

# Chapter 10

## Information Theory of Networks

Po-Ning Chen

Department of Communications Engineering

National Chiao-Tung University

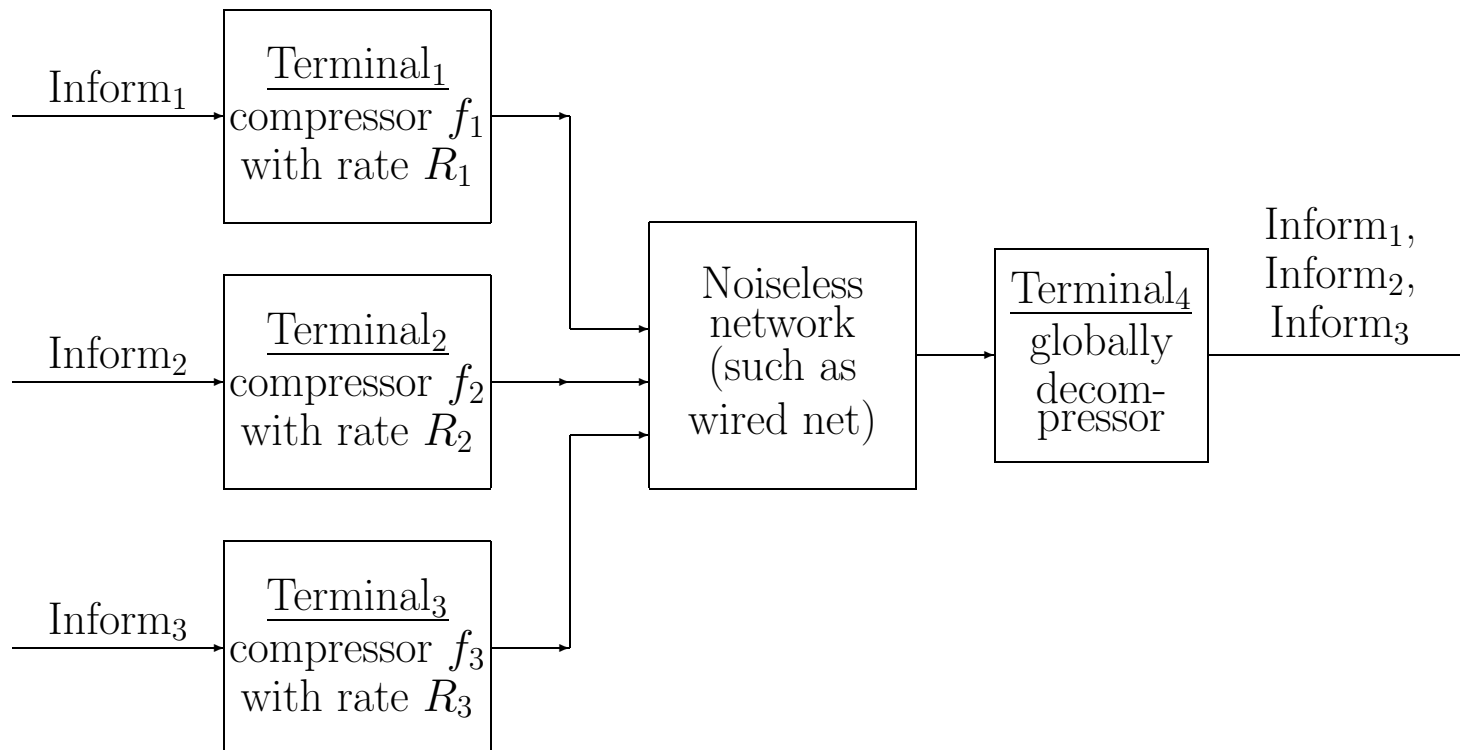
Hsin Chu, Taiwan 30050

# Backgrounds

II:10-1

- Theory regarding to the communications among many (more than three) terminals.
- This is usually named *network*.

