

Code Rate, Queueing Behavior and the Correlated Erasure Channel

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Motivation: Better Understanding Communication and Queueing

System Model

- Arrival Process at Transmitter
- Physical Layer and Coding Scheme
- Departure Process from Queue

Queueing Analysis

- Aggregate Model
- Equilibrium Distribution

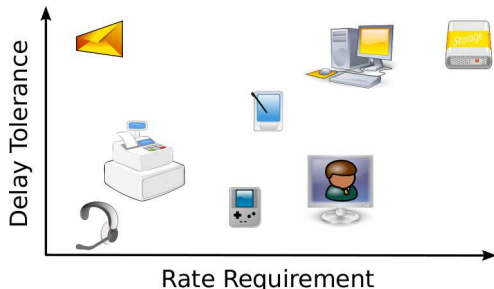
Performance Evaluation

- Numerical Results

Discussion and Concluding Remarks

Digital Landscape and Delay-Sensitive Applications

Delay Tolerance and Rate Requirement



Context

- ▶ **Point-to-point communication** with limited feedback
- ▶ Packetized system supporting delay-sensitive traffic
- ▶ Reliability achieved through **error-control coding**

Target Infrastructures and Conceptual Model

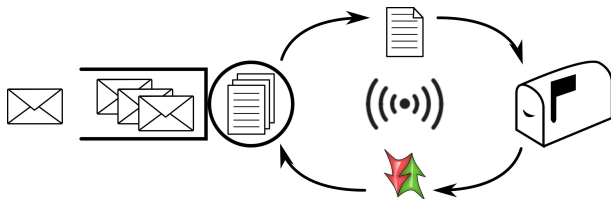
Potential Scenarios

- ▶ Ad hoc and sensor networks
- ▶ Mesh networks
- ▶ Mobile Internet devices with real-time applications

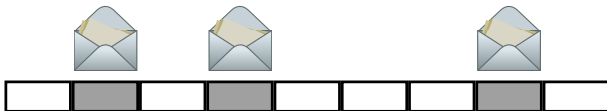
Framework

- ▶ Complete **queueing analysis**
- ▶ Correlated erasure channel
- ▶ Specific structure with accurate characteristics

Three-Component System



Arrivals: Bernoulli Process



Discrete-Time Process

- ▶ Sampling period N
- ▶ Snapshots at onset of every codeword transmission

Packet Arrivals

- ▶ Queue length equals # of packets
- ▶ Arrival process is Bernoulli
- ▶ Probability of arrival γ
- ▶ Arrival process is IID

Arrivals: Packet Length Distribution



Packet Length Distribution

- ▶ Geometric # of bits

$$\Pr(L = \ell) = (1 - \rho)^{\ell-1} \rho$$

- ▶ IID over time
- ▶ Packets fragmented into segment of K bits

Data Fragments

- ▶ # of codewords per packet is $M = \lceil L/K \rceil$
- ▶ M is geometric

$$\Pr(M = m) = (1 - \rho_r)^{m-1} \rho_r$$

- ▶ Memoryless property

Physical Layer: Correlated Erasure Channel

Channel can be in two states

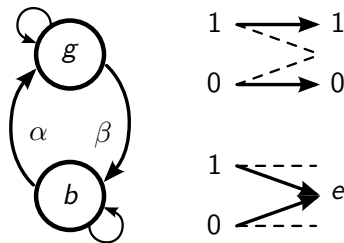
- ▶ **Good state** g in which bits arrive unaltered at destination
- ▶ **Bad state** b under which information is lost

Markov Model

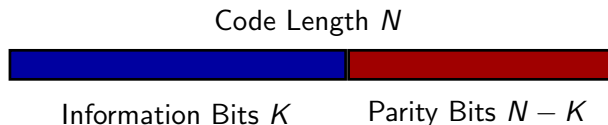
- ▶ State at time t is C_t
- ▶ Channel evolution $\{C_t\}$ is Markov
- ▶ Probability transition matrix

$$P_t = \begin{bmatrix} 1 - \alpha & \alpha \\ \beta & 1 - \beta \end{bmatrix}$$

Channel Diagram



Coding Scheme: Random Binary Code



Parity-Check Matrix

- ▶ Length of codeword, N
- ▶ # of information bits, K
- ▶ # of parity bits, $N - K$
- ▶ Generate random parity-check matrix H of size $(N - K) \times N$

Code Properties

- ▶ Codebook is nullspace (H)
- ▶ ML decoding
- ▶ Code rate $r = K/N$ must be optimized

