

Less Noisy Domination by Symmetric Channels

Anuran Makur and Yury Polyanskiy

EECS Department, Massachusetts Institute of Technology

ISIT 2017

- 1 Introduction
 - Preliminaries
 - Main Results
 - Motivation: Strong Data Processing Inequality
 - Main Question
 - Less Noisy Channels in Networks
- 2 Equivalent Characterizations of Less Noisy Preorder
- 3 Conditions for Less Noisy Domination by Symmetric Channels
- 4 Consequences of Less Noisy Domination by Symmetric Channels

Preliminaries

- probability distributions – *row* vectors

Preliminaries

- probability distributions – *row* vectors
- channels (conditional distributions) – *row stochastic* matrices

Preliminaries

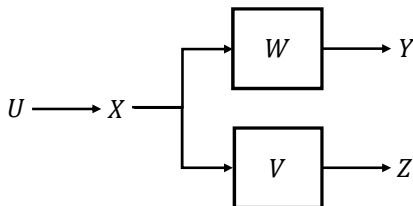
- probability distributions – *row* vectors
- channels (conditional distributions) – *row stochastic* matrices

Definition (Less Noisy Preorder [Körner-Marton 1977])

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

$$I(U; Y) \geq I(U; Z)$$

for every joint distribution $P_{U,X}$ such that $U \rightarrow X \rightarrow (Y, Z)$.



Preliminaries

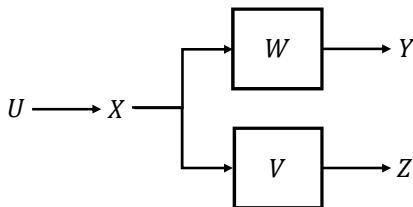
- probability distributions – *row* vectors
- channels (conditional distributions) – *row stochastic* matrices

Definition (Less Noisy Preorder [Körner-Marton 1977])

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

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

for every pair of input distributions P_X and Q_X .



- 1 Test \sum_{\ln} using different divergence measure?

- ① Test \sum_{\ln} using different divergence measure?
Yes, χ^2 -divergence

Main Results

- 1 Test \sum_{\ln} using different divergence measure?
Yes, χ^2 -divergence
- 2 Sufficient conditions for \sum_{\ln} domination by symmetric channels?

Main Results

- ① Test \succeq_{\ln} using different divergence measure?
Yes, χ^2 -divergence
- ② Sufficient conditions for \succeq_{\ln} domination by symmetric channels?
Yes
 - degradation criterion for general channels
 - stronger criterion for additive noise channels

- ① Test \succeq_{\ln} using different divergence measure?
Yes, χ^2 -divergence
- ② Sufficient conditions for \succeq_{\ln} domination by symmetric channels?
Yes
 - degradation criterion for general channels
 - stronger criterion for additive noise channels
- ③ Why \succeq_{\ln} domination by symmetric channels?

- ① Test \succeq_{In} using different divergence measure?
Yes, χ^2 -divergence
- ② Sufficient conditions for \succeq_{In} domination by symmetric channels?
Yes
 - degradation criterion for general channels
 - stronger criterion for additive noise channels
- ③ Why \succeq_{In} domination by symmetric channels?
 - just because we ❤️ IT
 - \succeq_{In} domination \Rightarrow log-Sobolev inequality
 - secrecy capacity

Motivation: Strong Data Processing Inequality

Data Processing Inequality:

For any channel V ,

$$\forall P_X, Q_X, D(P_X \| Q_X) \geq D(P_X V \| Q_X V)$$

Motivation: Strong Data Processing Inequality

Strong Data Processing Inequality [Ahlsvede-Gács 1976]:

For any channel V ,

$$\forall P_X, Q_X, \eta_{\text{KL}}(V) D(P_X \| Q_X) \geq D(P_X V \| Q_X V)$$

where $\eta_{\text{KL}}(V)$ – **contraction coefficient**:

$$\eta_{\text{KL}}(V) \triangleq \sup_{P_X, Q_X} \frac{D(P_X V \| Q_X V)}{D(P_X \| Q_X)} \in [0, 1].$$

Motivation: Strong Data Processing Inequality

Strong Data Processing Inequality [Ahlsvede-Gács 1976]:

For any channel V ,

$$\forall P_X, Q_X, \eta_{\text{KL}}(V) D(P_X \| Q_X) \geq D(P_X V \| Q_X V)$$

where $\eta_{\text{KL}}(V)$ – contraction coefficient.

