

# Linear and conic programming relaxations: Graph structure and message-passing

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Banff Workshop

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# Outline

- 1 Conic programming relaxations based on moments
  - ▶ From integer program to linear program
  - ▶ Codeword and marginal polytopes
  - ▶ First-order relaxation and tightness
  - ▶ Sherali-Adams and Lasserre sequences
- 2 Analysis of LP relaxations in coding
  - ▶ geometry and pseudocodeword
  - ▶ worst-case guarantees for expanders
  - ▶ some probabilistic analysis
  - ▶ primal-dual witnesses in LP decoding

# Parity check matrices and factor graphs

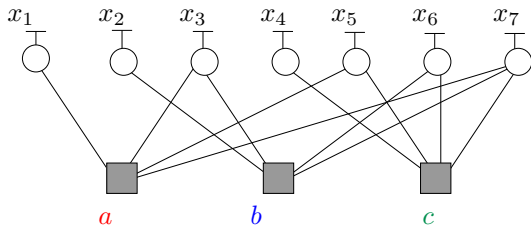
Binary linear code as null space:

$$\mathbb{C} = \{\mathbf{x} \in \{0, 1\}^n \mid H\mathbf{x} = 0\},$$

for some parity check matrix  $H \in \mathbb{R}^{m \times n}$ .

**Example:**  $m = 3$  constraints over  $n = 7$  bits

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



# Optimal (maximum likelihood) decoding

**Given:** Likelihood vector  $\theta = (\theta_1, \theta_2, \dots, \theta_n)$  (typically from stochastic communication channel)

**Goal:** Determine most likely codeword:

$$\hat{\mathbf{x}}_{\text{MAP}} = \arg \max_{\mathbf{x} \in C} \sum_{i=1}^n \theta_i x_i.$$

- known to be difficult in general (NP-complete)
- certain sub-classes of codes are polynomial-time decodable:
  - ▶ trellis codes
  - ▶ tree-structured codes
  - ▶ cut-set codes on planar graphs
  - ▶ more generally: codes with *sum-of-circuits* property (Seymour, 1981)
- meta-“theorem” in information theory: codes exactly decodable in polynomial-time are not “good”

# From integer program to linear program

Any integer program (IP) can be converted to a linear program.

- re-write IP as maximization over convex hull:

$$\max_{\mathbf{x} \in \mathcal{C}} \sum_{i=1}^n \theta_i x_i = \max_{\substack{p(\mathbf{x}) \geq 0 \\ \sum_{\mathbf{x} \in \mathcal{C}} p(\mathbf{x}) = 1}} \sum_{\mathbf{x} \in \mathcal{C}} p(\mathbf{x}) \left\{ \sum_{i=1}^n \theta_i x_i \right\}.$$

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- use linearity of expectation:

$$\begin{aligned} \max_{\substack{p(\mathbf{x}) \geq 0 \\ \sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) = 1}} \sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) \sum_{i=1}^n x_i \theta_i &= \max_{\substack{p(\mathbf{x}) \geq 0 \\ \sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) = 1}} \sum_{i=1}^n \underbrace{\left\{ \sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) x_i \right\}}_{\theta_i} \\ &= \max_{\mu \in \mathcal{M}(\mathbb{C})} \sum_{i=1}^n \mu_i \theta_i \end{aligned}$$

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## Key question:

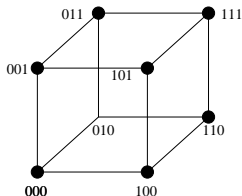
What is the set  $\mathcal{M}(\mathbb{C})$  of  $(\mu_1, \mu_2, \dots, \mu_n)$  that are realizable in this way?

# Codeword polytope ( $\equiv$ cycle polytope)

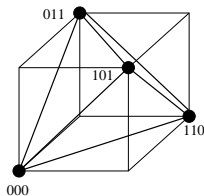
## Definition:

The *codeword polytope*  $\mathcal{M}(\mathbb{C}) \subseteq [0, 1]^n$  is the convex hull of all codewords

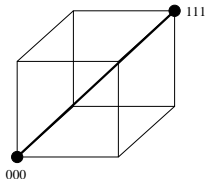
$$\mathcal{M}(\mathbb{C}) = \left\{ \begin{array}{l} \mu \in [0, 1]^n \mid \text{there exists } p(\mathbf{x}) \geq 0 \text{ with } \sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) = 1, \\ \text{such that } \mu_s = \sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) x_s \quad \text{for all } s = 1, 2, \dots, n \end{array} \right\}$$