Coding Scheme: Probability of Decoding Failure

- ▶ Assume e erasures
- ▶ Parity check equation $H\mathbf{v} = \mathbf{0}$
- ▶ Reorder elements

$$\begin{bmatrix} H_g & H_b \end{bmatrix} \begin{bmatrix} \mathbf{v}_g \\ \mathbf{v}_b \end{bmatrix} = H_g\mathbf{v}_g + H_b\mathbf{v}_b = \mathbf{0}$$

- ▶ Uniquely codeword iff H_b has rank e

$$H_b\mathbf{v}_b = -H_g\mathbf{v}_g$$

- ▶ Probability decoding failure

$$P_f(N - K, e) = 1 - \prod_{i=0}^{e-1} \left(1 - 2^{i-(N-K)}\right)$$

Departure: Distribution of Erasures

- ▶ Decoding depends on # of erasures E within codeword
- ▶ E given by # of visit to state b
- ▶ Interested in conditional probabilities of type

$$\Pr(E = e, C_{N+1} = d | C_1 = c)$$

where $e \in \mathbb{N}_0$ and $c, d \in \{b, g\}$

- ▶ Define matrix

$$\mathbf{P}_x = \begin{bmatrix} (1 - \alpha)x & \alpha x \\ \beta & (1 - \beta) \end{bmatrix}$$

- ▶ Let $\llbracket x^e \rrbracket$ be operator on polynomials in x

$$\Pr(E = e, C_{N+1} = d | C_1 = c) = \llbracket x^e \rrbracket \left[\mathbf{P}_x^N \right]_{c,d}$$

Aggregate Model and Transition Probabilities

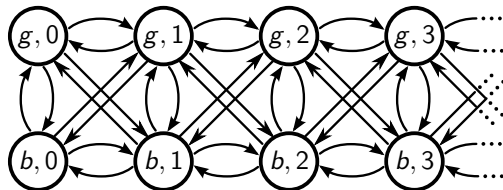
- ▶ Queue length at onset of block s is Q_s
- ▶ Channel state at same instant C_{sN+1}
- ▶ Queue length alone is **hidden Markov** but aggregate system is Markov
- ▶ State of augmented Markov state is

$$U_s = (C_{sN+1}, Q_s)$$

- ▶ Transition probability from U_s to U_{s+1}

$$\begin{aligned} & \Pr(U_{s+1} = (d, q_{s+1}) | U_s = (c, q_s)) \\ &= \sum_{e \in \mathbb{N}_0} \Pr(Q_{s+1} = q_{s+1} | E = e, Q_s = q_s) \times \\ & \quad \Pr(E = e, C_{(s+1)N+1} = d | C_{sN+1} = c) \end{aligned}$$

State Diagram of Aggregate System



For $q \in \mathbb{N}$ and $c, d \in \{b, g\}$, let

$$\mu_{cd} = \Pr(U_{s+1} = (d, q-1) | U_s = (c, q))$$

$$\kappa_{cd} = \Pr(U_{s+1} = (d, q) | U_s = (c, q))$$

$$\lambda_{cd} = \Pr(U_{s+1} = (d, q+1) | U_s = (c, q)).$$

When queue is empty, use κ_{cd}^0 and λ_{cd}^0 .

Chapman-Kolmogorov Equations

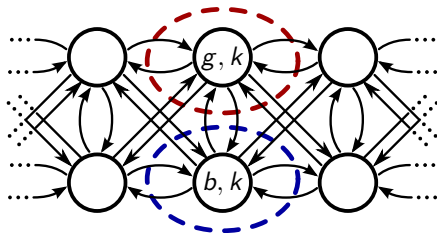
For stable system, **equilibrium distribution**

$$\Pr(U = (c, q)) = \lim_{s \rightarrow \infty} \Pr(U_s = (c, q))$$

is unique solution to **balance equations** (plus boundary conditions)

$$(1 - \kappa_{gg})g_k = \lambda_{gg}g_{k-1} + \lambda_{bg}b_{k-1} + \kappa_{bg}b_k + \mu_{bg}b_{k+1} + \mu_{gg}g_{k+1}$$

$$(1 - \kappa_{bb})b_k = \lambda_{bb}b_{k-1} + \lambda_{gb}g_{k-1} + \kappa_{gb}g_k + \mu_{gb}g_{k+1} + \mu_{bb}b_{k+1}$$



Ordinary Generating Functions

Find solution to recurrence relation using **transform methods**

$$B(z) = \sum_{k=0}^{\infty} b_k z^k \qquad G(z) = \sum_{k=0}^{\infty} g_k z^k.$$

Problem becomes equivalent to matrix equation

$$A_1(z) \begin{bmatrix} B(z) \\ G(z) \end{bmatrix} = A_2(z) \begin{bmatrix} b_0 \\ g_0 \end{bmatrix}$$

where entries in $A_1(z)$ and $A_2(z)$ are quadratic polynomials.

