Utility Optimal Coding for Packet Transmission over Wireless Networks – Part I: Networks of Binary Symmetric Channels

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Abstract—We consider multi-hop networks comprising Binary Symmetric Channels (BSCs). The network carries unicast flows for multiple users. The utility of the network is the sum of the utilities of the flows, where the utility of each flow is a concave function of its throughput. Given that the network capacity is shared by the flows, there is a contention for network resources like coding rate (at the physical layer), scheduling time (at the MAC layer), etc., among the flows. We propose a proportional fair transmission scheme that maximises the sum utility of flow throughputs subject to the rate and the scheduling constraints. This is achieved by jointly optimising the packet coding rates of all the flows through the network.

Index Terms—Binary symmetric channels, code rate selection, cross-layer optimisation, network utility maximisation, scheduling

I. INTRODUCTION

In a communication network, the network capacity is shared by a set of flows. There is a contention for resources among the flows, which leads to many interesting problems. One such problem, is how to allocate the resources optimally across the (competing) flows, when the physical layer is erroneous. Specifically, schedule/transmit time for a flow is a resource that has to be optimally allocated among the competing flows. In this work, we pose a network utility maximisation problem subject to scheduling constraints that solve a resource allocation problem.

We consider packet communication over multi-hop networks comprising of Binary Symmetric Channels (BSCs). The network consists of a set of $C \geq 1$ cells $C = \{1, 2, \ldots, C\}$ which define the “interference domains” in the network. We allow intra-cell interference (i.e., transmissions by nodes within the same cell interfere) but assume that there is no inter-cell interference. This captures, for example, common network architectures where nodes within a given cell use the same radio channel while neighbouring cells using orthogonal radio channels. Within each cell, any two nodes are within the decoding range of each other, and hence, can communicate with each other. The cells are interconnected using multi-radio bridging nodes to create a multi-hop wireless network. A multi-radio bridging node $i$ connecting the set of cells $B(i) = \{c_1, \ldots, c_n\} \subset C$ can be thought of as a set of $n$ single radio nodes, one in each cell, interconnected by a high-speed, loss-free wired backplane (see Figure 1).

Data is transmitted across this multi-hop network as a set $F = \{1, 2, \ldots, F\}$, $F \geq 1$ of unicast flows. The route of each flow $f \in F$ is given by $C_f = \{c_1(f), c_2(f), \ldots, c_{\ell_f}(f)\}$, where the source node $s(f) \in c_1(f)$ and the destination node $d(f) \in c_{\ell_f}(f)$. We assume loop-free flows (i.e., no two cells in $C_f$ are same). Figure 1 illustrates this network setup. A scheduler assigns a time slice of duration $T_{f,c} > 0$ time units to each flow $f$ that flows through cell $c$, subject to the constraint that $\sum_{f \in C_c} T_{f,c} \leq T_c$, where $T_c$ is the period of the schedule in cell $c$. We consider a periodic scheduling strategy in which, in each cell $c$, service is given to the flows in a round robin fashion, and that each flow $f$ in cell $c$ gets a time slice of $T_{f,c}$ units in every schedule.

The scheduled transmit times for flow $f$ in source cell $c_1(f)$ define time slots for flow $f$. We assume that a new information packet arrives in each time slot, which allows us to simplify

![Figure 1. An illustration of a wireless mesh network with 4 cells. Cells a, b, c, and d use orthogonal channels CH1, CH2, CH3, and CH4 respectively. Nodes 3, 5, and 6 are bridge nodes. The bridge node 3 (resp. 5 and 6) is provided a time slice of each of the channels CH1 & CH2 (resp. CH2 & CH4 for node 5 and CH3 & CH4 for node 6). Three flows $f_1, f_2$, and $f_3$ are considered. In this example, $C_{f_1} = \{a, b\}$, $C_{f_2} = \{d, b, a\}$, and $C_{f_3} = \{c, d\}$.](image-url)
the analysis by ignoring queueing. Information packets of each flow \( f \) at the source node \( S(f) \) consist of a block of \( k_f \) symbols. Each packet of flow \( f \) is encoded into codewords of length \( n_f = k_f/r_f \) symbols, with coding rate \( 0 < r_f \leq 1 \). The code employed for encoding is discussed in Section III.

We require sufficient transmit times at each cell along route \( C_f \) to allow \( n_f \) coded symbols to be transmitted in every schedule period. Hence there is no queueing at the cells along the route of a flow.

