# Information Contraction and Decomposition 

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Doctoral Thesis Defense<br>15 May 2019

## Thesis Committee

Supervisors: Lizhong Zheng and Yury Polyanskiy Reader: Elchanan Mossel

## Outline

(1) Introduction

- $f$-Divergence
- Data Processing Inequalities
- Motivation for Strong Data Processing Inequalities
(2) Contraction Coefficients and Strong Data Processing Inequalities
(3) Extension using Comparison of Channels

4 Modal Decomposition of Mutual $\chi^{2}$-Information
(5) Information Contraction in Networks: Broadcasting on DAGs
(6) Conclusion

## Preliminaries

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- probability distributions are row vectors e.g. $P_{X}$ is pmf on $\mathcal{X}$, and $P_{Y}$ is pmf on $\mathcal{Y}$
- channels (conditional distributions) are row stochastic matrices e.g. $W=P_{Y \mid X}$ such that $P_{Y}=P_{X} W$



## $f$-Divergence

## Definition ( $f$-Divergence [Csi63, Mor63, AS66, ZZ73, Aka73])

For any convex function $f:(0, \infty) \rightarrow \mathbb{R}$ such that $f(1)=0$, we define the $f$-divergence between any two pmfs $R_{X}$ and $P_{X}$ on $\mathcal{X}$ as:

$$
D_{f}\left(R_{X} \| P_{X}\right) \triangleq \sum_{x \in \mathcal{X}} P_{X}(x) f\left(\frac{R_{X}(x)}{P_{X}(x)}\right)
$$

where $f(0)=\lim _{t \rightarrow 0} f(t), 0 f\left(\frac{0}{0}\right)=0$, and $0 f\left(\frac{r}{0}\right)=\lim _{p \rightarrow 0} p f\left(\frac{r}{p}\right)$ for all $r>0$.

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## - Intuition:

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- Non-negativity:

$$
D_{f}\left(R_{X} \| P_{X}\right) \geq 0
$$

with equality iff $R_{X}=P_{X}$ (where we assume that $f$ is strictly convex at 1 )

probability simplex of pmfs of $X$

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- Total Variation (TV) Distance: $f(t)=\frac{1}{2}|t-1|$

$$
\left\|R_{X}-P_{X}\right\|_{\mathrm{TV}}=\frac{1}{2} \sum_{x \in \mathcal{X}}\left|R_{X}(x)-P_{X}(x)\right|
$$

## Data Processing Inequality (DPI)

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Intuition: $R_{X}$ and $P_{X}$ are "less distinguishable" from noisy observation $Y$ compared to true data $X$.

## Motivation for Stronger DPls: Measuring Ergodicity

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Want stronger version of DPI:

$$
D_{f}\left(R_{X} W^{n} \| P_{X}\right) \leq \eta^{n} D_{f}\left(R_{X} \| P_{X}\right)
$$

for some coefficient $\eta \in(0,1)$.

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## Contraction Coefficients for $f$-Divergences

## Def (Contraction Coefficient I [Dob56, AG76, Sen81, CIRRSZ93])

For a fixed channel $W=P_{Y \mid X}$, the contraction coefficient for an $f$-divergence is:

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\eta_{f}\left(P_{Y \mid X}\right) \triangleq \sup _{\substack{R_{X}, P_{X} \\ 0<D_{f}\left(R_{X} \| P_{X}\right)<+\infty}} \frac{D_{f}\left(R_{X} W \| P_{X} W\right)}{D_{f}\left(R_{X} \| P_{X}\right)}
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## Def (Contraction Coefficient II [Sar58, AG76, MZ15, PW16, Rag16])

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## Strong Data Processing Inequality (SDPI)

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- Properties of contraction coefficients I well-studied [CIRRSZ93].


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- Properties of contraction coefficients II?


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## Properties: Contraction Coefficients of Sources \& Channels

Theorem (Properties of Contraction Coefficients II)

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- Decomposability: If $f$ is strictly convex, twice differentiable at unity with $f^{\prime \prime}(1)>0$, and $f(0)<\infty$, then $\eta_{f}\left(P_{X}, P_{Y \mid X}\right)=1$ if and only if $P_{X, Y}$ is decomposable.


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- $\eta_{\chi^{2}}$ Lower Bound [MZ15, Rag16, PW17]:

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$$
\eta_{\chi^{2}}\left(P_{X}, P_{Y \mid X}\right)=\lim _{\delta \rightarrow 0^{+}} \sup _{\substack{R_{X} \\ 0<D_{f}\left(R_{X} \| P_{X}\right) \leq \delta}} \frac{D_{f}\left(R_{X} W \| P_{X} W\right)}{D_{f}\left(R_{X} \| P_{X}\right)} .
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- Is there an upper bound on $\eta_{f}$ in terms of $\eta_{\chi^{2}}$ ?


## Upper Bound on Contraction Coefficients

Fix any pmf $P_{X}$ with $p_{\star} \triangleq \min _{x \in \mathcal{X}} P_{X}(x)>0$, and any channel $P_{Y \mid X}$.

