

# Lecture 13: Factor graphs and Sum-Product algorithm

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March 1, 2018

# Distributive Law

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$$ab + ac = a(b + c)$$

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$$\sum_{i,j} a_i b_j$$

$$(\sum_i a_i)(\sum_j b_j)$$

# Example

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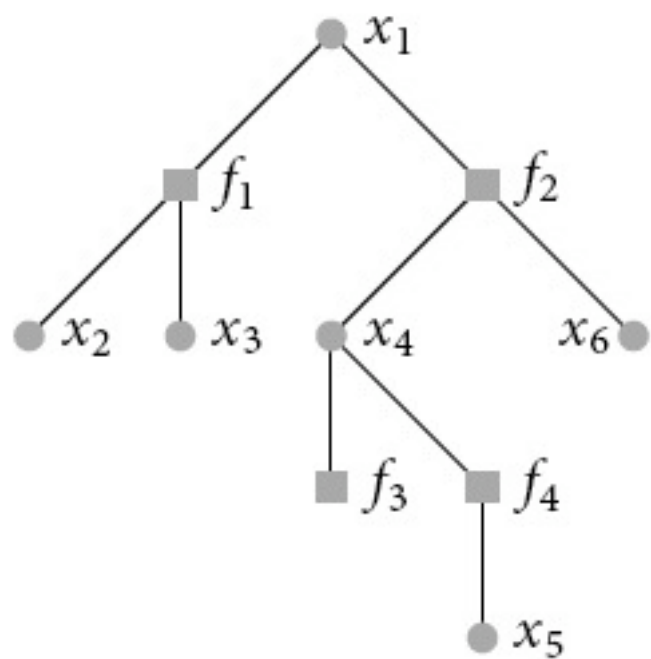
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$$f(x_1, x_2, x_3, x_4, x_5, x_6) = f_1(x_1, x_2, x_3) f_2(x_1, x_4, x_6) f_3(x_4) f_4(x_4, x_5)$$

# Example

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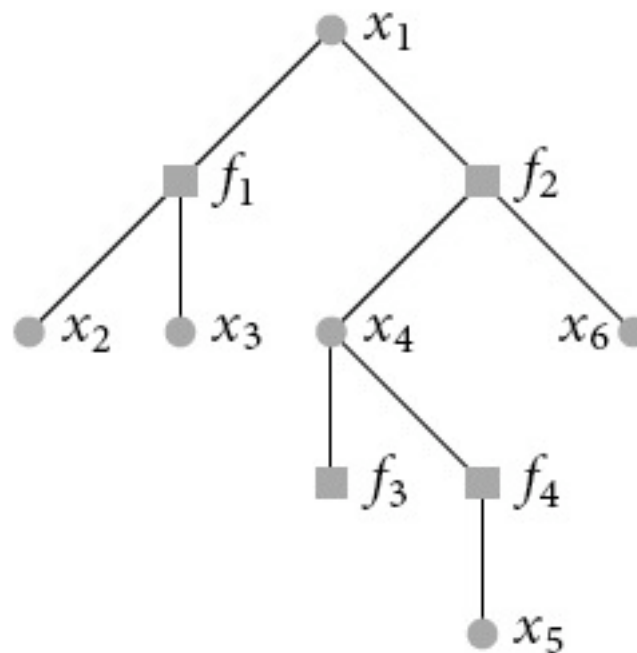
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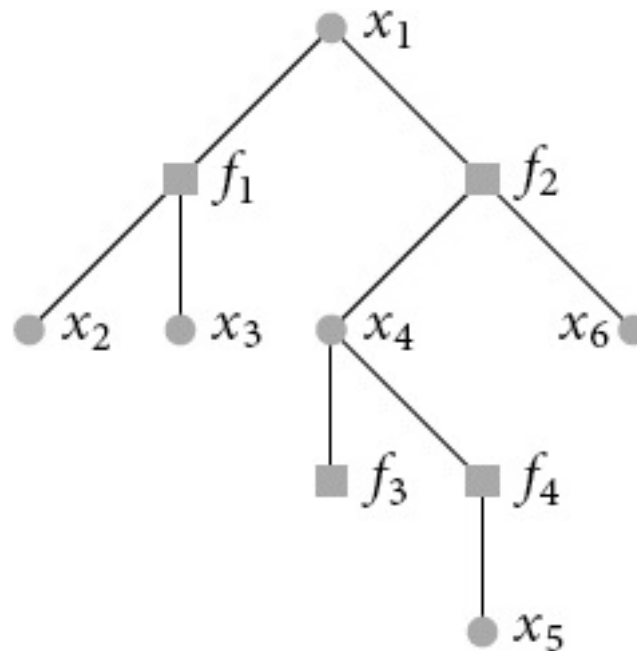


$$f(x_1) = \sum_{x_2, x_3, x_4, x_5, x_6} f(x_1, x_2, x_3, x_4, x_5, x_6) = \sum_{\sim x_1} f(x_1, x_2, x_3, x_4, x_5, x_6)$$

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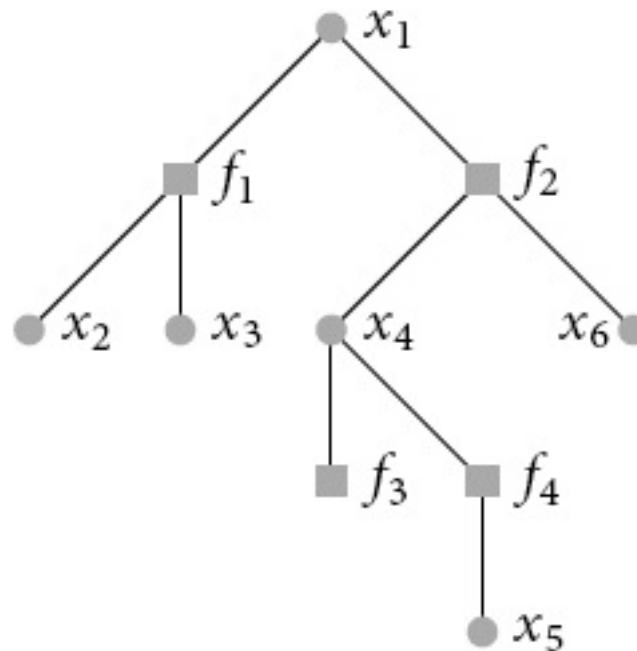
Note:  $f(x_1)$  is a function; therefore, it takes on a distinct value for each value of  $x_1$



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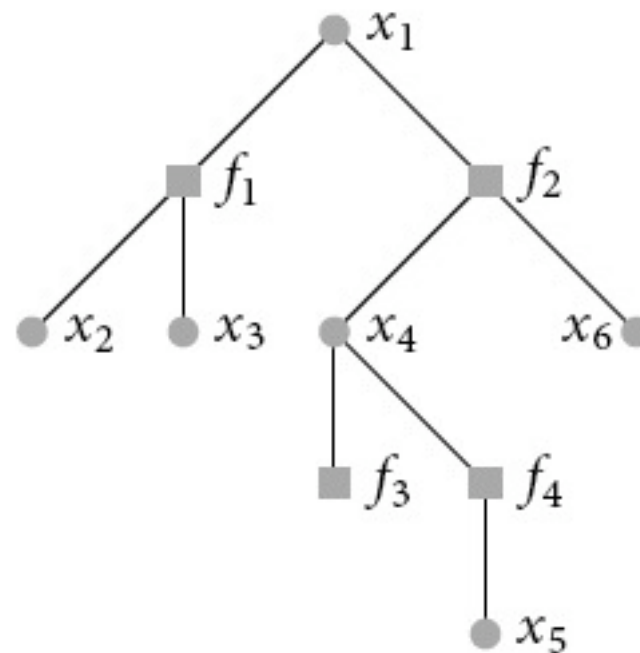
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$|\mathcal{X}|$  alphabet

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$\Theta(|\mathcal{X}|^6)$  brute force complexity

# Example

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$$f(x_1) = \left[ \sum_{x_2, x_3} f_1(x_1, x_2, x_3) \right] \left[ \sum_{x_4} f_3(x_4) \left( \sum_{x_6} f_2(x_1, x_4, x_6) \right) \left( \sum_{x_5} f_4(x_4, x_5) \right) \right]$$

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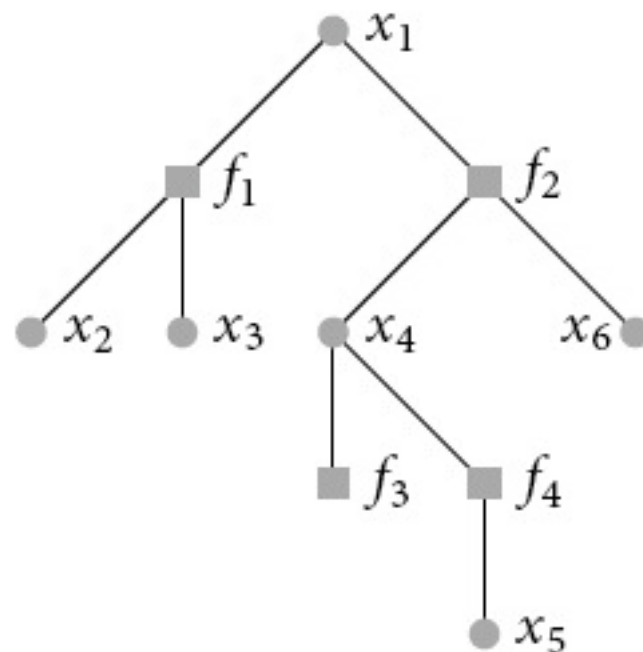
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Does there exist a systematic way to find this low complexity scheme using the structure of the graph?

# Marginalization via Message Passing for Trees

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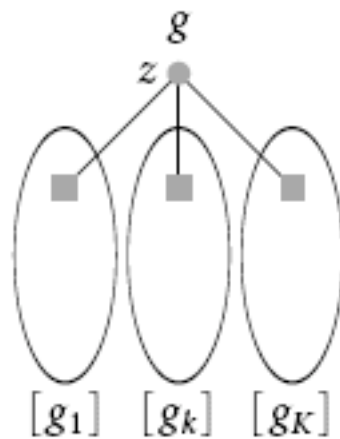


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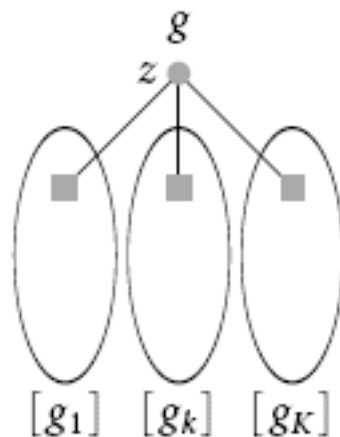


