

**WORKSHOP ON STATISTICAL PHYSICS AND
CAPACITY-APPROACHING CODES**

GALLAGER'S CODES AND THEIR DESCENDENTS

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Please note: These are preliminary notes intended for internal distribution only.

Gallager's Codes and their descendants

David Mackay

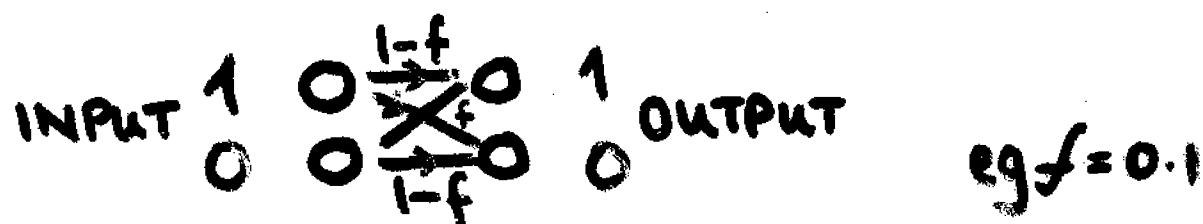
Dept of Physics
University of Cambridge

- LOW-DENSITY PARITY-CHECK
CODES
- PRACTICAL DECODING
- THEORY
 - optimal decoder
 - message-passing
decoder
- OTHER CODES ON GRAPHS

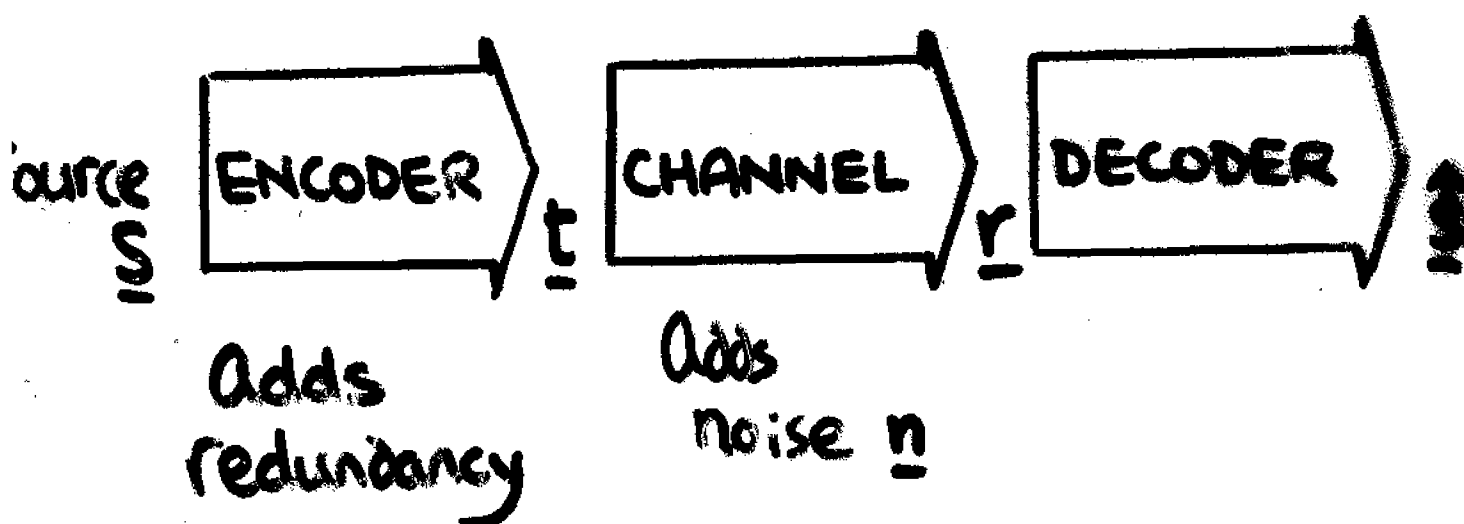
INFORMATION THEORY + CODING THEORY

Aim: error-free communication
virtually over noisy channels

eg: binary symmetric channel



Method:

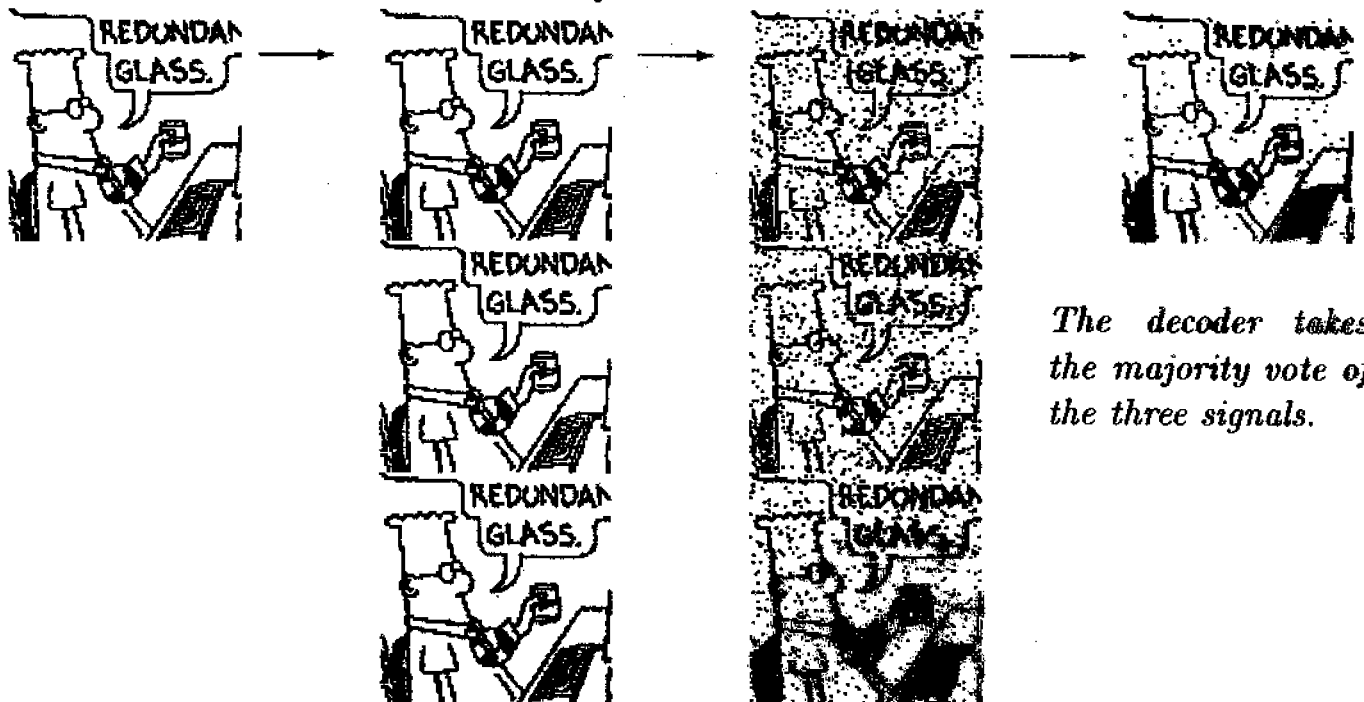


Good news: Can reduce error probability $\underline{\epsilon}$

Bad news: Redundancy means rate R is reduced

Repetition Code "R3"

s ENCODER t CHANNEL r DECODER $\hat{s}$
 $f = 7.5\%$



The decoder takes the majority vote of the three signals.

Good news: only 1.6% of decoded bits are in error

Bad news: rate of communication reduced to 1/3

Example Encoder :

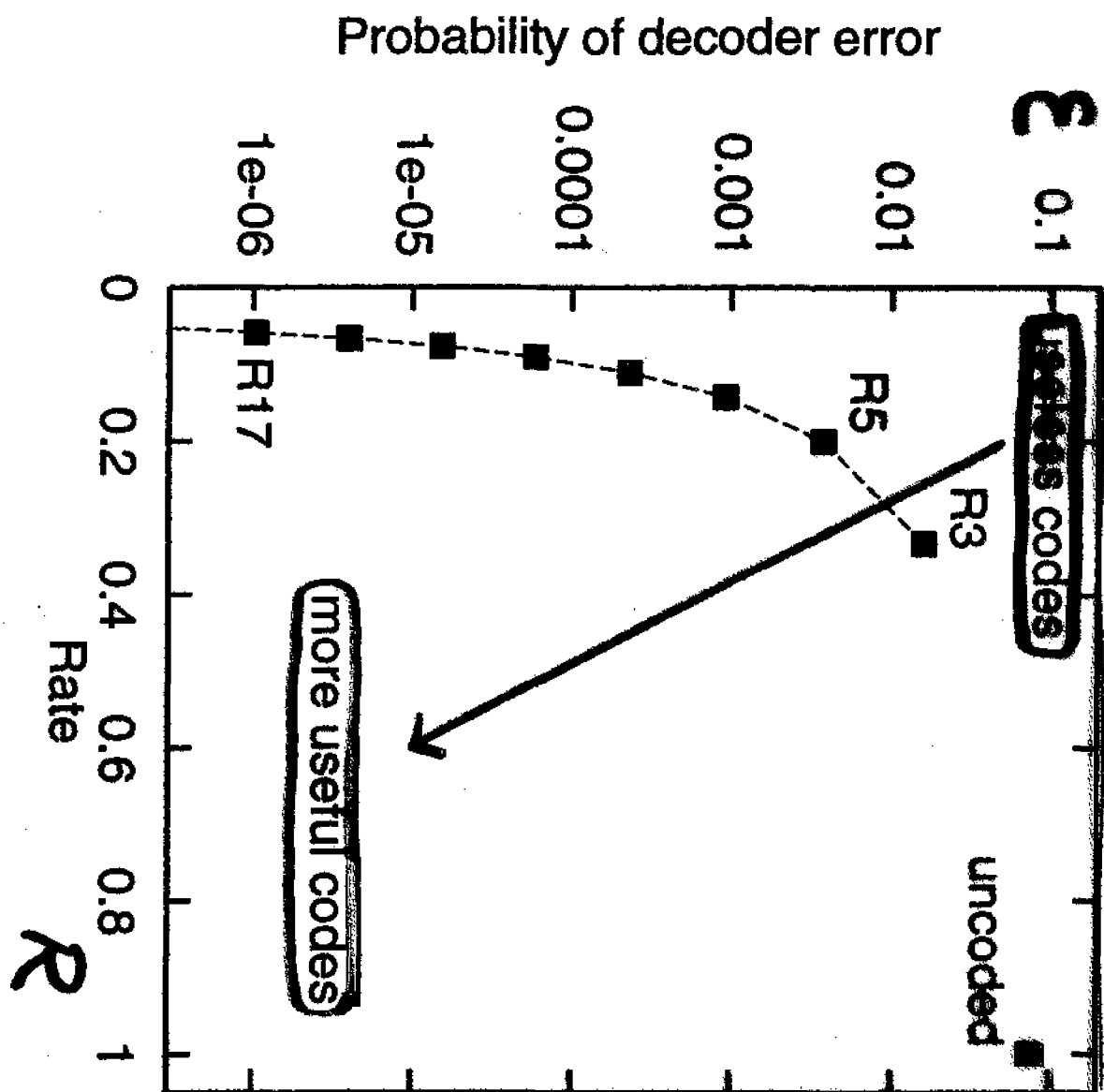
Repetition code R_3

<u>s</u>	<u>t</u>
0	000
1	111

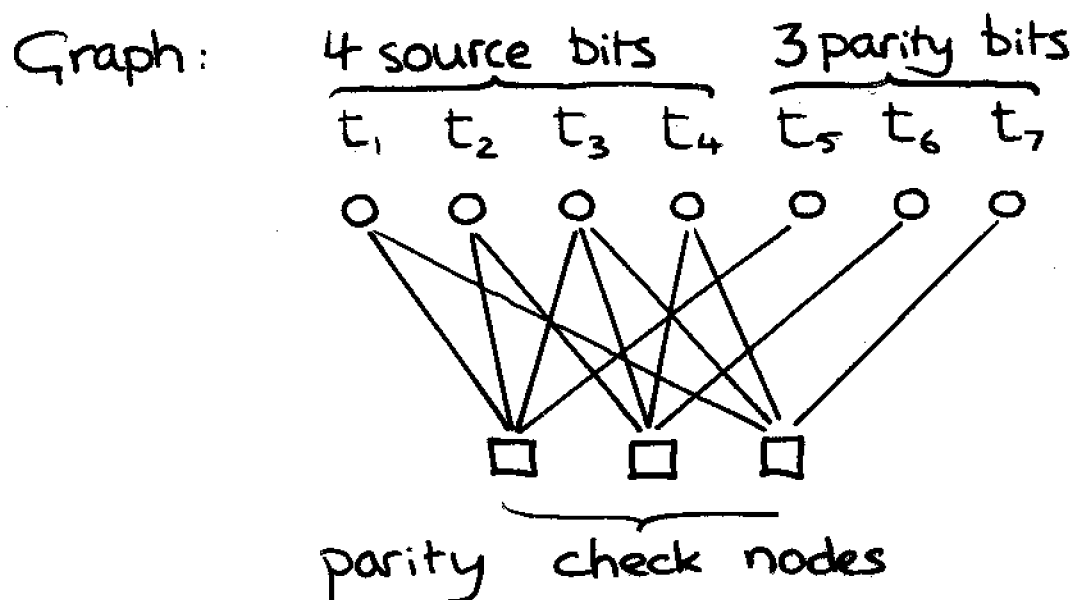
Decoder : Majority vote

<u>r</u>	<u>$\hat{s}$</u>
000	0
001	0
010	0
100	0
110	1
101	1
011	1
111	1

$$(N, K) = (3, 1)$$



THE (7,4) HAMMING CODE



Equations:

$$\begin{aligned} \square \quad t_5 &= t_1 + t_2 + t_3 \pmod{2} \\ \square \quad t_6 &= t_2 + t_3 + t_4 \pmod{2} \\ \square \quad t_7 &= t_1 + t_3 + t_4 \pmod{2} \end{aligned}$$

Parity check matrix: $N=7$

$$H = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 1 & 0 & 0 & 1 \end{bmatrix} \quad M=3$$

$$H \underline{t} = \underline{0} \pmod{2}$$

PARITY CHECK MATRIX

$H =$

1	1	1	0	1	0	0
0	1	1	1	0	1	0
1	0	1	1	0	0	1

↑
M=3 constraints
↓

← K=4 →
source bits

⏟
M=3
parity bits

$$\underline{Ht} = \underline{0}$$

GENERATOR MATRIX

$G^T =$

1	0	0	0
0	1	0	0
0	0	1	0
0	0	0	1
1	1	1	0
0	1	1	1
1	0	1	1

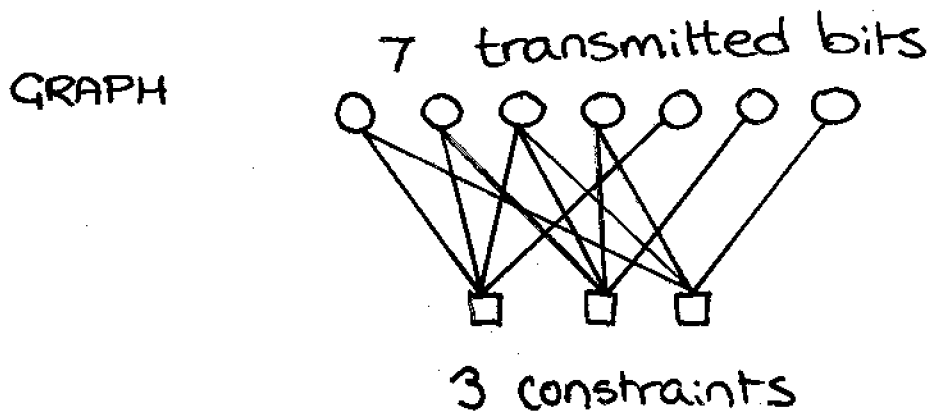
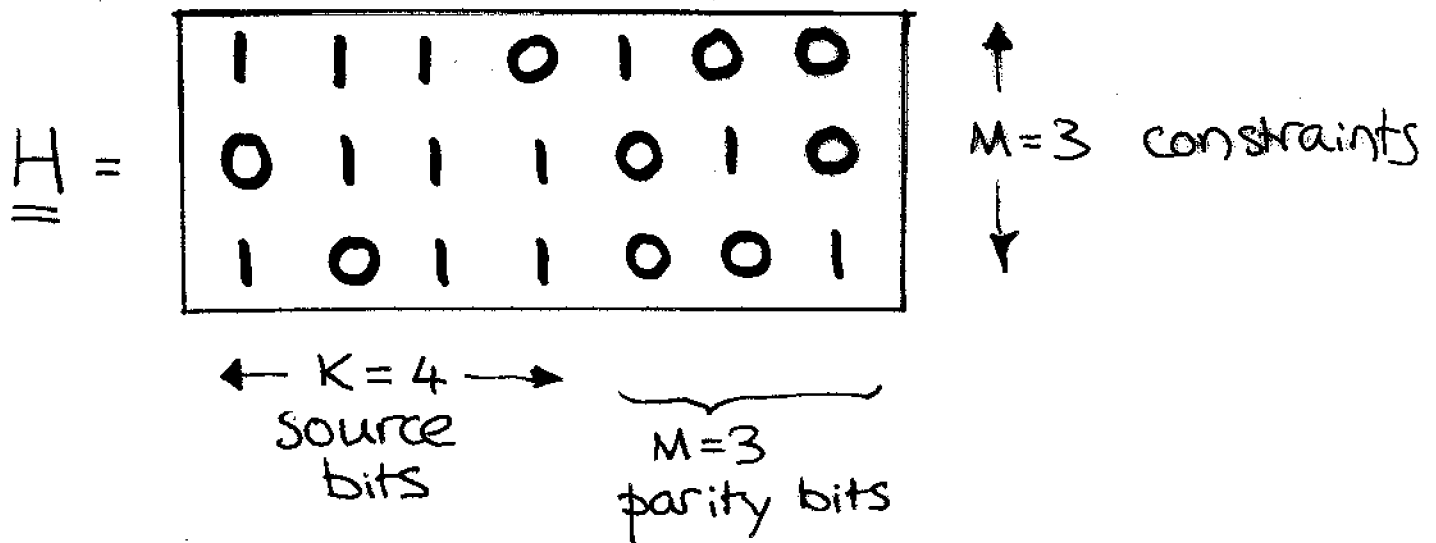
↑
K=4
↓
↑
M=3
↓

$$\underline{t} = \underline{G}^T \underline{s}$$

Hamming (7,4) code

Encodes $K=4$ source bits
into $N=7$ transmitted bits.