## Example 10.1 (multi-access channels)

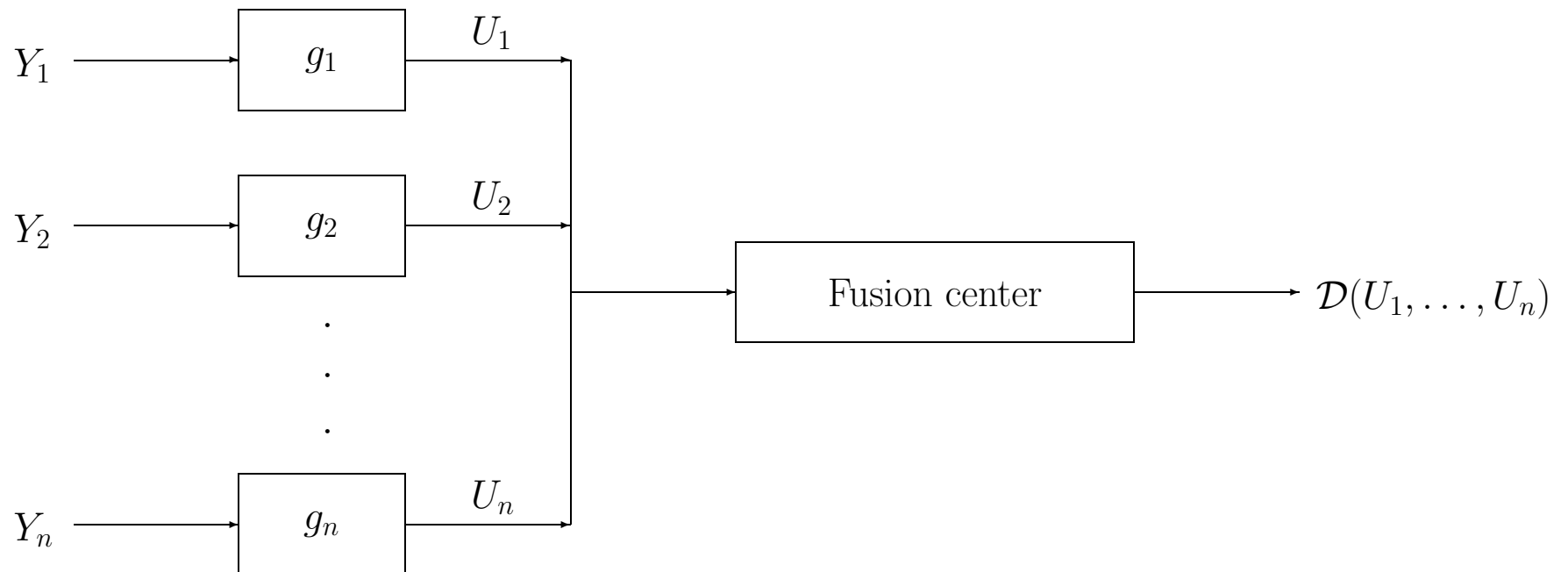


# Backgrounds

II:10-2

**Example 10.2 (broadcast channel)**

**Example 10.3 (distributed detection)**



Distributed detection with  $n$  senders. Each observations  $Y_i$  may come from one of two categories. The final decision  $\mathcal{D} \in \{H_0, H_1\}$ .

# Backgrounds

II:10-3

## **Example 10.4 (some other examples)**

- 1) *Relay channel.* This channel consists of one source sender, one destination receiver, and several intermediate sender-receiver pairs that act as relays to facilitate the communication between the source sender and destination receiver.
- 2) *Interference channel.* Several senders and several receivers communicate simultaneously on common channel, where interference among them could introduce degradation on performance.
- 3) *Two-way communication channel.* Instead of conventional one-way channel, two terminals can communicate in a two-way fashion (full duplex).

## Lossless data compression over distributed sources for block codes<sub>II:10-4</sub>

---

### Definition 10.5 (independent encoders among distributed sources)

- There are several sources

$$X_1, X_2, \dots, X_m$$

(may or may not be independent) which are respectively obtained by  $m$  terminals.

- Before each terminal transmits its local source to the receiver, a block encoder  $f_i$  with rate  $R_i$  and block length  $n$  is applied

$$f_i : \mathcal{X}_i^n \rightarrow \{1, 2, \dots, 2^{nR_i}\}.$$

- It is assumed that there is no conspiracy among block encoders.

### Definition 10.6 (global decoder for independently compressed sources)

A global decoder  $g(\cdot)$  will recover the original sources after receiving all the independently compressed sources, i.e.,

$$g : \{1, \dots, 2^{R_1}\} \times \dots \times \{1, \dots, 2^{R_m}\} \rightarrow \mathcal{X}_1^n \times \dots \times \mathcal{X}_m^n.$$

## Lossless data compression over distributed sources for block codesII:10-5

**Definition 10.7 (probability of error)** The probability of error is defined as

$$P_e(n) \triangleq \Pr\{g(f_1(X_1^n), \dots, f_m(X_m^n)) \neq (X_1^n, \dots, X_m^n)\}.$$

**Definition 10.8 (achievable rates)** A rates  $(R_1, \dots, R_m)$  is said to be achievable if there exists a sequence of block codes such that

$$\limsup_{n \rightarrow \infty} P_e(n) = 0.$$

**Definition 10.9 (achievable rate region for distributed sources)** The achievable rate region for distributed sources is the set of all achievable rates.

**Observation 10.10** The achievable rate region is convex.

## Lossless data compression over distributed sources for block codes<sup>II:10-6</sup>

---

**Theorem 10.11 (Slepian-Wolf)** For distributed sources consisting of two random variables  $X_1$  and  $X_2$ , the achievable region is

$$\begin{aligned}R_1 &\geq H(X_1|X_2) \\R_2 &\geq H(X_2|X_1) \\R_1 + R_2 &\geq H(X_1, X_2).\end{aligned}$$

**Proof:**

1. *Achievability Part:* We need to show that for any  $(R_1, R_2)$  satisfying the constraint, a sequence of code pairs for  $X_1$  and  $X_2$  with asymptotically zero error probability exists.

**Step 1: Random coding.**

**Step 2: Error probability.**

2. *Converse Part:* We have to prove that if a sequence of code pairs for  $X_1$  and  $X_2$  has asymptotically zero error probability, then its rate pair  $(R_1, R_2)$  satisfies the constraint. □

## Lossless data compression over distributed sources for block codes<sub>II:10-7</sub>

---

**Corollary 10.12** Given sequences of several (correlated) discrete memoryless sources  $X_1, \dots, X_m$  which are obtained from different terminals (and are to be encoded independently), the achievable code rate region satisfies

$$\sum_{i \in I} R_i \geq H(X_I | X_{L-I}),$$

for any index set  $I \subset L \triangleq \{1, 2, \dots, m\}$ , where  $X_I$  represents  $(X_{i_1}, X_{i_2}, \dots)$  for  $\{i_1, i_2, \dots\} = I$ .