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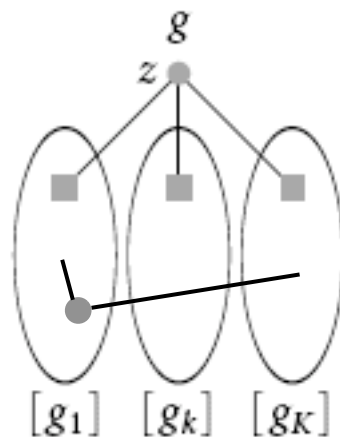
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only share the variable  $z$ ; all other  
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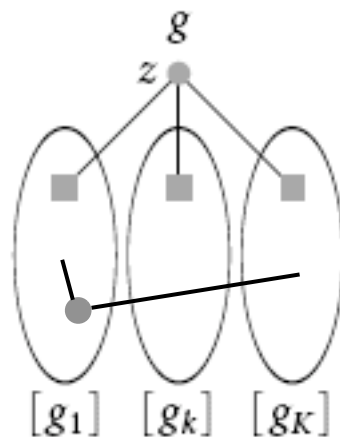
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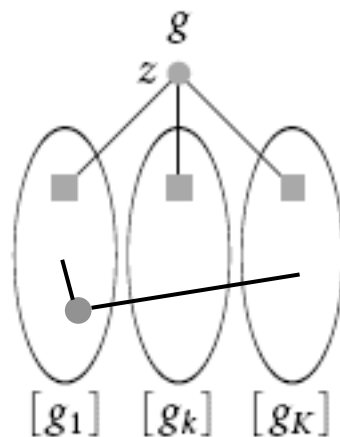
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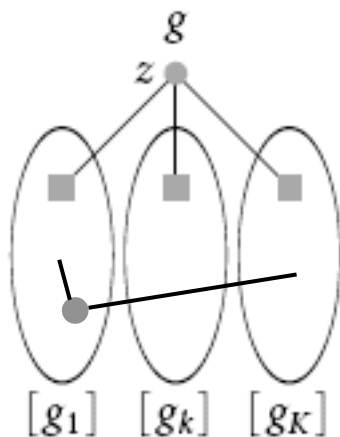
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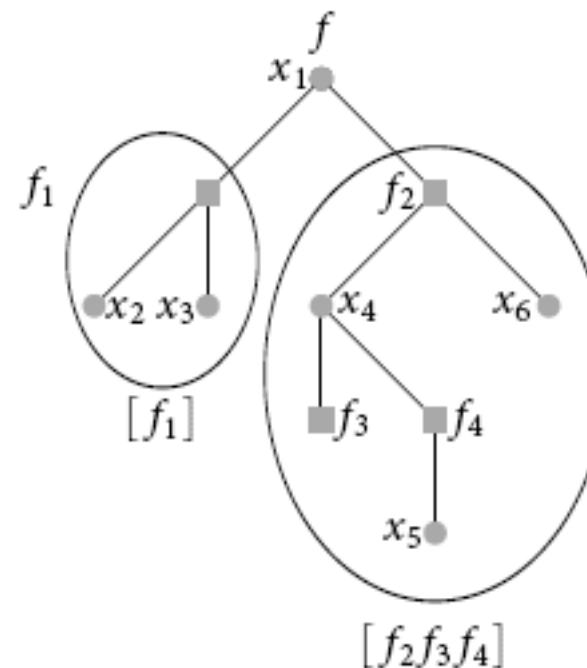


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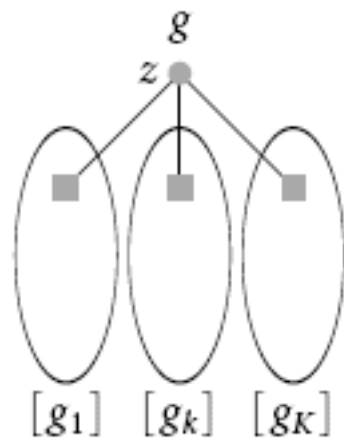
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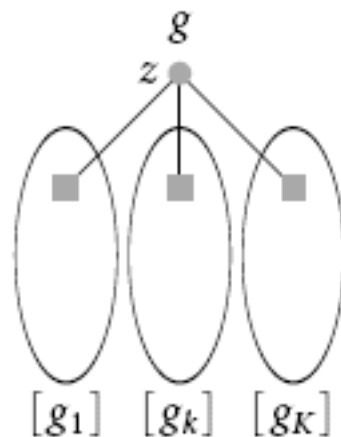




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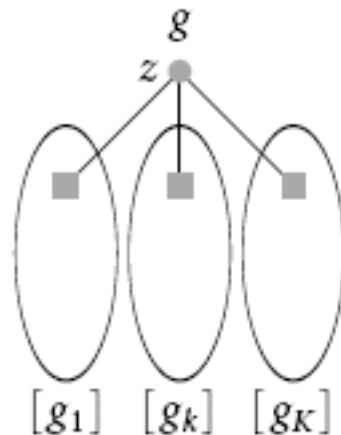
marginal  $\sum_{\sim z} g(z, \dots)$  is the product of the individual marginals

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recall that  $g(z)$  is a function, taking a distinct value for each value of  $z$

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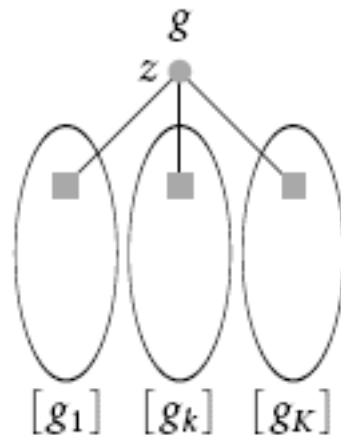
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instead of computing  $g(z)$  directly by brute force we can first compute each of the functions  $g_k(z)$ ; we then get  $g(z)$  by multiplying these functions  $g_k(z)$

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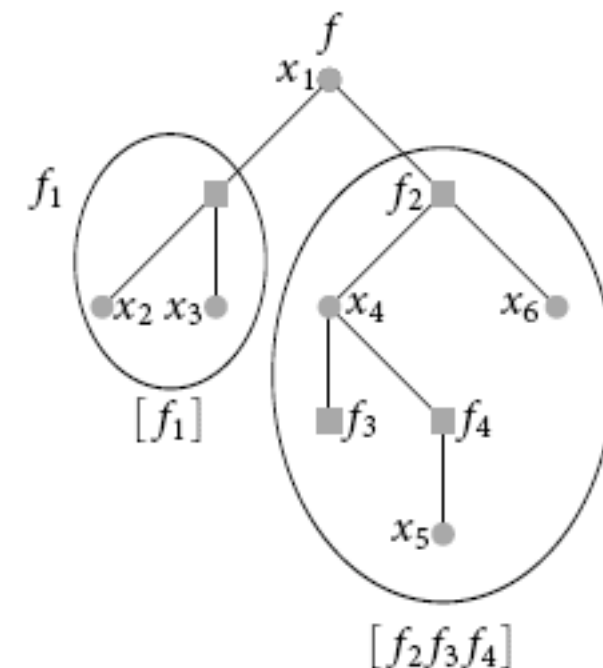
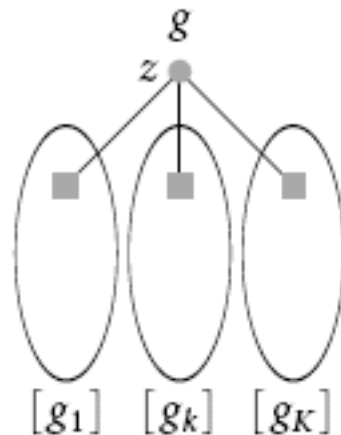
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$g_k(\mathbf{z}, \dots)$

$$g_k(\mathbf{z}, \dots) = \underbrace{h(\mathbf{z}, z_1, \dots, z_J)}_{\text{kernel}} \prod_{j=1}^J \underbrace{[h_j(z_j, \dots)]}_{\text{factors}}$$

“kernel”  $h(\mathbf{z}, z_1, \dots, z_J)$

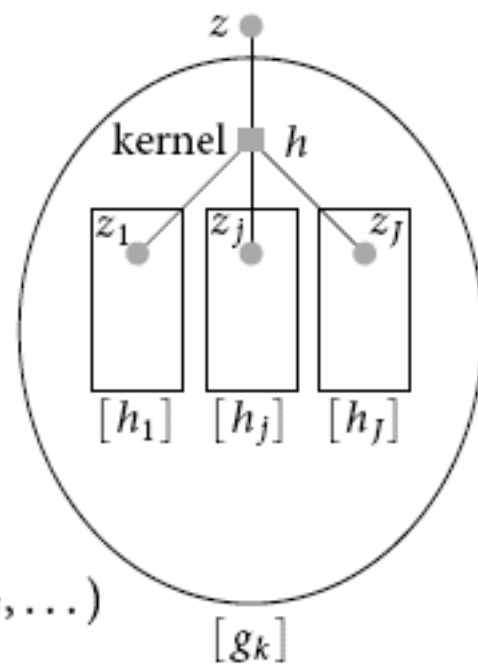
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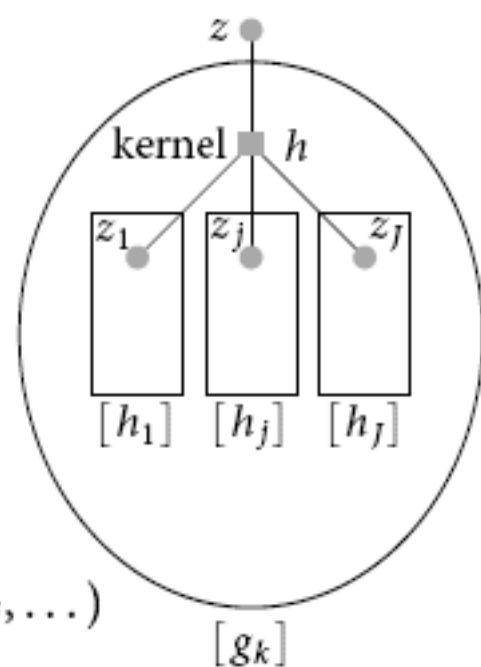


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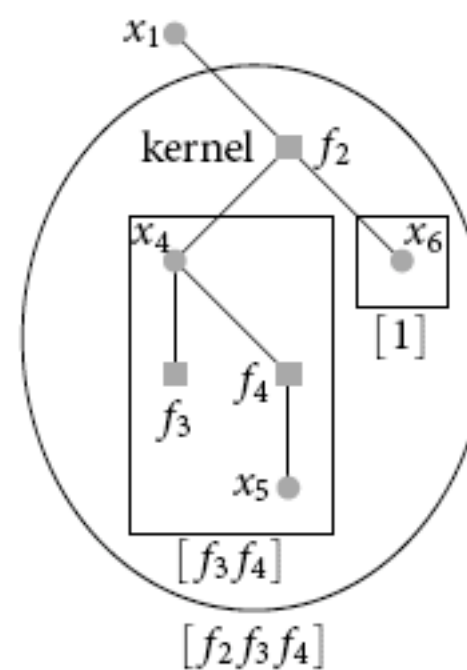
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“kernel”  $h(z, z_1, \dots, z_J)$

$g_k(z, \dots)$



factors  $h_j(z_j, \dots)$



$$f_2(x_1, x_4, x_6) f_3(x_4) f_4(x_4, x_5) = \underbrace{f_2(x_1, x_4, x_6)}_{\text{kernel}} \underbrace{[f_3(x_4) f_4(x_4, x_5)]}_{x_4} \underbrace{[1]}_{x_6}.$$