- ▶ Closed-form solution exists
- ▶ Can be obtained using symbolic equation solvers

Performance Criteria

Admissible queue characterizations

- ▶ Average packet error rate
- ▶ Mean throughput
- ▶ Outage capacity

Criteria most relevant to delay-sensitive communications

- ▶ Probability of queue exceeding threshold

$$\Pr(Q \geq \tau) = \sum_{j=\tau}^{\infty} (b_j + g_j)$$

- ▶ Asymptotic decay in tail occupancy of queue

$$- \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \log \Pr(Q \geq \tau)$$

System Parameters

Envisioned Scenario

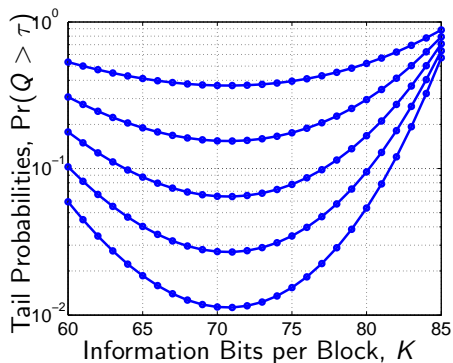
Parameters selected to mimic operation of pico-cell aggregator for sensor network with GSM link

$N = 114$	Code length
4.615 ms	Duration of transmission cycle
$\gamma = 0.25$	Probability of new packet arrival
$\rho = 1/175$	Mean packet size is 175 bits
9.48 Kbps	Average arrival rate

Erasure Channel

- ▶ Parameters are $\alpha = 0.08$ and $\beta = 0.02$
- ▶ Expected bit-erasure probability is 0.2
- ▶ Channel memory decays at rate $(1 - \alpha - \beta) = 0.9$

Optimal Code Rate Selection

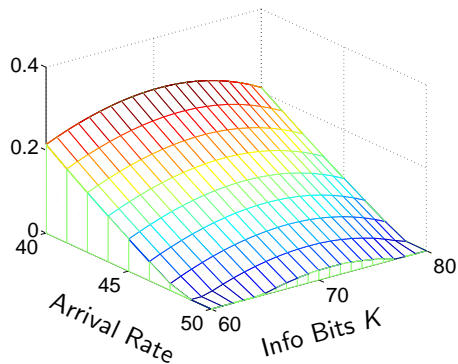


- ▶ $\Pr(Q > \tau)$ for thresholds $\tau \in \{5, 10, 15, 20, 25\}$
- ▶ Minimum represents optimal operating point
- ▶ Uniformly achieved at $K = 71$
- ▶ Best code rate is 0.62, capacity is 0.8

Property I

Optimal code rate appears **robust to threshold value**

Tail Decay Rate and Arrival Process



- ▶ Tail decay rate

$$- \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \log \Pr(Q \geq \tau)$$

- ▶ Average arrival rate γ/ρ_r per cycle
- ▶ Maximum denotes optimal operating point

Property II

Optimal code rate seems **robust to parameters of arrival process**

Channel Parameters

$1-\alpha-\beta$	K^*	$\min \Pr(Q > 5)$
0	80	0.049
0.5	76	0.085
0.9	71	0.368
0.98	87	0.598
0.99	114	0.246

- ▶ Channel memory affects optimal code rate
- ▶ It impacts queue distribution
- ▶ Limiting regime becomes packet erasure channel with memory

Property III

Optimal code rate is **very sensitive to channel memory**

Discussion and Concluding Remarks








Main Contributions

- ▶ New techniques to study communication for delay-sensitive traffic
- ▶ Correlated erasure channel provides insight into optimal code rate selection for short block lengths
- ▶ Optimal code rate appears linked to ratio between codeword time and coherence time

Avenues of Future Research

- ▶ Extend results to finite-state erasure channels
- ▶ Use framework to validate/invalidate common assumptions (fluid models, instantaneous capacity, etc.)
- ▶ Binary symmetric channels with memory
- ▶ Flexible block lengths

Thank You

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