Relation to Erasure Channels [Polyanskiy-Wu 2016]:

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

Motivation: Strong Data Processing Inequality

Strong Data Processing Inequality [Ahlsvede-Gács 1976]:

For any channel V ,

$$\forall P_X, Q_X, \eta_{\text{KL}}(V) D(P_X \| Q_X) \geq D(P_X V \| Q_X V)$$

where $\eta_{\text{KL}}(V)$ – contraction coefficient.

Relation to Erasure Channels [Polyanskiy-Wu 2016]:

- **Definition:** q -ary erasure channel q -EC($1 - \eta$) erases input w.p. $1 - \eta$, and reproduces input w.p. η .
- **Prop** [Polyanskiy-Wu 2016]:

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

Motivation: Strong Data Processing Inequality

Strong Data Processing Inequality [Ahlsvede-Gács 1976]:

For any channel V ,

$$\forall P_X, Q_X, \eta_{\text{KL}}(V) D(P_X \| Q_X) \geq D(P_X V \| Q_X V)$$

where $\eta_{\text{KL}}(V)$ – contraction coefficient.

Relation to Erasure Channels [Polyanskiy-Wu 2016]:

- **Definition:** q -ary erasure channel q -EC($1 - \eta$) erases input w.p. $1 - \eta$, and reproduces input w.p. η .
- **Prop** [Polyanskiy-Wu 2016]:

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

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

Main Question

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

Main Question

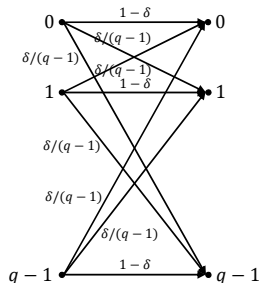
Given channel V , find q -ary symmetric channel W_δ with largest $\delta \in \left[0, \frac{q-1}{q}\right]$ such that $W_\delta \succeq_{\ln} V$?

Definition (q -ary Symmetric Channel)

Channel matrix:

$$W_\delta \triangleq \begin{bmatrix} 1 - \delta & \frac{\delta}{q-1} & \cdots & \frac{\delta}{q-1} \\ \frac{\delta}{q-1} & 1 - \delta & \cdots & \frac{\delta}{q-1} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\delta}{q-1} & \frac{\delta}{q-1} & \cdots & 1 - \delta \end{bmatrix}$$

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



Main Question

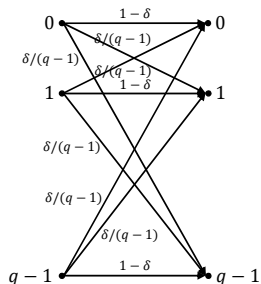
Given channel V , find q -ary symmetric channel W_δ with largest $\delta \in [0, \frac{q-1}{q}]$ such that $W_\delta \succeq_{\ln} V$?

Definition (q -ary Symmetric Channel)

Channel matrix:

$$W_\delta \triangleq \begin{bmatrix} 1 - \delta & \frac{\delta}{q-1} & \cdots & \frac{\delta}{q-1} \\ \frac{\delta}{q-1} & 1 - \delta & \cdots & \frac{\delta}{q-1} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\delta}{q-1} & \frac{\delta}{q-1} & \cdots & 1 - \delta \end{bmatrix}$$

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



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

Main Question

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

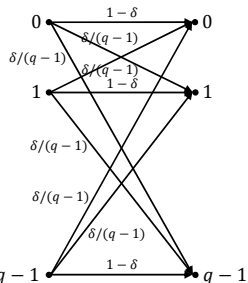
Definition (q -ary Symmetric Channel)

Channel matrix:

$$W_\delta \triangleq \begin{bmatrix} 1 - \delta & \frac{\delta}{q-1} & \cdots & \frac{\delta}{q-1} \\ \frac{\delta}{q-1} & 1 - \delta & \cdots & \frac{\delta}{q-1} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\delta}{q-1} & \frac{\delta}{q-1} & \cdots & 1 - \delta \end{bmatrix}$$

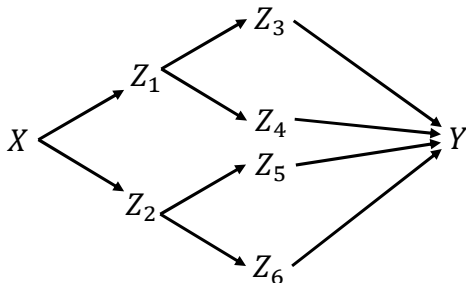
where $\delta \in [0, 1]$ – total crossover probability.

- For every channel V , $W_0 \succeq_{\ln} V$ and $V \succeq_{\ln} W_{(q-1)/q}$.
- $\forall \epsilon, \delta \in (0, 1)$, $W_\delta \not\succeq_{\ln} q\text{-EC}(\epsilon)$.