(a) Uncoded



(b) One check

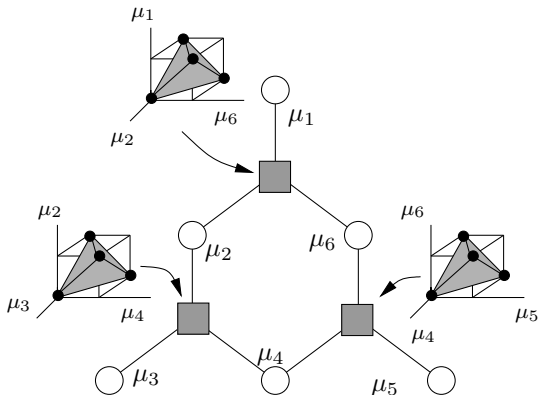


(c) Two checks

- $\mathcal{M}(\mathbb{C}) \subseteq [0, 1]^n$ , with vertices corresponding to codewords
- useful to think of  $\{p(\mathbf{x}), \mathbf{x} \in \mathbb{C}\}$  as a **probability distribution** over codewords



# First-order linear programming relaxation



- each parity check  $a \in C$  defines a *local codeword polytope*  $\mathcal{L}_1(a) \equiv \mathcal{M}(a)$
- first-order relaxation obtained by imposing all local constraints:

$$\mathcal{L}_1(\mathbb{C}) := \bigcap_{a \in C} \mathcal{L}_1(a).$$

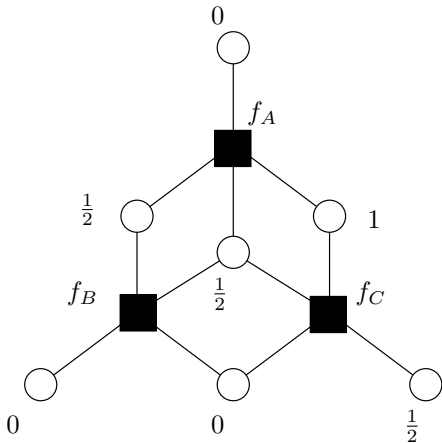
# Illustration: A fractional vertex (pseudocodeword)

Check A:

$$\begin{bmatrix} 0 \\ \frac{1}{2} \\ \frac{1}{2} \\ 1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} + \frac{1}{2} \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

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# Exactness for trees

## Proposition:

On any tree, first-order LP relaxation is exact, and max-product algorithm solves the dual LP. (WaiJaaWil02, WaiJor03)

## Proof sketch:

- given  $(\mu_1, \dots, \mu_n) \in \mathcal{L}_1(\mathbb{C})$ , need to construct a **global distribution**  $p(\cdot)$  such that

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- consider local code  $\mathbb{C}(a)$  defined over each parity check: e.g., if  $a = \{4, 7, 9\}$ , and  $x_a = (x_4, x_7, x_9)$ :

$$\mathbb{C}(a) = \{(x_4, x_7, x_9) \mid x_4 \oplus x_7 \oplus x_9 = 0\}$$

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- by definition of  $\mathcal{L}_1(\mathbb{C})$ , there exist marginal distributions  $\{\mu_a(x_a) \mid x_a \in \mathbb{C}(a)\}$  for each parity check such that:

$$\sum_{x'_a \in \mathbb{C}(a), x'_i = x_i} \mu_a(x'_a) = \mu_i(x_i) \quad \text{for all } i \in a.$$

# From local to global consistency

## Proof sketch (continued):

- we now have the following objects:

Bit marginals  $\mu_i(x_i) = \begin{cases} 1 - \mu_i \\ \mu_i \end{cases}$

Check-based marginals  $\mu_a(x_a)$  over local codes  $\mathbb{C}(a)$ .

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- consider candidate distribution  $p_\mu(\cdot)$  given by

$$p_\mu(x_1, x_2, \dots, x_n) = \frac{1}{Z(\mu)} \prod_{i=1}^n \mu_i(x_i) \prod_{a \in C} \frac{\mu_a(x_a)}{\prod_{i \in a} \mu_i(x_i)}$$

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- Key property of tree-structured graphs:

- ▶ distribution is already normalized:  $Z(\mu) = 1$
- ▶ Bitwise consistency:  $\sum_{\mathbf{x} \in \mathbb{C}} p(\mathbf{x}) x_i = \mu_i$  for all  $i = 1, 2, \dots, n$ .