Channel Model: The channel in cell \( c \) for flow \( f \) is considered to be a binary symmetric channel (BSC) with the cross-over probability (i.e., the probability of a bit error) being \( \alpha_{f,c} \in [0, 1] \). The corresponding transition probability matrix is thus given by

\[
H_{f,c}(\alpha_{f,c}) = \begin{bmatrix}
1 - \alpha_{f,c} & \alpha_{f,c} \\
\alpha_{f,c} & 1 - \alpha_{f,c}
\end{bmatrix}.
\]

Thus, the end-to-end channel for flow \( f \) is a cascaded channel (of \( \ell_f \) BSCs), which is a BSC, with the transition probability matrix \( H_f(\alpha_f) = \prod_{c \in C_f} H_{f,c}(\alpha_{f,c}) \), the cross-over probability of which is given by

\[
\alpha_f = \sum_{\{x_e \in \{0,1\}, \forall c \in C_f: \sum c \in f \text{ is odd}\}} \prod_{c \in C_f} \alpha_{f,c} \gamma_{f,c}(1 - \alpha_{f,c})^{1-x_e}.
\]

Since, each transmitted symbol in a packet of a flow can, in general, take values from a \( 2^m = M \)-ary alphabet, there are \( m \) channel uses of the BSC for every transmitted symbol. Thus, the symbol error probability (for any \( m \geq 1 \)) is given by \( \beta_f = 1 - (1 - \alpha_f)^m \). Let the Bernoulli random variable \( E_f[i] \) indicate the end-to-end error of the \( i \)-th coded symbol at the destination in a code word of flow \( f \). Note that \( E_f[i] \)s are independent and identically distributed (i.i.d.), and that the probability \( \beta_f = 1 - \sum \{ \gamma_{f,c}(1 - \alpha_{f,c})^{1-x_e} \} \). In the channel model described, the channel processes across time are independent copies of the BSCs. This is realised in a wireless network by means of an interleaver of sufficient depth (after the channel encoder), which interleaves the encoded symbols. The interleaved symbols see a fading channel (which is modelled as a channel with memory, e.g., a Gilbert–Elliot channel), but the de-interleaver (before the channel decoder) brings back the original sequence of the encoded symbols, but interleaves the channel fades, the combined effect of which can be modelled as independent channel processes across time. In another work, we model the fading channel as a packet erasure channel (or a block fading channel), and obtain the optimal transmission strategy, which includes optimal interleaving of bits across schedules and the optimal coding rates.

Letting \( e_f(r_f) \) denote the error probability that a packet fails to be decoded, the expected number of information symbols successfully received is \( S_f(r_f) = k_f(1 - e_f(r_f)) \). Other things being equal, one expects that decreasing \( r_f \) (i.e., increasing the number of redundant symbols \( n_f - k_f \)) decreases error probability \( e_f \), and so increases \( S_f \). However, since the network capacity is limited, and is shared by multiple flows, increasing the coded packet size \( n_{f_1} \) of flow \( f_1 \) generally requires decreasing the packet size \( n_{f_2} \) for some other flow \( f_2 \). That is, increasing \( S_{f_1} \) comes at the cost of decreasing \( S_{f_2} \). We are interested in understanding this trade-off, and in analysing the optimal fair allocation of coding rates amongst users/flows.

Contributions: Our main contribution is the analysis of fairness in the allocation of coding rates between users/flows competing for limited network capacity. In particular, we pose a resource allocation problem in the utility–fair framework, and propose a scheme for obtaining the proportional fair allocation of coding rates, i.e. the allocation of coding rates that maximises \( \sum_{f \in F} \log S_f(r_f) \) subject to network capacity constraints (or scheduling constraints). Specifically, at the physical layer, the (channel) coding rate of a flow can be lowered (to alleviate its channel errors) only at the expense of increasing the coding rates of other flows. Also, at the network layer, the length of schedules of each flow should be chosen in such a way that it maximises the network utility. Interestingly, we show in our problem formulation that the coding rate and the scheduling are tightly coupled. Also, we show that for a log (network) utility function (which typically gives proportional fair allocation of resources) the optimum rate allocation (in general) gives unequal air–times which is quite different from the previously known result of proportional fair allocation being the same as that of equal air–time allocation (4). This problem, which we show in Section III requires solving a non–convex optimisation problem. Our work differs from the previous work on network utility maximisation (see [5] and the references therein) in the following manner. To the best of our knowledge, this is the first work that computes the optimal coding rate for a given scheduling (or capacity) constraints in the utility–optimal framework.

The rest of the paper is organised as follows. In Section II we obtain a measure for the end–to–end packet decoding error, and describe the throughput of the network. In Section III we formulate a network utility maximisation problem subject to constraints on the transmission schedule lengths. We obtain the optimum coding rates for each flow in the network in Section IV. In Section V we provide some simple examples to illustrate our results. The proofs of various Lemmas are omitted due to lack of space.

