

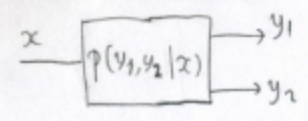
Broadcast channels

Seminar 4

Info Theory

July 2009

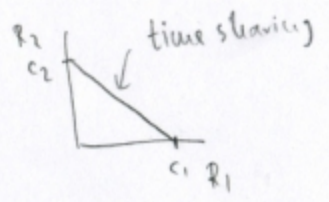
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$$p(y_1|x) = \sum_{y_2} p(y_1, y_2|x), \quad p(y_2|x) = \sum_{y_1} p(y_1, y_2|x)$$

<sup>component</sup>  
j-th channel:  $X \rightarrow Y_j$

Capacity of j-th channel:  $C_j = \max_{p(x)} I(X; Y_j)$



Achievable rates.

- Time sharing:  $\tau_1, \tau_2 \geq 0, \tau_1 + \tau_2 = 1$ .

$R = (\tau_1 C_1, \tau_2 C_2)$  is achievable by simple time-sharing.

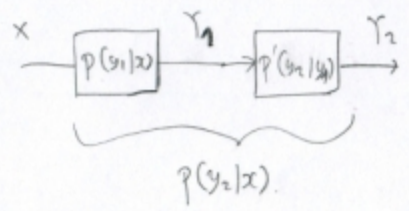
- physically degraded bc:  $p(y_1, y_2|x) = p(y_1|x) \cdot p(y_2|y_1)$   $X \leftrightarrow Y_1 \leftrightarrow Y_2$

$p(y_2|x)$

Subcase of stoch. degr:  $\sum_{y_1} p(y_1, y_2|x) = \sum_{y_1} p(y_1|x) p(y_2|y_1)$

- stochastically degraded: if its conditional marginals same as that of the corresponding physically degraded,

That is,  $\exists p'(y_2|y_1)$  such that  $p(y_2|x) = \sum_{y_1} p(y_1|x) \cdot p'(y_2|y_1)$

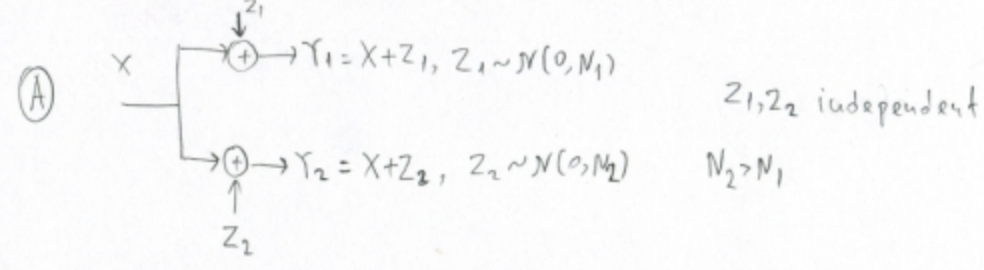


Info Theory

Theorem 14.6.1:

The capacity region of a bc depends only on conditional marginals  $p(y_1|x), p(y_2|x)$ . Thus, ANY 2 b.c. with the same conditional marginals have the SAME capacity region.

Broadcast Gaussian channel.

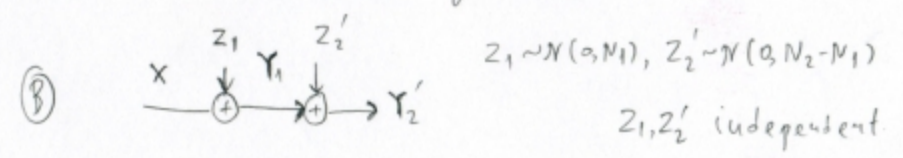


- Test for physical degradedness

$f(y_1, y_2|x) = f(y_1|x) \cdot f(y_2|y_1)$

- Existence of a stochastically degraded version.

