Maximum Likelihood Estimation of ADC Parameters from Sine Wave Test Data

László Balogh, Balázs Fodor, Attila Sárhegyi, and István Kollár

Dept. of Measurement and Information Systems
Budapest University of Technology and Economics
H-1521 Budapest, Magyar tudósok krt. 2., HUNGARY
Tel: +36 1 463-1774, fax: +36 1 463-4112
Email: lbalogh@mit.bme.hu, balazs.fodor@web.de, sarhegyi@mit.bme.hu, kollar@mit.bme.hu

Abstract – Sine wave test is maybe the most important method for characterizing ADC's. By this, the data acquisition device is excited with a sinusoidal signal, and a long series of output values is measured. With the help of these observations, the parameters of the DUT can be determined. The general method to do this is the Least Squares (LS) fitting. In this paper, we present a similar method, but use Maximum Likelihood Estimation (MLE). It is more robust than the LS method, which also has nice properties only under special conditions.
This maximum likelihood problem is solvable only numerically. For this, a numerical method is presented, and simulation results are given.
The main message of this paper is to explain how to handle the problems of the estimation in the best way in order to extract possibly the full information from the measured data, and obtain a robust, effective algorithm.
Keywords - IEEE standard 1241-2000, ADC test, analog-to-digital converter, maximum likelihood estimation, Least Squares fit, sine wave fitting, effective number of bits, ENOB.

I. Introduction

Development of digital computers and signal processors is surprisingly quick, and does not seem to slow down. Due to this, companies are developing newer and newer ADCs with better resolution, precision and speed. Hence fast, efficient, and standardized test methods are essential both for producers and for users. Moreover, such test methods reduce the time needed for the buyers of ADCs to validate the performance of the circuits they bought. This is what Standard IEEE-1241 is made for.

Suppose that we have a 12-bit A/D converter. It has 2^{12} output codes and between them 2^{12}-1 = 4095 comparison (or code transition) levels. One of the purposes of ADC testing is to determine these levels (and/or yield simple descriptions of the global error). Once code-transition levels have been measured, then all static parameters, including integral and differential nonlinearities, missing codes, gain, and offset can be computed [1].

Quantitatively, a code transition is the value of the converter-input signal which causes half of the digital output codes to be greater than or equal to, and half less than, a given output code. There exist some procedures to directly measure these, but they are either time-consuming (up to about 1 hour for all levels of a 12-bit ADC) or they are prone to dynamic errors.

In this paper a prospective statistical test method to determine all parameters of the ADC and of the input signal is analyzed, using a single sine wave as excitation. If the sine wave is of low frequency, approximations to the static parameters are determined.

II. Maximum likelihood problem

The general problem statement is as follows. One applies a sine wave as excitation signal. A long series of output values is measured. The input is not accessible. Therefore, the output sequence must be used to determine the most probable parameter values of the input, and then for the extraction of the ADC errors.

Determination of the input signal parameters is usually executed via least squares fit [1]. The method fails when the tacitly applied assumptions (independent, symmetrically distributed error) are violated. This is the case when the ADC is slightly overloaded (this can easily happen when all comparison levels are to be tested, thus one applies a possibly full-scale sine wave), or when the

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amplitude of the sine wave is only a few times (let us say, <30 times) larger than the ADC quantum size. In such cases, modifications (elimination of certain samples) can be used [4], [5]. When using the maximum likelihood estimation, these modifications are not necessary!

Many times, the experimenter is also interested in the noise corrupting the samples. It would be nice to calculate this using the digital samples only. The observation is that noise causes oscillations between the neighboring output levels while the instantaneous value of the input sine is close to these. Thus, a measure of the length of these oscillations can be used to determine the noise level, and the centers of the oscillations can be used to determine the comparison levels. The paper analyses this and gives the estimates. The model is that the input is a sine wave, corrupted by Gaussian white noise, and this is quantized by an ADC. First the ADC is handled as ideal, but this is not a requirement. A typical output signal is illustrated in Figure 1.