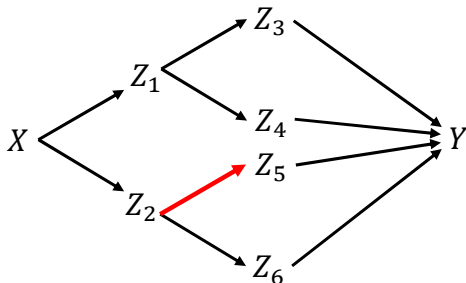
Less Noisy Channels in Networks

Consider general Bayesian network:



Less Noisy Channels in Networks

Consider general Bayesian network:

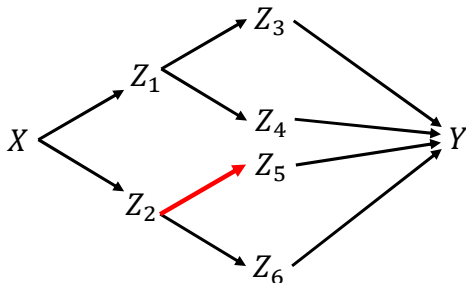


Conjecture:

Replace $P_{Z_5|Z_2}$ with less noisy channel $\Rightarrow P_{Y|X}$ becomes less noisy.

Less Noisy Channels in Networks

Consider general Bayesian network:



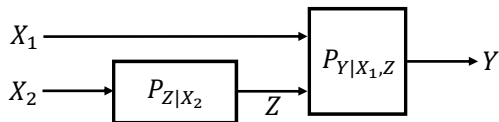
Conjecture:

Replace $P_{Z_5|Z_2}$ with less noisy channel $\Rightarrow P_{Y|X}$ becomes less noisy.

Motivation: Results of [Polyanskiy-Wu 2016] on SDPIs in networks.

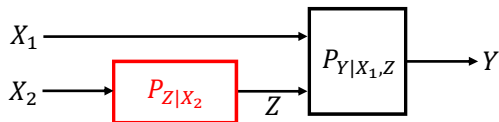
Less Noisy Channels in Networks

Consider Bayesian network with binary r.v.s



Less Noisy Channels in Networks

Consider Bayesian network with binary r.v.s

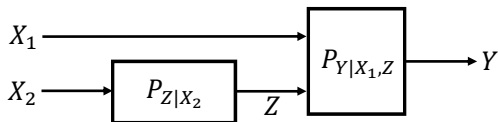


where we replace $P_{Z|X_2}$ with less noisy channel.

Can this decrease $I(X_1, X_2; Y)$?

Less Noisy Channels in Networks

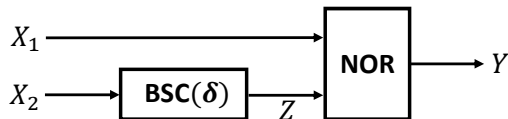
Consider Bayesian network with binary r.v.s



where we replace $P_{Z|X_2}$ with less noisy channel.

Can this decrease $I(X_1, X_2; Y)$? **YES**

Example: Let $X_1 \sim \text{Ber}(\frac{1}{2})$ and $X_2 = 1$ a.s., and let $I(\delta) = I(X_1, X_2; Y)$.



For $\delta > 0$, $\text{BSC}(0) \succeq_{\text{ln}} \text{BSC}(\delta)$, but $h(\delta/2) - h(\delta)/2 = I(\delta) > I(0) = 0$.

- 1 Introduction
- 2 Equivalent Characterizations of Less Noisy Preorder
 - χ^2 -Divergence Characterization of Less Noisy
 - Löwner and Spectral Characterizations of Less Noisy
- 3 Conditions for Less Noisy Domination by Symmetric Channels
- 4 Consequences of Less Noisy Domination by Symmetric Channels

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Recall χ^2 -divergence between P_X and Q_X :

$$\chi^2(P_X \| Q_X) \triangleq \sum_{x \in \mathcal{X}} \frac{(P_X(x) - Q_X(x))^2}{Q_X(x)}.$$

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Rightarrow) Fix any P_X, Q_X . Recall local approximation:

$$\lim_{\lambda \rightarrow 0^+} \frac{2}{\lambda^2} D(\lambda P_X + (1 - \lambda) Q_X \| Q_X) = \chi^2(P_X \| Q_X).$$

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Rightarrow) Fix any P_X, Q_X . Recall local approximation:

$$\lim_{\lambda \rightarrow 0^+} \frac{2}{\lambda^2} D(\lambda P_X + (1 - \lambda) Q_X \| Q_X) = \chi^2(P_X \| Q_X).$$