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- proof via induction:

- ▶ orient tree: specify some arbitrary vertex as the root
- ▶ perform leaf-stripping operation

# Hierarchies of relaxations

Moment-based perspective leads naturally to hierarchies via *lifting operations*.

## Example:

- say given binary quadratic program over ordinary graph  $G = (V, E)$ :

$$\max_{\mathbf{x} \in \{0,1\}^n} \left\{ \sum_{i=1}^n \theta_i x_i + \sum_{(i,j) \in E} \theta_{ij} x_i x_j \right\}.$$

- relevant moments after converting to linear program:

**Vertex-based moment:**  $\mu_i = \mathbb{P}[x_i = 1]$  for all  $i = 1, \dots, n$

**Edge-based moment:**  $\mu_{ij} = \mathbb{P}[x_i = 1, x_j = 1]$  for all  $(i, j) \in E$

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- moment polytope: cut or correlation polytope (Deza & Laurent, 1997)
- first-order LP relaxation involves four constraints per edge:

$$\mathbb{P}[x_i = 1, x_j = 1] = \mu_{ij} \geq 0$$

$$\mathbb{P}[x_i = 1, x_j = 0] = \mu_i - \mu_{ij} \geq 0$$

$$\mathbb{P}[x_i = 0, x_j = 1] = \mu_j - \mu_{ij} \geq 0$$

$$\mathbb{P}[x_i = 0, x_j = 0] = 1 + \mu_{ij} - \mu_i - \mu_j \geq 0.$$

## Example: Sherali-Adams relaxations for $n = 3$

**First-order:** Imposes positive semidefinite constraints on three  $4 \times 4$  sub-matrices.

1	$\mu_1$	$\mu_2$	$\mu_3$	$\mu_{12}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_1$	$\mu_1$	$\mu_{12}$	$\mu_{13}$	$\mu_{12}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
$\mu_2$	$\mu_{12}$	$\mu_2$	$\mu_{23}$	$\mu_{12}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_3$	$\mu_{13}$	$\mu_{23}$	$\mu_3$	$\mu_{123}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_{12}$	$\mu_{12}$	$\mu_{12}$	$\mu_{123}$	$\mu_{12}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$
$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_{13}$	$\mu_{13}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$

(Sherali & Adams, 1990)

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**First-order:** Imposes positive semidefinite constraints on three  $4 \times 4$  sub-matrices.

Another matrix controlled by the first-order relaxation.

1	$\mu_1$	$\mu_2$	$\mu_3$	$\mu_{12}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_1$	$\mu_1$	$\mu_{12}$	$\mu_{13}$	$\mu_{12}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
$\mu_2$	$\mu_{12}$	$\mu_2$	$\mu_{23}$	$\mu_{12}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_3$	$\mu_{13}$	$\mu_{23}$	$\mu_3$	$\mu_{123}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_{12}$	$\mu_{12}$	$\mu_{12}$	$\mu_{123}$	$\mu_{12}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$
$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_{13}$	$\mu_{13}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$

(Sherali & Adams, 1990)

## Example: Lasserre relaxations for $n = 3$

**First-order:** Imposes positive semidefinite constraint on  $4 \times 4$  matrix.

1	$\mu_1$	$\mu_2$	$\mu_3$	$\mu_{12}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_1$	$\mu_1$	$\mu_{12}$	$\mu_{13}$	$\mu_{12}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
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$\mu_{12}$	$\mu_{12}$	$\mu_{12}$	$\mu_{123}$	$\mu_{12}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$
$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_{13}$	$\mu_{13}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$

(Lasserre, 2001)

## Example: Lasserre relaxations for $n = 3$

**Second-order:** Imposes positive semidefinite constraint on  $7 \times 7$  matrix.

1	$\mu_1$	$\mu_2$	$\mu_3$	$\mu_{12}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_1$	$\mu_1$	$\mu_{12}$	$\mu_{13}$	$\mu_{12}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
$\mu_2$	$\mu_{12}$	$\mu_2$	$\mu_{23}$	$\mu_{12}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_3$	$\mu_{13}$	$\mu_{23}$	$\mu_3$	$\mu_{123}$	$\mu_{23}$	$\mu_{13}$	$\mu_{123}$
$\mu_{12}$	$\mu_{12}$	$\mu_{12}$	$\mu_{123}$	$\mu_{12}$	$\mu_{123}$	$\mu_{123}$	$\mu_{123}$
$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{23}$	$\mu_{123}$	$\mu_{23}$	$\mu_{123}$	$\mu_{123}$
$\mu_{13}$	$\mu_{13}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$	$\mu_{123}$	$\mu_{13}$	$\mu_{123}$
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# Tightness and hypergraph structure

