqrt{n}$ :

$$
\begin{equation*}
4 E n-4 z_{\alpha / 2} \sqrt{\bar{p}+E} \sqrt{n}+\left(z_{\alpha / 2}^{2}-3\right)>0 \tag{B.8}
\end{equation*}
$$

whose larger root leads to the following requirement on $n$ :

$$
\begin{equation*}
n>\left(\frac{z_{\alpha / 2} \sqrt{\bar{p}+E}+\sqrt{z_{\alpha / 2}^{2} \bar{p}+3 E}}{2 E}\right)^{2} \tag{B.9}
\end{equation*}
$$

By making a term-by-term comparison, it's clear that the right-hand-side of (B.9) is greater than that of (B.7). Therefore, in order to satisfy the stopping criterion (7), it is enough to require that $n$ satisfy (B.9).

Finally, since when the stopping criterion is satisfied we have $\bar{p}-p<E$, and since $p<0.1$, then $\bar{p}<0.1+E$, which leads to :

$$
\begin{equation*}
n>\left(\frac{z_{\alpha / 2} \sqrt{2 E+0.1}+\sqrt{(E+0.1) z_{\alpha / 2}^{2}+3 E}}{2 E}\right)^{2} \tag{B.10}
\end{equation*}
$$

which is the desired final form (8) of the stopping criterion.

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