## Information Contraction and Decomposition

#### Anuran Makur

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> Doctoral Thesis Defense 15 May 2019

#### **Thesis Committee**

Supervisors: Lizhong Zheng and Yury Polyanskiy Reader: Elchanan Mossel

## Outline



#### 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

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- probability distributions are row vectors

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- random variables  $X \in \mathcal{X}$  and  $Y \in \mathcal{Y}$
- probability distributions are row vectors
  e.g. P<sub>X</sub> is pmf on X, and P<sub>Y</sub> is pmf on Y
- channels (conditional distributions) are row stochastic matrices
  - e.g.  $W = P_{Y|X}$  such that  $P_Y = P_X W$



## *f*-Divergence

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

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

$$D_f(R_X||P_X) \triangleq \sum_{x \in \mathcal{X}} P_X(x) f\left(\frac{R_X(x)}{P_X(x)}\right)$$

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

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Non-negativity:

 $D_f(R_X||P_X) \ge 0$ 

with equality iff  $R_X = P_X$  (where we assume that f is strictly convex at 1)



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## Examples of *f*-Divergences

• Kullback-Leibler (KL) Divergence:  $f(t) = t \log(t)$ 

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

$$||R_X - P_X||_{\mathsf{TV}} = \frac{1}{2} \sum_{x \in \mathcal{X}} |R_X(x) - P_X(x)|$$

## Data Processing Inequality (DPI)

#### Prop (DPI for f-Divergences [Csi63, Mor63, AS66, ZZ73])

Given channel  $W = P_{Y|X}$ , for any two pmfs  $R_X$  and  $P_X$  on  $\mathcal{X}$ :

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**Intuition:**  $R_X$  and  $P_X$  are "less distinguishable" from noisy observation Y compared to true data X.

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Want stronger version of DPI:

```
D_f(R_X W^n || P_X) \leq \eta^n D_f(R_X || P_X)
```

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  $W = P_{Y|X}$ , the contraction coefficient for an *f*-divergence is:

$$\eta_f(P_{Y|X}) \triangleq \sup_{\substack{R_X, P_X:\\ 0 < D_f(R_X||P_X) < +\infty}} \frac{D_f(R_X||P_XW)}{D_f(R_X||P_X)}.$$

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#### Def (Contraction Coefficient II [Sar58, AG76, MZ15, PW16, Rag16])

For a fixed source distribution  $P_X$  and channel  $W = P_{Y|X}$ , the contraction coefficient for an *f*-divergence is:

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**Special Cases:** 

• KL divergence:  $\eta_{\text{KL}}(P_{Y|X})$ ,  $\eta_{\text{KL}}(P_X, P_{Y|X})$ 

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- KL divergence:  $\eta_{\text{KL}}(P_{Y|X})$ ,  $\eta_{\text{KL}}(P_X, P_{Y|X})$
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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)

• Normalization:  $0 \le \eta_f(P_X, P_{Y|X}) \le 1$ .

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- Independence:  $\eta_f(P_X, P_{Y|X}) = 0$  if and only if X and Y are independent.
- **Decomposability:** If f is strictly convex, twice differentiable at unity with f''(1) > 0, and  $f(0) < \infty$ , then  $\eta_f(P_X, P_{Y|X}) = 1$  if and only if  $P_{X,Y}$  is decomposable.

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- $\eta_{\chi^2}$  Lower Bound [MZ15, Rag16, PW17]: If f is twice differentiable at unity and f''(1) > 0:

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### Theorem (Properties of Contraction Coefficients II)

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- $\eta_{\chi^2}$  Lower Bound: For any pmf  $P_X$  and channel  $W = P_{Y|X}$ , if f is twice differentiable at unity and f''(1) > 0:

$$\eta_{\chi^{2}}(P_{X}, P_{Y|X}) = \lim_{\delta \to 0^{+}} \sup_{\substack{R_{X}:\\ 0 < D_{f}(R_{X}||P_{X}) \le \delta}} \frac{D_{f}(R_{X}W||P_{X}W)}{D_{f}(R_{X}||P_{X})}$$

### Theorem (Properties of Contraction Coefficients II)

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• Is there an upper bound on  $\eta_f$  in terms of  $\eta_{\chi^2}$ ?