PARITY CHECK MATRIX



Decoding the Hamming code

$$\text{received} = \text{transmitted} + \text{noise}$$

$$\underline{r} = \underline{t} + \underline{n} \quad \text{mod } 2$$

$$\underline{\underline{H}} \underline{r} = \underline{\underline{H}} \underline{t} + \underline{\underline{H}} \underline{n} \quad \text{mod } 2$$



$$\underline{\underline{H}} \underline{t} = 0 \quad \text{for all valid transmissions}$$

The "syndrome"
of the received
signal,

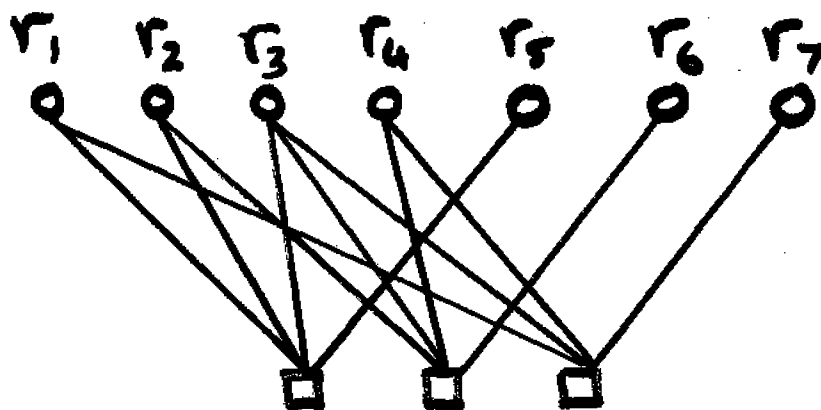
$$\underline{z} \equiv \underline{\underline{H}} \underline{r} \quad \text{mod } 2$$



want to
solve for
the sparsest
 $\underline{n}$ such that

$$\underline{\underline{H}} \underline{n} = \underline{z} \quad \text{mod } 2$$

Decoder for Hamming Code



Syndrome:

Z_1 Z_2 Z_3

Best guess:

0	0	0
0	0	1
0	1	0
0	1	1
1	0	0
1	0	1
1	1	0
1	1	1

noise = 2

flip r_7

flip r_6

flip r_4

flip r_5

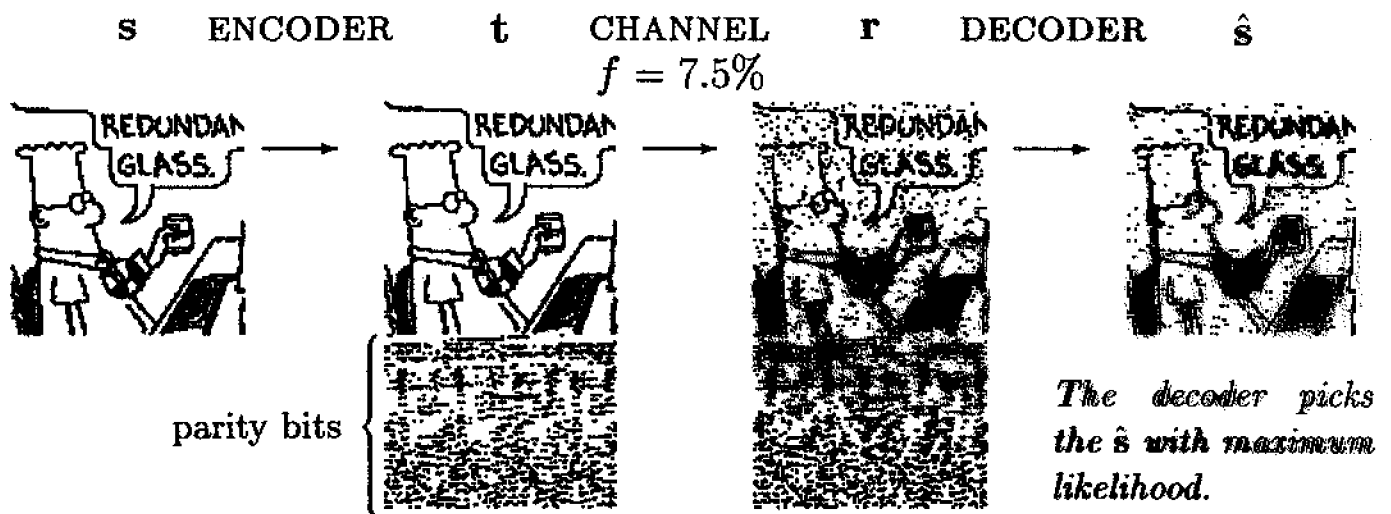
flip r_1

flip r_2

flip r_3

THE Hamming (7,4) code in action

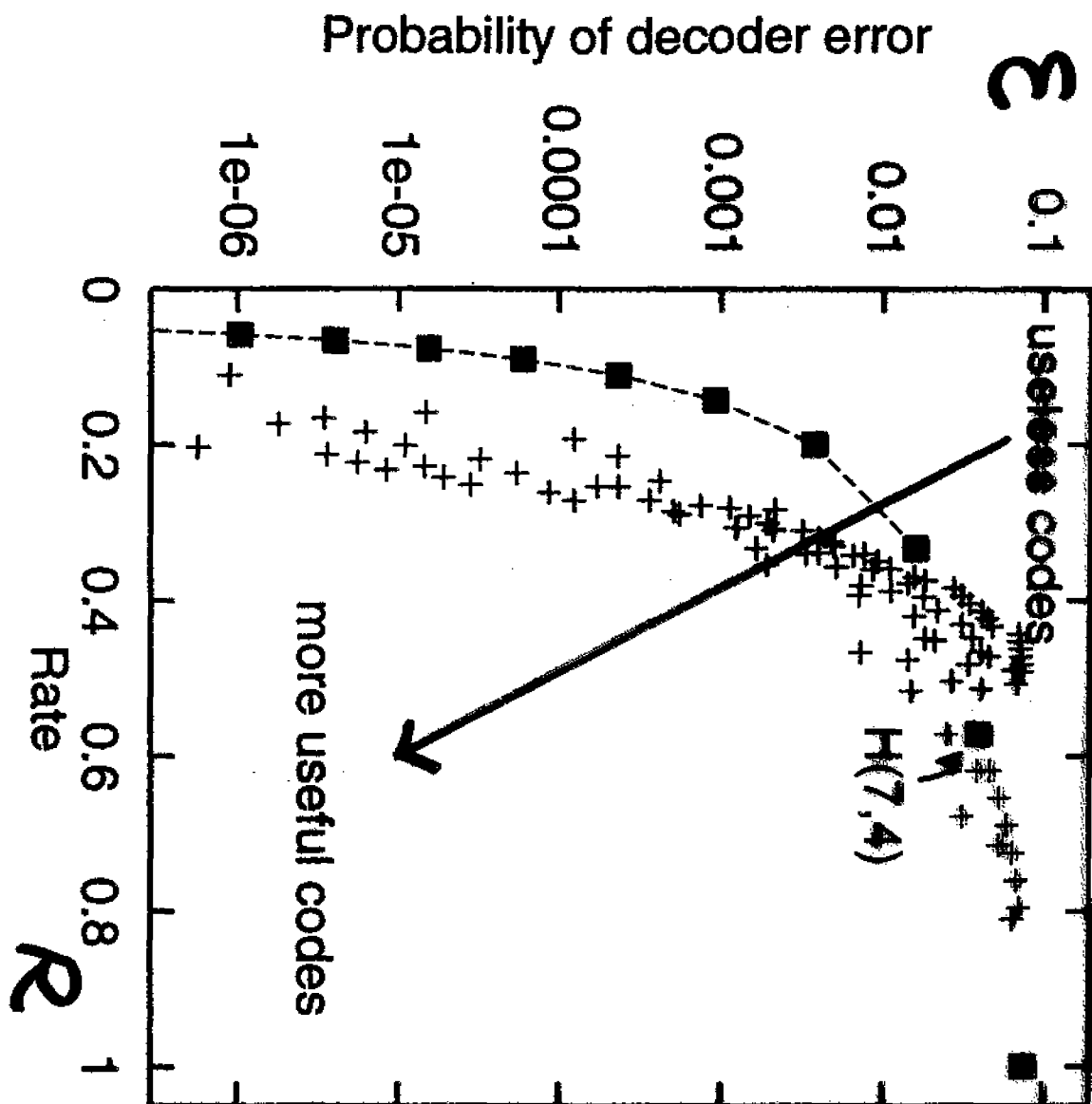
s	t	s	t	s	t	s	t
0000	0000 000	0100	0100 110	1000	1000 101	1100	1100 011
0001	0001 011	0101	0101 101	1001	1001 110	1101	1101 000
0010	0010 111	0110	0110 001	1010	1010 010	1110	1110 100
0011	0011 100	0111	0111 010	1011	1011 001	1111	1111 111



4% of decoded bits are in error

rate of communication is $4/7$

What is
achievable?

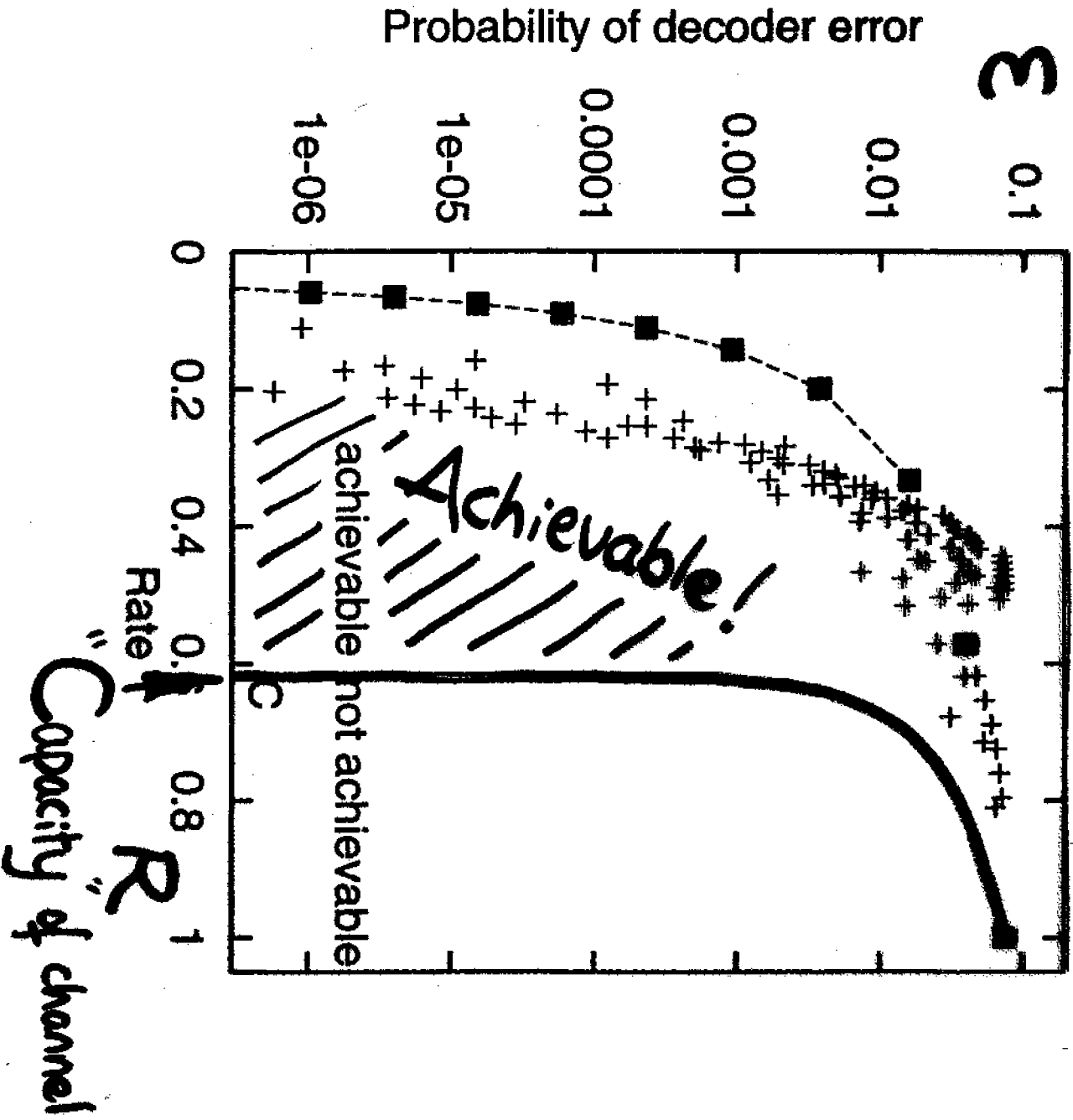


Shannon's proof
was non-constructive

- did not give
practical encoder
or decoder.

How to do it?

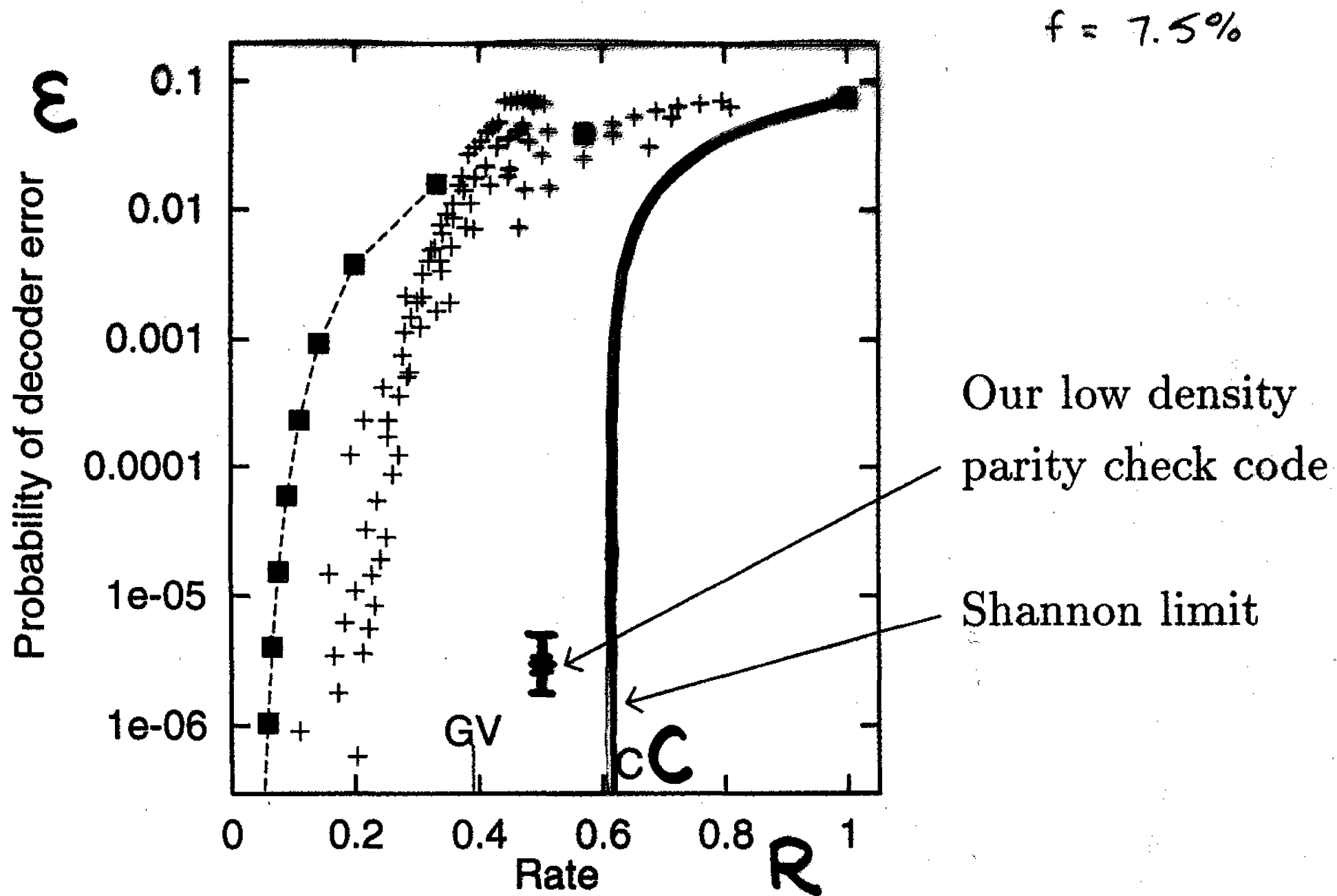
Shannon 1948



Binary symmetric channel

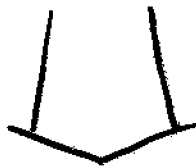
Capacity $C = 1 - H_2(f)$

$$[H_2(x) = x \log_2 \frac{1}{x} + (1-x) \log_2 \frac{1}{1-x}]$$



FROM THE HAMMING CODE
TO THE LOW-DENSITY PARITY-CHECK CODE
(Gallager '62)

