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► **To cite this version:**

Florence Alberge. A Game-Theoretic Interpretation of Iterative Decoding System model (Bit Interleaved Coded Modulation). 26th European Signal Processing Conference (EUSIPCO), Aug 2011, Barcelona, Spain. hal-01849632

HAL Id: hal-01849632

<https://hal-centralesupelec.archives-ouvertes.fr/hal-01849632>

Submitted on 26 Jul 2018

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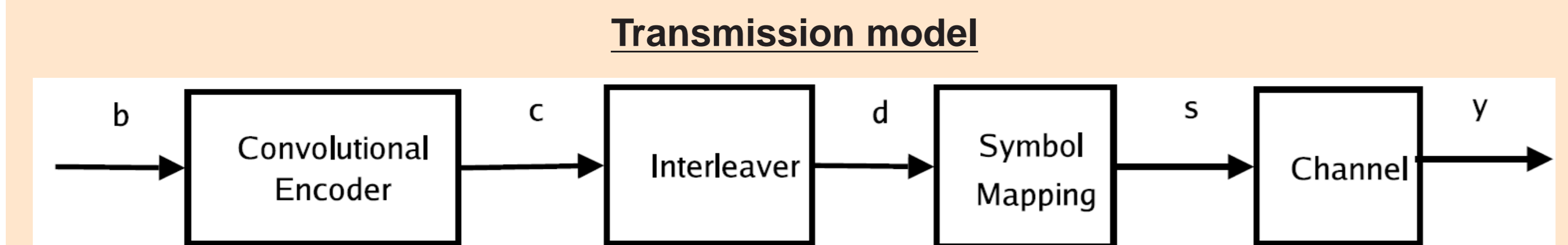
A Game-Theoretic Interpretation of Iterative Decoding

Florence Alberge

19th European Signal Processing Conference (EUSIPCO 2011)

Goal: Iterative Decoding as a distributed optimization strategy - Interpretation of turbo-like Iterative Decoding (Game) - Results on Convergence.

System model (Bit Interleaved Coded Modulation)



Noisy Memoryless Channel $y_k = h_k s_k + n_k$

$s_k = \text{Mapping}(d_{kM+1}, d_{kM+2}, \dots, d_{(k+1)M})$

n_b information bits, n encoded bits

Maximum Likelihood Decoding (MLD)

- Searching for optimal sequence of information bits $\hat{\mathbf{b}}_{MLD}$

$$\hat{\mathbf{b}}_{MLD} = \arg \max_{\mathbf{b} \in \{0,1\}^{n_b}} p(\mathbf{y} | \mathbf{b})$$

- Searching for optimal sequence of encoded/interleaved bits $\hat{\mathbf{d}}_{MLD}$

$$\hat{\mathbf{d}}_{MLD} = \arg \max_{\mathbf{d} \in \{0,1\}^n} \underbrace{p_{ch}(\mathbf{y} | \mathbf{d})}_{\text{Channel probability}} \underbrace{I_{co}(\mathbf{d})}_{\text{Indicator function}}$$

- Searching for optimal weighting $\hat{\mathbf{p}}_{MLD}$

$$\hat{\mathbf{p}}_{MLD}(\mathbf{d}) = \arg \max_{\mathbf{p} \in \mathcal{E}_s} \sum_{\mathbf{d}} I_{co}(\mathbf{d}) p_{ch}(\mathbf{y} | \mathbf{d}) p(\mathbf{d}) \quad \mathcal{E}_s : \text{fully-factorized PMFs}$$

$$\text{Solution is } \hat{\mathbf{p}}_{MLD}(\mathbf{d}) = \delta_{\hat{\mathbf{d}}_{MLD}}(\mathbf{d})$$

Implementation untractable \Rightarrow Suboptimal optimization

Suboptimal Decoding

Numerical value of $n \Rightarrow$ Solution 1: Compute bit-marginals

Interleaver \Rightarrow Solution 2: Consider separately **decoding** and **demapping**