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

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### Theorem (Contraction Coefficient Bound)

If f satisfies certain "regularity conditions," then:

$$\eta_f(P_X, P_{Y|X}) \leq \frac{f'(1) + f(0)}{f''(1) p_{\star}} \eta_{\chi^2}(P_X, P_{Y|X}).$$

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

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

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

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If f satisfies certain "regularity conditions," then:

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Corollary (KL Contraction Coefficient Bound)

$$\eta_{\mathsf{KL}}(P_X, P_{Y|X}) \leq \frac{\eta_{\chi^2}(P_X, P_{Y|X})}{p_{\star}}$$

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

### Theorem (Contraction Coefficient Bound)

If f satisfies certain "regularity conditions," then:

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Theorem (Refined KL Contraction Coefficient Bound)

$$\eta_{\mathsf{KL}}(P_X, P_{Y|X}) \leq \frac{2\eta_{\chi^2}(P_X, P_{Y|X})}{\phi\Big(\max_{A \subseteq \mathcal{X}} \min\{P_X(A), P_X(A^c)\}\Big)p_\star} \leq \frac{\eta_{\chi^2}(P_X, P_{Y|X})}{p_\star}$$

where  $\phi(p) = \frac{1}{1-2p} \log(\frac{1-p}{p})$ .

**Proof Idea:** Use bounds between *f*-divergences and  $\chi^2$ -divergence based on [Su95, OW05, Gil10, Rag16].

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

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 $\eta_{\chi^2}(P_X, P_{Y|X}) \le \eta_{\mathsf{KL}}(P_X, P_{Y|X}) \le \frac{2\eta_{\chi^2}(P_X, P_{Y|X})}{\phi(p_\star) p_\star}$ 



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

 $\eta_{\chi^2}(P_X, P_{Y|X}) \le \eta_{\mathsf{KL}}(P_X, P_{Y|X}) \le \frac{2\eta_{\chi^2}(P_X, P_{Y|X})}{\phi(\rho_\star)\rho_\star} \le \frac{\eta_{\chi^2}(P_X, P_{Y|X})}{\rho_\star}$ 



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## Outline

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### Introduction

### 2 Contraction Coefficients and Strong Data Processing Inequalities

### 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

### Information Contraction in Networks: Broadcasting on DAGs



Definition (Less Noisy Preorder [KM77])

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

 $D(P_X W || Q_X W) \ge D(P_X V || Q_X V)$ 

for every pair of input distributions  $P_X$  and  $Q_X$ .



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• Test  $\succeq_{In}$  using different divergence measure?

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 Yes, any non-linear operator convex *f*-divergence, e.g. χ<sup>2</sup>-divergence

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  - stronger criterion for additive noise channels

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- Why ≽<sub>In</sub> domination by symmetric channels?
  - extend SDPIs because we ♥ information theory
  - $\succeq_{ln}$  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_{\mathsf{KL}}(V) D(P_X || Q_X) \ge D(P_X V || Q_X V)
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where  $\eta_{\mathsf{KL}}(V) \in [0, 1]$  is the contraction coefficient.

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#### Relation to Erasure Channels [PW17]:

• **Definition:** q-ary erasure channel q- $EC(1 - \eta)$  erases input w.p.  $1 - \eta$ , and reproduces input w.p.  $\eta$ .

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- Prop [PW17]:

 $q\text{-}EC(1-\eta) \succeq_{\ln} V \; \Leftrightarrow \; \forall P_X, Q_X, \, \eta D(P_X||Q_X) \geq D(P_XV||Q_XV) \,.$ 

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

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## Main Question

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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# Definition (*q*-ary Symmetric Channel)

Channel matrix:

$$W_{\delta} riangleq \left[ egin{array}{ccccc} 1-\delta & rac{\delta}{q-1} & \cdots & rac{\delta}{q-1} \ rac{\delta}{q-1} & 1-\delta & \cdots & rac{\delta}{q-1} \ dots & dots & \ddots & dots \ rac{\delta}{q-1} & rac{\delta}{q-1} & \cdots & 1-\delta \end{array} 
ight]$$

where  $\delta \in [0,1]$  is the total crossover probability.