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If $f$ satisfies certain "regularity conditions," then:

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Example: This holds for Hellinger divergences of order $\alpha \in(0,2] \backslash\{1\}$, i.e. $f(t)=\frac{t^{\alpha}-1}{\alpha-1}$.

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## Corollary (KL Contraction Coefficient Bound)

$$
\eta_{\mathrm{KL}}\left(P_{X}, P_{Y \mid X}\right) \leq \frac{\eta_{\chi^{2}}\left(P_{X}, P_{Y \mid X}\right)}{p_{\star}}
$$

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If $f$ satisfies certain "regularity conditions," then:

$$
\eta_{f}\left(P_{X}, P_{Y \mid X}\right) \leq \frac{f^{\prime}(1)+f(0)}{f^{\prime \prime}(1) p_{\star}} \eta_{\chi^{2}}\left(P_{X}, P_{Y \mid X}\right)
$$

## Theorem (Refined KL Contraction Coefficient Bound)

$$
\eta_{\mathrm{KL}}\left(P_{X}, P_{Y \mid X}\right) \leq \frac{2 \eta_{\chi^{2}}\left(P_{X}, P_{Y \mid X}\right)}{\phi\left(\max _{A \subseteq \mathcal{X}} \min \left\{P_{X}(A), P_{X}\left(A^{c}\right)\right\}\right) p_{\star}} \leq \frac{\eta_{\chi^{2}}\left(P_{X}, P_{Y \mid X}\right)}{p_{\star}}
$$

where $\phi(p)=\frac{1}{1-2 p} \log \left(\frac{1-p}{p}\right)$.
Proof Idea: Use bounds between $f$-divergences and $\chi^{2}$-divergence based on [Su95, OW05, Gil10, Rag16].

## Illustration of KL Contraction Coefficient Bounds

Suppose $X, Y \in\{0,1\}$ such that $X \sim \operatorname{Ber}(\mathbb{P}(X=1))$ and $P_{Y \mid X}$ is binary symmetric channel (BSC) with crossover probability $p \in[0,1]$.

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(2) Contraction Coefficients and Strong Data Processing Inequalities
(3) Extension using Comparison of Channels

- Motivation and Main Results
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(6) Conclusion


## Less Noisy Preorder over Channels

## Definition (Less Noisy Preorder [KM77])

$P_{Y \mid X}=W$ is less noisy than $P_{Z \mid X}=V$, denoted $W \succeq_{\ln } V$, if and only if:

$$
D\left(P_{X} W \| Q_{X} W\right) \geq D\left(P_{X} V \| Q_{X} V\right)
$$

for every pair of input distributions $P_{X}$ and $Q_{X}$.


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- degradation criterion for general channels
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- Why $\succeq_{\text {In }}$ domination by symmetric channels?
- extend SDPIs because we information theory
- $\succeq_{\text {ln }}$ domination $\Rightarrow$ log-Sobolev inequality


## Motivation: Extend SDPI

## SDPI for KL divergence [AG76]:

For any channel $V$, for all pairs of pmfs $P_{X}, Q_{X}$ :

$$
\eta_{\mathrm{KL}}(V) D\left(P_{X} \| Q_{X}\right) \geq D\left(P_{X} V \| Q_{X} V\right)
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where $\eta_{\mathrm{KL}}(V) \in[0,1]$ is the contraction coefficient.

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SDPI $\Leftrightarrow \succeq_{\text {In }}$ domination by erasure channel

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Given channel $V$, find $q$-ary symmetric channel $W_{\delta}$ with largest $\delta \in\left[0, \frac{q-1}{q}\right]$ such that $W_{\delta} \succeq_{\ln } V$ ?

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Channel matrix:

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W_{\delta} \triangleq\left[\begin{array}{cccc}
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Remark: For every channel $V, W_{0} \succeq_{\ln } V$ and $V \succeq_{\text {ln }} W_{(q-1) / q}$.

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## Operator Convexity

$f: \mathbb{R} \rightarrow \mathbb{R}$ can be applied to an $n \times n$ Hermitian matrix $A$ via:

$$
f(A)=U \operatorname{diag}\left(f\left(\lambda_{1}\right), \ldots, f\left(\lambda_{n}\right)\right) U^{H}
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where $A=U \operatorname{diag}\left(\lambda_{1}, \ldots, \lambda_{n}\right) U^{H}, \lambda_{i}$ are eigenvalues, and $U$ is unitary.

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$f: \mathbb{R} \rightarrow \mathbb{R}$ is operator convex if for every $n$, every pair of $n \times n$ Hermitian matrices $A, B$, and every $\lambda \in[0,1]$ :

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\lambda f(A)+(1-\lambda) f(B) \succeq_{\mathrm{PSD}} f(\lambda A+(1-\lambda) B)
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where $\succeq_{\text {PSD }}$ is the Löwner partial order.

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## Löwner-Heinz Theorem (Examples [Löw34, Hei51])

- For every $\alpha \in(0,2] \backslash\{1\}, f:(0, \infty) \rightarrow \mathbb{R}, f(t)=\frac{t^{\alpha}-1}{\alpha-1}$ is operator convex.
- $f:(0, \infty) \rightarrow \mathbb{R}, f(t)=t \log (t)$ is operator convex.