II. Packet Error Probability

We recall that each transmitted symbol of flow \( f \) reaches the destination node erroneously with probability \( \beta_f \). Hence, to recover the information packets, we employ a block code at the source nodes (a convolutional code with zero–padding is also a block code). Since an \( (n, k, d) \) code can correct up to \( \left\lfloor \frac{d - 1}{2} \right\rfloor \) errors, we are interested in employing a code with a large distance \( d \). Thus, a natural choice is the class of (linear) maximum–distance separable (MDS) codes. MDS codes of rate \( k/n \) have the property that it achieves the Singleton bound (6).

\[
d \leq n - k + 1,
\]

i.e., the minimum distance between any two codewords \( d \), in an MDS code is \( n - k + 1 \). Thus, the maximum number of errors that an MDS code can correct is \( \left\lfloor \frac{d - 1}{2} \right\rfloor = \left\lfloor \frac{n-k-1}{2} \right\rfloor \). It is well known that in the case of binary signalling, only trivial
MDS codes exist. Hence, in this paper, we consider $M = 2^m$–ary alphabet, where $m > 1$. Examples for MDS codes in the case of non–binary alphabets include Reed–Solomon codes \cite{6}, and MDS–convolutional codes \cite{7}. In \cite{7}, the authors show the existence of MDS–convolutional codes for any code rate. We note here that Reed–Solomon codes can also correct burst errors, and hence, is more suitable for wireless networks (which does not employ an interleaver).

### A. Network Constraints on Coding Rate

Based on the modulation and the bandwidth available at each cell $c$, a flow $f$, which passes through it, can obtain a maximum feasible physical (PHY) rate of transmission in bits per second that the cell $c$ can support. Let $w_{f,c}$ be the PHY rate of transmission of flow $f$ in cell $c$. For each transmitted packet of flow $f$, each cell $c \in C_f$ along its route must allocate at least $\frac{w_{f,c}}{w_{f}}$ units of time to transmit the packet (or encoded block) where we recall that $n_f$ is the length of the code word. Let $\mathcal{F}_c := \{ f \in F : c \in C_f \}$ be the set of flows that are routed through cell $c$. We recall that the transmissions in any cell $c$ are scheduled in a TDMA fashion, and hence, the total time required for transmitting packets for all flows in cell $c$ is given by $\sum_{f \in \mathcal{F}_c} \frac{n_f}{w_{f}}$. Since, for cell $c$, the transmission schedule interval is $T_c$ units of time, the coding rates $r_f$ must satisfy the schedulability constraint $\sum_{f \in \mathcal{F}_c} \frac{k_f}{r_f c} \leq T_c$.

### B. Error Probability – Upper bound

The symbol errors $E_f[1], E_f[2], \ldots, E_f[n_f]$ are i.i.d. Bernoulli random variables, and hence, the probability of a codeword (or encoded packet) being decoded incorrectly is given by $P \left\{ \sum_{i=1}^{n_f} E_f[i] > \frac{n_f-k_f}{2} \right\}$. We observe that $\sum_{i=1}^{n_f} E_f[i]$ is a binomial random variable, and hence, the probability of decoding error can be computed exactly. However, the exact probability of error is not tractable for further optimisation as the probability of error, which is a function of the coding rate, is neither concave nor convex. Hence, we pose the problem based on the upper bound on the error probability. So, we obtain an upper bound and a lower bound for the error probability. We show that the bounds are tight, and hence, the problem of network utility maximisation can be posed based on the lower bound on the error probability.

**Lemma 1.** An upper bound for the end–to–end probability of a packet decoding error for flow $f$ is bounded by the following.

$$\bar{e}_f = P \left\{ \sum_{i=1}^{n_f} E_f[i] > \frac{n_f-k_f}{2} \right\} \leq \exp \left( -\frac{k_f}{r_f I_{E_f}[1]} \frac{1-r_f}{2} ; \theta_f \right)$$

where $\theta_f > 0$ is the Chernoff–boundary parameter and the function $I_{E_f}(x; \theta) := \theta x - \ln(E \left[e^{\theta x} \right])$ is called the rate function in large deviations theory.

### C. Error Probability – Lower bound

**Lemma 2.** The end–to–end probability of a packet decoding error for flow $f$ is at least as large as

$$\bar{e}_f \geq \left[ \frac{\beta_f}{1-\beta_f} \exp \left( -\frac{k_f}{1-2x_f} H(B(x_f)) \right) \right] \cdot \exp \left( -\frac{k_f}{1-2x_f} D(B(x_f) || B(\beta_f)) \right)$$

where $B(x)$ is the Bernoulli distribution with parameter $x$, $H(P)$ is the entropy of probability mass function (pmf) $P$, and $D(P||Q)$ is the information divergence between the pmfs $P$ and $Q$.