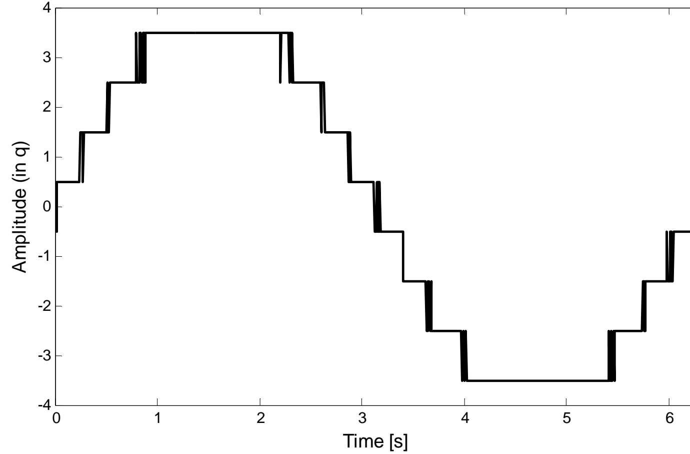

Figure 1. Output samples of an ADC

To obtain initial values, the length is measured at each level of the oscillations, and a weighted sum is formed. The result is corrected on the basis of a nonlinear corrections table [8].

Next, numerical solution of the maximization problem is suggested. Generally, the solution of the maximum likelihood problem is the maximization of the likelihood function $L(\mathbf{a})$ to estimate the unknown parameters ($\mathbf{a}$):

$$\max_{\mathbf{a}} L(\mathbf{a}) = \max_{\mathbf{a}} \prod_{i=1}^{M} P(Y_i|\mathbf{a}) \tag{1}$$

As we will see later, in our case, the likelihood function is a product of probabilities. The distribution of the process is normal. Therefore, this problem is only solvable numerically. If the maximization is done, we can get the best parameters, because of the nice properties of the MLE (consistent, including asymptotically minimum-variance).

The main message of this paper is how to handle this problem in the best way in order to extract possibly the full information from the measured data, and obtain a robust, effective algorithm. The presented method is quasi-static, we suppose, that the excitation signal has low frequency, and under the test conditions no dynamical effects appear (e.g out-of-range recovery).

III. Modeling

The first step of estimation is modeling. We suppose that the ADC is monotonic, and has no missing output codes. Local nonlinearities are possible, the true position of the transition levels have to be estimated. The ideal transfer function of an ADC can be seen in Figure 2.

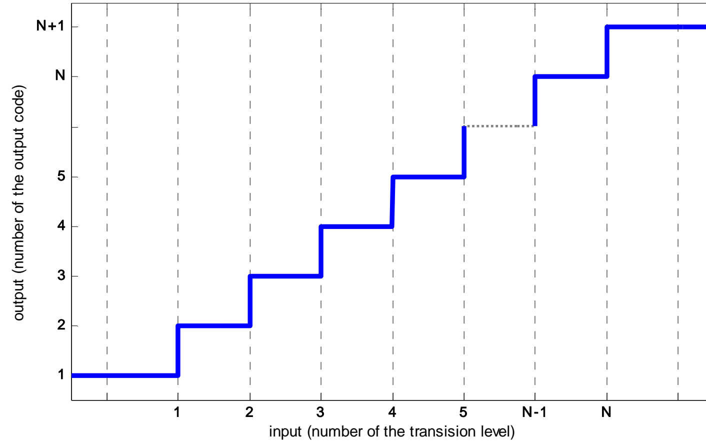

Figure 2. Transfer function of an ideal ADC (N is the number of the transition levels, $N = 2^B - 1$, where B is the number of bits)

When using sine wave test, the exciting signal is sinusoidal:

$$y_n = A\cos(\omega t_n + \varphi) + C = A_0 \cos(\omega t_n) + B_0 \sin(\omega t_n) + C_0 \tag{2}$$

where y_n is the nth output sample, A is the amplitude, ω is the frequency, C is the DC component, A_0, B_0, C_0 are the parameters of the exciting sine wave. The signal at the ADC input is corrupted by some noise. The assumed noise is additive, white, independent, zero-mean and Gaussian. One can say that the sine is the "drift" component of the noise. Therefore, the probability density function (pdf) of the noise is "drifted" in front of the transition levels of the ADC. This can be seen in Figure 3.