**Example.**  $m = 3$ .

$$\begin{aligned} R_1 + R_2 + R_3 &\geq H(X_1, X_2, X_3) \\ R_1 + R_2 &\geq H(X_1, X_2 | X_3) \\ R_2 + R_3 &\geq H(X_2, X_3 | X_1) \\ R_3 + R_1 &\geq H(X_3, X_1 | X_2) \\ R_1 &\geq H(X_1 | X_2, X_3) \\ R_2 &\geq H(X_2 | X_1, X_3) \\ R_3 &\geq H(X_3 | X_1, X_2) \end{aligned}$$



## Partial decoding of the original sources

II:10-8

- **Full decoding versus Partial decoding.**
  - The receiver intends to fully reconstruct all the original information transmitted,  $X_1, \dots, X_m$ .
  - The receiver may only want to reconstruct part of the original information, say  $X_i$  for  $i \in I \subset \{1, \dots, m\}$  or  $X_I$ .
- Since it is in general assumed that  $X_1, \dots, X_m$  are **dependent**, the remaining information,  $X_i$  for  $i \notin I$ , should be helpful in the re-construction of  $X_I$ .
- Accordingly, these remaining information are usually named the *side information* for lossless data compression.

### **Definition 10.13 (reconstructed information and side information)**

Let  $L \triangleq \{1, 2, \dots, m\}$  and  $I$  is any proper subset of  $L$ . Denote  $X_I$  as the sources  $X_i$  for  $i \in I$ , and similar notation is applied to  $X_{L-I}$ .

In the data compression with side-information,  $X_I$  is the information needs to be re-constructed, and  $X_{L-I}$  is the side-information.

## Partial decoding of the original sources

II:10-9

### **Definition 10.14 (independent encoders among distributed sources)**

There are several sources  $X_1, X_2, \dots, X_m$  (may or may not be independent) which are respectively obtained by  $m$  terminals. Before each terminal transmits its local source to the receiver, a block encoder  $f_i$  with rate  $R_i$  and block length  $n$  is applied

$$f_i : \mathcal{X}_i^n \rightarrow \{1, 2, \dots, 2^{nR_i}\}.$$

It is assumed that there is no conspiracy among block encoders.

### **Definition 10.15 (global decoder for independently compressed sources)**

A global decoder  $g(\cdot)$  will recover the original sources after receiving all the independently compressed sources, i.e.,

$$g : \{1, \dots, 2^{R_1}\} \times \dots \times \{1, \dots, 2^{R_m}\} \rightarrow \mathcal{X}_I^n.$$

**Definition 10.16 (probability of error)** The probability of error is defined as

$$P_e(n) \triangleq \Pr\{g(f_I(X_I^n)) \neq (X_I^n)\}.$$

**Definition 10.17 (achievable rates)** A rates

$$(R_1, \dots, R_m)$$

is said to be achievable if there exists a sequence of block codes such that

$$\limsup_{n \rightarrow \infty} P_e(n) = 0.$$

## Partial decoding of the original sources

II:10-10

**Definition 10.18 (achievable rate region for distributed sources)** The achievable rate region for distributed sources is the set of all achievable rates.

**Observation 10.19** The achievable rate region is convex.

**Theorem 10.20** For distributed sources with two random variable  $X_1$  and  $X_2$ , let  $X_1$  be the re-constructed information and  $X_2$  be the side information, the boundary function  $R_1(R_2)$  for the achievable region is

$$R_1(R_2) \geq \min_{\{Z : X_1 \rightarrow X_2 \rightarrow Z \text{ and } I(X_2; Z) \leq R_2\}} H(X_1|Z)$$

- **Interpretation.**

$$R_1 \geq H(X_1|Z) \text{ and } R_2 \geq I(X_2; Z),$$

for any  $X_1 \rightarrow X_2 \rightarrow Z$ .

- $Z$  = the coding outputs of  $X_2$ , received by the decoder, and is used by the receiver as a side information to reconstruct  $X_1$ .
- Hence,  $I(X_2; Z)$  is the transmission rate from sender  $X_2$  to the receiver.
- For all  $f_2(X_2) = Z$  that has the same transmission rate  $I(X_2; Z)$ , the one that minimize  $H(X_1|Z)$  will yield the minimum compression rate for  $X_1$ .