From the lower and the upper bounds for the probability of packet decoding error, and for the optimal $\beta_f$ (see Eqn. 15 in Section IV), we see that the exponent of the lower bound is the same as that of the upper bound (Eqn. 15) with a pre–factor. This motivates us to work with the lower bound $e_f$ as a candidate to compute the utility of flow $f$, which is given by $\ln(k_f(1-e_f))$.

We recall that $E_f[1]$ is a Bernoulli random variable which takes with probability $\beta_f$, and 0 with probability $1 - \beta_f$. Thus $I_{E_f}[1] = (1-r_f/2) - \ln(1 - \beta_f + \beta f e^\theta)$. Let $x_f := \frac{-r_f}{2}$. Note that $0 \leq x_f < \frac{1}{2}$. Therefore, from Eqn. 2,

$$e_f(\theta_f, x_f) = \exp \left( -\frac{k_f}{1-2x_f} \left[ \theta_f x_f - \ln(1 - \beta_f + \beta f e^\theta) \right] \right)$$

### III. NETWORK UTILITY MAXIMISATION

We are interested in maximising the utility of the network which is defined as the sum utility of flow throughputs. We consider the log of throughput as the candidate for the utility function being motivated by the desirable properties like proportional fairness that it possesses.

We define the following notations: Chernoff–boundary parameters $\theta := \{ \theta_f \}_{f \in \mathcal{F}}$, code rates $r := \{ r_f \}_{f \in \mathcal{F}}$, and $x$ parameters $x := \{ x_f \}_{f \in \mathcal{F}}$ (where we recall that $x_f = (1-r_f)/2$). We define the network utility as

$$U(\theta, x) := \sum_{f \in \mathcal{F}} \ln(k_f(1-e_f(\theta_f, x_f))) = \sum_{f \in \mathcal{F}} \ln(k_f) + \sum_{f \in \mathcal{F}} \ln(1 - e_f(\theta_f, x_f)) \cdot (5)$$

The problem is to obtain the optimum coding rate parameter $x^*$ and the optimum Chernoff–boundary parameter $\theta^*$, which maximises the network utility. Since, $k_f$, the size of information packets of each flow $f$ is given, maximising the network utility is equivalent to maximising

$$U(\theta, x) := \sum_{f \in \mathcal{F}} \ln(1 - e_f(\theta_f, x_f)) \cdot (6)$$

Thus, we define the following problem
We note that the Eqn. (7) enforces the network capacity (or the network schedulability) constraint. The objective function \( U(\theta, x) \) is separable in \((\theta_f, x_f)\) pair for each flow \( f \). Importantly, the component of utility function for each flow \( f \) given by \( \ln (1 - e_f(\theta_f, x_f)) \) is not jointly concave in \((\theta_f, x_f)\). However, \( \ln (1 - e_f(\theta_f, x_f)) \) is concave for any \( x_f \), and in \( x_f \) for any \( \theta_f \). Hence, the network utility maximisation problem P1 is not in the standard convex optimisation framework. Instead, we pose the following problem,

\[
\text{P2:} \quad \max_{\theta, x} \sum_{f \in F} \ln (1 - e_f(\theta_f, x_f)) \quad \text{subject to} \quad \sum_{f \in E_c} \frac{k_f}{(1 - 2x_f)w_{f,c}} \leq T_c, \quad \forall c \in C \quad (7)
\]

\[
\theta_f > 0, \quad \forall f \in F
\]

\[
x_f \leq \lambda_f, \quad \forall f \in F
\]

\[
x_f \geq \frac{\lambda_f}{\beta_f}, \quad \forall f \in F
\]

In general, the solution to P2 need not be the same as the solution to P1. However, in our problem, we show that P2 achieves the solution of P1.

**Lemma 3.** For a function \( f : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R} \) that is concave in \( y \) and in \( z \), but not jointly in \((y, z)\), the solution to the joint optimisation problem for convex sets \( \mathcal{Y} \) and \( \mathcal{Z} \)

\[
\max_{y \in \mathcal{Y}, z \in \mathcal{Z}} f(y, z)
\]

is the same as

\[
\max_{z \in \mathcal{Z}} \max_{y \in \mathcal{Y}} f(y, z),
\]

if \( f(y^*(z), z) \) is a concave function of \( z \), where for each \( z \in \mathcal{Z} \), \( y^*(z) := \arg \max_{y \in \mathcal{Y}} f(y, z) \).

