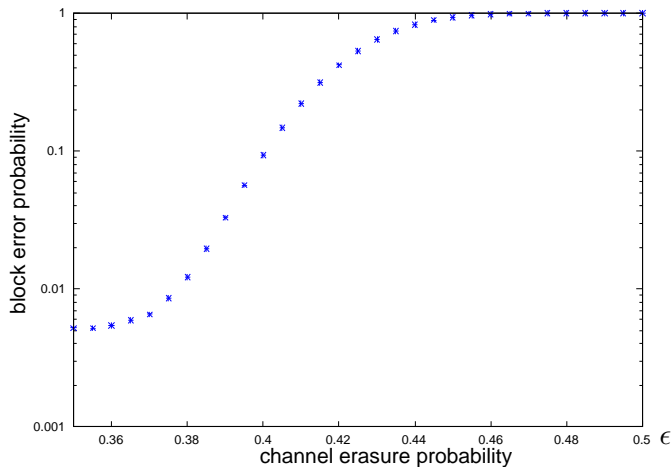


# Analytical Solution of Covariance Evolution for Regular LDPC Codes

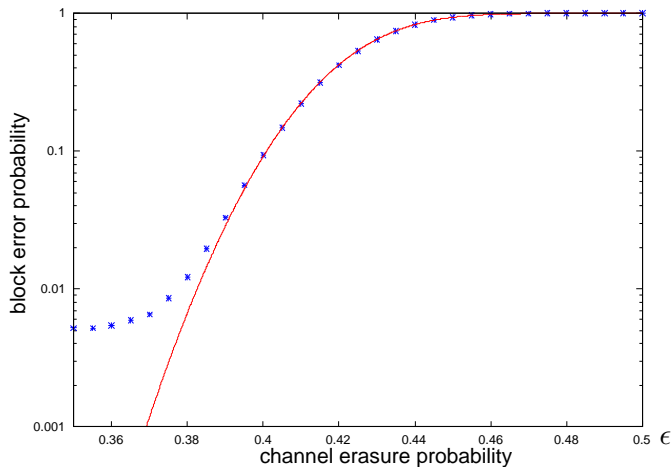
Takayuki Nozaki, Kenta Kasai and Koichi Sakaniwa

