Threshold Saturation via Spatial Coupling: Why Convolutional LDPC Ensembles Perform so well over the BEC

Shrinivas Kudekar*, Tom Richardson† and Rüdiger Urbanke*
*School of Computer and Communication Sciences
EPFL, Lausanne, Switzerland
Email: {shrinivas.kudekar, ruediger.urbanke}@epfl.ch
† Qualcomm, USA
Email: tjr@qualcomm.com

Abstract—Convolutional LDPC ensembles, introduced by Felström and Zigangirov, have excellent thresholds and these thresholds are rapidly increasing as a function of the average degree. Several variations on the basic theme have been proposed to date, all of which share the good performance characteristics of convolutional LDPC ensembles.

We describe the fundamental mechanism which explains why “convolutional-like” or “spatially coupled” codes perform so well. In essence, the spatial coupling of the individual code structure has the effect of increasing the belief-propagation threshold of the new ensemble to its maximum possible value, namely the maximum-a-posteriori threshold of the underlying ensemble. For this reason we call this phenomenon “threshold saturation.”

This gives an entirely new way of approaching capacity. One significant advantage of such a construction is that one can create capacity-approaching ensembles with an error correcting radius which is increasing in the blocklength. Our proof makes use of the area theorem of the belief-propagation EXIT curve and the connection between the maximum-a-posteriori and belief-propagation threshold recently pointed out by Méasson, Montanari, Richardson, and Urbanke.

Although we prove the connection between the maximum-a-posteriori and the belief-propagation threshold only for a very specific ensemble and only for the binary erasure channel, empirically a threshold saturation phenomenon occurs for a wide class of ensembles and channels. More generally, we conjecture that for a large range of graphical systems a similar saturation of the “dynamical” threshold occurs once individual components are coupled sufficiently strongly. This might give rise to improved algorithms as well as to new techniques for analysis.

I. INTRODUCTION

We consider the design of capacity-approaching codes based on the connection between the belief-propagation (BP) and maximum-a-posteriori (MAP) threshold of sparse graph codes. Recall that the BP threshold is the threshold of the “locally optimum” BP message-passing algorithm. As such it has low complexity. The MAP threshold, on the other hand, is the threshold of the “globally optimum” decoder. No decoder can do better, but the complexity of the MAP decoder is in general high. Surprisingly, for sparse graph codes there is a connection between these two thresholds which emerges in the limit of infinitely large blocklengths, see [1], [2].

We discuss a fundamental mechanism which ensures that these two thresholds coincide (or at least are very close). We call this phenomenon “threshold saturation via spatial coupling.” A prime example where this mechanism is at work are convolutional low-density parity-check (LDPC) ensembles. These ensembles were introduced by Felström and Zigangirov [3].

Convolutional LPDC ensembles are constructed by coupling several standard $(1, 1)$-regular LDPC ensembles together in a chain. Perhaps surprisingly, due to the coupling the threshold of the resulting ensemble is considerably improved. Indeed, if we start with an $(3, 6)$-regular ensemble then on the BEC the threshold is improved from $\epsilon^W(1 = 3, r = 6) \approx 0.4294$ to roughly 0.4881 (the capacity for this case is $\frac{1}{2}$). The latter number is indeed the MAP threshold $\epsilon^{\text{MAP}}(1, r)$ of the underlying $(3, 6)$-regular ensemble. In a nutshell, the convolutional structure allows one to convert the MAP threshold of the underlying ensemble into the BP threshold of the convolutional structure. This opens up an entirely new way of constructing capacity-approaching ensembles. It further shows that is possible to construct ensembles that have large MAP thresholds and low error floors, whereas it is a folk theorem that for standard constructions improvements in the BP threshold go hand in hand with increases in the error floor.

The potential of convolutional LDPC codes has long been recognized. Our contribution lies therefore not in the introduction of a new coding scheme, but in clarifying the basic mechanism that make convolutional-like ensembles perform so well.

There is a considerable literature on convolutional-like LDPC ensembles. Variations on the constructions as well as some analysis can be found in Engdahl and Zigangirov [4], Engdahl, Lentmaier, and Zigangirov [5], Lentmaier, Truhachev, and Zigangirov [6], as well as Tanner, D. Sridhara, A. Sridhara,

1There are some trivial instances in which the two thresholds coincide. This is e.g. the case for so-called “cycle ensembles” or, more generally, for irregular LDPC ensembles that have a large fraction of degree-two variable nodes. In these cases the reason for this agreement is that for both decoders the performance is dominated by small structures in the graph. But for general ensembles these two thresholds are distinct and, indeed, they can differ significantly.
Fuja, and Costello [7]. In [8], Sridharan, Lentmaier, Costello
and Zigangirov consider density evolution (DE) for convolu-
tional LDPC ensembles and determine thresholds for the BEC.
The equivalent observations for general channels were reported
by Lentmaier, Sridharan, Zigangirov and Costello in [9]. A
representation of convolutional LDPC ensembles in terms of
protograph was introduced by Lentmaier, Fettweis, Zigangirov
and Costello [10].

II. CONVOLUTIONAL-LIKE LDPC ENSEMBLES

The principle that underlies the good performance of
convolutional-like LDPC ensembles is very broad and there
are many degrees of freedom in constructing such ensembles.
In the sequel we introduce two basic variants. The \((1, r, L)\)
ensemble is very close to the ensemble discussed in [10].
Experimentally it has a very good performance. We conjecture
that it is capable of achieving capacity.

We also introduce the ensemble \((1, r, L, w)\). Experimentally
it shows a worse trade-off between rate, threshold, and block-
length. But it is easier to analyze and we will show that it
is capacity achieving. One can think of \(w\) as a “smoothing
parameter” and we investigate the behavior of this ensemble
when \(w\) tends to infinity.

A. The \((1, r, L)\) Ensemble

To start, consider a protograph of a standard \((3, 6)\)-
regular ensemble. It is shown in Figure 1. There are two variable
nodes and there is one check node. Let \(M\) denote the number
of variable nodes at each position. For our example, \(M =
100\) means that we have 50 copies of the protograph so that
we have 100 variable nodes at each position. For all future
discussions we will consider the regime where \(M\) tends to
infinity.

Next, consider a collection of \((2L + 1)\) such protographs
as shown in Figure 2. These protographs are non-interacting

\[ R(1, r, k1, L) = \frac{(2L + 1) - (2(L + 1) - 1) / k}{2L + 1} = \frac{k - 1}{k} - \frac{2L}{k(2L + 1)}. \]

As we see, this rate reduction effect vanishes at a speed
\(1/L\).

(ii) Threshold Increase: The threshold changes dramatically
from \(\epsilon^{\text{MAP}}(1, r)\) to something close to \(\epsilon^{\text{MAP}}(1, r)\) (the MAP

Fig. 3. Two coupled chains of protographs with \(L = 9\) and \((1 = 3, r = 6)\)
(top) and \(L = 7\) and \((1 = 7, r = 14)\) (bottom), respectively.
threshold of the underlying standard \((1, x)-\)regular ensemble). This phenomenon (which we call "threshold saturation") is much less intuitive and it is the aim of this paper to explain why this happens.

So far we have considered as starting points \((1, x = k1)-\)regular ensembles. Let us now give a general definition of the \((1, x, L)-\)ensemble which works for all parameters \((1, x, L)\) so that \(1\) is odd. Rather than starting from a protograph, place variable nodes at positions \([-L, L]\). At each position there are \(M\) such variable nodes. Place \(\frac{1}{2}M\) check nodes at each position \([-L - 1, L + 1]\). Connect exactly one of the \(1\) edges of each variable node at position \(i\) to a check node at position \(i - 1, \ldots, i + 1\).

Note that at each position \(i \in [-L + 1, L - 1]\), there are exactly \(M^2\) check node sockets. Exactly \(M\) of those come from variable nodes at position \(i - 1, \ldots, i + 1\) each. For check nodes at the boundary the number of sockets is decreased linearly according to their position. The probability distribution of the ensemble is defined by choosing a random permutation on the set of all edges for each check node position.

The next lemma, whose proof can be found in Appendix \[\] asserts that the minimum stopping set distance of most codes in this ensemble is at least a fixed fraction of \(M\).

**Lemma 1 (Stopping Set Distance of \((1, x, L)\)-Ensemble):** Consider the \((1, x, L)\)-ensemble with \(1 = 2L + 1\), \(\hat{l} \geq 1\), and \(x \geq 1\). Define

\[
p(x) = \sum_{i \neq \hat{l}} \left( \frac{\hat{x}}{\hat{l}} \right)^x, \quad a(x) = \left( \sum_{i \neq \hat{l}} x^i \right) \left( \sum_{i \neq \hat{l}} \frac{\hat{x}}{\hat{l}} \right)^x,
\]

\[
b(x) = -(1 - 1) h_2(a(x)/x) + \frac{1}{x} \log_2(p(x)) - a(x) \frac{1}{x} \log_2(x),
\]

\[
\omega(x) = a(x)/x, \quad h_2(x) = -x \log_2(x) - (1 - x) \log_2(1 - x).
\]

Let \(\hat{x}\) denote the unique strictly positive solution of the equation \(b(x) = 0\) and let \(\hat{\omega}(1, x) = \omega(\hat{x})\). Then, for any \(\delta > 0\),

\[
\lim_{M \to \infty} \mathbb{P}\{d_{\omega}(C)/M < (1 - \delta)\hat{\omega}(1, x)\} = 0,
\]

where \(d_{\omega}(C)\) denotes the minimum stopping set distance of the code \(C\).

**Discussion:** The quantity \(\hat{\omega}(1, x)\) is the relative weight (normalized to the blocklength) at which the exponent of the expected stopping set distribution of the underlying standard \((1, x)-\)regular ensemble becomes positive. It is perhaps not too surprising that the same quantity also appears in our context. The lemma asserts that the minimum stopping set distance grows linearly in \(M\). But the stated quantity does not scale with \(L\). We leave it as an interesting open problem to determine whether the stated quantity is only a lower bound or indeed equal to the typical relative stopping set distance.

**Example 2 (\((1 = 3, x = 6, L)\)):** An explicit calculation shows that \(\hat{x} \approx 0.058\) and \(3\hat{\omega}(3, 6) \approx 0.056\). Let \(n = M(2L + 1)\) be the blocklength. If we assume that \(2L + 1 = M^\alpha\), \(\alpha \in (0, 1)\), then \(M = n^{\frac{1}{1+\alpha}}\). Lemma \[\] asserts that the minimum stopping set distance grows in the blocklengths at least as \(0.056n^{\frac{1}{1+\alpha}}\).

**B. The \((1, x, L, w)\)-Ensemble**

In order to simplify the analysis we modify the ensemble \((1, x, L)\) by adding a randomization of the edge connections. For the remainder of this paper we always assume that \(x \geq 1\), so that the ensemble has a non-trivial design rate.

We assume that the variable nodes are at positions \([-L, L]\), \(L \in \mathbb{N}\). At each position there are \(M\) variable nodes, \(M \in \mathbb{N}\). Conceptually we think of the check nodes to be located at all integer positions from \([-\infty, \infty]\). Only some of these positions actually interact with the variable nodes. At each position there are \(\frac{1}{2}M\) check nodes. It remains to describe how the connections are chosen.

Rather than assuming that a variable at position \(i\) has exactly one connection to a check node at position \([i - 1, \ldots, i + 1]\), we assume that each of the \(1\) connections of a variable node at position \(i\) is uniformly and independently chosen from the range \([i, \ldots, i + w - 1]\), where \(w\) is a “smoothing” parameter. In the same way, we assume that each of the \(x\) connections of a check node at position \(i\) is independently chosen from the range \([i - w + 1, \ldots, i]\). We no longer require that \(1\) is odd.

More precisely, the ensemble is defined as follows. Consider a variable node at position \(i\). The variable node has \(1\) outgoing edges. A type \(t\) is a \(w\)-tuple of non-negative integers, \(t = (t_0, t_1, \ldots, t_{w-1})\), so that \(\sum_{j=0}^{w-1} t_j = 1\). The operational meaning of \(t\) is that the variable node has \(t_j\) edges which connect to a check node at position \(i + j\). There are \((\frac{1}{w} + w - 1)\) types. Assume that for each variable we order its edges in an arbitrary but fixed order. A constellation \(c\) is an \(1\)-tuple, \(c = (c_1, \ldots, c_{l})\) with elements in \([0, w - 1]\). Its operational significance is that if a variable node at position \(i\) has constellation \(c\) then its \(k\)-th edge is connected to a check node at position \(i + c_k\). Let \(\tau(c)\) denote the type of a constellation. Since we want the position of each edge to be chosen independently we impose a uniform distribution on the set of all constellations. This imposes the following distribution on the set of all types. We assign the probability

\[
p(t) = \frac{|\{c : \tau(c) = t\}|}{w^l}.
\]

Pick \(M\) so that \(Mp(t)\) is a natural number for all types \(t\). For each position \(i\) pick \(Mp(t)\) variables which have their edges assigned according to type \(t\). Further, use a random permutation for each variable, uniformly chosen from the set of all permutations on \(l\) letters, to map a type to a constellation.

Under this assignment, and ignoring boundary effects, for each check position \(j\), the number of edges that come from variables at position \(i - j\), \(j \in [0, w - 1]\), is \(M \frac{1}{w}\). In other words, it is exactly a fraction \(\frac{1}{w}\) of the total number \(M l\) of sockets at position \(i\). At the check nodes, distribute these edges according to a permutation chosen uniformly at random from all permutations on \(M l\) letters, to the \(M \frac{1}{w}\) check nodes at this position. It is then not very difficult to see that, under this distribution, for each check node each edge is roughly independently chosen to be connected to one of its nearest \(w\) “left” neighbors. Here, “roughly independent” means that the corresponding probability deviates at most by a term of order \(1/M\) from the desired distribution. As discussed
beforehand, we will always consider the limit in which $M$
first tends to infinity and then the number of iterations tend to
infinity. Therefore, for any fixed number of rounds of DE the
probability model is exactly the independent model described
above.

**Lemma 3 (Design Rate):** The design rate of the ensemble
$(1, r, L, w)$, with $w \leq 2L$, is given by

$$R(1, r, L, w) = (1 - \frac{1}{L}) - \frac{1}{r} w + 1 - 2 \sum_{i=0}^{w} (\frac{i}{w})^r.$$  

**Proof:** Let $V$ be the number of variable nodes and $C$ be
the number of check nodes that are connected to at least one of
these variable node. Recall that we define the design rate
as $1 - C/V$.

There are $V = M(2L + 1)$ variables in the graph. The check
nodes that have potentially connections to variable nodes in
the range $[-L, L]$ are indexed from $-L$ to $L + w - 1$. Consider
the $M \frac{1}{r}$ check nodes at position $-L$. Each of the $r$ edges of
each such check node is chosen independently from the range
$[-L - w + 1, 1 + L]$. The probability that such a check node
has at least one connection in the range $[-L, L]$ is equal to
$1 - (\frac{w-1}{w})^r$. Therefore, the expected number of check nodes
at position $-L$ that are connected to the code is equal to
$M \frac{1}{r} (1 - (\frac{w-1}{w})^r)$. In a similar manner, the expected number
of check nodes at position $-L + i$, $i = 0, \ldots, w - 1$, that
are connected to the code is equal to $M \frac{1}{r} (1 - (\frac{w-i-1}{w})^r)$. All
check nodes at positions $-L + w, \ldots, L - 1$ are connected.
Further, by symmetry, check nodes in the range $L, \ldots, L + w - 1$ have
an identical contribution as check nodes in the range $-L, \ldots, -L + w - 1$. Summing up all these contributions, we see that the number of check nodes which are connected is
equal to

$$C = M \frac{1}{r} [2L - w + 2 \sum_{i=0}^{w} (1 - (\frac{i}{w})^r)].$$

**Discussion:** In the above lemma we have defined the design
rate as the normalized difference of the number of variable
nodes and the number of check nodes that are involved in the
ensemble. This leads to a relatively simple expression which
is suitable for our purposes. But in this ensemble there is a
non-zero probability that there are two or more degree-one
check nodes attached to the same variable node. In this case,
some of these degree-one check nodes are redundant and do
not impose constraints. This effect only happens for a few
variable nodes close to the boundary. Since we consider the
case where $L$ tends to infinity, this slight difference between the
“design rate” and the “true rate” does not play a role. We
therefore opt for this simple definition. In any case, the design
rate is always a lower bound on the true rate.

**C. Other Variants**

There are many variations on the theme that show the same
qualitative behavior. For real applications these and possibly
other variations are vital to achieve the best trade-offs. Let us
give a few select examples.

(i) **Diminished Rate Loss:** One can start with a cycle rather
than a chain so that some of the extra check nodes which
we add at the boundary can be used for the termination
on both sides. This reduces the rate-loss.

(ii) **Irregular and Structured Ensembles:** We can start with
irregular or structured ensembles. Arrange a number of
graphs next to each other in a horizontal order. Couple
them by connecting neighboring graphs up to some order.
Empirically, once the coupling is “strong” enough and
spread out sufficiently, the threshold is “very close” to
the MAP threshold of the underlying ensembles.

The main aim of this paper is to explain why coupled LDPC
codes perform so well rather than optimizing the ensemble.
Therefore, despite the practical importance of these variations,
we focus on the ensemble $(1, r, L, w)$. It is the simplest to
analyze.

**III. GENERAL PRINCIPLE**

As mentioned before, the basic reason why coupled ensem-
bles have such good thresholds is that their BP threshold is
very close to the MAP threshold of the underlying ensemble.
Therefore, as a starting point let us review how the BP and
the MAP threshold of the underlying ensemble can be charac-
terized. A detailed explanation of the following summary can
be found in [11].

A. The Standard $(1, r)$-Regular Ensemble: BP versus MAP

Consider density evolution (DE) of the standard $(1, r)$-
regular ensemble. More precisely, consider the fixed point (FP)
equation

$$x = \epsilon (1 - (1 - x)^{r-1})^{1-1},$$

where $x$ is the average erase probability flowing from
the variable node side to the check node side. Both the BP as well
as the MAP threshold of the $(1, r)$-regular ensemble can be char-
acterized in terms of solutions (FPs) of this equation.

**Lemma 4 (Analytic Characterization of Thresholds):**
Consider the $(1, r)$-regular ensemble. Let $\epsilon^{BP}(1, r)$ denote its
BP threshold and let $\epsilon^{MAP}(1, r)$ denote its MAP threshold. Define

$$p^{BP}(x) = ((1 - 1)(r - 1) - 1)(1 - x)^{r-2} - \sum_{i=0}^{r-3} (1 - x)^i,$$

$$p^{MAP}(x) = x + \frac{1}{r}(1 - x)^{r-1}(1 + (r - 1)x - rx) - \frac{1}{r},$$

$$\epsilon(x) = \frac{x}{(1 - (1 - x)^{r-1})^{1-1}}.$$  

Let $x^{BP}$ be the unique positive solution of the equation $p^{BP}(x) = 0$ and let $x^{MAP}$ be the unique positive solution of the equation
$p^{MAP}(x) = 0$. Then $\epsilon^{BP}(1, r) = \epsilon(x^{BP})$ and $\epsilon^{MAP}(1, r) = \epsilon(x^{MAP})$.
We remark that above, for the ease of notation, we drop the
dependence of $\epsilon^{w}$ and $\epsilon^{MAP}$ on $1, r$.

**Example 5 (Thresholds of $(3, 6)$ Ensemble):** Explicit com-
putations show that $\epsilon^{BP}(1, r) = 0.42944$ and $\epsilon^{MAP}(1, r) = 0.488151$.

**Lemma 6 (Graphical Characterization of Thresholds):**
The left-hand side of Figure 4 shows the so-called extended
BP (EBP) EXIT curve associated to the $(3, 6)$-regular
ensemble. This is the curve given by $\{e(x), x\}, 0 \leq x \leq 1$. For all regular ensembles with $1 \geq 3$ this curve has a characteristic “C” shape. It starts at the point $(1,1)$ for $x = 1$ and then moves downwards until it “leaves” the unit box at the point $(1,x_u(1))$ and extends to infinity. The right-hand side of Figure 4 shows the BP EXIT curve (dashed line). It is constructed from the EBP EXIT curve by “cutting off” the lower branch and by completing the upper branch via a vertical line.

The BP threshold $e_{BP}(1, r)$ is the point at which this vertical line hits the $x$-axis. In other words, the BP threshold $e_{BP}(1, r)$ is equal to the smallest $\epsilon$-value which is taken on along the EBP EXIT curve.

Lemma 7 (Lower Bound on $x^P$): For the $(1, r)$-regular ensemble

$$x_{BP}(1, r) \geq 1 - (1 - 1)^{-\frac{1}{r}}.$$  

Proof: Consider the polynomial $p_{BP}(x)$. Note that $p_{BP}(x) \geq \hat{p}(x) = ((1-1)(x-1)-1)(1-x)^{r-2} - (x-2)$ for $x \in [0,1]$. Since $p_{BP}(0) \geq \hat{p}(0) = (1-2)(r-1) > 0$, the positive root of $\hat{p}(x)$ is on the positive root of $p_{BP}(x)$. But the positive root of $\hat{p}(x)$ is at $1 - \frac{1}{(1-2)(x-2)}$, which in turn is lower bounded by $1 - \frac{1}{1-1}$. 