We note that for each \( x_f \), the probability of error \( e_f(\theta_f, x_f) \) is convex in \( \theta_f \), and hence, \( \ln (1 - e_f) \) is concave in \( \theta_f \). Thus, we first solve for the optimum Chernoff bound parameter \( \theta^*_f \) which we describe in Section \([V-A]\). After having solved for the optimum \( \theta^*_f \), we show in Section \([V-B]\) that \( U(\theta^*_f(x), x) \) is a concave function of \( x \). Hence, from Lemma 3, the solution to problem (P2) (the maximisation problem that separately obtains the optimum \( \theta^*_f \) and optimum \( x^*_f \)) is globally optimum. We study the rate optimisation problem that obtains \( x^*_f \) in Section \([V-C]\).
\(e_f(\theta_f^*(x_f), x_f)\) is convex if
\[
\frac{k_f}{(1 - 2x_f)^2} \lambda_f^2 \geq \frac{4\lambda_f}{1 - 2x_f} + \frac{1 - 2x_f}{x_f(1 - x_f)},
\]
or,
\[
\frac{4(1 - 2x_f)}{\lambda_f} + (1 - 2x_f)^3 \frac{x_f(1 - x_f)}{\lambda_f} \leq k_f
\]
Since, we consider \(x_f \geq \Delta_f\), where \(\Delta_f = \beta_f + \epsilon_f\) for some arbitrarily small \(\epsilon_f > 0\), we have \(\frac{1}{\lambda_f^2} \leq K_0^2\) where \(1/K_0 := \ln \left(\frac{\lambda_f}{\beta_f(1 - \beta_f)}\right)\), and hence, a sufficient condition for the convexity of \(e_f\) (and hence, the concavity of \(\ln(1 - e_f)\)) is
\[
\frac{4(1 - 2x_f)}{\lambda_f} + K_0^2 (1 - 2x_f)^3 \frac{x_f(1 - x_f)}{\lambda_f} \leq k_f
\]
The above condition is a convex function of \(x_f\), and we include this as a constraint in the problem formulation. Thus, \(e_f(\theta_f^*(x_f), x_f)\) is convex in \(x_f\), and hence, we obtain the optimal \(x_f^*\) using convex optimisation method. Also, from Lemma 3 the optimal coding rate \(r_f^* = 1 - 2x_f^*\) is unique and globally optimum.

The minimum \(k_f\) required to ensure convexity of \(e_f(\theta_f^*(x_f), x_f)\) is computed numerically, and is tabulated below.

| \(\beta_f\) | minimum \(k_f\) required |
|------------|-------------------------|
| 0.1        | 6                       |
| 0.01       | 10                      |
| 0.001      | 33                      |
| 0.0001     | 164                     |

From the above table, we see that the minimum packet size required to ensure convexity is very small, and in practice, the packet size \(k_f\) is much larger than the minimum size required. Hence, for all practical purposes, the optimal code rate problem is a convex problem. More importantly, the constraint given by Eqn. (15) is not an active constraint. However, for the sake of completeness, we include this constraint in the problem definition below.

C. Optimal Coding Rate \(r\)

In this subsection, we obtain the optimal coding rate using the optimal Chernoff–bound parameter vector \(\theta^*\), by solving the following network utility maximisation problem

\[
\max_x \sum_{f \in F} \ln \left(1 - e_f(\theta_f^*(x_f), x_f)\right)
\]

