

Sensitivity analysis (small changes in parameter values)

- sensitivity circuits



Original circuit



Sensitivity circuit

Sensitivity circuit has the same topology as the original circuit

$\hat{v}_b, \hat{i}_b, \hat{v}_n$ are the sensitivities w.r.t. 'p'

For linear algebraic systems: $Ax = b$
 A is real or complex

We are interested in the sensitivity of x to parameter $p \rightarrow \frac{\partial x}{\partial p}$

$$Ax = b$$

$$\frac{\partial A}{\partial p} x + A \frac{\partial x}{\partial p} = \frac{\partial b}{\partial p}$$

$$A \frac{\partial x}{\partial p} = -\frac{\partial A}{\partial p} x + \frac{\partial b}{\partial p}$$

$$\frac{\partial x}{\partial p} = A^{-1} \left[-\frac{\partial A}{\partial p} x + \frac{\partial b}{\partial p} \right]$$

Using LU factorization and forward back solves

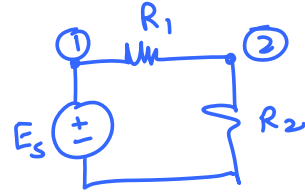
Sensitivity with parameters p_1, p_2, \dots, p_m

can be determined by forward back solves

when A is available in its LU factored form

Most often we are interested in the sensitivity of some output (ϕ) with respect to parameter

$$V_2 = \frac{\partial V_2}{\partial R_2} [0 \quad 1 \quad 0] \begin{bmatrix} V_1 \\ V_2 \\ I_E \end{bmatrix}$$



$$\phi = c^T x \quad \text{What is } \frac{\partial \phi}{\partial p} ?$$

$$\frac{\partial \phi}{\partial p} = c^T \frac{\partial x}{\partial p} = \underbrace{-c^T A^{-1}}_{x_a^T} \left(\frac{\partial A}{\partial p} x - \frac{\partial b}{\partial p} \right)$$

$$x_a^T A = -c^T A^{-1} A$$

$$(x_a^T A)^T = (-c^T)^T \Rightarrow A^T x_a = -c$$

Once x_a is known from the solution of then sensitivity can be easily calculated

$$\frac{\partial \phi}{\partial p} = x_a^T \left(\frac{\partial A}{\partial p} x - \frac{\partial b}{\partial p} \right)$$

Where $A^T x_a = -c$ adjoint vector

Suppose we are solving $Ax = b$

Decompose A into its LU factors

$$L \boxed{U} x = b \quad L y = b \rightarrow (FS)$$

$$U x = y \rightarrow (BS)$$

$$(LU)^T x_a = -c \Rightarrow U^T \underbrace{L^T x_a}_z = -c$$

$$U^T z = -c$$

$$L^T x_a = z$$

Calculation of x_a requires forward/back subst

$$\frac{\partial \phi}{\partial p_i} = x_a^T \left[\frac{\partial A}{\partial p_i} x - \frac{\partial b}{\partial p_i} \right]$$

Observation

Suppose we want to evaluate a scalar output for multiple RHS vectors, then the adjoint network has an advantage

$$Ax_i = b_i \quad \phi_i = C^T x_i$$

$$x_i = A^{-1} b_i \Rightarrow \phi_i = C^T A^{-1} b_i$$

$$= -(-C^T A^{-1}) b_i$$

$$x_a = -C^T A^{-1} \Rightarrow \phi_i = (-x_a)^T b_i$$

Adjoint analysis is used for small-signal noise analysis

Direct sensitivity calculation \rightarrow

$$Ax = b$$
$$A \frac{\partial x}{\partial p} = - \left[\frac{\partial A}{\partial p} x - \frac{\partial b}{\partial p} \right]$$

Adjoint method: $\phi = C^T x$

$$A^T x_a = -C$$

$$\frac{\partial \phi}{\partial p} = x_a \left[\frac{\partial A}{\partial p} x - \frac{\partial b}{\partial p} \right]$$