Proof:  $P_1^{(n)} = P\{\hat{w}_1(Y_1) \neq w_1\}, P_2^{(n)} = P\{\hat{w}_2(Y_2) \neq w_2\}$   
 $\max(P_1^{(n)}, P_2^{(n)}) \leq P_{bc}^{(n)} = P\{(\hat{w}_1, \hat{w}_2) \neq (w_1, w_2)\} \leq P_1^{(n)} + P_2^{(n)}$



$f(y_2'|x) = f(y_2|x)$

Of course  $Z_1$  and  $Y_1$  are the same in both cases.

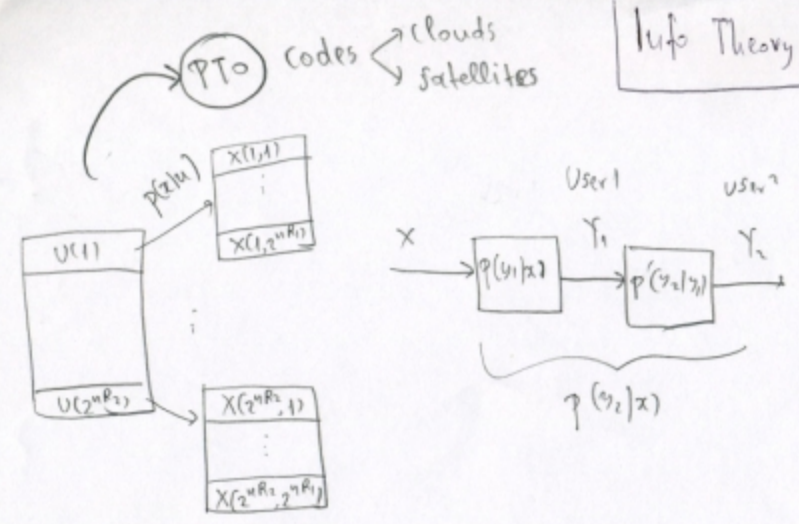
Thus, from a CAPACITY region point-of view, systems A and B are equivalent!!!

$P_{bc}^{(n)} \rightarrow 0$  iff  $P_1^{(n)} \rightarrow 0$  and  $P_2^{(n)} \rightarrow 0$ .

$P_{bc}^{(n)}$  depends on  $p(y_2, y_2|x)$   
But  $P_1^{(n)}$  depends only on  $p(y_1|x)$   
 $P_2^{(n)}$  " "  $p(y_2|x)$

Thus, if a sequence of codes for a b.c. gives  $P_{bc}^{(n)} \rightarrow 0$  ( $\Rightarrow P_1^{(n)} \rightarrow 0$  and  $P_2^{(n)} \rightarrow 0$ ) then the same sequence of codes for another b.c. with SAME MARGINALS will lead to  $P_1^{(n)} \rightarrow 0$  and  $P_2^{(n)} \rightarrow 0$  ( $\Rightarrow P_{bc}^{(n)} \rightarrow 0$ ).

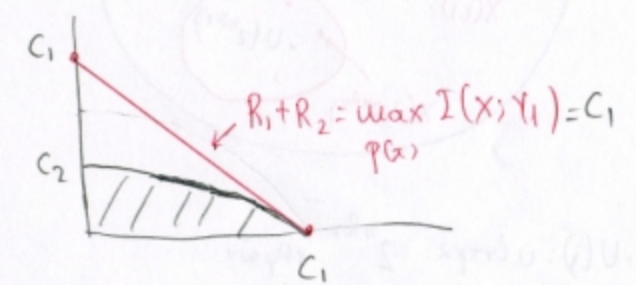
Proofs:  $P_1^{(n)} = P\{\hat{w}_1(Y_1) \neq w_1\} = \sum_{x^n} p(x^n) \sum_{y^n} p(y_1^n|x^n) \mathbb{I}(\hat{w}_1(y_1) \neq w_1)$