**Remark:** For every channel V,  $W_0 \succeq_{\ln} V$  and  $V \succeq_{\ln} W_{(q-1)/q}$ .

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

$$f(A) = U \operatorname{diag}(f(\lambda_1), \ldots, f(\lambda_n)) U^H$$

where  $A = U \operatorname{diag}(\lambda_1, \ldots, \lambda_n) U^H$ ,  $\lambda_i$  are eigenvalues, and U is unitary.

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#### Definition (Operator Convexity)

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

$$\lambda f(A) + (1 - \lambda)f(B) \succeq_{\mathsf{PSD}} f(\lambda A + (1 - \lambda)B)$$

where  $\succeq_{PSD}$  is the Löwner partial order.

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

For every α ∈ (0,2]\{1}, f: (0,∞) → ℝ, f(t) = tα-1/α-1/α-1 is operator convex.

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

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

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

 $W \succeq_{\ln} V \Leftrightarrow \forall P_X, Q_X, D_f(P_X W || Q_X W) \ge D_f(P_X V || Q_X V)$ 

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**Remarks:** 

• Proof uses Löwner's integral representation [CRS94].

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#### **Remarks:**

- Proof uses Löwner's integral representation [CRS94].
- Let  $J_X = P_X Q_X$ . Then, we have:

$$\chi^2(P_XW||Q_XW) = J_XW\operatorname{diag}(Q_XW)^{-1}W^TJ_X^T.$$

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#### **Remarks:**

- Proof uses Löwner's integral representation [CRS94].
- PSD characterization follows from [vDi97].

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 V is degraded version of W, denoted W ≽<sub>deg</sub> V, if V = WA for some channel A.

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

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u}{q-1}} \;\; \Rightarrow \;\; W_\delta \succeq_{ ext{deg}} V \,.$$

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

$$V = \begin{bmatrix} \nu & 1 - (q-1)\nu & \nu & \cdots & \nu \\ 1 - (q-1)\nu & \nu & \nu & \cdots & \nu \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 - (q-1)\nu & \nu & \nu & \cdots & \nu \end{bmatrix}$$

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

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•  $P_Y$  is convolution of  $P_X$  and  $P_Z$ :

$$\forall y \in \mathcal{X}, \ P_Y(y) = (P_X * P_Z)(y) \triangleq \sum_{x \in \mathcal{X}} P_X(x) P_Z(-x \oplus y).$$

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• *q*-ary symmetric channel:  $P_Z = \left(1 - \delta, \frac{\delta}{q-1}, \dots, \frac{\delta}{q-1}\right)$  for  $\delta \in [0, 1]$  $(\cdot * P_Z) = W_{\delta}$ 

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#### • Fix q-ary symmetric channel $W_{\delta}$ with $\delta \in [0, 1]$ .

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$$(W_{\delta}) \triangleq \{P_Z : W_{\delta} \succeq_{\operatorname{In}} (\cdot * P_Z)\}.$$

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

$$degrade(W_{\delta}) \triangleq \{P_Z : W_{\delta} \succeq_{deg} (\cdot * P_Z)\}.$$

#### Theorem (More Noisy and Degradation Regions)

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

$$egin{aligned} &degrade(W_\delta) = \mathit{conv}(\mathrm{rows}\;\mathrm{of}\;W_\delta)\ &\subseteq \mathit{conv}(\mathrm{rows}\;\mathrm{of}\;W_\delta\;\mathrm{and}\;W_\gamma)\ &\subseteq \mathit{more-noisy}(W_\delta)\ &\subseteq \{P_Z:\|P_Z-\mathbf{u}\|_2\leq \|w_\delta-\mathbf{u}\|_2\} \end{aligned}$$