To construct the MAP threshold $e_{MAP}(1, r)$, integrate the BP EXIT curve starting at $\epsilon = 0$ until the area under this curve is equal to the design rate of the code. The point at which equality is achieved is the MAP threshold (see the right-hand side of Figure 4).

Lemma 8 (MAP Threshold for Large Degrees): Consider the $(1, r)$-regular ensemble. Let $r(l, 1) = 1 - \frac{1}{r}$ denote the design rate so that $r = \frac{1}{r(l, 1)}$. Then, for $r$ fixed and $1$ increasing, the MAP threshold $e_{MAP}(1, r)$ converges exponentially fast (in $l$) to $1 - r$.

Proof: Recall that the MAP threshold is determined by the unique positive solution of the polynomial $p_{MAP}(x) = 0$, where $p_{MAP}(x)$ is given in Lemma 4. A closer look at this equation shows that this solution has the form

$$x = (1 - r)\left(1 - \frac{1}{1 - r} - r^{-1} + 2 - 1 + 1(1 + (1 - r)) + o(1r^{-1})\right).$$

We see that the root converges exponentially fast (in $l$) to $1 - r$. Further, in terms of this root we can write the MAP threshold as

$$x(1 + \frac{1 - r - x}{(1 + r - 1)x})^{1-l}. $$

Lemma 9 (Stable and Unstable Thresholds – [11]):

Consider the standard $(1, r)$-regular ensemble with $1 \geq 3$. Define

$$h(x) = \epsilon(1 - (1 - x)^{r-1})^{1-l} - x.$$  

Then, for $e_{BP}(1, r) < \epsilon \leq 1$, there are exactly two strictly positive solutions of the equation $h(x) = 0$ and they are both in the range $[0, 1]$.

Let $x_{s}(\epsilon)$ be the larger of the two and let $x_{u}(\epsilon)$ be the smaller of the two. Then $x_{s}(\epsilon)$ is a strictly increasing function in $\epsilon$ and $x_{u}(\epsilon)$ is a strictly decreasing function in $\epsilon$. Finally, $x_{s}(e_{BP}) = x_{u}(e_{BP}).$

Discussion: Recall that $h(x)$ encodes the change of the erasure probability of DE in one iteration, assuming that the system has current erasure probability $x$. This change can be negative (erasure probability decreases), it can be negative, or it can be zero (i.e., there is a FP).

As the notation indicates, $x_s$ corresponds to a stable FP whereas $x_u$ corresponds to an unstable FP. Here stability means that if we initialize DE with the value $x_{s}(\epsilon) + \delta$ for a sufficiently small $\delta$ then DE converges back to $x_{s}(\epsilon)$.

The proof of the following lemma can be found in Appendix II.

Lemma 10 (Basic Properties of $h(x)$): Consider the $(1, r)$-regular ensemble with $1 \geq 3$ and let $\epsilon \in (e_{BP}, 1]$.

(i) $h'(x_{u}(\epsilon)) > 0$ and $h'(x_{s}(\epsilon)) < 0$; $|h'(x)| \leq \epsilon r$ for $x \in [0,1]$.

(ii) There exists a unique value $0 \leq x_{s}(\epsilon) \leq x_{u}(\epsilon)$ so that $h'(x_{s}(\epsilon)) = 0$, and there exists a unique value $x_{u}(\epsilon) \leq x^*(\epsilon) \leq x_{s}(\epsilon)$ so that $h'(x^*(\epsilon)) = 0$.

(iii) Let

$$\kappa_s(\epsilon) = \min\{-h'(0), \frac{-h(x_{s}(\epsilon))}{x_{s}(\epsilon)}\},$$

$$\lambda_s(\epsilon) = \min\{h'(x_{u}(\epsilon)), \frac{-h(x_{s}(\epsilon))}{x_{u}(\epsilon) - x_{s}(\epsilon)}\},$$

$$\kappa^*(\epsilon) = \min\{h'(x_{u}(\epsilon)), \frac{h(x^*(\epsilon))}{x^*(\epsilon) - x_{u}(\epsilon)}\},$$

$$\lambda^*(\epsilon) = \min\{-h'(x_{s}(\epsilon)), \frac{h(x^*(\epsilon))}{x_{s}(\epsilon) - x^*(\epsilon)}\}.$$  

The quantities $\kappa_s(\epsilon), \lambda_s(\epsilon), \kappa^*(\epsilon)$, and $\lambda^*(\epsilon)$ are non-negative and depend only on the channel parameter $\epsilon$ and the degrees $(1, r)$. In addition, $\kappa_s(\epsilon)$ is strictly positive for all $\epsilon \in [0,1]$.

(iv) For $0 \leq \epsilon \leq 1$,

$$x_{s}(\epsilon) > \frac{1}{1 - r^2}.$$  

(v) For $0 \leq \epsilon \leq 1$,

$$\kappa_s(\epsilon) \geq \frac{1}{8\epsilon^2}.$$  

(vi) If we draw a line from 0 with slope $-\kappa_s$, then $h(x)$ lies below this line for $x \in [0, x_s]$.  

If we draw a line from \( x_u(\epsilon) \) with slope \( \lambda_u \), then \( h(x) \) lies below this line for all \( x \in [x_u, x_w(\epsilon)] \).

If we draw a line from \( x_u(\epsilon) \) with slope \( \kappa_u \), then \( h(x) \) lies above this line for \( x \in [x_u(\epsilon), x^*] \).

Finally, if we draw a line from \( x_r(\epsilon) \) with slope \( -\lambda_u \), then \( h(x) \) lies above this line for all \( x \in [x^*, x_r(\epsilon)] \).

An ensemble is considerably smaller than \( 1 - 1/r \). But even for large values of \( L \), where the rate of the ensemble is close to \( 1 - 1/r \), this dramatic increase in the threshold is still true. Empirically we see that, for \( L \) increasing, the EBP EXIT curve approaches the MAP EXIT curve of the underlying \((1 = 3, r = 6)\)-regular ensemble. In particular, for \( \epsilon \approx e^{\lambda_{BP}}(1, r) \) the EBP EXIT curve drops essentially vertically until it hits zero. We will see that this is a fundamental property of this construction.

**C. Discussion**

A look at Figure 6 might convey the impression that the transition of the EBP EXIT function is completely flat and that the threshold of the ensemble \((1, r, L)\) is exactly equal to the MAP threshold of the underlying \((1, r)\)-regular ensemble when \( L \) tends to infinity.

Unfortunately, the actual behavior is more subtle. Figure 7 shows the EBP EXIT curve for \( L = 32 \) with a small section of the transition greatly magnified. As one can see from this magnification, the curve is not flat but exhibits small "wiggles" in \( \epsilon \) around \( e^{\lambda_{BP}}(1, r) \). These wiggles do not vanish as \( L \) tends to infinity but their width remains constant. As we will discuss in much more detail later, area considerations imply that, in the limit as \( L \) diverges to infinity, the BP threshold is slightly below \( e^{\lambda_{BP}}(1, r) \). Although this does not play a role in the sequel, let us remark that the number of wiggles is (up to a small additive constant) equal to \( L \).

Empirically, these wiggles are very small (e.g., they are of width \( 10^{-7} \) for the \((1 = 3, r = 6, L)\) ensemble), and further, these wiggles tend to 0 when \( 1 \) is increased. Unfortunately this is hard to prove.

We therefore study the ensemble \((1, r, L, w)\). The wiggles for this ensemble are in fact larger, see e.g. Figure 8. But the wiggles can be made arbitrarily small by letting \( w \) (the smoothing parameter) tend to infinity. E.g., in the left-hand side of Figure 8 \( w = 2 \), whereas in the right-hand side we
have \( w = 3 \). We see that the wiggle size has decreased by more than a factor of \( 10^3 \).

IV. MAIN STATEMENT AND INTERPRETATION

As pointed out in the introduction, numerical experiments indicate that there is a large class of convolutional-like LDPC ensembles that all have the property that their BP threshold is “close” to the MAP threshold of the underlying ensemble. Unfortunately, no general theorem is known to date that states when this is the case. The following theorem gives a particular instance of what we believe to be a general principle. The bounds stated in the theorem are loose and can likely be improved considerably. Throughout the paper it will be assumed that \( 1 \geq 3 \).

A. Main Statement

Theorem 12 (BP Threshold of the \((1, r, L, w)\) Ensemble): Consider transmission over the BEC(\(\epsilon\)) using random elements from the ensemble \((1, r, L, w)\). Let \( e^B(1, r, L, w) \) denote the BP threshold and let \( R(1, r, L, w) \) denote the design rate of this ensemble.

Then, in the limit as \( M \) tends to infinity, and for \( w > \max\left\{2^{16}, 2412 r^2, \frac{(213r(1+\frac{213}{2} (1+1-\frac{2}{1+1})})}{(1-2^{(1-\frac{2}{1+1})})} \right\} \),

\[
e^B(1, r, L, w) \leq e^\text{MAP}(1, r, L, w) \leq e^\text{MAP}(1, r) + \frac{w}{2L(1-(1-x^\text{MAP}(1, r))^{r-1})^2}. \quad (3)
\]

In the limit as \( M, L \) and \( w \) (in that order) tend to infinity,

\[
\lim_{w \to \infty} \lim_{L \to \infty} R(1, r, L, w) = 1 - \frac{1}{r},
\]

\[
\lim_{w \to \infty} \lim_{L \to \infty} e^B(1, r, L, w) = \lim_{L \to \infty} e^\text{MAP}(1, r, L, w) = e^\text{MAP}(1, r).
\]

Discussion:

(i) The lower bound on \( e^B(1, r, L, w) \) is the main result of this paper. It shows that, up to a term which tends to zero when \( w \) tends to infinity, the threshold of the chain is equal to the MAP threshold of the underlying ensemble. The statement in the theorem is weak. As we discussed earlier, the convergence speed w.r.t. \( w \) is most likely exponential. We prove only a convergence speed of \( w^{-\frac{1}{2}} \). We pose it as an open problem to improve this estimate. We also remark that, as seen in (6), the MAP threshold of the \((1, r, L, w)\) ensemble tends to \( e^\text{MAP}(1, r) \) for any finite \( w \) when \( L \) tends to infinity, whereas the BP threshold is bounded away from \( e^\text{MAP}(1, r) \) for any finite \( w \).

(ii) We right away prove the upper bound on \( e^B(1, r, L, w) \). For the purpose of our proof, we first consider a “circular” ensemble. This ensemble is defined in an identical manner as the \((1, r, L, w)\) ensemble except that the positions are now from 0 to \( K-1 \) and index arithmetic is performed modulo \( K \). This circular ensemble has design rate equal to \( 1 - 1/r \). Set \( K = 2L+1+w \). The original ensemble is recovered by setting any consecutive \( w \) positions to zero. We first provide a lower bound on the conditional entropy when for the circular ensemble when transmitting over a BEC with parameter \( \epsilon \). We then show that, setting \( w \) sections to 0, does not significantly decrease this entropy. Overall this gives an upper bound on the MAP threshold of the original ensemble.

It is not hard to see that the BP EXIT curve\(^3\) is the same for both the \((1, r)\)-regular ensemble and the circular ensemble. Indeed, the forward DE (see Definition 15) converges to the same fixed-point for both ensembles. Consider the \((1, r)\)-regular ensemble and let \( \epsilon \in [e^\text{MAP}(1, r), 1] \). The conditional entropy when transmitting over a BEC with parameter \( \epsilon \) is at least equal to \( 1 - 1/r \) minus the area under the BP EXIT curve between \( [\epsilon, 1] \) (see Theorem 3.120 in [11]). Call this area \( A(\epsilon) \). Here, the entropy is normalized by \( KM \), where \( K \) is the length of the circular ensemble and \( M \) denotes the number of variable nodes per section. Assume now that we set \( w \) consecutive sections of the circular ensemble to 0 in order to recover the original ensemble. As a consequence, we “remove” an entropy (degrees of freedom) of at most \( w/K \) from the circular system. The remaining entropy is therefore positive (and hence we are above the MAP

\(^3\)The BP EXIT curve is the plot of the extrinsic estimate of the BP decoder versus the channel erasure fraction (see [11] for details).
According to Lemma 8, the MAP threshold $\epsilon$ (Fig. 9. Unimodal FP of the values in the middle.

We will see that some steps are quite generic, whereas other the main ideas. But it will also be useful later when we provide a way of approaching capacity with low complexity. E.g., for a rate equal to one-half, we get $\epsilon^* = 0.499876$, $\epsilon^*(1 = 3, r = 6) = 0.48815$, $\epsilon^*(1 = 4, r = 8) = 0.49774$, $\epsilon^*(1 = 5, r = 10) = 0.499486$, $\epsilon^*(1 = 6, r = 12) = 0.499876$, $\epsilon^*(1 = 7, r = 14) = 0.499969$. 

B. Proof Outline

The proof of the lower bound in Theorem 12 is long. We therefore break it up into several steps. Let us start by discussing each of the steps separately. This hopefully clarifies the main ideas. But it will also be useful later when we discuss how the main statement can potentially be generalized. We will see that some steps are quite generic, whereas other steps require a rather detailed analysis of the particular chosen system.

(i) Existence of FP: “The” key to the proof is to show the existence of a unimodal FP $(\epsilon^*; z^*)$ which takes on an essentially constant value in the “middle”, has a fast transition, and has arbitrarily small values towards the boundary (see Definition 14). Figure 9 shows a typical example. We will see later that the associated channel parameter of such a FP, $\epsilon^*$, is necessarily very close to $\epsilon^*(1, r)$.

(ii) Construction of EXIT Curve: Once we have established the existence of such a special FP we construct from it a whole FP family. The elements in this family of FPs look essentially identical. They differ only in their “width.” This width changes continuously, initially being equal to roughly $2L + 1$ until it reaches zero. As we will see, this family “explains” how the overall constellation collapses once the channel parameter has reached a value close to $\epsilon^*(1, r)$: starting from the two boundaries, the whole constellation “moves in” like a wave until the two wave ends meet in the middle. The EBP EXIT curve is a projection of this wave (by computing the EXIT value of each member of the family). If we look at the EBP EXIT curve, this phenomenon corresponds to the very steep vertical transition close to $\epsilon^*(1, r)$.

Where do the wiggles in the EBP EXIT curve come from? Although the various FPs look “almost” identical (other than the place of the transition) they are not exactly identical. The $\epsilon$ value changes very slightly (around $\epsilon^*$). The larger we choose $w$ the smaller we can make the changes (at the cost of a longer transition).

When we construct the above family of FPs it is mathematically convenient to allow the channel parameter $\epsilon$ to depend on the position. Let us describe this in more detail.

We start with a special FP as depicted in Figure 9. From this we construct a smooth family $(\xi(\alpha), z(\alpha))$, parameterized by $\alpha$, $\alpha \in [0, 1]$, where $\xi(1) = 1$ and where $\xi(0) = 0$. The components of the vector $\xi(\alpha)$ are essentially constants (for $\alpha$ fixed). The possible exceptions are components towards the boundary. We allow those components to take on larger (than in the middle) values.

From the family $(\xi(\alpha), z(\alpha))$ we derive an EBP EXIT curve and we then measure the area enclosed by this curve. We will see that this area is close to the design rate. From this we will be able to conclude that $\epsilon^* \approx \epsilon^*(1, r)$.

(iii) Operational Meaning of EXIT Curve: We next show that the EBP EXIT curve constructed in step (ii) has an operational meaning. More precisely, we show that if we pick a channel parameter sufficiently below $\epsilon^*$ then forward DE converges to the trivial FP.

(iv) Putting it all Together: The final step is to combine all the constructions and estimates discussed in the previous steps to show that $\epsilon^*(1, r, w, L)$ converges to $\epsilon^*(1, r)$ when $w$ and $L$ tend to infinity.

V. PROOF OF THEOREM 12

This section contains the technical details of Theorem 12. We accomplish the proof by following the steps outlined in the previous section. To enhance the readability of this section we have moved some of the long proofs to the appendices.

A. Step (i): Existence of FP

Definition 13 (Density Evolution of $(1, r, L, w)$ Ensemble): Let $x_i$, $i \in \mathbb{Z}$, denote the average erasure probability which is emitted by a variable node at position $i$. For $i \notin [-L, L]$ we set $x_i = 0$. For $i \in [-L, L]$ the FP condition implied by DE is

$$x_i = \epsilon \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x_{i+j-k}\right)^{-1}\right)^{-1}.$$  

If we define

$$f_i = \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x_{i-k}\right)^{-1},$$  

such example. We will see later that the associated channel parameter of such a FP, $\epsilon^*$, is necessarily very close to $\epsilon^*(1, r)$. 

-16 -14 -12 -10 -8 -6 -4 -2 0 2 4 6 8 10 12 14 16

Fig. 9. Unimodal FP of the $(1 = 3, r = 6, L = 16, w = 3)$ ensemble with small values towards the boundary, a fast transition, and essentially constant values in the middle.
then (7) can be rewritten as
\[ x_i = \epsilon \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_{i+j} \right)^{1-1}. \]
In the sequel it will be handy to have an even shorter form for the right-hand side of (7). Therefore, let
\[ g(x_{i-w+1}, \ldots, x_{i+w-1}) = \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_{i+j} \right)^{1-1}. \]
Note that
\[ g(x, \ldots, x) = (1 - (1 - x)^{r-1})^{1-1}, \]
where the right-hand side represents DE for the underlying (1, r)-regular ensemble.

The function \( f_i(x_{i-w+1}, \ldots, x_i) \) defined in (8) is decreasing in all its arguments \( x_j \in [0, 1], j = i - w + 1, \ldots, i \). In the sequel, it is understood that \( x_i \in [0, 1] \). The channel parameter \( \epsilon \) is allowed to take values in \( \mathbb{R}^+ \).

**Definition 14 (FPs of Density Evolution):** Consider DE for the \((1, r, L, w)\) ensemble. Let \( x \) be the constellation. We call \( x \) the constellation. We say that \( x \) forms a FP of DE with parameter \( \epsilon \) if \( x \) fulfills (7) for \( i \in [-L, L] \). As a short hand we then say that \((\epsilon, x)\) is a FP. We say that \((\epsilon, x)\) is a non-trivial FP if \( x \) is not identically zero. More generally, let
\[ \epsilon = (\epsilon_{-L}, \ldots, \epsilon_0, \ldots, \epsilon_L), \]
where \( \epsilon \in \mathbb{R}^+ \) for \( i \in [-L, L] \). We say that \((\epsilon, x)\) forms a FP if
\[ x_i = \epsilon_i g(x_{i-w+1}, \ldots, x_{i+w-1}), \quad i \in [-L, L]. \]

**Definition 15 (Forward DE and Admissible Schedules):** Consider forward DE for the \((1, r, L, w)\) ensemble. More precisely, pick a parameter \( \epsilon \in [0, 1] \). Initialize \( x^{(0)} = (1, \ldots, 1) \). Let \( x^{(\ell)} \) be the result of \( \ell \) rounds of DE. More precisely, \( x^{(\ell+1)} \) is generated from \( x^{(\ell)} \) by applying the DE equation (7) to each section \( i \in [-L, L] \).
\[ x^{(\ell+1)}_i = \epsilon_i g(x^{(\ell)}_{i-w+1}, \ldots, x^{(\ell)}_{i+w-1}). \]
We call this the parallel schedule.

More generally, consider a schedule in which in each step \( \ell \) an arbitrary subset of the sections is updated, constrained only by the fact that every section is updated in infinitely many steps. We call such a schedule admissible. Again, we call \( x^{(\ell)} \) the resulting sequence of constellations.

**Lemma 16 (FPs of Forward DE):** Consider forward DE for the \((1, r, L, w)\) ensemble. Let \( x^{(\ell)} \) denote the sequence of constellations under an admissible schedule. Then \( x^{(\ell)} \) converges to a FP of DE and this FP is independent of the schedule. In particular, it is equal to the FP of the parallel schedule.

**Proof:** Consider first the parallel schedule. We claim that the vectors \( x^{(\ell)} \) are ordered, i.e., \( x^{(0)} \geq x^{(1)} \geq \cdots \geq 0 \) (the ordering is pointwise). This is true since \( x^{(0)} = (1, \ldots, 1) \), whereas \( x^{(1)} \leq (\epsilon, \ldots, \epsilon) \leq (1, \ldots, 1) = x^{(0)} \). It now follows by induction on the number of iterations that the sequence \( x^{(\ell)} \) is monotonically decreasing.

Since the sequence \( x^{(\ell)} \) is also bounded from below it converges. Call the limit \( x^{(\infty)} \). Since the DE equations are continuous it follows that \( x^{(\infty)} \) is a fixed point of DE (7) with parameter \( \epsilon \). We call \( x^{(\infty)} \) the forward FP of DE.