$W \succeq_{\ln} V$ implies

$$D(\lambda P_X W + (1 - \lambda) Q_X W \| Q_X W) \geq D(\lambda P_X V + (1 - \lambda) Q_X V \| Q_X V)$$

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Rightarrow) Fix any P_X, Q_X . Recall local approximation:

$$\lim_{\lambda \rightarrow 0^+} \frac{2}{\lambda^2} D(\lambda P_X + (1 - \lambda)Q_X \| Q_X) = \chi^2(P_X \| Q_X).$$

$W \succeq_{\ln} V$ implies

$$\begin{aligned} D(\lambda P_X W + (1 - \lambda)Q_X W \| Q_X W) &\geq D(\lambda P_X V + (1 - \lambda)Q_X V \| Q_X V) \\ \chi^2(P_X W \| Q_X W) &\geq \chi^2(P_X V \| Q_X V) \end{aligned}$$

after taking limits.

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Leftarrow) Fix any P_X, Q_X . Recall integral representation:

$$D(P_X \| Q_X) = \int_0^\infty \chi^2(P_X \| Q_X^t) dt$$

where $Q_X^t = \frac{t}{1+t} P_X + \frac{1}{t+1} Q_X$ for $t \in [0, \infty)$ [Choi-Ruskai-Seneta 1994].

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Leftarrow) Fix any P_X, Q_X . Recall integral representation:

$$D(P_X \| Q_X) = \int_0^\infty \chi^2(P_X \| Q_X^t) dt$$

where $Q_X^t = \frac{t}{1+t} P_X + \frac{1}{t+1} Q_X$ for $t \in [0, \infty)$ [Choi-Ruskai-Seneta 1994].

$$\chi^2(P_X W \| Q_X^t W) \geq \chi^2(P_X V \| Q_X^t V)$$

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Leftarrow) Fix any P_X, Q_X . Recall integral representation:

$$D(P_X \| Q_X) = \int_0^\infty \chi^2(P_X \| Q_X^t) dt$$

where $Q_X^t = \frac{t}{1+t} P_X + \frac{1}{t+1} Q_X$ for $t \in [0, \infty)$ [Choi-Ruskai-Seneta 1994].

$$\begin{aligned} \chi^2(P_X W \| Q_X^t W) &\geq \chi^2(P_X V \| Q_X^t V) \\ \int_0^\infty \chi^2(P_X W \| Q_X^t W) dt &\geq \int_0^\infty \chi^2(P_X V \| Q_X^t V) dt \end{aligned}$$

χ^2 -Divergence Characterization of Less Noisy

Theorem 1 (χ^2 -Divergence Characterization of \succeq_{\ln})

Given channels W and V , $W \succeq_{\ln} V$ if and only if

$$\forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V).$$

Proof: (\Leftarrow) Fix any P_X, Q_X . Recall integral representation:

$$D(P_X \| Q_X) = \int_0^\infty \chi^2(P_X \| Q_X^t) dt$$

where $Q_X^t = \frac{t}{1+t} P_X + \frac{1}{t+1} Q_X$ for $t \in [0, \infty)$ [Choi-Ruskai-Seneta 1994].

$$\begin{aligned} \chi^2(P_X W \| Q_X^t W) &\geq \chi^2(P_X V \| Q_X^t V) \\ \int_0^\infty \chi^2(P_X W \| Q_X^t W) dt &\geq \int_0^\infty \chi^2(P_X V \| Q_X^t V) dt \\ D(P_X W \| Q_X W) &\geq D(P_X V \| Q_X V) \end{aligned}$$

Theorem 1 (Equivalent Characterizations of \succeq_{\ln})

Given channels W and V ,

$$\begin{aligned}
 W \succeq_{\ln} V &\Leftrightarrow \forall P_X, Q_X, \chi^2(P_X W \| Q_X W) \geq \chi^2(P_X V \| Q_X V) \\
 &\Leftrightarrow \forall P_X, W \text{diag}(P_X W)^{-1} W^T \succeq_{\text{PSD}} V \text{diag}(P_X V)^{-1} V^T \\
 &\Leftrightarrow \forall P_X, \rho\left(\left(W \text{diag}(P_X W)^{-1} W^T\right)^\dagger V \text{diag}(P_X V)^{-1} V^T\right) = 1
 \end{aligned}$$

where \succeq_{PSD} – Löwner (PSD) partial order,
 A^\dagger – Moore-Penrose pseudoinverse of A ,
 and $\rho(\cdot)$ – spectral radius.

