

## High-Speed Stock Trading Chip

You decide to design an ultra-high-speed stock trading device that can be electronically connected to the stock exchange of your choice. The device uses digital logic to make intelligent buy, sell, or hold decisions for a single stock based on price and volume.

### Inputs

For each stock, you have two logic signals:

1. **Price indicator**  $P$ , where  $P = 1$  if the stock price is increasing, and  $P = 0$  if it's decreasing.
2. **Volume indicator**  $V$ , where  $V = 1$  if the stock's trading volume is high (many people are trading the stock), and  $V = 0$  if it is low (not many people are trading the stock).

### Outputs

You want to design a hardware digital logic circuit that generates the following output signals based on the available indicator signals:

1. **Buy signal:**  $B$ , where  $B = 1$  when the stock price is rising with high volume.
2. **Sell signal:**  $S$ , where  $S = 1$  when the stock price is falling with high volume, *OR* the stock price is rising with low volume.
3. **Hold signal:**  $H$ , where  $H = 1$  if neither the buy *nor* sell conditions are met.

**Problem 1** ( $4 \times 2 = 8$  points possible)

In this problem, we will design a hardware implementation of our stock trading mechanism.

1. In terms of  $P$  and  $V$ , derive expressions for the buy, sell, and hold signals  $B, S$  and  $H$ , respectively. Sketch the high-level switching logic for each signal, and a gate-level schematic for your entire trading device, without simplifying anything.
2. Derive the simplest possible expression for the hold signal  $H$  in terms of  $P$  and  $V$  using Boolean Algebra theorems. How many, and which logic gate(s) do we need to represent  $H$  in terms of  $P$  and  $V$ ? Justify your answer with words.
3. In terms of  $P$  and  $V$ , what logic gate does the sell signal  $S$  represent? Justify your answer with a truth table.
4. Design a transistor-level CMOS circuit for your entire trading device that receives inputs of  $P$  and  $V$  and outputs  $B, S$ , and  $H$ . Indicate each of the pull-up and pull-down networks in the CMOS circuit.  
  
(Hint: Recall that CMOS logic uses a combination of PMOS and NMOS transistors to implement both the logic and its complement.)
5. **Bonus [2 points]:** How could you design an alert signal  $A$ , where  $A = 1$  if buy and sell are not active at the same time? Give an electrical reason why this could be useful.
6. **Bonus [2 points]:** Suppose that you have no more than 4 stocks you are monitoring, and thus, you can represent everything in terms of 2 bit unsigned integers. Let  $H_1, H_2, H_3, H_4$  be the hold signals from 4 copies of your trading device. Design a circuit that returns the sum of the hold signals. Explain your design.