# Marginalization via Message Passing for Trees

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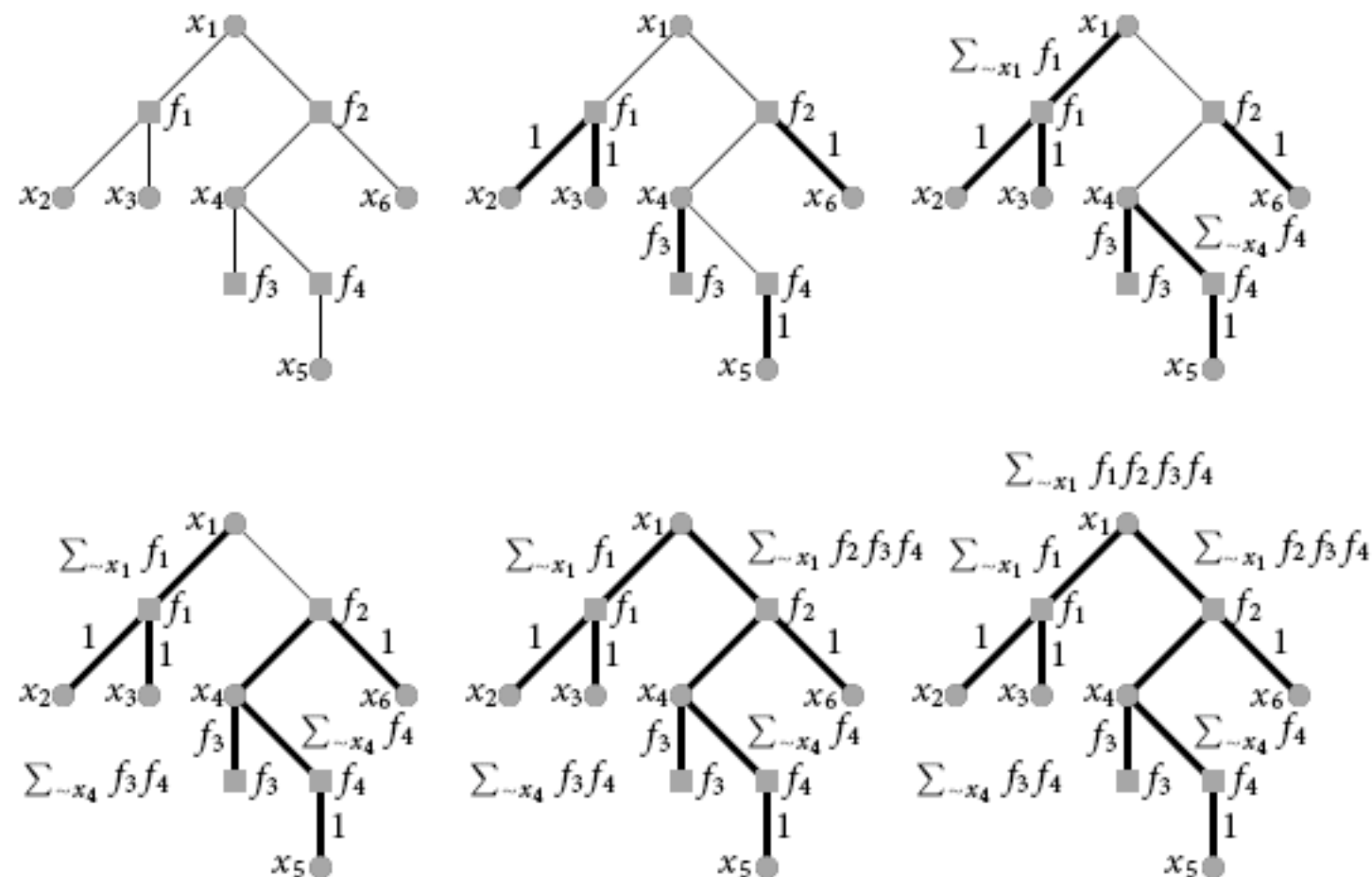
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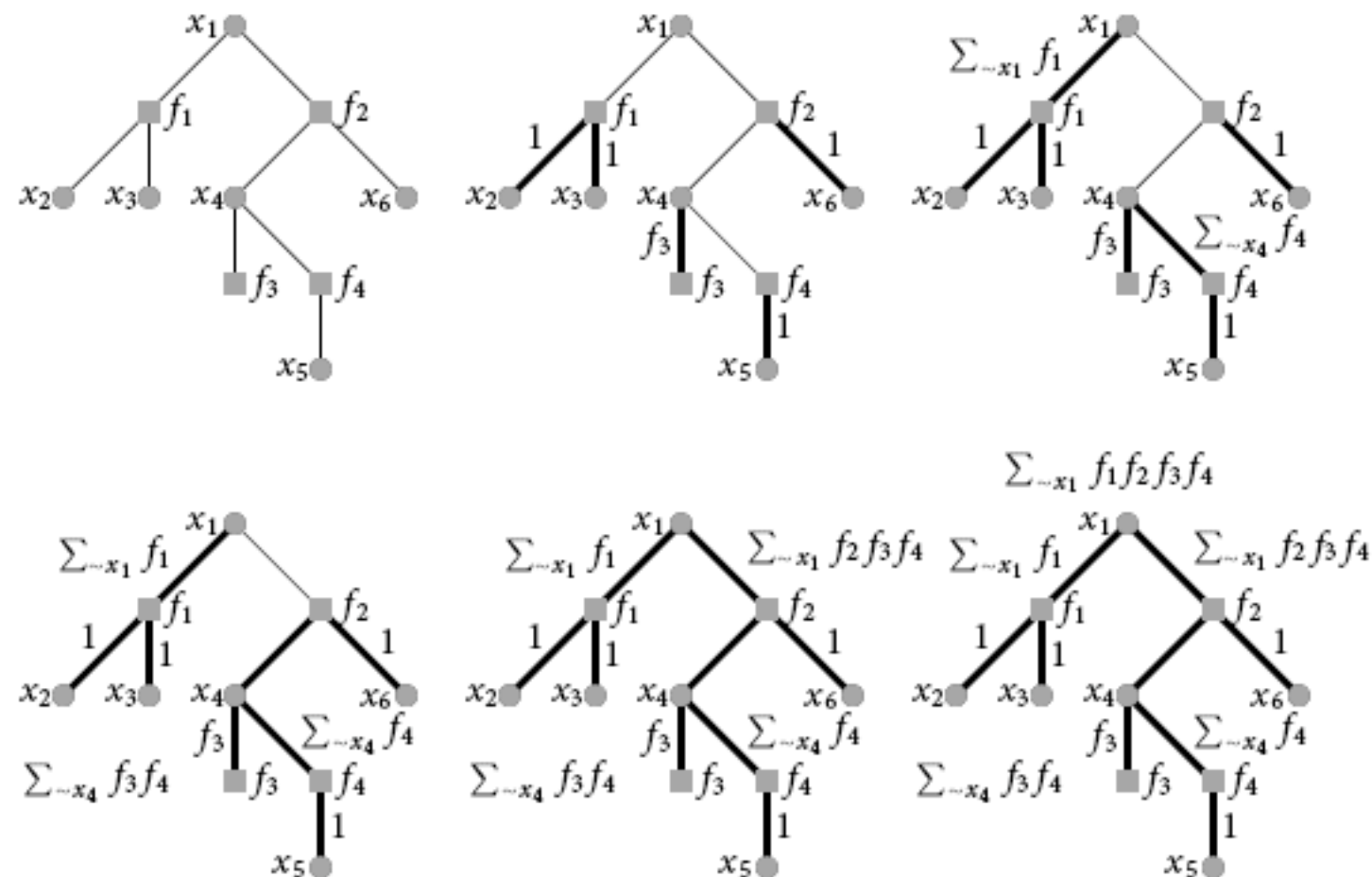
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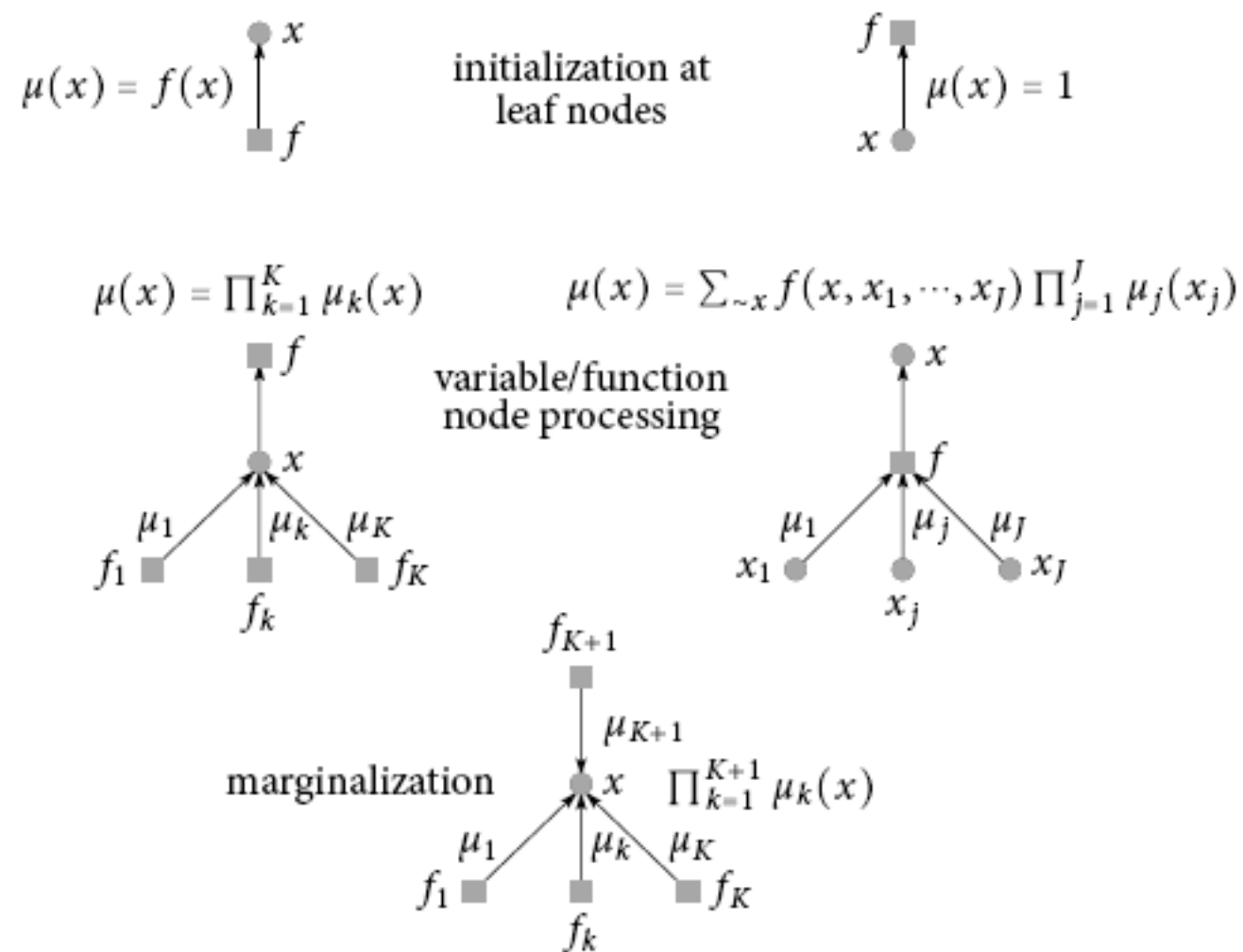
# Marginalization via Message Passing for Trees



complexity proportional to highest degree

# Message Passing Rules

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# Example

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# Example

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$$H = \begin{array}{c} \begin{array}{ccccccc} x_1 & x_2 & x_3 & x_4 & x_5 & x_6 & x_7 \end{array} \\ \begin{pmatrix} 1 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 & 1 \end{pmatrix} \end{array}.$$



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$$f(x_1, \dots, x_7) = \mathbb{1}_{\{x \in C(H)\}} = \begin{cases} 1, & \text{if } Hx^T = 0^T, \\ 0, & \text{otherwise.} \end{cases}$$

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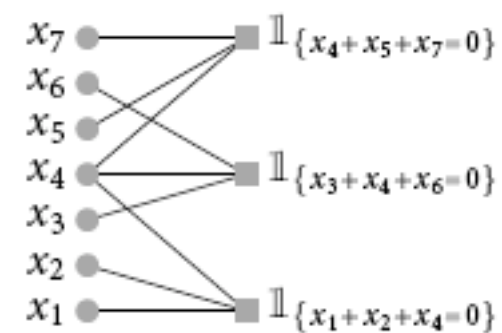
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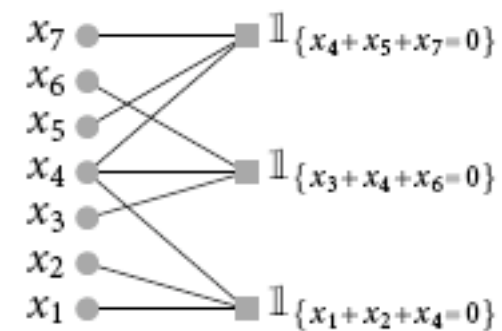
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$$H = \begin{matrix} & x_1 & x_2 & x_3 & x_4 & x_5 & x_6 & x_7 \\ \begin{pmatrix} 1 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 & 1 \end{pmatrix} \end{matrix}$$

$$f(x_1, \dots, x_7) = \mathbb{1}_{\{x \in C(H)\}} = \begin{cases} 1, & \text{if } Hx^T = 0^T, \\ 0, & \text{otherwise.} \end{cases}$$

$$f(x_1, \dots, x_7) = \mathbb{1}_{\{x_1+x_2+x_4=0\}} \mathbb{1}_{\{x_3+x_4+x_6=0\}} \mathbb{1}_{\{x_4+x_5+x_7=0\}}$$



again a tree

# Bitwise MAP Decoding

---

$$\begin{aligned}\hat{x}_i^{\text{MAP}}(y) &= \operatorname{argmax}_{x_i \in \{\pm 1\}} p_{X_i|Y}(x_i|y) \\ \text{(law of total probability)} \quad &= \operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} p_{X|Y}(x|y) \\ \text{(Bayes' )} \quad &= \operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} p_{Y|X}(y|x) p_X(x) \\ &= \operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} \left( \prod_j p_{Y_j|X_j}(y_j|x_j) \right) \mathbb{1}_{\{x \in C\}}\end{aligned}$$