## Distributed detection

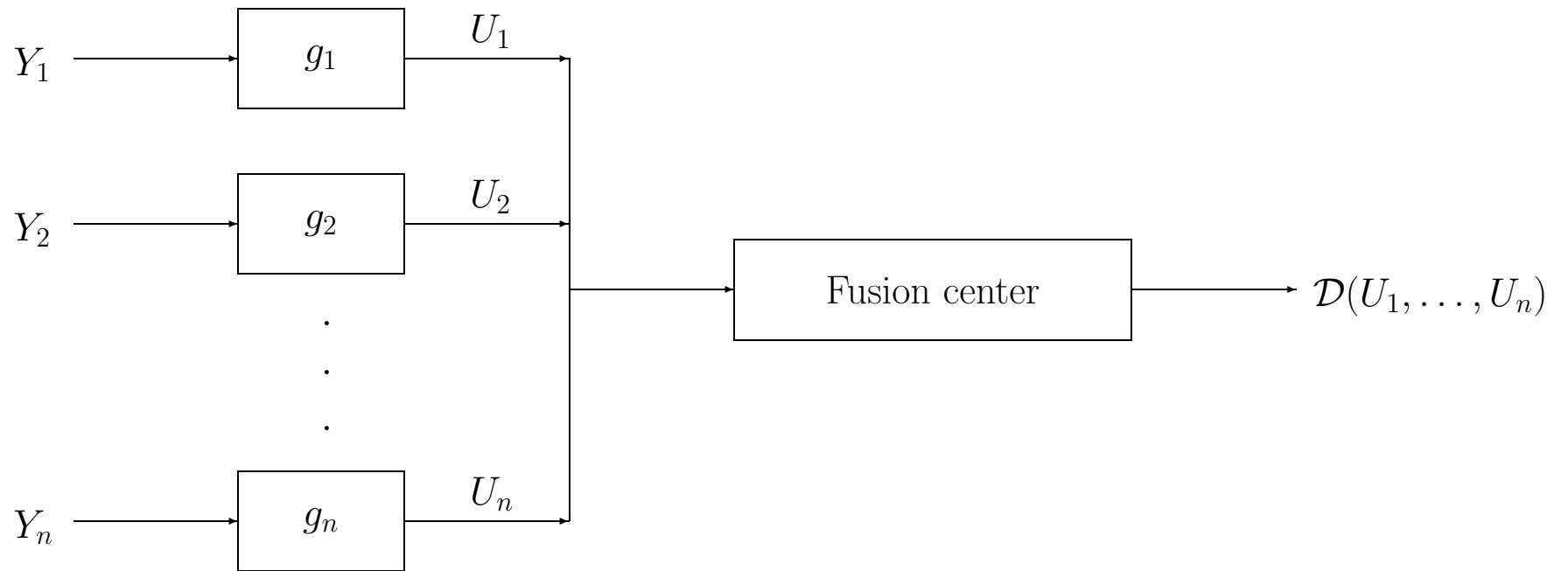
II:10-11

- **Motivations.** Instead of re-construction of the original information, the decoder of a multiple sources system may only want to classify the sources into one of finitely many categories. This problem is usually named *distributed detection*.

**Definition 10.21 (distributed system  $\mathcal{S}_n$ )** A distributed detection system  $\mathcal{S}_n$ , as depicted in Fig. 10.3, consists of  $n$  geographically dispersed sensors, noiseless one-way communication links, and a fusion center. Each sensor makes an observation (denoted by  $Y_i$ ) of a random source, quantizes  $Y_i$  into an  $m$ -ary message  $U_i = g_i(Y_i)$ , and then transmits  $U_i$  to the fusion center. Upon receipt of  $(U_1, \dots, U_n)$ , the fusion center makes a global decision  $\mathcal{D}(U_1, \dots, U_n)$  about the nature of the random source.

# Distributed detection

II:10-12



Distributed detection in  $\mathcal{S}_n$ .

## Distributed detection

II:10-13

- The optimal design of  $\mathcal{S}_n$  entails choosing quantizers  $g_1, \dots, g_n$  and a global decision rule  $\mathcal{D}$  so as to optimize a given performance index.
- Binary hypothesis testing under the (classical) Neyman-Pearson and Bayesian formulations.

### **History.**

- The joint optimization of entities  $g_1, \dots, g_n$  and  $\mathcal{D}$  in  $\mathcal{S}_n$  is a hard computational task, except in trivial cases (such as when the observations  $Y_i$  lie in a set of size no greater than  $m$ ).
- It has been shown that whenever  $Y_1, \dots, Y_n$  are independent given each hypothesis, an optimal solution can be found in which  $g_1, \dots, g_n$  are threshold-type functions of the local likelihood ratio (possibly with some randomization for Neyman-Pearson testing).
- Still, we should note that optimization of  $g_1, \dots, g_n$  over the class of threshold-type likelihood-ratio quantizers is prohibitively complex when  $n$  is large.

**Let us reduce the problem to the simplest statistics: i.i.d.**

*Question:* whether a symmetric optimal solution exists in which the quantizers  $g_i$  are identical?

## Distributed detection

II:10-14

- If so, then the optimal system design is considerably simplified.
- The answer is negative in general.

### **The general problem is as follows.**

- System  $\mathcal{S}_n$  is used for testing  $H_0 : P$  versus  $H_1 : Q$ , where  $P$  and  $Q$  are one-dimensional marginals of the i.i.d. data  $Y_1, \dots, Y_n$ .
- As  $n$  tends to infinity, both the minimum type II error probability  $\beta_n^*(\alpha)$  (as function of the type I error probability bound  $\alpha$ ) and the Bayes error probability  $\gamma_n^*(\pi)$  (as function of the prior probability  $\pi$  of  $H_0$ ) vanish at an exponential rate.
- It thus becomes legitimate to adopt a measure of asymptotic performance based on the error exponents

$$e_{\text{NP}}^*(\alpha) \triangleq \lim_{n \rightarrow \infty} -\frac{1}{n} \log \beta_n^*(\alpha)$$
$$e_{\text{B}}^*(\pi) \triangleq \lim_{n \rightarrow \infty} -\frac{1}{n} \log \gamma_n^*(\pi) .$$

- It was shown by Tsitsiklis that, under certain assumptions on the hypotheses  $P$  and  $Q$ , it is possible to achieve the same error exponents using identical quantizers.