**Problem 1 Solution****P1.1**

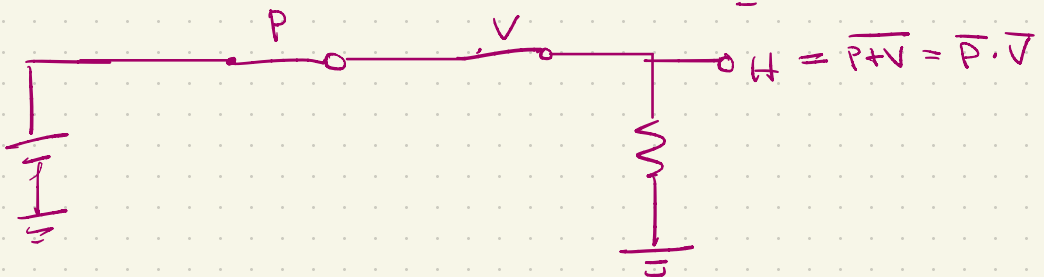
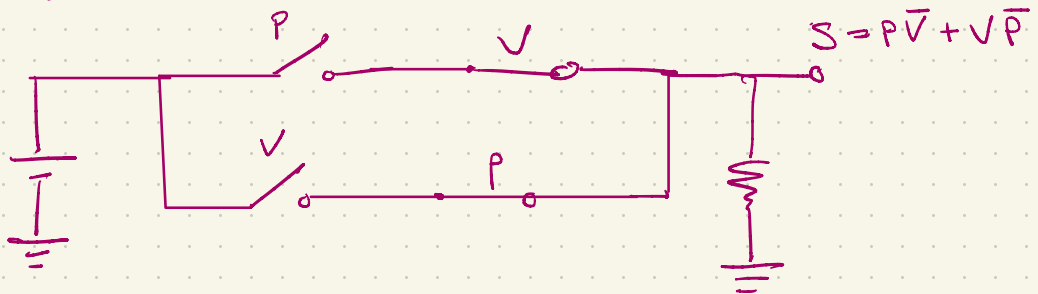
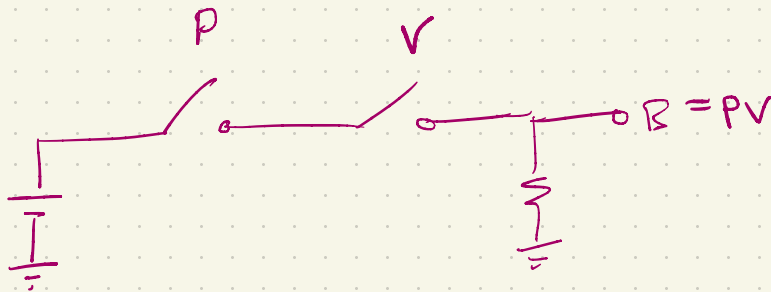
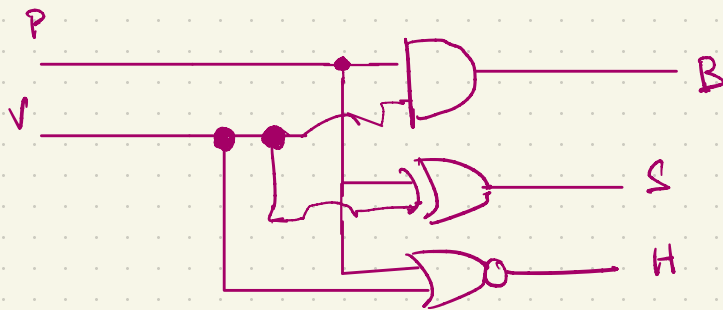
The buy and sell signals are simply  $B = P \cdot V$  and  $S = \bar{P} \cdot V + P \cdot \bar{V} = P \oplus V$ , respectively.

**P1.2**

For the hold signal, we have that

$$\begin{aligned}
 H &= \overline{B + S} \\
 &= \overline{PV + \bar{P}V + \bar{V}P} \\
 &= \overline{V(P + \bar{P}) + \bar{V}P} \\
 &= \overline{V + \bar{V}P} \\
 &\stackrel{(1)}{=} \overline{V + P},
 \end{aligned}$$

where step (1) is by the Disappearing Opposite identity. Thus, we need a **single NOR gate** to represent the hold signal.



### P1.3

As derived in part 1,  $S = P \oplus V$ , hence, the sell signal is an XOR gate.

$P$	$V$	$S$
0	0	0
0	1	1
1	0	1
1	1	0

### P1.4

#### Buy signal:

1. Pull-up logic:  $B(\overline{P}, \overline{V}) = \overline{P} \cdot \overline{V}$
2. Pull-down logic:  $\overline{B(P, V)} = \overline{P} + \overline{V}$

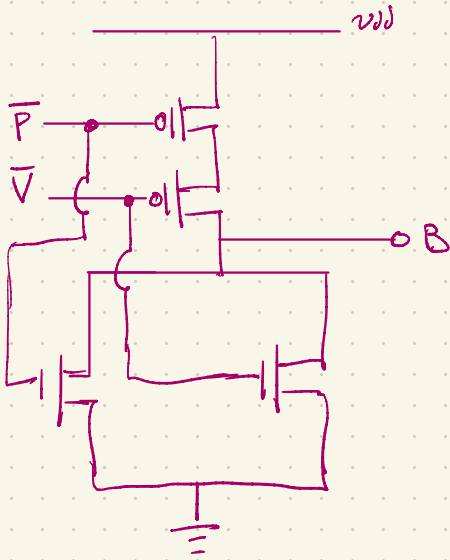
#### Sell signal:

