Low-density Parity-Check Codes Over the Binary Erasure Channel

Introduction to Graphical Models and Inference for Communications ${\bf UC3M}$

March 3, 2018



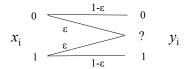
Today

- Binary Erasure Channel, coding rate and channel capacity.
- Optimal decoding and the Classical coding approach.
- Modern coding theory in a nutshell.
- Introduction to Low-Density Parity Check codes.
- LDPC Asymptotic analysis for the (3,6)-LDPC ensemble.

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The binary erasure channel (BEC)



Is not this channel model too simple??

- Yes! That's why we like it! We can make analytical predictions.
- Quite surprisingly, most properties and statements that we encounter in our investigation of LDPC codes over the BEC hold in much greater generality. (R. Urbanke and T. Richardson, Modern Coding Theory).
- Erasure correcting codes are used in the link layer of every communication stardard!

Uncoded transmission

- Average error probability: ε
- This is ok if $\varepsilon = 10^{-8} \dots$ what if $\varepsilon = 0.5$?

Transmission of encoded bits

$$m \to x \to y \to \hat{x}$$
 $m \text{ information bits} \qquad n \text{ encoded bits} \qquad n \text{ channel observations} \qquad decoded codeword$

$$r = \frac{m}{n}$$
 (coding rate)

Transmission of encoded bits

$$m \to x \to y \to \hat{x}$$
 $m \text{ information bits} \quad n \text{ encoded bits} \quad m \text{ channel observations} \quad decoded codeword$
 $\mathbf{r} = \frac{m}{n} \quad \text{coding rate}$

• If we let $\mathbf{r} \to 0$, we can easily find a coding scheme such that $P(\hat{x} \neq x|y) \to 0$. E.g. a repetition code

$$m_i \in \{0,1\} \to \mathbf{x} = \underbrace{\begin{bmatrix} m_i \ m_i \ \dots m_i \end{bmatrix}}_{m_i \text{ is repeated } n \text{ times}}$$

• Problem solved?

BEC capacity

Channel Capacity

$$C = 1 - \varepsilon$$

- Assume $\varepsilon = 0.5$
- Theoretically, for any $\delta \in (0, 0.5)$ there exits a coding scheme of rate $\mathbf{r} = 0.5 \delta$ for which $P(\hat{x} \neq x|y) \to 0$ if we let $\mathbf{n} \to \infty$

We are wasting resources (information transmission rate, energy) if we use $r \to 0!!$

Our goal is to design feasible encoding and decoding schemes that allow us to operate close to channel capacity.

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Linear block codes

- All codes used in practice (classic and modern) are linear.
- Generator matrix: x = mG where $m \in \{0, 1\}^m$.
- Parity check matrix: $xH^T = 0 \ \forall x \in C$.
- Each row of the parity check matrix establishes a linear constraint between coded bits.

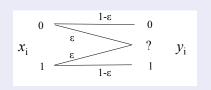
For a Hamming (7,4) code

Therefore...

$$x_1 \oplus x_3 \oplus x_5 \oplus x_7 = 0$$
$$x_2 \oplus x_3 \oplus x_6 \oplus x_7 = 0$$
$$x_4 \oplus x_5 \oplus x_6 \oplus x_7 = 0$$

Transmission over the BEC

- Linear block code (m, n) with G, H matrices.
- \bullet Codeword \boldsymbol{x} is sent.
- \bullet Vector y is observed.
- \bullet \mathcal{E} index set of erased bits.
- \bullet \mathcal{R} index set of received bits.
- $\mathcal{E} \cup \mathcal{R} = \{1, \dots, n\}.$



Thus, for the BEC

$$y(\mathcal{E}) = ?, \qquad y(\mathcal{R}) = x(\mathcal{R})$$

Optimal decoding over the BEC

- Hamming (7,4) code.
- x = [1 1 1 0 0 0 0] is sent.
- y = [1 ? 1 0 ? ? 0] is received.
- $\mathcal{E} = \{2, 5, 6\}$ and $\mathcal{R} = \{1, 3, 4, 7\}$.