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- $f:(0, \infty) \rightarrow \mathbb{R}, f(t)=t \log (t)$ is operator convex. (KL divergence)


## Characterization of Less Noisy using Operator Convexity

## Theorem (Equivalent Characterizations of $\succeq_{\text {ln }}$ )

Given channels $W$ and $V$, and any non-linear operator convex function $f:(0, \infty) \rightarrow \mathbb{R}$ such that $f(1)=0$ :

$$
W \succeq_{\ln } V \Leftrightarrow \forall P_{X}, Q_{X}, D_{f}\left(P_{X} W \| Q_{X} W\right) \geq D_{f}\left(P_{X} V \| Q_{X} V\right)
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- Proof uses Löwner's integral representation [CRS94].
- Let $J_{X}=P_{X}-Q_{X}$. Then, we have:

$$
\chi^{2}\left(P_{X} W \| Q_{X} W\right)=J_{X} W \operatorname{diag}\left(Q_{X} W\right)^{-1} W^{\top} J_{X}^{T}
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- PSD characterization follows from [vDi97].


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## Condition for Degradation by Symmetric Channels

Given channel $V$, find $q$-ary symmetric channel $W_{\delta}$ with largest $\delta \in\left[0, \frac{q-1}{q}\right]$ such that $W_{\delta} \succeq_{\ln } V$ ?

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## Theorem (Degradation by Symmetric Channels)

For channel $V$ with common input and output alphabet, and minimum probability entry $\nu=\min \left\{[V]_{i, j}: 1 \leq i, j \leq q\right\}$ :

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$$

Remark: Condition is tight when no further information about $V$ known. For example, suppose:

$$
V=\left[\begin{array}{ccccc}
\nu & 1-(q-1) \nu & \nu & \cdots & \nu \\
1-(q-1) \nu & \nu & \nu & \cdots & \nu \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
1-(q-1) \nu & \nu & \nu & \cdots & \nu
\end{array}\right]
$$

Then, $0 \leq \delta \leq \nu /\left(1-(q-1) \nu+\frac{\nu}{q-1}\right) \Leftrightarrow W_{\delta} \succeq_{\operatorname{deg}} V$.

## Additive Noise Channels

- Fix Abelian group $(\mathcal{X}, \oplus)$ with order $q$ as alphabet.


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$$
\forall y \in \mathcal{X}, \quad P_{Y}(y)=\left(P_{X} * P_{Z}\right)(y) \triangleq \sum_{x \in \mathcal{X}} P_{X}(x) P_{Z}(-x \oplus y)
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$$

- $q$-ary symmetric channel: $P_{Z}=\left(1-\delta, \frac{\delta}{q-1}, \ldots, \frac{\delta}{q-1}\right)$ for $\delta \in[0,1]$

$$
\left(\cdot * P_{Z}\right)=W_{\delta}
$$

## More Noisy and Degradation Regions

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- Degradation region of $W_{\delta}$ is:

$$
\operatorname{degrade}\left(W_{\delta}\right) \triangleq\left\{P_{Z}: W_{\delta} \succeq_{\operatorname{deg}}\left(\cdot * P_{Z}\right)\right\}
$$

## Domination Structure of Additive Noise Channels

## Theorem (More Noisy and Degradation Regions)

For $W_{\delta}$ with $\delta \in\left[0, \frac{q-1}{q}\right]$ and $q \geq 2$ :

$$
\begin{aligned}
\operatorname{degrade}\left(W_{\delta}\right) & =\operatorname{conv}\left(\text { rows of } W_{\delta}\right) \\
& \subseteq \operatorname{conv}\left(\text { rows of } W_{\delta} \text { and } W_{\gamma}\right) \\
& \subseteq \text { more-noisy }\left(W_{\delta}\right) \\
& \subseteq\left\{P_{Z}:\left\|P_{Z}-\mathbf{u}\right\|_{2} \leq\left\|w_{\delta}-\mathbf{u}\right\|_{2}\right\}
\end{aligned}
$$

where $\operatorname{conv}(\cdot)$ denotes convex hull, $\gamma=(1-\delta) /\left(1-\delta+\frac{\delta}{(q-1)^{2}}\right), \mathbf{u}$ is the uniform pmf, and $w_{\delta}$ is first row of $W_{\delta}$.

## Domination Structure of Additive Noise Channels

## Theorem (More Noisy and Degradation Regions)

For $W_{\delta}$ with $\delta \in\left[0, \frac{q-1}{q}\right]$ and $q \geq 2$ :

$$
\begin{aligned}
\operatorname{degrade}\left(W_{\delta}\right) & =\operatorname{conv}\left(\text { rows of } W_{\delta}\right) \\
& \subseteq \operatorname{conv}\left(\text { rows of } W_{\delta} \text { and } W_{\gamma}\right) \\
& \subseteq \text { more-noisy }\left(W_{\delta}\right) \\
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Furthermore, more-noisy $\left(W_{\delta}\right)$ is closed, convex, and invariant under permutations corresponding to $(\mathcal{X}, \oplus)$.