$$H = \begin{bmatrix} 1 & 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 1 & 0 & 0 & 1 \end{bmatrix} \quad \begin{matrix} N=7 \\ M=3 \end{matrix}$$



eg $N = 20,000$
 $M = 10,000$

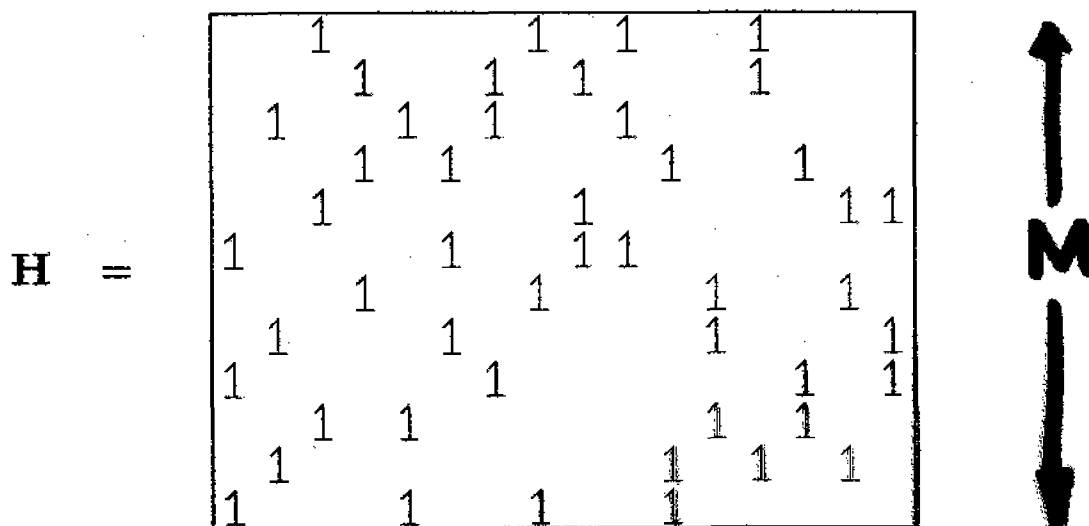
$$H = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 & \dots & \dots & \dots & \dots & \dots & \dots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{bmatrix}$$

All columns have weight $\neq j$, eg $j=3$
eg $t=3$

LOW DENSITY PARITY CHECK CODES

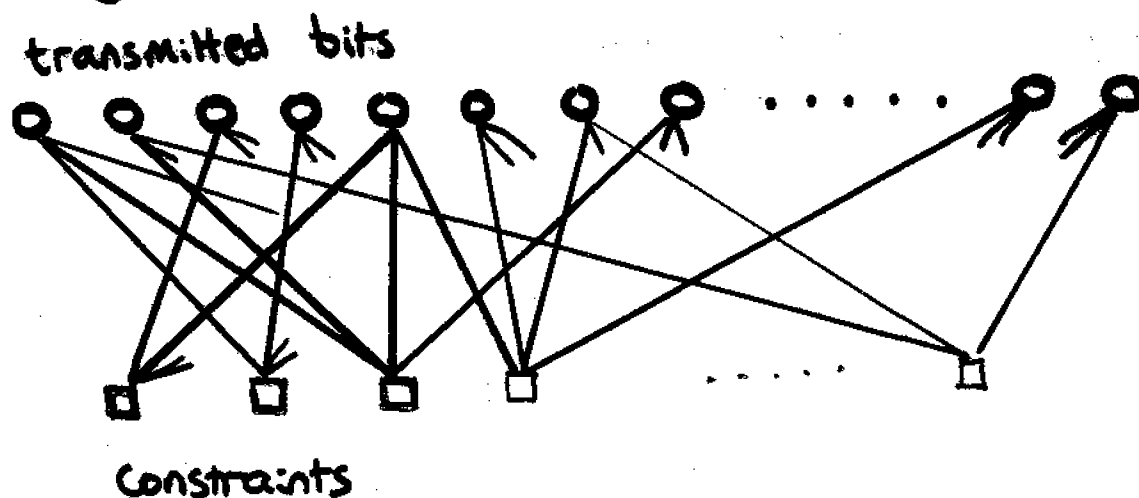
GALLAGER 1962

- Parity check matrix $\underline{H}$ is very sparse



eg, every column has weight 3

- The graph is very sparse



TWO EQUIVALENT VIEWPOINTS FOR DECODING

Codeword decoding

Syndrome decoding

$$P(\underline{t}|\underline{r}) \propto P(\underline{r}|\underline{t}) P(\underline{t})$$

$\prod$ channel likelihoods

uniform over 2^K codewords

$$\propto \prod_{\substack{n \\ \text{bits}}} \psi_n(t_n) \prod_{\substack{m \\ \text{checks}}} \psi_m(z_t \{t\}_m)$$

$$\underline{z} = \underline{H} \underline{n}$$

$$P(\underline{n}|\underline{z}) \propto P(\underline{z}|\underline{n}) P(\underline{n})$$

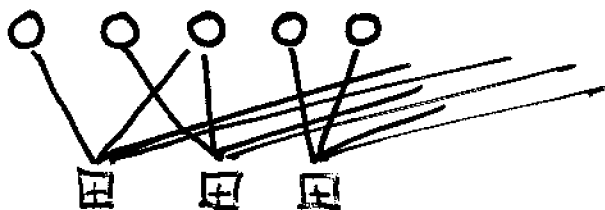
$\delta[\underline{z} = \underline{H} \underline{n}]$

$\prod P(n_n)$

$$\propto \prod_m \psi_m(z_n \{n\}_m) \prod_n \psi_n(n_n)$$

$$P(\underline{t}|\underline{r}) \propto \prod_n \psi_n(t_n) \prod_m \psi_m(\{t\}_m)$$

$$\begin{cases} 1 & \sum t = \text{even} \\ 0 & \text{otherwise} \end{cases}$$



Replace $t_n = \begin{smallmatrix} 1 \\ 0 \end{smallmatrix}$ by $x_n = \pm 1$

$$P(\underline{x}) \propto e^{\sum_n h_n x_n + \beta_1 \sum_m J_{ijkl} x_i x_j x_k x_l}$$

log likelihood
ratio

in limit $\beta_1 \rightarrow \infty$

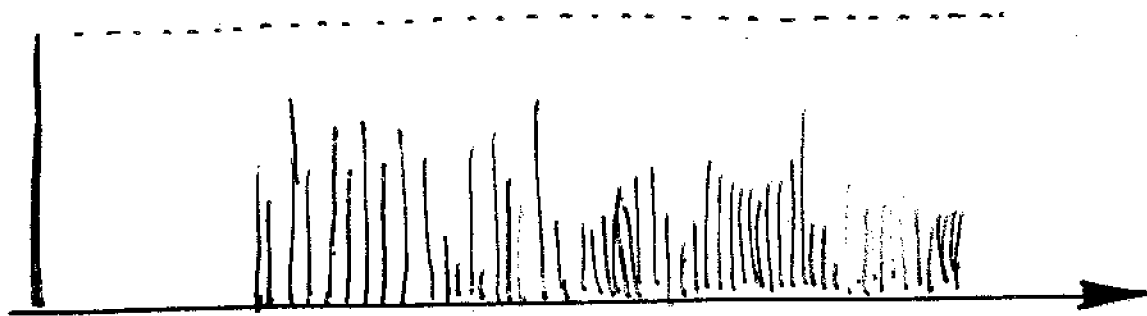
Mezard :

$$E_J = - \sum_{i_1 < \dots < i_p} J_{i_1 \dots i_p} S_{i_1} \dots S_{i_p}$$

Energy Landscape for decoding of good codes

$\log P(\underline{t}|\underline{r})$

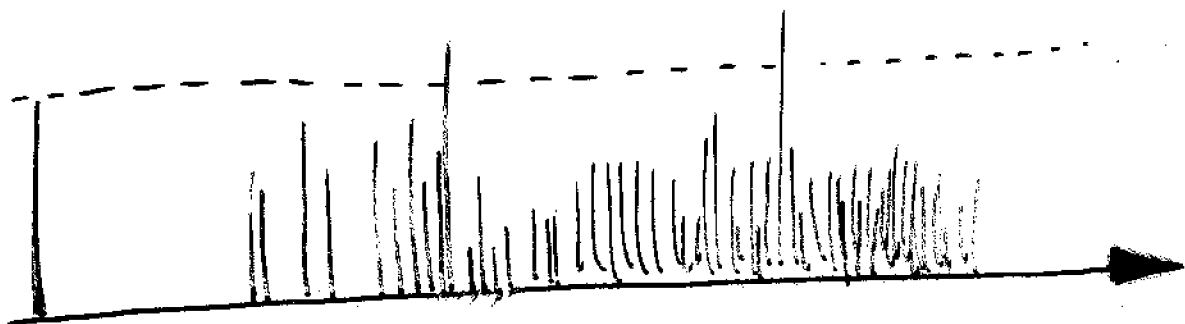
Below threshold



$\underline{t}_{\text{TRUE}}$

codewords $\underline{t}$ listed
by distance from
 $\underline{t}_{\text{TRUE}}$.

Above threshold

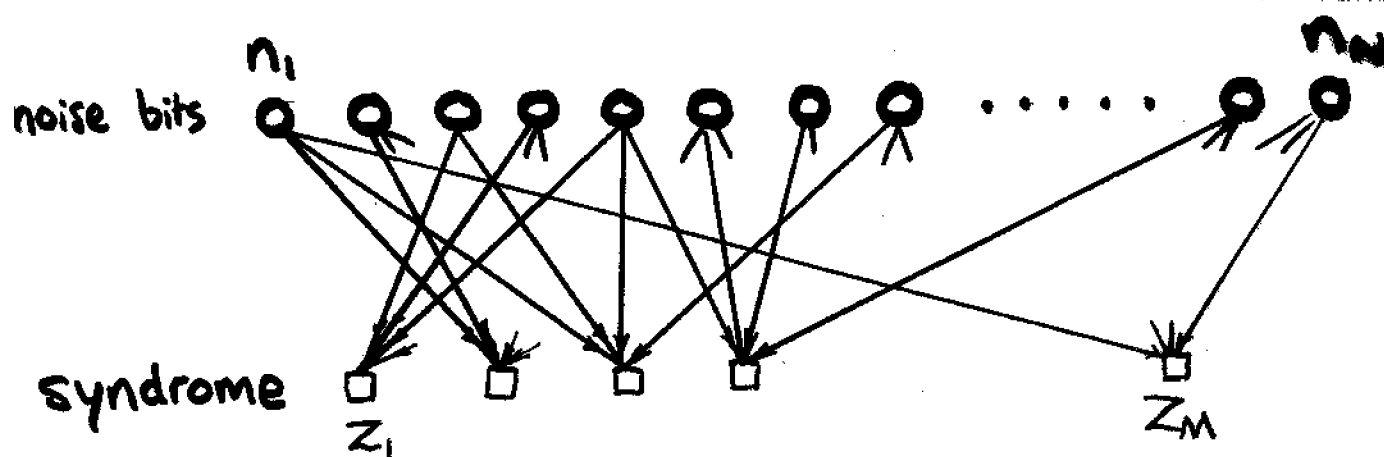


$\underline{t}_{\text{TRUE}}$

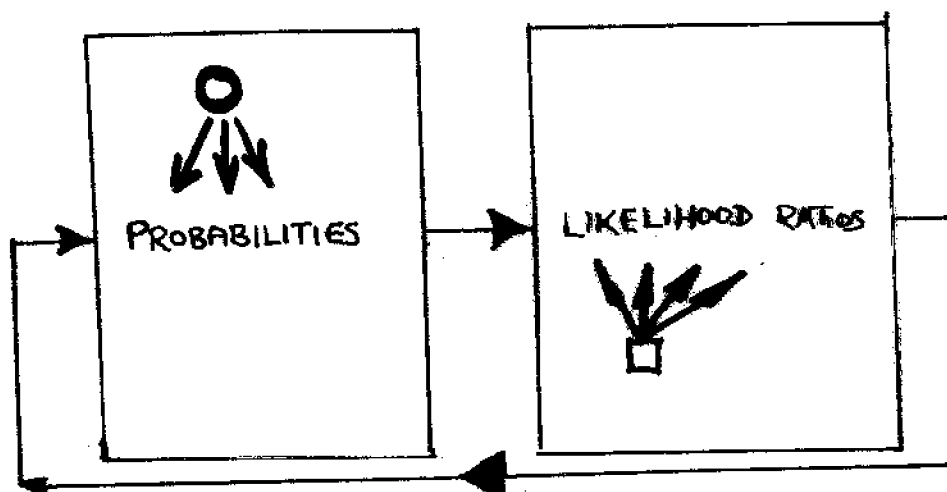
PRACTICAL DECODING METHODS

- Sum-product algorithm
(aka belief propagation)
- Variational free energy
minimization
- Subcode sampling
(a Monte Carlo method,
Neal 2001)

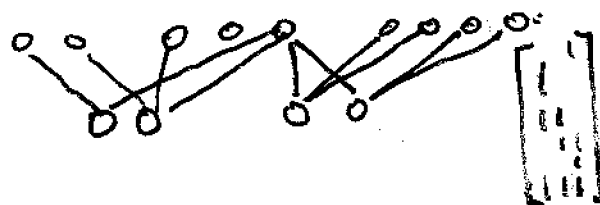
How to Solve the Decoding Problem (Difficult)