Thus, the system of equations

$$x_1 \oplus x_3 \oplus x_5 \oplus x_7 = 0$$
$$x_2 \oplus x_3 \oplus x_6 \oplus x_7 = 0$$
$$x_4 \oplus x_5 \oplus x_6 \oplus x_7 = 0$$

can be simplified to

$$x_5 = 0$$
$$x_2 \oplus x_6 = 1$$
$$x_5 \oplus x_6 = 0$$

By solving the system of binary equations we get a unique solution $\hat{x} = [1110000] = x$.

- Linear block code (m, n) with G, H matrices.
- \bullet Codeword \boldsymbol{x} is sent.
- \bullet Vector y is observed.
- $H_{\mathcal{E}}$ submatrix of H by taking only those columns with column index in \mathcal{E} .

Optimal maximum a posteriori decoding

Find $x(\mathcal{E})$ by solving the following system of equations:

$$\boldsymbol{x}(\mathcal{E})\boldsymbol{H}_{\mathcal{E}}^T = \boldsymbol{x}(\mathcal{R})\boldsymbol{H}_{\mathcal{R}}^T$$

In the former example

$$\left[\begin{array}{ccc} x_2 & x_5 & x_6 \end{array}\right] \left[\begin{array}{ccc} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{array}\right] = \left[\begin{array}{c} 0 \\ 1 \\ 0 \end{array}\right]$$

Optimal maximum a posteriori (ML) decoding

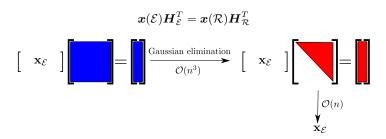
Find $\boldsymbol{x}(\mathcal{E})$ by solving the following system of equations:

$$oldsymbol{x}(\mathcal{E})oldsymbol{H}_{\mathcal{E}}^T = oldsymbol{x}(\mathcal{R})oldsymbol{H}_{\mathcal{R}}^T$$

- If the system has unique solution, then $\hat{x} = x$. No decoding error is possible.
- If the system has multiple solutions, then all solutions are equally likely. We
 declare a decoding failure.

Optimal decoding Complexity

- \bullet In average, there are εn variables erased.
- Gaussian elimination over a system of $\mathcal{O}(n)$ equations requires $\mathcal{O}(n^3)$ operations.
- After Gaussian elimination, $x_{\mathcal{E}}$ is found in $\mathcal{O}(n)$ operations.



Classic channel coding theory

- Decoding via optimal Maximum Likelihood/Maximum a posteriori rules.
- Design the code such that the performance of optimal decoding is as good as possible.
- Strong algebraic structure so that optimal decoding can be solved more efficiently.
- Small sizes (otherwise decoding complexity becomes prohibitive).
- Linear Block codes (BCH codes, Reed Solomon Codes), Convolutional codes...

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Modern Coding Theory in a nutshell

- Optimal decoding restrains the codes we can use in practice.
- Our goal is to operate very close to capacity at vanishing error probability. We need to use very long codes!

Modern capacity-achieving codes

- Turbo Codes, LDPC codes, Polar Codes.
- Approximate decoding. Worse than optimal decoding, but much less complex.
- Approximate decoding complexity: $\mathcal{O}(n)$.
- Codes are optimized so that sub-optimal decoding is enhanced!

A suboptimal decoder for linear block codes over the BEC

Assume the system is already triangularized and reveal as much information you can.

- Hamming (7,4) code.
- $x = [1 \ 1 \ 1 \ 0 \ 0 \ 0 \ 0]$ is sent. $y = [1 \ ? \ 1 \ 0 \ ? \ ? \ 0]$ is received.

$$x_5 = 0$$

$$x_5 \oplus x_6 = 0$$

$$x_2 \oplus x_6 = 1$$

$$x_5 \oplus x_6 = 0$$

$$x_2 \oplus x_6 = 1$$

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$$x_2 \oplus x_6 = 1$$

The complexity is $\mathcal{O}(n)!!$

- Hamming (7,4) code.
- x = [1 1 1 0 0 0 0] is sent.

$$x_1 \oplus x_3 \oplus x_7 = 0$$

$$x_3 \oplus x_6 \oplus x_7 = 0$$

$$x_6 \oplus x_7 = 0$$

Approximate decoder

There are no equations with a single variable. No information can be revealed.