subject to
\[
\sum_{f \in \mathcal{C}_f} \frac{k_f}{(1 - 2x_f)w_{f,c}} \leq T_c, \quad \forall c \in \mathcal{C}
\]
\[
x_f \leq \Delta_f, \quad \forall f \in \mathcal{F}
\]
\[
x_f \geq \Delta_f, \quad \forall f \in \mathcal{F}
\]
\[
\frac{4(1 - 2x_f)}{\lambda_f} + K_0^2 (1 - 2x_f)^3 \frac{x_f(1 - x_f)}{\lambda_f} \leq k_f, \quad \forall f \in \mathcal{F}
\]
The objective function is separable and concave, and hence, can be solved using Lagrangian relaxation method. Also, the constraint represented by Eqn. (13) is not an active constraint, and hence, there is no Lagrangian cost to this constraint. We note here that the coding rate should be such that \(k_f/(1 - 2x_f)\) is an integer, and hence, obtaining \(x_f^*\) is a discrete optimisation problem. This is, in general, an NP hard problem. Hence, we relax this constraint, and allow \(x_f^*\) to take any real value in \(\Delta_f/\lambda_f\). The Lagrangian function for the optimal rate problem is thus
\[
L(x, p, u, v) = \sum_{f \in \mathcal{F}} \ln \left(1 - e_f(\theta_f^*(x_f), x_f)\right) - \sum_{c \in \mathcal{C}} p_c \left(\sum_{f \in \mathcal{F}} \frac{k_f}{(1 - 2x_f)w_{f,c}} - T_c\right)
\]
\[
+ \sum_{f \in \mathcal{F}} u_f (x_f - \Delta_f) - \sum_{f \in \mathcal{F}} v_f (x_f - \lambda_f)
\]
Applying KKT condition, \(\frac{\partial L}{\partial x_f}|_x = 0\), we have
\[
-\frac{1}{1 - e_f} \frac{\partial e_f}{\partial x_f}|_x = \frac{\sum_{c \in \mathcal{C}_f} p_c w_{f,c}}{2k_f} \left(\sum_{c \in \mathcal{C}_f} p_c w_{f,c}\right) + v_f - u_f
\]
\[
= \frac{2k_f}{(1 - 2x_f)^2} \left(\sum_{c \in \mathcal{C}_f} p_c w_{f,c}\right) + v_f - u_f
\]
\[
\frac{e_f}{1 - e_f} \cdot \frac{k_f \lambda_f^2}{(1 - 2x_f)^2} = \frac{2k_f}{(1 - 2x_f)^2} \left(\sum_{c \in \mathcal{C}_f} p_c w_{f,c}\right) + v_f - u_f
\]
\[
\frac{e_f \lambda_f}{1 - e_f} = 2 \left(\sum_{c \in \mathcal{C}_f} p_c w_{f,c}\right) + (v_f - u_f)(1 - 2x_f)^2 k_f
\]
\[
\lambda_f + \frac{(v_f - u_f)(1 - 2x_f)^2 k_f}{k_f}
\]
where \(\lambda_f := 2 \left(\sum_{c \in \mathcal{C}_f} p_c w_{f,c}\right)\) and \(\Lambda_f := \ln \left(\frac{x_f^*(1 - x_f^*)}{\beta_f(1 - \beta_f)}\right)\). If the optimal \(x_f^*\) is either \(\Delta_f\) or \(\lambda_f\), then it is unique. If \(x_f^* \in (\Delta_f, \lambda_f)\), then \(u_f = v_f = 0\), and in this case (which is the most interesting case, and we consider only this case for the rest of the paper), we have
\[
\frac{e_f}{1 - e_f} \cdot \Lambda_f = \lambda_f
\]
\[
e_f = \frac{\lambda_f}{\lambda_f + \Lambda_f}
\]
\[
\exp \left(-\frac{k_f}{1 - 2x_f^*}D(B(x_f^*)\|B(\beta_f))\right) = \frac{\lambda_f}{\lambda_f + \Lambda_f}
\]
\[
\frac{k_f}{1 - 2x_f^*}D(B(x_f^*)\|B(\beta_f)) = \ln \left(\frac{\lambda_f + \Lambda_f}{\lambda_f}\right)
\]
In the above equation, both the LHS and the RHS are increasing in \(x_f^*\). Also, LHS is a strictly convex (increasing) function and RHS is a strictly concave (increasing) function of \(x_f^*\). Hence, they intersect at exactly one point in the region \((\beta_f, 0.5]\) which is the optimal \(x_f^*\) for a given Lagrangian price vector \(p\).
D. Sub–gradient Approach to Compute optimal \( p^* \)

In this section, we discuss the procedure to obtain the optimal shadow costs or the Lagrange variables \( p^* \). The dual problem for the primal problem defined in Eqn. (17) is given by

\[
\min_{p \geq 0} D(p),
\]

where the dual function \( D(p) \) is given by

\[
D(p) = \max_{f \in F} \left( p(c) \right) \sum_{c \in C} \ln(1 - e_f(x_f)) + \sum_{c \in C} p(c) \left( T_e - \sum_{f \in F(c)} \frac{k_f}{1 - 2x_f} \right).
\]

(21)

In the above equation, \( e_f(x_f) \) denotes \( e_f(\Theta^*_f(x_f), x_f) \). Since the dual function (of a primal problem) is convex, \( D \) is convex in \( p \). Hence, we use a sub–gradient method to obtain the optimum \( p^* \). From Eqn. (21), for any \( x \),

\[
D(p) \geq \max_{f \in F} \left( p(c) \right) \sum_{c \in C} \ln(1 - e_f(x_f)) + \sum_{c \in C} p(c) \left( T_e - \sum_{f \in F(c)} \frac{k_f}{1 - 2x_f} \right),
\]

and in particular, the dual function \( D(p) \) is greater than that for \( x = x^*_f(p) \), i.e.,

\[
D(p) \geq \max_{f \in F} \left( p(c) \right) \sum_{c \in C} \ln(1 - e_f(x^*_f(p))) + \sum_{c \in C} p(c) \left( T_e - \sum_{f \in F(c)} \frac{k_f}{1 - 2x^*_f(p)} \right).
\]

(22)

Thus, a sub–gradient of \( D(\cdot) \) at any \( \tilde{p} \) is given by the vector

\[
\left[ T_e - \sum_{c \in C} \frac{k_f}{1 - 2x^*_f(p)} \right]_{c \in C}.
\]

(23)