Sensitivity analysis for nonlinear circuits

1) DC sensitivity $f(x) = 0$

$$\frac{\partial f}{\partial x} (x^{k+1} - x^k) = -f(x^k)$$

solution \bar{x} x^*

$$f(x, p) = 0$$

$$\frac{\partial f}{\partial x} \bigg|_{x^*} \frac{\partial x}{\partial p} + \frac{\partial f}{\partial p} = 0 \quad \frac{\partial x}{\partial p} \text{ are the sensitivities}$$

$\frac{\partial x}{\partial p}$ can be obtained by forward/back solves

$$\left. \frac{\partial f}{\partial x} \right|_{x^*} \frac{\partial x}{\partial p} = - \frac{\partial f}{\partial p}$$

The derivatives of $\frac{\partial f}{\partial p}$ are needed!

- 2) AC analysis \rightarrow linear sensitivity analysis
tricky if 'p' affects the dc operating point
- 3) Transient sensitivity

$$f(x, \dot{x}, p) = 0$$

At the DC operating point $f(x, p) = 0$

$\left. \frac{\partial x}{\partial p} \right|_{dc.op}$ can be computed

$$\frac{\partial f}{\partial x} \frac{\partial x}{\partial p} + \frac{\partial f}{\partial \dot{x}} \frac{\partial \dot{x}}{\partial p} + \frac{\partial f}{\partial p} = 0$$

Let $z = \frac{\partial x}{\partial p}$ which is the desired sensitivity

$$\frac{\partial \dot{x}}{\partial p} = \frac{\partial}{\partial p} \frac{dx}{dt} = \frac{d}{dt} \frac{\partial x}{\partial p} = \frac{d}{dt} z = \dot{z}$$

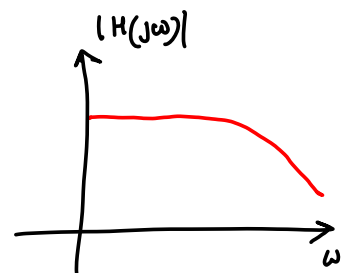
$$\frac{\partial f}{\partial x} z + \frac{\partial f}{\partial \dot{x}} \dot{z} + \frac{\partial f}{\partial p} = 0$$

This is a DAE for z which is the sensitivity vector

Pole/zero analysis

small-signal AC analysis

$$\begin{aligned} H(s) &= \frac{N(s)}{D(s)} \\ &= K \frac{\prod_{i=1}^n (s - z_i)}{\prod_{j=1}^m (s - p_j)} \end{aligned}$$



z_i are the zeros
 p_i are the poles

- Stability of the circuit
- pole/zero information \Rightarrow frequency response
- \Rightarrow time domain response using inverse Laplace transform

For small-signal ac analysis

$$\underbrace{A(s)}_{G+sc} x = b \Rightarrow x = \bar{A}(s) b = (G+sc)^{-1} b$$

Suppose the output of interest is

$$y = l^T x = l^T (G+sc)^{-1} b = l^T \frac{\text{adj}(G+sc)}{\det(G+sc)} b$$

poles of the transfer function are given by the values of s for which

$$\det(G+sc) = 0$$

What about the zeros?

$$A(s)x = b$$

$$-l^T x + y = 0$$

$$\begin{bmatrix} A(s) & 0 \\ -l^T & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} b \\ 0 \end{bmatrix}$$

$$\therefore y = \frac{\det \begin{bmatrix} A(s) & b \\ -l^T & 0 \end{bmatrix}}{\det \begin{bmatrix} A(s) & 0 \\ -l^T & 1 \end{bmatrix}} = \frac{\det \begin{bmatrix} A(s) & b \\ -l^T & 0 \end{bmatrix}}{\det A(s)}$$

The zeros are the values of s for which

$$\det \underbrace{\begin{bmatrix} A(s) & b \\ -l^T & 0 \end{bmatrix}}_{A_a(s)} = 0$$

How do we determine the roots of these determinants?