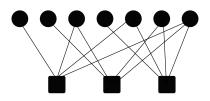
Optimal decoder

 x_3 is revealed $(x_3 = 0)$ by adding the last two equations.

A message-passing description

Tanner graph of the code:

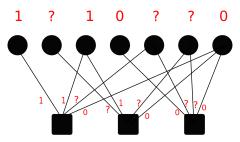
Variable nodes



Parity Check nodes

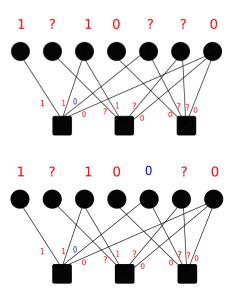
A message-passing description. The BP decoder.

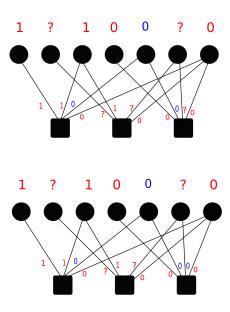
Initialization: Variable nodes send the channel observation to the parity check nodes they are connected:

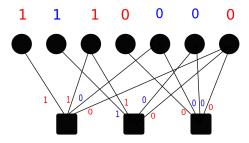


At each iteration:

- Using the received information, each factor tries to resolve the value of the variables that sent a "?" message. If so, they send the value obtained. Otherwise they send a "?" message.
- Only factor nodes with a single unknown can resolve a variable!
- 3 Variable nodes send their new value or they resend a "?" message.







Sub-optimal decoding for an arbitrary code

- Given a parity check matrix \boldsymbol{H} of dimensions $(n-m)\times n$, the number ones per row can be as high as n.
- If a row has $\lfloor \alpha n \rfloor$ ones, where $\alpha \in (0,1)$, then the probability that $\lfloor \alpha n \rfloor 1$ of the variables are correctly received and only one is unknown is

$$(\lfloor \alpha n \rfloor) \epsilon (1 - \epsilon)^{(\lfloor \alpha n \rfloor - 1)}$$

which tends to 0 as $n \to \infty$.

 \bullet Matrix H has to be carefully designed!

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Low-density Parity-Check codes

LDPC codes: linear block codes defined by sparse parity-check matrices.

LDPC (3,6) with n=20



The density of ones in the matrix **H** is 6/n and the rate is r = 0.5.

Suboptimal decoder using (3,6)-LDPC codes. Initialization after BEC transmission

 If the number of ones per row is fixed to 6, then the probability that each row in H has a single unknown is

$$6\epsilon(1-\epsilon)^5$$

which does not vanish with n!

- Let $r_1(0)$ be the fraction of rows in the system of equations with a single unknown.
- Note that $r_1(0) \sim \mathcal{B}(6\epsilon(1-\epsilon)^5, (1-\mathbf{r})\mathbf{n})$ and hence

$$\mathbb{E}[r_1(0)] = \frac{6\epsilon(1-\epsilon)^5(1-\mathbf{r})\mathbf{n}}{(1-\mathbf{r})\mathbf{n}} = 6\epsilon(1-\epsilon)^5(1-\mathbf{r})\mathbf{n}$$

$$Var[r_1(0)] = \frac{6\epsilon(1-\epsilon)^5(1-6\epsilon(1-\epsilon)^5)(1-\mathbf{r})\mathbf{n}}{(1-\mathbf{r})^2\mathbf{n}^2} = \frac{6\epsilon(1-\epsilon)^5(1-6\epsilon(1-\epsilon)^5)}{(1-\mathbf{r})\mathbf{n}}$$

Density evolution for the (3,6) ensemble over the BEC

- Assume the code length $n \to \infty$.
- All-zero codeword.