That the limit (exists in general and that it) does not depend on the schedule follows by standard arguments and we will be brief. The idea is that for any two admissible schedules the corresponding computation trees are nested. This means that if we look at the computation graph of schedule lets say 1 at time \( \ell \) then there exists a time \( \ell' \) so that the computation graph under schedule 2 is a superset of the first computation graph. To be able to come to this conclusion we have crucially used the fact that for an admissible schedule every section is updated infinitely often. This shows that the performance under schedule 2 is at least as good as the performance under schedule 1. The converse claim, and hence equality, follows by symmetry.

**Lemma 18 (Nontrivial FPs of Forward DE):** Consider the ensemble \((1, r, L, w)\). Let \( x \) be the FP of forward DE for the parameter \( \epsilon \). For \( \epsilon \in (\frac{1}{r}, 1) \) and \( \chi \in (0, r^\frac{1}{w}(\epsilon - \frac{1}{r})) \), if
\[ L \geq \frac{w}{2(\frac{1}{r}(\epsilon - \epsilon^\frac{1}{w}(\epsilon - \frac{1}{r})) - 1)} \]
then \( \chi(x) \geq \chi \).

**Proof:** Let \( R(1, r, L, w) \) be the design rate of the \((1, r, L, w)\) ensemble as stated in Lemma 1. Note that the design rate is a lower bound on the actual rate. It follows that the system has at least \((2L + 1)R(1, r, L, w)M \) degrees of freedom. If we transmit over a channel with parameter \( \epsilon \) then in expectation at most \((2L + 1)(1 - \epsilon)M \) of these degrees of freedom are resolved. Recall that we are considering the limit in which \( M \) diverges to infinity. Therefore we can work with averages and do not need to worry about the variation of the quantities under consideration. It follows that the degrees of freedom left unresolved, measured per position and normalized by \( M \), is at least \((R(1, r, L, w) - 1 + \epsilon) \).

Let \( x \) be the forward DE FP corresponding to parameter \( \epsilon \). Recall that \( x_i \) is the average message which flows from a variable at position \( i \) towards the check nodes. From this we can compute the corresponding probability that the node value at position \( i \) has not been recovered. It is equal to \( \epsilon \left(\frac{1}{x_i} \right)^{\epsilon^\frac{1}{w}} = \epsilon^{-\frac{1}{w}} x_i^{\epsilon^\frac{1}{w}} \). Clearly, the BP decoder cannot be better than the MAP decoder. Further, the MAP decoder cannot resolve the unknown degrees of freedom. It follows that we must have
\[ \epsilon^{-\frac{1}{w}} \frac{1}{2L + 1} \sum_{i=-L}^{L} x_i^{\epsilon^\frac{1}{w}} \geq R(1, r, L, w) - 1 + \epsilon. \]
Note that \( x_i \in [0, 1] \) so that \( x_i \geq x_i^{\log_2} \). We conclude that
\[
\chi(\underline{x}) = \frac{1}{2L+1} \sum_{i=-L}^{L} x_i \geq \frac{1}{2L+1} (R(1, r, L, w) - 1 + \epsilon).
\]
Assume that we want a constellation with entropy at least \( \chi \). Using the expression for \( R(1, r, L, w) \) from Lemma 3, this leads to the inequality
\[
\epsilon \frac{1}{r} \left( \frac{1}{2} - \frac{1}{r} \right) + \frac{1}{2L+1} \sum_{i=0}^{w} \left( \frac{1}{r} \right)^{x_i} + \epsilon \geq \chi \quad \text{(12)}
\]
Solving for \( L \) and simplifying the inequality by upper bounding \( \left( 1 - 2 \sum_{i=0}^{w} \left( \frac{1}{r} \right)^{x_i} \right) \) by 0 and lower bounding \( 2L + 1 \) by \( 2L \) leads to (11).

Not all FPs can be constructed by forward DE. In particular, one can only reach (marginally) “stable” FPs by the above procedure. Recall from Section V, step (i), that we want to construct an unimodal FP which “explains” how the constellation collapses. Such a FP is by its very nature unstable. It is difficult to prove the existence of such a FP by direct methods. We therefore proceed in stages. We first show the existence of a “one-sided” increasing FP. We then construct the desired unimodal FP by taking two copies of the one-sided FP, flipping one copy, and gluing these FPs together.

**Definition 19 (One-Sided Density Evolution):** Consider the tuple \( \underline{x} = (x_{-L}, \ldots, x_0) \). The FP condition implied by one-sided DE is equal to (7) with \( x_i = 0 \) for \( i < -L \) and \( x_i = x_0 \) for \( i > 0 \).

**Definition 20 (FPs of One-Sided DE):** We say that \( \underline{x} \) is a one-sided FP (of DE) with parameter \( \epsilon \) and length \( L \), if (7) is fulfilled for \( i \in [-L, 0] \), with \( x_i = 0 \) for \( i < -L \) and \( x_i = x_0 \) for \( i > 0 \).

In the same manner as we have done this for two-sided FPs, if \( \xi = (\epsilon_{-L}, \ldots, \epsilon_0) \), then we define one-sided FPs with respect to \( \xi \).

We say that \( \underline{x} \) is non-decreasing if \( x_i \leq x_{i+1} \) for \( i = -L, \ldots, 0 \).

**Definition 21 (Entropy):** Let \( \underline{x} \) be a one-sided FP. We define the (normalized) entropy of \( \underline{x} \) to be
\[
\chi(\underline{x}) = \frac{1}{L+1} \sum_{i=-L}^{L} x_i.
\]

**Definition 22 (Proper One-Sided FPs):** Let \( (\epsilon, \underline{x}) \) be a non-trivial and non-decreasing one-sided FP. As a short hand, we then say that \((\epsilon, \underline{x})\) is a proper one-sided FP.

**Definition 23 (One-Sided Forward DE and Schedules):** Similar to Definition 15, one can define the one-sided forward DE by initializing all sections with 1 and by applying DE according to an admissible schedule.

**Lemma 24 (FPs of One-Sided Forward DE):** Consider an \((1, r, L, w)\) ensemble and let \( \epsilon \in [0, 1] \). Let \( \underline{x}^{(0)} = (1, \ldots, 1) \) and let \( \underline{x}^{(\ell)} \) denote the result of applying \( \ell \) steps of one-sided forward DE according to an admissible schedule (c.f. Definition 23).

(i) \( \underline{x}^{(\ell)} \) converges to a limit which is a FP of one-sided DE.

This limit is independent of the schedule and the limit is either proper or trivial. As a short hand we say that \((\epsilon, \underline{x})\) is a one-sided FP of forward DE.

(ii) For \( \epsilon \in (\frac{1}{2}, 1]\) and \( \chi \in [0, \epsilon \frac{1}{r} (\epsilon - \frac{1}{2})] \), if \( L \) fulfills (11) then \( \chi(\underline{x}) \geq \chi \).

**Proof:** The existence of the FP and the independence of the schedule follows along the same line as the equivalent statement for two-sided FPs in Lemma 16. We hence skip the details. Assume that this limit \( \underline{x}^{(\infty)} \) is non-trivial. We want to show that it is proper. This means we want to show that it is non-decreasing. We use induction. The initial constellation is non-decreasing. Let us now show that this property stays preserved in each step of DE if we apply a parallel schedule. More precisely, for any section \( i \in [-L, 0] \),
\[
x_i^{(\ell+1)} = \epsilon g(x_i^{(\ell)} - w_1, \ldots, x_i^{(\ell)} - w_0)
\]
where \( (a) \) follows from the monotonicity of \( g(\ldots) \) and the induction hypothesis that \( \underline{x}^{(\ell)} \) is non-decreasing.

Let us now show that for \( \epsilon \in (\frac{1}{2}, 1] \) and \( \chi \in [0, \epsilon \frac{1}{r} (\epsilon - \frac{1}{2})] \), if \( L \) fulfills (11) then \( \chi(\underline{x}) \geq \chi \). First, recall from Lemma 18 that the corresponding two-sided FP of forward DE has entropy at least \( \chi \) under the stated conditions. Now compare one-sided and two-sided DE for the same initialization with the constant value 1 and the parallel schedule. We claim that for any step the values of the one-sided constellation at position \( i \), \( i \in [-L, 0] \), are smaller or equal to the values of the two-sided constellation at the same position \( i \). To see this we use induction. The claim is trivially true for the initialization. Assume therefore that the claim is true at a particular iteration \( \ell \). For all points \( i \in [-L, -w+1] \) it is then trivially also true in iteration \( \ell + 1 \), using the monotonicity of the DE map. For points \( i \in [-w+2, 0] \), recall that the one sided DE “sees” the value \( x_0 \) for all positions \( x_i \), \( i \geq 0 \), and that \( x_0 \) is the largest of all \( x \)-values. For the two-sided DE on the other hand, by symmetry, \( x_i = x_{-i} \leq x_0 \) for all \( i \geq 0 \). Again by monotonicity, we see that the desired conclusion holds.

To conclude the proof: note that if for a unimodal two-sided constellation we compute the average over the positions \([-L, 0]\) then we get at least as large a number as if we compute it over the whole length \([-L, L]\). This follows since the value at position 0 is maximal.
proper one-sided FP of length \( L \). Then \( \epsilon > \epsilon^{\text{st}}(1, x) \) and
\[
x_a(\epsilon) \leq x_0 \leq x_s(\epsilon),
\]
where \( x_s(\epsilon) \) and \( x_u(\epsilon) \) denote the stable and unstable non-zero FP associated to \( \epsilon \), respectively.

**Proof:** We start by proving that \( \epsilon \geq \epsilon^{\text{st}}(1, x) \). Assume to the contrary that \( \epsilon < \epsilon^{\text{st}}(1, x) \). Then
\[
x_0 = \epsilon g(x_{-w+1}, \ldots, x_{w-1}) \leq \epsilon g(x_0, \ldots, x_0) < x_0,
\]
a contradiction. Here, the last step follows since \( \epsilon < \epsilon^{\text{st}}(1, x) \) and \( 0 < x_0 \leq 1 \).

Let us now consider the claim that \( x_0(\epsilon) \leq x_0 \leq x_s(\epsilon) \).
The proof follows along a similar line of arguments. Since \( \epsilon^{\text{st}}(1, x) \leq \epsilon \leq 1 \), both \( x_s(\epsilon) \) and \( x_u(\epsilon) \) exist and are strictly positive. Suppose that \( x_0 > x_s(\epsilon) \) or that \( x_0 < x_u(\epsilon) \). Then
\[
x_0 = \epsilon g(x_{-w+1}, \ldots, x_{w-1}) \leq \epsilon g(x_0, \ldots, x_0) < x_0,
\]
a contradiction.

A slightly more careful analysis shows that \( \epsilon \neq \epsilon^{\text{st}}(1, x) \), so that in fact we have strict inequality, namely \( \epsilon > \epsilon^{\text{st}}(1, x) \). We skip the details.

**Lemma 26 (Basic Bounds on FP):** Let \((\epsilon, x)\) be a proper one-sided FP of length \( L \). Then for all \( i \in [-L, 0] \),

1. \( x_i \leq \epsilon \left( 1 - \left(1 - \frac{1}{w^2} \sum_{j,k=0}^{w-1} x_{i+j-k} \right)^{r-1} \right)^{1-r} \),
2. \( x_i \leq \epsilon \left( \frac{x-i}{w^2} \sum_{j,k=0}^{w-1} x_{i+j-k} \right)^{1/r} \),
3. \( x_i \geq \epsilon \left( \frac{1}{w^2} \sum_{j,k=0}^{w-1} x_{i+j-k} \right)^{1/r} \),
4. \( x_i \geq \epsilon \left( \frac{1}{w} \sum_{k=0}^{w-1} x_{i+w-1-k} \right)^{r-2} \frac{x-i}{w^2} \sum_{j,k=0}^{w-1} x_{i+j-k} \)^{1-1/r} \).

**Proof:** We have
\[
x_i = \epsilon \left( 1 - \frac{1}{w} \sum_{j=0}^{w-1} \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x_{i+j-k} \right)^{r-1} \right)^{1-1/r}.
\]

Let \( f(x) = (1-x)^{r-1}, x \in [0, 1] \). Since \( f''(x) = (r-1)(r-2)(1-x)^{r-3} \geq 0 \), \( f(x) \) is convex. Let \( y_j = \frac{1}{w} \sum_{k=0}^{w-1} x_{i+j-k} \). We have
\[
\frac{1}{w} \sum_{j=0}^{w-1} \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x_{i+j-k} \right)^{r-1} = \frac{1}{w} \sum_{j=0}^{w-1} f(y_j).
\]
Since \( f(x) \) is convex, using Jensen’s inequality, we obtain
\[
\frac{1}{w} \sum_{j=0}^{w-1} f(y_j) \geq f\left( \frac{1}{w} \sum_{j=0}^{w-1} y_j \right),
\]
which proves claim (i).

The derivation of the remaining inequalities is based on the following identity:
\[
1 - B^{r-1} = (1 - B)(1 + B + \cdots + B^{r-2}). \tag{13}
\]

For \( 0 \leq B \leq 1 \) this gives rise to the following inequalities:
\[
1 - B^{r-1} \geq (1 - B)(1 + B^{r-2}), \tag{14}
1 - B^{r-1} \geq (1 - B), \tag{15}
1 - B^{r-1} \leq (1 - (1 - B)). \tag{16}
\]

Let \( B_j = \frac{1}{w} \sum_{k=0}^{w-1} x_{i+j-k} \), so that \( 1 - f_{i+j} = 1 - B_j^{r-1} \) (recall the definition of \( f_{i+j} \) from (8)). Using (15) this proves (iii):
\[
x_i = \epsilon \left( \frac{1}{w} \sum_{j=0}^{w-1} (1 - f_{i+j}) \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} B_j \right)^{1-1/r} \right)^{1/r - 1}.
\]

If we use (16) instead then we get (ii). To prove (iv) we use (14):
\[
x_i \geq \epsilon \left( \frac{1}{w} \sum_{j=0}^{w-1} (1 - B_j) \right)^{1-1/r}.
\]

Since \( x \) is increasing, \( \sum_{k=0}^{w-1} x_{i+j-k} \leq \sum_{k=0}^{w-1} x_{i+j-1-k} \).

Hence,
\[
x_i \geq \epsilon \left( \frac{1}{w} \sum_{k=0}^{w-1} x_{i+j-1-k} \right)^{r-2} \frac{x-i}{w^2} \sum_{j,k=0}^{w-1} x_{i+j-k} \)^{1-1/r} \).
\]

The proof of the following lemma is long. Hence we relegate it to Appendix [III].

**Lemma 27 (Transition Length):** Let \( w \geq 2r^2 \), Let \((\epsilon, x)\), \( \epsilon \in (\epsilon^{\text{st}}, 1) \), be a proper one-sided FP of length \( L \). Then, for all \( 0 < \delta < \frac{1}{2w^2(r+1)(1+2r^2)} \),
\[
|\{ i : \delta < x_t < x_s(\epsilon) - \delta \}| \leq \frac{c(1, x)}{\delta},
\]
where \( c(1, x) \) is a strictly positive constant independent of \( L \) and \( \epsilon \).

**Lemma 28 (Spacing of FP):** Let \((\epsilon, x)\), \( \epsilon \geq 0 \), be a proper one-sided FP of length \( L \). Then for \( i \in [-L+1, 0] \),
\[
x_i - x_{i-1} \leq \frac{1}{w^2} \sum_{j,k=0}^{w-1} x_{i+j-k} \leq \frac{1}{w}.
\]

Let \( \bar{x}_i \) denote the weighted average \( \bar{x}_i = \frac{1}{w} \sum_{j,k=0}^{w-1} x_{i+j-k} \). Then, for any \( i \in [-\infty, 0] \),
\[
\bar{x}_i - \bar{x}_{i-1} \leq \frac{1}{w} \sum_{j,k=0}^{w-1} x_{i+j-k} \leq \frac{1}{w}.
\]

**Proof:** Represent both \( x_i \) as well as \( x_{i-1} \) in terms of the DE equation [10]. Taking the difference,
\[
\frac{x_i - x_{i-1}}{\epsilon} =
\]
\[
\left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j\right)^{1-1} - \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j - 1\right)^{1-1}.
\]

Apply the identity
\[
A^m B^m = (A - B)(A^{m-1} + A^{m-2} B + \cdots + B^{m-1}),
\]
where we set \(A = \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j\right), \ B = \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j - 1\right), \) and \(m = 1 - 1\). Note that \(A \geq B\). Thus
\[
\left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j\right)^{1-1} - \left(1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j - 1\right)^{1-1} = A^{1-1} - B^{1-1} = (A - B)(A^{1-2} + A^{1-3} B + \cdots + B^{1-2}) \leq (1) A^{1-2} \leq \frac{1}{w} (f_i - f_{i+w-1}).
\]

In step (i) we used the fact that \(A \geq B\) implies \(A^{1-2} \geq A^{p} B^{q}\) for all \(p, q \in \mathbb{N}\) so that \(p + q = 1 - 2\). In step (ii) we made the substitution \(A - B = \frac{1}{w} (f_i - f_{i+w-1})\). Since \(x_i = \epsilon A^{1-1}, A^{1-2} = \left(\frac{\epsilon}{w}\right)^{\frac{1}{1-2}}\). Thus
\[
\frac{x_i}{\epsilon} \leq \left(1 - \frac{1}{w} \right) \frac{1}{\left(1 - f_i - f_{i+w-1}\right)}.
\]

Consider the term \((f_i - f_{i+w-1})\). Set \(f_i = C x_{i-1}\) and \(f_{i+w-1} = D x_{i-1}\), where \(C = \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x_i - 1 - k\right)\) and \(D = \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x_{i+w-1} - 1 - k\right).\) Note that \(0 \leq C, D \leq 1\).

Using again [18],
\[
(f_i - f_{i+w-1}) = (C - D) (C^{1-2} + C^{1-3} D + \cdots + D^{1-2}) \leq (x - 1)(C - D).
\]

Explicitly,
\[
(C - D) = \frac{1}{w} \sum_{k=0}^{w-1} (x_{i+w-1-k} - x_{i-1-k}) \leq \frac{1}{w} \sum_{k=0}^{w-1} x_{i+k},
\]
which gives us the desired upper bound. By setting all \(x_{i+k} = 1\) we obtain the second, slightly weaker, form.

To bound the spacing for the weighted averages we write \(\bar{x}_i\) and \(\bar{x}_{i-1}\) explicitly,
\[
\bar{x}_i - \bar{x}_{i-1} = \frac{1}{w^2} \left( x_{i+w-1} - x_{i+w-2} + 2(x_{i+w-2} - x_{i+w-3}) + \cdots + w(x_i - x_{i-1}) + (w - 1)(x_{i-1} - x_{i-2}) + \cdots + (x_{i+w-1} - x_{i-w}) \right) \leq \frac{1}{w^2} \sum_{k=0}^{w-1} x_{i+k} \leq \frac{1}{w}.
\]

Let us now show how we can construct a large class of one-sided FPs which are not necessarily stable. In particular we will construct increasing FPs. The proof of the following theorem is relegated to Appendix [IV]

**Theorem 29 (Existence of One-Sided FPs):** Fix the parameters \((1, \epsilon, w)\) and let \(x_0(1) < \chi\). Let \(L \geq L(1, \epsilon, w, \chi)\), where
\[
L(1, \epsilon, w, \chi) = \max \left\{ \frac{41w}{8w} \left(\frac{x(1 - \frac{2}{\epsilon})(\chi - x_u(1))}{\chi} + \frac{x^*(1)(\chi - x_u(1))^2}{8w} \right) \right\},
\]
There exists a proper one-sided FP \(\xi\) of length \(L\) that either has entropy \(\chi\) and channel parameter bounded by
\[
\epsilon^{w}(1, \epsilon) < \epsilon < 1,
\]
or has entropy bounded by
\[
(1 - \frac{1}{w}) (\chi - x_u(1)) - \frac{1}{w} \leq \chi(\epsilon) \leq \chi
\]
and channel parameter \(\epsilon = 1\).

**Discussion:** We will soon see that, for the range of parameters of interest, the second alternative is not possible either. In the light of this, the previous theorem asserts for this range of parameters the existence of a proper FP of entropy \(\chi\). In what follows, this FP will be the key ingredient to construct the whole EXIT curve.

**B. Step (ii): Construction of EXIT Curve**

**Definition 30 (EXIT Curve for \((1, \epsilon, w)\)-Ensemble):** Let \((\epsilon^*, \xi^*)\), \(0 \leq \epsilon^* \leq 1\), denote a proper one-sided FP of length \(L^*\) and entropy \(\chi\). Fix \(1 \leq L < L^*\).

The **interpolated** family of constellations based on \((\epsilon^*, \xi^*)\) is denoted by \(\{\xi(\alpha), \xi^*(\alpha)\}_{\alpha=0}^{1}\). It is indexed from \(-L\) to \(L\).