Tokyo Institute of Technology

July 3th 2009

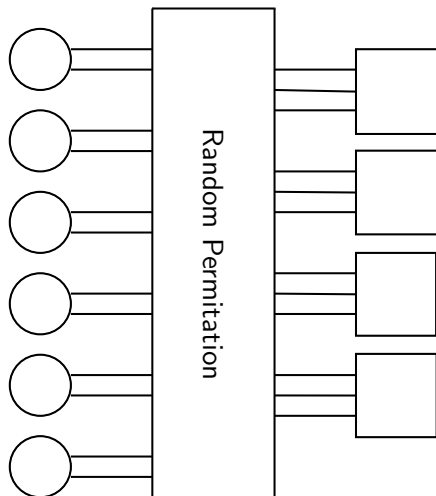


(3,6)-regular, block-length 1024



(3,6)-regular, block-length 1024

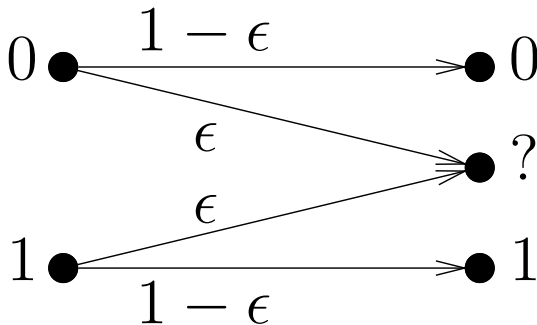
# Regular LDPC code ensemble



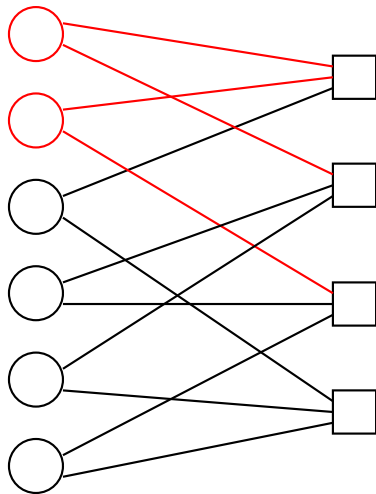
(2,3)-regular LDPC  
code ensemble

○ : variable node  
□ : check node

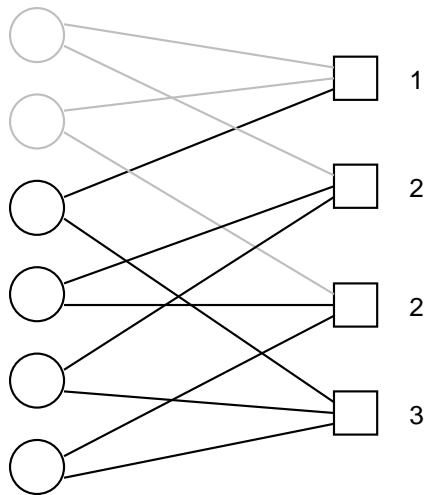
# Binary Erasure Channel : BEC



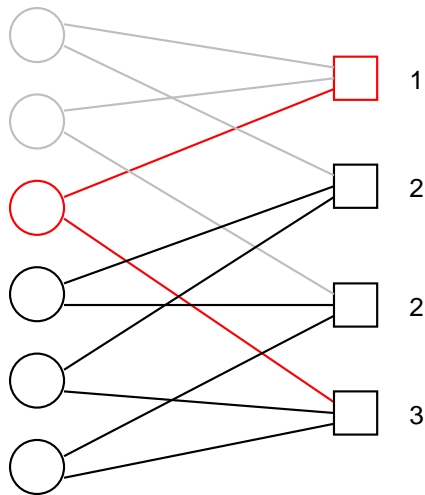
# Peeling Algorithm [Luby '97]