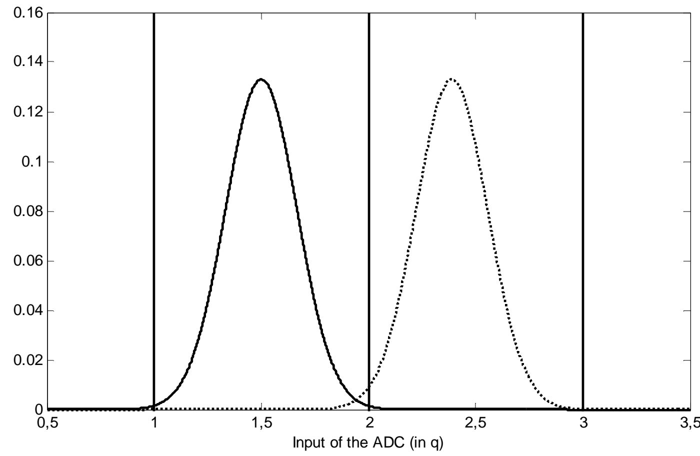

Figure 3. Transition levels and the pdf of the input signal (vertical lines: transition levels, solid curve: pdf of the input signal, dotted curve: "drifted" pdf of the input signal, $\sigma < q$, where σ is the standard deviation of the additive noise, q is the quantum size)

By the maximum likelihood estimation we should maximize the following joint probability:

$$\max_{\mathbf{a}} L(\mathbf{a}) = \max_{A_0, B_0, C_0, \sigma, \mathbf{q}} \prod_{i=1}^{M} P(Y_i = y_i) \tag{3}$$

where L is the so-called likelihood function, **a** is the vector of the parameters, M is the number of the observations, Y_i is the ith observed sample (random variable), y_i is one of the output values (codes), σ is the standard deviation of the additive noise, **q** is the vector of the transition levels.

The probability that the output code is the kth (Y_i = k) is the integral of the pdf between the comparison levels around the kth output code (see Figure 3).

The meaning of (3) is following: with proper setting of the model parameters, the product of the probabilities should be maximal. When we change the parameters, the "Gaussian bell" will be drifted,

and the positions of the transition levels will also be changed.
Each probability for the intermediate bins can be calculated as follows:

$$\frac{1}{\sigma\sqrt{2\pi}}\int_{q_{k-1}}^{q_k} e^{-\frac{(u-y)^2}{2\sigma^2}}du \tag{4}$$

where q_k is the kth comparison level, y is the model of the sine wave, and σ is the standard deviation of the additive noise.
The integration limits for the "overdriven" bins are $(-\infty, q_1]$ and $[q_N, \infty)$. Even if the data acquisition device is overdriven, the amplitude of the excitation sine wave can be calculated with help of these probabilities.
Using the definition of the normal distribution function, expression (4) can be written as:

$$\Phi\left(\frac{q_k - y}{\sigma}\right) - \Phi\left(\frac{q_{k-1} - y}{\sigma}\right). \tag{5}$$

This problem is solvable only numerically. To solve the ML problem, the likelihood function $L(\mathbf{a})$ has to be maximized. Or equivalently, its logarithm $\log L(\mathbf{a})$ can be maximized. We can solve the maximization problem by minimizing the function $-\log L(\mathbf{a})$. Therefore, (3) becomes:

$$\min_{\mathbf{a}} \sum_{i=1}^{M} -\log P(Y_i = y_i) \tag{6}$$

IV. Numerical method

The numerical minimization of (3) is a descent method. This repeatedly performs line search to get a minimum in the direction of the negative gradient vector. We have applied the so-called backtracking algorithm [9]. Assuming that the current parameter vector is $\mathbf{a}_k$, $\mathbf{a}_{k+1}$ is computed by

$$\mathbf{a}_{k+1} = \mathbf{a}_k + t \cdot \Delta\mathbf{a}_k \tag{7}$$

where t determines the step size, and the direction towards the minimum can be calculated as follows:

$$\Delta\mathbf{a}_k = \left.\frac{\partial(-\log L(\mathbf{a}))}{\partial\mathbf{a}}\right|_{\mathbf{a}=\mathbf{a}_k} \tag{8}$$

The method of backtracking line search is the following [9]: given a descent direction $\Delta\mathbf{a}$ for $-\log L(\mathbf{a})$, $\alpha \in (0, 0.5)$, $\beta \in (0, 1)$:

$t := 1$
while $-\log L(\mathbf{a} + t\Delta\mathbf{a}) > -\log L(\mathbf{a}) - \alpha t \Delta\mathbf{a}^T\Delta\mathbf{a}$, $t := \beta t$.