1. Pull-up logic:  $S(\overline{P}, \overline{V}) = \overline{P} \cdot V + P \cdot \overline{V}$
2. Pull-down logic:  $\overline{S(P, V)} = \overline{\overline{P} \cdot V + P \cdot \overline{V}} = \overline{P} \cdot \overline{V} + V \cdot \overline{P} \quad \text{Also ok: } = (\overline{P} + V)(\overline{V} + P)$

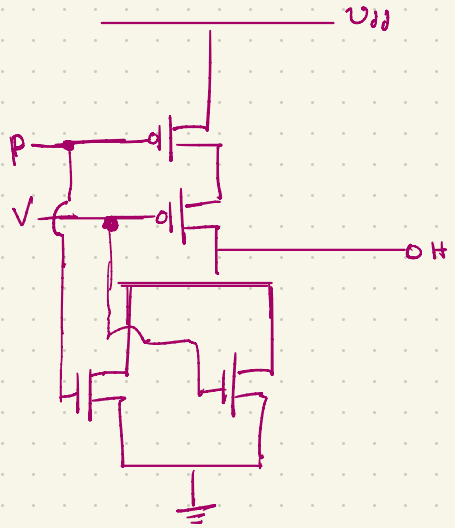
#### Hold signal:

1. Pull-up logic:  $H(\overline{P}, \overline{V}) = P \cdot V$
2. Pull-down logic:  $\overline{H(P, V)} = P + V$

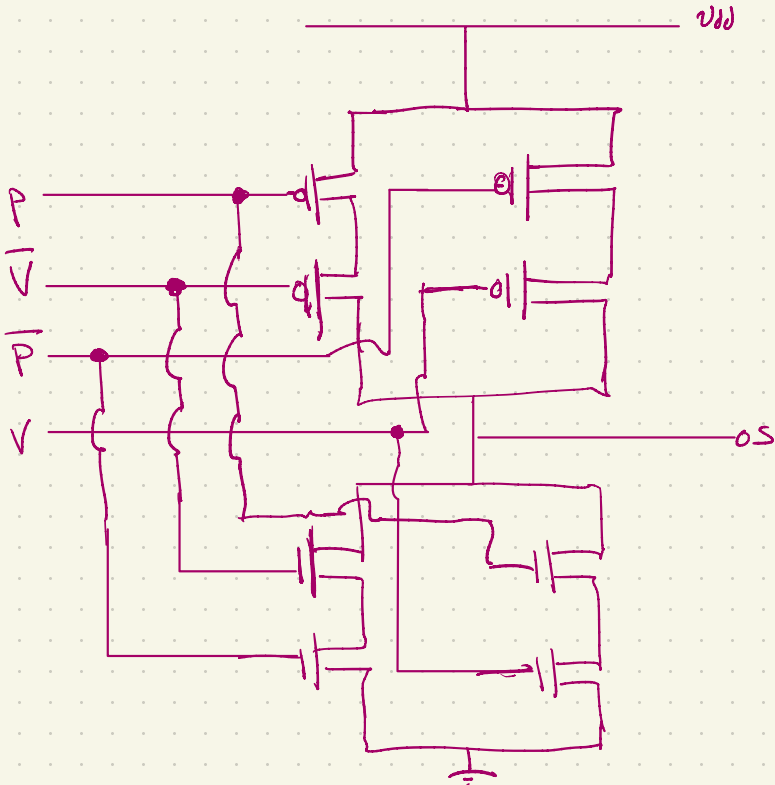
Buy!