This family is constructed from the one-sided FP \((\epsilon^*, \xi^*)\).

By definition, each element \(\xi(\alpha)\) is symmetric. Hence, it suffices to define the constellations in the range \([-L, 0]\) and then to set \(\xi(\alpha) = \xi(-\alpha)\) for \(\alpha \in [0, L]\). As usual, we set \(\xi(0) = 0\) for \(i \notin [-L, L]\). For \(i \in [-L, 0]\) and \(\alpha \in [0, 1]\) define
\[
x_i(\alpha) = \frac{(4\alpha - 3)x_i^* + (4 - 4\alpha)x_0^*}{a(i, \alpha)} , \quad \xi(\alpha) = \frac{4\alpha x_{i-L}^* + x_{i+1-L}^*}{a(i, \alpha)},
\]
where for \(\alpha \in \left[\frac{1}{2}, 1\right]\),
\[
\alpha(i, \alpha) = x_i(4\alpha - 3)x_i^* - (4 - 4\alpha)x_0^* , \quad \alpha(i, \alpha) = (\frac{1}{2}, 1),
\]
the constellations \(\xi(\alpha)\) are increasing (component-wise) as a function of \(\alpha\), with \(\xi(\alpha = 0) = (0, \ldots, 0)\) and with \(\xi(\alpha = 1) = (1, \ldots, 1)\).

**Discussion:** The interpolation is split into 4 phases. For \(\alpha \in \left[\frac{1}{2}, \frac{3}{4}\right]\), the constellations decrease from the constant value \(1\) to the constant value \(x_i^*\). For the range \(\alpha \in \left[\frac{1}{2}, \frac{3}{4}\right]\), the constellation decreases further, mainly towards the boundaries, so that at the end of the interval it has reached the value \(x_i^*\) at position \(i\) (hence, it stays constant at position \(0)\). The third phase is the most interesting one. For \(\alpha \in \left[\frac{1}{2}, \frac{3}{4}\right]\) we “move in” the constellation \(\xi\) by “taking out” sections in the middle.
and interpolating between two consecutive points. Finally, in the last phase all values are interpolated in a linear fashion until they have reached 0.

**Example 31 (EXIT Curve for (3, 6, 12, 2)-Ensemble):**

Figure 11 shows a small example which illustrates this interpolation for the $(1 = 3, r = 6, L = 6, w = 2)$-ensemble. We start with a FP of entropy $\chi = 0.2$ for $L' = 12$. This constellation has $\epsilon^* = 0.488223$ and $x^* = (0, 0, 0, 0, 0, 0.015, 0.131, 0.319, 0.408, 0.428, 0.431, 0.432, 0.432)$. Note that, even though the constellation is quite short, $\epsilon^*$ is close to $\epsilon_{\text{MAP}}(1 = 3, r = 6) \approx 0.48815$, and $x^*_0$ is close to $x^*_0(\epsilon_{\text{MAP}}) \approx 0.4323$. From $(\epsilon^*, x^*)$ we create an EXIT curve for $L = 6$. The figure shows 3 particular points of the interpolation, one in each of the first 3 phases.

Consider e.g., the top figure corresponding to phase (i). The constellation $x$ in this case is completely flat. Correspondingly, the local channel values are also constant, except at the left boundary, where they are slightly higher to compensate for the “missing” $x$-values on the left.

The second figure from the top shows a point corresponding to phase (ii). As we can see, the $x$-values close to 0 have not changed, but the $x$-values close to the left boundary decrease towards the solution $x^*$. Finally, the last figure shows a point in phase (iii). The constellation now “moves in.” In this phase, the $\epsilon$ values are close to $\epsilon^*$, with the possible exception of $\epsilon$ values close to the right boundary (of the one-sided constellation). These values can become large.

The proof of the following theorem can be found in Appendix V.

**Theorem 32 (Fundamental Properties of EXIT Curve):** Consider the parameters $(1, r, w)$. Let $(\epsilon^*, x^*)$, $\epsilon^* \in (\epsilon_{\text{MAP}}, 1]$, denote a proper one-sided FP of length $L'$ and entropy $\chi > 0$. Then for $1 \leq L < L'$, the EXIT curve of Definition 30 has the following properties:

(i) **Continuity:** The curve $\{\epsilon(\alpha), x(\alpha)\}^\alpha=0$ is continuous for $\alpha \in [0, 1]$ and differentiable for $\alpha \in [0, 1]$ except for a finite set of points.

(ii) **Bounds in Phase (i):** For $\alpha \in [\frac{1}{4}, 1]$, $\epsilon_i(\alpha) \leq \epsilon_{\text{MAP}}(\alpha, i) \leq \epsilon_{\text{MAP}}(\alpha, i)$ and $i \in [-L, 0]$.

(iii) **Bounds in Phase (ii):** For $\alpha \in [\frac{1}{4}, \frac{3}{4}]$ and $i \in [-L, 0]$, $\epsilon_i(\alpha) \geq \epsilon(\alpha x_i^*) x_i^* - L x_i^*$.

(iv) **Bounds in Phase (iii):** Let $\gamma = \frac{(r - 1) (1 - 1) (\epsilon^*)}{w^2} (1 + w^{1/8})^{1 - 1}$. Let $\alpha \in [\frac{1}{4}, 1]$. For $x_i(\alpha) > \gamma$ 

\[
\epsilon_i(\alpha) \leq \epsilon^* (1 + \frac{1}{w^{1/8}}), \quad i \in [-L + w - 1, -w + 1],
\]

\[
\epsilon_i(\alpha) \geq \epsilon^* (1 - \frac{1}{w^{1/8}}), \quad i \in [-L, 0].
\]

For $x_i(\alpha) \leq \gamma$ and $w > \max\{2^{41/2}, 2^{16}\}$ 

\[
\epsilon_i(\alpha) \geq \epsilon^* \left(1 - \frac{4}{w^{1/8}}\right), \quad i \in [-L, 0].
\]

(v) **Area under EXIT Curve:** The EXIT value at position $i \in [-L, L]$ is defined by 

\[
h_i(\alpha) = (g(x_{i+w+1}(\alpha), \ldots, x_{i-w-1}(\alpha))^{1/4}.
\]

Let 

\[
A(1, r, w, L) = \int_0^1 \frac{1}{2L + 1} \sum_{i = -L}^L h_i(\alpha) d\epsilon_i(\alpha),
\]

denote the area of the EXIT integral. Then 

\[
|A(1, r, w, L) - (1 - \frac{1}{L})| \leq \frac{w}{L} 1 r.
\]

(vi) **Bound on $\epsilon^*$:** For $w > \max\{2^{41/2}, 2^{16}\}$, 

\[
|\epsilon_{\text{MAP}}(1, x) - \epsilon^*| \leq \frac{21r |x_0 - x_0(\epsilon^*)| + c(1, r, w, L)}{(1 - (1)^{-1/8})^2}
\]

Fig. 11. Construction of EXIT curve for $(3, 6, 12, 2)$-ensemble. The figure shows three particular points in the interpolation, namely the points $\alpha = 0.781$ (phase (i)), $\alpha = 0.61$ (phase (ii)), and $\alpha = 0.4$ (phase (iii)). For each parameter both the constellation $x$ as well as the local channel parameters $\xi$ are shown in the figure on left. The right column of the figure illustrates a projection of the EXIT curve. I.e., we plot the average EXIT value of the constellation versus the channel value of the 0th section. For reference, also the EPB EXIT curve of the underlying $(3, 6)$-regular ensemble is shown (gray line).
where
\[ c(1, r, w, L) = 41rw^{-\frac{1}{2}} + \frac{w(2 + r)}{L} + 1r(x_{-L'}L + x_{-L}^* - x_{-L}) + \frac{2rl^2}{(1 - 4w^{-\frac{1}{2}})^2}w^{-\frac{1}{2}}. \]

C. Step (iii): Operational Meaning of EXIT Curve

Lemma 33 (Stability of \( \{ (\epsilon(\alpha), \epsilon(\alpha)) \}_{\alpha=0} \)) Let \( \{ (\epsilon(\alpha), \epsilon(\alpha)) \}_{\alpha=0} \) denote the EXIT curve constructed in Definition 30. For \( \beta \in (0,1) \), let
\[ \epsilon^{(\beta)} = \inf_{\alpha : \alpha \leq 1} \{ \epsilon(\alpha) : i \in [-L, L] \}. \]

Consider forward DE (c.f. Definition 15) with parameter \( \epsilon \), \( \epsilon < \epsilon^{(\beta)} \). Then the sequence \( \epsilon^{(l)} \) (indexed from \(-L\) to \(L\)) converges to a FP which is point-wise upper bounded by \( \epsilon^{(\beta)} \).

Proof: Recall from Lemma 16 that the sequence \( \epsilon^{(l)} \) converges to a FP of DE, call it \( \epsilon^{(\infty)} \). We claim that \( \epsilon^{(\infty)} \leq \epsilon^{(\beta)} \).

We proceed by contradiction. Assume that \( \epsilon^{(\infty)} \) is not point-wise dominated by \( \epsilon^{(\beta)} \). Recall that by construction of \( \epsilon^{(\beta)} \) the components are decreasing in \( \alpha \) and that they are continuous. Further, \( \epsilon^{(\infty)} \leq \epsilon < \epsilon^{(\beta)} \).

\[ \gamma = \inf_{\alpha \leq 1} \{ \alpha : \epsilon^{(\infty)} \leq \epsilon(\alpha) \}, \]

is well defined. By assumption \( \gamma > \beta \). Note that there must exist at least one position \( i \in [-L, 0] \) so that \( x_i(\gamma) = x^{(\infty)}_i \).

But since \( \epsilon < \epsilon(\gamma) \) and since \( g(\ldots) \) is monotone in its components,
\[ x_i(\gamma) = \epsilon(\gamma)g(x_{i-w} + 1(\gamma)), \ldots, x_{i+w-1}(\gamma)) \]

\[ > \epsilon g(x_{i-w}^{(\infty)}, \ldots, x_{i+w-1}^{(\infty)}) = x_i^{(\infty)}, \]

a contradiction. \( \blacksquare \)

D. Step (iv): Putting it all Together

We have now all the necessary ingredients to prove Theorem 12. In fact, the only statement that needs proof is (4).

First note that \( c^{(r)}(1, r, L, w) \) is a non-increasing function in \( L \). This follows by comparing DE for two constellations, one, say of length \( L_1 \) and one of length \( L_2 \), \( L_2 > L_1 \). It therefore suffices to prove (4) for the limit of \( L \) tending to infinity.

Let \( (1, r, w) \) be fixed with \( w > w(1, r) \), where
\[ w(1, r) = \max \left\{ 2^{\frac{16}{17}}, 2^\frac{1}{2} r^2, \left( \frac{21r(1 + \frac{1}{2\sqrt{(1-2lw^{-\frac{1}{2}})}^2})^8}{1 - 2lw^{-\frac{1}{2}}} \right)^{16} \left( \frac{1}{2} \right)^\frac{1}{2} \right\}. \]

Our strategy is as follows. We pick \( L' \) (length of constellation) sufficiently large (we will soon see what “sufficiently” means) and choose an entropy, call it \( \chi \). Then we apply Theorem 29. Throughout this section, we will use \( \epsilon^* \) and \( \epsilon^* \) to denote the FP and the corresponding channel parameter guaranteed by Theorem 29. We are faced with two possible scenarios. Either there exists a FP with the desired properties or there exists a FP with parameter \( \epsilon^* = 1 \) and entropy at most \( \chi \). We will then show (using Theorem 32) that for sufficiently large \( L' \) the second alternative is not possible.

As a consequence, we will have shown the existence of a FP with the desired properties. Using again Theorem 32, we then show that \( \epsilon^* \) is close to \( \epsilon^{\text{MAP}} \) and that \( \epsilon^* \) is a lower bound for the FP threshold of the coupled code ensemble.

Let us make this program precise. Pick \( \chi = x_u(1) + x_u^*(1, r) \) and \( L' \) “large”. In many of the subsequent steps we require specific lower bounds on \( L' \). Our final choice is one which obeys all these lower bounds. Apply Theorem 29 with parameters \( L' \) and \( \chi \). We are faced with two alternatives.

Consider first the possibility that the constructed one-sided FP \( \epsilon^* \) has parameter \( \epsilon^* = 1 \) and entropy bounded by
\[ \frac{(1 - \frac{1}{2})(x_{ab}^* - x_u(1))}{16} - \frac{1}{2r(L' + 1)} \leq \chi(\epsilon^*) \leq \frac{x_{ab}^* + x_u(1)}{2}. \]

For sufficiently large \( L' \) this can be simplified to
\[ \frac{(1 - \frac{1}{2})(x_{ab}^* - x_u(1))}{32} \leq \chi(\epsilon^*) \leq \frac{x_{ab}^* + x_u(1)}{2}. \]

Let us now construct an EXIT curve based on \( (\epsilon^*, x^*) \) for a constellation of length \( L, 1 \leq L \leq L' \). According Theorem 32, it must be true that
\[ \epsilon^* < \frac{1}{2}. \]

We claim that by choosing \( L' \) sufficiently large and by choosing \( L \) appropriately we can guarantee that
\[ |x_0^* - x_u(\epsilon^*)| \leq \delta, \ |x_0^* - x^*_u| \leq \delta, \ x^*_u < L' \leq \delta, \]

where \( \delta \) is any strictly positive number. If we assume this claim for a moment then we see that (21) can be made arbitrarily close to \( c^{\text{MAP}} \) by choosing \( \delta \) sufficiently small. In particular, this shows that the right-hand side of (21) is strictly less than 1, a contradiction, since by assumption \( \epsilon^* = 1 \).

This will show that the second alternative must apply.

Let us now prove the bounds in (22). In the sequel we say that sections with values in the interval \([0, \delta]\) are part of the tail, that sections with values in \([\delta, x_u(\epsilon^*) - \delta]\) form the transition, and that sections with values in \([x_u(\epsilon^*) - \delta, x_u(\epsilon^*)] \) represent the flat part.

Consider (22). These bounds are equivalent to saying that both the tail as well as the flat part must have length at least \( L \). From Lemma 27, for sufficiently small \( \delta \), the transition has length at most \( \frac{L}{2} \), a constant independent of \( L' \). Therefore most of the length \( L' \) consists of the tail or the flat part.

Let us first show that the flat part is large, i.e., it is at least a fixed fraction of \( L' \). We argue as follows. Since the transition contains only a constant number of sections its contribution to the entropy is small. More precisely, this contribution upper bounded by \( \frac{w(1, r)}{L' + 3.5} \). Further, the contribution to the entropy from the tail is small as well, namely at most \( \delta \). Hence, the total contribution to the entropy stemming from the tail plus the transition is at most \( x_u(\epsilon^*) - \delta, x_u(\epsilon^*) \)

It is not hard to show that under forward DE, the constellation \( \epsilon^{(l)} \) is unimodal and symmetric around 0. This immediately follows from an inductive argument using Definition 15.
By a similar argument we can show that the tail is also a strictly positive fraction of $L'$. From Lemma 33 we then conclude that $\epsilon > 0$. Hence the flat part cannot be too large since the entropy is equal to $\epsilon^{n+1}x(1)$, which is strictly smaller than $\epsilon^n$. As a consequence, the tail has length at least a fraction $1 - \frac{\epsilon^n}{2} + 2\epsilon x(1)$ of $L'$. As before, this fraction is also strictly positive if we choose $\epsilon$ small enough. Hence, by choosing $L$ to be the lesser of the length of the flat part and the tail, we conclude that the bounds in (22) are valid and that $L$ can be chosen arbitrarily large (by increasing $L'$).

Consider now the second case. In this case $z^*$ is a proper one-sided FP with entropy equal to $\frac{\epsilon^n}{2} + 2\epsilon x(1)$ and with parameter $\epsilon^*(1, x) < 1$. Now, using again Theorem 32 we can show

$$e^* = \epsilon^*(1, x) - 2w^{-\frac{1}{2}} \frac{4r_2}{r_1} \frac{2\epsilon^2}{(1 - (1 - 1)^{-\frac{1}{2}})^2} \frac{1}{1 + 2\epsilon x(1)} \geq \epsilon^*(1, x) - 2w^{-\frac{1}{2}} \frac{4r_2}{r_1} \frac{2\epsilon^2}{(1 - (1 - 1)^{-\frac{1}{2}})^2},$$

To obtain the above expression, we take $L'$ to be sufficiently large in order to bound the term in $c(1, x, w, L)$ which contains $L$. We also use (22) and choose $\delta$ to be sufficiently small to bound the corresponding terms. We also replace $w^{-1/8}$ by $w^{-1/8}$ in $c(1, x, w, L)$.

To summarize: we conclude that for an entropy $y(\infty)$, $z^*$ must be a proper one-sided FP with parameter $\epsilon^*$ bounded as above.

Finally, let us show that $e^*(1 - \frac{4}{w^{1/8}}) \tau^2$ is a lower bound on the BP threshold. We start by claiming that

$$e^*(1 - \frac{4}{w^{1/8}}) \tau^2 < e^*(1 - \frac{4}{w^{1/8}}) (r-2)(1-1) = \inf_{\frac{1}{4} \leq \alpha \leq 1} \{e_\alpha(i) : i \in [-L, L]\}.$$

To prove the above claim we need to check that $\epsilon(x^0) x^*_{-L}/x^0$ (see bounds in phase (ii) of Theorem 32) is greater than the above infimum. Since in the limit of $L' \to \infty$, $\epsilon(x^0) x^*_{-L}/x^0 \to e^*$, for sufficiently large $L'$ the claim is true.

From the hypothesis of the theorem we have $w > 2^{16}$. Hence $e^*(1 - 4w^{-1/8}) \tau^2 > 0$. Apply forward DE (c.f. Definition 15) with parameter $\epsilon < e^*(1 - 4w^{-1/8}) \tau^2$ and length $L$. Denote the FP by $z^\infty$ (with indices belonging to $[-L, L]$). From Lemma 25 we then conclude that $z^\infty$ is point-wise upper bounded by $x(\frac{1}{2})$. But for $\alpha = 1/4$ we have

$$x_\alpha(1/4) \leq x_\alpha(1/4) = x^*_{-L+L} \leq \delta < x^0(1) \quad \forall i.$$

Above we made use of the fact that $\delta$ can be chosen arbitrarily small. Thus $x^\infty_{\alpha} < x^0(1)$ for all $i \in [-L, L]$. Consider a one-sided constellation, $y$, with $y_i = x^0(1/4) < x^0(1)$ for all $i \in [-L, 0]$. Recall that for a one-sided constellation $y_i = y_0$ for all $i > 0$ and as usual $y_i = 0$ for $i < -L$. Clearly, $y^\infty \leq y$. Now apply one-sided forward DE to $y$ with parameter $\epsilon$ (same as the one we applied to get $z^\infty$) and call its limit $y^{\infty}$. From part (i) of Lemma 24, we conclude that the limit $y^{\infty}$ is either proper or trivial. Suppose that $y^{\infty}$ is proper (implies non-trivial). Clearly, $y^\infty < x^0(1)$ for all $i \in [-L, 0]$. But from Lemma 25, we have that for any proper one-sided FP $y_0 \geq x^0(\epsilon) \geq x^0(1)$, a contradiction. Hence we conclude that $y^{\infty}$ must be trivial and so must be $x^\infty$.

VI. DISCUSSION AND POSSIBLE EXTENSIONS

A. New Paradigm for Code Design

The explanation of why convolutional-like LDPC ensembles perform so well given in this paper gives rise to a new paradigm in code design.

In most designs of codes based on graphs one encounters a trade-off between the threshold and the error floor behavior. E.g., for standard irregular graphs an optimization of the threshold tends to push up the number of degree-two variable nodes. The same quantity, on the other favors the existence of low weight (pseudo)codewords.

For convolutional-like LDPC ensembles the important operational quantity is the MAP threshold of the underlying ensemble. As, e.g., regular LDPC ensembles show, it is simple to improve the MAP threshold and to improve the error-floor performance – just increase the minimum variable-node degree. From this perspective one should simply pick as large a variable-node degree as possible.

There are some drawbacks to picking large degrees. First, picking large degrees also increases the complexity of the scheme. Second, although currently little is known about the scaling behavior of convolutional-like LDPC ensembles, it is likely that large degrees imply a slowing down of the convergence of the performance of finite-length ensembles to the asymptotic limit. This implies that one has to use large block lengths. Third, the larger we pick the variable-node degrees the higher the implied rate loss. Again, this implies that we need very long codes in order to bring down the rate loss to acceptable levels. It is tempting to conjecture that the minimum rate loss that is required in order to achieve the change of thresholds is related to the area under the EXIT curve between the MAP and the BP threshold. E.g., in Figure 6 this is the light gray area. For the underlying ensemble this is exactly the amount of guessing (help) that is needed so that a local algorithm can decode correctly, assuming that the underlying channel parameter is the MAP threshold.