The overall description of the algorithm which calls the gradient method as a subfunction is:

1. Calculate an initial value for **a**
2. while $err(\mathbf{a}_k, \mathbf{a}_{k-1}) > \varepsilon$
   2.1. Gradient method for only A, B, and C
   2.2. Gradient method for one by one the element of **q**
   2.3. Gradient method for σ

where $err(\mathbf{a}_k, \mathbf{a}_{k-1})$ is the maximal element of the absolute value of the error (minimax criterion), i.e.

$$err(\mathbf{a}_k, \mathbf{a}_{k-1}) = \|\mathbf{a}_k - \mathbf{a}_{k-1}\| \tag{9}$$

and ε is a threshold for this error.
A possible way to determine the initial parameters is using sine fitting, noise estimation algorithm [8] and uniform distribution of the transition levels. This can be explained as follows.
Sine wave fitting [1] is a good algorithm for determining the initial signal parameters. At the beginning of the test, we do not have any information about the nonlinearities of the ADC. Therefore, the best we can do is to uniformly partition of the code transition levels. To determine the initial value of the additive noise, the algorithm presented in [8] is used. This method uses the fact that the additive noise causes oscillations in the observations. The lengths of these oscillations are proportional to the standard

deviation of the additive noise. According to the algorithm, the lengths of the oscillations have to be measured. The central point of the oscillations is determined as the “central of mass”. In this case the “mass” is the probability of the oscillation between two output codes. Therefore, the center of the deviation is somewhere in the middle of the oscillation, where the oscillating probability is maximal. It is very similar to what the maximum likelihood method does: the method searches the set of the parameters so that the likelihood function (joint probability) is maximal.

V. Simulation

The estimation is realized in MATLAB. The true and the estimated transfer function can be seen in Figure 4. For the simulation, the true positions of the comparison levels are randomized (nonlinear behaviour), maintaining a monotonous transfer characteristic. The maximum of the relative error is about 12%.

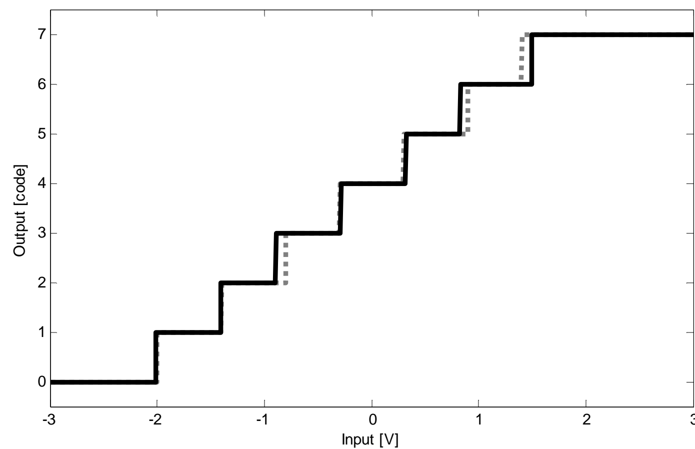

Figure 4. The true (dotted line) and the estimated (solid line) transfer function of the ADC (B = 3bits, the ADC is monotonous but nonlinear)

The noisy input signal and the estimated sine wave can be seen in Figure 5. One can see that the estimation works very well. The true amplitude of the sine is 2, the estimated value is 1.93.

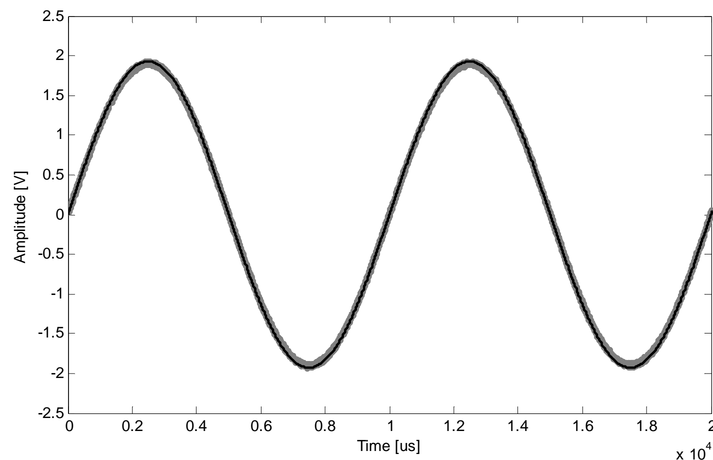

Figure 5. The noisy input signal (grey curve) and the estimated sine wave (black curve) (the standard deviation of the noise is 0.01V)

The estimated parameters have little error, except for the standard deviation of the noise. We hope that improvement of the algorithm will allow to decrease also this error, thus achieving a robust testing algorithm. We are going to investigate this for the conference presentation.

VI. Conclusions

Maximum likelihood estimation has very nice properties. Our experience is that the sine wave test of the ADC's can be more robust with its help. An important question is the effectiveness. After some calculations we concluded that the Cramer-Rao bound is generally reached.

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