Hold



Sell:



### P1.5

One approach is to consider  $A = \overline{BS}$ . By monitoring how this signal evolves over time, we can detect timing hazards in the buy and sell signals.

### P1.6

Let  $\Sigma = H_1 + H_2 + H_3 + H_4$ . Note that  $0 \leq \Sigma \leq 4$ . We can represent  $\Sigma$  as a two bit unsigned integer  $\Sigma := \sigma_1\sigma_0$ , where  $\sigma_1, \sigma_0$  are binaries.

Let's first consider the sum  $H_1 + H_2$ . Note that

$$H_1 + H_2 = \begin{cases} 1 & H_1 = 1 \text{ and } H_2 = 1 \\ 1 & H_1 = 0 \text{ and } H_2 = 0 \\ 0 & H_1 \cdot H_2 = 0 \\ 0 & H_1 \cdot H_2 = 1 \quad \leftarrow \text{(carry out!)} \end{cases}$$

We need to *carry out* the sum to the next binary digit place if  $H_1 \cdot H_2 = 1$ . Thus, let  $C_{\text{out},12} = H_1 \cdot H_2$ , and  $\Sigma_{12} := H_1 \oplus H_2$ . Repeating this logic for the next two pairs of hold signals, it follows that  $\Sigma$  can be represented as  $\Sigma := \Sigma_{12} + \Sigma_{34}$ .

## A useful mnemonic

We say that a logic function  $F$  is in *sum-of-products* (SOP) form when it is the logical sum of logical product terms. For example, the following logic function is in SOP form:

$$F_{\text{SOP}} = X \cdot Y + \bar{Y} \cdot Z + \bar{Z} \cdot \bar{X}.$$

In contrast, this function is *not* in SOP form and needs to be simplified:

$$F_{\text{SOP}} = \overline{(Z \cdot (Y + \bar{Y} \cdot X))} + X \cdot Y \cdot Z$$

### Problem 2 ( $2 \times 2 = 4$ points possible)

In this problem, we will practice more with SOP forms.

1. Derive the simplest SOP forms of the following logic functions.
2. Build a truth table to show all possible combinations of input-output conditions. Indicate the SOP terms and sketch a logic gate-level schematic for the SOP expression (if there is more than one input for your simplified expression).

$$F_1 = \bar{X} \cdot (\bar{Y} \cdot Z + Y \cdot Z + Y \cdot \bar{Z}) + X \cdot Y \cdot Z \quad (1a)$$

$$F_2 = Y \cdot Z + \bar{Z} \cdot Y + X \cdot Y \quad (1b)$$

$$F_3 = \overline{X \cdot (\bar{Y} \cdot \bar{Z} + Y \cdot Z)} \quad (1c)$$

## Problem 2 Solution

### P2.A

We have

$$\begin{aligned} F_1 &= \bar{X} \cdot (\bar{Y} \cdot Z + Y \cdot (Z + \bar{Z})) + X \cdot Y \cdot Z \\ &= \bar{X} \cdot (\bar{Y} \cdot Z + Y) + X \cdot Y \cdot Z \\ &= \bar{X} \cdot (Y + Z) + X \cdot Y \cdot Z \\ &= \bar{X} \cdot Y + \bar{X} \cdot Z + X \cdot Y \cdot Z \\ &= \bar{X} \cdot Y + (\bar{X} + X \cdot Y) \cdot Z \\ &= \bar{X} \cdot Y + \bar{X} \cdot Z + Y \cdot Z, \end{aligned}$$

where the third equality and the final equality are by the Disappearing Opposite identity.