## Domination Structure of Additive Noise Channels

Illustration of the $q=3$ case:


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## Outline

(1) Introduction
(2) Contraction Coefficients and Strong Data Processing Inequalities
(3) Extension using Comparison of Channels

- Motivation and Main Results
- Equivalent Characterizations of Less Noisy Preorder
- Conditions for Less Noisy Domination by Symmetric Channels
- Less Noisy Domination and Logarithmic Sobolev Inequalities
(4) Modal Decomposition of Mutual $\chi^{2}$-Information
(5) Information Contraction in Networks: Broadcasting on DAGs
(6) Conclusion


## Logarithmic Sobolev Inequalities

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- Log-Sobolev inequality with constant $\alpha \geq 0$ : For every $f \in \mathbb{R}^{q}$ such that $f^{T} f=q$ :

$$
D\left(f^{2} \mathbf{u} \| \mathbf{u}\right)=\frac{1}{q} \sum_{i=1}^{q} f_{i}^{2} \log \left(f_{i}^{2}\right) \leq \frac{1}{\alpha} \mathcal{E}_{V}(f, f)
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- Log-Sobolev constant - largest $\alpha$ satisfying log-Sobolev inequality.


## Comparison of Dirichlet Forms

- Standard Dirichlet form:

$$
\mathcal{E}_{\text {std }}(f, f) \triangleq \mathbb{V A}_{\mathbb{R}_{\mathbf{u}}}(f)=\sum_{i=1}^{q} \frac{1}{q} f_{i}^{2}-\left(\sum_{i=1}^{q} \frac{1}{q} f_{i}\right)^{2}
$$

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- For standard Dirichlet form, $\mathcal{E}_{\text {std }}(f, f) \triangleq \mathbb{V A}_{\mathbf{R}}^{\mathbf{u}}(f)$, log-Sobolev constant known [DSC96]:

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## Theorem (Domination of Dirichlet Forms)

For channels $W_{\delta}$ and $V$ with $\delta \in\left[0, \frac{q-1}{q}\right]$ and stationary pmf $\mathbf{u}$ :

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W_{\delta} \succeq_{\ln } V \Rightarrow \mathcal{E}_{V} \geq \frac{q \delta}{q-1} \mathcal{E}_{\text {std }} \text { pointwise }
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- $W_{\delta} \succeq_{\ln } V \Rightarrow$ log-Sobolev inequality for $V$ :

$$
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$$

for every $f \in \mathbb{R}^{q}$ satisfying $f^{T} f=q$.

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## Maximal Correlation and Contraction Coefficients

## Definition (Maximal Correlation [Hir35, Geb41, Sar58, Rén59])

Maximal correlation between random variables $X \in \mathcal{X}$ and $Y \in \mathcal{Y}$ is:

$$
\rho_{\max }(X ; Y) \triangleq \max _{f, g} \mathbb{E}[f(X) g(Y)]
$$

where maximization is over all $f: \mathcal{X} \rightarrow \mathbb{R}$ and $g: \mathcal{Y} \rightarrow \mathbb{R}$ such that $\mathbb{E}[f(X)]=\mathbb{E}[g(Y)]=0$ and $\mathbb{E}\left[f(X)^{2}\right]=\mathbb{E}\left[g(Y)^{2}\right]=1$.

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## Conditional Expectation Operators

Fix bivariate distribution $P_{X, Y}$ such that $P_{X}>0$ and $P_{Y}>0$.

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## Definition (Conditional Expectation Operator)

$C: \mathcal{L}^{2}\left(\mathcal{X}, P_{X}\right) \rightarrow \mathcal{L}^{2}\left(\mathcal{Y}, P_{Y}\right)$ maps $f \in \mathcal{L}^{2}\left(\mathcal{X}, P_{X}\right)$ to $C(f) \in \mathcal{L}^{2}\left(\mathcal{Y}, P_{Y}\right):$

$$
(C(f))(y) \triangleq \mathbb{E}[f(X) \mid Y=y]
$$

## Singular Value Decomposition (SVD)

SVD of Conditional Expectation Operator: For $1 \leq i \leq \min \{|\mathcal{X}|,|\mathcal{Y}|\}$,

$$
C\left(f_{i}\right)=\sigma_{i} g_{i}
$$

- $\sigma_{1} \geq \sigma_{2} \geq \cdots \geq \sigma_{\min \{|\mathcal{X}|,|\mathcal{Y}|\}} \geq 0$ are singular values,
- $\left\{f_{1}, \ldots, f_{|\mathcal{X}|}\right\} \subseteq \mathcal{L}^{2}\left(\mathcal{X}, P_{X}\right)$ are right singular vectors,
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- Courant-Fischer-Weyl: For $2 \leq k \leq \min \{|\mathcal{X}|,|\mathcal{Y}|\}$,

$$
\sigma_{k}=\mathbb{E}\left[f_{k}(X) g_{k}(Y)\right]=\max _{f, g} \mathbb{E}[f(X) g(Y)]
$$

where maximization is over unit-norm $f \in \operatorname{span}\left(f_{1}, \ldots, f_{k-1}\right)^{\perp}$ and $g \in \operatorname{span}\left(g_{1}, \ldots, g_{k-1}\right)^{\perp}$.