# Peeling Algorithm [Luby '97]

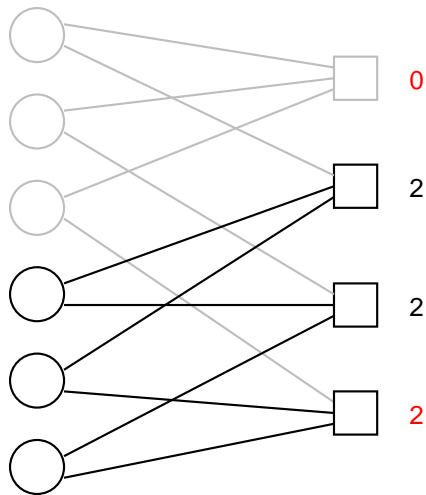


# Peeling Algorithm [Luby '97]

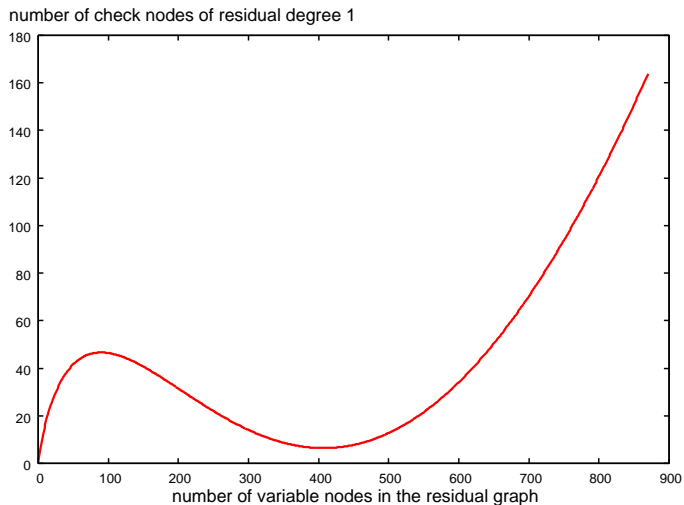




# Peeling Algorithm [Luby '97]

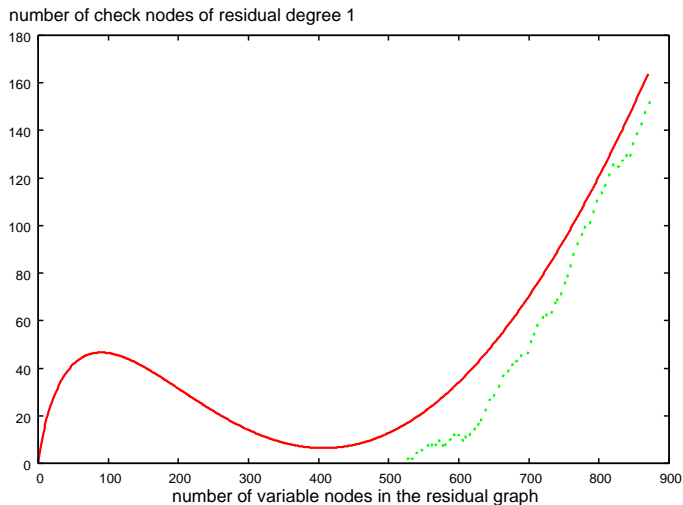


# The number of check nodes of residual degree 1



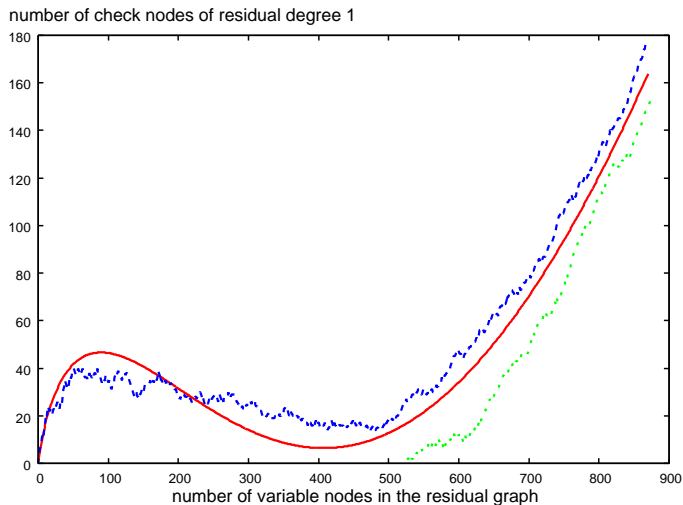
(3,6)-regular, block-length 2048, channel erasure probability 0.425

# The number of check nodes of residual degree 1



(3,6)-regular, block-length 2048, channel erasure probability 0.425

# The number of check nodes of residual degree 1

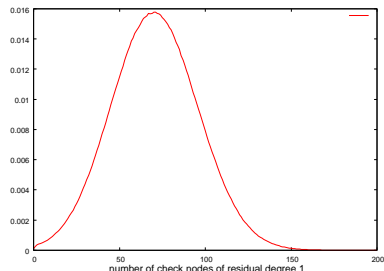
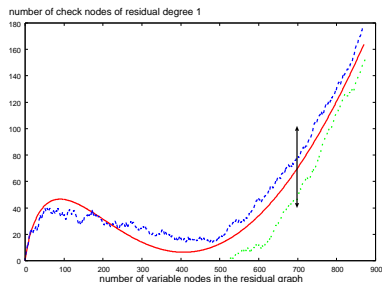


(3,6)-regular, block-length 2048, channel erasure probability 0.425

# Distribution of the number of check nodes of residual degree 1 [Amraoui, et al. '03]

Amraoui, et al '03

The distribution of the number of check nodes of residual degree 1 converge weakly to normal distribution.



(3,6)-regular ensemble, block-length 2048, channel erasure probability 0.425

# The variance of the number of check node of residual degree 1 [Amraoui, et al. '03]

- numerical computations for covariance evolution
- the variance of the number of erased message

# Definition of the covariances

## Definition of the covariance

$$\delta^{(l_b, l_b)}(y) := \frac{\text{Cov}(l_b(y), l_b(y))}{\# \text{ (edges in original graph)}}$$

$$\delta^{(l_b, r_j)}(y) := \frac{\text{Cov}(l_b(y), r_j(y))}{\# \text{ (edges in original graph)}}$$

$$\delta^{(r_j, r_k)}(y) := \frac{\text{Cov}(r_j(y), r_k(y))}{\# \text{ (edges in original graph)}}$$

$l_b(y) := \#$  (edges connecting to variable node of residual degree  $b$ )