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

#### Theorem (More Noisy and Degradation Regions)

For 
$$W_{\delta}$$
 with  $\delta \in \left[0, rac{q-1}{q}
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$$degrade(W_{\delta}) = conv(rows of W_{\delta})$$

$$\subseteq conv(rows of W_{\delta} and W_{\gamma})$$

$$\subseteq more-noisy(W_{\delta})$$

$$\subseteq \{P_{Z} : \|P_{Z} - \mathbf{u}\|_{2} \le \|w_{\delta} - \mathbf{u}\|_{2}\}$$

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

Furthermore, *more-noisy*  $(W_{\delta})$  is closed, convex, and invariant under permutations corresponding to  $(\mathcal{X}, \oplus)$ .



#### Illustration of the q = 3 case:















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• Consider irreducible Markov chain V with uniform stationary pmf **u** on state space of size q.

## Logarithmic Sobolev Inequalities

- Consider irreducible Markov chain V with uniform stationary pmf **u** on state space of size q.
- Dirichlet form  $\mathcal{E}_V : \mathbb{R}^q \times \mathbb{R}^q \to [0,\infty)$

$$\mathcal{E}_V(f,f) \triangleq \frac{1}{q} f^T \left( I - \frac{V + V^T}{2} \right) f$$

## Logarithmic Sobolev Inequalities

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 Log-Sobolev inequality with constant α ≥ 0: For every f ∈ ℝ<sup>q</sup> such that f<sup>T</sup>f = q:

$$D(f^2 \mathbf{u} || \mathbf{u}) = \frac{1}{q} \sum_{i=1}^q f_i^2 \log(f_i^2) \leq \frac{1}{\alpha} \mathcal{E}_V(f, f).$$

## Logarithmic Sobolev Inequalities

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 Log-Sobolev inequality with constant α ≥ 0: For every f ∈ ℝ<sup>q</sup> such that f<sup>T</sup>f = q:

$$D(f^2\mathbf{u} || \mathbf{u}) = \frac{1}{q} \sum_{i=1}^{q} f_i^2 \log(f_i^2) \leq \frac{1}{\alpha} \mathcal{E}_V(f, f).$$

• Log-Sobolev constant – largest  $\alpha$  satisfying log-Sobolev inequality.

• Standard Dirichlet form:

$$\mathcal{E}_{\mathsf{std}}(f,f) \triangleq \mathbb{VAR}_{\mathbf{u}}(f) = \sum_{i=1}^{q} \frac{1}{q} f_i^2 - \left(\sum_{i=1}^{q} \frac{1}{q} f_i\right)^2$$

For standard Dirichlet form, *E*<sub>std</sub>(*f*, *f*) ≜ VAR<sub>u</sub>(*f*), log-Sobolev constant known [DSC96]:

$$D(f^2 \mathbf{u} \, || \, \mathbf{u}) \leq rac{q \log(q-1)}{(q-2)} \, \mathcal{E}_{\mathsf{std}}(f, f)$$

for all  $f \in \mathbb{R}^q$  with  $f^T f = q$ .

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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 **u**:  $W_{\delta} \succeq_{\ln} V \Rightarrow \mathcal{E}_{V} \geq \frac{q\delta}{q-1} \mathcal{E}_{std}$  pointwise.

• For standard Dirichlet form,  $\mathcal{E}_{std}(f, f) \triangleq \mathbb{VAR}_{u}(f)$ , log-Sobolev constant known [DSC96]:

$$D(f^2 \mathbf{u} || \mathbf{u}) \leq rac{q \log(q-1)}{(q-2)} \mathcal{E}_{\mathrm{std}}(f, f)$$

for all 
$$f \in \mathbb{R}^q$$
 with  $f^T f = q$ .

#### Theorem (Domination of Dirichlet Forms)

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• 
$$W_{\delta} \succeq_{\ln} V \Rightarrow \text{log-Sobolev inequality for } V$$
:  
 $D(f^2 \mathbf{u} || \mathbf{u}) \leq \frac{(q-1)\log(q-1)}{\delta(q-2)} \mathcal{E}_V(f, f)$   
for every  $f \in \mathbb{R}^q$  satisfying  $f^T f = q$ .