## Representation of Conditional Expectation Operators

Consider $C=\mathbb{E}_{P_{X \mid Y}}[\cdot \mid Y]: \mathcal{L}^{2}\left(\mathcal{X}, Q_{X}\right) \rightarrow \mathcal{L}^{2}\left(\mathcal{Y}, P_{Y}\right)$ with operator norm:

$$
\|C\|_{Q_{X} \rightarrow P_{Y}}^{2} \triangleq \max _{\substack{f \in \mathcal{L}^{2}\left(\mathcal{X}, Q_{X}\right): \\ \mathbb{E}_{Q_{X}}\left[f(X)^{2}\right]=1}} \mathbb{E}_{P_{Y}}\left[\mathbb{E}_{P_{X \mid Y}}[f(X) \mid Y]^{2}\right]
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## Prop (Inner Product for Contraction Property)

- $\min _{Q_{X}}\|C\|_{Q_{X} \rightarrow P_{Y}}^{2}=\|C\|_{P_{X} \rightarrow P_{Y}}^{2}=1$.

Remark: $Q_{X}^{*}=P_{X}$ is only inner product that makes $C$ contractive.

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- $\min _{Q_{X}}\|C\|_{Q_{X} \rightarrow P_{Y}}^{2}=\|C\|_{P_{X} \rightarrow P_{Y}}^{2}=1$.
- For all $Q_{X},\|C\|_{Q_{X} \rightarrow P_{Y}}^{2}-1 \geq \chi^{2}\left(P_{X} \| Q_{X}\right)$.

Remark: $Q_{X}^{*}=P_{X}$ is only inner product that makes $C$ contractive.

## Modal Decomposition

## Theorem (Modal Decomposition [Hir35, Lan58])

- Modal decomposition of bivariate distribution:

$$
P_{X, Y}(x, y)=P_{X}(x) P_{Y}(y)\left(1+\sum_{i=2}^{\min \{|\mathcal{X}||\mathcal{Y}|\}} \sigma_{i} f_{i}(x) g_{i}(y)\right)
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where $\left\{f_{i}\right\},\left\{g_{i}\right\}$ are singular vectors of $C$, and $\sigma_{i}=\mathbb{E}\left[f_{i}(X) g_{i}(Y)\right]$ are singular values.

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- Modal decomposition of mutual $\chi^{2}$-information:

$$
I_{\chi^{2}}(X ; Y) \triangleq \chi^{2}\left(P_{X, Y} \| P_{X} P_{Y}\right)=\sum_{i=2}^{\min \{|\mathcal{X}|,|\mathcal{Y}|\}} \sigma_{i}^{2}
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Dimensionality Reduction:
$|\mathcal{Y}|$ is large!
Reduce dimension of embedding.

## Application: Embedding Data into Euclidean Space

Consider bivariate distribution $P_{X, Y}$ on categorical variables $X$ and $Y$, e.g.

$$
\begin{aligned}
& \mathcal{X}=\{\text {, eve }, \ldots\} \\
& \mathcal{Y}=\{\mathrm{ISIT}, \text { Allerton, ICASSP }, \mathrm{ICML}, \ldots\}
\end{aligned}
$$

Want: Low-dimensional embedding of $\mathcal{X}$ into Euclidean space $\mathbb{R}^{k}$.

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$$

## Modal Decomposition Embedding:

$$
P_{Y \mid X=x}=P_{Y}+\sum_{i=2}^{\min \{|\mathcal{X}|,|\mathcal{Y}|\}} \sigma_{i} f_{i}(x)\left(g_{i} \cdot P_{Y}\right)
$$

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Modal Decomposition Embedding: (when $\sigma_{k+2}$ small)

$$
\zeta_{k}: \mathcal{X} \rightarrow \mathbb{R}^{k}, \quad \zeta_{k}(x)=\left[\sigma_{2} f_{2}(x) \cdots \sigma_{k+1} f_{k+1}(x)\right]^{T}
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Diffusion Distance Preservation: (similar to diffusion maps [CL06])

$$
D_{\text {diff }}\left(P_{Y \mid X=x}, P_{Y \mid X=x^{\prime}}\right) \triangleq \sum_{y \in \mathcal{Y}} \frac{\left(P_{Y \mid X}(y \mid x)-P_{Y \mid X}\left(y \mid x^{\prime}\right)\right)^{2}}{P_{Y}(y)}
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& \approx\left\|\zeta_{k}(x)-\zeta_{k}\left(x^{\prime}\right)\right\|_{2}^{2}
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## Outline

(1) Introduction
(2) Contraction Coefficients and Strong Data Processing Inequalities
(3) Extension using Comparison of Channels

4 Modal Decomposition of Mutual $\chi^{2}$-Information

- Maximal Correlation and Conditional Expectation Operators
- Embedding Data using Modal Decompositions
- Algorithm for Information Decomposition
(5) Information Contraction in Networks: Broadcasting on DAGs
(6) Conclusion