- 1) Muller's method
- 2) QZ algorithm

The determinant is a polynomial in s and we are interested in its roots

$$f(s) = a_0 + a_1 s + a_2 s^2 + \dots + a_n s^n$$

Muller's method is an iterative method

- approximate polynomial by quadratic
 $b_0 + b_1 s + b_2 s^2$

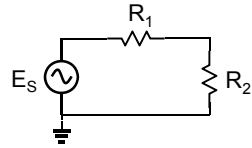
- start with values of s : s_i, s_{i-1}, s_{i-2}
 f_i, f_{i-1}, f_{i-2}
- Find b_0, b_1, b_2 for the quadratic & solve quadratic \rightarrow take the smallest s_{i+1}

- Repeat process to termination $|f(s)|$ small
- Once a root has been found, its effect is factored out and the process is repeated on the reduced polynomial

$$g(s) = \frac{f(s)}{s - p_1}$$

Example of Sensitivity Analysis

$$\begin{bmatrix} \frac{1}{R_1} & -\frac{1}{R_1} & 1 \\ -\frac{1}{R_1} & \frac{1}{R_1} + \frac{1}{R_2} & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} V_1 \\ V_2 \\ I_E \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ E_s \end{bmatrix}$$



Rewrite in lower triangular form

$$\begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{R_1} & \frac{1}{R_1} + \frac{1}{R_2} & 0 \\ \frac{1}{R_1} & -\frac{1}{R_1} & 1 \end{bmatrix} \begin{bmatrix} V_1 \\ V_2 \\ I_E \end{bmatrix} = \begin{bmatrix} E_s \\ 0 \\ 0 \end{bmatrix} \Rightarrow \mathbf{x} = \begin{bmatrix} E_s \\ \frac{R_2}{R_1 + R_2} E_s \\ -\frac{E_s}{R_1 + R_2} \end{bmatrix}$$

Sensitivity Calculation

Suppose $p = R_2$

$$\frac{\partial \mathbf{A}}{\partial R_2} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -\frac{1}{R_2^2} & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \frac{\partial \mathbf{b}}{\partial R_2} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

RHS is $(\partial \mathbf{A} / \partial p) \mathbf{x} - \partial \mathbf{b} / \partial p$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & -\frac{1}{R_2^2} & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} E_s \\ \frac{R_2}{R_1 + R_2} E_s \\ \frac{E_s}{R_1 + R_2} \end{bmatrix} = \begin{bmatrix} 0 \\ -\frac{E_s}{R_2(R_1 + R_2)} \\ 0 \end{bmatrix}$$

Sensitivity Calculation

To determine $\partial \mathbf{x} / \partial p$, Solve $\mathbf{A} \partial \mathbf{x} / \partial p = -[(\partial \mathbf{A} / \partial p) \mathbf{x} - \partial \mathbf{b} / \partial p]$

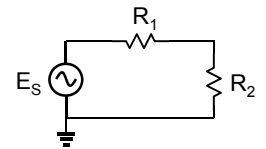
$$\begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{R_1} & \frac{1}{R_1} + \frac{1}{R_2} & 0 \\ \frac{1}{R_1} & -\frac{1}{R_1} & 1 \end{bmatrix} \begin{bmatrix} \partial V_1 / \partial R_2 \\ \partial V_2 / \partial R_2 \\ \partial I_E / \partial R_2 \end{bmatrix} = -\begin{bmatrix} 0 \\ -\frac{E_s}{R_2(R_1 + R_2)} \\ 0 \end{bmatrix}$$

Therefore,

$$\begin{aligned} \frac{\partial V_1}{\partial R_2} &= 0 \\ \frac{\partial V_2}{\partial R_2} &= \frac{R_1 E_s}{(R_1 + R_2)^2} \\ \frac{\partial I_E}{\partial R_2} &= \frac{E_s}{(R_1 + R_2)^2} \end{aligned}$$

Example of Adjoint Analysis

$$\begin{bmatrix} \frac{1}{R_1} & -\frac{1}{R_1} & 1 \\ -\frac{1}{R_1} & \frac{1}{R_1} + \frac{1}{R_2} & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} V_1 \\ V_2 \\ I_E \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ E_s \end{bmatrix}$$