### P2.B

**This problem is not graded,** I made a typo that persisted in original version until too close to the deadline. You are encouraged to verify:

$$\begin{aligned}F_2 &= Y(Z + \overline{Z}) + XY \\&= Y + XY \\&= Y(1 + X) \\&= Y\end{aligned}$$

### P2.C

We have

$$F_3 = \overline{X \cdot (\overline{Y} \cdot \overline{Z} + Y \cdot Z)} \quad (2)$$

$$\stackrel{(1)}{=} \overline{X} + \overline{(\overline{Y} \cdot \overline{Z} + Y \cdot Z)} \quad (3)$$

$$\stackrel{(2)}{=} \overline{X} + \overline{(\overline{Y} \cdot \overline{Z})} \cdot \overline{(Y \cdot Z)} \quad (4)$$

$$\stackrel{(3)}{=} \overline{X} + (Y + Z) \cdot (\overline{Y} + \overline{Z}) \quad (5)$$

$$= \overline{X} + Y\overline{Y} + Y\overline{Z} + Z\overline{Y} + Z\overline{Z} \quad (6)$$

$$= \overline{X} + Y\overline{Z} + Z\overline{Y}, \quad (7)$$

where steps (1), (2), and (3) are all by DeMorgan's theorem, and the subsequent steps are by FOIL and the fact that  $A\overline{A} = 0$ .



## CMOS Circuit Design

**Problem 3** ( $2 \times 2 = 4$  points possible)

Consider the following logic function:

$$F(X, Y, Z) = \overline{(X \cdot \overline{Y} \cdot Z)}. \quad (8)$$

In this problem we will use NMOS and PMOS transistors to take this logic function to the real world in the form of a CMOS circuit.

1. Derive expressions for pull-up (PMOS)/pull-down (NMOS) switching networks.
2. Draw a schematic for the CMOS implementation of the logic function  $F$ . Indicate where the pull-up and pull-down networks are located in your schematic.

Assume that both the inputs and their complements are available (i.e., you can use inputs like  $\overline{Z}$  directly without using an inverter).

### Problem 3 Solution

#### P3A

The pull-up network logic is given as

$$F(\overline{X}, \overline{Y}, \overline{Z}) = \overline{(\overline{X} \cdot \overline{Y} \cdot \overline{Z})} \stackrel{(1)}{=} \overline{\overline{X}} + \overline{(\overline{Y} \cdot \overline{Z})} = X + Y \cdot \overline{Z},$$