**Question:** When are these relaxations tight?

- always tight after  $n$  stages of lifting (constraining all  $2^n$  moments)
  - exist (binary) problems that require  $n$  steps
  - in a worst-case sense: tightness determined by treewidth
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Consider family of  $\{0, 1\}$ -polynomial programs:

$$\max \sum_{i=1}^n \theta_i x_i \quad \text{subject to polynomial constraints}$$
$$g_\ell(x_1, \dots, x_n) \leq 0, \quad \ell = 1, \dots, M$$

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## Theorem

Form the hypergraph  $G$  with vertex  $V = \{1, 2, \dots, n\}$  and hyperedge set  $E = \{V(g_\ell), \ell = 1, \dots, M\}$ , and let  $t$  be its treewidth.

- (a) The Sherali-Adams relaxation is tight at order  $t$ .
- (b) The Lasserre relaxation is tight at order  $t + 1$ .

(WaiJor03)

# Linear programming (LP) decoding

Based on first-order LP relaxation of ML integer program:

$$\max_{\mathbf{x} \in \mathbb{C}} \sum_{i=1}^n \theta_i x_i \leq \max_{\mu \in \mathcal{L}_1(\mathbb{C})} \sum_{i=1}^n \theta_i \mu_i$$

where the vectors  $\mu = (\mu_1, \dots, \mu_n)$  belong to the relaxed constraint set:

$$\mathcal{L}_1(\mathbb{C}) = \left\{ \mu \in [0, 1]^n \mid \sum_{i \in N(a)} |\mu_i - z_i| \geq 1 \quad \forall \text{ odd parity } z_a \in \{0, 1\}^{|N(a)|} \text{ and for all checks } a \in C \right\}$$

Relaxed set  $\mathcal{L}_1(\mathbb{C})$  defined by  $T = \sum_{a \in C} 2^{d_a - 1}$  constraints in total, where  $d_a = |N(a)|$ .

**Example:** For check  $a = \{1, 2, 3\}$ , require  $2^{3-1} = 4$  constraints:

$$\begin{aligned} (1 - \mu_1) + \mu_2 + \mu_3 &\geq 0 \\ \mu_1 + (1 - \mu_2) + \mu_3 &\geq 0 \\ \mu_1 + \mu_2 + (1 - \mu_3) &\geq 0 \\ (1 - \mu_1) + (1 - \mu_2) + (1 - \mu_3) &\geq 0 \end{aligned}$$

# Different types of channels

- communication channel modeled as a conditional distribution

$$\mathbb{P}[\mathbf{y} \mid \mathbf{x}] = \text{prob. of observing } \mathbf{y} \text{ given that } \mathbf{x} \text{ transmitted}$$

- channels are often modeled as memoryless:  $\mathbb{P}[\mathbf{y} \mid \mathbf{x}] = \prod_{i=1}^n \mathbb{P}[y_i \mid x_i]$

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- some examples:
  - ▶ binary erasure channel (BEC) with erasure prob.  $\alpha \in [0, 1]$ :

$$y_i = \begin{cases} x_i & \text{with prob. } 1 - \alpha \\ * & \text{with prob. } \alpha. \end{cases}$$

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- ▶ binary symmetric channel (BSC) with flip prob.  $p \in [0, 1]$ :

$$y_i = \begin{cases} x_i & \text{with prob. } 1 - p \\ 1 - x_i & \text{with prob. } p. \end{cases}$$

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- channels are often modeled as memoryless:  $\mathbb{P}[\mathbf{y} \mid \mathbf{x}] = \prod_{i=1}^n \mathbb{P}[y_i \mid x_i]$
- some examples:

- ▶ binary erasure channel (BEC) with erasure prob.  $\alpha \in [0, 1]$ :