Rewrite in lower triangular form

$$\begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{R_1} & \frac{1}{R_1} + \frac{1}{R_2} & 0 \\ \frac{1}{R_1} & -\frac{1}{R_1} & 1 \end{bmatrix} \begin{bmatrix} V_1 \\ V_2 \\ I_E \end{bmatrix} = \begin{bmatrix} E_s \\ 0 \\ 0 \end{bmatrix} \Rightarrow \mathbf{x} = \begin{bmatrix} E_s \\ \frac{R_2}{R_1 + R_2} E_s \\ -\frac{E_s}{R_1 + R_2} \end{bmatrix}$$

Adjoint Analysis

The adjoint system is given by A^T :

$$A^T = \begin{bmatrix} 1 & -\frac{1}{R_1} & \frac{1}{R_1} \\ 0 & \frac{1}{R_1} + \frac{1}{R_2} & -\frac{1}{R_1} \\ 0 & 0 & 1 \end{bmatrix}$$

The output is V_2 :

$$V_2 = \varphi = \underbrace{\begin{bmatrix} 0 & 1 & 0 \end{bmatrix}}_{C^T} \begin{bmatrix} V_1 \\ V_2 \\ I_E \end{bmatrix}$$

Solve $A^T x_a = -c$

$$\begin{bmatrix} 1 & -\frac{1}{R_1} & \frac{1}{R_1} \\ 0 & \frac{1}{R_1} + \frac{1}{R_2} & -\frac{1}{R_1} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} V_{1a} \\ V_{2a} \\ I_{Ea} \end{bmatrix} = -\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

The solution is x_a (the adjoint vector):

$$x_a = \begin{bmatrix} -\frac{R_2}{R_1 + R_2} \\ \frac{R_1 R_2}{R_1 + R_2} \\ 0 \end{bmatrix}$$

Sensitivity Calculation Using Adjoint Method

Suppose $p = R_2$

$$\frac{\partial A}{\partial R_2} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -\frac{1}{R_2^2} & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \frac{\partial b}{\partial R_2} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

RHS is $(\partial A / \partial p)x - \partial b / \partial p$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & -\frac{1}{R_2^2} & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} E_s \\ \frac{R_2}{R_1 + R_2} E_s \\ \frac{E_s}{R_1 + R_2} \end{bmatrix} = \begin{bmatrix} 0 \\ -\frac{E_s}{R_2(R_1 + R_2)} \\ 0 \end{bmatrix}$$

Sensitivity Calculation

To determine $\partial \varphi / \partial p$, Calculate $= x_a^T [(\partial A / \partial p)x - \partial b / \partial p]$

$$\frac{\partial \varphi}{\partial R_2} = \begin{bmatrix} 0 & -\frac{R_2}{R_1 + R_2} & -\frac{R_1 R_2}{R_1 + R_2} & 0 \end{bmatrix} \begin{bmatrix} 0 \\ E_s \\ -\frac{E_s}{R_2(R_1 + R_2)} \\ 0 \end{bmatrix} = \frac{R_1 E_s}{(R_1 + R_2)^2}$$

Suppose we wanted $\partial \varphi / \partial E_s$, then

$$\frac{\partial A}{\partial E_s} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \quad \frac{\partial b}{\partial E_s} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \frac{\partial A}{\partial E_s} x - \frac{\partial b}{\partial E_s} = \begin{bmatrix} -1 \\ 0 \\ 0 \end{bmatrix}$$

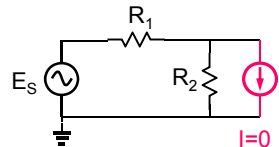
$$\frac{\partial \varphi}{\partial E_s} = \begin{bmatrix} 0 & -\frac{R_2}{R_1 + R_2} & -\frac{R_1 R_2}{R_1 + R_2} & 0 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \frac{R_2}{R_1 + R_2}$$

NO additional matrix solve required!