## Extended Alternating Conditional Expectations Algorithm

Require: joint pmf $P_{X, Y}$, number of dominant modes $k$

## Remarks:

- Orthogonal iteration method [GvL96]


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## Repeat:

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- $k=1$ case: alternating conditional expectations (ACE) algorithm for regression [BF85]


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\hat{P}_{X, Y}^{n}(x, y)=\frac{1}{n} \sum_{i=1}^{n} \mathbb{1}\left\{X_{i}=x, Y_{i}=y\right\}
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- Assume $P_{X}$ and $P_{Y}$ known (e.g. high-dimensional regime $\max \{|\mathcal{X}|,|\mathcal{Y}|\} \ll n \ll|\mathcal{X}||\mathcal{Y}|$, or additional "unlabeled" data).


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- Sample Version:

Center and update steps use operator $\hat{C}_{n}: \mathcal{L}^{2}\left(\mathcal{X}, P_{X}\right) \rightarrow \mathcal{L}^{2}\left(\mathcal{Y}, P_{Y}\right)$ that maps $f \in \mathcal{L}^{2}\left(\mathcal{X}, P_{X}\right)$ to $\hat{C}_{n}(f) \in \mathcal{L}^{2}\left(\mathcal{Y}, P_{Y}\right)$ :

$$
\left(\hat{C}_{n}(f)\right)(y) \triangleq \frac{\hat{P}_{Y}^{n}(y)}{P_{Y}(y)} \mathbb{E}_{\hat{P}_{X \mid Y}^{n}}[f(X) \mid Y=y]-\mathbb{E}_{P_{X}}[f(X)]
$$

## Sample Complexity Analysis

- Let $\hat{C}_{n}$ have singular values $\hat{\sigma}_{2} \geq \cdots \geq \hat{\sigma}_{\max \{|\mathcal{X}|,|\mathcal{Y}|\}+1} \geq 0$ with right singular vectors $\left\{\hat{f}_{2}, \ldots, \hat{f}_{|\mathcal{X}|+1}\right\} \subseteq \mathcal{L}^{2}\left(\mathcal{X}, P_{X}\right)$.


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- $\hat{C}_{n}$ is "empirical version" of $C$ with leading singular vector removed, i.e. $\tilde{C} \triangleq C-\mathbb{E}_{P_{\chi}}[\cdot]$.


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- Convergence of Ky Fan $k$-norm (termination condition):

$$
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- Convergence of "rank $k$ approximation" of $\chi^{2}$-information:

$$
\sum_{i=2}^{k+1} \mathbb{E}_{P_{Y}}\left[\left(\tilde{C}\left(\hat{f}_{i}\right)\right)(Y)^{2}\right] \xrightarrow{P} \sum_{i=2}^{k+1} \sigma_{i}^{2}
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Fix $\delta>0$ such that $P_{X}, P_{Y} \geq \delta$.

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## Theorem (Consistency)

- Ky Fan $k$-Norm Estimation: For every $0 \leq t \leq \frac{1}{\delta} \sqrt{\frac{k}{2}}$ :

$$
\mathbb{P}\left(\left|\left\|\hat{C}_{n}\right\|_{(k)}-\|\tilde{C}\|_{(k)}\right| \geq t\right) \leq \exp \left(\frac{1}{4}-\frac{n \delta^{2} t^{2}}{8 k}\right)
$$

- Singular Vector Estimation: For every $0 \leq t \leq 4 k$ :

$$
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Remark: $n$ grows with $k$

## Outline

(1) Introduction
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4 Modal Decomposition of Mutual $\chi^{2}$-Information
(5) Information Contraction in Networks: Broadcasting on DAGs

- Problem and Motivation
- Results on Random DAGs
- Results on 2D Regular Grids

6 Conclusion

## Broadcasting on Bounded Indegree DAGs

- Fix infinite directed acyclic graph (DAG) with single source node.



## Broadcasting on Bounded Indegree DAGs

- Fix infinite DAG with single source node.
- $X_{k, j} \in\{0,1\}$ - node random variable at $j$ th position in level $k$
level 0
level 1
level 2

level $k$

$$
X_{k, 0}^{\bullet} \quad \stackrel{\ominus}{X}_{k, 1} \quad \cdot \quad \cdot{ }_{X_{k, L_{k}-2}}^{\bullet} \stackrel{\bullet}{X}_{k, L_{k}-1}
$$

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level 1

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level 0
level 1
level 2

$$
L_{0}=1
$$

- Every edge is independent

$$
L_{1}=3
$$ BSC with crossover

$$
d=2
$$ probability $\delta \in\left(0, \frac{1}{2}\right)$.