$r_j(y) := \#$  (edges connecting to check node of residual degree  $j$ )

$(j \in \{1, 2, \dots, d-1\})$

$y :=$  (parameter determined from the iteration number of PA)

## Theorem 1

For  $(b,d)$ -regular LDPC code ensemble,

$$\delta^{(l_b, l_b)}(y) = b\epsilon\tilde{\epsilon},$$

$$\delta^{(l_b, r_j)}(y) = -G_j\{\epsilon\tilde{\epsilon}(b-1)y^{-1} + \tilde{\epsilon}x\} + I_{\{j=1\}}b\epsilon\tilde{\epsilon},$$

$$\begin{aligned} \delta^{(r_k, r_j)}(y) &= \frac{b-1}{b}G_kG_j\{\epsilon\tilde{\epsilon}(b-1)y^{-2} - (\epsilon - \tilde{\epsilon})xy^{-1} + x^2\} \\ &\quad - d\binom{d-1}{k-1}\binom{d-1}{j-1}x^{j+k}\tilde{x}^{2d-k-j} + I_{\{k=j\}}\binom{d-1}{k-1}kx^k\tilde{x}^{d-k} \\ &\quad + I_{\{k=1, j=1\}}(b\epsilon\tilde{\epsilon} - x\tilde{x}) - (I_{\{k=1\}}G_j + I_{\{j=1\}}G_k)\{\epsilon\tilde{\epsilon}(b-1)y^{-1} - \epsilon x + x^2\} \end{aligned}$$

$\epsilon$  : channel erasure probability

$$x := \epsilon y^{b-1}, \quad \tilde{\epsilon} := 1 - \epsilon, \quad \tilde{x} := 1 - x,$$

$$G_j := \binom{d-1}{j-1}x^{j-1}\tilde{x}^{d-j-1}(dx - j) + I_{\{j=1\}}$$



$$\begin{aligned}\delta^{(r_1, r_1)}(y) &= \frac{b-1}{b} G_1^2 \{ \epsilon \tilde{\epsilon} (b-1) y^{-2} - (\epsilon - \tilde{\epsilon}) x y^{-1} + x^2 \} \\ &\quad - dx^2 \tilde{x}^{2d-2} + x \tilde{x}^{d-1} \\ &\quad + (b\epsilon \tilde{\epsilon} - x \tilde{x}) - 2G_1 \{ \epsilon \tilde{\epsilon} (b-1) y^{-1} - \epsilon x + x^2 \},\end{aligned}$$

where  $G_1 := \tilde{x}^{d-j-1}(dx - 1) + 1$

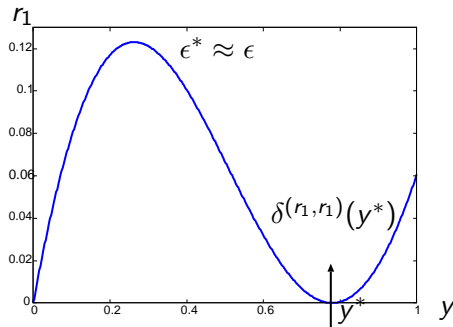
# Result

## corollary 1

$\epsilon^*$  : threshold of the ensemble under BP decoding  
for  $\epsilon = \epsilon^*$

$$\delta^{(r_1, r_1)}(y^*) = \frac{x^* y^*}{b-1} (y^* - x^*)$$

The same result as in [Amraoui '06] for regular LDPC code ensemble.



$y^*$  : critical point,  
 $x^* := \epsilon^*(y^*)^{b-1}$

# Outline of proof

Solve the system of differential equation (covariance evolution) [Amraoui '06])

$$\frac{d\boldsymbol{\delta}}{dy} = F(y)\boldsymbol{\delta}(y) + \mathbf{b}(y)$$

# Outline of proof

Solve the system of differential equation (covariance evolution) [Amraoui '06])

$$\frac{d\delta^{(l_b, l_b)}}{dy}(y) = 0,$$

$$\frac{d\delta^{(l_b, r_{d-1})}}{dy}(y) = -x \left[ \frac{\partial \hat{f}^{(r_{d-1})}}{\partial \bar{l}_b} \delta^{(l_b, l_b)} + \sum_{s=1}^{d-1} \frac{\partial \hat{f}^{(r_{d-1})}}{\partial \bar{r}_s} \delta^{(l_b, r_s)} \right],$$

$$\frac{d\delta^{(l_b, r_k)}}{dy}(y) = -x \left[ \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{l}_b} \delta^{(l_b, l_b)} + \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{r}_{k+1}} \delta^{(l_b, r_{k+1})} + \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{r}_k} \delta^{(l_b, r_k)} \right].$$