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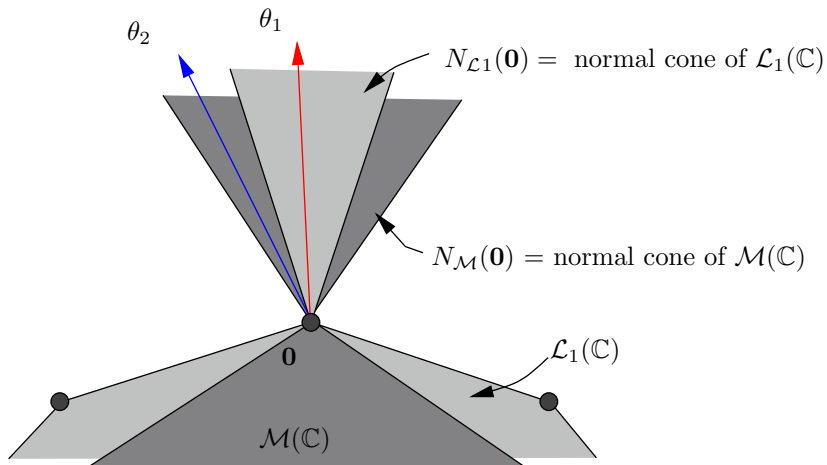
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- input to LP decoding algorithm: likelihoods  $\theta_i = \log \frac{\mathbb{P}[y_i \mid x_i=1]}{\mathbb{P}[y_i \mid x_i=0]}$



# Geometry of LP decoding



$$\begin{aligned} \text{Prob. of successful ML decoding} &= \mathbb{P}[\theta \in N_{\mathcal{M}(\mathbb{C})}] \\ \text{Prob. of successful LP decoding} &= \mathbb{P}[\theta \in N_{\mathcal{L}_1(\mathbb{C})}] \end{aligned}$$

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  - ▶ bounds on BSC pseudodistance (Vontobel & Koetter, 2006)
- various extensions to basic LP algorithm:
  - ▶ stopping set redundancy for BEC (Vardy et al., 2006)
  - ▶ facet guessing (Dimakis et al., 2006, 2009)
  - ▶ loop corrections for LP decoding (Chertkov et al., 2006)
  - ▶ higher-order relaxations (Feldman et al., 2005, others...)
- various iterative “message-passing” algorithms for solving LP:
  - ▶ tree-reweighted (TRW) max-product (WaiJaaWil03, Kolmogorov, 2005)
  - ▶ zero-temperature limits of convex BP (Weiss et al., 2006, Johnson et al., 2008)
  - ▶ adaptive LP-solver (Taghavi & Siegel, 2006)
  - ▶ interior-point methods (Vontobel, 2008)
  - ▶ proximal methods (Agarwal et al., 2009)

# Performance for the BEC

- standard iterative decoding (sum-product; belief propagation) takes a very simple form in the BEC: (e.g., Luby et al., 2001)

While there exists at least one erased (\*) bit:

- 1 Find check node with *exactly one erased bit nbr.*
  - 2 Set erased bit neighbor to the XOR of other bit neighbors.
  - 3 Repeat.
- success/failure is determined by presence/absence of stopping sets in the erased bits (Di et al., 2002)

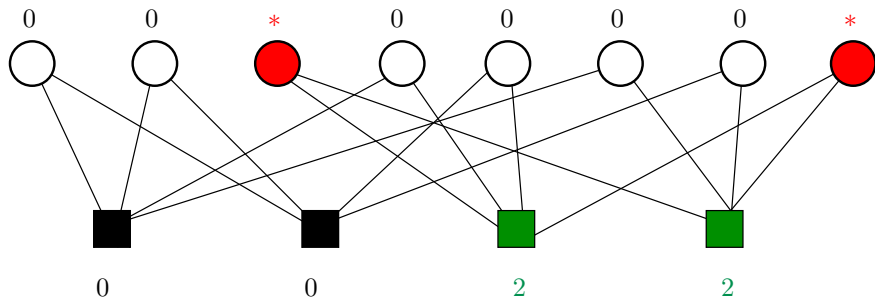
- for LP decoding, cost vector takes form  $\theta_s = \begin{cases} -1 & \text{if } y_s = 1 \\ 1 & \text{if } y_s = 0 \\ 0 & \text{if } y_s \text{ erased} \end{cases}$ .