$$
\begin{array}{llll} 
& X_{2,0} & X_{2,1} & X_{2,2}
\end{array} X_{2,3}
$$

$$
L_{2}=4
$$

- 
- 
- 

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$$
\lim _{k \rightarrow \infty} P_{\mathrm{ML}}^{(k)}<\frac{1}{2} \Leftrightarrow \lim _{k \rightarrow \infty}\left\|P_{X_{k} \mid X_{0}=1}-P_{X_{k} \mid X_{0}=0}\right\|_{\mathrm{TV}}>0
$$

and Broadcasting/Reconstruction impossible if:

$$
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- Binary Hypothesis Testing: Let $\hat{X}_{M L}^{k}\left(X_{k}\right) \in\{0,1\}$ be maximum likelihood (ML) decoder with probability of error:

$$
P_{\mathrm{ML}}^{(k)} \triangleq \mathbb{P}\left(\hat{X}_{\mathrm{ML}}^{k}\left(X_{k}\right) \neq X_{0,0}\right)=\frac{1}{2}\left(1-\left\|P_{X_{k} \mid X_{0}=1}-P_{X_{k} \mid X_{0}=0}\right\|_{\mathrm{TV}}\right)
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- By DPI, TV distance contracts as $k$ increases.
- Broadcasting/Reconstruction possible iff:

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For which $\delta, d,\left\{L_{k}\right\}$, and Boolean processing functions is reconstruction possible?

## Broadcasting Question

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- Broadcasting $\Leftrightarrow$ TV distance contraction.

For which $\delta, d,\left\{L_{k}\right\}$, and Boolean processing functions is reconstruction possible?

## Motivation: Broadcasting on Trees

Fix tree $T$ with $d=1$, identity processing, and branching number $\operatorname{br}(T)$.


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## Theorem (Phase Transition for Trees [KS66, BRZ95, EKPS00])

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Can we broadcast with sub-exponential $L_{k}$ when $d>1$ ?

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- $L_{k}$ sub-exponential $\Rightarrow \operatorname{br}(T)=1$ and reconstruction impossible
- $d>1 \Rightarrow$ information fusion at nodes

Can we broadcast with sub-exponential $L_{k}$ when $d>1$ ?
Yes, we can broadcast with $L_{k}=\Theta(\log (k))$ !

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- Fix $\left\{L_{k}\right\}$ and $d>1$.
- For each node $X_{k, j}$, randomly and independently select $d$ parents from level $k-1$ (with repetition).
- This defines random DAG G.
- Let $P_{\mathrm{ML}}^{(k)}(G)$ be ML decoding probability of error for DAG $G$, and define $\sigma_{k} \triangleq \frac{1}{L_{k}} \sum_{j} X_{k, j}$ which is sufficient statistic of $X_{k}$ for $\sigma_{0}=X_{0,0}$.

level $k \begin{array}{lllll}X_{k, 0} & \stackrel{\bullet}{X} & \cdots & \cdots & X_{k, 1} \stackrel{\bullet}{L_{k}-2}\end{array} \stackrel{\bullet}{X}_{X_{k, L_{k}-1}} L_{k}$ vertices


## Random DAG with Majority Processing

## Theorem (Phase Transition for $d \geq 3$ )

Consider random DAG model with $d \geq 3$ and majority processing (with ties broken randomly). Let $\delta_{\text {maj }} \triangleq \frac{1}{2}-\frac{2^{d-2}}{\lceil d / 2\rceil\binom{ d}{\lceil d / 2\rceil}}$.

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$$
\limsup _{k \rightarrow \infty} \mathbb{P}\left(\hat{S}_{k} \neq X_{0,0}\right)<\frac{1}{2}
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where $\hat{S}_{k} \triangleq \mathbb{1}\left\{\sigma_{k} \geq \frac{1}{2}\right\}$ is majority decoder.

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- Suppose $\delta \in\left(\delta_{\text {maj }}, \frac{1}{2}\right)$. Then, there exists $D(\delta, d)>1$ such that if $L_{k}=o\left(D(\delta, d)^{k}\right)$, then reconstruction impossible:

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## Remarks:

- $\delta_{\text {maj }}=\frac{1}{6}$ for $d=3$ appears in reliable computation [vNe56, HW91].
- $\delta_{\text {maj }}$ for odd $d \geq 3$ also relevant in reliable computation [ES03].
- $\delta_{\text {maj }}$ for $d \geq 3$ relevant in recursive reconstruction on trees [Mos98].


## Random DAG with Majority Processing

## Theorem (Phase Transition for $d \geq 3$ )

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- Suppose $\delta \in\left(\delta_{\text {maj }}, \frac{1}{2}\right)$. Then, there exists $D(\delta, d)>1$ such that if $L_{k}=o\left(D(\delta, d)^{k}\right)$, then $\lim _{k \rightarrow \infty} P_{M L}^{(k)}(G)=\frac{1}{2} \quad G$-a.s.


## Questions:

- Broadcasting possible with sub-logarithmic $L_{k}$ ?
- Broadcasting possible when $\delta>\delta_{\text {maj }}$ with other processing functions?
- What about $d=2$ ?


## Optimality of Logarithmic Layer Size Growth

## Broadcasting possible with sub-logarithmic $L_{k}$ ?

## Prop (Layer Size Impossibility Result)

For any deterministic DAG, if:

$$
L_{k} \leq \frac{\log (k)}{d \log \left(\frac{1}{2 \delta}\right)}
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then reconstruction impossible for all processing functions:

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$$

No, broadcasting impossible with sub-logarithmic $L_{k}$ !