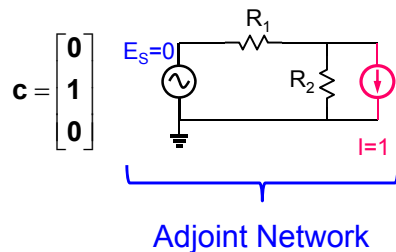
Circuit Interpretation of Adjoint Method

$$A^T x_a = -c$$

$$A = \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{R_1} & \frac{1}{R_1} + \frac{1}{R_2} & 0 \\ \frac{1}{R_1} & -\frac{1}{R_1} & 1 \end{bmatrix} \quad b = \begin{bmatrix} E_s \\ 0 \\ 0 \end{bmatrix}$$



$$A^T = \begin{bmatrix} 1 & -\frac{1}{R_1} & \frac{1}{R_1} \\ 0 & \frac{1}{R_1} + \frac{1}{R_2} & -\frac{1}{R_1} \\ 0 & 0 & 1 \end{bmatrix} \quad c = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$



Noise Analysis

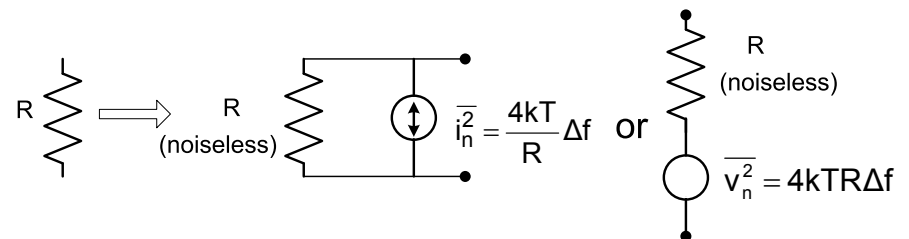
- Semiconductor devices (Diodes, BJT, MOS, R) introduce noise in a circuit
- We are interested in noise phenomena caused by small current and voltage fluctuations generated within the devices
 - These fluctuations give rise to uncertainty in current/voltage at nodes of a circuit
- Noise is present due to the fact that charge is not continuous but is carried in discrete amounts $q=1.6 \times 10^{-19}$ C (quantization of charge)

Nyquist, Johnson, Schottky were pioneers who explained the origins of noise

Thermal Noise

- Also called Johnson or Nyquist noise
- Associated with random thermal motion of electrons within the physical body of a resistor
- Thermally agitated charge carriers in a conductor result in a randomly varying current, hence, a random voltage
- Thermal origin \Rightarrow **directly related to temperature**. As temperature approaches 0 absolute, thermal noise also approaches 0

Resistor Thermal Noise



Since the noise signal has random phase, and is defined solely in terms of its mean square value, it has no polarity

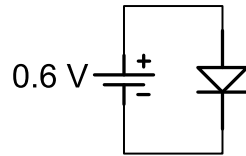
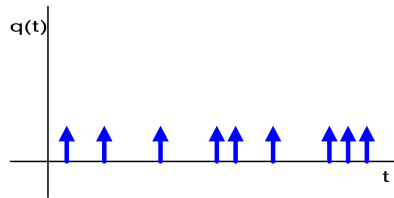
Shot Noise

- Described and explained by Schottky in 1918
- Associated with flow of carriers across a barrier (pn junction)

Consider a diode:

Some carriers get enough energy to cross over the barrier

Since they cross the barrier randomly arrival of charge is random



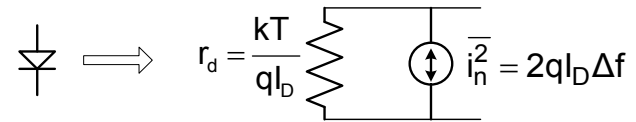
$$\overline{i^2} = 2qI_d\Delta f$$

Diode: Example + Small-Signal Model

$$I_D = 1\text{mA}, \quad \Delta f = 1\text{MHz}$$

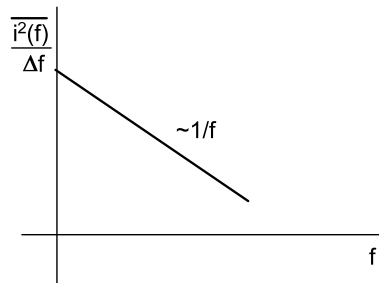
$$\begin{aligned} \overline{i_D^2} &= 2q(1\text{mA})\Delta f = 2 \times 1.6 \times 10^{-19} \times 10^{-3} \times 10^6 \\ &= 3.2 \times 10^{-16} \text{A}^2 \end{aligned}$$

$$\therefore \text{rms value} = \sqrt{\overline{i_D^2}} = 1.7 \times 10^{-8} \text{A} = 17\text{nA}$$