where step (1) is by DeMorgan's Theorem. The pull-down network logic is given as

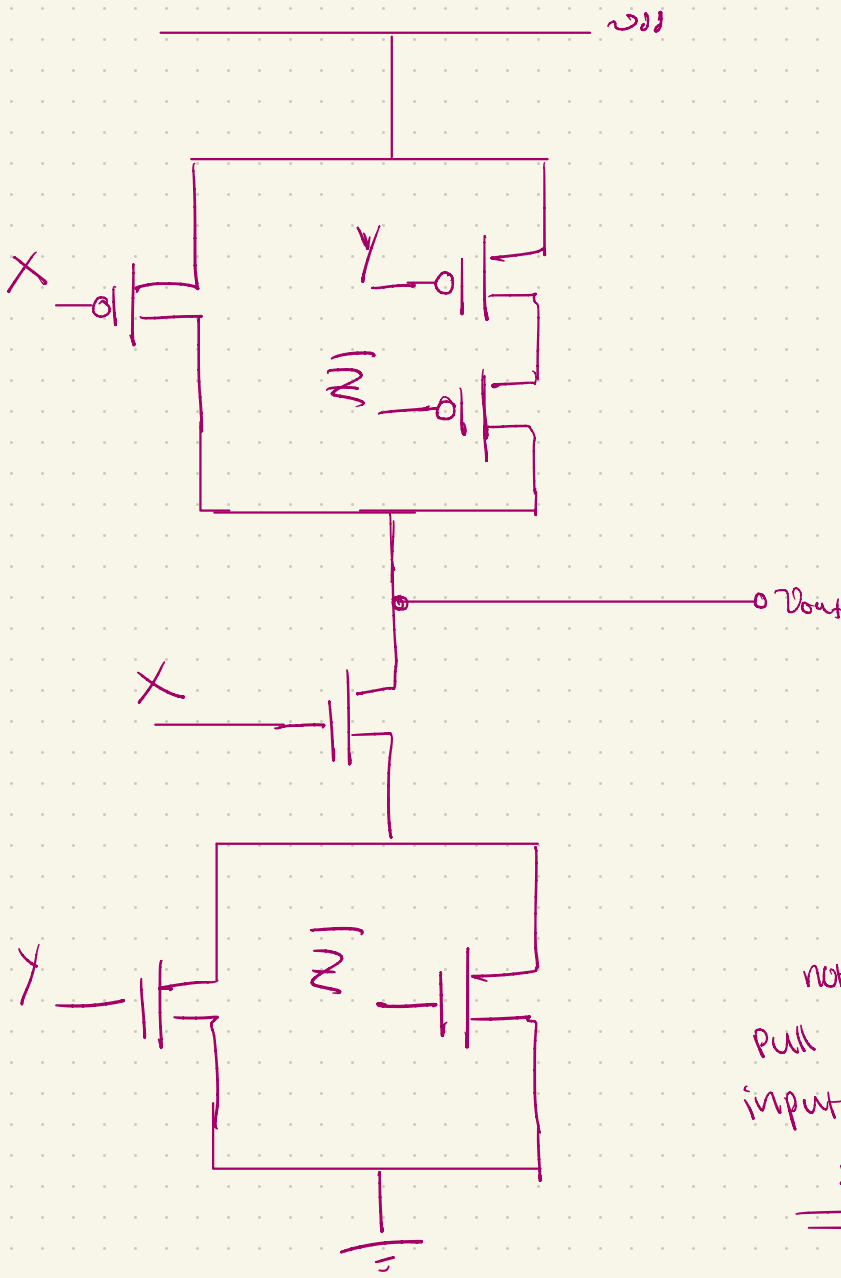
$$\overline{F(X, Y, Z)} = X \cdot \overline{Y} \cdot Z = X \cdot (Y + \overline{Z}),$$

where final equality is also by DeMorgan's Theorem.

Because I gave everyone a few more days to correct your homework, you missed 0.5/2 points if you forgot to complement the inputs on the pull-up network.

#### P3B

3b.



note that  
pull up & pull down  
inputs are the  
same

## Karnaugh Maps (K-Maps)

**Problem 4** ( $2 \times 2 = 4$  points possible)

Consider a logic function  $F$  with four binary inputs  $A, B, C, D$ . Suppose that we define  $F$  in words as

$$F = \begin{cases} 1 & \text{at least two inputs are true} \\ 0 & \text{otherwise.} \end{cases}$$

1. Complete the truth table for  $F$ .
2. Using your completed truth table, construct a Karnaugh map using the 16-cell table labeled with gray codes below. Then, derive the most simplified SOP expression for  $F$  and draw a logic gate-level schematic.

A	B	C	D	F
0	0	0	0	0
0	0	0	1	0
0	0	1	0	0
0	0	1	1	1
0	1	0	0	0
0	1	0	1	1
0	1	1	0	1
0	1	1	1	1
1	0	0	0	0
1	0	0	1	1
1	0	1	0	1
1	0	1	1	1
1	1	0	0	1
1	1	0	1	1
1	1	1	0	1
1	1	1	1	1

		$CD$			
		00	01	11	10
$AB$	00	0	0	1	0
	01	0	1	1	1
	11	1	1	1	1
	10	0	1	1	1

$$F = AB + CD + BD + BC + AD + AC.$$

## Circuit identification practice

### Problem 5 (2 points possible)

Identify the equivalent Boolean Algebra expression for the output voltage of the following CMOS circuit. *Hint: does the pull-up or pull-down network control the un-complemented output?*