## Partial Converse Results

## Broadcasting possible when $\delta>\delta_{\text {maj }}$ with other processing functions?

## Prop (Single Vertex Reconstruction)

Consider random DAG model with $d \geq 3$.

- If $\delta \in\left(0, \delta_{\text {maj }}\right), L_{k} \geq C(\delta, d) \log (k)$, and processing functions are majority, then single vertex reconstruction possible:

$$
\limsup _{k \rightarrow \infty} \mathbb{P}\left(X_{k, 0} \neq X_{0,0}\right)<\frac{1}{2} .
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- If $\delta \in\left[\delta_{\text {maj }}, \frac{1}{2}\right), d$ is odd, $\lim _{k \rightarrow \infty} L_{k}=\infty$, and $\inf _{n \geq k} L_{n}=O\left(d^{2 k}\right)$, then single vertex reconstruction impossible for all processing functions:

$$
\lim _{k \rightarrow \infty} \mathbb{E}\left[\left\|P_{X_{k, 0} \mid G, X_{0,0}=1}-P_{X_{k, 0} \mid G, X_{0,0}=0}\right\|_{\mathrm{TV}}\right]=0
$$

Remark: Converse uses reliable computation results [HW91, ES03].

## Partial Converse Results

## Broadcasting possible when $\delta>\delta_{\text {maj }}$ with other processing functions?

## Prop (Information Percolation [ES99])

For any deterministic DAG, if:

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\delta>\frac{1}{2}-\frac{1}{2 \sqrt{d}} \quad \text { and } \quad L_{k}=o\left(\frac{1}{\left((1-2 \delta)^{2} d\right)^{k}}\right)
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\lim _{k \rightarrow \infty} P_{\mathrm{ML}}^{(k)}=\frac{1}{2}
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## Random DAG with NAND Processing

## What about $d=2$ ?

Theorem (Phase Transition for $d=2$ )
Consider random DAG model with $d=2$ and NAND processing functions. Let $\delta_{\text {nand }} \triangleq \frac{3-\sqrt{7}}{4}$.

- Suppose $\delta \in\left(0, \delta_{\text {nand }}\right)$. Then, there exist $C(\delta)>0$ and $t(\delta) \in(0,1)$ such that if $L_{k} \geq C(\delta) \log (k)$, then reconstruction possible:

$$
\lim _{k \rightarrow \infty} \mathbb{E}\left[P_{M L}^{(k)}(G)\right] \leq \limsup _{k \rightarrow \infty} \mathbb{P}\left(\hat{T}_{2 k} \neq X_{0,0}\right)<\frac{1}{2}
$$

where $\hat{T}_{k} \triangleq \mathbb{1}\left\{\sigma_{k} \geq t(\delta)\right\}$ is thresholding decoder.

- Suppose $\delta \in\left(\delta_{\text {nand }}, \frac{1}{2}\right)$. Then, there exist $D(\delta), E(\delta)>1$ such that if $L_{k}=o\left(D(\delta)^{k}\right)$ and $\liminf _{k \rightarrow \infty} L_{k}>E(\delta)$, then reconstruction impossible:

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Remark: $\delta_{\text {nand }}$ appears in reliable computation [EP98, Ung07].

## Existence of DAGs where Broadcasting is Possible

## Probabilistic Method:

Random DAG broadcasting $\Rightarrow$ DAG where reconstruction possible exists.

## Existence of DAGs where Broadcasting is Possible

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Random DAG broadcasting $\Rightarrow$ DAG where reconstruction possible exists. For example:

## Corollary (Existence of Deterministic Broadcasting DAGs)

For every $d \geq 3, \delta \in\left(0, \delta_{\text {maj }}\right)$, and $L_{k} \geq C(\delta, d) \log (k)$, there exists DAG with majority processing functions such that reconstruction possible:

$$
\lim _{k \rightarrow \infty} P_{\mathrm{ML}}^{(k)}<\frac{1}{2}
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## 2D Regular Grid Model

- DAG is 2D regular grid with $L_{k}=k+1$.



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- DAG is 2D regular grid with $L_{k}=k+1$.
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- Other nodes use common Boolean processing function.


Conjecture: For all $\delta \in\left(0, \frac{1}{2}\right)$ and common processing functions, reconstruction impossible on 2D regular grid model.

Motivation: "Positive rates conjecture" on ergodicity of simple 1D probabilistic cellular automata.

## Impossibility of Broadcasting

## Theorem (2D Regular AND Grid)

For all $\delta \in\left(0, \frac{1}{2}\right)$, reconstruction impossible on 2 D regular grid model with AND processing:

$$
\lim _{k \rightarrow \infty} P_{M L}^{(k)}=\frac{1}{2} .
$$

## Theorem (2D Regular XOR Grid)

For all $\delta \in\left(0, \frac{1}{2}\right)$, reconstruction impossible on 2 D regular grid model with XOR processing:

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## Conclusion

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- Properties of contraction coefficients


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