Asymptotic graph

- In the limit $n \to \infty$, the graph looks like a tree! (the probability of any cycle of finite length in the code tends to zero).
- \bullet Messages received by each node per iteration are independent random variables.
- We can easily compute the asymptotic evolution of x^{ℓ} as the BP iterates.

Computation graph for the (2,4) LDPC ensemble

• Computation graph: unroll dependencies for a single variable up to a certain level of deepness.

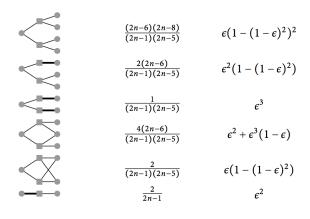
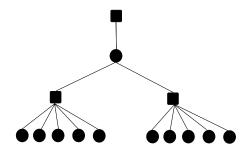


Figure: Possible realizations of the depth-1 computation graph for the (2,4) LDPC ensemble, together with their probabilities for a graph generated at random and the probability that the root variable is erased after one iteration of the suboptimal decoder.

Density evolution for the (3,6) ensemble over the BEC

- Initialization: variable nodes send an erasure message with probability ϵ .
- Let x^{ℓ} be the expected probability of an erasure message at iteration ℓ . Thus, $x^0 = \varepsilon$.
- Given $x^{\ell-1}$, using the message-passing update rules for the BEC, we get

$$x^{\ell} = \varepsilon (1 - (1 - x^{\ell - 1})^5)^2$$



(3,6) LDPC ensemble's threshold

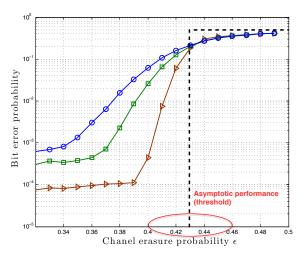
- Using the DE analysis, we can predict if in the asymptotic limit $n \to \infty$ the BP is able to successfully decode.
- Successful decoding: $\lim_{\ell\to\infty} x^{\ell} = 0$.

$$\begin{split} &\lim_{\ell \to \infty} x^\ell \to 0 & \qquad \varepsilon < 0.4294 \\ &\lim_{\ell \to \infty} x^\ell \to \delta & \qquad \varepsilon \ge 0.4294 \end{split}$$

where $\delta > 0$.

The (3,6) LDPC ensemble cannot operate close to capacity! The threshold is at 0.4294 while the Shannon limit is at $\epsilon=0.5$.

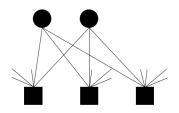
Bit-error rate of the (3,6) ensemble over the BEC $n=2^8$ (\circ), $n=2^9$ (\square) and $n=2^{11}$ (\triangleright).



The threshold ε^* can be computed analytically. It only depends on the connectivity pattern in the matrix H!

What about the error floor?

- Error floor is caused by short cycles in the graph.
- As an example, let's analyze the error floor caused by codewords of weight 2 in the (3,6)-LDPC ensemble (generated at random).
- A weight-2 codeword exists if the LDPC graph contains the following cycle



- \bullet (3, 6)-LDPC ensemble.
- ullet Code sample $\mathcal C$ is chosen randomly with a uniform probability from the ensemble.
- Let N_2 be the number of codewords with Hamming weight 2.

$$N_2 \sim \text{Poisson}(\lambda), \qquad \lambda = \frac{375/9}{\text{n}}$$

- The fraction of codes in the ensemble with $N_2 = 0$ is $\exp^{-\lambda}$.
- The average bit error rate caused by codewords with Hamming weight 2 is

$$P_b \approx 2\epsilon^2 \frac{375/9}{\mathtt{n}}$$

Proof: For a given pair of variables, the probability that they are connected to the same 3 parity check nodes is

$$p_2 = 3\frac{5}{3n-3}\frac{5}{3n-4}\frac{5}{3n-5} \approx \frac{375/9}{n^3}$$

Since there are n^2 pairs of variables, then $\mathbb{E}[N_2] = \frac{375/9}{n}$. Then, $N_2 \sim \mathcal{B}(p_2, n^2)$, which tends with n to $N_2 \sim \text{Poisson}(\frac{375/9}{n})$. Therefore, $P(N_2 == 0) = \exp(-\lambda)$.