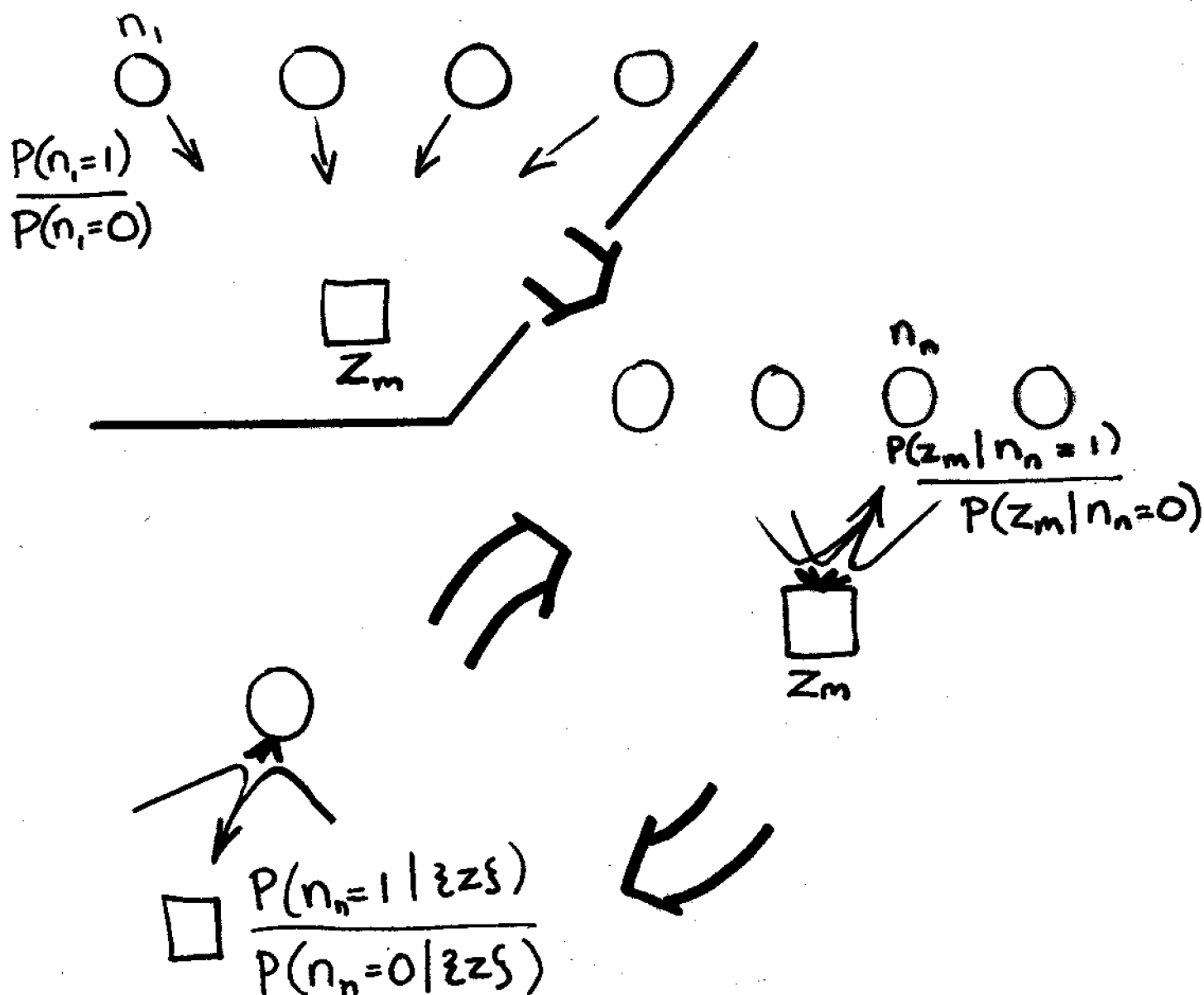
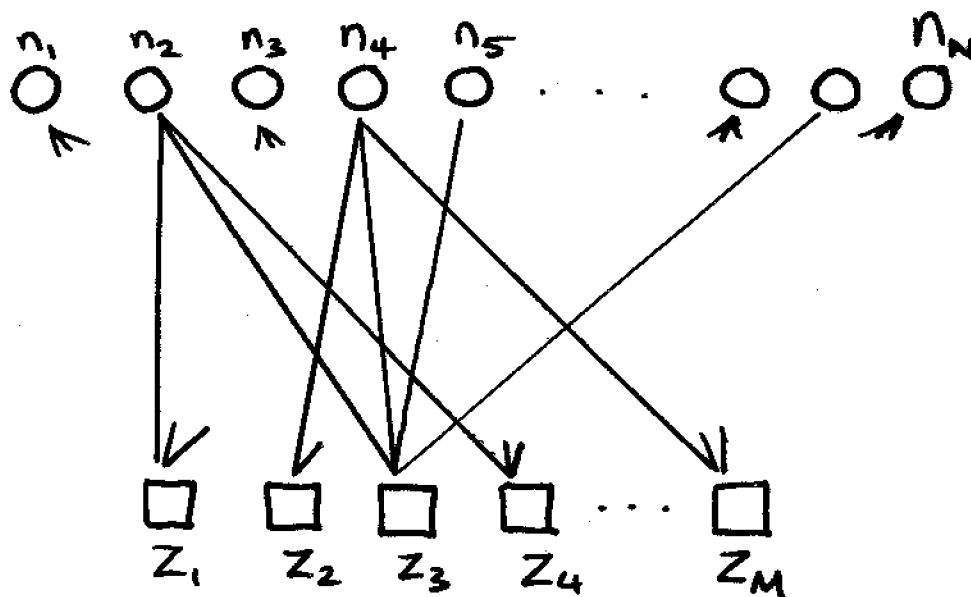
- sum-product algorithm



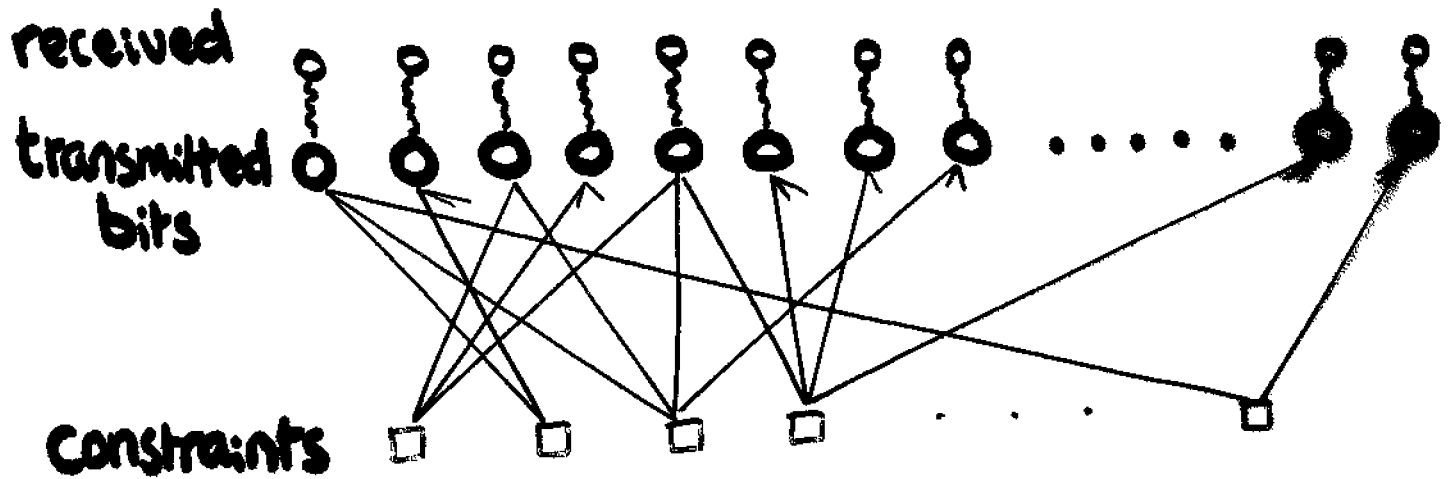
cycle:



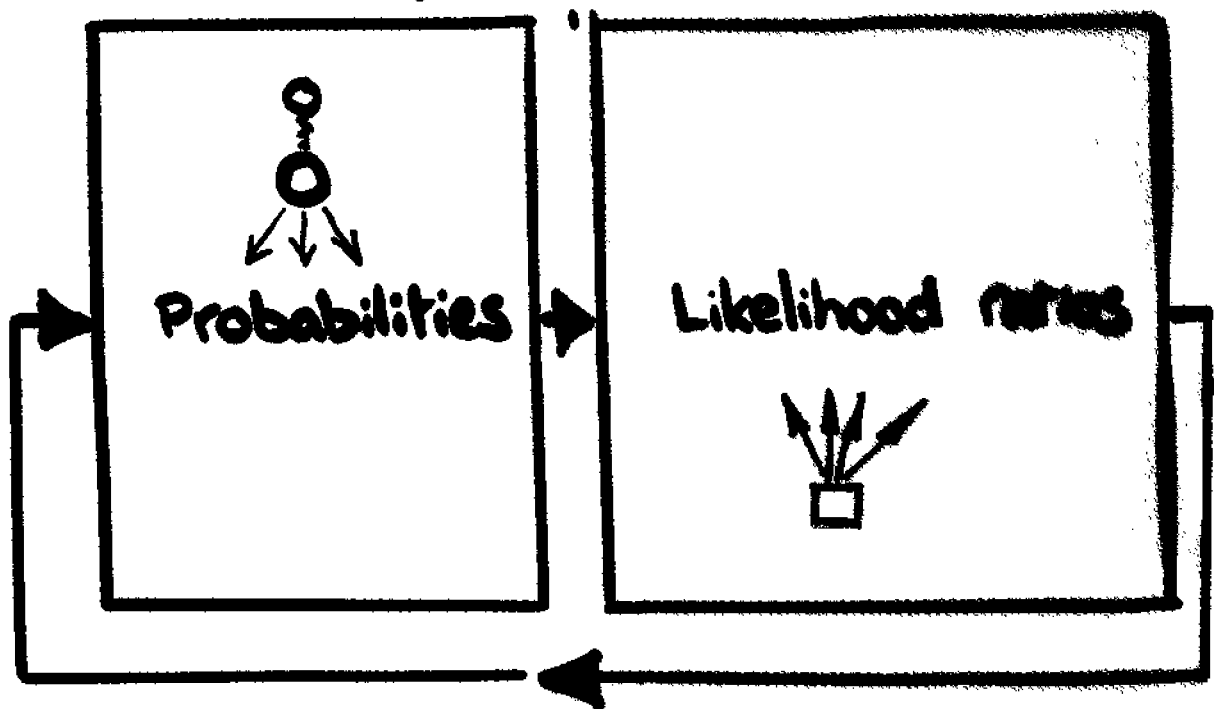
DECODING USING THE SUM-PRODUCT ALGM



How to Solve the Decoding Problem (DIFFICULT)



● sum-product algorithm



cycle
1 3 5
3

THE ENCODER

We demonstrate a large code that encodes $K = 10000$ source bits into $N = 20000$ transmitted bits.

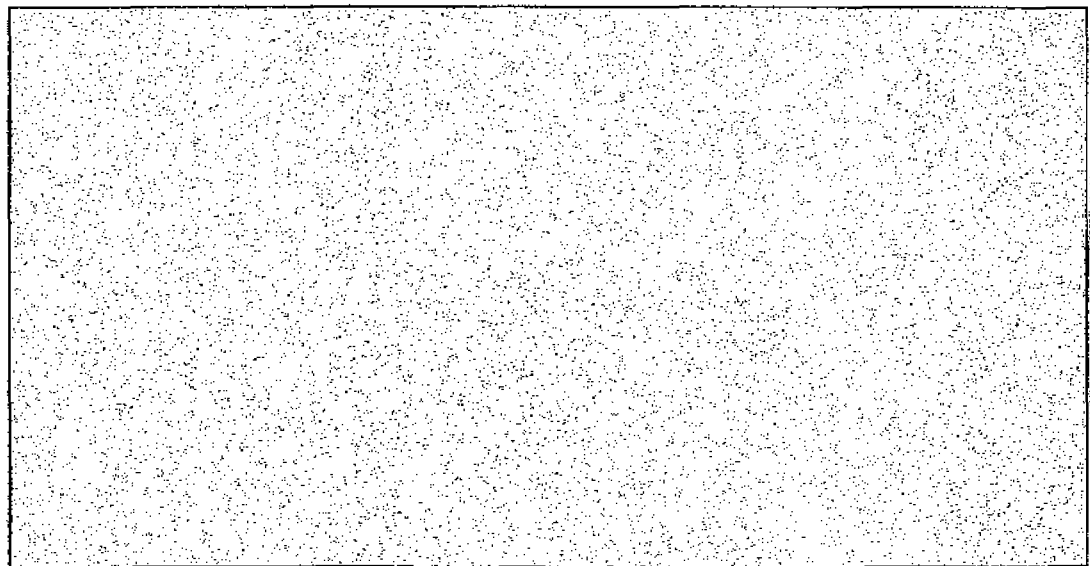
Each parity bit depends on about 5000 source bits.

The encoder is derived from a very sparse 10000×20000 matrix $\mathbf{H}$ with three 1s per column.

TRANSMITTED:

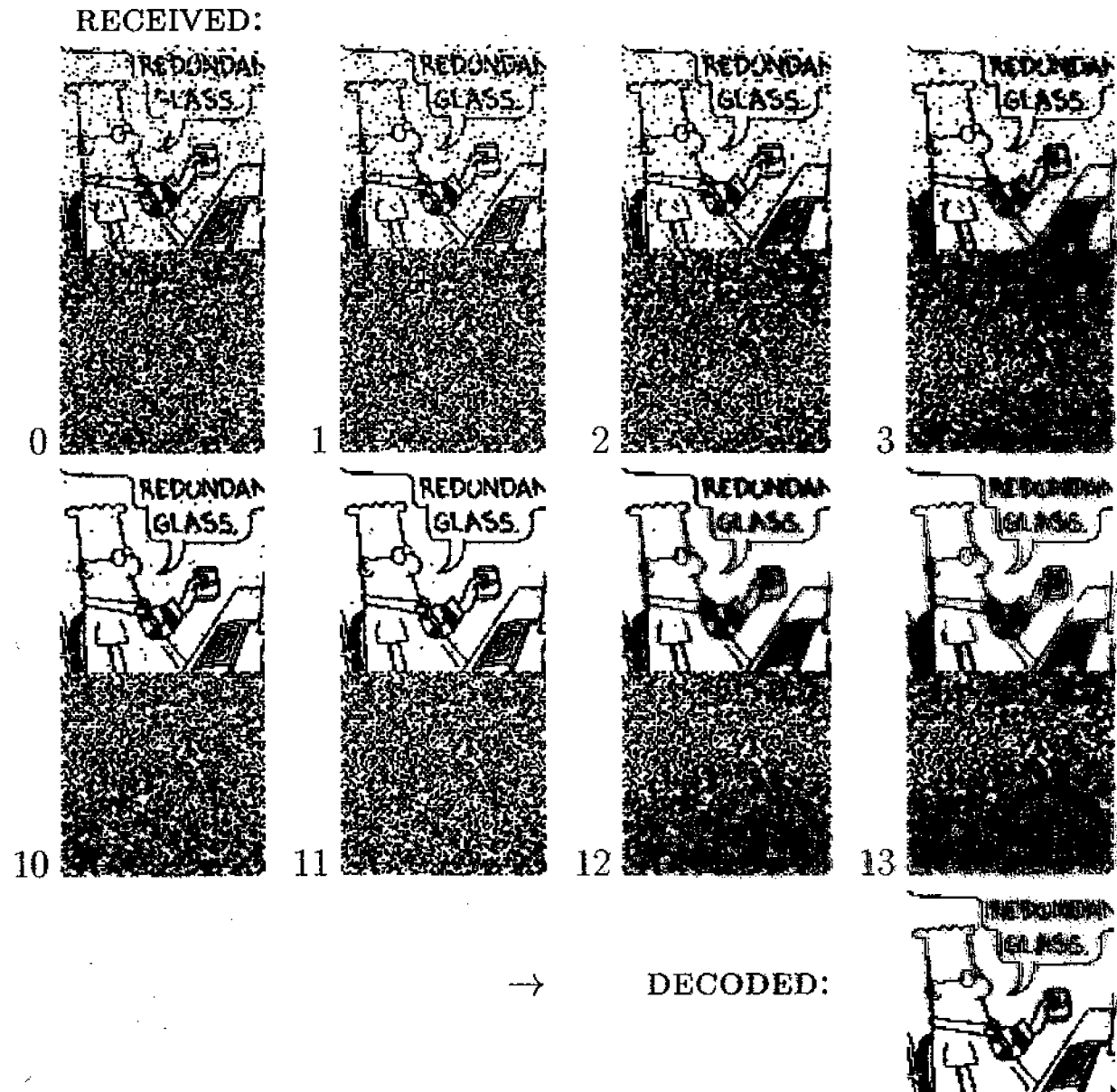


$\mathbf{H} =$



Iterative decoding

After the transmission is sent over a channel with noise level $f = 7.5\%$:



This final decoding is error free.

In the case of an unusually noisy transmission, the decoding algorithm fails to find a valid decoding. For this code and a channel with $f = 7.5\%$, such failures happen about once in every 100,000 transmissions.

ERRORS MADE BY ^{Gallager} ~~LDPC~~ CODES

Each iteration the best guess is checked — if $H\hat{n} = \underline{z}$, halt.

Two potential failure modes:

1) Undetected errors

— when decoder halts in a nearby ~~codeword~~.

2) Detected errors

— decoder reaches some max. number of iterations.

ALL* ERRORS ARE DETECTED ERRORS.

^{Gallager}

~~LDPC~~ codes do not have low-weight ~~codewords~~.

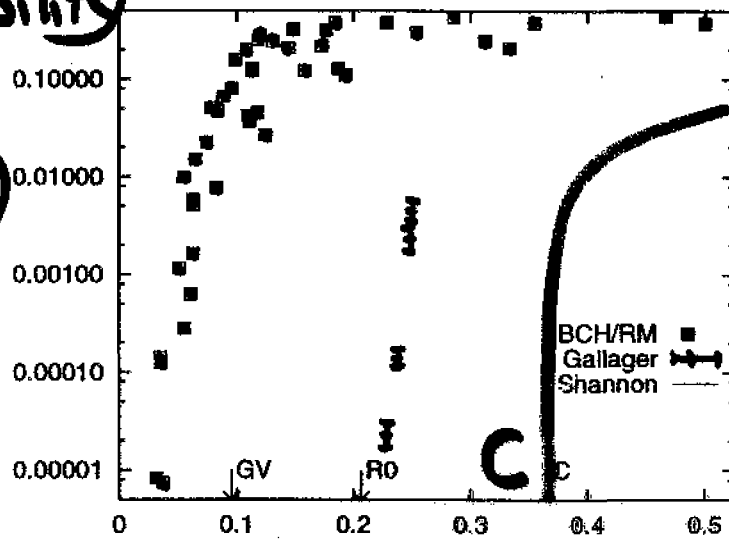
* in 10^8 blocks of experiments, for all codes with $N > 400$, $R \in (\frac{1}{4}, \frac{2}{3})$

Block lengths $N \approx 13,000$

Decoder
error
probability
(log
scale)

CHAPTER 7 — ERROR CORRECTING CODES & REAL CHANNELS

B.S.C. $f_n = 0.16$

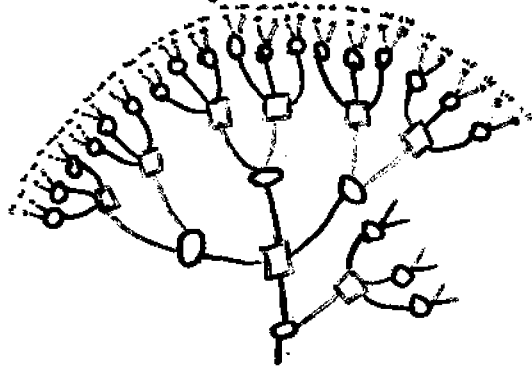


THEORETICAL QUESTIONS

- How well would the optimal decoder work?