Leads to another expression for the MLD

$$\left(\hat{\mathbf{I}}_{MLD}(\mathbf{d}), \hat{\mathbf{Q}}_{MLD}(\mathbf{d}) \right) = \arg \max_{\mathbf{l}, \mathbf{q} \in \mathcal{E}_s} \sum_{\mathbf{d}_k} \sum_{\mathbf{d}'_k} I_{co}(\mathbf{d}) \mathbf{q}(\mathbf{d}') p_{ch}(\mathbf{y} | \mathbf{d}) l(\mathbf{d})$$

with optimal solution

$$\hat{\mathbf{I}}_{MLD}(\mathbf{d}) = \hat{\mathbf{Q}}_{MLD}(\mathbf{d}) = \delta_{\hat{\mathbf{d}}_{MLD}}(\mathbf{d})$$

but still untractable...

n convenient APPROXIMATIONS: $\underbrace{C_{MLD}}_{\tilde{C}_1 \dots \tilde{C}_k \dots \tilde{C}_n}$ specific for each bit-marginal

$$\underbrace{\sum_{\mathbf{d}_k} \sum_{\mathbf{d}'_k} I_{co}(\mathbf{d}) \mathbf{q}(\mathbf{d}') p_{ch}(\mathbf{y} | \mathbf{d}) l(\mathbf{d})}_{\text{bit-marginals of a product } (C_{MLD}, \text{ optimal})} \approx \underbrace{\sum_{\mathbf{d}_k} \left(\sum_{\mathbf{d}'_k} I_{co}(\mathbf{d}) \mathbf{q}(\mathbf{d}') \right) \left(\sum_{\mathbf{d}_k} p_{ch}(\mathbf{y} | \mathbf{d}) l(\mathbf{d}) \right)}_{\text{product of the bit-marginals } (\tilde{C}_k, \text{ suboptimal})}$$

- Suggests a distributed optimization strategy
- Average cost function: $\tilde{C} = \sum_{i=1}^n \tilde{C}_k \Rightarrow$ Score function for the distributed optimization strategy
- \tilde{C} is a weighted sum:

$$\tilde{C}(\mathbf{l}, \mathbf{q}) = n C_{MLD} + \sum_{r=1}^{n-1} (n-r) N_r(\mathbf{l}, \mathbf{q})$$

where $N_r(\mathbf{l}, \mathbf{q}) = \sum_{(\mathbf{d}, \mathbf{d}') \in \mathbb{S}_r} I_{co}(\mathbf{d}) \mathbf{q}(\mathbf{d}') p_{ch}(\mathbf{y} | \mathbf{d}) l(\mathbf{d}')$ and \mathbb{S}_r denote the set of pairs $(\mathbf{d}, \mathbf{d}')$ such that $d_H(\mathbf{d}, \mathbf{d}') = r$ (Hamming distance)

Distributed Optimization

Maximize separately the n cost functions \tilde{C}_k

$$\left(\hat{l}_k, \hat{q}_k \right) = \arg \max_{l_k, q_k \in \mathcal{F}} \sum_{\mathbf{d}_k} q_k(d_k) l_k(d_k) \left(\sum_{\mathbf{d}'_k} I_{co}(\mathbf{d}) \Pi_{i \neq k} q_i(d_i) \right) \left(\sum_{\mathbf{d}_k} p_{ch}(\mathbf{y} | \mathbf{d}) \Pi_{i \neq k} l_i(d_i) \right)$$

Linear in $q_k(d_k) l_k(d_k) \Rightarrow \hat{l}_k \hat{q}_k \in \{0, 1\}$: HARD decision

SOFT decision preferred: $\Rightarrow \hat{q}_k \hat{l}_k \propto \underbrace{\left(\sum_{\mathbf{d}'_k} I_{co}(\mathbf{d}) \Pi_{i \neq k} q_i(d_i) \right)}_{\text{extrinsic (decoder)}} \underbrace{\left(\sum_{\mathbf{d}_k} p_{ch}(\mathbf{y} | \mathbf{d}) \Pi_{i \neq k} l_i(d_i) \right)}_{\text{extrinsic (demapper)}} \beta$
A Posteriori Probability