# Outline of proof

Solve the system of differential equation (covariance evolution) [Amraoui '06])

$$\delta^{(l_b, l_b)}(y) = b\epsilon\tilde{\epsilon},$$

$$\frac{d\delta^{(l_b, r_{d-1})}}{dy}(y) = -x \left[ \frac{\partial \hat{f}^{(r_{d-1})}}{\partial \bar{l}_b} b\epsilon\tilde{\epsilon} + \sum_{s=1}^{d-1} \frac{\partial \hat{f}^{(r_{d-1})}}{\partial \bar{r}_s} \delta^{(l_b, r_s)} \right],$$

$$\frac{d\delta^{(l_b, r_k)}}{dy}(y) = -x \left[ \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{l}_b} b\epsilon\tilde{\epsilon} + \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{r}_{k+1}} \delta^{(l_b, r_{k+1})} + \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{r}_k} \delta^{(l_b, r_k)} \right].$$

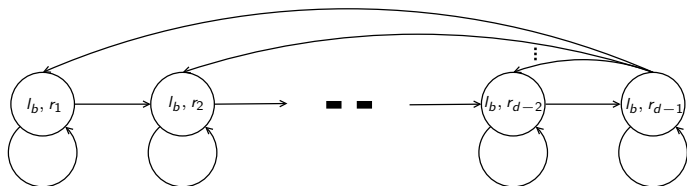
# Outline of proof

Solve the system of differential equation (covariance evolution) [Amraoui '06])

$$\delta^{(l_b, l_b)}(y) = b\epsilon\tilde{\epsilon},$$

$$\frac{d\delta^{(l_b, r_{d-1})}}{dy}(y) = -x \left[ \frac{\partial \hat{f}^{(r_{d-1})}}{\partial \bar{l}_b} b\epsilon\tilde{\epsilon} + \sum_{s=1}^{d-1} \frac{\partial \hat{f}^{(r_{d-1})}}{\partial \bar{r}_s} \delta^{(l_b, r_s)} \right],$$

$$\frac{d\delta^{(l_b, r_k)}}{dy}(y) = -x \left[ \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{l}_b} b\epsilon\tilde{\epsilon} + \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{r}_{k+1}} \delta^{(l_b, r_{k+1})} + \frac{\partial \hat{f}^{(r_k)}}{\partial \bar{r}_k} \delta^{(l_b, r_k)} \right].$$



# Outline of proof

$$A(y) := \sum_{s=1}^{d-1} \delta^{(l_b, r_s)}$$

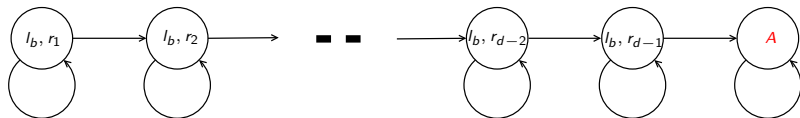
# Outline of proof

$$A(y) := \sum_{s=1}^{d-1} \delta(l_b, r_s)$$

$$\frac{dA}{dy}(y) = d(b-1)y^{-1}A + d(b-1)(x^{d-1}y^{-2} - y^{-1})b\epsilon\tilde{\epsilon},$$

$$\frac{d\delta(l_b, r_{d-1})}{dy}(y) = -x \left[ \frac{\partial \hat{f}(r_{d-1})}{\partial \bar{l}_b} b\epsilon\tilde{\epsilon} + \frac{\partial \hat{f}(r_{d-1})}{\partial \bar{r}_1} A + \frac{\partial \hat{f}(r_{d-1})}{\partial \bar{r}_1} \delta(l_b, r_{d-1}) \right],$$