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Regular LDPC codes of rate 1/2

l	r	r	ε^*
3	6	1/2	0.43
4	8	1/2	0.38
5	10	1/2	0.34

Increasing the density does not help...

Irregular LDPC codes

- Improving the solution in the asymptotic limit $n \to \infty$ by optimizing the LDPC graph degree distribution (DD).
- LDPC ensemble: set of codes of length n that exhibit the same DD in the Tanner graph.
- Variable perspective DD:
 - $ightharpoonup L_i$ Fraction of variables with degree i.
 - ▶ R_j Fraction of check nodes with degree j.
- Edge perspective DD:
 - \triangleright λ_i Fraction of edges with left degree i.
 - ρ_j Fraction of edges with right degree j.

• DD is typically given in polynomial form

$$\lambda(x) = \sum_{i=1}^{l_{\text{max}}} \lambda_i x^{i-1}, \ \rho(x) = \sum_{j=1}^{r_{\text{max}}} \rho_j x^{j-1}.$$

• The design rate of the code is

$$\mathbf{r} = 1 - \frac{\int_0^1 \rho(x) dx}{\int_0^1 \lambda(x) dx}$$

• The density of the matrix

$$\Delta = \frac{1}{\int \lambda(x)} \frac{1}{\mathbf{r}}$$

measures the complexity of the ensemble (edges per information bit).

An example

Consider the DD:

$$\lambda(x) = x,$$
 $\rho(x) = \frac{x^3}{3} + \frac{2 x^4}{3}$

- All edges have degree $2 \Rightarrow$ all variable nodes (n) have degree 2.
- The graph contains $\frac{1}{3}\frac{2n}{4} = \frac{n}{6}$ check nodes of degree 4 and $\frac{2}{3}\frac{2n}{5} = \frac{4n}{15}$ check nodes of degree 5.
- The average check node degree is

$$R_{\text{avg}} = 4 \frac{n/6}{n/6 + 4n/15} + 5 \frac{4n/15}{n/6 + 4n/15} \approx 4.6153$$

and can be computed as $\left(\int_0^1 \rho(x)dx\right)^{-1}$.

• The rate of the code is

$$\mathbf{r} = 1 - \frac{\text{\# rows in } \mathbf{H}}{\text{\# columns in } \mathbf{H}} = 1 - \frac{\frac{2n}{R_{\text{avg}}}}{n} \approx 0.5667$$

Density evolution over the BEC

• For any given ensemble DD defined by its degree distribution pair $\lambda(x)$ and $\rho(x)$, we can easily generalized the DE recursion.

Density Evolution (DE):
$$x_{\ell} = \epsilon \lambda (1 - \rho(1 - x_{\ell-1})),$$

Degree distribution LDPC optimization

For a fixed rate \mathbf{r} , optimize the coefficients of $(\lambda(x), \rho(x))$ to obtain a threshold close to channel capacity.

If we fix the maximum left degree to $l_{max}=100$, the rate ${\tt r}=1/2$ and we set a constant check node degree $\rho(x)=x^{10}$.

$$\lambda(x) = 0.169010x + 0.162144x^{2} + 0.005938x^{4} + 0.016799x^{5} + 0.186455x^{6}$$

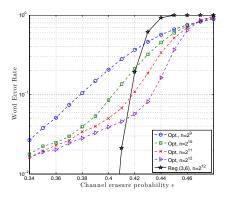
$$+ 0.006864x^{13} + 0.025890x^{16} + 0.096393x^{18} + 0.010531x^{26}$$

$$+ 0.004678x^{27} + 0.079616x^{28} + 0.011885x^{38} + 0.224691x^{99}.$$

- For the BEC, the BP threshold is $\varepsilon^* \approx 0.485$.
- In the AWGN channel, the gap to capacity is only 0.02370 dB.