# Outline

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- 8 Extension using Comparison of Channels
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    - Maximal Correlation and Conditional Expectation Operators
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## 6 Conclusion

# 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  $f : \mathcal{X} \to \mathbb{R}$  and  $g : \mathcal{Y} \to \mathbb{R}$  such that  $\mathbb{E}[f(X)] = \mathbb{E}[g(Y)] = 0$  and  $\mathbb{E}[f(X)^2] = \mathbb{E}[g(Y)^2] = 1$ .

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•  $\rho_{\max}(X; Y)$  is singular value of conditional expectation operator  $\mathbb{E}[\cdot|Y]$  and optimizing functions are singular vectors [Hir35, Rén59].
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#### **Hilbert Spaces:**

 $\mathcal{L}^{2}(\mathcal{X}, P_{X}) \triangleq \left\{ f : \mathcal{X} \to \mathbb{R} \, \big| \, \mathbb{E} \big[ f(X)^{2} \big] < +\infty \right\}$  with inner product:

$$\forall f, f' \in \mathcal{L}^2(\mathcal{X}, \mathcal{P}_X), \ \left\langle f, f' \right\rangle_{\mathcal{P}_X} \triangleq \mathbb{E}\big[f(X)f'(X)\big].$$

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Definition (Conditional Expectation Operator)

 $\begin{aligned} \mathcal{C} : \mathcal{L}^2(\mathcal{X}, \mathcal{P}_X) \to \mathcal{L}^2(\mathcal{Y}, \mathcal{P}_Y) \text{ maps } f \in \mathcal{L}^2(\mathcal{X}, \mathcal{P}_X) \text{ to } \mathcal{C}(f) \in \mathcal{L}^2(\mathcal{Y}, \mathcal{P}_Y): \\ (\mathcal{C}(f))(y) &\triangleq \mathbb{E}[f(\mathcal{X})|Y = y]. \end{aligned}$ 

# **SVD of Conditional Expectation Operator:** For $1 \le i \le \min\{|\mathcal{X}|, |\mathcal{Y}|\}$ , $C(f_i) = \sigma_i g_i$

- $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_{\min\{|\mathcal{X}|, |\mathcal{Y}|\}} \geq 0$  are singular values,
- $\{f_1, \ldots, f_{|\mathcal{X}|}\} \subseteq \mathcal{L}^2(\mathcal{X}, \mathcal{P}_X)$  are right singular vectors,
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- Courant-Fischer-Weyl: For  $2 \le k \le \min\{|\mathcal{X}|, |\mathcal{Y}|\}$ ,

 $\sigma_k = \mathbb{E}[f_k(X)g_k(Y)] = \max_{\substack{f \ \sigma}} \mathbb{E}[f(X)g(Y)]$ 

where maximization is over unit-norm  $f \in \text{span}(f_1, \ldots, f_{k-1})^{\perp}$  and  $g \in \text{span}(g_1, \ldots, g_{k-1})^{\perp}$ .

#### Representation of Conditional Expectation Operators

Consider  $C = \mathbb{E}_{P_{X|Y}}[\cdot|Y] : \mathcal{L}^2(\mathcal{X}, Q_X) \to \mathcal{L}^2(\mathcal{Y}, P_Y)$  with operator norm:  $\|C\|^2_{Q_X \to P_Y} \triangleq \max_{\substack{f \in \mathcal{L}^2(\mathcal{X}, Q_X):\\ \mathbb{E}_{Q_X}[f(X)^2] = 1}} \mathbb{E}_{P_Y}\left[\mathbb{E}_{P_{X|Y}}[f(X)|Y]^2\right].$ 

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Prop (Inner Product for Contraction Property)

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$$\min_{Q_X} \|C\|^2_{Q_X \to P_Y} = \|C\|^2_{P_X \to P_Y} = 1.$$

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• For all  $Q_X$ ,  $\|C\|^2_{Q_X \to P_Y} - 1 \ge \chi^2(P_X ||Q_X)$ .