Due to the above reasons, an actual code design will therefore try to maintain relatively small average degrees so as to keep this gray area small. But the additional degree of freedom can be used to design codes with good thresholds and good error floors.

B. Scaling Behavior

In our design there are three parameters that tend to infinity. The number of variables nodes at each position, called $M$, the length of the constellation $L$, and the length of the smoothing window $w$. Assume we fix $w$ and we are content with achieving a threshold slightly below the MAP threshold. How should we scale $M$ with respect to $L$ so that we achieve the best performance? This question is of considerable practical
importance. Recall that the total length of the code is of order \( L \cdot M \). We would therefore like to keep this product small. Further, the rate loss is of order \( 1/L \) (so \( L \) should be large) and \( M \) should be chosen large so as to approach the performance predicted by DE. Finally, how does the number of required iterations scale as a function of \( L \)?

Also, in the proof we assumed that we fix \( L \) and let \( M \) tend to infinity so that we can use DE techniques. We have seen that in this limit the boundary conditions of the constellation dictate the performance of the system regardless of the size of \( L \) (as long as \( L \) is fixed and \( M \) tends to infinity). Is the same behavior still true if we let \( L \) tend to infinity as a function of \( M \)? At what scaling does the behavior change?

C. Tightening of Proof

As mentioned already in the introduction, our proof is weak – it promises that the BP threshold approaches the MAP threshold of the underlying ensemble at a speed of \( w^{-1/8} \).

Numerical experiments indicate that the actual convergence speed is likely to be exponential and that the prefactors are very small. Why is the analytic statement so loose and how can it be improved?

Within our framework it is clear that at many places the constants could be improved at the cost of a more involved proof. It is therefore likely that a more careful analysis following the same steps will give improved convergence speeds.

More importantly, for mathematical convenience we constructed an “artificial” EXIT curve by interpolating a particular fixed point and we allowed the channel parameter to vary as a function of the position. In the proof we then coarsely bounded the “operational” channel parameter by the minimum of all the individual channel parameters. This is a significant source for the looseness of the bound. A much tighter bound could be given if it were possible to construct the EXIT curve by direct methods. As we have seen, it is possible to show the existence of FPs of DE for a wide range of EXIT values. The difficulty consists in showing that all these individual FPs form a smooth one-dimensional manifold so that one can use the Area Theorem and integrate with respect to this curve.

D. Extensions to BMS Channels and General Ensembles

Preliminary numerical evidence suggest that the behavior of convolutional-like LDPC ensembles discussed in this paper is not restricted to the BEC channel or to regular ensembles but is a general phenomenon. Let us quickly discuss how one might want to attack the more general setup.

We have seen that the proof consists essentially of three steps.

(i) Existence of FP: As long as we stay with the BEC, a similar procedure as the one used in the proof of Theorem 23 can be used to show the existence of the desired FP for more general ensembles.

General BMS channels are more difficult to handle, but FP theorems do exist also in the setting of infinite-dimensional spaces. The most challenging aspect of this step is to prove that the constructed FP has the essential basic characteristics that we relied upon for our later steps. In particular, we need it to be unimodal, to have a short transition period, and to approach the FP density of the underlying standard ensemble.

(ii) Construction of EXIT Curve and Bounds: Recall that in order to create a whole EXIT curve, we started with a FP and interpolated the value of neighboring points. In order to ensure that each such interpolated constellation is indeed a FP, we allowed the local channel parameters to vary. By choosing the interpolation properly, we were then able to show that this variation is small. As long as one remains in the realm of BEC channels, the same technique can in principle be applied to other ensembles.

For general channels the construction seems more challenging. It is not true in general that, given a constellation, one can always find “local” channels that make this constellation a FP. It is therefore not clear how an interpolation for general channels can be accomplished. This is perhaps the most challenging hurdle for any potential generalization.

(iii) Operational Interpretation: For the operational interpretation we relied upon the notion of physical degradation. We showed that, starting with a channel parameter of a channel which is upgraded w.r.t. to any of the local channels used in the construction of the EXIT curve, we do not get stuck in a non-trivial FP. For the BEC, the notion of degradation is very simple, it is the natural order on the set of erasure probabilities, and this is a total order. For general channels, an order on channels still exists in terms of degradation, but this order is partial. We therefore require that the local channels used in the construction of the EXIT curve are all degraded w.r.t. a channel of the original channel family (e.g., family of Gaussian channels) with a parameter which is only slightly better than the parameter which corresponds to the MAP threshold.

E. Extension to General Coupled Graphical Systems

Codes based on graphs are just one instance of graphical systems that have distinct thresholds for “local” algorithms (what we called the BP threshold) and for “optimal” algorithms (what we called the MAP threshold). To be sure, coding is somewhat special – it is conjectured that the so-called replica-symmetric solution always determines the threshold under MAP processing for codes based on graphs. Nevertheless, it is interesting to investigate to what extent the coupling of general graphical systems shows a similar behavior. Is there a general class of graphical models in which the same phenomena occurs? If so, can this phenomenon either be used to analyze systems or to devise better algorithms?

ACKNOWLEDGMENT

We would like to thank N. Macris for his help in choosing the title. The work of Shrinivas Kudekar was supported by the grant from the Swiss National Foundation no 200020-113412.
APPENDIX I

PROOF OF LEMMA 1

We proceed as follows. We first consider a “circular” ensemble. This ensemble is defined in an identical manner as the \((1, x, L)\) ensemble except that the positions are now from 0 to \(K - 1\) and index arithmetic is performed modulo \(K\). This circular definition symmetrizes all positions, which in turn simplifies calculations.

As we will see shortly, most codes in this circular ensemble have a minimum stopping set distance which is a linear fraction of \(M\). To make contact with our original problem we now argue as follows. Set \(K = 2L + 1 + 1\). If, for the circular ensemble, we take \(\hat{1}\) consecutive positions and set them to 0 then this “shortened” ensemble has length \(2L + 1\) and it is in one-to-one correspondence with the \((1, x, L)\) ensemble. Clearly, no new stopping sets are introduced by shortening the ensemble. This proves the claim.

Let \(A(1, x, M, K, w)\) denote the expected number of stopping sets of weight \(w\) of the “circular” ensemble. Let \(C\) denote a code chosen uniformly at random from this ensemble.

Recall that every variable node at position \(i\) connects to a check node at positions \(i - 1, \ldots, i + 1\), modulo \(K\). There are \(M\) variable nodes at each position and \(M^{\frac{1}{2}}\) check nodes at each position. Conversely, the \(M^1\) edges entering the check nodes at position \(i\) come to equal parts from variable nodes at position \(i - 1, \ldots, i + 1\). These \(M^1\) edges are connected to the check nodes via a random permutation.

Let \(w_k, k \in \{0, \ldots, K - 1\}, 0 \leq w_k \leq M\), denote the weight at position \(i\), i.e., the number of variable nodes at position \(i\) that have been set to 1. Call \(w = (w_0, \ldots, w_{K-1})\) the type. We are interested in the expected number of stopping sets for a particular type, call this quantity \(A(1, x, M, K, w)\). Since the parameters \((1, x, M, K)\) are understood from the context, we short the notation to \(A(w)\). We claim that

\[
A(w) = \prod_{k=0}^{K-1} \left(M^{w_k}\right)^{\frac{1}{2}} \frac{\sum_{i=-1}^{1} \frac{M}{x^{w_k+i}}}{\prod_{i=-1}^{1} (x^{w_k+i})} \leq \sum_{h=0}^{K-1} (M + 1) \left(\sum_{i=-1}^{1} \frac{M}{x^{w_k+i}}\right) \prod_{i=-1}^{1} \frac{\sum_{i=-1}^{1} \frac{M}{x^{w_k+i}}}{\frac{M}{x^{w_k+i}}},
\]

where \(p(x) = \sum_{j \neq 1} (i) x^{i}\). This expression is easily explained. The \(w_k\) variable nodes at position \(k\) that are set to 1 can be distributed over the \(M\) variable nodes in \(\binom{M}{w_k}\) ways. Next, we have to distribute the \(\sum_{i=-1}^{1} w_k+i\) ones among the \(M^{\frac{1}{2}}\) check nodes in such a way that every check node is fulfilled. This is encoded by \(\sum_{i=-1}^{1} \frac{M}{x^{w_k+i}}\). Finally, we have to divide by the total number of possible connections; there are \(M^{1}\) check node sockets at position \(k\) and we distribute \(\sum_{i=-1}^{1} w_k+i\) ones. This can be done in \(\binom{M}{\sum_{i=-1}^{1} w_k+i}\) ways. To justify step (a) note that

\[
\prod_{i=-1}^{1} \left(M^{w_k+i}\right)^{\frac{1}{2}} \leq 2^{M^{x}} \sum_{i=-1}^{1} h(\frac{w_k+i}{x}) \leq (M + 1) \left(\sum_{i=-1}^{1} \frac{M}{x^{w_k+i}}\right).
\]

Note that, besides the factor \((M + 1)\), which is negligible, each term in the product \((23)\) has the exact form of the average stopping set weight distribution of the standard \((1, x)\)-ensemble of length \(M\) and weight \(\frac{1}{2} \sum_{i=-1}^{1} w_k\). (Potentially this weight is non-integer but the expression is nevertheless well defined.)

We can therefore leverage known results concerning the stopping set weight distribution for the underlying \((1, x)\)-regular ensembles. For the \((1, x)\)-regular ensembles we know that the relative minimum distance is at least \(\hat{\omega}(1, x)\) with high probability \([11, \text{Lemma D.17}]\). Therefore, as long as \(\frac{1}{M} \sum_{i=-1}^{1} w_k+i < \hat{\omega}(1, x)\), for all \(0 \leq k < K\), \(\frac{1}{M} \log A(w)\) is strictly negative and so most codes in the ensemble do not have stopping sets of this type. The claim now follows since in order for the condition \(\frac{1}{M} \sum_{i=-1}^{1} w_k+i < \hat{\omega}(1, x)\) to be violated for at least one position \(k\) we need \(\frac{1}{M} \sum_{k=0}^{K-1} w_k\) to exceed \(1\).

APPENDIX II

PROOF OF LEMMA 10

Let us prove each part separately. In order to lighten our notation, we drop the \(\epsilon\) dependence for quantities like \(x_u, x_s, x_s, x_s, x_s\) or \(x^*\).

(i) Note that \(h(x) > 0\) for all \(x \in (x_u, x_s)\), with equality at the two ends. This implies that \(h'(x_u) > 0\) and that \(h''(x_u) < 0\). With respect to the derivative, we have

\[
|h'(x)| = |(1 - (1 - x)(1 - x)^{x - 2} - 1 - (1 - x)^{x - 1})^{1 - 2} - 1| \leq (1 - (1 - x) + 1 \leq 1 - x.
\]

(ii) We claim that \(h''(x) = 0\) has exactly one real solution in \((0, 1)\). We have

\[
h''(x) = e(1 - (1 - x)^{x - 3} - 1 - (1 - x)^{x - 1})^{1 - 3} \times \frac{(1 - (1 - x)^{x - 1} - (1 - x) - (1 - x)^{x - 1} + 2}{(1 - x)^{x - 1} - (1 - x)^{x - 1} - (1 - x) - (1 - x)^{x - 1} + 2}. \tag{24}
\]

Thus \(h''(x) = 0\) for \(x \in (0, 1)\) only at

\[
x = 1 - \left(\frac{r - 2}{\sqrt{1} - r}\right)^{1/2}, \tag{25}
\]

Since \(1 \geq 3\), the above solution is in \((0, 1)\).

Since \(h(0) = h(x_u) = h(x_s) = 0\), we know from Rolle’s theorem that there must exist an \(0 \leq x_u \leq x_u\) and an \(x_u \leq x_s \leq x_s\), such that \(h'(x) = h'(x^*) = 0\). Now suppose that there exists a \(y \in (0, 1), x \neq y \neq x^*, \) such that \(h''(y) = 0\), so that \(h''(\cdot)\) vanishes at three distinct places in \((0, 1)\). Then by Rolle’s theorem we conclude that \(h''(x) = 0\) has at least two roots in the interval \((0, 1)\), a contradiction.

(iii) To check that the various quantities in part (iii) are strictly positive, it suffices to verify that \(h(x_1) = 0\) and \(h(x^*) \neq 0\). But we know from Lemma 9 that \(h(x) = 0\) has exactly two solutions, namely \(x_u\) and \(x_s\), and neither of them is equal to \(x^*\) or \(x_s\) since \(h''(x_u) > 0\).
From (24), for all \( x \in [0, 1] \) we can upper bound \(|h''(x)|\)
by
\[
(1-1)(r-1)|1r-1-r+r+2| < 1^2 r^2.
\]
(26)
Note that \( h'(0) = -1 \) and, by definition, \( h'(x_r) = 0 \), so that
\[
\frac{1}{x_r} = \frac{h'(x_r)}{h'(0)}.
\]
Consider the function \( h'(x) \), \( x \in [0, x_r] \). From the continuity of the function \( h'(x) \) and, using the mean-value theorem, we conclude that there exists an \( \eta \in (0, x_r) \) such that \( h''(\eta) = \frac{h'(x_r) - h'(0)}{x_r} \). But from (26) we know that \( h''(\eta) < 1^2 r^2 \). It follows that
\[
\frac{1}{x_r} = \frac{h'(x_r)}{h'(0)} < 1^2 r^2.
\]
To get the universal lower bound on \( \kappa_*(\epsilon) \) note that the
dominant (i.e., smaller term in the definition of \( \kappa_*(\epsilon) \)
is \(-h(x(\epsilon)) \). (The second term, \(-h(0)\), is 1.) Recall that
\( x_\star \) is the point where \( h(x) \) takes on the minimum
value in the range \([0, x_u(\epsilon)]\). We can therefore rewrite \( \kappa_*(\epsilon) \)
in the form \( \frac{1}{x_\star} \max_{0 \leq x \leq x_u(\epsilon)} -h(x) \). To get a lower bound on \( \kappa_*(\epsilon) \) we use the trivial upper bound \( x_u(\epsilon) \leq 1 \). It therefore remains to lower bound \( \max_{0 \leq x \leq x_u(\epsilon)} -h(x) \). Notice that \(-h(x) \) is a decreasing function of \( \epsilon \) for every
\( x \in [0, x_u(1)] \). Thus, inserting \( \epsilon = 1 \), we get
\[
\max_{0 \leq x \leq x_u(1)} [x - (1 - (1 - x) r^{-1})^{-1} - 1] = \max_{0 \leq x \leq x_u(1)} [(x r^{-1})^{-1} - (1 - (1 - x) r^{-1})^{-1} - 1] \geq \max_{0 \leq x \leq (r - 1)^{-1} - 1} (x r^{-1} - (1-x)r) x^{-1/2}.
\]
Let us see how we derived the last inequality. First we claim
that for \( x \in [0, (r - 1)^{-1} - 1] \) we have \( x r^{-1} \geq (r-1)x \geq 1 - (1-x)r^{-2} \). Indeed, this can be easily
seen by using the identity \( 1 - (1 - x) r^{-2} = x(1 + (1 - x) + \ldots + (1 - x)^{r-2}) \) and \( x \leq 1 \). Then we use \( A^{1-1} - B^{1-1} = (A - B)(A^{1-2} + A^{1-3} B + \ldots + B^{1-2}) \geq (A - B)A^{1-2} \) for all \( 0 \leq B \leq A \). Finally we use
\[
(x_u(1))^{1/2} = (1 - (1 - x_u(1)) r^{-1}) \leq (r - 1)x_u(1),
\]
so that
\[
x_u(1) \geq (r - 1)^{-1/2}.
\]
(27)
As a consequence \([0, (r - 1)^{-1} - 1] \subseteq [0, x_u(1)] \) and hence we get the last inequality. Now we can further lower bound the right-hand-side above by evaluating it at any element of \([0, (r - 1)^{-1} - 1] \).
We pick \( \tilde{x} = 2^\frac{1}{r-2}(r-1)^{-1/2} \). Continuing the chain of inequalities we get
\[
x_{\tilde{x}} = \frac{1}{2^\frac{1}{r-2}(r-1)^{-1/2}} \geq \frac{1}{2^{1/2}(r-1)^{-1/2}} \geq 1/8(r-1)^2 \geq 1/8r^2.
\]
Since \( 1 \geq 3 \) we have \( 2\frac{r-3}{1-2} \leq 3 \) and \( \frac{1}{r-1} \leq 2 \). Hence we obtain (a).
Let us prove that for all \( x \in (x_u, x_\star) \), \( h(x) \) is strictly
above the line which contains the point \((x_u, 0) \) and has
slope \( \kappa^* \). Denote this line by \( l(x) \). More precisely, we have \( l(x) = \kappa^*(x - x_u) \). Suppose to the contrary that
there exists a point \( y \in (x_u, x_\star) \) such that \( h(y) \leq l(y) \).
In this case we claim that the equation \( h(x) - l(x) = 0 \) must have at least 4 roots.
This follows from (a) \( h(x_u) = l(x_u) \), (b) \( h'(x_u) \geq l'(x_u) \), (c) \( h(y) < l(y) \), (d) \( h(x_\star) \geq l(x_\star) \), and, finally, (e) \( h(1) < l(1) \), where \( x_u < y < x_\star < 1 \). If all these inequalities are strict then the 4 roots are distinct.
Otherwise, some roots will have higher multiplicities.
But if \( h(x) - l(x) = 0 \) has at least 4 roots then \( h''(x) - l''(x) = 0 \) has at least 2 roots. Note that \( l''(x) = 0 \), since \( l(x) \) is a linear function. This leads to a contradiction, since, as discussed in part (ii), \( h''(x) \) has only one (single) root in \((0, 1)\).
The other cases can be proved along similar lines.

APPENDIX III
PROOF OF LEMMA 27
We split the transition into several stages. Generically, in each of the ensuing arguments we consider a section with
associated value just above the lower bound of the corresponding interval. We then show that, after a fixed number of further sections, the value must exceed the upper bound of the corresponding interval. Depending on the length \( L \) of the constellation and the entropy of the constellation there might not be sufficiently many sections left in the constellation to pass all the way to \( x_\star(\epsilon) - \delta \). In this case the conclusion of the lemma is trivially fulfilled. Therefore, in the sequel, we can always assume that there are sufficiently many points in the constellation.
In the sequel, \( \kappa_*(\epsilon) \) and \( x_\star(\epsilon) \) are the specific quantities for a particular \( \epsilon \), whereas \( \kappa_\gamma \) and \( x_\gamma \) are the strictly positive universal bounds valid for all \( \epsilon \), discussed in Lemma 10. We write \( \kappa \) and \( x \) instead of \( \kappa_\gamma \) and \( x_\gamma \) to emphasize their operational meaning.
(i) Let \( \delta > 0 \). Then there are at most \( w(\frac{1}{8r^2} + 1) \) sections \( i \) with
\( x_i \) in the interval \([\delta, x_i(\epsilon)]\).
Let \( i \) be the smallest index so that \( x_i \geq \delta \). If \( x_{i+1}(w-1) \geq x_i \) then the claim is trivially fulfilled. Assume therefore that \( x_{i+1}(w-1) \leq x_i(\epsilon) \). Using the monotonicity of \( g(.) \),
\[
x_i = g(x_{i-(w-1)}, \ldots, x_i, \ldots, x_{i+1}(w-1)) \leq g(x_{i+1}(w-1), \ldots, x_{i+1}(w-1)) = l(x_{i+1}(w-1)) \leq l(x_{i+1}(w-1)) \leq -l(\delta) = \kappa_\gamma(\epsilon)\delta.
\]
This implies
\[
x_{i+1}(w-1) - x_i \geq x_{i+1}(w-1) - \epsilon g(x_{i+1}(w-1), \ldots, x_{i+1}(w-1)) \leq -h(x_{i+1}(w-1)) \leq -l(x_{i+1}(w-1)) \geq -l(x_i) \geq \kappa_\gamma(\epsilon)\delta.
\]
This is equivalent to
\[
x_{i+1}(w-1) \geq x_i + \kappa_\gamma(\epsilon)\delta.
\]
More generally, using the same line of reasoning,
\[
x_{i+1}(w-1) \geq x_i + l\kappa_\gamma(\epsilon)\delta.
\]
as long as $x_{i+1}(w-1) \leq x_u(\epsilon)$.

We summarize. The total distance we have to cover is $x_u - \delta$ and every $(w-1)$ steps we cover a distance of at least $\kappa_u(\epsilon)\delta$ as long as we have not surpassed $x_u(\epsilon)$. Therefore, after $(w-1)i/\kappa_u(\epsilon)\delta$ steps we have either passed $x_u$ or we must be strictly closer to $x_u$ than $\kappa_u(\epsilon)\delta$. Hence, to cover the remaining distance we need at most $(w-2)$ extra steps. The total number of steps needed is therefore upper bounded by $w - 2 + (w-1)i/\kappa_u(\epsilon)\delta$, which, in turn, is upper bounded by $w(x_u(\epsilon)/\kappa_u(\epsilon)\delta) + 1$. The final claim follows by bounding $x_u(\epsilon)$ with 1 and $\kappa_u(\epsilon)$ by $\kappa_u$.