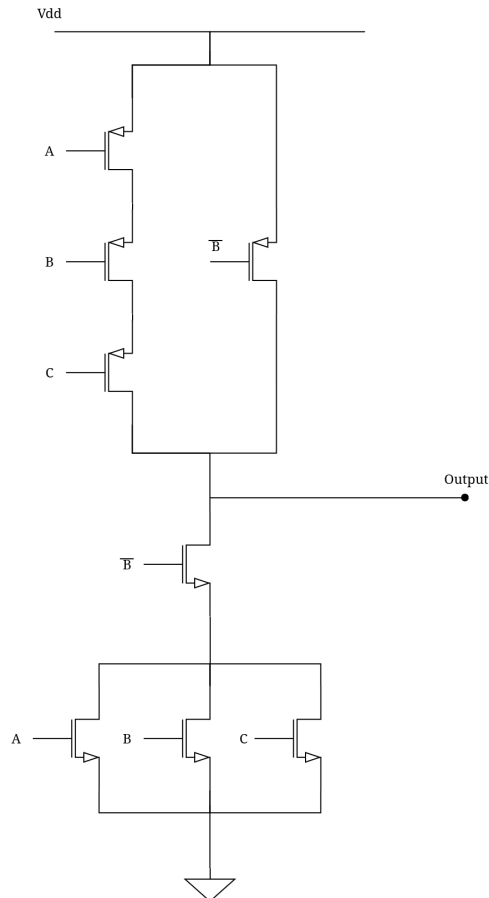


Figure 1: The CMOS circuit in question. Note that we only have PMOS on the pull-up network and NMOS on the pull-down network.

The logic for the output function is the same as the logic for the pull-up network with the shown inputs **complemented**. That is,

$$F = \overline{A} \cdot \overline{B} \cdot \overline{C} + B.$$

Because there was additional time to submit the homework, you missed 1/2 points if you did not un-complement the inputs.

**Problem 6 (BONUS: 2 bonus points possible)**

Let  $X, Y \in \{0, 1\}$  be two logic signals. Prove DeMorgan's Theorems:

$$\overline{X + Y} = \overline{X} \cdot \overline{Y} \quad (9a)$$

$$\overline{X \cdot Y} = \overline{X} + \overline{Y} \quad (9b)$$

using Boolean Algebra identities (not using truth tables as we did in class). Justify every step and use text to explain.

## Bonus Problem

For equation (9a), we want to show that  $\overline{X + Y} = \overline{X} \cdot \overline{Y}$ . We will do this via the inverse axiom (you can use the complementarity axiom as well) i.e., for any logic signal  $X \in \{0, 1\}$  we have

$$X \cdot \overline{X} = 0;$$

thus, if our desired equality is true, it is necessary that the following equation is true:

$$(\overline{X} \cdot \overline{Y}) \cdot \overline{(X + Y)} = (\overline{X} \cdot \overline{Y}) \cdot (X + Y) = 0.$$

Distributing, we claim that

$$\underbrace{\overline{X} \cdot \overline{Y} \cdot X}_{=0 \cdot \overline{Y}} + \underbrace{\overline{X} \cdot \overline{Y} \cdot Y}_{=\overline{X} \cdot 0} = 0,$$

which is clearly a true statement.

Note this is only a *necessary* condition. To prove a *necessary and sufficient* condition, we need to show that the statements of DeMorgan's Theorems implies that *all* of the **axioms** of Boolean algebra (things that are taken without proof), are satisfied.

These axioms are given as follows:

1.  $X = 0 \implies X \neq 1, \quad X = 1 \implies X \neq 0$
2.  $X = 0 \implies \overline{X} = 1, \quad X = 1 \implies \overline{X} = 0$
3.  $0 \cdot 0 = 0, \quad 1 + 1 = 1$
4.  $1 \dots 1 = 1, \quad 0 + 0 = 0$
5.  $0 \cdot 1 = 1 \cdot 0 = 0, \quad 1 + 0 = 0 + 1 = 1$

**Duality principle:** By the above axioms, any identity in switching algebra remains true if 0 and 1 are swapped and  $\cdot$  and  $+$  are swapped throughout, therefore DeMorgan's Theorem is true.