Ερώτηση: Τι οφέλη έχει το  $R_1 + R_2 \leq I(X; Y_1)$

$\max_{p(x)} I(X; Y_1)$

Απάντηση:  $R_1 + R_2 \leq \max_{p(x)} I(X; Y_1)$

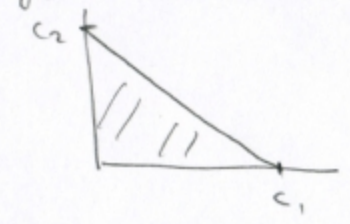


If User 1 uses only  $X(i,j)$  and not  $U(i)$ , the probability of error is

$$P_1^{(n)} = \mathbb{P} \left\{ (X(i,1), Y_1) \notin A_F^{(n)} \cup \bigcup_{\substack{i=1 \\ (i,j) \neq (1,1)}}^n \bigcup_{j=2}^{2^{nR_2}} (X(i,j), Y_1) \notin A_F^{(n)} \right\}$$

$$\leq \epsilon + 2^{-n(R_1+R_2)} \leq 2\epsilon \text{ if } R_1 + R_2 < I(X; Y_1)$$

• Αν  $C_1 = C_2$ , τότε η απόδοξη που πάλιν είναι αυτή που επιτυγχάνεται και το time-sharing



Thus, we have:

$$R_2 < I(U; Y_2)$$

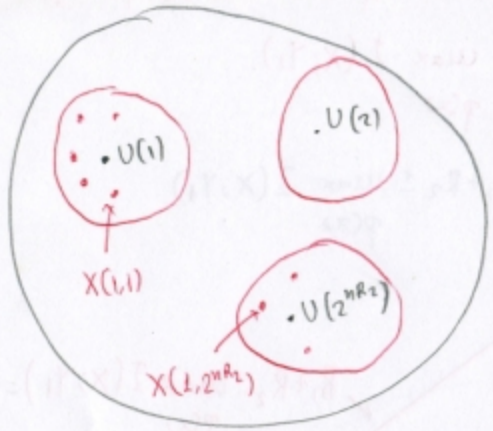
$$R_1 + R_2 < I(X; Y_1)$$

Using  $U(i)$  and  $X(i,j)$  we obtain

$$R_2 < I(U; Y_2) \leq I(U; Y_1)$$

$$R_1 < I(X; Y_1 | U)$$

$$R_1 + R_2 < I(U; Y_1) + I(X; Y_1 | U) = I(X, U; Y_1) = I(X; Y_1) + I(U; Y_1 | X) \geq I(X; Y_1)$$

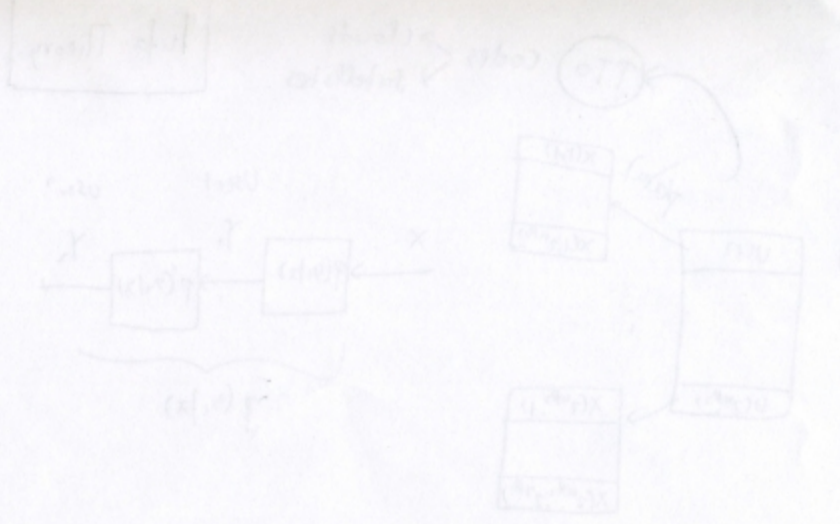


$U(j): \text{α} \text{ ή } \text{β} \text{ ή } \text{γ} \text{ ή } \dots \text{ ή } 2^{nR_2}$