2. What are the code's distance properties?

- What happens when we run sum-product on an infinite tree?



& Are finite trees related?
with cycles

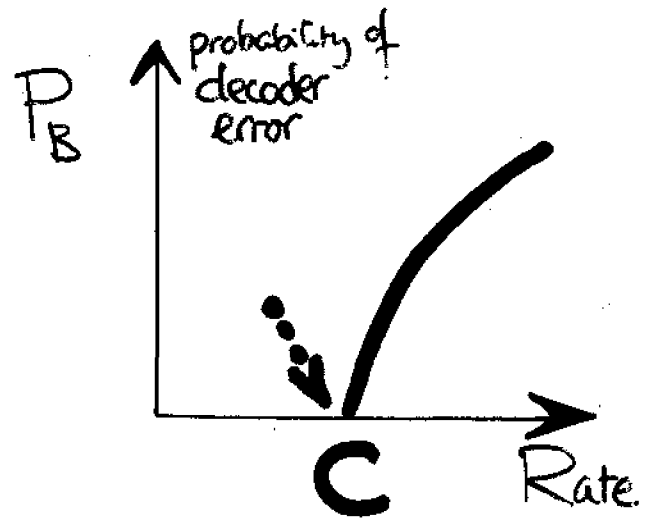
Finding optimal decoder performance

- Typical set method
- Gallager's method
- Replica method

Code families

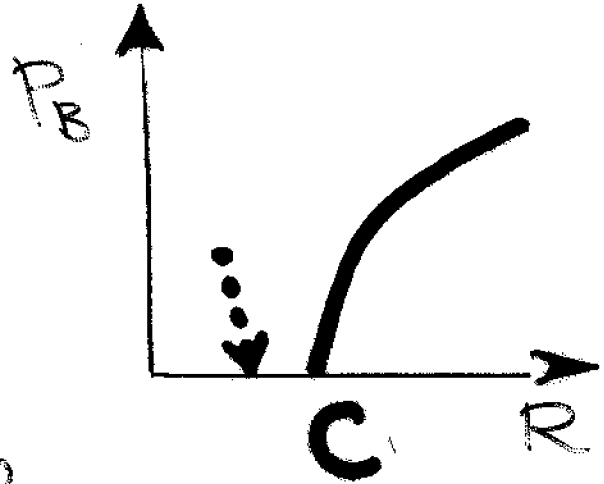
Very Good CODES

can achieve
 $P_B \rightarrow 0$
 as $R \rightarrow C$



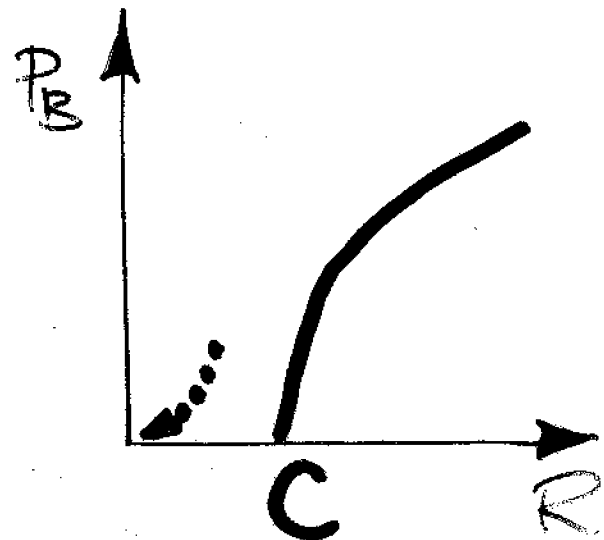
Good CODES

can achieve
 $P_B \rightarrow 0$
 at some $R > 0$



BAD CODES

only achieve
 $P_B \rightarrow 0$
 as $R \rightarrow 0$



Codes have Good distance

$$\text{if } \frac{d}{N} \rightarrow \text{const.} \quad \text{as } N \rightarrow \infty$$

Codes have Very Good distance

$$\text{if } \frac{d}{N} \rightarrow \frac{d_{cv}}{N}$$

$$H_2\left(\frac{d_{cv}}{N}\right) = 1 - R$$

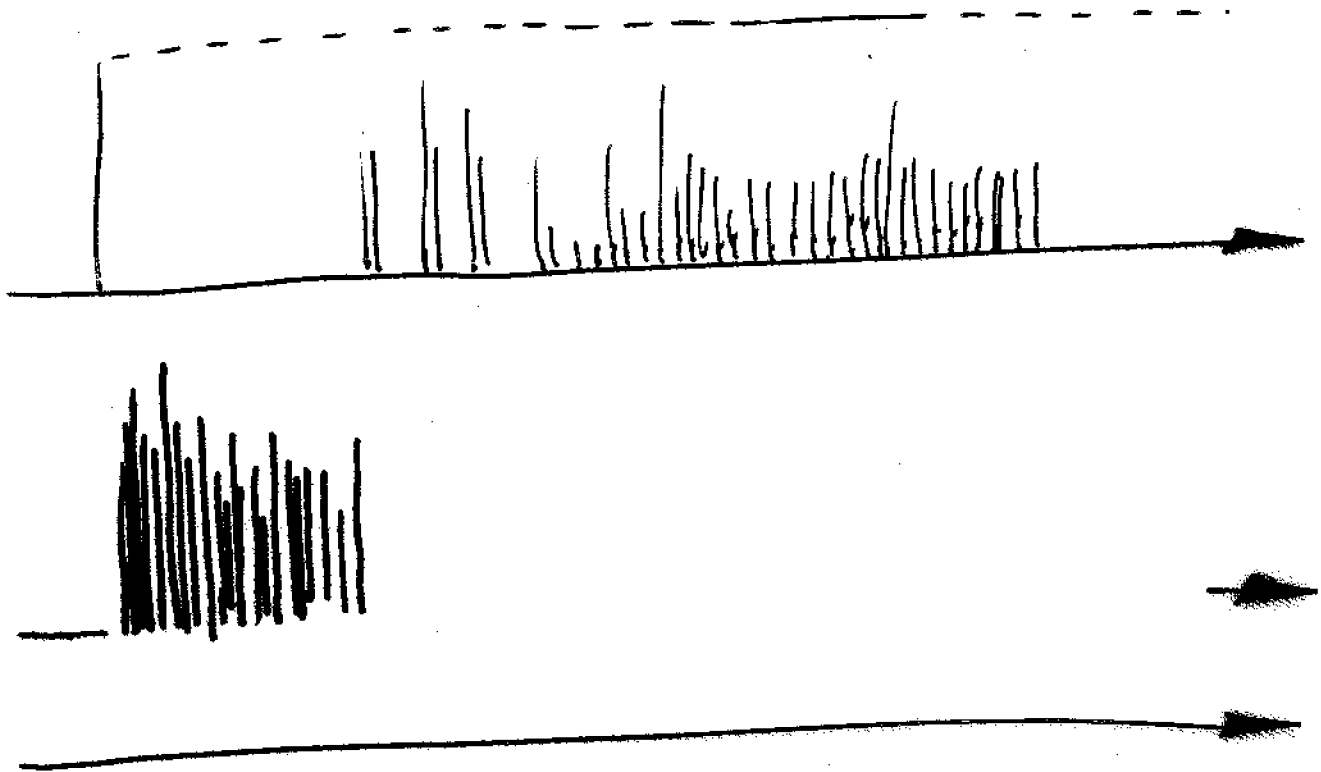
Codes have Bad distance

$$\text{if } \frac{d}{N} \rightarrow 0$$

& very bad distance

$$\text{if } d = \text{const.}$$

Good codes vs. bad codes



Low-density Generator-Matrix Codes are bad codes

$$\underline{t} = \underline{C}^T \underline{s}$$

$$\underline{C}^T = \begin{array}{|c|} \hline \text{ } \\ \hline \end{array}$$

If every column has weight g ,
then $\exists$ at least K
codewords with weight g ,

and

$$P(\text{block error}) \sim K \underbrace{f^{(g/2)}}$$

because $g/2$ flips
can cause confusion
about one bit.

THEORY

Gallager codes with fixed $t^j \geq 3$
are GOOD, and have
GOOD DISTANCE.

Gallager 1962
Mackay 1999

15
25

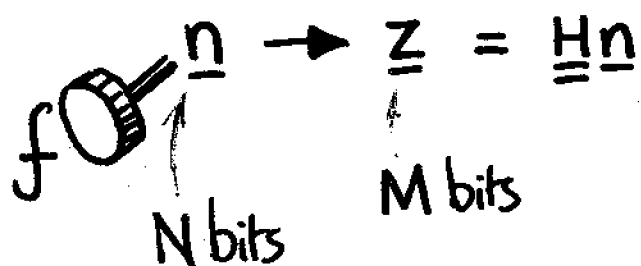
As t^j increases*, Gallager codes
become VERY GOOD*, and have
VERY GOOD DISTANCE.

* $\left(\frac{t}{M}\right)$ still vanishing

* for a wide range of
channels with and without
memory.

Mackay 1999

Upper bound on Optimal Decoder performance



$$R = 1 - \frac{M}{N}$$

Perfect decoding implies no uncertainty:

$$H(\underline{n}|\underline{z}) = 0.$$

$$\begin{aligned} H(\underline{n}) - H(\underline{n}|\underline{z}) \\ = H(\underline{z}) - H(\underline{z}|\underline{n}) \end{aligned}$$

Mutual information identity

$$\underline{n} \rightarrow \underline{z} \text{ Deterministic} \Rightarrow H(\underline{z}|\underline{n}) = 0$$

$\Rightarrow$ Perfect decoding implies

$$H(\underline{n}) = H(\underline{z})$$

$\nwarrow$ $N H_2(f)$ $\nwarrow$ $H(z_1) + H(z_2|z_1) + H(z_3|z_1, z_2) \dots$

$$\begin{aligned} &\leq H(z_1) + H(z_2) + H(z_3) \dots \\ &= M H_2(p_z) \end{aligned}$$

$\uparrow$
probability that a syndrome bit is 1.

Because row-weights are finite, $p_z < \frac{1}{2}$

$$\text{So } H(\underline{z}) < M \text{ and } R \rightarrow \left(1 - \frac{M}{N}\right) < \left(1 - H_2(f)\right)$$

Conclusion

of upper bound argument

No codes based on finite-degree graphs can reach the Shannon limit.

The minimum distance 'd' of a code is the smallest Hamming distance between two codewords.

eg (7,4) Hamming Code
has $d=3$.

Why distance?

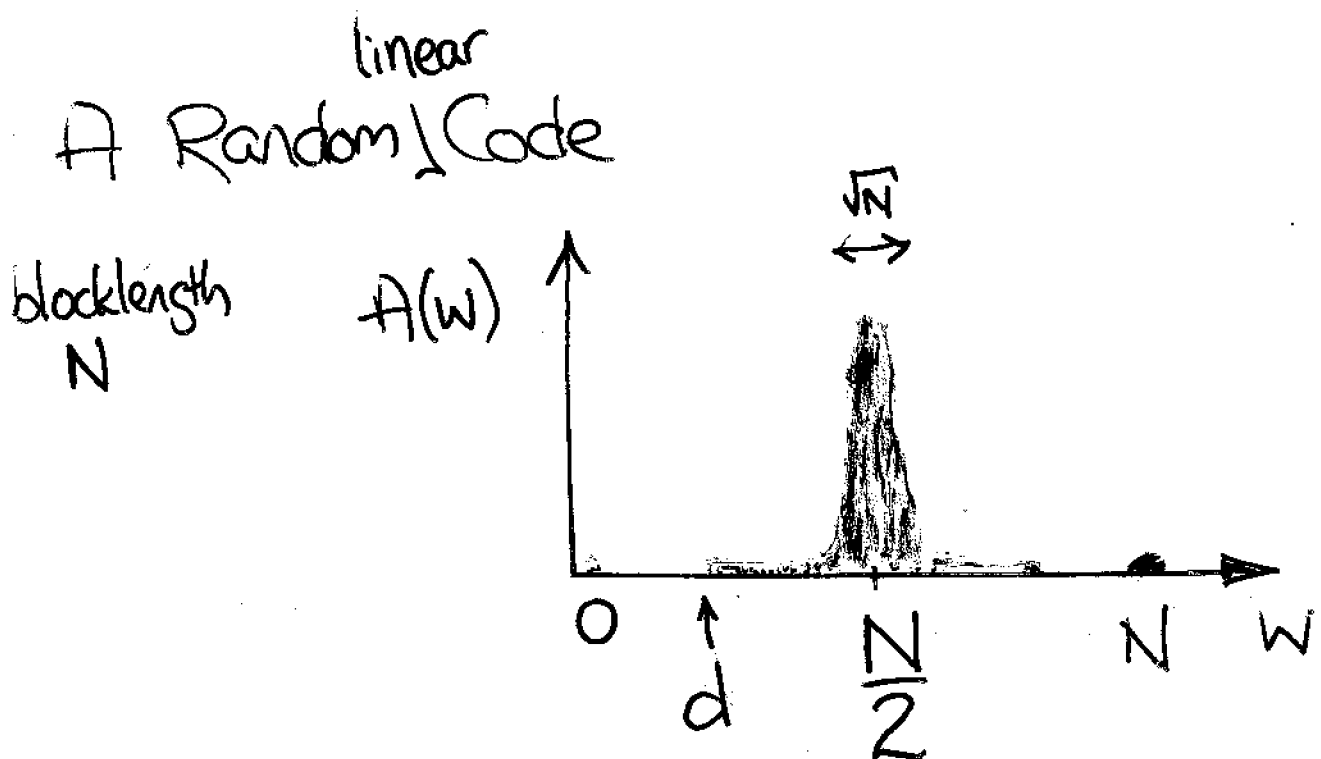
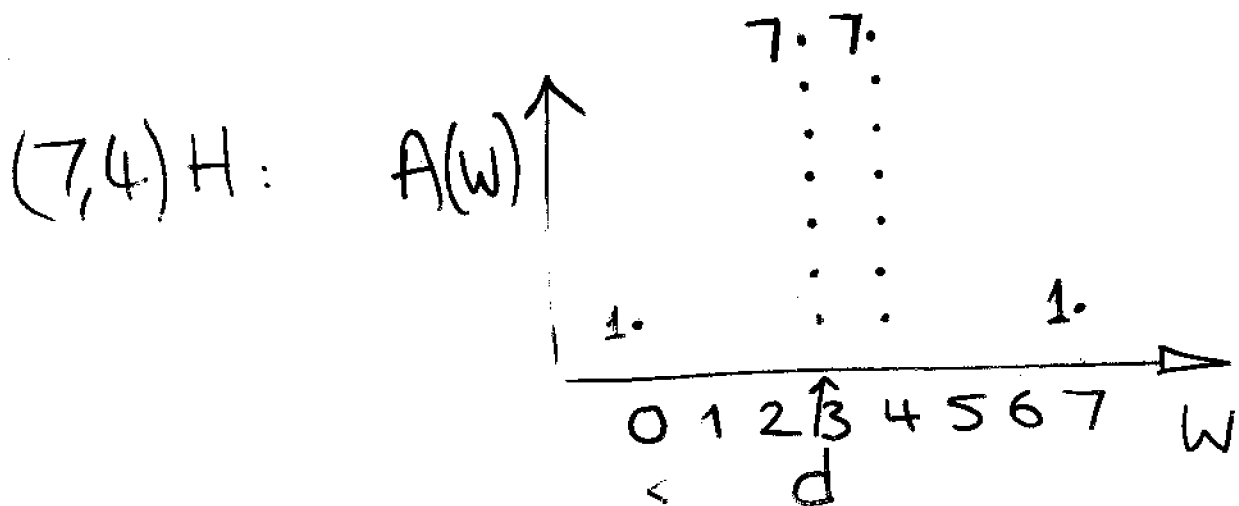
The optimal decoder can guarantee to correct up to $t = \left\lfloor \frac{d-1}{2} \right\rfloor$ errors

Distance isn't everything!

N The optimal decoder of a good code can correct many more than $d/2$ errors, with probability $\rightarrow 1$

The weight enumerator function of a ^{linear} code $A(w)$

counts how many codewords have weight w .