We obtain an iterative algorithm based on sub–gradient method that yields \( p^* \), with \( p(i) \) being the Lagrangians at the \( i \)th iteration.

\[
p(c)_{i+1} = p(c) - \gamma \left( T_e - \sum_{f \in F(c)} \frac{k_f}{1 - 2x^*_f(p(i))} \right),
\]

where \( \gamma > 0 \) is a sufficiently small stepsize, and \( [f(x)]^+ \) = \( \max \{ f(x), 0 \} \) ensures that the Lagrange multiplier never goes negative. Note that the Lagrangian updates can be locally done, as each cell \( c \) is required to know only the rates \( x^*_f(p(i)) \) of flows \( f \in F(c) \). Thus, at the beginning of each iteration \( i \), the flows choose their coding rates to \( 1 - 2x^*_f(p(i)) \), and each cell computes its cost based on the rates of flows through it. The updated costs along the route of each flow are then fed back to the source node to compute the rate for the next iteration.

The Lagrange multiplier \( p_c \) can be viewed as the cost of transmitting traffic through cell \( c \). The amount of service time that is available is given by \( \Delta = T_e - \sum_{f \in F} \frac{k_f}{1 - 2x^*_f(p(i))} \).

(24)

When \( \Delta \) is positive and large, then the Lagrangian cost \( p_c \) decreases rapidly (because \( D \) is convex), and when \( \Delta \) is negative, then the Lagrangian cost \( p_c \) increases rapidly to make \( \Delta \geq 0 \). We note that the increase or decrease of \( p_c \) between successive iterations is proportional to \( \Delta \), the amount of service time available. Thus, the sub–gradient procedure provides a dynamic control scheme to balance the network load.

We explore the properties of the optimum rate parameter \( x^*_f \) in Section IV. In Section V we provide some examples that illustrate the optimum utility–fair resource allocation.

E. Properties of \( x^*_f \)

We are interested in studying the behaviour of the optimum coding rate \( r^*_f = 1 - 2x^*_f, \) when the PHY rate \( w_{f,c} \) and the packet size \( k_f \) increases such that \( k_f/w_{f,c} \) is always a constant.

Lemma 4. \( r^*_f = 1 - 2x^*_f(k_f) \) is an increasing function of \( k_f \) (with the PHY rate \( w_{f,c} \) being proportional to \( k_f \)).

Lemma 4 is quite intuitive. For any given channel error \( \beta_f \), as the block (or packet) length increases, it is optimum to go for a high rate code. In other words, it is optimum for a flow to use as much scheduling time as possible (i.e., use a large block length \( k_f \), and hence, use a high rate code); however, the resources are shared among multiple flows, and hence, we ask the following question: "what is the optimum share of the scheduling time" that each flow should have. Interestingly, in our problem formulation, the optimum code rate parameter \( x^*_f \) also solves this optimum scheduling times for each flows.

It is interesting to ask the question of how large the packet sizes \( k_f \) be for optimum resource allocation, and Lemma 4 provides a hint to the solution. From Lemma 4 we understand the following: if there are two flows \( f_1, f_2 \), through a cell \( c \) (seeing the same channel conditions, i.e., \( \beta_{f_1} = \beta_{f_2} \)) with \( w_{f_1,c} > w_{f_2,c} \) then it is optimum for flow \( f_1 \) to use a large packet size \( k_{f_1} \) and flow \( f_2 \) to use a small packet size \( k_{f_2} \). The optimum schedule length will be to allocate less schedule time to flow \( f_1 \) and more schedule time to flow \( f_2 \).

In the asymptotic case when \( w_{f,c} \) and \( k_f \) grows to \( \infty \) (and \( k_f \) grows linearly with \( w_{f,c} \), we see from Eqn. (20) that the error exponent also goes to \( \infty \) (as \( 1 - 2x^*_f > 0 \)), and hence, \( e_f \to 0 \). In this case, we see that the optimum rate can approach arbitrarily close to \( 1 - 2\beta_f^\star \). Thus, for any \( k_f \) and \( w_{f,c} \), the optimum coding rate \( r^*_f < 1 - 2\beta_f^\star \).

Previous studies on optimum resource allocation establish that the proportional fair allocation is the same as equal air–time allocation (14). But, in this problem, we see an interesting phenomenon that is unusual of a proportional–fair resource allocation.

Lemma 5. The optimum rate allocation \( x^* \) (or equivalently \( r^* \)) is not equivalent to equal air–time allocation which is...
typically the solution of a proportional-fair (or utility) allocation.

In particular, we see that the flows that see a better channel get less air-times than the flows that see a worse channel. This phenomenon is evident in the case of infinitely long code words; with other parameters being same, the air-times of flows that see a worse channel get less air-times than the flows that see a better channel. Hence, we need to assign a lower coding rate to flow \( f_3 \) than to flows \( f_1 \) and \( f_2 \). In particular, we see that the flows that see a better channel get less air-times.