## Distributed detection

II:10-15

- Thus if  $\beta_n^\diamond(\alpha)$ ,  $\gamma_n^\diamond(\pi)$ ,  $e_{\text{NP}}^\diamond(\alpha)$  and  $e_{\text{B}}^\diamond(\pi)$  are the counterparts of  $\beta_n^*(\alpha)$ ,  $\gamma_n^*(\pi)$ ,  $e_{\text{NP}}^*(\alpha)$  and  $e_{\text{B}}^*(\pi)$  under the constraint that the quantizers  $g_1, \dots, g_n$  are identical, then

$$(\forall \alpha \in (0, 1)) \quad e_{\text{NP}}^\diamond(\alpha) = e_{\text{NP}}^*(\alpha)$$

and

$$(\forall \pi \in (0, 1)) \quad e_{\text{B}}^\diamond(\pi) = e_{\text{B}}^*(\pi) .$$

(Of course, for all  $n$ ,  $\beta_n^\diamond(\alpha) \geq \beta_n^*(\alpha)$  and  $\gamma_n^\diamond(\pi) \geq \gamma_n^*(\pi)$ .)

- This result provides some justification for restricting attention to identical quantizers when designing a system consisting of a large number of sensors.

**Here we will focus on two issues.**

- The first issue is the exact asymptotics of the minimum error probabilities achieved by the absolutely optimal and best identical-quantizer systems.
- the ratio  $\gamma_n^*(\pi)/\gamma_n^\diamond(\pi)$ .
  - Note that equality in the error exponents of  $\gamma_n^*(\pi)$  and  $\gamma_n^\diamond(\pi)$  does not in itself guarantee that for any given  $n$ , the values of  $\gamma_n^*(\pi)$  and  $\gamma_n^\diamond(\pi)$  are in any sense close.



**Definition 10.25 (divergence)** The (Kullback-Leibler, informational) divergence, or relative entropy, of  $P$  relative to  $Q$  is defined by

$$D(P\|Q) \triangleq E_P[X] = \int \log \frac{dP}{dQ}(y) dP(y) .$$

**Lemma 10.27 (Neyman-Pearson type II error exponent of fixed test level)** The optimal Neyman-Pearson error exponent in testing  $P$  versus  $Q$  at any level  $\alpha \in (0, 1)$  based on the i.i.d. observations  $Y_1, \dots, Y_n$  is  $D(P\|Q)$ .

**Definition 10.28 (moment generation function of log-likelihood ratio)**  $\Psi(\theta)$  is the moment generation function of  $X$  under  $Q$ :

$$\Psi(\theta) \triangleq E_Q[\exp\{\theta X\}] = \int \left( \frac{dP}{dQ}(y) \right)^\theta dQ(y) .$$

**Lemma 10.29 (concavity of  $\Psi(\theta)$ )**

1. For fixed  $\theta \in [0, 1]$ ,  $\Psi(\theta)$  is a finite-valued concave functional of the pair  $(P, Q)$  with the property  $P \equiv Q$ .
2. For fixed  $(P, Q)$  with  $P \equiv Q$ ,  $\Psi(\theta)$  is finite and convex in  $\theta \in [0, 1]$ .

This last property, together with the fact that  $\Psi(0) = \Psi(1) = 1$ , guarantees that  $\Psi(\theta)$  has a minimum value which is less than or equal to unity, achieved by some  $\theta^* \in (0, 1)$ .

**Definition 10.30 (Chernoff exponent)** We define the Chernoff exponent

$$\rho(P, Q) \triangleq -\log \Psi(\theta^*) = -\log \left[ \min_{\theta \in (0,1)} \Psi(\theta) \right].$$

**Lemma 10.31** The Chernoff exponent coincides with the Bayes error exponent.

**Example 10.32 (counterexample to  $\gamma_n^*(\pi)/\gamma_n^\diamond(\pi) \rightarrow 1$ )** Consider a ternary observation space  $\mathcal{Y} = \{a_1, a_2, a_3\}$  with binary quantization. The two hypotheses are assumed equally likely, with

$y$	$a_1$	$a_2$	$a_3$
$P(y)$	1/12	1/4	2/3
$Q(y)$	1/3	1/3	1/3
$(dP/dQ)(y)$	1/4	3/4	2

There are only two nontrivial deterministic LRQ's:  $\hat{g}$ , which partitions  $\mathcal{Y}$  into  $\{a_1\}$  and  $\{a_2, a_3\}$ ; and  $\bar{g}$ , which partitions  $\mathcal{Y}$  into  $\{a_1, a_2\}$  and  $\{a_3\}$ .

$$\limsup_{k \rightarrow \infty} \frac{\gamma_{2k}^*(1/2)}{\gamma_{2k}^\diamond(1/2)} \leq \frac{23}{24}.$$

## Neyman-Pearson testing in parallel distributed detection<sub>II:10-18</sub>

**Assumption 10.33 (boundedness assumption)** There exists  $\delta \geq 0$  for which

$$\sup_{g \in \mathcal{G}_m} E_P[|X_g|^{2+\delta}] < \infty, \quad (10.2.5)$$

where  $\mathcal{G}_m$  is the set of all possible  $m$ -ary quantizers.