Equivalently with LLR :

$$\lambda_{1,k} + \lambda_{q,k} = \beta \log \left(\frac{\sum_{\mathbf{d}'_k} I_{co}(\mathbf{d}) \Pi_{i \neq k} q_i(d_i)}{\sum_{\mathbf{d}_k} I_{co}(\mathbf{d}) \Pi_{i \neq k} q_i(d_i)} \right) + \beta \log \left(\frac{\sum_{\mathbf{d}_k} p_{ch}(\mathbf{y} | \mathbf{d}) \Pi_{i \neq k} l_i(d_i)}{\sum_{\mathbf{d}'_k} p_{ch}(\mathbf{y} | \mathbf{d}) \Pi_{i \neq k} l_i(d_i)} \right) \quad (1)$$

Can be recast as a distributed optimization process with strictly concave utility functions:

$$U_k(\lambda_{1,k}, \lambda_{q,k}, \lambda_{1,-k}, \lambda_{q,-k}) = - \left\| \lambda_{1,k} + \lambda_{q,k} - \beta \log \left(\frac{f_{d_k}(\mathbf{q}, I_{co}) f_{d_k}(\mathbf{l}, p_{ch}(\mathbf{y} | \mathbf{d}))}{f_{d_k}(\mathbf{q}, I_{co}) f_{d_k}(\mathbf{l}, p_{ch}(\mathbf{y} | \mathbf{d}))} \right) \right\|^2 \quad (2)$$

Iterative Decoding as a Game

Definition 1 (Game). A game \mathcal{G} is defined as a triplet $\mathcal{G} = (K, \{S_i\}_{i \in K}, \{u_i\}_{i \in K})$ where $K = \{1, 2, \dots, n\}$ is a finite set of players, $\forall i \in K$, $\{S_i\}$ is the set of strategy of player i and u_i its utility function.

Proposition 1. Iterative decoding is a game \mathcal{G}_{soft} with n players (**encoded bits**), set of strategy $\{S_i\}_{i \in K} = \mathbb{R}^2$, and utility function $\{U_i\}_{i \in K}$ defined in (??).

Definition 2 (Nash Equilibrium). A profile \mathbf{s}^* is a (pure) NE for \mathcal{G} if $\forall i \in K$, $\forall s'_i \in S_i$, $u_i(s_i^*, s_{-i}^*) \geq u_i(s'_i, s_{-i}^*)$.

Proposition 2. Let $(\lambda_{1^*}, \lambda_{q^*})$ be a solution of (??). Then, $(\lambda_{1^*}, \lambda_{q^*})$ is a NE of the game \mathcal{G}_{soft} .

Proposition 3. Let $(\lambda_{1^*}, \lambda_{q^*})$ be a solution of (??). Then, $(\lambda_{1^*}, \lambda_{q^*})$ is an induced equilibrium of the game \mathcal{G}_{hard} with $K = \{0, 1, \dots, n\}$, $\{S_i\}_{i \in K} = [0, 1] \times [0, 1]$ and with utility function \tilde{C}_i meaning that $\forall i \in K$, $\forall s'_i = (l_i(d_i), q_i(d_i)) \in S_i$,

$$\tilde{C}_i(H(s_i^*), s_{-i}^*) \geq \tilde{C}_i(s'_i, s_{-i}^*)$$

where $H(s_i^*)$ is a hard decision operator.

Definition 3 (Social Welfare). The social welfare W of a game is defined as the sum of the utilities of all players, $W = \sum_{i=1}^n u_i$.

- Game $\mathcal{G}_{soft} \Rightarrow W_{soft} = 0$ for any NE (USELESS).
- Game $\mathcal{G}_{hard} \Rightarrow W_{hard} = \tilde{C} \Rightarrow$ a posteriori evaluation of the optimization process and of the vicinity to the MLD solution.
- There always exists at least one NE (proved in (?) when $\beta = 1$).