$X(i,j): \text{δ} \text{ ή } \text{ε} \text{ ή } \text{ζ} \text{ ή } \dots \text{ ή } \text{η}$



$$R_1 + R_2 + I(X_1, X_2) = I(X_1, X_2) + I(X_1, X_2) + I(X_1, X_2) = 3I(X_1, X_2)$$



if we have  $X(1)$  and  $U(1)$  the probability of  $X(1)$  is  $2^{-nR_1}$

$$P = \sum_{i=1}^n \{ X(i,1) \text{ ή } U(i,1) \} = 2^{-nR_1}$$

$$R_1 + R_2 + I(X_1, X_2) = 2^{-nR_1} + 2^{-nR_2} + I(X_1, X_2)$$

if we have  $U(1)$  and  $X(1)$  we obtain

$$R_1 + R_2 + I(X_1, X_2) = 2^{-nR_1} + 2^{-nR_2} + I(X_1, X_2)$$

$$R_1 + R_2 + I(X_1, X_2) = 2^{-nR_1} + 2^{-nR_2} + I(X_1, X_2)$$

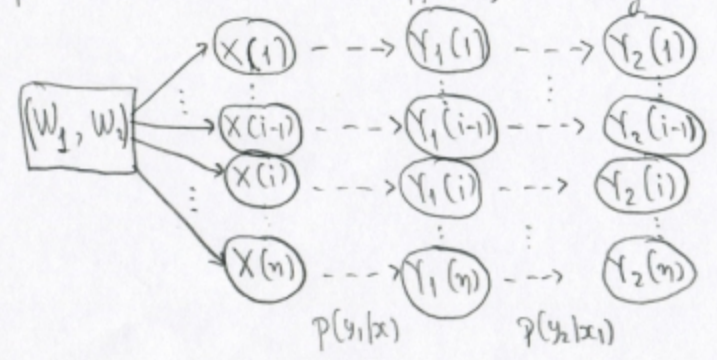
$$R_1 + R_2 + I(X_1, X_2) = 2^{-nR_1} + 2^{-nR_2} + I(X_1, X_2)$$

Converse: Av  $\exists ((2^{nR_1}, 2^{nR_2}), \eta)$ -αυτοδιά κωδίκω με  $P_e \rightarrow 0$ , τότε  $R_1 \leq I(X; Y_1|U)$ ,  $R_2 \leq I(U; Y_2)$  για

$$p(u)p(x|u)p(y_1|x) \cdot p(y_2|y_1)$$

$$U \rightarrow X \rightarrow Y_1 \rightarrow Y_2$$

Dependency graph of random variables appearing in degraded broadcast scenario.



Παρατήρηση 1: Υπό σθένη  $Y_1^{i-1}$ , τα  $Y_2^{i-1}$  είναι ανεξάρτητα από ΟΛΕΣ τις άλλες τυχαίες μεταβλητές

" 2: Έστω  $U_i = (W_2, Y_1^{i-1})$ ,  $i=1, \dots, n$ .

" 3:  $U_i \rightarrow X_i \rightarrow Y_{1i} \rightarrow Y_{2i}$ . Άρα, ικανοποιεί ο κωδικός της πηρ του κωδίκω.

" 4:  $Y_{1i} \perp (U_i, W_1) | X_i$ . Υπό σθένη  $X_i$ , το  $Y_{1i}$  είναι ανεξάρτητο όλων των άλλων τυχ. μεταβλητών.

① Fano:  $H(W_2|Y_2^n) \leq n\epsilon_n$ ,  $\epsilon_n \rightarrow 0$  as  $n \rightarrow \infty$

$$nR_2 = H(W_2) = I(W_2; Y_2^n) + H(W_2|Y_2^n) \leq I(W_2; Y_2^n) + n\epsilon_n = \sum_{i=1}^n I(W_2; Y_{2i} | Y_2^{i-1}) + n\epsilon_n = \sum_{i=1}^n [H(Y_{2i} | Y_2^{i-1}) - H(Y_{2i} | Y_2^{i-1}, W_2)] + n\epsilon_n$$

$$\leq \sum_{i=1}^n [H(Y_{2i}) - H(Y_{2i} | Y_2^{i-1}, W_2, Y_1^{i-1})] + n\epsilon_n$$

Διότι  $H(Y_{2i} | Y_2^{i-1}) \leq H(Y_{2i})$ ,  $H(Y_{2i} | Y_2^{i-1}, W_2) \geq H(Y_{2i} | Y_2^{i-1}, W_2, Y_1^{i-1})$

$$= \sum_{i=1}^n [H(Y_{2i}) - (I(Y_{2i}; Y_2^{i-1} | W_2, Y_1^{i-1}) + H(Y_{2i} | W_2, Y_1^{i-1}))] + n\epsilon_n$$