Irregular LDPC codes in practice. Drawbacks.

- Gap to capacity only vanishes in the limit $l_{max} \to \infty$.
- Irreducible error floor (even for the optimal decoder). Stopping sets!
- Strong trade-off between performance in the waterfall region and error floor.



The (3,6) regular code has $\varepsilon^* = 0.4294$ but no error floor....

$$\begin{split} \rho(x) &= x^5 \\ \lambda(x) &= 0.416x + 0.166x^2 + 0.1x^3 + 0.07x^4 + 0.053x^5 \\ &+ 0.042x^6 + 0.035x^7 + 0.03x^8 + 0.026x^9 \\ &+ 0.023x^{10} + 0.02x^{11} + 0.0183x^{12}, \\ \varepsilon^* &= 0.4808, \qquad \mathbf{r} = 1/2 \end{split}$$



Figure: SS of weight two

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Capacity-achieving codes

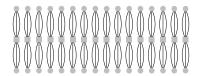
- Polar Codes.
- LDPC Convolutional codes (spatially-coupled LDPC codes).

Irregular LDPC codes theoretically achieve channel capacity but they are very hard to implement in VLSI circuits.

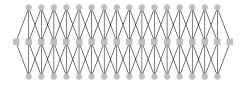
- Most of actual and next generation communication standards only consider quasi-regular LDPC codes.
- Regular LDPC codes can be efficiently implemented (area, energy, throughput,...).

LDPCC based on the (3,6)-regular LDPC codes

 L independent (3,6)-regular LDPC codes of length M bits are linked in a deterministic way.

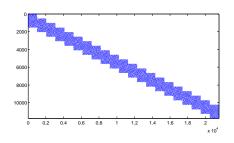


We connect each variable node to a random check node of the code in the left and the code in the right



- L is the chain length. ML is the total codelength.
- For $L \to \infty$ the code looks like a (3,6) ensemble....
- Low-degree check nodes in the boundaries, higher protection!

H matrix for L=20 and M=1024



The rate of the code is

$$\mathtt{r}(3,6,L) = \frac{1}{2} - \underbrace{\frac{1}{L}}_{\text{rate loss!!}}$$

We need L to be very large!

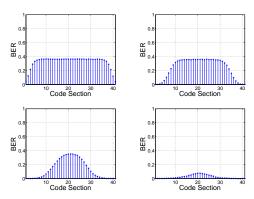
Density Evolution

- DE recursion can be generalized to the convolutional ensemble .
- Surprisingly, the BP threshold $\varepsilon^*(3,6,L)$ outperforms the BP limit for the (3,6) code and tends to the optimal threshold $\varepsilon^{opt}(3,6) \approx 0.4881$.
- Much closer to capacity!
- $\varepsilon^*(5, 10, L = 50) = 0.499486!$

l	r	r	$arepsilon^*$	$\varepsilon^*(l,r,L)$
3	6	1/2	0.43	0.48815
4	8	1/2	0.38	0.4947
5	10	1/2	0.34	0.4994

Decoding the (3,6) convolutional ensemble

Above the uncoupled (3,6) code threshold, $\varepsilon \ge 0.4294$, the code is peeled off from the boundaries towards the center of the code



Windowed decoding

- LDPCC codes are in general quite large because both M and L are as big as possible.
- ullet One solution to reduce complexity further is to use a fixed sized window (of small size compared to L) to perform decoding.
- This also results in a reduced decoding latency and could be used in latency constrained applications.
- Moreover, spatially coupled codes with $L=\infty$ (convolutional-like codes) can only be decoded through such a windowed decoder.

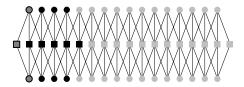


Figure: To decode variables in the first section, we use a subgraph involving sections $1, \dots, W$

50 / 50