Optimal decoder performance
depends only on $A(w)$

example - Random linear code

$$\underline{H} = \begin{array}{|c|} \hline 1011010001 \dots \\ \hline \end{array} \quad \begin{array}{c} M \\ N \end{array} \quad R \doteq 1 - \frac{M}{N}$$

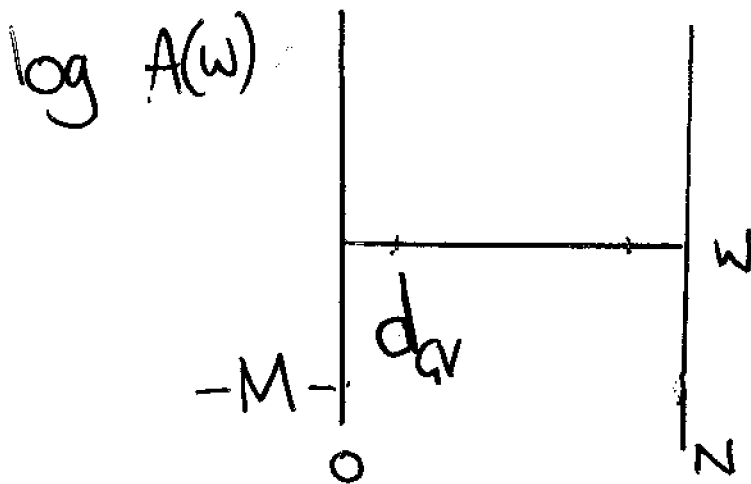
$$A(w) = \sum_{\underline{t}: \text{weight}(\underline{t})=w} \delta(\underline{H}\underline{t} = \underline{0})$$

$$A(w) = \sum_{\underline{t}: w} \delta(\underline{H}\underline{t} = \underline{0})$$

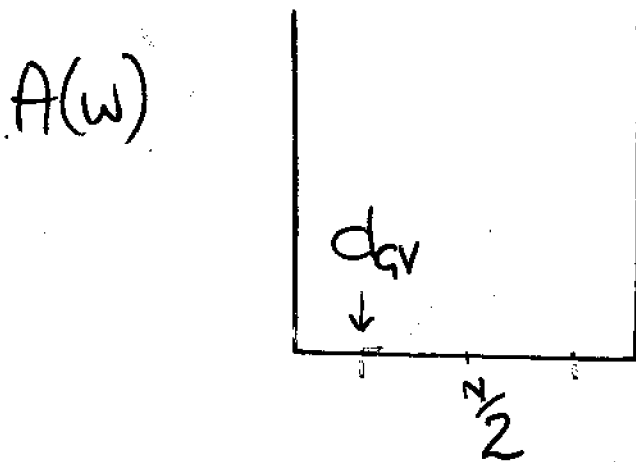
$$= \binom{N}{w} \left(\frac{1}{2}\right)^M$$

$$A(w) = \binom{N}{w} 2^{-M}$$

$$\log A(w) \approx N H_2\left(\frac{w}{N}\right) - M$$



Gilbert-
Varshamov
distance
 $d_{GV}(R, N)$



$$H_2\left(\frac{d_{GV}}{N}\right) = 1 - R$$

Typical set decoder

Given a channel model, define
typical set T to be
those with typical probability.

For BSC, $T \approx 2^{nH_2(p)}$

$$\underline{Hn} = \underline{Z}$$

The typical set decoder guesses

$$\hat{n} \quad \text{if } \exists \text{ unique } \hat{n} \in T \\ \text{s.t. } \underline{Hn} = \underline{Z}$$

otherwise it declares an error.

Probability of error of Typical Set Decoder for Random Linear Codes

$$P_{TS} = P(\underline{n} \text{ is not typical}) \xrightarrow{\text{for large } N} 0$$

$$+ P(\text{another typical } \hat{\underline{n}} \text{ satisfies } \underline{H}(\underline{n} - \hat{\underline{n}}) = \underline{0})$$

$$P_{TS} \leq \sum_{\hat{\underline{n}} \in T} \delta[\underline{H}(\underline{n} - \hat{\underline{n}}) = \underline{0}]$$

$$\langle P_{TS} \rangle \leq \left\langle \sum_{\hat{\underline{n}} \in T} \delta[\underline{H}(\underline{n} - \hat{\underline{n}}) = \underline{0}] \right\rangle$$

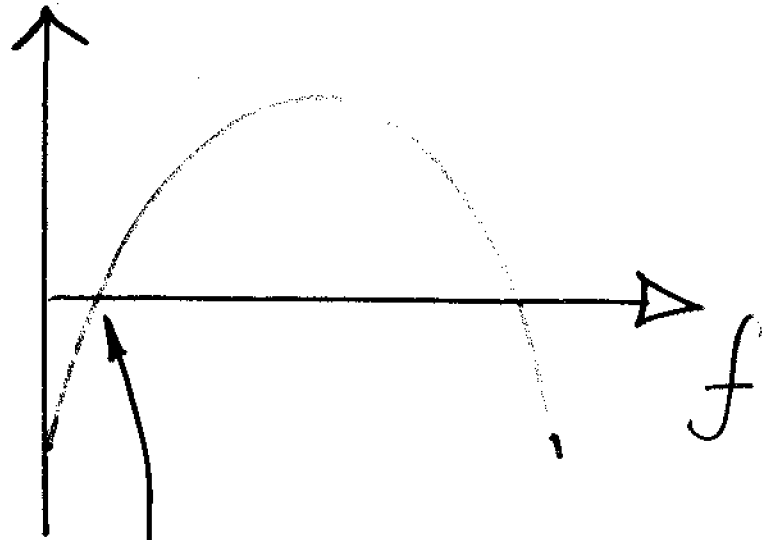
Average
over
linear
codes

$$= |T| P[(\underline{n} - \hat{\underline{n}}) \text{ is a codeword}]$$

$$= 2^{N H_2(f)}$$

$$2^{-M}$$

$$\log \langle P_{TS} \rangle \leq N H_2(f) - M$$



$$f_{\text{crit}} : H_2(f) = \frac{M}{N}$$

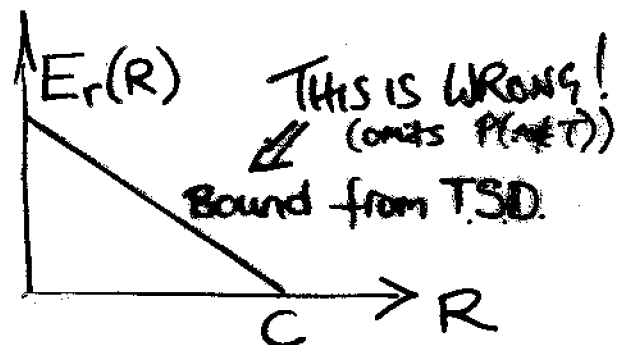
$$\rightarrow R_{\text{crit}}(f) = 1 - \frac{M}{N}$$

$$\text{Capacity} = 1 - H_2(f)$$

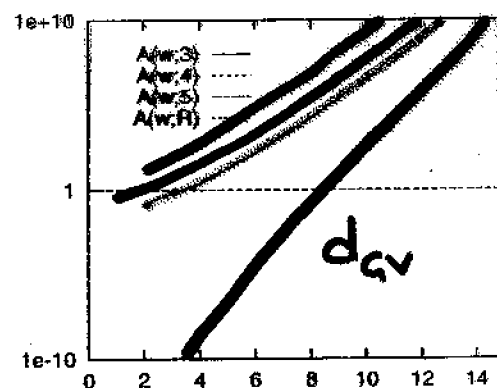
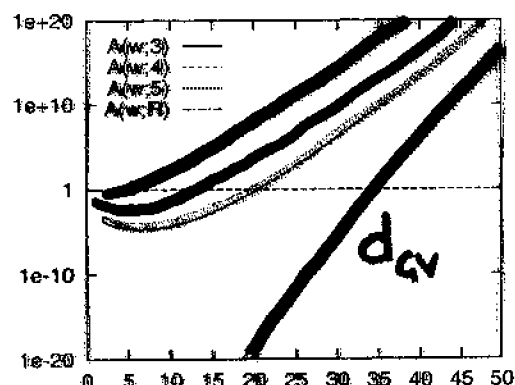
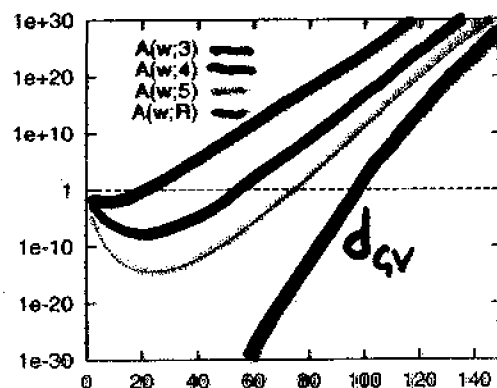
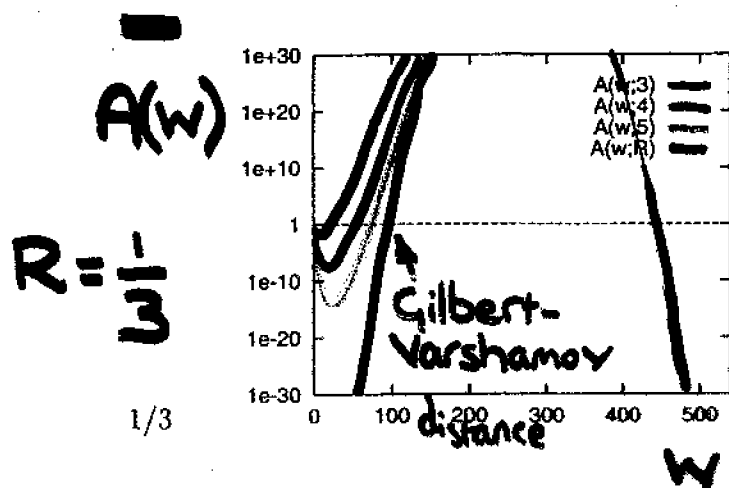
$$\langle P_{TS} \rangle \lesssim 2^{-N [C(f) - R]}$$

or
error
exponent

$e^{-N E_r(R)}$
Reliability
function



Average weight enumerator functions of random Gallager codes



— Gallager, $j=3$
 - - - $j=4$
 . . . $j=5$
 — Random linear code

$N = 540$ bits

Probability of error of Typical Set Decoder

$$P_{TS} = P(\underline{n} \notin T) + P(\underline{n} \in T, \exists \hat{\underline{n}} \in T: \hat{\underline{n}} \neq \underline{n}, \underline{H}(\underline{n} - \hat{\underline{n}}) = 0)$$

$$P_{TS} \leq P(\underline{n} \notin T) + \sum_{\hat{\underline{n}} \in T} \left[P(\underline{n}) \delta(\underline{H}(\underline{n} - \hat{\underline{n}}) = 0) \right]$$

let this vector have weight w

of typical $\hat{\underline{n}}$ s.t. $|\underline{n} - \hat{\underline{n}}| = w$

$$\langle P_{TS} \rangle \approx \sum_w g(w) P[\underline{H}\underline{\Delta} = \underline{0}]$$

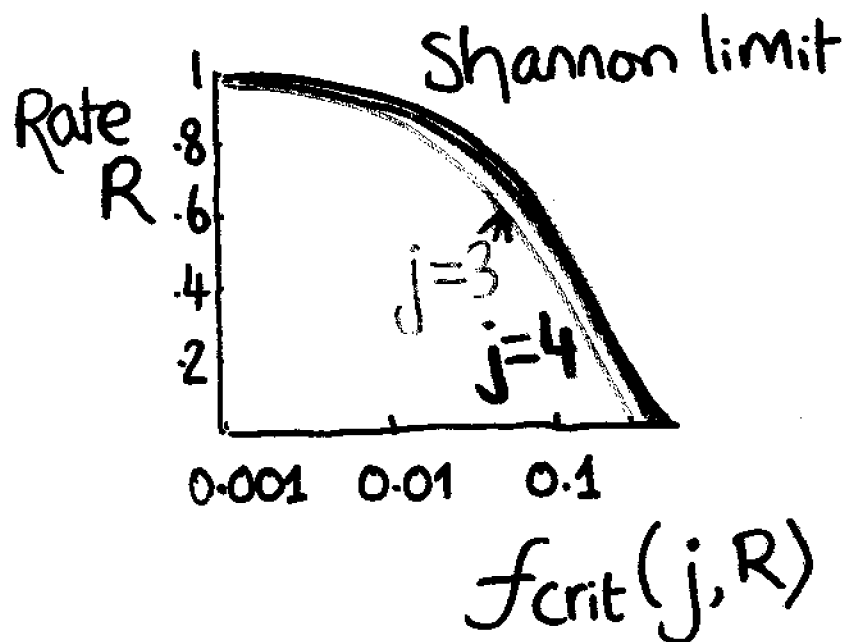
$\nearrow \frac{A(w)}{\binom{N}{w}}$

The Bottom line for given (j, k)

From $\langle A(w) \rangle$ we
can find ^{lower and upper bounds on} the threshold

$f_{\text{crit}}(j, k)$ below which $P_{\text{TS}}^{\text{error}} \rightarrow 0$

Lower
bounds
for
ensemble M



Aside::

Compare

$$R = 1 - H_2\left(\frac{d_{av}}{N}\right)$$

With the Shannon limit

$$C = 1 - H_2(f)$$

Conclusion:

Random linear codes
can cope with noise levels f
up to $f_{\max} = \frac{d_{av}}{N}$

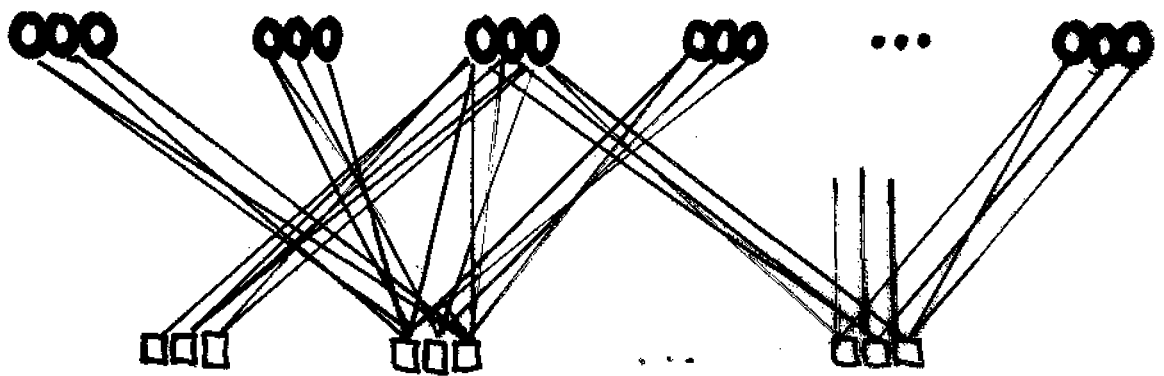
Whereas a bounded-distance decoder
can only cope with
 $f_{\text{bdd}} = \frac{d/2}{N}$

Other sparse-graph codes

- Codes over $\mathbb{GF}(q)$
- Irregular constructions
- Graphs with STATE VARIABLES
 - Turbo codes
 - Repeat-accumulate codes
- Graphs with more complex constraints
 - Tanner codes
- MN codes
 - nonlinear codes using source-redundancy

IMPROVING GALLAGER CODES I

- Clump bits together and track correlations during decoding



(Davey and MacKay)

Gallager codes over $GF(q)$

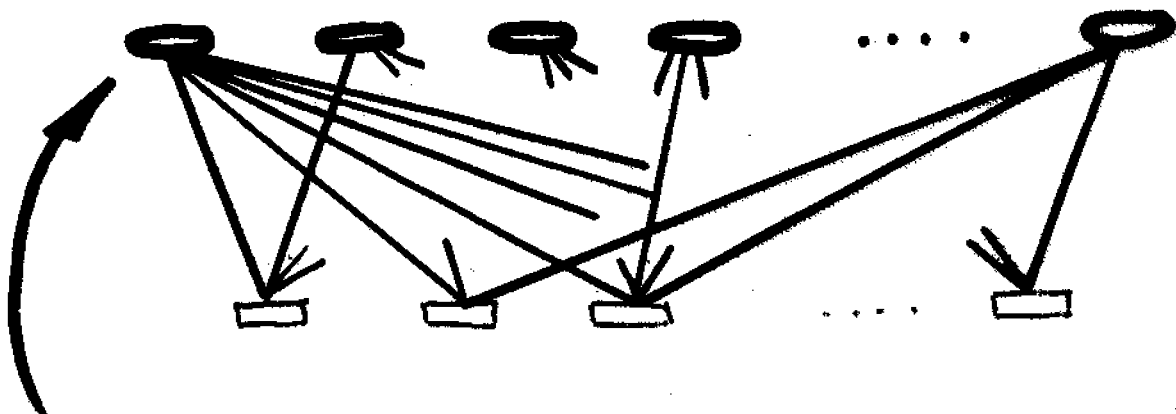
IMPROVING GALLAGER CODES

II

- Make graph irregular

(Luby, Mitzenmacher, Shokrollahi, &
Spielman; ;

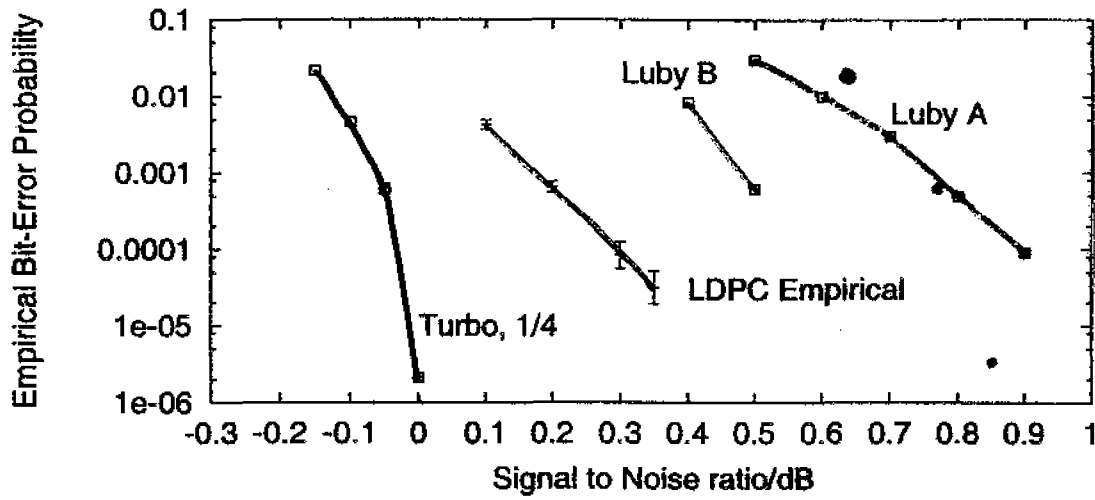
Davey and Mackay)