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### Modal Decomposition

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

• Modal decomposition of bivariate distribution:

$$P_{X,Y}(x,y) = P_X(x) P_Y(y) \left( 1 + \sum_{i=2}^{\min\{|\mathcal{X}|,|\mathcal{Y}|\}} \sigma_i f_i(x) g_i(y) \right)$$

where  $\{f_i\}, \{g_i\}$  are singular vectors of *C*, and  $\sigma_i = \mathbb{E}[f_i(X)g_i(Y)]$  are singular values.

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

$$I_{\chi^2}(X;Y) \triangleq \chi^2(P_{X,Y}||P_XP_Y) = \sum_{i=2}^{\min\{|\mathcal{X}|,|\mathcal{Y}|\}} \sigma_i^2.$$

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**Want:** Embed  $\mathcal{X}$  into Euclidean space  $\mathbb{R}^k$  using knowledge of  $P_{X,Y}$  for further processing, e.g. clustering.

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**Dimensionality Reduction:**  $|\mathcal{Y}|$  is large! Reduce dimension of embedding.

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

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Diffusion Distance Preservation: (similar to diffusion maps [CL06])

$$D_{\text{diff}}(P_{Y|X=x}, P_{Y|X=x'}) \triangleq \sum_{y \in \mathcal{Y}} \frac{\left(P_{Y|X}(y|x) - P_{Y|X}(y|x')\right)^2}{P_Y(y)}$$

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$$= \left\|\zeta_{\min\{|\mathcal{X}|, |\mathcal{Y}|\}-1}(x) - \zeta_{\min\{|\mathcal{X}|, |\mathcal{Y}|\}-1}(x')\right\|_2^2$$
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• Orthogonal iteration method [GvL96]

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- Orthogonal iteration:  $\hat{r}_k, \hat{s}_k$  converge to  $[f_2 \cdots f_{k+1}]^T, [g_2 \cdots g_{k+1}]^T$
- Termination:  $\mathbb{E}[\hat{r}_k(X)^T \hat{s}_k(Y)]$  converges to Ky Fan k-norm  $\sum_{i=2}^{k+1} \sigma_i$
- k = 1 case: alternating conditional expectations (ACE) algorithm for regression [BF85]

## Sample Extended ACE Algorithm

• Suppose true  $P_{X,Y}$  unknown.

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- Suppose true  $P_{X,Y}$  unknown.
- Observe i.i.d. training samples (X<sub>1</sub>, Y<sub>1</sub>),..., (X<sub>n</sub>, Y<sub>n</sub>) ~ P<sub>X,Y</sub> with empirical joint pmf:

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- Sample Version:

Center and update steps use operator  $\hat{C}_n : \mathcal{L}^2(\mathcal{X}, P_X) \to \mathcal{L}^2(\mathcal{Y}, P_Y)$ that maps  $f \in \mathcal{L}^2(\mathcal{X}, P_X)$  to  $\hat{C}_n(f) \in \mathcal{L}^2(\mathcal{Y}, P_Y)$ :

$$(\hat{\mathcal{C}}_n(f))(y) \triangleq \frac{\hat{\mathcal{P}}_Y^n(y)}{\mathcal{P}_Y(y)} \mathbb{E}_{\hat{\mathcal{P}}_{X|Y}^n}[f(X)|Y=y] - \mathbb{E}_{\mathcal{P}_X}[f(X)].$$

• 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  $\{\hat{f}_2, \dots, \hat{f}_{|\mathcal{X}|+1}\} \subseteq \mathcal{L}^2(\mathcal{X}, P_X)$ .