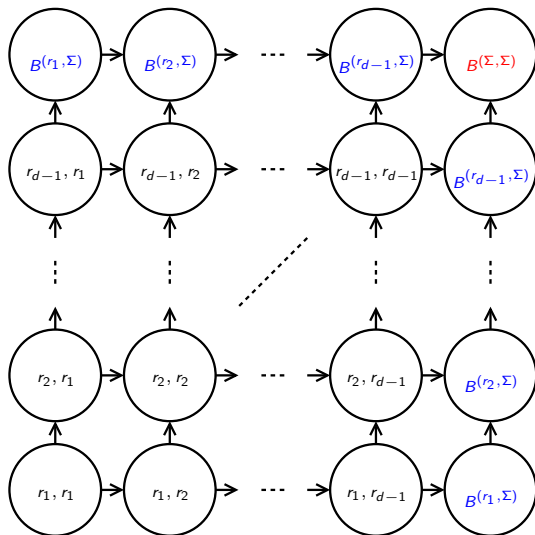
$$\frac{d\delta(l_b, r_k)}{dy}(y) = -x \left[ \frac{\partial \hat{f}(r_k)}{\partial \bar{l}_b} b\epsilon\tilde{\epsilon} + \frac{\partial \hat{f}(r_k)}{\partial \bar{r}_{k+1}} \delta(l_b, r_{k+1}) + \frac{\partial \hat{f}(r_k)}{\partial \bar{r}_k} \delta(l_b, r_k) \right].$$

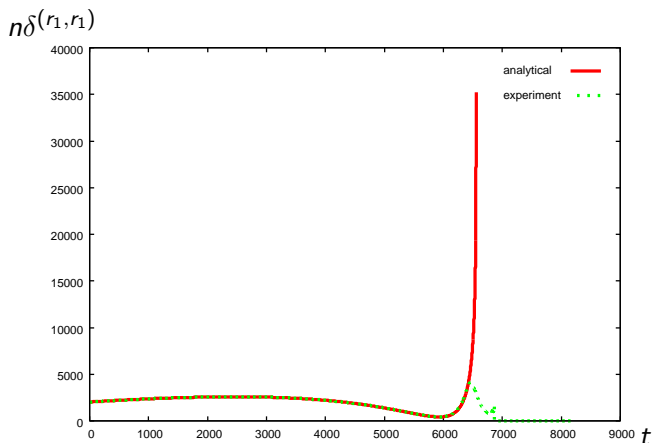




# Outline of proof

$$B(r_j, \Sigma) := \sum_{s=1}^{d-1} \delta(r_j, r_s), \quad B(\Sigma, \Sigma) := \sum_{j=1}^{d-1} \sum_{s=1}^{d-1} \delta(r_j, r_s)$$





(3,6)-regular LDPC code ensemble,  
block length 16384, channel erasure probability 0.400

## corollary 2

$$\rho_{l_b, r_1}(\epsilon) = \begin{cases} 1, & \text{if } l_{\{b=2\}}(d-1)\epsilon \leq 1 \\ -1, & \text{if } l_{\{b=2\}}(d-1)\epsilon > 1. \end{cases}$$

$l_{\{b=2\}}(d-1)\epsilon < 1$  : stability condition

where,

$$\rho_{l_b, r_1}(\epsilon) := \lim_{y \rightarrow 0} \frac{\delta^{(l_b, r_1)}(\epsilon, y)}{\sqrt{\delta^{(l_b, l_b)}(\epsilon, y) \delta^{(r_1, r_1)}(\epsilon, y)}},$$

# Conclusion and Future Work




## Conclusion

- We show the analytical solution of the covariance evolution for regular LDPC code ensembles
- We have derived the relationship between stability condition

## Future Work

- Show the analytical solution of the covariance evolution for irregular LDPC code ensembles

# Bibliography

-  A. Amraoui “Asymptotic and finite-length optimization of LDPC codes,” Ph.D. Thesis, EPFL, June 2006.
-  M. Luby, M. Mitzenmacher, A. Shokrollahi, D. A. Spielman, and V. Stemann. “Practical Loss-Resilient Codes,” in *Proceedings of the 29th annual ACM Symposium on Theory of Computing*, 1997, pp. 150-159.
-  T. Richardson and R. Urbanke, *Modern Coding Theory*, Cambridge University Press, 2008.