Flicker Noise or 1/f Noise (Pink Noise)

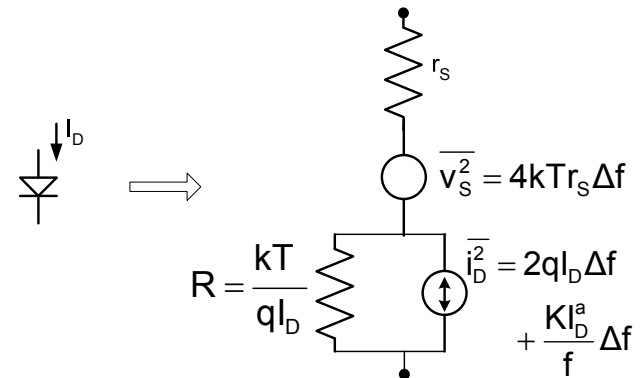
- Origins of flicker noise are varied
- Present in diodes, BJTs, and MOSFETs
- Tends to be associated with surface states
 - Surface states capture and release carriers in a random manner



$$\overline{i^2} = k_1 \frac{I^a}{f^b} \Delta f$$

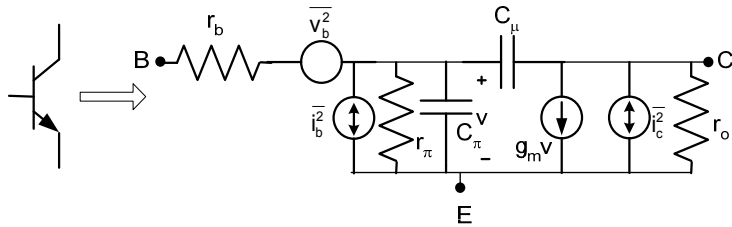
I = direct current
 a = a constant $0.5 < a < 2$
 b = a constant $\sim 1 \Rightarrow$ "1/f noise"
 k_1 varies with device

Small-Signal Diode Noise Model



r_s = series ohmic resistance (a physical resistor)

Small-Signal BJT Noise Model



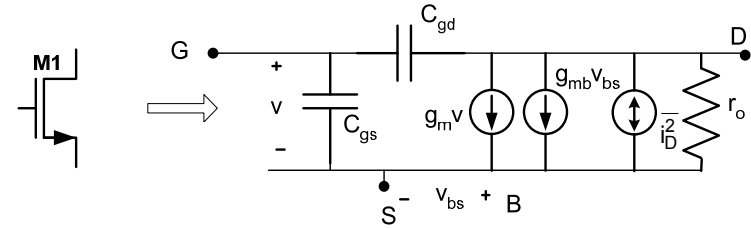
$$\overline{v_b^2} = 4kTr_b\Delta f$$

$$\overline{i_b^2} = 2qI_B\Delta f + K_1 \frac{I_B^a}{f} \Delta f$$

$$\overline{i_c^2} = 2qI_C\Delta f$$

r_b = series base resistance (a physical resistor)

Small-Signal MOSFET Noise Model



$$\overline{i_D^2} = 4kT\gamma g_{d0}\Delta f + \frac{K}{f} \frac{g_m^2}{WLC_{ox}^2} \Delta f$$