**Theorem 10.34** *The boundedness assumption is equivalent to*

$$\limsup_{t \rightarrow \infty} E_P[|X_{\tau_t}|^{2+\delta}] < \infty, \quad (10.2.6)$$

where  $\tau_t$  is defined as

$$\tau_t \triangleq ((-\infty, t], (t, \infty)). \quad (10.2.7)$$

We now distinguish between three cases.

**Case A.**  $\limsup_{t \rightarrow \infty} E_P[X_{\tau_t}] = \infty.$

**Case B.**  $0 < \limsup_{t \rightarrow \infty} E_P[X_{\tau_t}] < \infty.$

**Case C.**  $\limsup_{t \rightarrow \infty} E_P[X_{\tau_t}] = 0$  and  $\limsup_{t \rightarrow \infty} E_P[X_{\tau_t}^2] = \infty.$

## Neyman-Pearson testing in parallel distributed detectionII:10-19

**Example** Let the observation space be the unit interval  $(0, 1]$  with its Borel field. For  $a > 0$ , define the distributions  $P$  and  $Q$  by

$$P\{Y \leq y\} = y, \quad Q\{Y \leq y\} = \exp\left\{\frac{a+1}{a}\left(1 - \frac{1}{y^a}\right)\right\}.$$

The pdf of  $Q$  is strictly increasing in  $y$ , and thus the likelihood ratio  $(dP/dQ)(y)$  is strictly decreasing in  $y$ . Hence the event  $\{X > t\}$  can also be written as  $\{Y < y_t\}$ , where  $y_t \rightarrow 0$  as  $t \rightarrow \infty$ . Using this equivalence, we can examine the limiting behavior of  $E_P[X_{\tau_t}]$  and  $E_P[X_{\tau_t}^2]$  to obtain:

- a.**  $a > 1$  :  $\lim_{t \rightarrow \infty} E_P[X_{\tau_t}] = \lim_{t \rightarrow \infty} E_P[X_{\tau_t}^2] = \infty$  (Case A)
- b.**  $a = 1$  :  $\lim_{t \rightarrow \infty} E_P[X_{\tau_t}] = 2, \lim_{t \rightarrow \infty} E_P[X_{\tau_t}^2] = \infty$  (Case B)
- c.**  $1/2 < a < 1$  :  $\lim_{t \rightarrow \infty} E_P[X_{\tau_t}] = 0, \lim_{t \rightarrow \infty} E_P[X_{\tau_t}^2] = \infty$  (Case C)
- d.**  $a \leq 1/2$  :  $\lim_{t \rightarrow \infty} E_P[X_{\tau_t}^2] < \infty$  (Assumption 10.33 is satisfied) .

□

## Neyman-Pearson testing in parallel distributed detection<sub>II:10-20</sub>

**Theorem 10.37 (result for Case A)** If  $\limsup_{t \rightarrow \infty} E_P[X_{\tau_t}] = \infty$ , then for all  $m \geq 2$  and  $\alpha \in (0, 1)$ ,

$$e_{\text{NP}}^*(\alpha) = e_{\text{NP}}^\diamond(\alpha) = \infty .$$

## Neyman-Pearson testing in parallel distributed detection<sub>II:10-21</sub>

**Theorem 10.38 (result for Case B)** Consider hypothesis testing with  $m$ -ary quantization, where  $m \geq 2$ . If

$$0 < \limsup_{t \rightarrow \infty} E_P[X_{\tau_t}] < \infty, \quad (10.2.11)$$

then there exist:

1. an increasing sequence of integers  $\{n_k, k \in \mathbf{N}\}$  and a function  $L : (0, 1) \mapsto (0, \infty)$  which is monotonically increasing to infinity, such that

$$\liminf_{k \rightarrow \infty} -\frac{1}{n_k} \log \beta_{n_k}^\diamond(\alpha) \geq L(\alpha) \vee D_m;$$