- stopping sets correspond to cost vectors that lie outside the relaxed normal cone  $N_{\mathcal{L}_1}(\mathbf{0})$

# Stopping sets for the BEC

**Definition:** A *stopping set*  $S$  is a set of bits such that:

- every **bit** in  $S$  is erased
- every **check that is adjacent to  $S$**  has degree at least two (with respect to  $S$ )



# LP decoding in the BEC

The performance of the LP decoder in the BEC is completely characterized by stopping sets:

## Theorem

- (a) *LP decoding succeeds in the BEC if and only if the set of erasures does not contain a stopping set.*
- (b) *Therefore, the performance of (first-order) LP decoding is equivalent to sum-product/belief propagation decoding in the BEC.*

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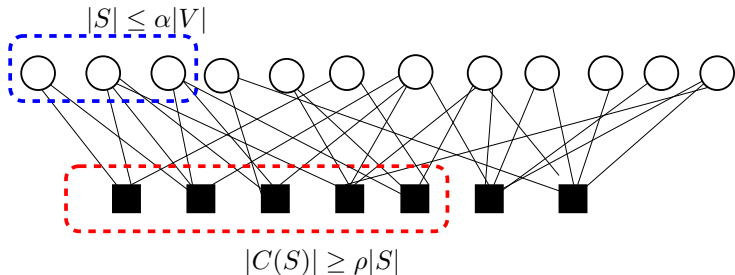
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- Shannon capacity: a code of rate  $R = 1 - m/n$  should be able to correct a fraction  $m/n$  of erasures
- **Corollary:** With appropriate choices of low-density parity check codes, LP decoding can achieve capacity in the BEC.

# Codes based on expander graphs

- previous work on expander codes (e.g., SipSpi02; BurMil02; BarZem02)
- graph expansion: yields stronger results beyond girth-based analysis



**Definition:** Let  $\alpha \in (0, 1)$ . A factor graph  $G = (V, C, E)$  is a  $(\alpha, \rho)$ -*expander* if for all subsets  $S \subset V$  with  $|S| \leq \alpha|V|$ , at least  $\rho|S|$  check nodes are incident to  $S$ .

# Worst-case constant fraction for expanders

## Theorem (Linear fraction guarantee)

Let  $\mathbb{C}$  be an LDPC described by a factor graph  $G$  with regular variable (bit) degree  $d_v$ . Suppose that  $G$  is an  $(\alpha, \delta d_v)$ -expander, where  $\delta > 2/3 + 1/(3d_v)$  and  $\delta d_v$  is an integer.

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- key technical device: use of dual witness
  - ▶ by code/polytope symmetry: assume WLOG that  $0^n$  sent
  - ▶ LP succeeds when  $0^n$  sent  $\iff$  primal optimum  $p^* = 0$
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  - ▶ suffices to construct dual optimal solution with  $q^* = 0$
- **caveat:** constant fraction very low (e.g.,  $c = 0.00017$  for  $R = 0.5$ )
- potential gaps in the analysis
  - ▶ analysis adversarial in nature
  - ▶ dual witness relatively weak

# Proof technique: Construction of dual witness

Primal LP: Vars.  $\{\mu_i, i \in V\}$ ,  $\{\mu_{a,J}, a \in F, J \subseteq N(a), |J| \text{ even}\}$

$$\min. \quad \sum_{i \in V} \theta_i \mu_i \quad \text{s.t.} \quad \begin{cases} \mu_{a,J} \geq 0 \\ \sum_{J \in \mathbb{C}(a)} \mu_{a,J} = 1 \\ \sum_{J \in \mathbb{C}(a), J_v=1} \mu_{a,J} = \mu_v \end{cases}$$

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**Dual LP:** Vars.  $\{v_a, a \in F\}$   $\{\tau_{ia}, (i, a) \in E\}$  unconstrained

$$\max. \quad \sum_{a \in F} v_a \quad \text{s.t.} \quad \begin{cases} \sum_{i \in S} \tau_{ia} \geq v_a & \text{for all } a \in C, J \subseteq C(a), |J| \text{ even} \\ \sum_{a \in N(i)} \tau_{ia} \leq \theta_i & \text{for all } i \in V \end{cases}$$

# Dual witness to zero-valued primal solution

- assume WLOG that  $0^n$  is sent: suffices to construct a dual solution with value  $q^* = 0$
- dual LP simplifies substantially as follows:

**Dual feasibility:** Find real numbers  $\{\tau_{ia}, (i, a) \in E\}$  such that

$$\begin{aligned}\tau_{ia} + \tau_{ja} &\geq 0 && \forall a \in C, \text{ and } i, j \in N(a) \\ \sum_{a \in N(i)} \tau_{ia} &< \theta_i && \text{ for all } i \in V\end{aligned}$$

- random weights  $\theta_i \in \mathbb{R}$  defined by channel; e.g., for binary symmetric channel

$$\theta_i = \begin{cases} 1 & \text{with prob. } 1 - p \\ -1 & \text{with prob. } p \end{cases}$$



# Probabilistic analysis of LP decoding over BSC

Consider an ensemble of LDPC codes with rate  $R$ , regular vertex degree  $d_v$ , and blocklength  $n$ . Suppose that the code is a  $(\nu, \left(\frac{p}{d_v}\right) d_v)$  expander.