V. EXAMPLES

In this section, we analyse some simple networks based on the utility optimum solution that we obtained. In particular, we analyse the so-called parking-lot topology often used to explore fairness issues. It is to be noted that the parking-lot topology is a simple case of a line network, and the results of this section extend in a simple way to a linear network.

A. Example 1: Two cells with equal traffic load

We begin by considering the example shown in Figure 2 consisting of two cells \( a \) and \( b \) having three nodes \( 1, 2, \) and \( 3 \). Each cell has the same symbol error probability \( \beta \) and the schedule length \( T \). There are three flows \( f_1, f_2, \) and \( f_3 \), with two of the flows \( f_1 \) and \( f_3 \) having one-hop routes \( C_{f_1} = \{ b \} \) and \( C_{f_3} = \{ a \} \), and one flow \( f_2 \) having a two-hop route \( C_{f_2} = \{ a, b \} \). Each flow has the same information packet size \( k \) and PHY transmit rate, i.e., \( w_{f,c} = w \).

The end-to-end packet error probability experienced by the two-hop flow \( f_2 \) is greater than that experienced by the one-hop flows \( f_1 \) and \( f_3 \), since each hop has the same fixed error probability. Hence, we need to assign a lower coding rate \( r_{f_2} \) to flow \( f_2 \) than to flows \( f_1 \) and \( f_3 \) in order to obtain the same error probability (after decoding) across flows. However, when operating at the boundary of the network capacity region (thereby maximising throughput), decreasing the coding rate \( r_{f_2} \) of the two-hop flow \( f_2 \) requires that the coding rate of both one-hop flows \( f_1 \) and \( f_3 \) be increased in order to remain within the available network capacity. In this sense, allocating coding rate to the two-hop flow \( f_2 \) imposes a greater marginal cost on the network (in terms of the sum-utility) than the one-hop flows, and we expect that a fair allocation will therefore assign higher coding rate to the two-hop flow \( f_2 \). The solution optimising this trade-off in a proportional fair manner can be understood using the analysis in the previous section.

In this example, both the cells are equally loaded and, by symmetry, the Lagrange multipliers \( p_a = p_b \). Hence, \( \lambda_{f_1} = \lambda_{f_2} = \frac{\lambda_{f_3}}{2} = \frac{\lambda_{f_3}}{2} \). Note that \( x_{f_1}^* < x_{f_1}^* \), and \( \Lambda_{f_2}^* < \Lambda_{f_1}^* \). Hence, we find from Eqn. [19] that

\[
\frac{e_{f_1}}{e_{f_2}} = \frac{\lambda_{f_1} - \lambda_{f_2} + \Lambda_{f_2}^*}{\lambda_{f_2} \Lambda_{f_1}^* + \Lambda_{f_2}^*} < 1.
\]

B. Example 2: Two cells with unequal traffic load

We consider the same network as in the previous example, but now with only the flows \( f_1 \) and \( f_2 \) (i.e., the flow \( f_3 \) is not present, see Figure 3) in the network. In this example, cell \( b \) carries two flows while cell \( a \) carries only one flow. The encoding rate constraints are given by

\[
\frac{1}{r_{f_1}} \leq \frac{wT}{k}, \quad \text{(from cell } a),
\]

\[
\frac{1}{r_{f_2}} + \frac{1}{r_{f_3}} \leq \frac{wT}{k}, \quad \text{(from cell } b).
\]

Since, both \( r_{f_1} \) and \( r_{f_2} \) are at most \( 1 \), it is clear that at the optimum point, the rate constraint of cell \( a \) is not tight while the constraint of cell \( b \) is tight. Thus, the shadow prices (Lagrange multipliers) \( p_a = 0 \) and \( p_b > 0 \). That is, at the first hop the cell is not operating at capacity, and so the “price” for using this cell is zero. In this example, \( \lambda_{f_1} = \lambda_{f_2} \), and hence, from Eqn. [19], we deduce that for low channel errors, \( e_{f_1} \approx e_{f_2} \). This allocation makes sense intuitively since although flow \( f_2 \) crosses two hops, it is only constrained at the second hop and so it is natural to share the available capacity of this second hop approximately equally between the flows.

VI. CONCLUSIONS

In this paper, we posed a utility fair problem that yields the optimum coding across flows in a capacity constrained network. We showed that the problem is highly non-convex. However, we provided some simple conditions under which the global network utility optimisation problem can be solved. We obtained the optimum coding rate, and analysed some of its properties. We also analysed some simple networks based on the utility optimum framework we proposed. To the best of our knowledge, this is the first work on cross-layer optimisation that studies optimum coding across flows which are competing for network resources.
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