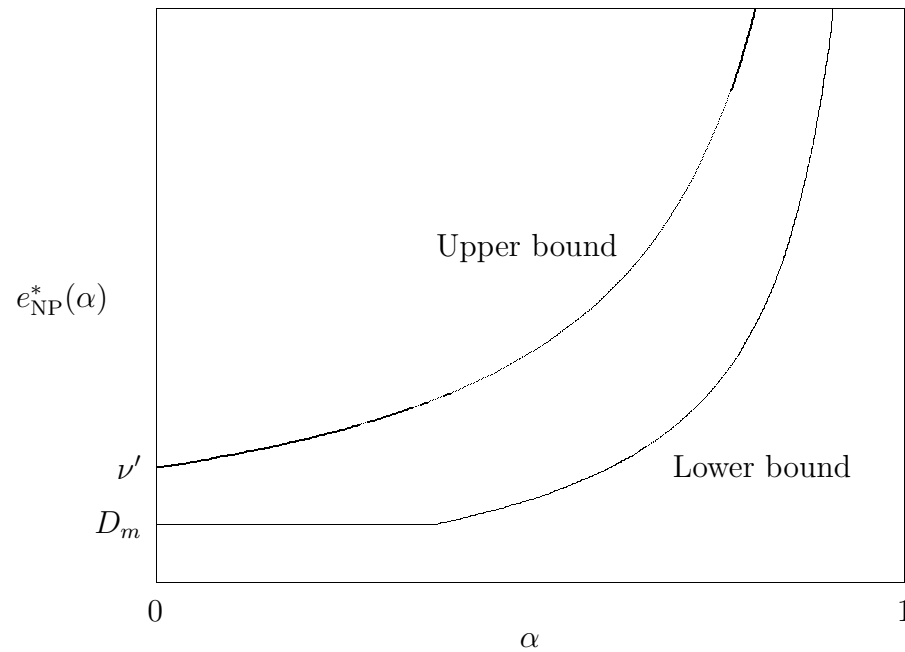
2. a function  $M : (0, 1) \mapsto (0, \infty)$  which is monotonically increasing to infinity and is such that

$$\limsup_{n \rightarrow \infty} -\frac{1}{n} \log \beta_n^*(\alpha) \leq M(\alpha)$$

where

$$L(\alpha) \triangleq \frac{\limsup_{t \rightarrow \infty} E_P[X_{\tau_t}]}{\log(1/\alpha)} \quad \text{and} \quad M(\alpha) \triangleq \frac{\sup_{g \in \mathcal{G}_m} E_P[|X_g|]}{1 - \alpha}.$$

# Neyman-Pearson testing in parallel distributed detection<sub>II:10-22</sub>



Upper and lower bounds on  $e_{NP}^*(\alpha)$  in Case B.

## Neyman-Pearson testing in parallel distributed detectionII:10-23

**Theorem 10.39 (result for Case C)** In Case C,

$$e_{\text{NP}}^*(\alpha) = e_{\text{NP}}^\diamond(\alpha) = D(P\|Q).$$

**Theorem 10.40 (result under boundedness assumption)** Let  $\delta \leq 1$  satisfy (10.2.5). If  $\alpha \leq 1/2$ , or if  $\alpha > 1/2$  and observation space  $\mathcal{Y}$  is finite, then

$$\frac{\beta_n^*(\alpha)}{\beta_n^\diamond(\alpha)} \geq \exp\{-c'(\delta, \alpha)n^{\frac{1-\delta}{2}}\}.$$

In particular, if (10.2.5) holds for  $\delta \geq 1$ , then the ratio  $\beta_n^*(\alpha)/\beta_n^\diamond(\alpha)$  is bounded from below.



## Bayes testing in parallel distributed detection systems<sub>II:10-24</sub>

**Theorem 10.41** In Bayes testing with  $m$ -ary quantization,

$$\liminf_{n \rightarrow \infty} \frac{\gamma_n^*(\pi)}{\gamma_n^\diamond(\pi)} > 0 \quad (10.2.13)$$

for all  $\pi \in (0, 1)$ .

## Capacity region of multiple access channels

II:10-25

**Definition 10.42 (discrete memoryless multiple access channel)** A discrete memoryless multiple access channel contains several senders

$$(X_1, X_2, \dots, X_m)$$

and one receiver  $Y$ , which are respectively defined over finite alphabet  $(\mathcal{X}_1, \mathcal{X}_2, \dots)$  and  $\mathcal{Y}$ . Also given is the transition probability  $P_{Y|X_1, X_2, \dots, X_m}$ .

For simplicity, we will focus on the system with only two senders. The block code for this simple multiple access channel is defined below.

**Definition 10.43 (block code for multiple access channels)** A block code

$$(n, M_1 M_2)$$

for multiple access channel has block length  $n$  and rates  $R_1 = (1/n) \log_2 M_1$  and  $R_2 = (1/n) \log_2 M_2$  respectively for each sender as:

$$f_1 : \{1, \dots, M_1\} \rightarrow \mathcal{X}_1^n,$$

and

$$f_2 : \{1, \dots, M_2\} \rightarrow \mathcal{X}_2^n.$$

Upon receipt of the channel output, the decoder is a mapping

$$g : \mathcal{Y}^n \rightarrow \{1, \dots, M_1\} \times \{1, \dots, M_2\}.$$

## Capacity region of multiple access channels

II:10-26

**Theorem 10.44 (capacity region of memoryless multiple access channel)** The capacity region for memoryless multiple access channel is the convex set of the set

$$\{(R_1, R_2) \in (\mathfrak{R}^+ \cup \{0\})^2 : R_1 \leq I(X_1; Y|X_2), R_2 \leq I(X_2; Y|X_1) \\ \text{and } R_1 + R_2 \leq I(X_1, X_2; Y)\}.$$

## Degraded broadcast channel

II:10-27

**Definition 10.45 (broadcast channel)** A broadcast channel consists of one input alphabet  $\mathcal{X}$  and two (or more) output alphabets  $\mathcal{Y}_1$  and  $\mathcal{Y}_2$ . The noise is defined by the conditional probability  $P_{Y_1, Y_2 | X}(y_1, y_2 | x)$ .