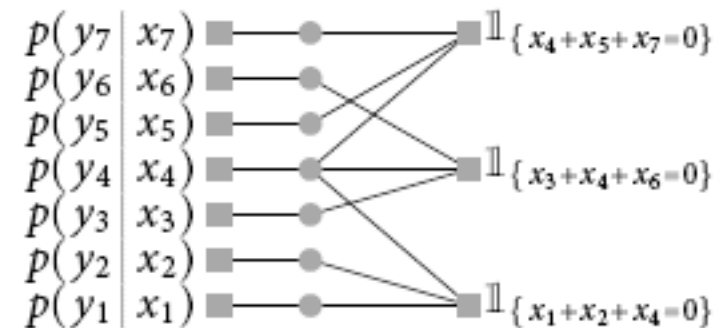
# Bitwise MAP Decoding

---

$$\begin{aligned}
 \hat{x}_i^{\text{MAP}}(y) &= \operatorname{argmax}_{x_i \in \{\pm 1\}} p_{X_i|Y}(x_i|y) \\
 \text{(law of total probability)} \quad &= \operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} p_{X|Y}(x|y) \\
 \text{(Bayes' )} \quad &= \operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} p_{Y|X}(y|x) p_X(x) \\
 &= \operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} \left( \prod_j p_{Y_j|X_j}(y_j|x_j) \right) \mathbb{1}_{\{x \in C\}}
 \end{aligned}$$

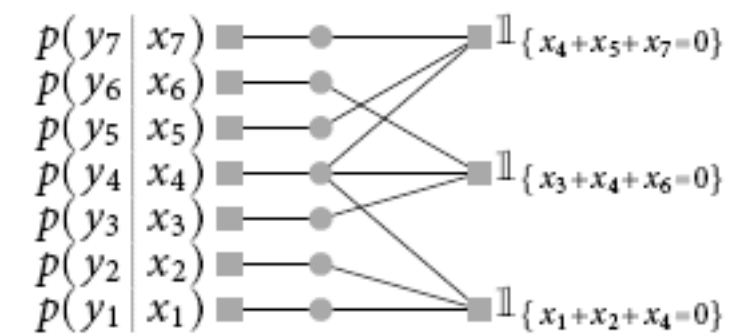
$$\operatorname{argmax}_{x_i \in \{\pm 1\}} \sum_{\sim x_i} \left( \prod_{j=1}^7 p_{Y_j|X_j}(y_j|x_j) \right) \mathbb{1}_{\{x_1+x_2+x_4=0\}} \mathbb{1}_{\{x_3+x_4+x_6=0\}} \mathbb{1}_{\{x_4+x_5+x_7=0\}}$$

$$H = \begin{pmatrix} x_1 & x_2 & x_3 & x_4 & x_5 & x_6 & x_7 \\ 1 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 & 1 \end{pmatrix}$$



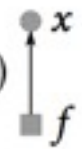
# Decoding for Trees via Message Passing

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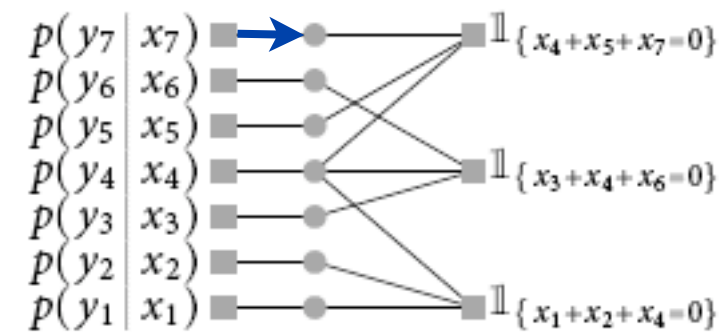


# Decoding for Trees via Message Passing

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$$\mu(x) = f(x)$$


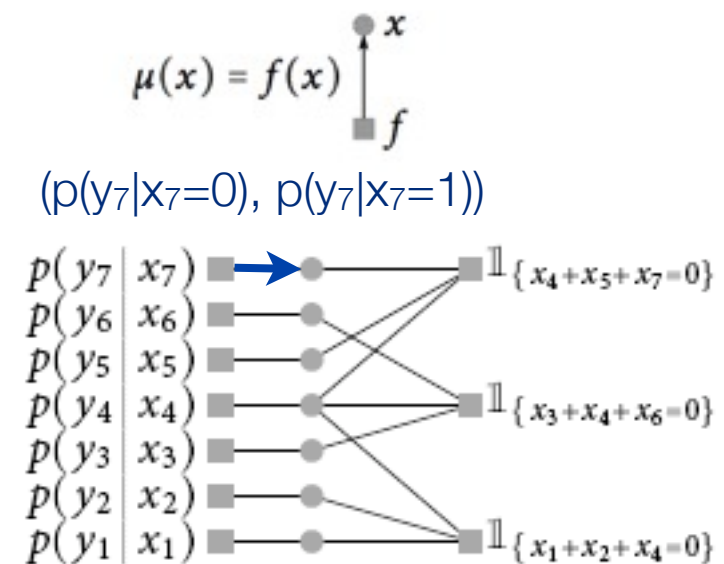
Initial messages from leaf check nodes on the left:





# Decoding for Trees via Message Passing

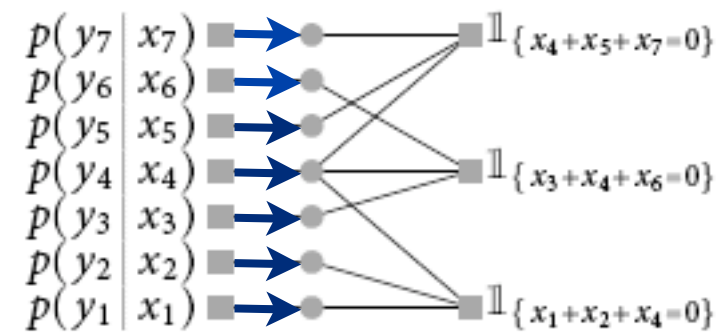
Initial messages from leaf check nodes on the left:



# Decoding for Trees via Message Passing

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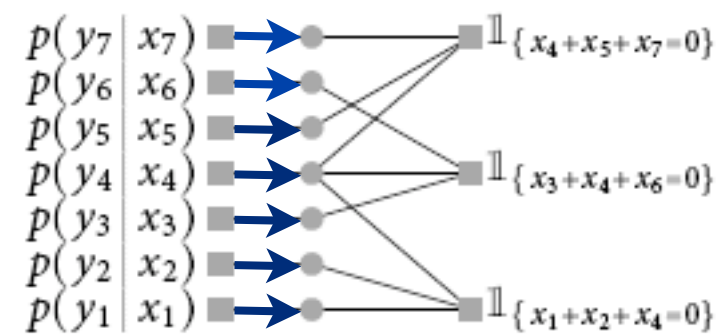
same for all other leafs



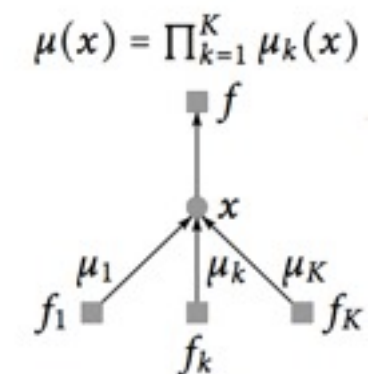
# Decoding for Trees via Message Passing

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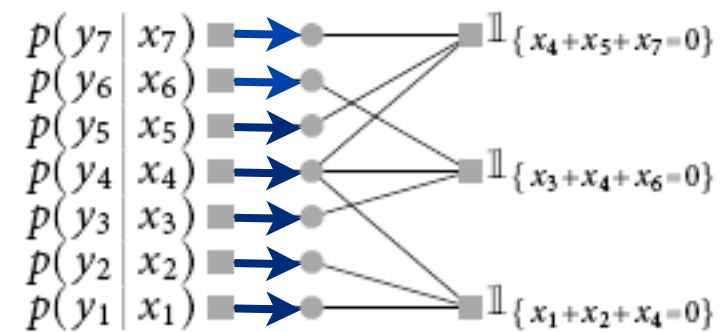
now use message passing rules



# Decoding for Trees via Message Passing



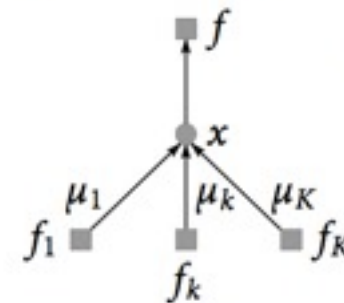
at variables we multiply messages



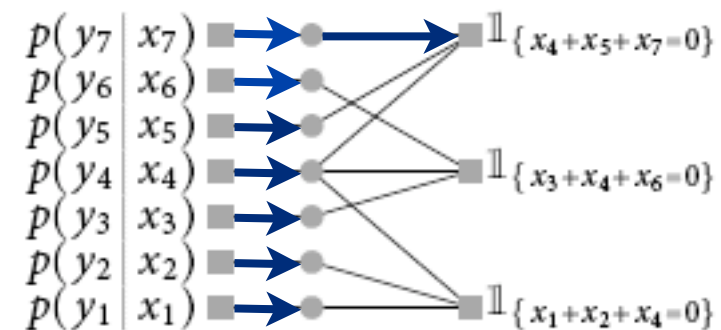
# Decoding for Trees via Message Passing