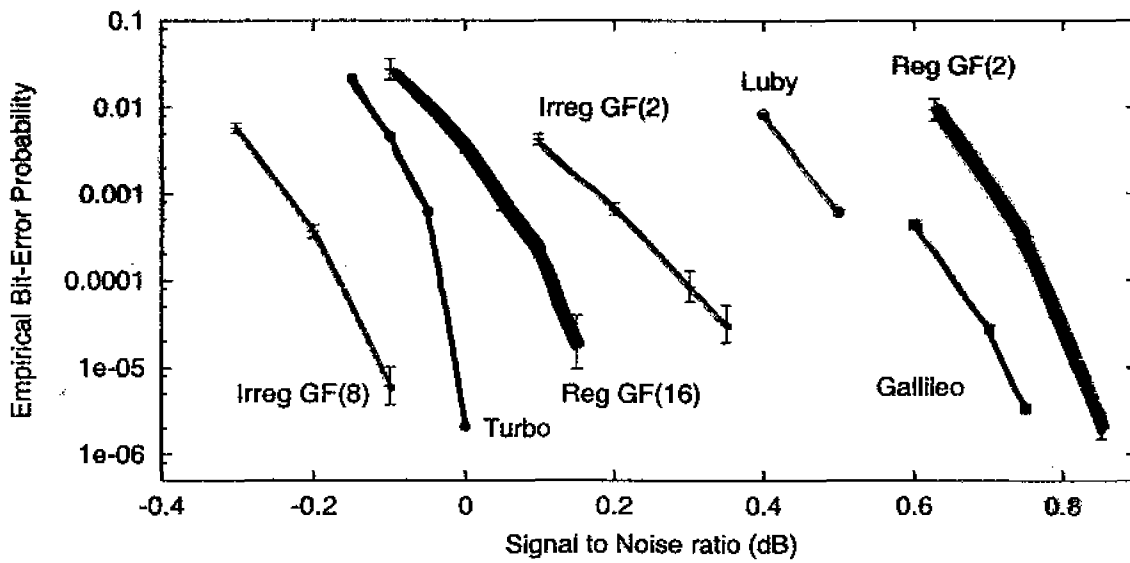
a privileged
bit participates
in many constraints

1999: Richardson, Shokrollahi & Urbanke

IRREGULAR BINARY GALLAGER CODES



$R = 1/4$

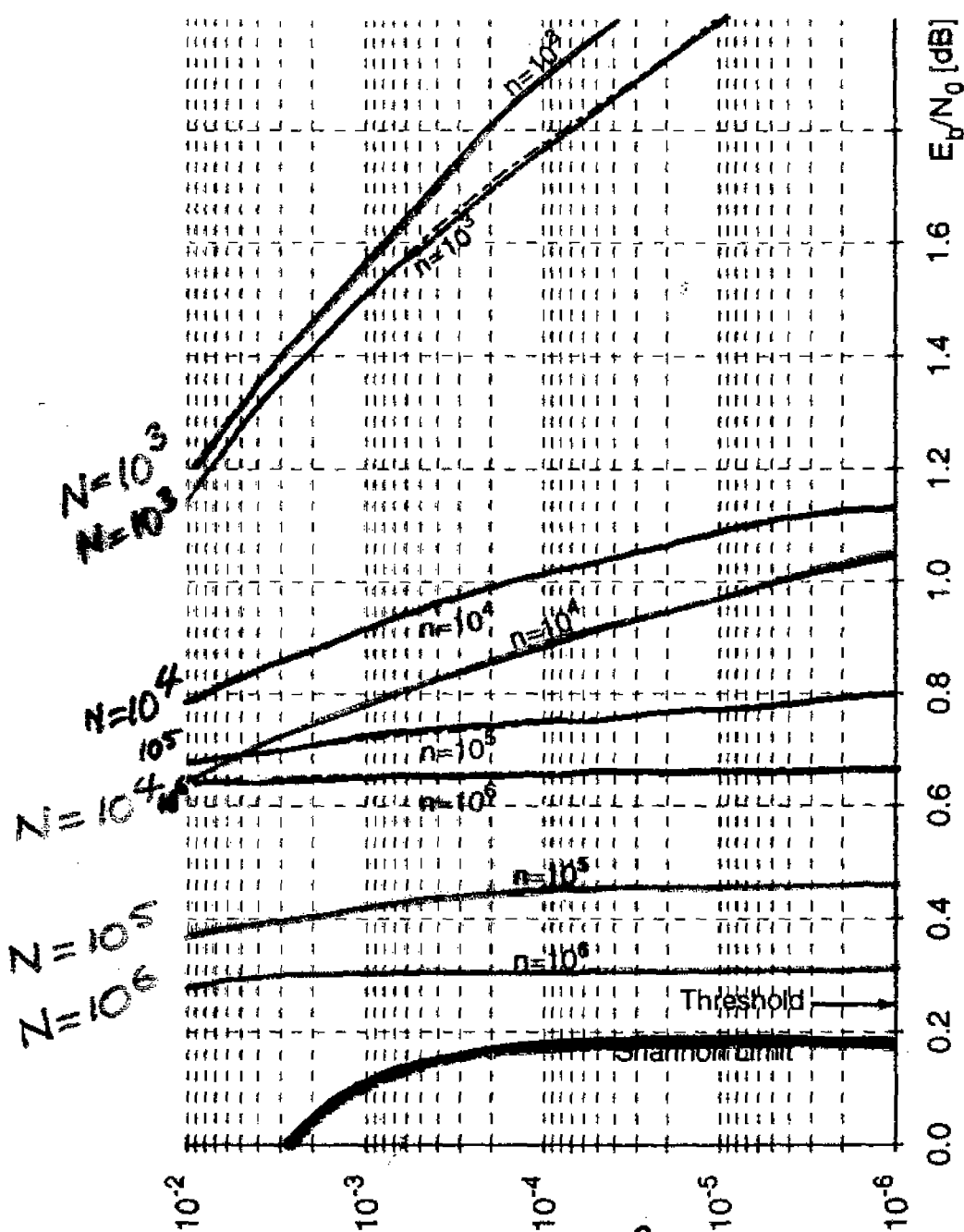


bit error
probability

(Rate $\frac{1}{2}$)

— IRREGULAR
GALLAGER
CODES

— TURBO CODES



E_b/N_0 [dB]

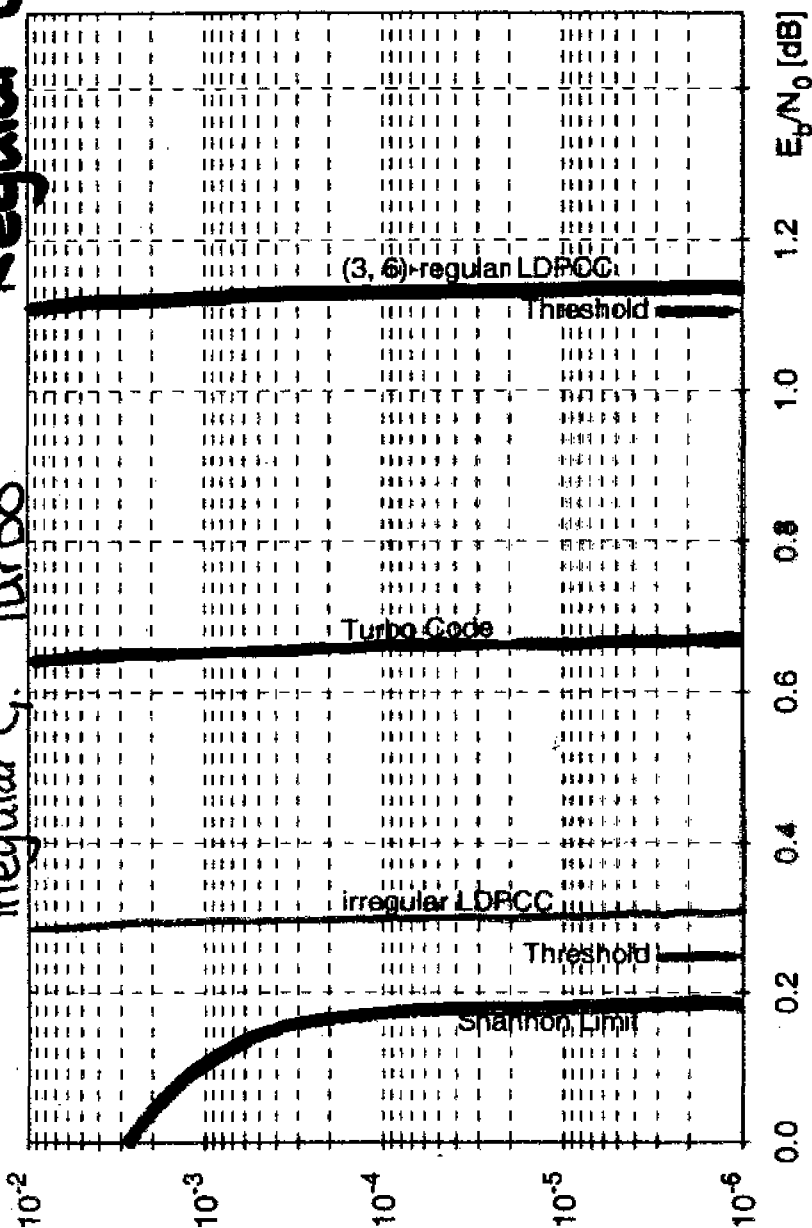
σ

P_b

Richardson, Shokrollahi and Urbanke

Regular Gallager

Irregular LDPC



$(R = 1/2)$
 $(N = 10^6)$

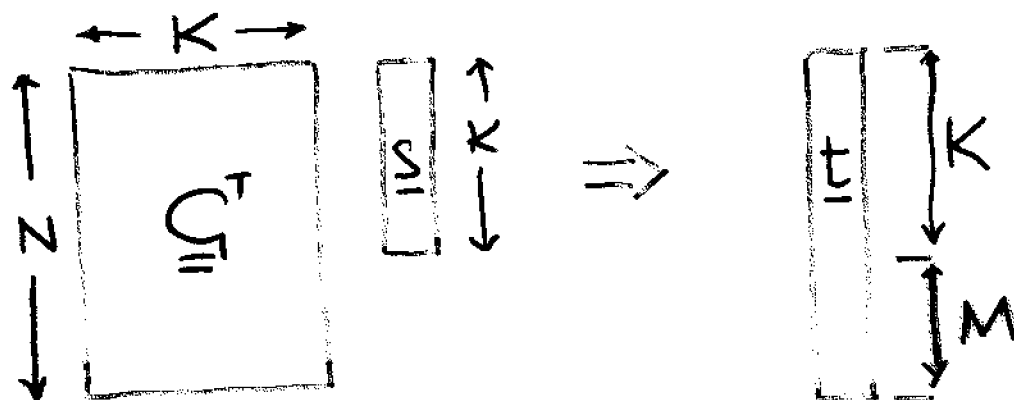
E_b/N_0 [dB]	0.0	0.2	0.4	0.6	0.8	1.0	1.2
σ	0.977	0.955	0.933	0.912	0.891	0.871	0.851

P_b	0.159	0.153	0.147	0.142	0.136	0.131	0.125
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Richardson, Shokrollahi and Urbanke

MN CODES

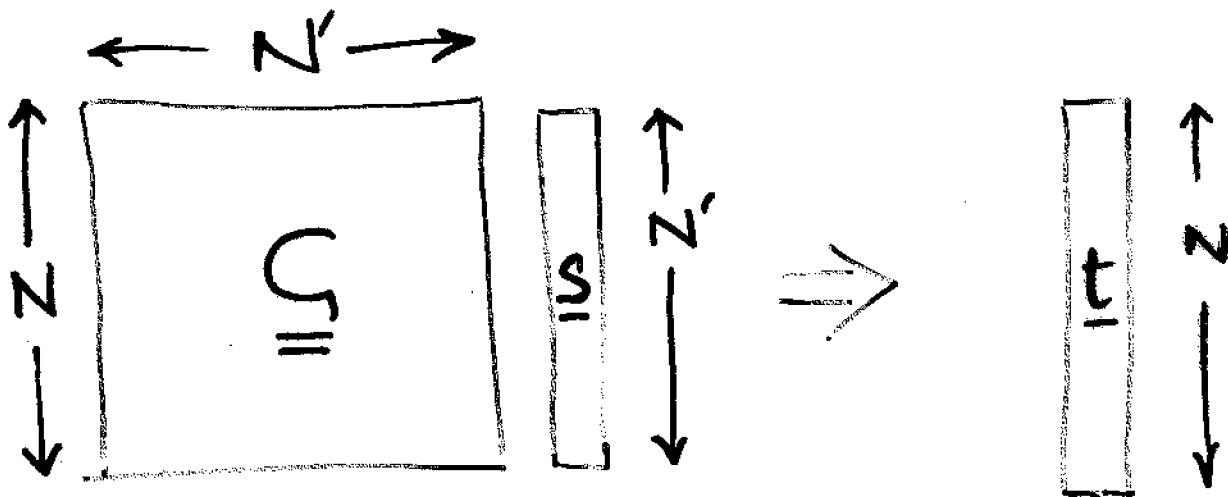
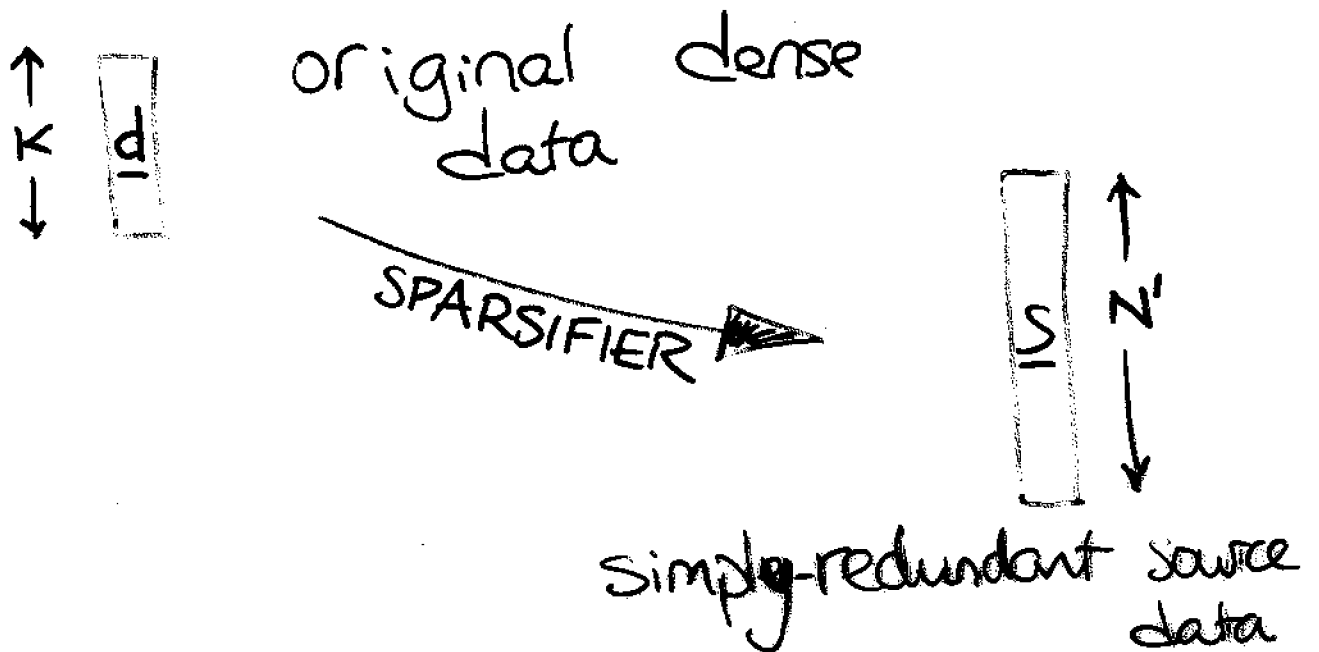
Ordinary linear codes
add redundancy to
arbitrary source data
by appending parity bits.



Idea: instead, make
redundant source data,
and encode by multiplying
by a matrix G
which mixes the source bits.

MN CODE

Idea:



These are non-linear codes.