(ii) From $x_{i+1}(u)$ up to $x_u(\epsilon)$ it takes at most $w(\frac{2}{\kappa_u(x_u(\epsilon))} + 2)$ sections.

Recall that $\bar{x}_i$ is defined by

$$\bar{x}_i = \frac{1}{w} \sum_{j,k=0}^{w-1} x_{i+j-k}.$$ 

From Lemma 26(i), $x_i \leq eg(\bar{x}_i, \bar{x}_i, \ldots, \bar{x}_i) = \bar{x}_i + h(\bar{x}_i)$.

Sum this inequality over all sections from $-\infty$ to $k \leq 0$,

$$\sum_{i=-\infty}^{k} x_i \leq \sum_{i=-\infty}^{k} \bar{x}_i + \sum_{i=-\infty}^{k} h(\bar{x}_i).$$

Writing $\sum_{i=-\infty}^{k} \bar{x}_i$ in terms of the $x_i$s and rearranging terms,

$$-\sum_{i=-\infty}^{k} h(\bar{x}_i) \leq \frac{1}{w} \sum_{i=0}^{w-1} \left( w - i + 1 \right) (x_{k+i} - x_{k-i+1}) \leq \frac{w}{6}(x_{k+(w-1)} - x_{k-(w-1)}).$$

Let us summarize:

$$x_{k+(w-1)} - x_{k-(w-1)} \geq -\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i). \quad (28)$$

From (i) and our discussion at the beginning, we can assume that there exists a section $k$ so that $x_u(\epsilon) \leq x_{k-(w-1)}$. Consider sections $x_{k-(w-1)} \ldots x_{k+(w-1)}$, so that in addition $x_{k+(w-1)} \leq x_u(\epsilon)$. If no such $k$ exists then there are at most $2w - 1$ points in the interval $[x_u(\epsilon), x_u(\epsilon)]$, and the statement is correct a fortiori.

From (28) we know that we have to lower bound $-\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i)$. Since by assumption $x_u(\epsilon) \leq x_{k-(w-1)}$, it follows that $\bar{x}_k \leq x_u(\epsilon)$, so that every contribution in the sum $-\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i)$ is positive. Further, by (the Spacing) Lemma 28 $w(\bar{x}_i - \bar{x}_{i-1}) \leq 1$. Hence,

$$-\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i) \geq -\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i)(\bar{x}_i - \bar{x}_{i-1}) \leq 1. \quad (29)$$

Since by assumption $x_u(\epsilon) \leq x_{k-(w-1)}$, it follows that $\bar{x}_k \geq x_u(\epsilon)$ and by definition $x_{-\infty} = 0$. Finally, according to Lemma 10(iii), $h(x) \geq \kappa_u(x)\epsilon$ for $x \in [0, x_u(\epsilon)]$. Hence,

$$-\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i)(\bar{x}_i - \bar{x}_{i-1}) \geq 6\kappa_u(\epsilon) \int_{0}^{x_u(\epsilon)} x dx = 3\kappa_u(\epsilon)(x_u(\epsilon))^2. \quad (30)$$

Combined with (28) this implies that

$$x_{k+(w-1)} - x_{k-(w-1)} \geq 3\kappa_u(\epsilon)(x_u(\epsilon))^2.$$

We summarize. The total distance we have to cover is $x_u(\epsilon) - x_u(\epsilon)$ and every $2(w-1)$ steps we cover a distance of at least $3\kappa_u(\epsilon)(x_u(\epsilon))^2$ as long as we have not surpassed $x_u(\epsilon)$. Allowing for $2(w-1) - 1$ extra steps to cover the last part, bounding again $w-1$ by $w$, bounding $x_u(\epsilon) - x_u(\epsilon)$ by 1 and replacing $\kappa_u(\epsilon)$ and $x_u(\epsilon)$ by their universal lower bounds, proves the claim.

(iii) From $x_u(\epsilon)$ to $x_u(\epsilon) + 3\epsilon(x_u(\epsilon))^2/4(1+121r)$ it takes at most $2w$ sections.

Let $k$ be the smallest index so that $x_u(\epsilon) \leq x_k-(w-1)$. It follows that $x_k-(w-1) \leq x_u(\epsilon) \leq x_k$. Let $k$ be the largest index so that $\bar{x}_k \leq x_u(\epsilon)$. From the previous line we deduce that $k - 2w + 1 \leq k < s$, so that $k - 2w - 1 \leq s - k < s$. We use again (28). Therefore, let us bound

$$-\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i).$$

We have

$$-\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i) = -\frac{6}{w} \sum_{i=-\infty}^{k} h(\bar{x}_i) - \frac{6}{w} \sum_{i=k+1}^{\infty} h(\bar{x}_i) \geq \frac{3}{4}\kappa_u(\epsilon)(x_u(\epsilon))^2 - 121r(x_k-(w-1) - x_u(\epsilon)).$$

We obtain (a) as follows. There are two sums, one from $-\infty$ to $\bar{k}$ and another from $\bar{k} + 1$ to $k$. Let us begin with the sum from $-\infty$ to $\bar{k}$. First, we claim that $\bar{x}_k \geq \frac{x_u(\epsilon)}{2}$. Indeed, suppose $\bar{x}_k < \frac{x_u(\epsilon)}{2}$. Then, using the definition of $\bar{k}$,

$$\bar{x}_{k+1} - \bar{x}_k > x_u(\epsilon) - \frac{x_u(\epsilon)}{2} \geq \frac{x_u(\epsilon)}{2} \geq \frac{x_u(\epsilon)}{2} \geq \frac{1}{2}x_u(\epsilon) \geq \frac{1}{2}x_u(\epsilon) \geq \frac{1}{2}x_u(\epsilon).$$

But from (the Spacing) Lemma 28 $\bar{x}_{k+1} - \bar{x}_k \leq \frac{1}{w}$, a contradiction, since from the hypothesis of the lemma $w \geq 2r^2$. Using (29) and (30) with the integral from 0 to $x_u(\epsilon)/2$ we get the first expression in (a). We now focus on the sum from $\bar{k} + 1$ to $k$. From the definition of $\bar{k}$, for all $i \in [\bar{k} + 1, k]$, $h(\bar{x}_i) \leq 1r(\bar{x}_i - x_u(\epsilon))$. Indeed, recall from Lemma 10 that $h(x) \leq 1r$ for $x \in [0, 1]$. In particular, this implies that the line with slope $1r$ going through the point $(x_u(\epsilon), 0)$ lies above $h(x)$ for $x \geq x_u(\epsilon)$. Further, $\bar{x}_i - x_u(\epsilon) \leq \bar{x}_k - x_u(\epsilon) \leq x_k-w-1-x_u(\epsilon)$. Finally, using $k - 2w - 1 \leq x_u(\epsilon)$ we get the second expression in (a).

From (28) we now conclude that

$$x_{k+(w-1)} - x_u(\epsilon) \geq \frac{3}{4}\kappa_u(\epsilon)(x_u(\epsilon))^2 - 121r(x_k+w-1-x_u(\epsilon)).$$

which is equivalent to

$$x_{k+(w-1)} - x_u(\epsilon) \geq \frac{3}{4}\kappa_u(\epsilon)(x_u(\epsilon))^2 - \frac{1}{4(1+121r)}.$$

The final claim follows by replacing again $\kappa_u(\epsilon)$ and $x_u(\epsilon)$ by their universal lower bounds $\kappa_u$ and $x_u$. (iv) From $x_u(\epsilon) + 3\epsilon(x_u(\epsilon))^2/4(1+121r)$ till $x_u(\epsilon) - \delta$ it takes at most $w/\min_r(x_u(\epsilon), x_u(\epsilon))$ steps.

From step (iii) we know that within a fixed number of steps we reach a least $\frac{3}{4}\kappa_u(x_u(\epsilon))^2$ above $x_u(\epsilon)$. On the other
hand we know from Lemma 25 that $x_0 < x_\epsilon(\epsilon)$. We conclude that $x_\epsilon(\epsilon) - x_\epsilon(0) \geq \frac{3\kappa_s(x_\epsilon(\epsilon))^2}{4(1 + 121r)}$. From Lemma 9 we know that $x_\epsilon(x_\epsilon) - x_\epsilon(0) = 0$ and that this distance is strictly increasing for $\epsilon \geq x_\epsilon$. Therefore there exists a unique number, call it $e_{\text{min}}$, $e_{\text{min}} > x_\epsilon(1, r)$, so that

$$x_\epsilon(\epsilon) - x_\epsilon(0) \geq \frac{3\kappa_s(x_\epsilon(0))^2}{4(1 + 121r)},$$

if and only if $\epsilon \geq e_{\text{min}}$. Let

$$\kappa_{\text{min}} = \min_{e_{\text{min}} \leq \epsilon \leq 1} \kappa^*(\epsilon), \quad \lambda_{\text{min}} = \min_{e_{\text{min}} \leq \epsilon \leq 1} \lambda^*(\epsilon).$$

Since $e_{\text{min}} > e(1, r)$, both $\kappa_{\text{min}}$ and $\lambda_{\text{min}}$ are strictly positive. Using a similar reasoning as in step (i), we conclude that in order to reach from $x_\epsilon(\epsilon) + \frac{3\kappa_s(x_\epsilon(\epsilon))^2}{4(1 + 121r)}$, till $x_\epsilon(\epsilon) - \delta$ it takes at most $w(x_\epsilon(\epsilon) - x_\epsilon(0))/\delta$ steps, where we have used the fact that, by assumption, $\delta \leq \frac{3\kappa_s(x_\epsilon(0))^2}{4(1 + 121r)}$.

From these four steps we see that we need at most

$$w\left(\frac{1}{\delta} \kappa_s, \frac{1}{\delta} \kappa_s + \frac{1}{\delta} \min\{\kappa_{\text{min}}, \lambda_{\text{min}}\}\right) + \frac{2}{3\kappa_s(x_\epsilon(\epsilon))^2} + 5$$

sections in order to reach $x_\epsilon(\epsilon) - \delta$ once we reached $\delta$. This constant depends on $(1, r)$ but it is independent of $L$ and $\epsilon$.

### Appendix IV

**Proof of Theorem 29**

To establish the existence of $\chi$ with the desired properties, we use the Brouwer FP theorem: it states that every continuous function $f$ from a convex compact subset $S$ of a Euclidean space to $S$ itself has a FP.

Let $\hat{z}$ denote the one-sided forward DE FP for parameter $\epsilon = 1$ and the length of the constellation $\hat{z}$ is equal to $L$ as chosen in the statement of the Theorem. Since by assumption $L > \frac{1}{4\pi^2}$, using Lemma 24 part (ii), we conclude that $\chi(\hat{z}) \geq \frac{1}{2}(1 - \frac{1}{L})$. Hence, from Lemma 24 part (i), we conclude that $\hat{z}$ is proper. Suppose that $\chi(\hat{z}) \leq \chi$. In this case, it is easy to verify that the second statement of the theorem is true. So in the remaining of the proof we assume that $\chi(\hat{z}) > \chi$.

Consider the Euclidean space $[0, 1]^L + 1$. Let $S(\chi)$ be the subspace

$$S(\chi) = \{z \in [0, 1]^L + 1 : \chi(z) = \chi, x_i \leq z_i, i \in [-L, 0]\}.$$

First note that $S(\chi)$ is non-empty since $\hat{z}$ is non-trivial and has entropy at least $\chi$. We claim that $S(\chi)$ is convex and compact. Indeed, convexity follows since $S(\chi)$ is a convex polytope (defined as the intersection of half spaces). Since $S(\chi) \subset [0, 1]^L + 1$ and $S(\chi)$ is closed, $S(\chi)$ is compact.

Note that any constellation belonging to $S(\chi)$ has entropy $\chi$ and is increasing, i.e., any such constellation is proper. Our first step is to define a map $V(z)$ which “approximates” the DE equation and is well-suited for applying the Brouwer FP theorem. The final step in our proof is then to show that the FP of the map $V(z)$ is in fact a FP of one-sided DE.

The map $V(z)$ is constructed as follows. For $z \in S(\chi)$, let $U(z)$ be the map,

$$(U(x))_i = g(x_{i-w+1}, \ldots, x_{i+w-1}), \quad i \in [-L, 0].$$

Define $V : S(\chi) \to S(\chi)$ to be the map

$$V(z) = \begin{cases} U(z) \chi(U(z)), & \chi \leq \chi(U(z)), \\ \alpha(z)U(z) + (1 - \alpha(z))z, & \text{otherwise,} \end{cases}$$

where

$$\alpha(z) = \frac{\chi(z) - \chi}{\chi(z) - \chi(U(z))}.$$

Let us show that this map is well-defined. First consider the case $\chi \leq \chi(U(z))$. Since $z \in S(\chi)$, $z \leq \hat{z}$ (componentwise). By construction, it follows that $U(z) \leq U(\hat{z}) = \hat{z}$, where the last step is true since $\hat{z}$ is the forward FP of DE for $\epsilon = 1$. We conclude that $U(z) \chi(U(z)) \leq \chi$. Further, by construction $\chi(U(z) \chi(U(z))) = \chi$. It is also easy to check that $U(z)$ is non-negative and that it is non-decreasing. It follows that in this case $V(z) \in S(\chi)$.

Consider next the case $\chi > \chi(U(z))$. As we have seen, $z \leq \hat{z}$ so that $\chi(U(z)) \leq \chi(z) = \chi$. Together with $\chi > \chi(U(z))$ this shows that $\alpha(z) \in [0, 1]$. Further, the choice of $\alpha(z)$ guarantees that $\chi(V(z)) = \chi$. It is easy to check that $V(z)$ is increasing and bounded above by $\hat{z}$. This shows that also in this case $V(z) \in S(\chi)$.

We summarize, $V$ maps $S(\chi)$ into itself.

In order to be able to invoke Brouwer’s theorem we need to show that $V(z)$ is continuous. This means, we need to show that for every $z \in S(\chi)$ and for any $\epsilon > 0$, there exists a $\delta > 0$ such that if $y \in B(z, \delta) \cap S(\chi)$, $\|V(y) - V(z)\| \leq \epsilon$.

First, note that $U(z)$ and $\chi(z)$ are continuous maps on $S(\chi)$. As a result, $\chi(U(z))$, which is the composition of two continuous maps, is also continuous.

Fix $z \in S(\chi)$. We have three cases: (i) $\chi(U(z)) > \chi$, (ii) $\chi(U(z)) < \chi$, and (iii) $\chi(U(z)) = \chi$.

We start with (i). Let $\rho = \chi(U(z)) - \chi$ and fix $\epsilon > 0$. From the continuity of $\chi(U(z))$ we know that there exists a ball $B(z, \nu_1)$ of radius $\nu_1 > 0$ so that if $y \in B(z, \nu_1) \cap S(\chi)$ then $|\chi(U(z)) - \chi(U(y))| \leq \rho$, so that $\chi(U(y)) \leq \chi$. It follows that for those $y$, $V(y) = U(y)\chi(U(y))^{-\rho}$.

For a subsequent argument we will need also a tight bound on $|\chi(U(z)) - \chi(U(y))|$ itself. Let us therefore choose $\gamma = \min\{\epsilon, \rho\}$, $\gamma > 0$. And let us choose $\nu_2$ so that for all $y \in B(z, \nu_2) \cap S(\chi)$ then $|\chi(U(z)) - \chi(U(y))| \leq \frac{\gamma}{\pi^2 + 1}$, so that $\chi(U(y)) \geq \chi$.

Further, since $U(z)$ is continuous, there exists $\nu_3 > 0$ such that for all $y \in B(z, \nu_3) \cap S(\chi)$, $\|U(z) - U(y)\|_2 \leq \frac{\gamma}{\pi^2 + 1}$. Choose $\nu = \min\{\nu_1, \nu_2\}$. Then for all $y \in B(z, \nu) \cap S(\chi)$,

$$\|V(z) - V(y)\|_2 = \|U(z) - U(y)\|_2 + \chi(z)\|U(y)\|_2 - \chi(U(y))\|_2,$$

for $\chi(U(z)) > \chi$. Therefore, $\|V(z) - V(y)\|_2 \leq \frac{\gamma}{\pi^2 + 1}$ for all $y \in B(z, \nu) \cap S(\chi)$. This completes the proof.
\[ \frac{\varepsilon}{2} + \frac{(L + 1)}{\chi} \left| \chi(U(z)) - \chi(U(y)) \right| \leq \frac{\varepsilon}{2} + \frac{(L + 1)}{\chi} \frac{\gamma x}{2(L + 1)} \leq \varepsilon, \]

where above we used the bound \( \|U(y)\|_2 \leq (L + 1) \).

Using a similar logic, one can prove (ii).

Consider claim (iii). In this case \( \chi(U(z)) = \chi \), which implies that \( V(z) = U(z) \). As before, there exists \( 0 < \nu_1 \) such that for all \( y \in B(z, \nu_1) \cap S(\chi) \), \( \|U(z) - U(y)\|_2 < \frac{\varepsilon}{2} \). Let \( \gamma = \min\{\varepsilon(\frac{1}{2}) - \chi\chi, \chi\} \). Since we assumed that \( \chi > \gamma \), we have \( \gamma > 0 \). Furthermore, there exists \( 0 < \nu_2 \) such that for all \( y \in B(x, \nu_2) \cap S(\gamma) \), \( |\chi(U(x)) - \chi(U(y))| < \frac{\varepsilon}{(L + 1)^2} \). Choose \( \nu = \min\{\nu_1, \nu_2\} \). Consider \( y \in B(x, \nu) \cap S(\chi) \). Assume first that \( \chi(U(y)) \geq \gamma \). Thus, as before,

\[ \|V(z) - V(y)\|_2 \leq \varepsilon. \]

Now let us assume that \( \chi(U(y)) < \chi \). Then we have

\[ \|V(z) - V(y)\|_2 = \|U(z) - U(y)\|_2 \leq (L + 1) \chi \chi \frac{\varepsilon}{2} + (L + 1) \left| \chi(U(y)) - \chi(U(z)) \right| \leq \varepsilon \frac{1}{2} + \frac{(L + 1)}{\chi} \left| \chi(U(y)) - \chi(U(z)) \right| \leq \varepsilon \frac{1}{2} + \frac{(L + 1)}{\chi} \frac{\varepsilon}{2} \leq \varepsilon, \]

where above we used: (i) \( \|U(z) - U(y)\|_2 \leq (L + 1) \), (ii) \( \chi(U(y)) < \chi \), (iii) \( \chi(U(z)) = \chi \) (when we explicitly write \( 1 - \alpha \)).

We can now invoke Brouwer’s FP theorem to conclude that \( V(\cdot) \) has a FP in \( S(\chi) \), call it \( x \).

Let us now show that, as a consequence, either there exists a one-sided FP of DE with parameter \( \varepsilon = 1 \) and entropy bounded between \( (1 - \frac{1}{2})(\chi - x_0) - \frac{1}{2} l \) and \( \chi \), or \( x \) itself is a proper one-sided FP of DE with entropy \( \chi \). Clearly, either \( \chi \leq \chi(U(z)) \) or \( \chi(U(z)) < \gamma \). If the first case is true, i.e. \( \chi \leq \chi(U(z)) \), then \( x = V(z) = U(z) = \chi(U(z)) \). Combining with the non-triviality of \( x \), we conclude that \( x \) is a proper one-sided FP with entropy \( \chi \) and the channel parameter (given by \( \chi(U(z)) \)) less than or equal to 1. Also, from Lemma 24 we then conclude that the channel parameter is strictly greater than \( \epsilon \wedge (1, r) \).

Assume now the second case, i.e. \( \chi(U(z)) < \chi \). This implies that

\[ x = \alpha(z)(U(z)) + (1 - \alpha(z))z. \]

But since \( x \leq z \),

\[ \alpha(z)x + (1 - \alpha(z))z \geq x = \alpha(z)(U(z)) + (1 - \alpha(z))z. \]

As a result, \( x \geq U(z) \). We will now show that this implies the existence of a one-sided FP of DE with parameter \( \varepsilon = 1 \) and with entropy bounded between \( (1 - \frac{1}{2})(\chi - x_0) - \frac{1}{2} l \) and \( \chi \).

Let \( z^{(0)} = x \) and define \( z^{(\ell)} = U(z^{(\ell - 1)}) \), \( \ell \geq 1 \).

By assumption, \( x \geq U(z) \), i.e., \( z^{(0)} \geq z^{(1)} \). By induction this implies that \( z^{(\ell - 1)} \geq z^{(\ell)} \), i.e. the sequence \( z^{(\ell)} \) is monotonically decreasing. Since it is also bounded from below it converges and it converges to a fixed point of DE with parameter \( \varepsilon = 1 \), call it \( x^{(\infty)} \).