at variables we multiply messages

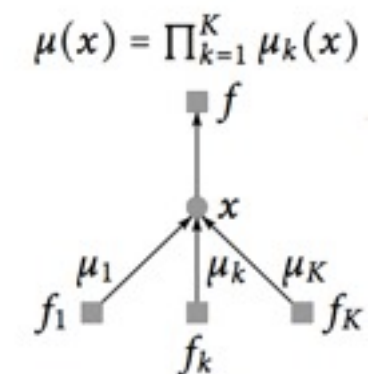
$$\mu(x) = \prod_{k=1}^K \mu_k(x)$$



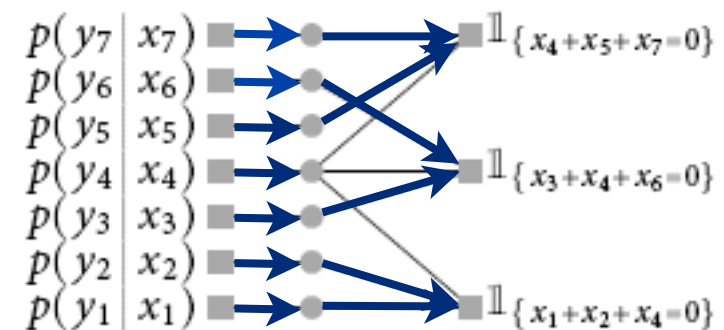
$$(p(y_7|x_7=0), p(y_7|x_7=1))$$



# Decoding for Trees via Message Passing

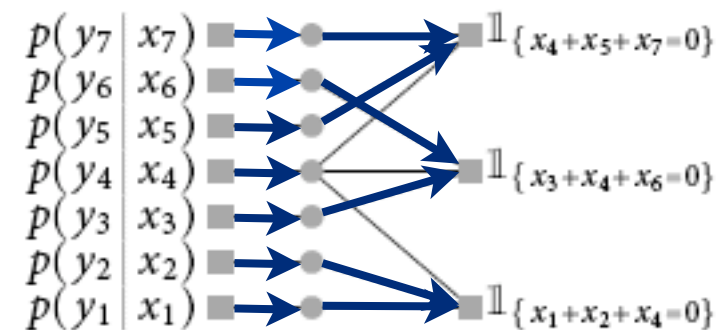


at variables we multiply messages

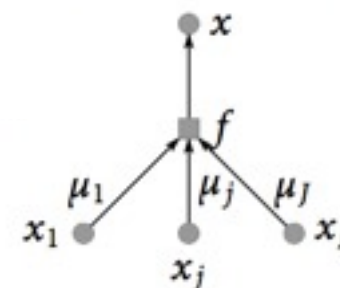


# Decoding for Trees via Message Passing

at check nodes we multiply messages,  
multiply with kernel and marginalize

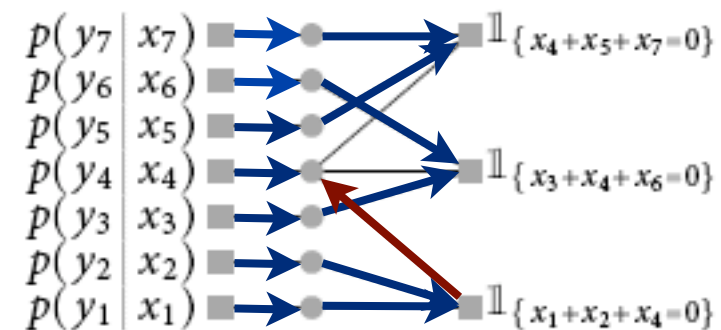


$$\mu(x) = \sum_{\sim x} f(x, x_1, \dots, x_J) \prod_{j=1}^J \mu_j(x_j)$$



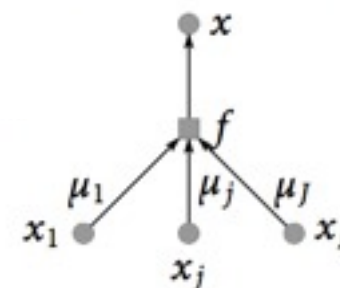
# Decoding for Trees via Message Passing

at check nodes we multiply messages,  
multiply with kernel and marginalize



$$\mu(x_4) = \sum_{\sim x_4} 1_{\{x_1+x_2+x_4=0\}} p(y_1|x_1) p(y_2|x_2)$$

$$\mu(x) = \sum_{\sim x} f(x, x_1, \dots, x_J) \prod_{j=1}^J \mu_j(x_j)$$

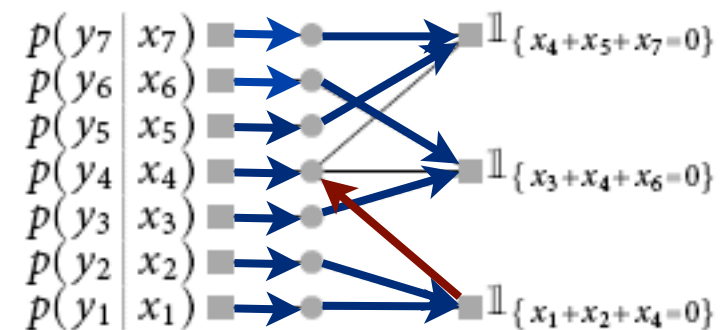




# Decoding for Trees via Message Passing

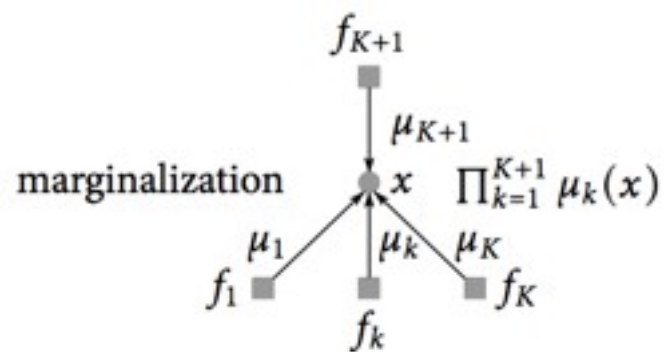
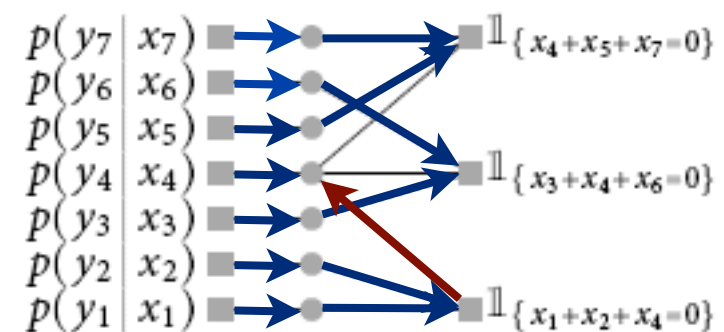
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continue in this fashion until all messages along all edges have been determined

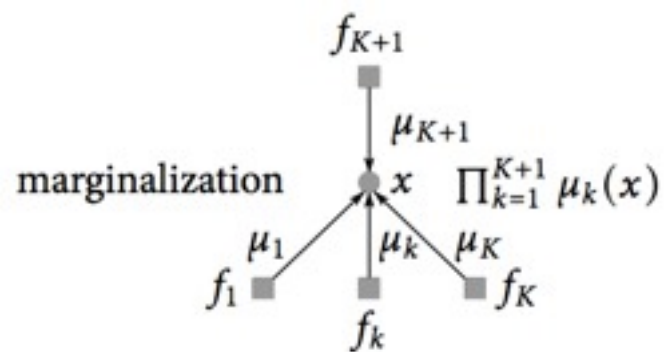
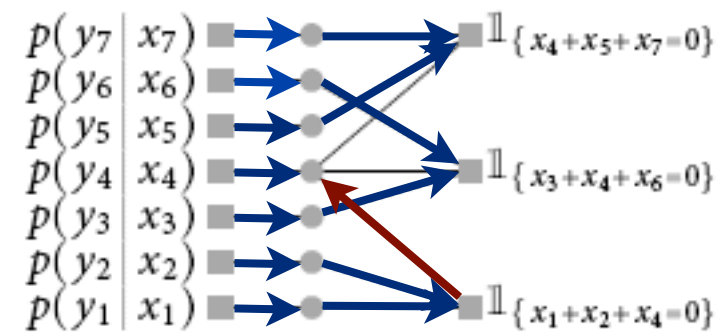


# Decoding for Trees via Message Passing

the final decision for each variable is given by the product of all incoming messages



# Decoding for Trees via Message Passing

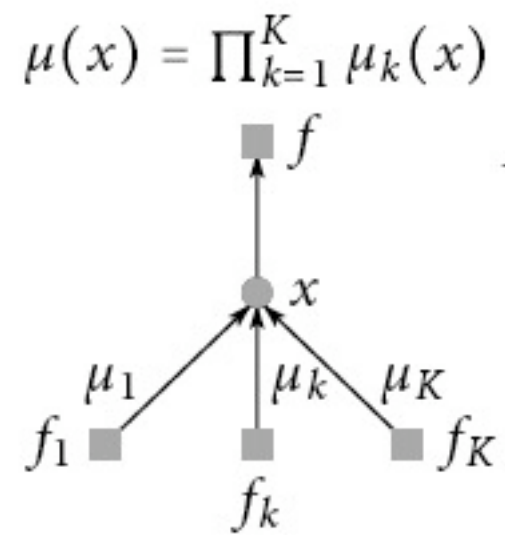


# Simplification of Message-Passing Rules for Decoding

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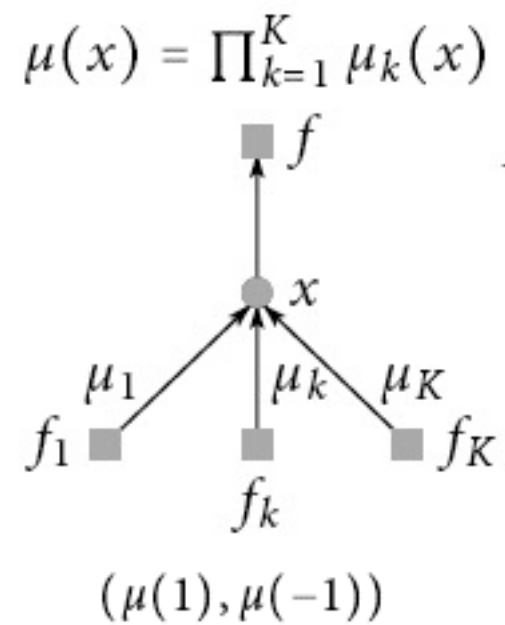
# Simplification of Message-Passing Rules for Decoding

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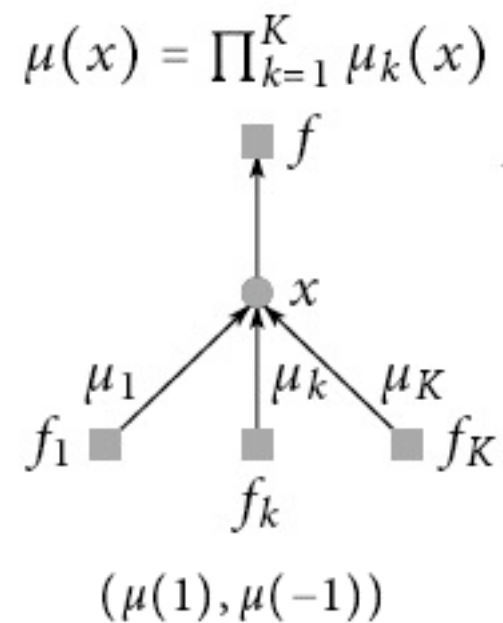
# Simplification of Message-Passing Rules for Decoding

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# Simplification of Message-Passing Rules for Decoding

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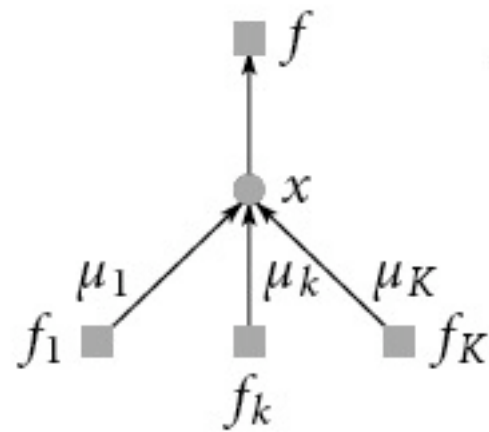


$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\prod_{k=1}^K \mu_k(1)}{\prod_{k=1}^K \mu_k(-1)} = \prod_{k=1}^K r_k$$

# Simplification of Message-Passing Rules for Decoding

---

$$\mu(x) = \prod_{k=1}^K \mu_k(x)$$



$$(\mu(1), \mu(-1))$$

$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\prod_{k=1}^K \mu_k(1)}{\prod_{k=1}^K \mu_k(-1)} = \prod_{k=1}^K r_k$$