MN CODE DECODING PROBLEM

Instead of

$$\begin{bmatrix} \underline{S} \end{bmatrix} + \begin{bmatrix} \underline{n} \end{bmatrix} = \begin{bmatrix} \underline{r} \end{bmatrix}$$

↑ ↑
DENSE SPARSE

INFER
S & n

We have

$$\begin{bmatrix} \underline{S} \end{bmatrix} + \begin{bmatrix} \underline{n} \end{bmatrix} = \begin{bmatrix} \underline{r} \end{bmatrix}$$

↑ ↑
SPARSE SPARSE

INFER
S & n

MN CODE DETAILS

Define $\underline{\underline{C}} = \underline{\underline{C}}_n^{-1} \underline{\underline{C}}_s$

$\underline{\underline{C}}_n$ & $\underline{\underline{C}}_s$ are VERY SPARSE matrices

Then

$$\underline{\underline{C}} \underline{s} + \underline{n} = \underline{r}$$

$\Rightarrow$

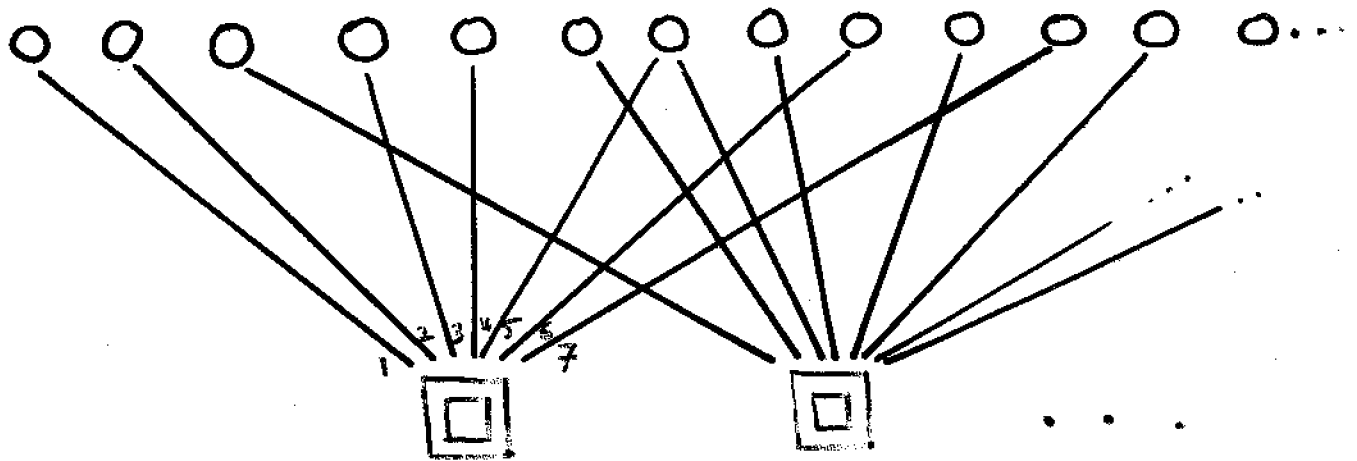
$$\begin{bmatrix} \underline{\underline{C}}_s & \underline{\underline{C}}_n \end{bmatrix} \begin{bmatrix} \underline{s} \\ \underline{n} \end{bmatrix} = \underline{r}$$

VERY SPARSE matrix

SPARSE vector

[c.f. Kanter, Saad, Kabashima et al]

TANNER CODES



Complex Constraints:

eg these seven bits are a
codeword of $(7,4)_H$

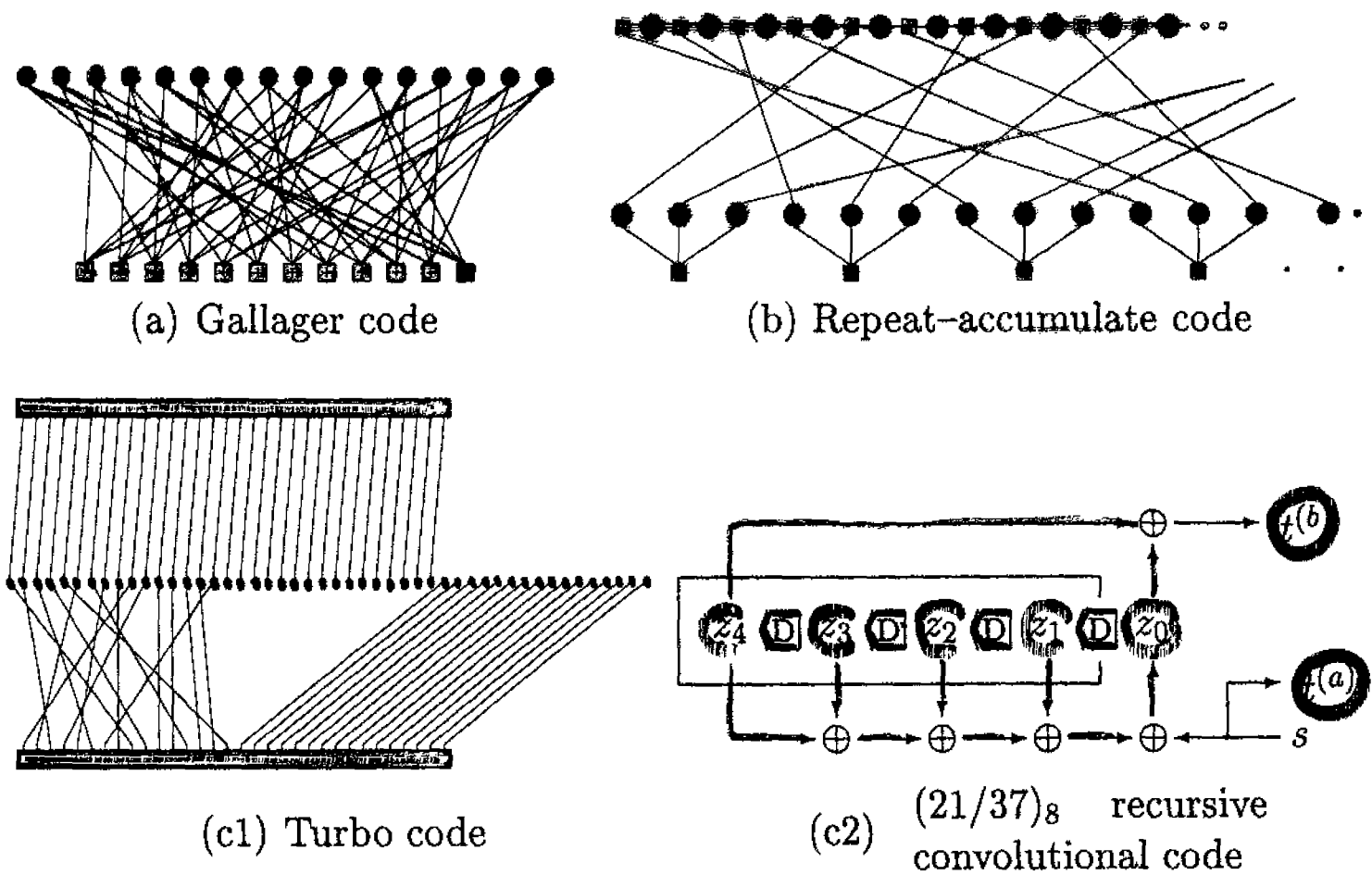
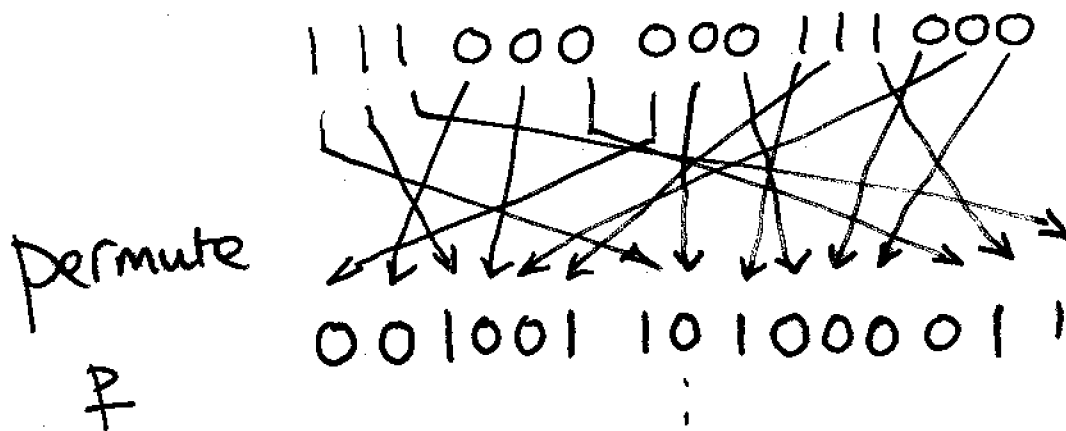


Figure 1. Graphs of three sparse graph codes.

Repeat-Accumulate Codes

$$S = 10010$$

repeat R_3



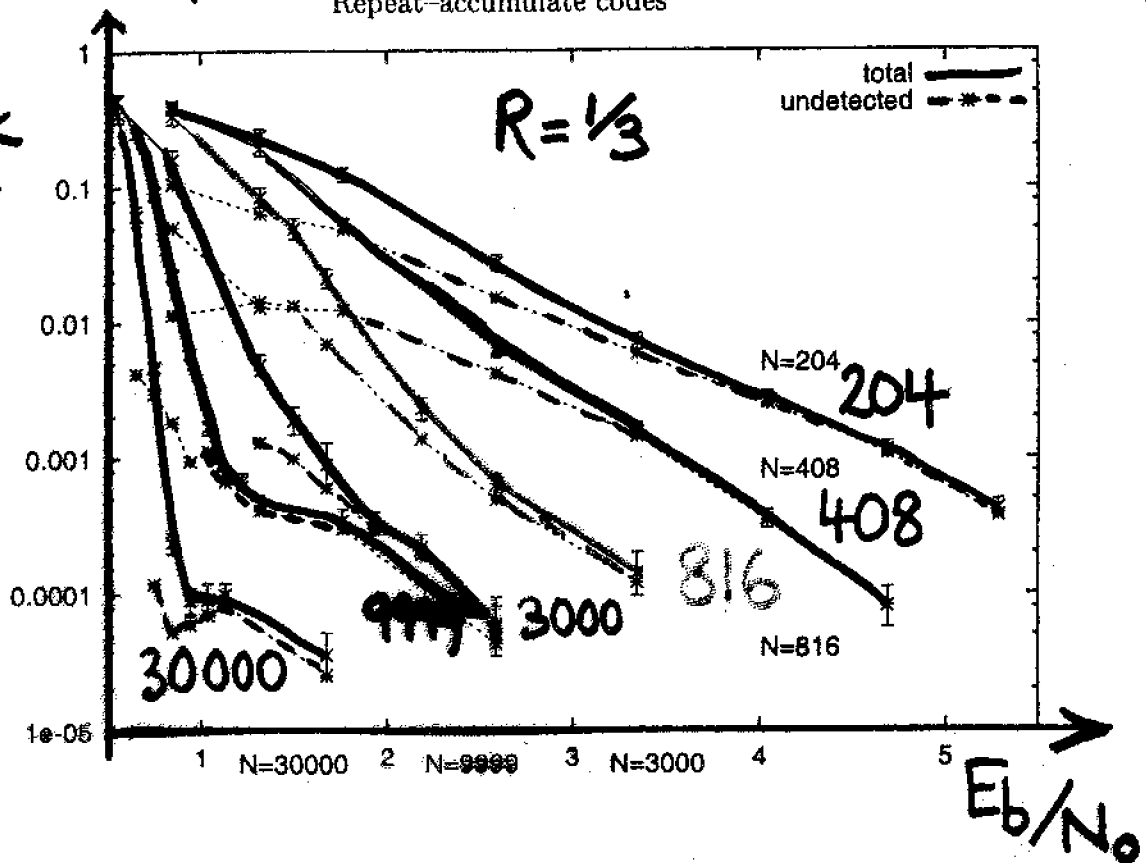
accumulate $t_n = t_{n-1} + P_n$

0011101000000010

Repeat-accumulate Codes

Repeat-accumulate codes

Block
Error
Prob.



DECODING TIMES HAVE A POWER-LAW DISTRIBUTION

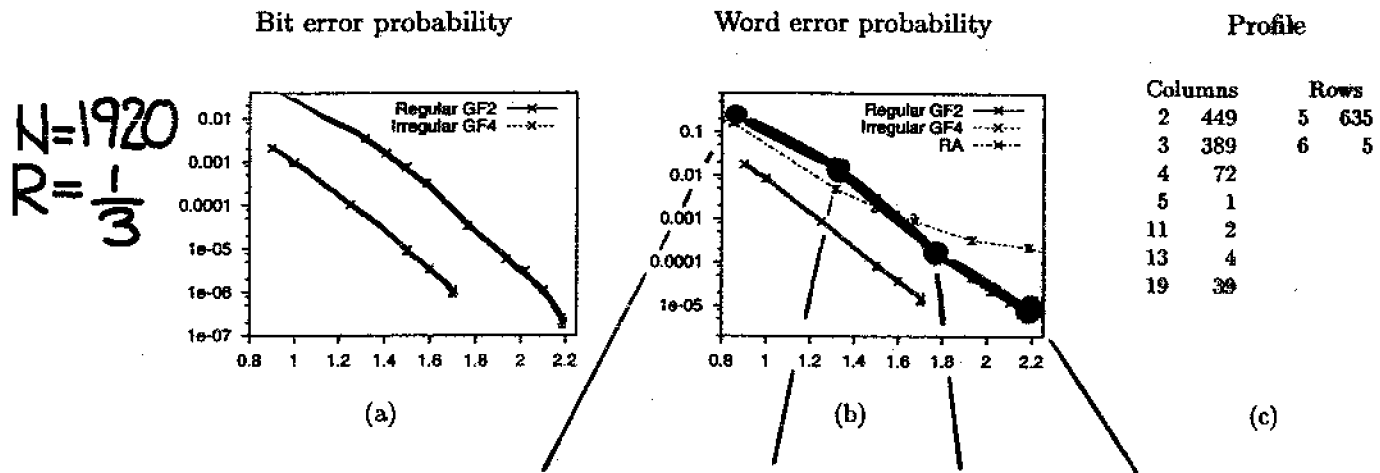


Figure 1. (a,b) Performance of Gallager codes with $N = 1920$, $R = 1/3$, as a function of E_b/N_0 . In (b) we also show the performance of a repeat-accumulate code with $N = 3000$. (c) The profile of the irregular code over GF(4).

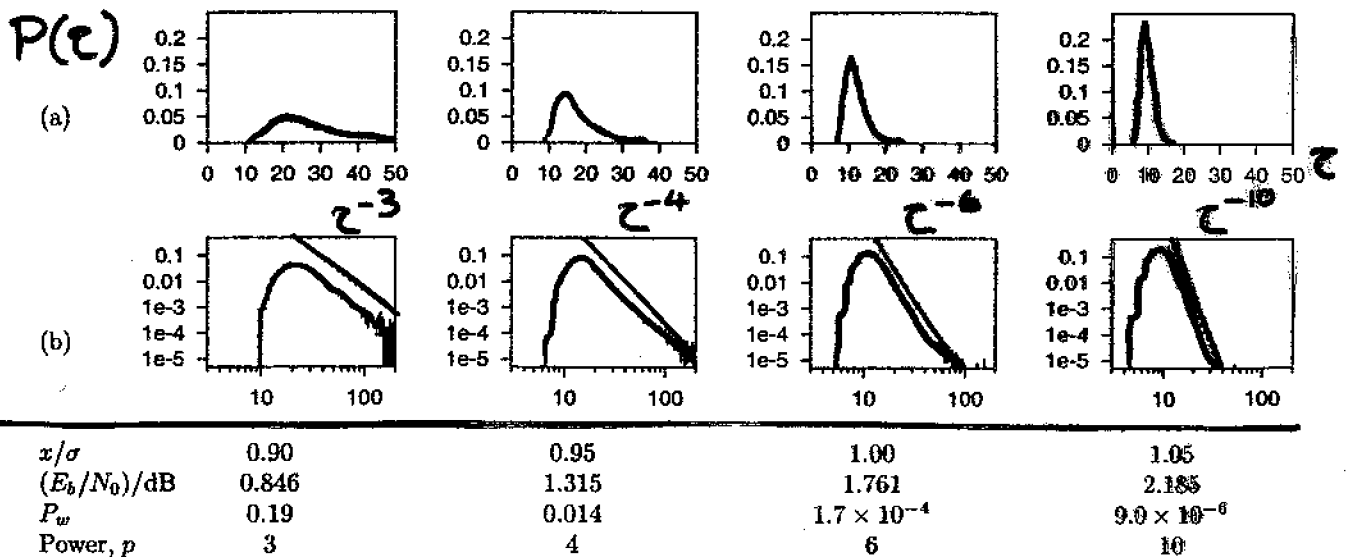


Figure 2. Histograms showing the frequency distribution of decoding times for the binary Gallager code from figure 1: (a) linear plot; (b) log-log plot. The graphs show the number of iterations taken to reach a valid decoding; the value of P_w gives the frequency with which no valid decoding was reached after 1000 iterations. The power p which gives a good fit of the power law distribution $P(\tau) \propto \tau^{-p}$ (for large τ) is also shown.

David Mackay

<http://wol.ra.phy.cam.ac.uk/>