We want to show that \( x^{(\infty)} \) is non-trivial and we want to give a lower bound on its entropy. We do this by comparing \( x^{(\ell)} \) with a constellation that lower-bounds \( x^{(\ell)} \) and which converges under DE to a non-trivial FP.

We claim that at least the last \( N = (L + 1) \frac{\chi - x_0}{2} \) components of \( x \) are above \( \frac{x^{(\ell)} + 1}{2} \):

\[ \chi(L + 1) = \chi(z)(L + 1) \leq N + (L + 1 - N) \frac{x + x_0}{2}, \]

where on the right hand side we assume (worst case) that the last \( N \) components have height 1 and the previous \( (L + 1 - N) \) components have height \( \frac{x + x_0}{2} \). If we solve the inequality for \( N \) we get \( N \geq (L + 1) \frac{x - x_0}{2} \geq (L + 1) \frac{\chi - x_0}{2} \).

Consider standard DE for the underlying regular \( (1, r) \) ensemble and \( \epsilon = 1 \). We claim that it takes at most \( m \)

\[ m = \max \left\{ \frac{2}{\kappa^*(1)(1 - x_0(1)), \lambda^*(1)(1 - \frac{1}{2})} \right\} \]

DE steps to go from the value \( \frac{\chi + x_0}{2} \) to a value above \( \frac{\chi + x_0}{2} \). The proof idea is along the lines used in the proof of Lemma 27. Consider the function \( h(x) \) as defined in Lemma 27 for \( \epsilon = 1 \). Note that \( x_0(1) < \frac{\chi + x_0}{2} \) and that \( \frac{\chi + x_0}{2} < x_0(1) = 1 \).

Further, the function \( h(x) \) is unimodal and strictly positive in the range \( (x_0(1), x_1(1)) \) and \( h(x) \) is equal to the change in \( x \) which happens during one iteration, assuming that the current value is \( x \). If \( \frac{\chi + x_0}{2} \geq \frac{\chi + x_0}{2} \), then the statement is trivially true. Otherwise, the progress in each required step is at least equal to

\[ \min \{ h(\frac{\chi + x_0}{2}), h(1 - \frac{1}{2}) \} \]

\[ \geq \min \{ \kappa^*(1)(\frac{\chi + x_0}{2} - x_0(1)), \lambda^*(1)(1 - \frac{1}{2}) \}. \]

We use Lemma 28 part (vi) to get the last inequality. The claim now follows by observing that the total distance that has to be covered is no more than 1.

Consider the constellation \( y^{(0)} \) which takes the value 0 for \([−L, −N]\) and the value \( \frac{\chi + x_0}{2} \) for \([−N + 1, 0]\). By construction, \( y^{(0)} \leq x^{(0)} = x \). Define \( y^{(\ell)} = U(y^{(\ell - 1)}) \), \( \ell \geq 1 \). By monotonicity we know that \( U(y^{(\ell)}) \leq U(x^{(\ell)}) \) (and hence \( y^{(\infty)} \leq x^{(\infty)} \)). In particular this is true for \( \ell = m \). But note that at least the last \( N - \omega m \) positions of \( y^{(m)} \) are above \( \frac{\chi + x_0}{2} \). Also, by the choice of \( L, N - \omega m \), \( N \geq 2 \).

Define the constellation \( y^{(0)} \) which takes the value 0 for \([−L, −N/2]\) and the value \( \frac{\chi + x_0}{4} \) for \([−N/2 + 1, 0]\). Define \( y^{(\ell)} = U(y^{(\ell - 1)}) \), \( \ell \geq 0 \). Again, observe that by definition \( y^{(0)} \leq y^{(m)} \) and \( \frac{\chi + x_0}{4} \leq 1 \), hence we have \( y^{(\infty)} \leq y^{(\infty)} \). From Lemma 24 we know that for a length \( N/2 = (L + 1) \frac{\chi - x_0}{4} \) and a channel parameter \( \frac{\chi + x_0}{4} \) the resulting FP of forward DE has entropy at least

\[ \chi' = 1 - \frac{\chi + x_0}{4} L \frac{\chi - x_0}{4} \frac{\chi + x_0}{4} > 0. \]
Above, $\chi' > 0$ follows from the first assumption on $L$ in the hypothesis of the theorem. It follows that $\chi^{(\infty)}$ has (unnormalized) entropy at least equal to $\chi'(N/2)$ and therefore normalized entropy at least $\chi'(x_{\infty}(1))$.

Since $x^{(\infty)}(\geq y^{(\infty)} \geq v^{(\infty)})$, we conclude that $x^{(\infty)}$ is a one-sided FP of DE for parameter $\epsilon = 1$ with entropy bounded between $(1 - \frac{1}{2}) (\chi - x_{\infty}(1)) / 8$ and $\chi'$.

### APPENDIX V

**Proof of Theorem**

i) **Continuity:** In phases (i), (ii), and (iv) the map is differentiable by construction. In phase (iii) the map is differentiable in each “period.” Further, by definition of the map, the (sub)phases are defined in such a way that the map is continuous at the boundaries.

ii) **Bounds in Phase (i):** Consider $\alpha \in [\frac{1}{2}, 1]$. By construction of the EXIT curve, all elements $x_i(\alpha)$, $i \in [-L, 0]$, are the same. In particular, they are all equal to $x_0(\alpha)$. Therefore, all values $\epsilon(\alpha)$, $i \in [-L + w - 1, 0]$, are identical, and equal to $\epsilon(0)$. For points close to the boundary, i.e., for $i \in [-L, -L + w - 2]$, some of the inputs involved in the computation of $\epsilon(\alpha)$ are $0$ instead of $x_0(\alpha)$. Therefore, the local channel parameter $\epsilon(\alpha)$ has to be strictly bigger than $\epsilon(0)$ in order to compensate for this. This explains the lower bound on $\epsilon(\alpha)$.

iii) **Bounds in Phase (ii):** Let $i \in [-L, 0]$ and $\alpha \in [\frac{1}{2}, \frac{3}{4}]$. Then

$$x_i = x_\alpha(\alpha) = \epsilon(\alpha)(x_{i-w+1}(\alpha), \ldots, x_{i+w-1}(\alpha))$$

$$\leq \epsilon(\alpha)(x_0, \ldots, x_0) = \epsilon(\alpha) \left( \max \frac{x_\alpha}{x_0} \right).$$

This gives the lower bound $\epsilon(\alpha) \geq \epsilon(x_0) x_i / x_0$.

iv) **Bounds in Phase (iii):** Let $\alpha \in [\frac{1}{2}, \frac{1}{2}]$ and $i \in [-L, 0]$. Note that $x_0(\alpha) = x_0$ but that $x_0(\frac{1}{2}) = x_{-L+L}$. The range $[\frac{1}{2}, \frac{1}{2}]$ is therefore split into $L - L$ “periods.” In each period, the original solution $x$ is “moved in” by one segment. Let $p \in \{1, \ldots, L - L\}$ denote the current period we are operating in. In the sequel we think of $p$ as fixed and consider in detail the interpolation in this period. To simplify our notation, we reparameterize the interpolation so that if $\alpha$ goes from 0 to 1, we moved in the original constellation exactly by one more segment. This alternative parametrization is only used in this section. In part (vi), when deriving bounds on $\epsilon^*$, we use again the original parametrization.

Taking this reparameterization into account, we have $x_\alpha(\alpha) \in [0, 1]$, according to Definition 30.

$$x_i(\alpha) = \begin{cases} x_{i-p+1}^{\alpha}(x_{i-p+1})^{1-\alpha}, & i \in [-L, 0], \\ 0, & i < -L. \end{cases}$$

We remark that $x_i(\alpha)$ decreases with $\alpha$. Thus we have for any $\alpha$, $x_1(\alpha) \leq x_i(\alpha) \leq x_0(\alpha)$.

We start by showing that if $x_i(\alpha) > \gamma$ and $i \in [-L + w - 1, -w + 1]$ then $\epsilon(\alpha) / \epsilon^* \leq 1 + w^2 / w^2$. For $\alpha \in (0, 1]$ define

$$f_i(\alpha) = \left( 1 - \frac{1}{w} \sum_{k=0}^{w-1} x_i - k(\alpha) \right)^{-1} \epsilon.$$

Further, define

$$f_i^* = \left( 1 - \frac{1}{w} \sum_{k=0}^{w-1} x_i - p + 1 - k \right)^{-1} \epsilon.$$ Note that the values $x_i^*$ in the last definition are the values of the one-sided FP. In particular, this means that for $i \geq 0$ we have $x_i^* = x_0$. From the definition of the EXIT curve we have

$$\epsilon(\alpha) = \frac{x_i(\alpha)}{\left( 1 - \frac{1}{w} \sum_{j=0}^{w-1} f_i + j(\alpha) \right)^{-1}} \epsilon.$$ (31)

By monotonicity,

$$\left( 1 - \sum_{j=0}^{w-1} f_i + j(\alpha) \right)^{-1} \leq \left( 1 - \sum_{j=0}^{w-1} f_i + j + 1(\alpha) \right)^{-1} = \frac{\epsilon^*}{\epsilon^*}.$$ In the first step we used the fact that $-L + w - 1 \leq i \leq -w + 1$ and the second step is true by definition. Substituting this into the denominator of (31),

$$\epsilon(\alpha) \leq \frac{x_i - x_i}{\epsilon^*} \leq \frac{x_{i-1}}{\epsilon^*} = \frac{1 + 1}{\epsilon^*} = \frac{1}{\epsilon^*} - 1,$$ where we defined $(\Delta x^*)^i = x_i - x_{i-1}$. If we plug the upper bound on $(\Delta x^*)^i - 1$ due to (the Spacing) Lemma 3 into this expression we get

$$\frac{1}{x_i - 1} \leq \frac{1}{1 - \frac{x_i}{\epsilon^*}} \frac{1}{1 - \frac{1}{w^2}} \frac{w}{(1 - 1)(1 - 1)} \geq w^{1/8}.$$ (32)

As a consequence,

$$\epsilon(\alpha) / \epsilon^* \leq 1 + \frac{1}{x_i - 1} \leq 1 + \frac{1}{w^{1/8}},$$ the promised upper bound.

Let us now derive the lower bounds. First suppose that $x_i(\alpha) > \gamma$. For $i \in [-L, 0]$ we can use again monotonicity to conclude that

$$x_i^* - p \leq x_i(\alpha) = \epsilon(\alpha) \left( 1 - \frac{w-1}{w} f_i + j(\alpha) \right)^{-1} \epsilon \leq \epsilon(\alpha) x_i^* - p / \epsilon^*.$$ This proves that

$$\epsilon(\alpha) / \epsilon^* \leq \frac{x_i^* - p}{x_i^* - p} = 1 - \frac{(\Delta x^*)^i - 1}{x_i^* - p}.$$
Note that this sequence of inequalities is true for the whole range \( i \in [-L, 0] \). Since \( x^*_i + 1 = x_i(0) \), we have \( x^*_i + 1 > \gamma \) and using (32) we have
\[
(\Delta x^*_i)_{i=p+1}^{i+1} \leq \frac{1}{1 + w^{1/8}}.
\]
As a consequence,
\[
\frac{\epsilon_i(\alpha)}{\epsilon^*} \geq 1 - \frac{(\Delta x^*_i)_{i=p+1}^{i+1}}{x^*_i + 1} \geq 1 - \frac{1}{1 + w^{1/8}}.
\]
It remains to consider the last case, i.e., we assume that \( x_i(\alpha) \leq \gamma \). From Lemma 26 (iv) we have
\[
(x^*_i - p/\epsilon^*)^{\frac{r}{r-2}} \geq \left(1 - \frac{1}{w} \sum_{k=0}^{w-2} x^*_{p-k} \right)^{\frac{w-1}{w^2}} \sum_{j,k=0}^{w-2} x^*_i + p - j - k,
\]
\[
(x^*_i - p/w) \geq \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x^*_{p-k} \right)^{\frac{w-1}{w^2}} \sum_{j,k=0}^{w-1} x^*_i + p - j - k.
\]
We start with (31). Write \( x_i(\alpha) \) in the numerator explicitly as \((x^*_i - p)^{\alpha} (x^*_i - p + 1)^{1-\alpha}\) and bound each of the two terms by the above expressions. This yields
\[
(\epsilon_i(\alpha))^{\frac{1}{r-2}} \geq \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x^*_{p-k} \right)^{\frac{w-1}{w^2}} \sum_{j,k=0}^{w-1} x^*_i + p - j - k,
\]
\[
(\sum_{j,k=0}^{w-1} x^*_{i-p+j+k})^{\alpha} (\sum_{j,k=0}^{w-1} x^*_{i-1+p+j+k})^{1-\alpha} \leq \frac{w^{1/8}}{w^{1/8}} \sum_{j,k=0}^{w-1} x^*_{i-1+p+j+k}.
\]
Applying steps, similar to those used to prove Lemma 26 (ii), to the above denominator, we get:
\[
1 - \frac{1}{w} \sum_{j=0}^{w-1} f_{i+j}(\alpha) \leq \frac{w-1}{w^2} \sum_{k=0}^{w-1} x_{i-1+j-k}(\alpha)
\]
\[
1 - \frac{1}{w} \sum_{j,k=0}^{w-1} (x^*_i - p+j+k)^{\alpha} (x^*_i - p-1+j+k)^{1-\alpha}.
\]
Combining all these bounds and canceling common terms this yields
\[
(\epsilon_i(\alpha))^{\frac{1}{r-2}} \geq \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x^*_{i-p+w-k} \right)^{\frac{r-1}{w^2}} \sum_{j,k=0}^{w-1} x^*_{i-1+p+j-k}\sum_{j,k=0}^{w-1} x^*_i + p + j - k)\sum_{j,k=0}^{w-1} x^*_i + p - j - k)^{1-\alpha}.
\]
Applying Holder’s inequality\(^6\), we get
\[
(\sum_{j,k=0}^{w-1} x^*_i + p + j-k)^{\alpha} (\sum_{j,k=0}^{w-1} x^*_i - p + j + k)^{1-\alpha} \geq 1.
\]
Putting everything together we get
\[
(\epsilon_i(\alpha))^{\frac{1}{r-2}} \geq \left(1 - \frac{1}{w} \sum_{k=0}^{w-1} x^*_{i-p+w-k} \right)^{r-2}.
\]
By assumption \( x_i(\alpha) \leq \gamma \). Again from monotonicity we have \( x_i(\alpha) \geq x_i(1) = x^*_i - p \). Thus \( x^*_i - p \leq \gamma \). Combining this with Lemma 26 (iii),
\[
(\frac{r-1}{1-r}) (1 + w^{1/8}) \geq \frac{1}{w^{2/8}} \sum_{k=0}^{w-1} x^*_{i-1+p+j-k}.
\]
Suppose that \( x^*_i - p + w - \lceil w/8 \rceil > \frac{1}{w^{1/8}} \). Then from the above inequality we conclude that
\[
(x^*_i - p + w - \lceil w/8 \rceil > \frac{1}{w^{1/8}}) \geq \frac{1}{w^{2/8}} (1 + 2 + \cdots + w^{2/8}),
\]
where we set to zero all the terms smaller than \( x^*_i - p + w - \lceil w/8 \rceil \). Upper bounding \((1 + w^{1/8})\) by \(2w^{1/8}\) we get
\[
4(r-1)(1-r) \geq w^{1/2}.
\]
But this is contrary to the hypothesis of the theorem, \( w > \frac{2}{4} \). Hence we must have \( x^*_i - p + w - \lceil w/8 \rceil \leq \frac{1}{w^{1/8}} \).
Thus,\(^4\)
\[
1 - \frac{1}{w} \sum_{k=0}^{w-1} x^*_{i-1+j-k} \leq \frac{1}{w} \left[ \frac{w - \lceil w/8 \rceil}{w^{1/8}} + \lceil w/8 \rceil + 1 \right],
\]
where we replace \( x^*_i - p + 1, \ldots, x^*_i - p - w - \lceil w/8 \rceil \) by \( \frac{1}{w^{1/8}} \) and the remaining \( \lceil w/8 \rceil + 1 \) values by 1. Thus we have
\[
1 - \frac{1}{w} \sum_{k=0}^{w-1} x^*_{i-1+j-k} \leq \frac{4}{w^{1/8}}.
\]
Using \( w \geq 2^{16} \) and combining everything, we get
\[
(\epsilon_i(\alpha))^{\frac{1}{r-2}} \geq \left(1 - \frac{4}{w^{1/8}} \right)^{r-2}.
\]
(v) Area under EXIT Curve\(^5\). Consider the set of \( M \) variable nodes at position \( i, i \in [-L, L] \). We want to compute their associated EXIT integral, i.e., we want to compute \( \int_0^1 h_4(\alpha) d\epsilon_i(\alpha) \). We use the technique introduced in [13].

\(^5\)For any two \( n \)-length real sequences \((a_k, a_1, \ldots, a_{n-1})\) and \((b_0, b_1, \ldots, b_{n-1})\) and two real numbers \( p, q \in (1, \infty) \) such that \( \frac{1}{p} + \frac{1}{q} = 1 \), Holder’s inequality asserts that
\[
\sum_{k=0}^{n-1} |a_k b_k| \leq \left( \sum_{k=0}^{n-1} |a_k|^p \right)^{\frac{1}{p}} \left( \sum_{k=0}^{n-1} |b_k|^q \right)^{\frac{1}{q}}.
\]
\(^6\)A slightly more involved proof shows that the area under the EXIT curve (or more precisely, the value of the EXIT integral) is equal to the design rate, assuming that the design rate is defined in an appropriate way (see the discussion on Page 14). For our purpose it is sufficient, however, to determine the area up to bounds of order \( w/L \). This simplifies the expressions and the proof.
We consider the set of \( M \) computation trees of height 2 rooted in all variable nodes at position \( i, i \in [-L, L] \). For each such computation tree there are 1 check nodes and 1 + 1(\( r - 1 \)) variable nodes in this tree. Each of the leaf variable nodes of each computation tree has a certain position in the constellation in the range \([i - w + 1, i + w - 1]\). These positions differ for each computation tree. For each computation tree assign to its root node the channel \( \epsilon_i(\alpha) \), whereas each leaf variable node at position \( k \) “sees” the channel \( x_{\alpha}(\alpha) \).

In order to compute \( \int_0^1 h_i(\alpha) d\epsilon_i(\alpha) \) we proceed as follows. We apply the standard area theorem [11, Theorem 3.81] to the \( M \) simple codes represented by these \( M \) computation trees. Each such code has length 1 + 1(\( r - 1 \)) and 1 (linearly independent) check nodes. As we will discuss shortly, the standard area theorem tells us the value of the sum of the 1 + 1(\( r - 1 \)) individual EXIT integrals associated to a particular code. This sum consists of the EXIT integral of the root node as well as the 1(\( r - 1 \)) EXIT integrals of the leaf nodes. Assume that we can determine the contributions of the EXIT integrals of the leaf nodes for each computation tree. In this case we can subtract the average such contribution from the sum and determine the average EXIT integral associated to the root node. In the pursuing argument, we consider a fixed instance of a computation tree rooted in \( i \). We then average over the randomness of the ensemble. For the root node the channel value stays the same for all instances namely, \( \epsilon_i(\alpha) \) as given in the Definition 30 of the EXIT curve. Hence, for the root node the average, over the ensemble, is taken only over the EXIT value. Then, exchanging the integral (w.r.t. \( \alpha \)) and the average and using the fact that each edge associated to the root node behaves independently, we conclude that the average EXIT integral associated to the root node is equal to \( \int_0^1 h_i(\alpha) d\epsilon_i(\alpha) \), the desired quantity. Let us now discuss this program in more detail.

For \( i \in [-L + w - 1, L - w + 1] \) we claim that the sum of the EXIT integrals associated to any such computation tree is equal to 1 + 1(\( r - 2 \)). This is true since for \( i \) in this range, the positions of all leaf nodes are in the range \([-L, L]\). Now applying the area theorem one can conclude that the sum of all the 1 + 1(\( r - 1 \)) EXIT integrals associated to the tree code equals the number of variable nodes minus the number of check nodes: 1 + 1(\( r - 1 \)) - 1 = 1(\( r - 2 \)).