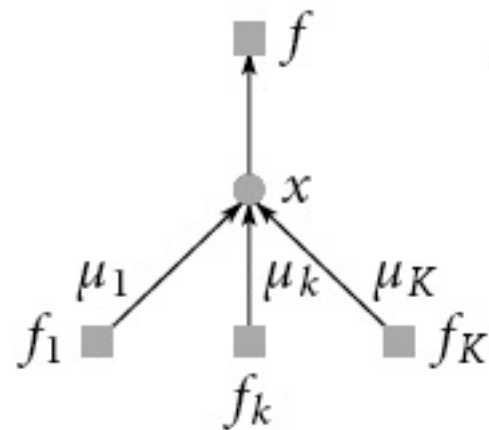
$$l = \sum_{k=1}^K l_k$$



# Simplification of Message-Passing Rules for Decoding

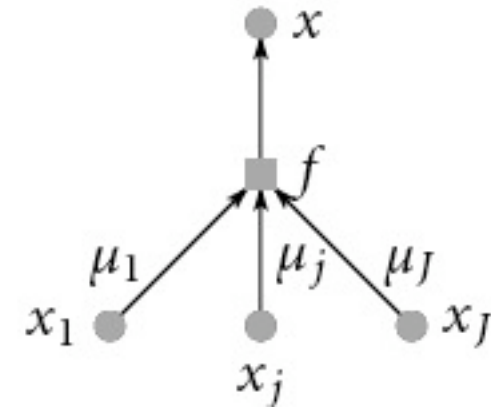
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$$\mu(x) = \prod_{k=1}^K \mu_k(x)$$



$$(\mu(1), \mu(-1))$$

$$\mu(x) = \sum_{\sim x} f(x, x_1, \dots, x_J) \prod_{j=1}^J \mu_j(x_j)$$



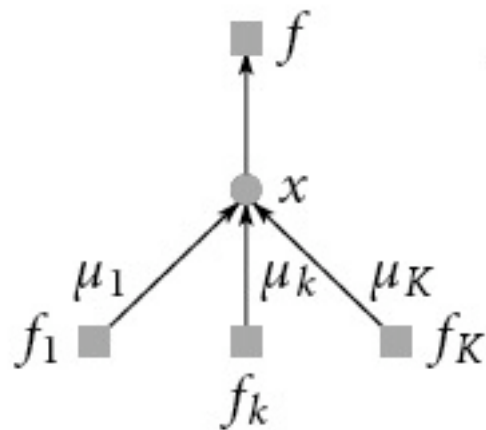
$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\prod_{k=1}^K \mu_k(1)}{\prod_{k=1}^K \mu_k(-1)} = \prod_{k=1}^K r_k$$

$$l = \sum_{k=1}^K l_k$$

# Simplification of Message-Passing Rules for Decoding

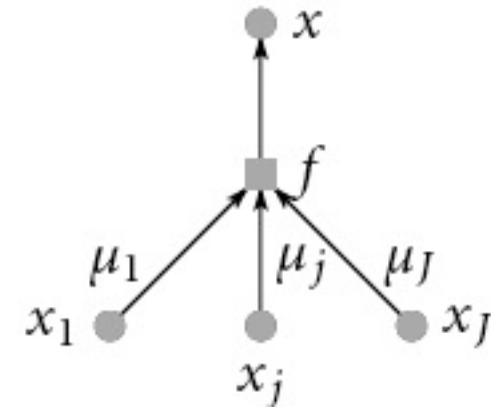
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$$\mu(x) = \prod_{k=1}^K \mu_k(x)$$



$$(\mu(1), \mu(-1))$$

$$\mu(x) = \sum_{\sim x} f(x, x_1, \dots, x_J) \prod_{j=1}^J \mu_j(x_j)$$



$$(p_{Y_i|X_i}(y_i|1), p_{Y_i|X_i}(y_i|-1))$$

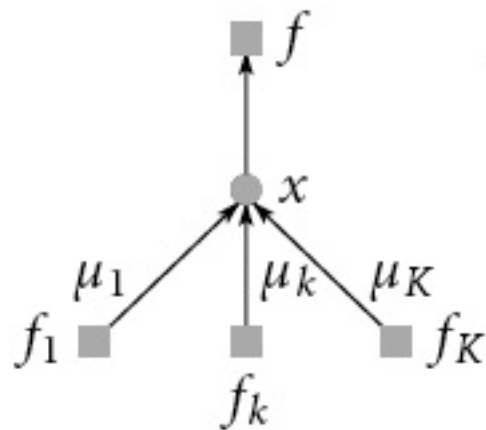
$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\prod_{k=1}^K \mu_k(1)}{\prod_{k=1}^K \mu_k(-1)} = \prod_{k=1}^K r_k$$

$$l = \sum_{k=1}^K l_k$$

# Simplification of Message-Passing Rules for Decoding

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$$\mu(x) = \prod_{k=1}^K \mu_k(x)$$

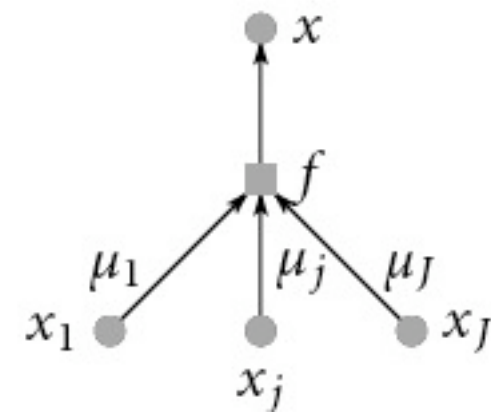


$$(\mu(1), \mu(-1))$$

$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\prod_{k=1}^K \mu_k(1)}{\prod_{k=1}^K \mu_k(-1)} = \prod_{k=1}^K r_k$$

$$l = \sum_{k=1}^K l_k$$

$$\mu(x) = \sum_{\sim x} f(x, x_1, \dots, x_J) \prod_{j=1}^J \mu_j(x_j)$$



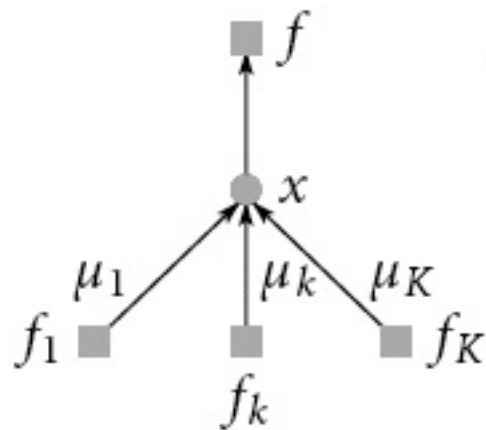
$$(p_{Y_i|X_i}(y_i|1), p_{Y_i|X_i}(y_i|-1))$$

$$r = \frac{1 + \prod_j \frac{r_{j-1}}{r_{j+1}}}{1 - \prod_j \frac{r_{j-1}}{r_{j+1}}}$$

# Simplification of Message-Passing Rules for Decoding

---

$$\mu(x) = \prod_{k=1}^K \mu_k(x)$$

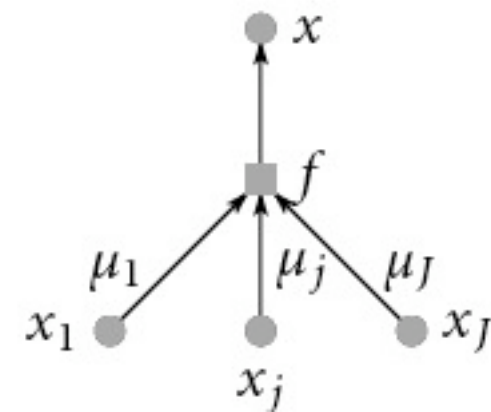


$$(\mu(1), \mu(-1))$$

$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\prod_{k=1}^K \mu_k(1)}{\prod_{k=1}^K \mu_k(-1)} = \prod_{k=1}^K r_k$$

$$l = \sum_{k=1}^K l_k$$

$$\mu(x) = \sum_{\sim x} f(x, x_1, \dots, x_J) \prod_{j=1}^J \mu_j(x_j)$$



$$(p_{Y_i|X_i}(y_i|1), p_{Y_i|X_i}(y_i|-1))$$

$$r = \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}}$$

$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

# Aside

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## Aside

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$$\prod_{j=1}^3 (r_j + 1) = 1 + r_1 + r_2 + r_3 + r_1 r_2 + r_1 r_3 + r_2 r_3 + r_1 r_2 r_3$$

## Aside

---

$$\prod_{j=1}^3 (r_j + 1) = 1 + r_1 + r_2 + r_3 + r_1 r_2 + r_1 r_3 + r_2 r_3 + r_1 r_2 r_3$$

$$\prod_{j=1}^3 (r_j - 1) = -1 + r_1 + r_2 + r_3 - r_1 r_2 - r_1 r_3 - r_2 r_3 + r_1 r_2 r_3$$

## Aside

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$$\prod_{j=1}^3 (r_j + 1) = 1 + r_1 + r_2 + r_3 + r_1 r_2 + r_1 r_3 + r_2 r_3 + r_1 r_2 r_3$$

$$\prod_{j=1}^3 (r_j - 1) = -1 + r_1 + r_2 + r_3 - r_1 r_2 - r_1 r_3 - r_2 r_3 + r_1 r_2 r_3$$

$$\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1) = 2 \sum_{x_1, \dots, x_J: \prod_{j=1}^J x_j = 1} \prod_{j=1}^J r_j^{(1+x_j)/2}.$$



# Simplification of Message-Passing Rules for Decoding

---

$$\begin{aligned}
 r &= \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} & f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) &= \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}} \\
 &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\
 &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)}.
 \end{aligned}$$

# Simplification of Message-Passing Rules for Decoding

---

$$\begin{aligned}
 r &= \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} & f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) &= \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}} \\
 &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\
 &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)} \\
 r &= \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}}
 \end{aligned}$$

# Simplification of Message-Passing Rules for Decoding

---

$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} \quad f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) = \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}}$$

$$\begin{aligned} &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\ &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)} \end{aligned}$$

$$r = \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}} \quad \frac{r-1}{r+1} = \prod_j \frac{r_j - 1}{r_j + 1}$$

# Simplification of Message-Passing Rules for Decoding

---

$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} \quad f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) = \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}}$$

$$\begin{aligned} &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\ &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)} \end{aligned}$$

$$r = \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}} \quad \frac{r-1}{r+1} = \prod_j \frac{r_j - 1}{r_j + 1} \quad \mathbf{r} = \mathbf{e}^{\mathbf{l}}$$

# Simplification of Message-Passing Rules for Decoding

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$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} \quad f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) = \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}}$$

$$\begin{aligned} &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\ &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)} \end{aligned}$$

$$r = \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}} \quad \frac{r-1}{r+1} = \prod_j \frac{r_j - 1}{r_j + 1} \quad r = e^l \quad \frac{r-1}{r+1} = \tanh(l/2).$$

# Simplification of Message-Passing Rules for Decoding

---

$$r = \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} \quad f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) = \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}}$$

$$\begin{aligned} &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\ &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)} \end{aligned}$$

$$r = \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}} \quad \frac{r-1}{r+1} = \prod_j \frac{r_j - 1}{r_j + 1} \quad r = e^l \quad \frac{r-1}{r+1} = \tanh(l/2).$$

$$\tanh(l/2) = \frac{r-1}{r+1} = \prod_{j=1}^J \frac{r_j - 1}{r_j + 1} = \prod_{j=1}^J \tanh(l_j/2).$$



