April 7 2016

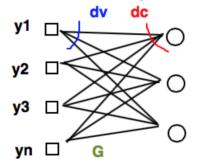
Lecture 19

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1 Iterative Decoding

Given a possibly corrupted encoding c of input message y, we would like to determine the best estimate of y. Recall that the encoding can be generated using the $k \times n$ (Hamming) generator matrix G and errors can be corrected using the $n - k \times n$ (Hamming) parity check matrix H.



We can also infer the most likely message using Maximum A Priori estimation (MAP) or Maximum Likelihood Estimation (ML or MLE). MAP is done by maximizing the probability of the code, given the message:

$$\max_{c \in C} P(c|y)$$

whereas ML is done by maximizing the likelihood of the code:

$$\max_{c \in C} P(y|c) = \max_{c \in C} P(y|c) \prod_{i=1}^{n} P(y_i|c_i)$$

In the binary case for a single bit, this becomes:

$$\arg_{x \in \{0,1\}} \max P(c_i = x | y) = \arg_{x \in \{0,1\}} \max \sum_{c \in C} P(c | y)$$
$$= \arg_{x \in \{0,1\}} \max \sum_{c \in C} P(y | c)$$
$$= \arg_{x \in \{0,1\}} \max \sum_{c \in C} \prod_{i=1}^{n} P(y_i | c_i)$$

We denote the variable degree as d_v and the check degree as d_c . Then the transmission rate is $\frac{n \cdot dv}{dc}$ where n in the number of bits. This should be clear from the image shown above.

The Iterative Decoding (or Message Passing) algorithm is a two step iterative process used to find the best decoding of the encoded message received. In the first step, called the *variable rule*, we compute the log-likelihood ratio as follows:

$$m = \log \frac{P(x = 0|y_1...y_d)}{P(x = 1|y_1...y_d)}$$

= $\log \frac{P(y_1...y_d|x = 0)P(x = 0)P(y_1...y_d)}{P(y_1...y_d|x = 1)P(x = 1)P(y_1...y_d)}$

Since the priors are the same for both 0 and 1, we can cancel P(x = 0) with P(x = 1). Then

$$m = \log \frac{P(y_1...y_d | x = 0)}{P(y_1...y_d | x = 1)}$$
$$= \log \frac{\prod_{i=1}^d P(y_i | x_i = 0)}{\prod_{i=1}^d P(y_i | x_i = 1)}$$

The second equivalence follows from the independence assumption of the memoryless channel. Then, simplifying the log of products to a sum of logs, we get

$$m = \sum_{i=1}^{d} \log \frac{P(y_i | x_i = 0)}{P(y_i | x_i = 1)}$$
$$= \sum_{i=1}^{d} l_i$$

where l_i is the log-likelihood ratio for a single bit. For the second step of the Iterative Decoding algorithm, the *check rule*, we have $d = d_c$ and the log-likelihood ratio is

$$m = \log \frac{P(x=0|y_1...y_{d-1})}{P(x=1|y_1...y_{d-1})}$$

Notice the change of the bounds on y. Exponentiating the log-likelihood ratio gives

$$e^{m} = \frac{P(x=0|y_{1}...y_{d-1})}{P(x=1|y_{1}...y_{d-1})}$$

Then it follows that

$$\frac{e^m - 1}{e^m + 1} = \frac{\frac{P(x=0|y_1\dots y_{d-1})}{P(x=1|y_1\dots y_{d-1})} - 1}{\frac{P(x=0|y_1\dots y_{d-1})}{P(x=1|y_1\dots y_{d-1})} + 1}$$

Multiplying both numerator and denominator by $P(x = 1|y_1...y_{d-1})$ gives

$$\frac{e^m - 1}{e^m + 1} = \frac{P(x = 0|y_1...y_{d-1}) - P(x = 1|y_1...y_{d-1})}{P(x = 1|y_1...y_{d-1}) + P(x = 0|y_1...y_{d-1})}$$

The denominator evaluates to 1, because it the sum of a distribution over the entire outcome space.

$$\frac{e^m - 1}{e^m + 1} = P(x = 0|y_1...y_{d-1}) - P(x = 1|y_1...y_{d-1})$$

= $P(x_1 + x_2 + ... + x_{d-1} = 0|y_1...y_{d-1}) - P(x_1 + x_2 + ... + x_{d-1} = 1|y_1...y_{d-1})$
= $\prod_{i=1}^{d-1} (P(x_i = 0|y_i) - P(x_i = 1|y_i))$

For a single bit, the log-likelihood ratio is:

$$l_{i} = \log \frac{P(y_{i}|x_{i}=0)}{P(y_{i}|x_{i}=1)}$$
$$= \log \frac{P(x_{i}=0|y_{i})}{P(x_{i}=1|y_{i})}$$

Then the ratio

$$\frac{e^m - 1}{e^m + 1} = P(x_i = 0|y_i) - P(x_i = 1|y_i)$$
$$= \prod_{i=1}^{d-1} \frac{e^{l_i} - 1}{e^{l_i} + 1}$$
$$= \prod_{i=1}^{d-1} \frac{e^{\frac{l_i}{2}} - e^{\frac{l_i}{2}}}{e^{\frac{l_i}{2}} + e^{\frac{l_i}{2}}}$$
$$= \prod_{i=1}^{d-1} \tanh(\frac{l_i}{2})$$

Notice that

$$(e^m - 1) + (e^m + 1) = 2e^m$$

Dividing everything by $e^m + 1$ gives the equality:

$$\frac{e^m-1}{e^m+1} + 1 = \frac{2e^m}{e^m+1}$$

Likewise, notice that

$$(e^m + 1) - (e^m - 1) = 2$$

Dividing by $e^m + 1$ gives:

$$1 - \frac{e^m - 1}{e^m + 1} = \frac{2}{e^m + 1}$$

Then it follows that

$$e^{m} = \frac{1 + \prod_{i=1}^{d-1} \tanh(\frac{l_{i}}{2})}{1 - \prod_{i=1}^{d-1} \tanh(\frac{l_{i}}{2})}$$

which implies

$$m = \log \frac{1 + \prod_{i=1}^{d-1} \tanh(\frac{l_i}{2})}{1 - \prod_{i=1}^{d-1} \tanh(\frac{l_i}{2})}$$

1.1 Implementation

The algorithm follows directly from the steps above. In each iteration of the message passage algorithm, do the following:

- 1. Initialization
- 2. Variable Rule
- 3. Check Rule

2 Expander Graphs

An expander graph is a strongly connected sparse graph. We can define an expander graph over the encoding as follows

$$G = \{S \in V_1 : |S| \le \alpha n, |N(S)| \ge \gamma d_v |S|\}$$

for some positive α and γ , where V_1 is the set of nodes in the message prior to encoding and N(S) is the set of neighbors of S.

In the next class we will show that if $\gamma > \frac{3}{4}$, we will be able to correct up to $\frac{\alpha}{2}n = \mathcal{O}(n)$ errors.