For \( i \in [-L, -L + w - 2] \cup [L - w + 2, L] \) the situation is more complicated. It can happen that some of the leaf nodes of the computation tree see a perfect channel for all values \( \alpha \) since their position is outside \([-L, L]\). These leaf nodes are effectively not present in the code and we should remove them before counting. Although it

7To be precise, the proof of the area theorem given in [11, Theorem 3.81] assumes that the channel value of the root node, call it \( \epsilon_i(\alpha) \), stays within the range [0, 1]. This does not apply in our setting: for \( \alpha \to 0 \), \( \epsilon_i(\alpha) \) becomes unbounded. Nevertheless, it is not hard to show, by explicitly writing down the sum of all EXIT integrals and using integration by parts, that the result still applies in this more general setting.
Bound on \( j \) fixed. To be concrete, let’s say we consider the permutation \((k_3, i, k_2, \ldots, k_1)\). This situation occurs if we root the tree in \( k_3 \), connect to check node \( j \), and then connect further to \( i, k_2, \ldots, k_1 \). Again, this happens with probability \( w^{-1} \) and the expected number of such branches is \( M_1 w^{-1} \). It is crucial to observe that all permutations of \((i, k_1, \ldots, k_{r-1})\) occur with equal probability in these computation trees and that all the involved integrals occur for computation graphs that are rooted in a position in the range \([-L, L]\). Therefore, the “average” contribution of the \((r - 1)\) leaf nodes is just a fraction \((r-1)/r\) of the total contribution, as claimed. Here, we have used a particular notion of “average.” We have average not only over various computation trees rooted at position \( i \) but also over computation trees rooted lets say in position \( k_l, l = 1, \ldots, r - 1\). Indeed, we have averaged over an equivalence class given by all permutations of \((i, k_1, \ldots, k_{r-1})\), with \( j \), the position of the check node held fixed. Since \( i \in [-L + w - 1, L - w + 1] \), all these quantities are also in the range \([-L, L]\), and so they are included in our consideration.

It remains to justify the “average” contributions that we get for computation trees rooted in \( i \in [-L, -L + w - 2] \cup [L - w + 2, L] \). The notion of average is here the same as we have used it above. Even though we are talking about averages, for each computation tree it is clear that the contribution is non-negative since all the involved channels \( x_k(\alpha) \) are increasing functions in \( \alpha \). This proves that the average contribution is non-negative. Further, the total uncertainty that we remove by each variable leaf node is at most 1. This proves the upper bound.

We can now summarize. We have

\[
\sum_{i = -L}^{L} \int_{0}^{1} h_i(\alpha) d\epsilon_i(\alpha) \leq \frac{1 - \frac{1}{r}}{2} + \frac{(w-1)}{2L+1} \frac{(r-1)}{r},
\]

\[
\sum_{i = -L}^{L} \int_{0}^{1} h_i(\alpha) d\epsilon_i(\alpha) \geq \frac{1 - \frac{1}{r}}{2} - \frac{(w-1)}{2L+1} \frac{(r-1)}{r},
\]

where \( p_{MAP}(\cdot) \) is the polynomial defined in Lemma 4. In other words, \( x(\epsilon) \) must be “almost” a zero of \( p_{MAP}(\cdot) \). But \( p_{MAP}(\cdot) \) has only a single positive root and this root is at \( \epsilon_{MAP}(1, r) \).

More precisely, we first find upper and lower bounds on \( A(1, r, w, L) \) by splitting the integral (36) into the four phases. We will see that the main contribution to the area comes from the first phase and that this contribution is close to \( 1 - \frac{1}{r} - p_{MAP}(x(\epsilon)) \). For all other phases we will show that the contribution can be bounded by a function which does not depend on \( (\epsilon, x_\epsilon) \) and which tends to 0 if \( w \) and \( L \) tend to infinity.

For \( i = \{1, 2, 3, 4\} \), define \( T_i \) as

\[
T_i = \int_{0}^{1} \frac{1}{2L+1} \sum_{i = -L}^{L} h_i(\alpha) d\epsilon_i(\alpha).
\]

Further, let

\[
T_5 = \int_{0}^{1} \frac{2}{2L+1} \sum_{i = -L}^{L} h_i(\alpha) d\epsilon_i(\alpha),
\]

\[
T_6 = \int_{0}^{1} \frac{1}{2L+1} \sum_{i = -L}^{L} h_i(\alpha) d\epsilon_i(\alpha).
\]

Clearly, \( A(1, r, w, L) \) is given by

\[
T_1 = T_2 + T_3 + T_4 + T_5 + T_6.
\]

We claim that for \( w > \max(2^412^2, 2^{16}) \),

\[
T_1 = 1 - \frac{1}{r} - p_{MAP}(x_0^\epsilon),
\]

\[
T_2 \leq r(x_0^\epsilon - x_{L}^-),
\]

\[
T_3 \leq 4L w^{-\frac{1}{r}},
\]

\[
T_4 \leq r(x_{L}^- - x_{L'}^+ L),
\]

\[
T_5 \leq \frac{w}{L},
\]

\[
T_6 \leq \frac{w}{L}.
\]

If we assume these bounds for a moment, and simplifying the expressions slightly, we see that for \( w \geq 2^412^2 \),

\[
|A(1, r, w, L) - 1 + \frac{1}{r} - p_{MAP}(x_0^\epsilon)| \leq 4L w^{-\frac{1}{r}} + \frac{2w}{L} + \frac{2r1^2}{(1-4w^{-\frac{1}{r}})\epsilon_{MAP}(1, r)} w^{-\frac{1}{r}}.
\]

Now using the bound in part (v) on the area under the EXIT curve we get

\[
|p_{MAP}(x_0^\epsilon)| \leq c(1, r, w, L),
\]

where

\[
c(1, r, w, L) = 4L w^{-\frac{1}{r}} + \frac{2w}{L} + \frac{2w}{L} + \frac{2r1^2}{(1-4w^{-\frac{1}{r}})\epsilon_{MAP}(1, r)} w^{-\frac{1}{r}}.
\]

From this we can derive a bound on \( \epsilon^\star \) as follows. Using Taylor’s expansion we get

\[
p_{MAP}(x_0^\star) = p_{MAP}(x_0(\epsilon)) + (x_0^\star - x_0(\epsilon))(p_{MAP}(\eta))',
\]
where \((p_{\text{MAP}}(x))^\prime\) denotes the derivative w.r.t. \(x\) and \(\eta \in (x_0^*, x_\alpha^*)\). From Lemma 4, one can verify that 
\[ |(p_{\text{MAP}}(x))^\prime| \leq 2lr \text{ for all } x \in [0, 1].\]
Thus,
\[ |p_{\text{MAP}}(x_\alpha^*)| \leq 2lr|x_0^* - x_\alpha^*| + c(1, r, w, L).
\]

Now using \(p_{\text{MAP}}(x_\alpha^*) = 0\) and the fundamental theorem of calculus we have
\[ p_{\text{MAP}}(x_\alpha^*) = -\int_{x_\alpha^*}^{x_\alpha^*} (p_{\text{MAP}}(x))^\prime dx.
\]

Further, for a \((1, x)\)-regular ensemble we have
\[ (p_{\text{MAP}}(x))^\prime = (1 - (1 - x)^{r-1})^3 \epsilon^*(x), \]
where we recall that \(\epsilon(x) = x/(1 - (1 - x)^{r-1})^{1-1}\). Next, from Lemma 22 we have that \(\epsilon^* > \epsilon^0\). Thus \(x_\nu(\epsilon^*) > x_\nu(\epsilon^0)\). Also, \(\epsilon_{\nu, \alpha} > \epsilon^0\). As a consequence, \((1 - (1 - x)^{r-1})^{1} \geq (1 - (1 - x^{*r})^{r-1})^{1} \) and \(\epsilon'(x) \geq 0\) for all \(x\) in the interval of the above integral.

Combining everything we get
\[ |p_{\text{MAP}}(x_\alpha^*)| \geq (1 - (1 - x^{*r})^{r-1})^{1} \int_{x_\alpha^*}^{x_\alpha^*} \epsilon'(x) dx \]
\[ = (1 - (1 - x^{*r})^{r-1})^{1} |\epsilon(x_{\text{MAP}}) - \epsilon(x_\alpha^*)| \].

Redefine
\[ c(1, r, w, L) = 4lw w^{-\frac{1}{2}} + \frac{2w1}{L} + \frac{w1r}{L} \]
\[ + lr(x_-L^\alpha+L + x_0^* - x_-L) + \frac{2r1^2}{(1-4w-\frac{1}{2})^r} w^{-\frac{1}{2}} \].

Then, using \(\epsilon(x_\alpha^*) = \epsilon^*\) and \(\epsilon(x_{\text{MAP}}) = \epsilon_{\nu, \alpha}(1, r)\), the final result is
\[ |\epsilon_{\text{MAP}}(1, r) - \epsilon^*| \leq \frac{2lr|x_0^* - x_\alpha^*|}{\epsilon_{\nu, \alpha}(1, r)(1 - (1 - x^{*r})^{r-1})^{1}} \]
\[ + \frac{2lr}{x^{*r}(1, r)(1 - (1 - x^{*r})^{r-1})^{1}} \]
\[ \leq \frac{2lr|x_0^* - x_\alpha^*|}{\epsilon_{\nu, \alpha}(1, r)^2} \]
\[ \leq \frac{2lr|x_0^* - x_\alpha^*|}{\epsilon_{\nu, \alpha}(1, r)^2} + \frac{c(1, r, w, L)}{(1 - (1 - x^{*r})^{r-1})^{1}} \].

To obtain (a) we use that \(x^{*r}\) is a FP of standard DE for channel parameter \(\epsilon^0\). Also, we use \((1 - (1 - x^{*r})^{r-1})^{1} \geq x^{*r}(1, r)\) to get (b).

It remains to verify the bounds on the six integrals. Our strategy is the following. For \(i \in [-L+w-1, -w+1]\) we evaluate the integrals directly in phases (i), (ii), and (iii), using the general estimates on the quantities \(\epsilon_i(\alpha)\). For the boundary points, i.e., for \(i \in [-L, -L+w-2]\) and \(i \in [-w+2, 0]\), as well as for all the positions in phase (iv) we use the following crude but handy estimates, valid for \(0 \leq \alpha_1 \leq \alpha_2 \leq 1\):
\[ \int_{\alpha_1}^{\alpha_2} h_i(\alpha) d\epsilon_i(\alpha) \leq h_i(\alpha_2) \epsilon_i(\alpha_2) - h_i(\alpha_1) \epsilon_i(\alpha_1) \]
\[ \leq x_i(\alpha_2) g(x_i-w+1(\alpha_2), \ldots, x_i+w-1(\alpha_2))^{1-1} \]
\[ \leq x_i(\alpha_2) \leq 1, \quad (37) \]
\[ \int_{\alpha_1}^{\alpha_2} h_i(\alpha) d\epsilon_i(\alpha) \geq -\int_{\alpha_2}^{\alpha_1} \epsilon_i(\alpha) dh_i(\alpha) \]
\[ \geq -1\{h_i(\alpha_2)^{\frac{1}{2}} - (h_i(\alpha_1))^{\frac{1}{2}}\} \geq -1(h_i(\alpha_2))^{\frac{1}{2}} \geq -1. \quad (38) \]

To prove (37) use integration by parts to write
\[ \int_{\alpha_1}^{\alpha_2} h_i(\alpha) d\epsilon_i(\alpha) = \int_{\alpha_1}^{\alpha_2} dh_i(\alpha) - \int_{\alpha_1}^{\alpha_2} \epsilon_i(\alpha) dh_i(\alpha). \]

Now note that \(\epsilon_i(\alpha) \geq 0\) and that \(h_i(\alpha)\) is an increasing function in \(\alpha\) by construction. The second term on the right hand side of the above equality is therefore negative and we get an upper bound if we drop it. We get the further bounds by inserting the explicit expressions for \(h_i\) and \(\epsilon_i\) and by noting that \(x_i\) as well as \(g\) are upper bounded by 1.

To prove (38) we also use integration by parts but now we drop the first term. Since \(h_i(\alpha)\) is an increasing function in \(\alpha\) and it is continuous, it is invertible. We can therefore write the integral in the form \(\int_{h_i(\alpha_1)}^{h_i(\alpha_2)} \epsilon_i(h) dh\). Now note that \(\epsilon_i(h) = x_i(h) g_i^{\frac{1}{2}}(h) = x_i(h) h^{\frac{1}{2}} \leq h^{\frac{1}{2}}\), where we used the fact that \(h = g^{\frac{1}{2}}\). This shows that \(\epsilon_i(h) \leq h^{\frac{1}{2}}\). We conclude that
\[ \int_{\alpha_1}^{\alpha_2} \epsilon_i(\alpha) dh_i(\alpha) \leq \int_{h_i(\alpha_1)}^{h_i(\alpha_2)} h^{\frac{1}{2}} dh \]
\[ = 1\{h_i(\alpha_2)^{\frac{1}{2}} - h_i(\alpha_1)^{\frac{1}{2}}\} \leq h_i(\alpha_2)^{\frac{1}{2}} \leq 1. \]

The bounds on \(T_4, T_5\) and \(T_6\) are straightforward applications of (38) and (37). E.g., to prove that \(T_6 \leq \frac{7}{2}\), note that there are \(2w-3\) positions that are involved. For each position we know from (37) that the integral is upper bounded by 1. The claim now follows since \(\frac{2w-3}{2} \leq \frac{7}{2}\). Using (38) leads to the lower bound. Exactly the same line of reasoning leads to both the bounds for \(T_5\).

For the upper bound on \(T_4\) we use the second inequality in (37). We then bound \(x_i(\alpha) \leq 1\) and use \(h_i(\alpha)^{\frac{1}{2}} = g_i(\alpha)^{-\frac{1}{2}}\), c.f. (35). Next, we bound each term in the sum by the maximum term. This maximum is \(h_i(\alpha)^{\frac{1}{2}}\). This term can further be upper bounded by \((1 - (1 - x_i-L_{L}^*)^{r-1})^{\leq \frac{r}{2} x_i-L_{L}^*}\). Indeed, replace all the \(x\) values in \(h_i(\alpha)^{\frac{1}{2}}\) by their maximum, \(x_i-L_{L}^*\). The lower bound follows in a similar way using the penultimate inequality in (38).

Let us continue with \(T_1\). Note that for \(\alpha \in [3/4, 1]\) and \(i \in [-L+w-1, -w+1]\), \(\epsilon_i(\alpha) = \frac{1}{(1-1-x_i(\alpha)^{r-1})^{1}}\) and that \(h_i(\alpha) = (1 - (1 - x_i(\alpha)^{r-1})^{1})\). A direct calculation shows that
\[ T_1 = \int_{-L/2}^{L/2} h_i(\alpha) d\epsilon_i(\alpha) = p_{\text{MAP}}(1 - p_{\text{MAP}}(x_3(3/4))) \]
\[ = 1 - \frac{1}{2} - p_{\text{MAP}}(x_0(3/4)) \]
\[ = 1 - \frac{1}{2} - p_{\text{MAP}}(x_0^*). \]

Let us now compute bounds on \(T_2\). Using (37) we get
\[ T_2 \leq \frac{2}{2L+1} \sum_{i=-L+w-1}^{-w+1} (h_i(3/4) \epsilon_i(3/4) - h_i(1/2) \epsilon_i(1/2)) \]

\[ \{ x_0^* (1 - (1 - x_0^*)^{r-1}) - x_{-L}^* (1 - (1 - x_{-L}^*)^{r-1}) \} \leq r (x_0^* - x_{-L}^*) \]

To obtain the second inequality we use \( \epsilon_i(\alpha) h_i(\alpha) = x_i(\alpha) (h_i(\alpha))^{\frac{1}{2}} \). Using the second inequality of (38) we lower bound \( T_2 \) as follows. We have

\[
T_2 \geq - \frac{21}{2L+1} \sum_{i=\frac{L-w-1}{w}}^{w-1} (h_i(3/4)^{\frac{1}{2}} - h_i(1/2)^{\frac{1}{2}}) 
\geq - 1 \left( (1 - x_{-L}^*)^{r-1} - (1 - x_0^*)^{r-1} \right) 
\geq - 1 \left( x_0^* - x_{-L}^* \right). 
\]

To obtain the last but one inequality we use \( h_i(3/4) = (1 - (1 - x_0^*)^{r-1})^{\frac{1}{2}} \) and \( h_i(1/2) = (1 - (1 - x_{-L}^*)^{r-1})^{\frac{1}{2}} \). It remains to bound \( T_3 \). For \( i \in [-L + w - 1, -w + 1] \) consider

\[
\int_{\frac{1}{4}}^{\frac{1}{4}} d(h_i(\alpha) \epsilon_i(\alpha)) = \epsilon_i(h_i(\frac{1}{2}) - h_i(\frac{1}{4})), 
\]

where we have made use of the fact that for \( \alpha = \frac{1}{4} \) and \( \alpha = \frac{1}{2} \), \( \epsilon_i(\alpha) = \epsilon^* \). To get an upper bound on \( T_3 \) write

\[
\int_{\frac{1}{4}}^{\frac{1}{4}} \epsilon_i(\alpha) dh_i(\alpha) \geq \epsilon^* \left( 1 - \frac{4}{w \pi} \right)^{(r-2)(1-1)} (h_i(\frac{1}{2}) - h_i(\frac{1}{4})). 
\]

Here we have used the lower bounds on \( \epsilon_i(\alpha) \) from Theorem 32 and the fact that \( w \geq 2^4 \pi^2 \). Using again integration by parts, and upper bounding both \( \epsilon^* \) and \( (h_i(1/2) - h_i(1/4)) \) by 1, we conclude that

\[
\int_{\frac{1}{4}}^{\frac{1}{4}} h_i(\alpha) d\epsilon_i(\alpha) \leq 1 - \left( 1 - \frac{4}{w \pi} \right)^{(r-2)(1-1)} 
\leq 4 \pi w^{-1/8}. 
\]

Note that the right-hand-side is independent of \( i \) so that this bound extends directly to the sum, i.e.,

\[
T_3 \leq 4 \pi w^{-1/8}. 
\]

For the lower bound we can proceed in a similar fashion. We first apply integration by parts. Again using (39), the first term corresponding to the total derivative can be again written as

\[
\frac{2}{2L+1} \sum_{-L+w-1}^{-w+1} \epsilon^* (h_i(\frac{1}{2}) - h_i(\frac{1}{4})). 
\]

We write the other term in the integration by parts as follows. For every section number \( i \in [-L+w-1, -w+1] \), let \( \beta_i \) correspond to the smallest number in \( [\frac{1}{4}, \frac{1}{2}] \) such that \( x_i(\beta_i) > \gamma \). Recall the definition of \( \gamma \) from part (iv) of Theorem 32. If for any section number \( i \), \( x_i(\frac{1}{2}) > \gamma \), then \( \beta_i \) is well-defined and \( x_i(\alpha) > \gamma \) for all \( \alpha \in [\beta_i, \frac{1}{2}] \). Indeed, this follows from the continuity and the monotonicity of \( x_i(\alpha) \) w.r.t. \( \alpha \). On the other hand, if \( x_i(\frac{1}{2}) \leq \gamma \), then we set \( \beta_i = \frac{1}{2} \).

Then we can write the second term as,

\[
- \frac{2}{2L+1} \sum_{-L+w-1}^{-w+1} \left( \int_{\frac{1}{4}}^{\beta_i} \epsilon_i(\alpha) dh_i(\alpha) + \int_{\beta_i}^{\frac{1}{2}} \epsilon_i(\alpha) dh_i(\alpha) \right). 
\]

We now lower bound the two integrals as follows. For \( \alpha \in [\beta_i, \frac{1}{2}] \) we use the upper bound on \( \epsilon_i(\alpha) \) valid in phase (iii) from Theorem 32. This gives us the lower bound

\[
- \frac{2}{2L+1} \sum_{-L+w-1}^{-w+1} \epsilon^* \left( 1 + \frac{1}{w \pi} \right) (h_i(\frac{1}{2}) - h_i(\frac{1}{4})), 
\]

where above we used the fact that \( h_i(\beta_i) \geq h_i(\frac{1}{4}) \). For \( \alpha \in [\frac{1}{4}, \beta_i] \) we use the universal bound \( - h_i(\beta_i)^{\frac{1}{2}} \) stated in (38). Since \( \beta_i \leq 1/2 \), using the lower bound on \( \epsilon_i(\beta_i) \geq \epsilon^* (1 - 4w^{-1/8}(r-2)(1-1)) \) (in phase (iii) of Theorem 32), we get

\[
- h_i(\beta_i)^{\frac{1}{2}} = -1 \left( x_i(\beta_i) / \epsilon_i(\beta_i) \right) \geq -1 \left( \frac{\gamma \frac{1}{w \pi}}{\epsilon^* (1, r)} \right). 
\]

Above we use \( \epsilon^* \geq \epsilon^w(1, r) \), replace \( (r-2) \) by \( r \) and \( (\epsilon^w(1, r))^{\frac{1}{r}} \) by \( \epsilon^w(1, r) \). Putting everything together,

\[
T_3 \geq 1 - \left( 1 + \frac{4}{w \pi} \right) - 1 \left( \frac{\gamma \frac{1}{w \pi}}{\epsilon^w(1, r)} \right)^{\frac{1}{r}} 
\geq - w^{\frac{1}{4}} - 1 \left( \frac{\gamma \frac{1}{w \pi}}{\epsilon^w(1, 4w^{-1/8})} \right)^{\frac{1}{r}}. 
\]

Since \( \gamma \frac{1}{w \pi} \leq \frac{2 \pi}{w^2} \), the final result is

\[
T_3 \geq w^{\frac{1}{4}} - \frac{2 \pi}{w^2} (1 - 4w^{-1/8}) \epsilon w^w(1, r). 
\]

REFERENCES