# Simplification of Message-Passing Rules for Decoding

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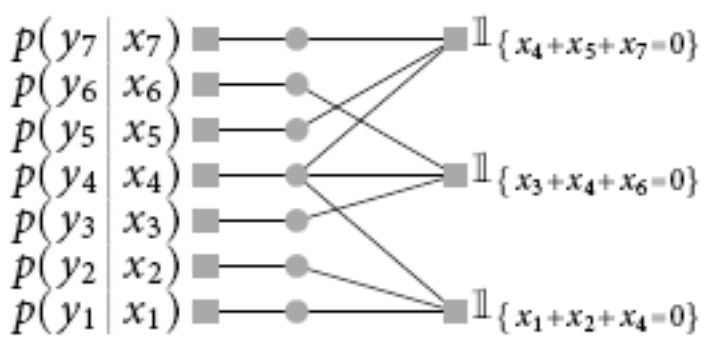
$$\begin{aligned}
 r &= \frac{\mu(1)}{\mu(-1)} = \frac{\sum_{\mathbf{x}} f(1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}} f(-1, \mathbf{x}_1, \dots, \mathbf{x}_J) \prod_{j=1}^J \mu_j(\mathbf{x}_j)} & f(\mathbf{x}, \mathbf{x}_1, \dots, \mathbf{x}_J) &= \mathbb{1}_{\{\prod_{j=1}^J \mathbf{x}_j = \mathbf{x}\}} \\
 &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \mu_j(\mathbf{x}_j)} = \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J \frac{\mu_j(\mathbf{x}_j)}{\mu_j(-1)}} \\
 &= \frac{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = 1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}}{\sum_{\mathbf{x}_1, \dots, \mathbf{x}_J: \prod_{j=1}^J \mathbf{x}_j = -1} \prod_{j=1}^J r_j^{(1+\mathbf{x}_j)/2}} = \frac{\prod_{j=1}^J (r_j + 1) + \prod_{j=1}^J (r_j - 1)}{\prod_{j=1}^J (r_j + 1) - \prod_{j=1}^J (r_j - 1)} \\
 r &= \frac{1 + \prod_j \frac{r_j - 1}{r_j + 1}}{1 - \prod_j \frac{r_j - 1}{r_j + 1}} & \frac{r-1}{r+1} &= \prod_j \frac{r_j - 1}{r_j + 1} & r &= e^l & \frac{r-1}{r+1} &= \tanh(l/2).
 \end{aligned}$$

$$\tanh(l/2) = \frac{r-1}{r+1} = \prod_{j=1}^J \frac{r_j - 1}{r_j + 1} = \prod_{j=1}^J \tanh(l_j/2), \quad l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right).$$

# Decoding for Trees via Message Passing

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$$l = \sum_{k=1}^K l_k$$



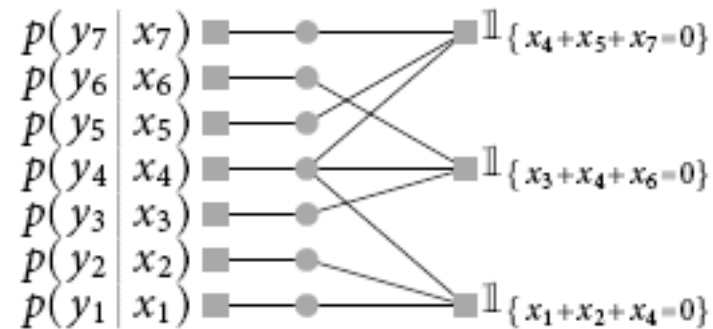
$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$



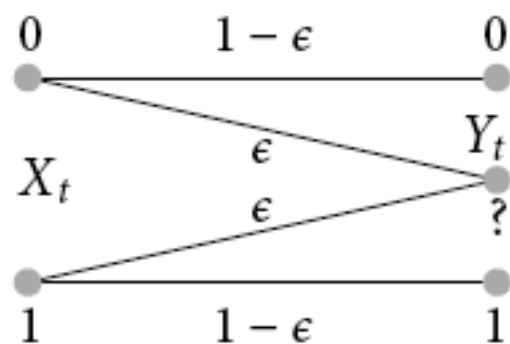
# Simplification of Message-Passing Rules for Transmission over the BEC

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$$l = \sum_{k=1}^K l_k$$

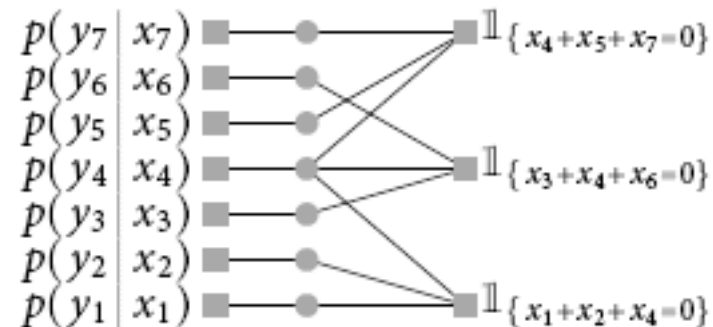


$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$



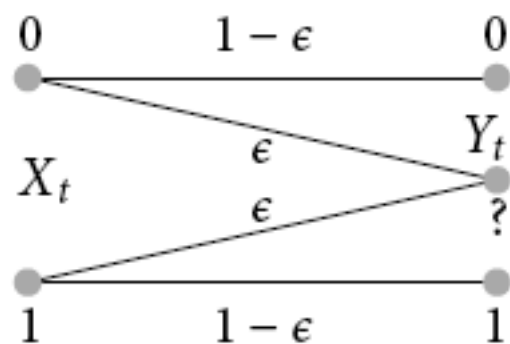
# Simplification of Message-Passing Rules for Transmission over the BEC

$$l = \sum_{k=1}^K l_k$$



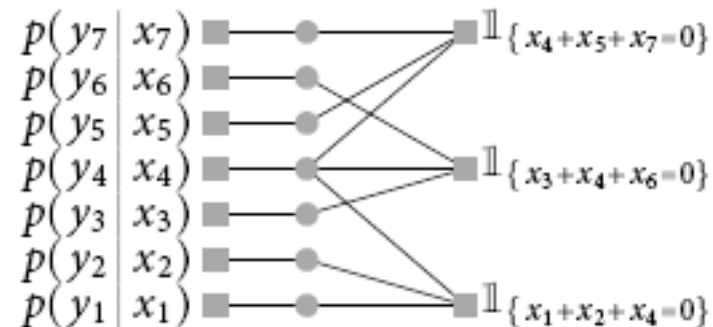
$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What are the initial log-likelihood values?



# Simplification of Message-Passing Rules for Transmission over the BEC

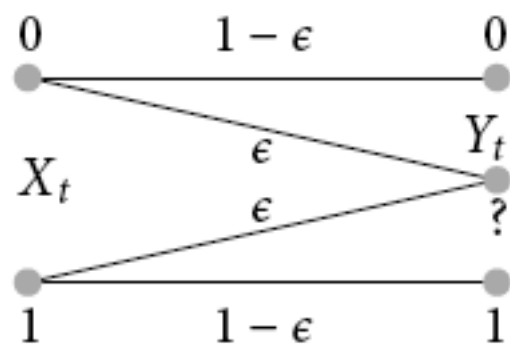
$$l = \sum_{k=1}^K l_k$$



$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

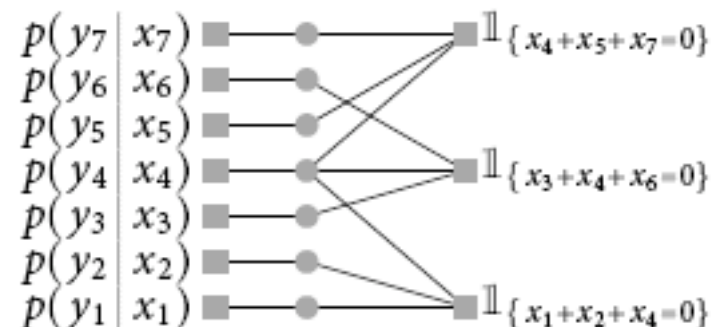
What are the initial log-likelihood values?

Assume that we send  $x=0$ ; we then either receive  $y=0$  or we receive  $y=?$ .



# Simplification of Message-Passing Rules for Transmission over the BEC

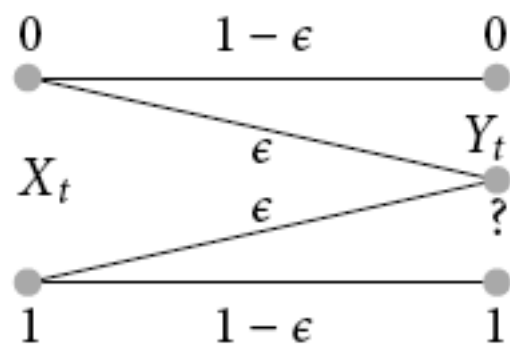
$$l = \sum_{k=1}^K l_k$$



$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What are the initial log-likelihood values?

Assume that we send  $x=0$ ; we then either receive  $y=0$  or we receive  $y=?$ .



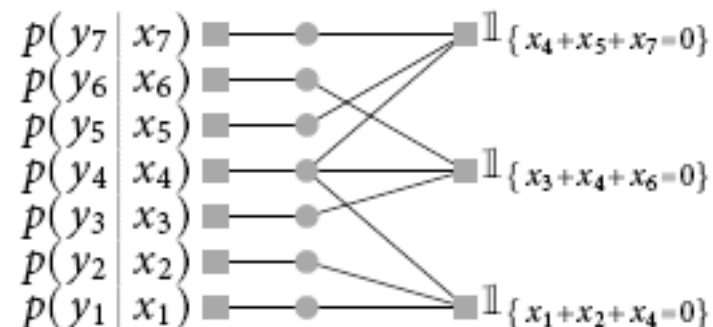
The corresponding log-likelihood values are:

$$\begin{aligned} l(y=0) &= \log(p(y=0|x=0)/p(y=0|x=1)) \\ &= \log((1-\epsilon)/0) = +\infty \end{aligned}$$

$$\begin{aligned} l(y=?) &= \log(p(y=?|x=0)/p(y=?|x=1)) \\ &= \log(\epsilon/\epsilon) = 0 \end{aligned}$$

# Simplification of Message-Passing Rules for Transmission over the BEC

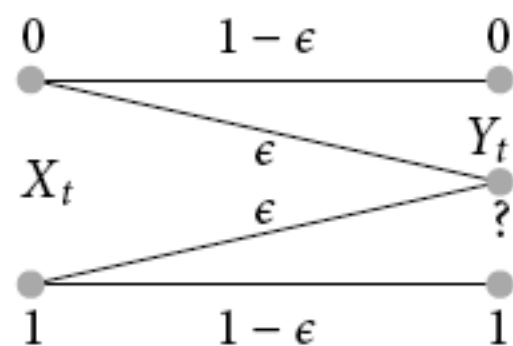
$$l = \sum_{k=1}^K l_k$$



$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What are the initial log-likelihood values?

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The corresponding log-likelihood values are:

$$\begin{aligned} l(y=0) &= \log(p(y=0|x=0)/p(y=0|x=1)) \\ &= \log((1-\epsilon)/0) = +\infty \end{aligned}$$

$$\begin{aligned} l(y=?) &= \log(p(y=?|x=0)/p(y=?|x=1)) \\ &= \log(\epsilon/\epsilon) = 0 \end{aligned}$$

This corresponds to the two options; we either are completely sure about the received bit or have no knowledge about it.

# Simplification of Message-Passing Rules for Transmission over the BEC

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$$l = \sum_{k=1}^K l_k$$

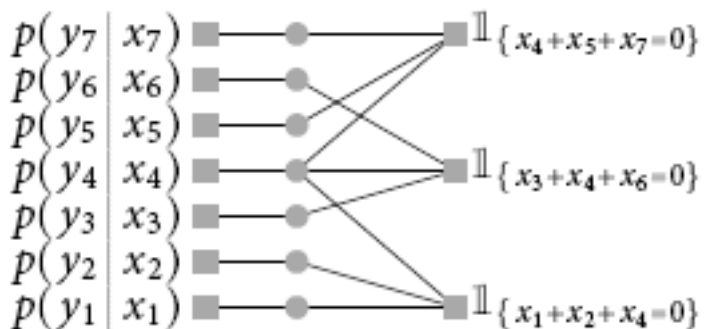
$p(y_7 x_7)$	$x_7$	■	●	—	■	$\mathbb{I}_{\{x_4+x_5+x_7=0\}}$
$p(y_6 x_6)$	$x_6$	■	●	—	■	$\mathbb{I}_{\{x_3+x_4+x_6=0\}}$
$p(y_5 x_5)$	$x_5$	■	●	—	■	$\mathbb{I}_{\{x_3+x_4+x_6=0\}}$
$p(y_4 x_4)$	$x_4$	■	●	—	■	$\mathbb{I}_{\{x_3+x_4+x_6=0\}}$
$p(y_3 x_3)$	$x_3$	■	●	—	■	$\mathbb{I}_{\{x_1+x_2+x_4=0\}}$
$p(y_2 x_2)$	$x_2$	■	●	—	■	$\mathbb{I}_{\{x_1+x_2+x_4=0\}}$
$p(y_1 x_1)$	$x_1$	■	●	—	■	$\mathbb{I}_{\{x_1+x_2+x_4=0\}}$

$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

# Simplification of Message-Passing Rules for Transmission over the BEC

---

$$l = \sum_{k=1}^K l_k$$



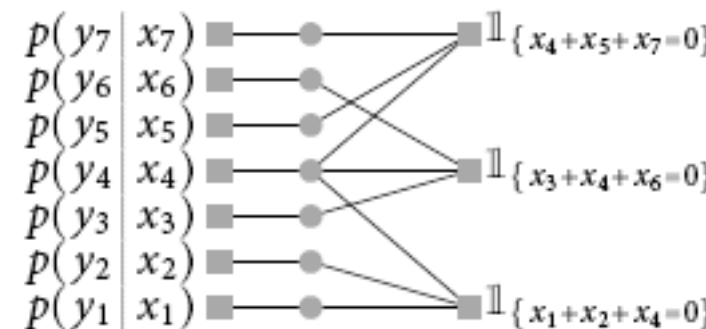
$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What does this mean for the message-passing rules?