Convergence

Iterative decoding = (??) + Jacobi/Gauss-Seidel scheduling (?).

Convergence proofs based on the Jacobian ∇F (?) \rightarrow Key property for ∇F : STRICTLY DIAGONAL DOMINANCE.

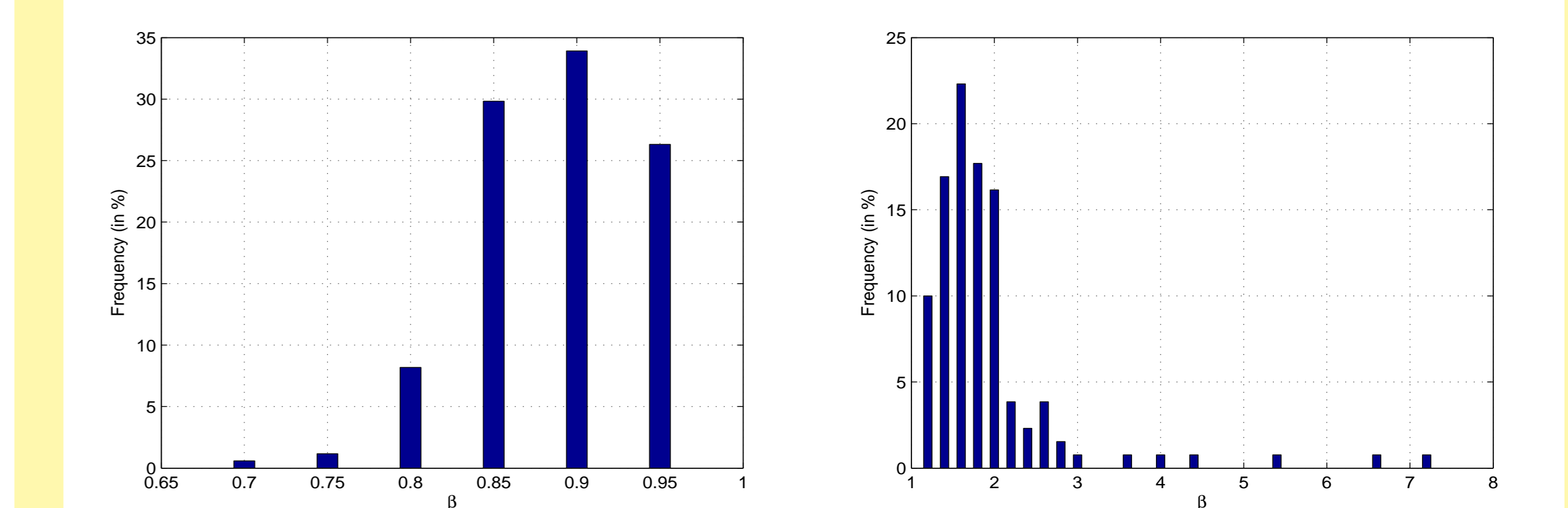
Definition 4. Let \mathbf{A} denote a $n \times n$ matrix with elements a_{ij} in \mathbb{R} . \mathbf{A} is a strictly diagonal dominant matrix if

$$|a_{ii}| > \sum_{j \neq i} |a_{ij}| \quad \forall i \in \{1, \dots, n\}$$

Proposition 4. It always exist $\beta_0 > 0$ such that $\forall \beta \leq \beta_0$, $\nabla F(\lambda_{1^*}, \lambda_{q^*})$ is a strictly diagonally dominant matrix for all $(\lambda_{1^*}, \lambda_{q^*}) \in \mathbb{R}^n \times \mathbb{R}^n$.

Illustration

BICM - (5, 7) convolutional code of rate 1/2 - $n_b = 400$ (a frame). Set partitioning - 16-QAM.



(left) EbN0=5dB - β_0 distribution among non-converging sequences in classical BICM, (right) EbN0=7dB among converging sequences in classical BICM

Conclusion

- \tilde{C} : a posteriori score function (optimization process / MLD solution)
- β useful to improve convergence rate
- Convergence is not an issue

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