Εξαιτίας του ορισμού αποβασίας πληροφορίας

$$= \sum_{i=1}^n [H(Y_{2i}) - H(Y_{2i} | W_2, Y_1^{i-1})] + n\epsilon_n$$

Εξαιτίας της παρατήρησης 1:  $I(Y_{2i}; Y_2^{i-1} | W_2, Y_1^{i-1}) = 0$

$$= \sum_{i=1}^n [H(Y_{2i}) - H(Y_{2i} | U_i)] + n\epsilon_n$$

Εξαιτίας του ορισμού του  $U_i$ .

② Fano:  $H(W_1 | Y_1^n) \leq n\epsilon_n$ ,  $\epsilon_n \rightarrow 0$  as  $n \rightarrow \infty$ .

$$nR_2 = H(W_1) = I(W_1; Y_1^n) + H(W_1 | Y_1^n) \leq I(W_1; Y_1^n) + n\epsilon_n$$

Fano

$$\leq I(W_1; Y_1^n, W_2) + n\epsilon_n$$

$$I(X; YZ) \geq I(X; Y)$$

$$= \underbrace{I(W_1; W_2)}_0 + I(W_1; Y_1^n | W_2) + n\epsilon_n$$

$W_1, W_2$  ανεξάρτητα

$$= \sum_{i=1}^n I(W_1; Y_{1i} | W_2, Y_1^{i-1}) + n\epsilon_n = \sum_{i=1}^n I(W_1; Y_{1i} | U_i) + n\epsilon_n \quad \text{εξαρτίας απροσάρτησης } U_i$$

$$= \sum_{i=1}^n [H(Y_{1i} | U_i) - H(Y_{1i} | U_i, W_1)] + n\epsilon_n$$

$$\leq \sum_{i=1}^n [H(Y_{1i} | U_i) - H(Y_{1i} | U_i, W_1, X_i)] + n\epsilon_n \quad \text{δίδει } H(Y_{1i} | U_i, W_1) \geq H(Y_{1i} | U_i, W_1, X_i)$$

$$= \sum_{i=1}^n [H(Y_{1i} | U_i) - \underbrace{(-I(Y_{1i}; W_1 | U_i, X_i) + H(Y_{1i} | U_i, X_i))}_{0}] + n\epsilon_n \quad \text{δίδει } I(Y_{1i}; W_1 | U_i, X_i) = H(Y_{1i} | U_i, X_i) - H(Y_{1i} | U_i, X_i, W_1)$$

$$= \sum_{i=1}^n [H(Y_{1i} | U_i) - H(Y_{1i} | X_i, U_i)] + n\epsilon_n \quad \text{ο δεσμοφών του } X_i, \text{ το } Y_{1i} \text{ είναι ανεξάρτητο από τον άλλον τ.μ.}$$

$$= \sum_{i=1}^n I(Y_{1i}; X_i | U_i) + n\epsilon_n$$

$$\text{Από } R_2 \leq \frac{1}{n} \sum_{i=1}^n I(U_i; Y_{2i}) + \epsilon_n$$

$$R_2 \leq \frac{1}{n} \sum_{i=1}^n I(X_i; Y_{1i} | U_i) + \epsilon_n$$

$$\} \Rightarrow R = \begin{bmatrix} R_1 \\ R_2 \end{bmatrix} \leq \sum_{i=1}^n \frac{1}{n} \underline{I}_i = \lambda_1 \underline{I}_{i1} + \lambda_2 \underline{I}_{i2} + \lambda_3 \underline{I}_{i3}$$

Converse of degraded broadcast (cont.).

Using a time-sharing variable  $Q$ ,  $p(Q=i) = \frac{1}{n}$

$$R_2 \leq I(U_Q; Y_{2Q} | Q)$$

$$R_1 \leq I(X_{1Q}; Y_{1Q} | U_Q, Q)$$

for some  $p(q) \cdot p(u|q) \cdot p(x_1|u, q) \cdot p(y_1, y_2|x)$ .