## Theorem

*For each  $(R, d_v, n)$ , there is a fraction  $\alpha > 0$  and error exponent  $c > 0$  such that the LP decoder succeeds with probability  $1 - \exp(-cn)$  over the space of bit flips  $\leq \lfloor \alpha n \rfloor$ .*

*(DasDimKarWai07)*

## Remarks:

- the correctable fraction  $\alpha$  is always larger than the worst case guarantee  $\frac{3\frac{p}{d_v} - 2}{2\frac{p}{d_v} - 1} \nu$ .
- concrete example: rate  $R = 0.5$ , degree  $d_v = 8$  and  $p = 6$  yields a correctable fraction  $\alpha = 0.002$ .

# Hyperflow-based dual witness

A *hyperflow* is a collection of weights  $\{\tau_{ia}, (i, a) \in E\}$  such that:

(a) for each check  $a \in F$ , exists some  $\gamma_a \geq 0$  and privileged neighbor  $i^* \in N(a)$  such that

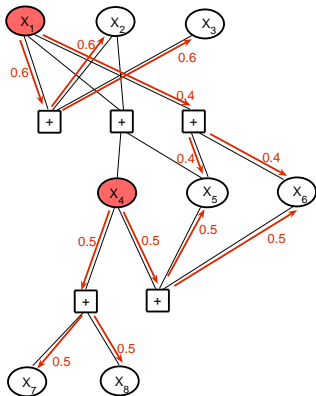
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## Proposition:

A hyperflow exists  $\iff$

$\exists$  a dual feasible point with zero value.



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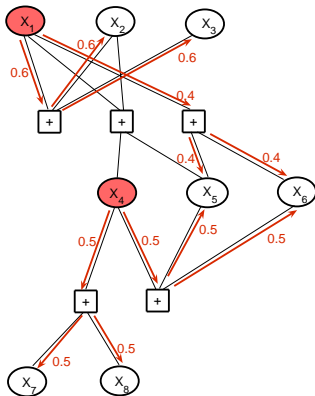
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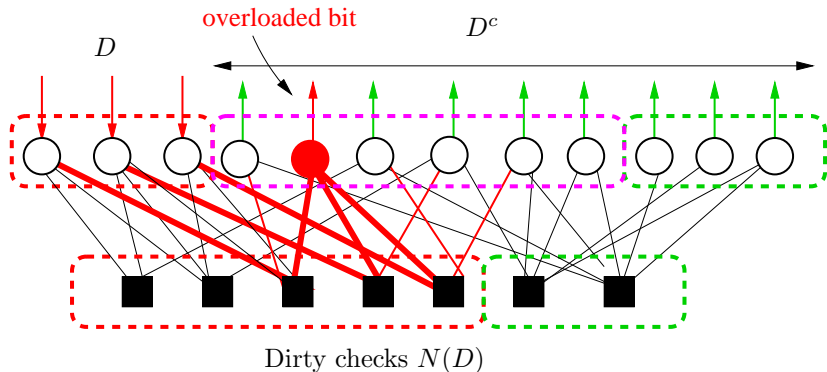
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## Hyperflow (epidemic) interpretation:

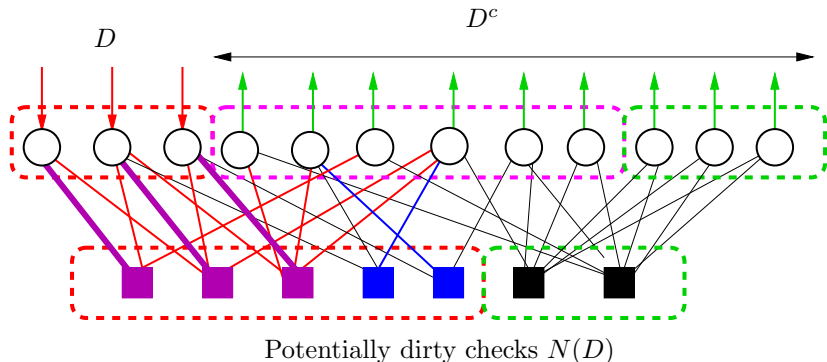
- each flipped bit adds 1 unit of “poison”; each clean bit absorbs at most 1 unit
- each infected check relays poison to all of its neighbors