# Simplification of Message-Passing Rules for Transmission over the BEC

---

$$l = \sum_{k=1}^K l_k$$



$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What does this mean for the message-passing rules?

variables:  $l = \sum_{k=1}^K l_k$



# Simplification of Message-Passing Rules for Transmission over the BEC

---

$$l = \sum_{k=1}^K l_k$$

$p(y_7|x_7)$  $p(y_6|x_6)$  $p(y_5|x_5)$  $p(y_4|x_4)$  $p(y_3|x_3)$  $p(y_2|x_2)$  $p(y_1|x_1)$

$\mathbb{I}_{\{x_4+x_5+x_7=0\}}$  $\mathbb{I}_{\{x_3+x_4+x_6=0\}}$  $\mathbb{I}_{\{x_1+x_2+x_4=0\}}$

$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

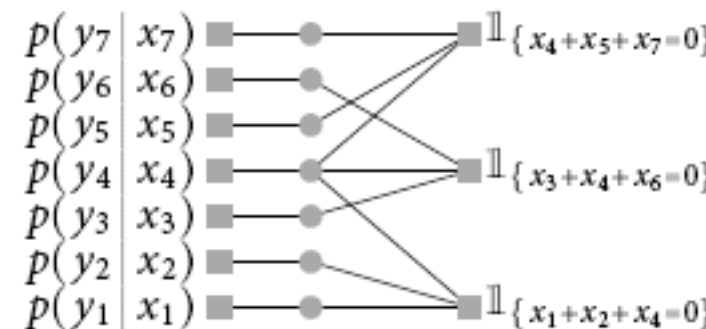
What does this mean for the message-passing rules?

variables:  $l = \sum_{k=1}^K l_k$

If any of the inputs is  $+\infty$  then the output is  $+\infty$  otherwise the output is 0.

# Simplification of Message-Passing Rules for Transmission over the BEC

---

$$l = \sum_{k=1}^K l_k$$


$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What does this mean for the message-passing rules?

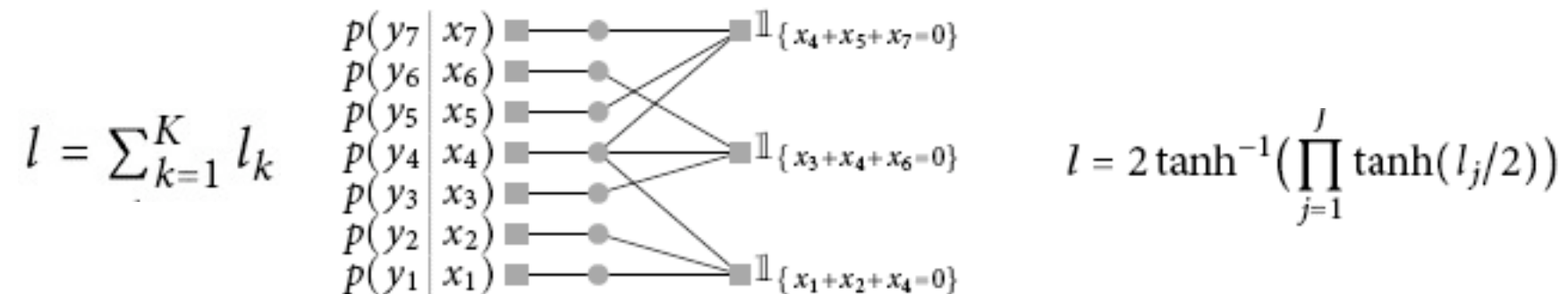
variables:  $l = \sum_{k=1}^K l_k$

If any of the inputs is  $+\infty$  then the output is  $+\infty$  otherwise the output is 0.

checks:  $l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$

# Simplification of Message-Passing Rules for Transmission over the BEC

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What does this mean for the message-passing rules?

variables:  $l = \sum_{k=1}^K l_k$

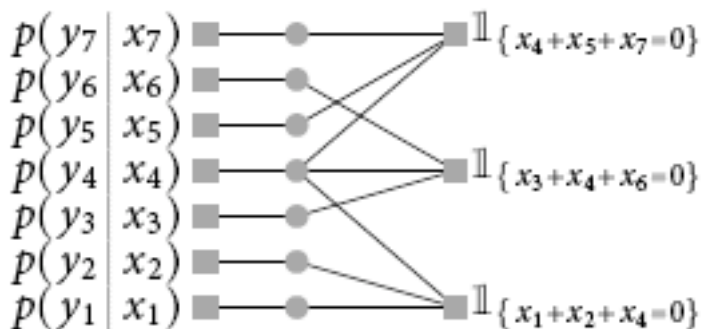
If any of the inputs is  $+\infty$  then the output is  $+\infty$  otherwise the output is 0.

checks:  $l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$

If all of the inputs are  $+\infty$  then the output is  $+\infty$  otherwise the output is 0.

# Simplification of Message-Passing Rules for Transmission over the BEC

---

$$l = \sum_{k=1}^K l_k$$


$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

What does this mean for the message-passing rules?

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If any of the inputs is  $+\infty$  then the output is  $+\infty$  otherwise the output is 0.

checks:  $l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$

If all of the inputs are  $+\infty$  then the output is  $+\infty$  otherwise the output is 0.

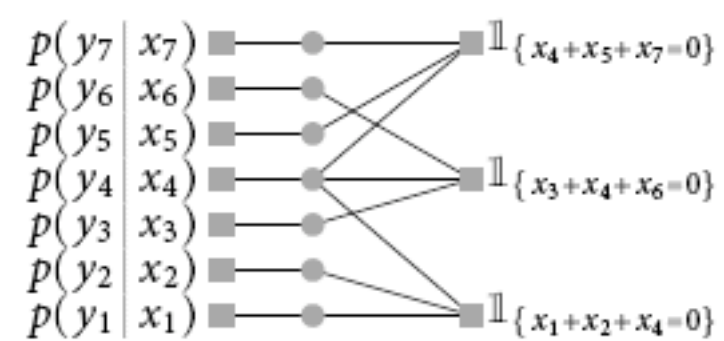
Instead of log-likelihood we can send the value of bit if log-likelihood is  $+\infty$  or ? in case the log-likelihood is 0.

# Summary and Limitations

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# Summary and Limitations

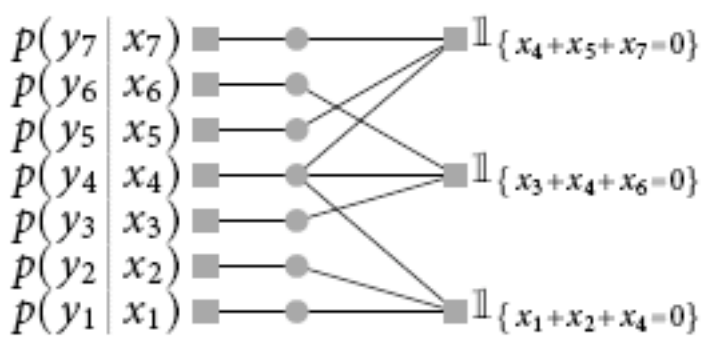
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# Summary and Limitations

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$$l = \sum_{k=1}^K l_k$$



$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

# Summary and Limitations

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$$l = \sum_{k=1}^K l_k$$

$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

LEMMA 2.24 (BAD NEWS ABOUT CYCLE-FREE CODES). Let  $C$  be a binary linear code of rate  $r$  that admits a binary Tanner graph that is a forest. Then  $C$  contains at least  $\frac{2r-1}{2} n$  codewords of weight 2.



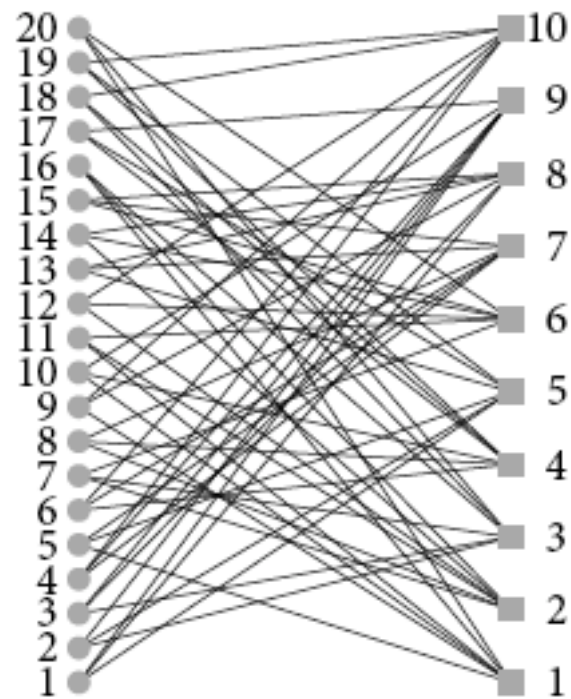
# Approach: Apply Algorithm to Graph with Loops

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schedule

# Approach: Apply Algorithm to Graph with Loops

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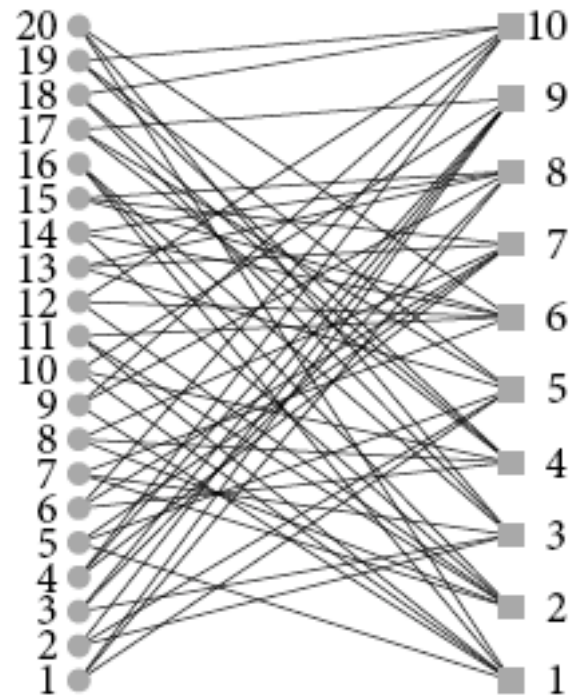


schedule

# Approach: Apply Algorithm to Graph with Loops

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$$l = \sum_{k=1}^K l_k$$



schedule

$$l = 2 \tanh^{-1} \left( \prod_{j=1}^J \tanh(l_j/2) \right)$$

# Questions

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- ◆ Can we determine performance of BP?
- ◆ How should we design graphs?
- ◆ How much loss of BP versus MAP?

Thank you for your attention!