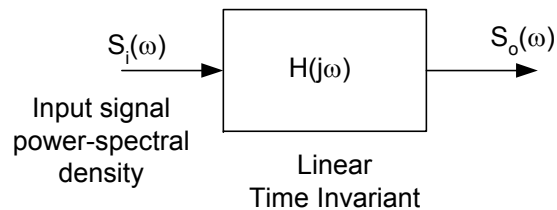
$$g_{ds}|_{V_{ds}=0} = g_{m,sat}$$

where $g_{d0} = g_{ds}|_{V_{ds}=0}$

$\gamma = 1$ at zero V_{DS} and $2/3$ in saturation
for long channel devices

$$4kT\gamma g_{d0}\Delta f = 4kT\left(\frac{2}{3}\right)g_m$$

Circuit Noise Calculations



$$S_o(\omega) = S_i(\omega)[H(j\omega)H^*(j\omega)]$$

$$= S_i(\omega)|H(j\omega)|^2$$

$$\therefore \sqrt{S_o(\omega)} = \sqrt{S_i(\omega)}|H(j\omega)|$$

Analysis Procedure

Assume noise sources are uncorrelated
(separate, independent physical mechanisms)

For each source $\overline{i_n^2}$ ($\overline{v_n^2}$):

1) Replace with a sinusoidal, deterministic source of value i_n (v_n)

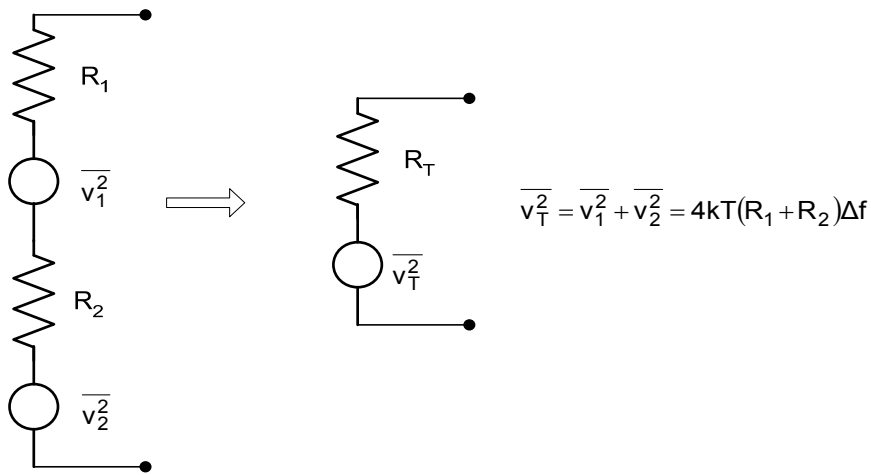
$$\sqrt{\overline{i_n^2}} \quad \left(\sqrt{\overline{v_n^2}} \right)$$

2) Calculate $v_{on}(\omega) = i_n(\omega)|H(j\omega)|$

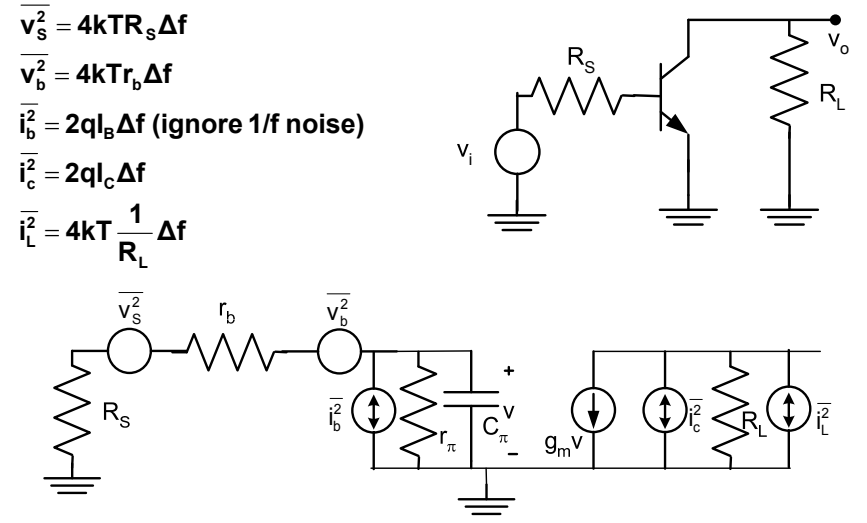
$\frac{\overline{v_{on}^2}}{\Delta f}$ = output voltage spectral density due to i_n^2

$$\overline{v_{o,total}^2} = \overline{v_{on1}^2} + \overline{v_{on2}^2} + \dots$$