# Naive routing of poison may fail



- need to route 1 unit of poison away from each flipped bit
- each unflipped bit  $j \in D^c$  can neutralize at most one unit
- **Consequence:** naive routing of poison can lead to **overload**

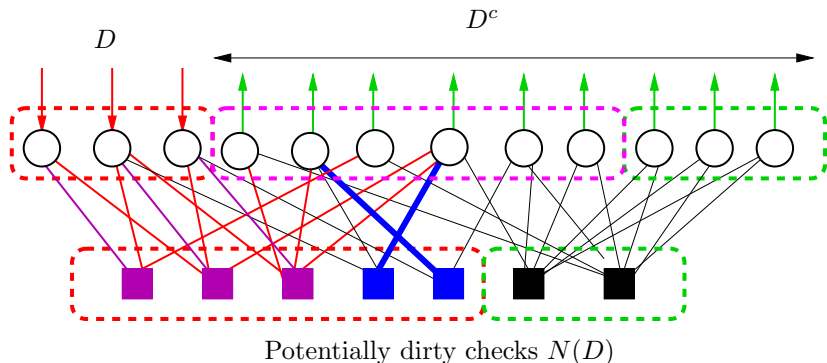
# Routing poison via generalized matching



**Definition:** For positive integers  $p, q$ , a  $(p, q)$ -matching is defined by the conditions:

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## Lemma

*Any  $(p, q)$  matching with  $2p + q > 2d_v$  can be used to construct a valid hyperflow.*

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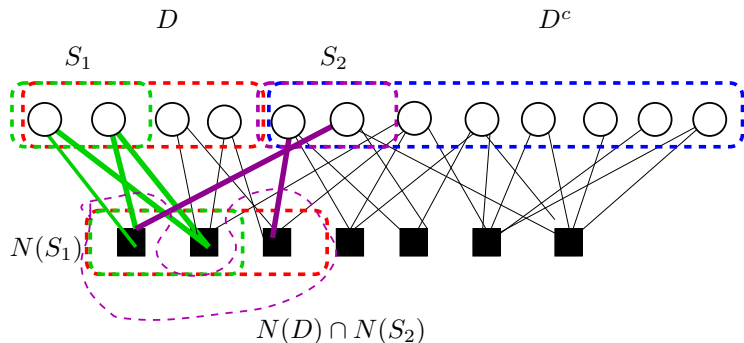
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- each unflipped bit receives at most  $(d_v - q)\gamma$  units so that we need  $\gamma < 1/(d_v - q)$

# Generalized matching and Hall's theorem



- by generalized Hall's theorem,  $(p, q)$ -matching fails to exist if only if there exist subsets  $S_1 \subseteq D$  and  $S_2 \subseteq D^c$  that *contract*:

$$\underbrace{|N(S_1) \cup [N(S_2) \cap N(D)]|}_{\text{available matches}} \leq \underbrace{p|S_1| + \sum_{j \in S_2} \max\{0, q - (d_v - Z_j)\}}_{\text{total requests}}.$$

# High-level summary of key steps

- 1 Randomly constructed LDPC is “almost-always” expander with high probability (w.h.p.)
  - ▶ weaker notion than classical expansion: holds for larger sizes
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# Summary and some papers

- broad families of conic programming (LP, SOCP, SDP) based on moments
- worst-case tightness intimately related to (hyper)graph structure
- known average-case results also exploit graph structure:
  - ▶ girth and “locally treelike” properties
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## Some papers:

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- 1 Wainwright, M. J. and Jordan, M. I. (2008) Graphical models, exponential families, and variational methods. *Foundations and Trends in Machine Learning*, Volume 1, Issues 1–2, pages 1–305. December 2008.
- 2 Daskalakis, C., Dimakis, A. D., Karp, R. and Wainwright, M. J. (2008). Probabilistic analysis of linear programming decoding. *IEEE Transactions on Information Theory*, Vol. 54(8), pp. 3565 - 3578, August 2008
- 3 Feldman, J., Malkin, T., Servedio, R.A., Stein, C. and Wainwright, M. J., (2007). LP Decoding Corrects a Constant Fraction of Errors. *IEEE Transactions on Information Theory*, 53(1):82–89, January 2007.