**Example 10.46** Examples of broadcast channels are

- Cable Television (CATV) network;
- Lecturer in classroom;
- Code Division Multiple Access channels.

**Definition 10.47 (degraded broadcast channel)** A broadcast channel is said to be degraded if

$$P_{Y_1, Y_2 | X}(y_1, y_2 | x) = P_{Y_1 | X}(y_1 | x)P_{Y_2 | Y_1}(y_2 | y_1).$$

It can be verified that when  $X \rightarrow Y_1 \rightarrow Y_2$  forms a Markov chain, in which  $P_{Y_2 | Y_1, X}(y_2 | y_1, x) = P_{Y_2 | Y_1}(y_2 | y_1)$ , a degraded broadcast channel is resulted. This indicates that the “parallelly” broadcast channel degrades to a “serially” broadcast channel, where the channel output  $Y_2$  can only obtain information from channel input  $X$  through the previous channel output  $Y_1$ .

## Degraded broadcast channel

II:10-28

**Definition 10.48 (block code for broadcast channel)** A block code for broadcast channel consists of one encoder  $f(\cdot)$  and two (or more) decoders  $\{g_i(\cdot)\}$  as

$$f : \{1, \dots, 2^{nR_1}\} \times \{1, \dots, 2^{nR_2}\} \rightarrow \mathcal{X}^n,$$

and

$$g_1 : \mathcal{X}^n \rightarrow \{1, \dots, 2^{nR_1}\},$$

$$g_2 : \mathcal{X}^n \rightarrow \{1, \dots, 2^{nR_2}\}.$$

**Definition 10.49 (error probability)** Let the source index random variable be  $W_1$  and  $W_2$ , namely  $W_1 \in \{1, \dots, 2^{nR_1}\}$  and  $W_2 \in \{1, \dots, 2^{nR_2}\}$ . Then the probability of error is defined as

$$P_e \triangleq Pr\{W_1 \neq g_1[f(W_1, W_2)] \text{ or } W_2 \neq g_2[f(W_1, W_2)]\}.$$

**Theorem 10.50 (capacity region for degraded broadcast channel)**

The capacity region for memoryless degraded broadcast channel is the convex set of

$$\bigcup_U \{(R_1, R_2) : R_1 \leq I(X; Y_1|U) \text{ and } R_2 \leq I(U; Y_2)\},$$

where the union is taking over all  $U$  satisfying  $U \rightarrow X \rightarrow Y_1 Y_2$  with alphabet size  $|\mathcal{U}| \leq \min\{|\mathcal{X}|, |\mathcal{Y}_1|, |\mathcal{Y}_2|\}$ .

## Degraded broadcast channel

II:10-29

**Example 10.51 (capacity region for degraded BSC)** Suppose  $P_{Y_1|X}$  and  $P_{Y_2|Y_1}$  are BSC with crossover  $\varepsilon_1$  and  $\varepsilon_2$ , respectively. Then the capacity region can be parameterized through  $\beta$  as:

$$\begin{aligned}R_1 &\leq h_b(\beta \times \varepsilon_1) - h_b(\varepsilon_1) \\R_2 &\leq 1 - h_b(\beta \times (\varepsilon_1(1 - \varepsilon_2) + (1 - \varepsilon_1)\varepsilon_2)),\end{aligned}$$

where  $P_{X|U}(0|1) = P_{X|U}(1|0) = \beta$  and  $U \in \{0, 1\}$ .

**Example 10.52 (capacity region for degraded AWGN channel)** The channel is modeled as

$$Y_1 = X + N_1 \text{ and } Y_2 = Y_1 + N_2,$$

where the noise power for  $N_1$  and  $N_2$  are  $\sigma_1^2$  and  $\sigma_2^2$ , respectively. Then the capacity region for input power constraint  $S$  should satisfy

$$\begin{aligned}R_1 &\leq \frac{1}{2} \log_2 \left( 1 + \frac{\alpha S}{\sigma_1^2} \right) \\R_2 &\leq \frac{1}{2} \log_2 \left( 1 + \frac{(1 - \alpha)S}{\alpha S + \sigma_1^2 + \sigma_2^2} \right),\end{aligned}$$

for any  $\alpha \in [0, 1]$ .

# Gaussian multiple terminal channels

II:10-30

The encoder now becomes

$$\begin{aligned} f_1 &: \mathfrak{R} \rightarrow \mathfrak{R} \\ f_2 &: \mathfrak{R} \rightarrow \mathfrak{R} \\ &\vdots \\ f_m &: \mathfrak{R} \rightarrow \mathfrak{R} \end{aligned}$$

So we have now  $m$  (independent) transmitters, and one receiver in the system.

The system can be modeled as

$$Y = \sum_{i=1}^m X_i + N.$$

## **Theorem 10.53 (capacity region for AWGN multiple access channel)**

Suppose each transmitter has (constant) power constraint  $S_i$ . Let  $I$  denote the subset of  $\{1, 2, \dots, m\}$ . Then the capacity region should be

$$\left\{ (R_1, \dots, R_m) : (\forall I) \sum_{i \in I} R_i \leq \frac{1}{2} \log_2 \left( 1 + \frac{\sum_{i \in I} S_i}{\sigma^2} \right) \right\},$$

where  $\sigma^2$  is the noise power of  $N$ .