Resistor Example

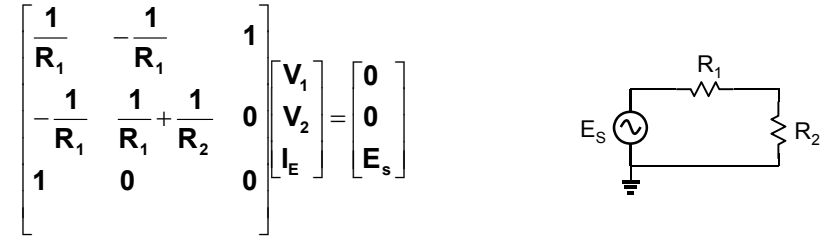


BJT Example (Ignore C_μ and r_o)

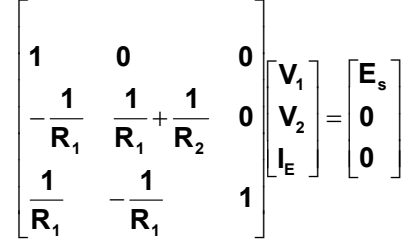


Calculate output noise from each noise source
 ⇒ Same circuit with different source vector (RHS)

Example of Noise Analysis

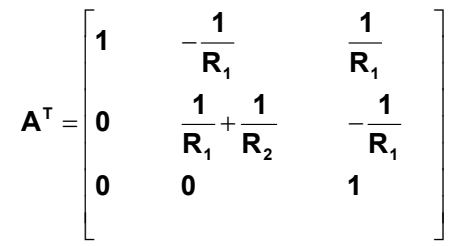


Rewrite in lower triangular form

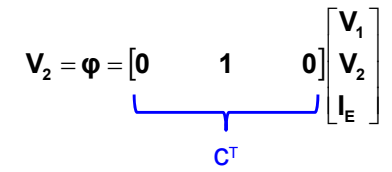


Adjoint System

The adjoint system is given by A^T :



The output is V_2 :



Solve $\mathbf{A}^T \mathbf{x}_a = -\mathbf{c}$

$$\begin{bmatrix} 1 & -\frac{1}{R_1} & \frac{1}{R_1} \\ 0 & \frac{1}{R_1} + \frac{1}{R_2} & -\frac{1}{R_1} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} V_{1a} \\ V_{2a} \\ I_{Ea} \end{bmatrix} = - \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

The solution is \mathbf{x}_a (the adjoint vector):

$$\mathbf{x}_a = \begin{bmatrix} -\frac{R_2}{R_1 + R_2} \\ \frac{R_1 R_2}{R_1 + R_2} \\ 0 \end{bmatrix}$$

Compute Noise From Each Noise Source

$$\phi = -(\mathbf{x}_a)^T \mathbf{S}_i$$

Output noise due to R_1

$$\mathbf{v}_{o,R_1} = - \begin{bmatrix} -\frac{R_2}{R_1 + R_2} & -\frac{R_1 R_2}{R_1 + R_2} & 0 \end{bmatrix} \begin{bmatrix} 0 \\ -i_{R1} \\ i_{R1} \end{bmatrix} = -\frac{R_1 R_2}{R_1 + R_2} i_{R1}$$

Output noise due to R_2

$$\mathbf{v}_{o,R_2} = - \begin{bmatrix} -\frac{R_2}{R_1 + R_2} & -\frac{R_1 R_2}{R_1 + R_2} & 0 \end{bmatrix} \begin{bmatrix} 0 \\ i_{R2} \\ 0 \end{bmatrix} = \frac{R_1 R_2}{R_1 + R_2} i_{R2}$$

Total output noise

$$\overline{v_o^2} = \left(\frac{R_1 R_2}{R_1 + R_2} \right)^2 (\overline{i_{R1}^2} + \overline{i_{R2}^2})$$