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

$$\sum_{i=2}^{k+1} \mathbb{E}_{P_Y} \big[ \big( \tilde{C}(\hat{f}_i) \big) (Y)^2 \big] \xrightarrow{P} \sum_{i=2}^{k+1} \sigma_i^2$$

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Image: A matrix and A matrix

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### Theorem (Consistency)

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

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

• Singular Vector Estimation: For every  $0 \le t \le 4k$ :

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**Remark:** n grows with k

# Outline

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- 2 Contraction Coefficients and Strong Data Processing Inequalities
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# 6 Conclusion

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



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- Nodes combine inputs with *d*-ary Boolean functions.
- This defines joint distribution of {X<sub>k,j</sub>}.

• Let 
$$X_k \triangleq (X_{k,0}, \ldots, X_{k,L_k-1}).$$

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and Broadcasting/Reconstruction impossible if:

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Information Contraction & Decomposition

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Broadcasting ⇔ TV distance contraction.

# For which $\delta$ , d, $\{L_k\}$ , and Boolean processing functions is reconstruction possible?

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Information Contraction & Decomposition

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• If 
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Idea: Contract  $\eta_{\mathsf{KL}}(\mathsf{BSC}(\delta))^k = (1-2\delta)^{2k}$  along  $\mathsf{br}(\mathcal{T})^k$  paths [ES99].



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Yes, we can broadcast with  $L_k = \Theta(\log(k))!$ 

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### Random DAG Model

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- 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<sup>(k)</sup><sub>ML</sub>(G) be ML decoding probability of error for DAG G, and define σ<sub>k</sub> ≜ <sup>1</sup>/<sub>L<sub>k</sub></sub> Σ<sub>j</sub> X<sub>k,j</sub> which is sufficient statistic of X<sub>k</sub> for σ<sub>0</sub> = X<sub>0,0</sub>.



### Random DAG with Majority Processing

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

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

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$$\limsup_{k\to\infty} \mathbb{P}\Big(\hat{S}_k \neq X_{0,0}\Big) < \frac{1}{2}$$

where  $\hat{S}_k \triangleq \mathbb{1}\left\{\sigma_k \geq \frac{1}{2}\right\}$  is majority decoder.
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• Suppose  $\delta \in (\delta_{maj}, \frac{1}{2})$ . Then, there exists  $D(\delta, d) > 1$  such that if  $L_k = o(D(\delta, d)^k)$ , then reconstruction impossible:

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## Random DAG with Majority Processing

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#### Remarks:

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

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#### Questions:

- Broadcasting possible with sub-logarithmic *L<sub>k</sub>*?
- Broadcasting possible when  $\delta > \delta_{maj}$  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:

$$L_k \leq rac{\log(k)}{d\log(rac{1}{2\delta})}\,,$$

then reconstruction impossible for all processing functions:

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## Optimality of Logarithmic Layer Size Growth

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#### No, broadcasting impossible with sub-logarithmic $L_k$ !

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

### Prop (Single Vertex Reconstruction)

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

 If δ ∈ (0, δ<sub>maj</sub>), L<sub>k</sub> ≥ C(δ, d) log(k), and processing functions are majority, then single vertex reconstruction possible:

$$\limsup_{k\to\infty} \mathbb{P}(X_{k,0}\neq X_{0,0}) < \frac{1}{2}.$$

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• If  $\delta \in [\delta_{\text{maj}}, \frac{1}{2})$ , d is odd,  $\lim_{k \to \infty} L_k = \infty$ , and  $\inf_{n \ge k} L_n = O(d^{2k})$ , then single vertex reconstruction impossible for all processing functions:

$$\lim_{k \to \infty} \mathbb{E} \Big[ \Big\| P_{X_{k,0}|G, X_{0,0}=1} - P_{X_{k,0}|G, X_{0,0}=0} \Big\|_{\mathsf{TV}} \Big] = 0.$$

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

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

### Prop (Information Percolation [ES99])

For any deterministic DAG, if:

$$\delta > rac{1}{2} - rac{1}{2\sqrt{d}}$$
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### Prop (Information Percolation [ES99])

For any deterministic DAG, if:

$$\delta > \frac{1}{2} - \frac{1}{2\sqrt{d}} > \delta_{\mathsf{maj}}$$
 and  $L_k = o\left(\frac{1}{\left((1-2\delta)^2 d\right)^k}\right)$ 

then reconstruction impossible for all processing functions:

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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  $\delta \in (0, \delta_{nand})$ . Then, there exist  $C(\delta) > 0$  and  $t(\delta) \in (0, 1)$  such that if  $L_k \ge C(\delta) \log(k)$ , then reconstruction possible:

$$\lim_{k\to\infty} \mathbb{E}\Big[ \mathsf{P}_{\mathsf{ML}}^{(k)}(G) \Big] \leq \limsup_{k\to\infty} \mathbb{P}\Big( \widehat{T}_{2k} \neq X_{0,0} \Big) < \frac{1}{2}$$

where  $\hat{T}_k \triangleq \mathbb{1}\{\sigma_k \ge t(\delta)\}$  is thresholding decoder.

• Suppose  $\delta \in (\delta_{\text{nand}}, \frac{1}{2})$ . Then, there exist  $D(\delta), E(\delta) > 1$  such that if  $L_k = o(D(\delta)^k)$  and  $\liminf_{k \to \infty} L_k > E(\delta)$ , then reconstruction impossible:  $\lim_{k \to \infty} P_{\text{ML}}^{(k)}(G) = \frac{1}{2}$  G-a.s.

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

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Information Contraction & Decomposition

#### **Probabilistic Method:**

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

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

### Corollary (Existence of Deterministic Broadcasting DAGs)

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

$$\lim_{k\to\infty} P_{\mathsf{ML}}^{(k)} < \frac{1}{2} \,.$$

## Outline

### Introduction

- 2 Contraction Coefficients and Strong Data Processing Inequalities
- 3 Extension using Comparison of Channels
- (4) Modal Decomposition of Mutual  $\chi^2$ -Information
- Information Contraction in Networks: Broadcasting on DAGs
  - Problem and Motivation
  - Results on Random DAGs
  - Results on 2D Regular Grids

## 6 Conclusion

## 2D Regular Grid Model

#### • DAG is 2D regular grid with $L_k = k + 1$ .



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- DAG is 2D regular grid with  $L_k = k + 1$ .
- Side nodes use identity processing.
- Other nodes use common Boolean processing function.



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

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

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### Theorem (2D Regular AND Grid)

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

$$\lim_{k\to\infty} P_{\rm ML}^{(k)} = \frac{1}{2} \,.$$

### Theorem (2D Regular XOR Grid)

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

$$\lim_{k\to\infty} P_{\rm ML}^{(k)} = \frac{1}{2} \, .$$

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## Conclusion

#### Main Contributions:

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• Properties of contraction coefficients

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## Conclusion

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## Acknowledgments

- Family: Anamitra, Anindita, and Anyatama Makur
- Doctoral Advisers: Yury Polyanskiy and Lizhong Zheng
- Research Guidance: Elchanan Mossel and Gregory Wornell
- Other Professors: Venkat Anantharam, Afonso Bandeira, Guy Bresler, Alan Edelman, Muriel Médard, Alan Oppenheim, and Devavrat Shah
- Friends: Ganesh Ajjanagadde, Mohamed AlHajri, Nirav Bhan, Austin Collins, Joyjit Daw, Ziv Goldfeld, Ankush Gupta, Sidharth Gupta, Shao-Lun Huang, Wasim Huleihel, Gaurav Kankanhalli, Eren Kizildag, Suhas Kowshik, Fabián Kozynski, Ashwin Kumar, Tarek Lahlou, SangJin Lee, Dheeraj Nagaraj, James Noraky, Or Ordentlich, David Qiu, Govind Ramnarayan, Ankit Rawat, Arman Rezaee, Hajir Roozbehani, Amir Salimi, Tuhin Sarkar, Aniket Soneji, James Thomas, Christos Thrampoulidis, Sibi Venkatesan, Aditya Venkatramani, and Eric Zhan
- Admin: Rachel Cohen, Molly Kruko, and Michael Lewy

# Thank You!

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Image: A matrix and a matrix