- 1 Introduction
- 2 Equivalent Characterizations of Less Noisy Preorder
- 3 Conditions for Less Noisy Domination by Symmetric Channels
 - General Sufficient Condition via Degradation
 - Refinements for Additive Noise Channels
 - Proof Sketch of Additive Noise Channel Criterion
- 4 Consequences of Less Noisy Domination by Symmetric Channels

Condition for Degradation by Symmetric Channels

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

Condition for Degradation by Symmetric Channels

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

- **Definition (Degradation)** [Bergmans 1973]: V is **degraded** version of W , denoted $W \succeq_{\text{deg}} V$, if $V = WA$ for some channel A .

Condition for Degradation by Symmetric Channels

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

- **Definition (Degradation)** [Bergmans 1973]: V is **degraded** version of W , denoted $W \succeq_{\text{deg}} V$, if $V = WA$ for some channel A .
- **Prop:** $W \succeq_{\text{deg}} V \Rightarrow W \succeq_{\text{In}} V$.

Condition for Degradation by Symmetric Channels

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

- **Definition (Degradation)** [Bergmans 1973]: V is **degraded** version of W , denoted $W \succeq_{\text{deg}} V$, if $V = WA$ for some channel A .
- **Prop:** $W \succeq_{\text{deg}} V \Rightarrow W \succeq_{\text{In}} V$.

Theorem 2 (Degradation by Symmetric Channels)

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

$$0 \leq \delta \leq \frac{\nu}{1 - (q-1)\nu + \frac{\nu}{q-1}} \Rightarrow W_\delta \succeq_{\text{deg}} V.$$

Condition for Degradation by Symmetric Channels

Theorem 2 (Degradation by Symmetric Channels)

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

$$0 \leq \delta \leq \frac{\nu}{1 - (q-1)\nu + \frac{\nu}{q-1}} \Rightarrow W_\delta \succeq_{\text{deg}} V.$$

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

Additive Noise Channels

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

Additive Noise Channels

- Fix Abelian group (\mathcal{X}, \oplus) with order q as alphabet.
- Additive noise channel:

$$Y = X \oplus Z, \quad X \perp\!\!\!\perp Z$$

where $X, Y, Z \in \mathcal{X}$ are input, output, and noise r.v.s.

Additive Noise Channels

- Fix **Abelian group** (\mathcal{X}, \oplus) with order q as alphabet.
- **Additive noise channel**:

$$Y = X \oplus Z, \quad X \perp\!\!\!\perp Z$$

where $X, Y, Z \in \mathcal{X}$ are input, output, and noise r.v.s.

- Channel probabilities given by **noise pmf** P_Z :

$$\forall x, y \in \mathcal{X}, \quad P_{Y|X}(y|x) = P_Z(-x \oplus y).$$

Additive Noise Channels

- Fix **Abelian group** (\mathcal{X}, \oplus) with **order** q as alphabet.
- **Additive noise channel**:

$$Y = X \oplus Z, \quad X \perp\!\!\!\perp Z$$

where $X, Y, Z \in \mathcal{X}$ are input, output, and noise r.v.s.

- Channel probabilities given by **noise pmf** P_Z :

$$\forall x, y \in \mathcal{X}, \quad P_{Y|X}(y|x) = P_Z(-x \oplus y).$$

- P_Y is **convolution** of P_X and P_Z :

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

Additive Noise Channels

- Fix **Abelian group** (\mathcal{X}, \oplus) with order q as alphabet.
- **Additive noise channel**:

$$Y = X \oplus Z, \quad X \perp\!\!\!\perp Z$$

where $X, Y, Z \in \mathcal{X}$ are input, output, and noise r.v.s.

- Channel probabilities given by **noise pmf** P_Z :

$$\forall x, y \in \mathcal{X}, \quad P_{Y|X}(y|x) = P_Z(-x \oplus y).$$

- P_Y is **convolution** of P_X and P_Z :

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

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

More Noisy and Degradation Regions

- Fix q -ary symmetric channel W_δ with $\delta \in [0, 1]$.

More Noisy and Degradation Regions

- Fix q -ary symmetric channel W_δ with $\delta \in [0, 1]$.
- **More noisy region** of W_δ is

$$\text{more-noisy}(W_\delta) \triangleq \{P_Z : W_\delta \succeq_{\ln} (\cdot \star P_Z)\}.$$

More Noisy and Degradation Regions

- Fix q -ary symmetric channel W_δ with $\delta \in [0, 1]$.
- **More noisy region** of W_δ is

$$\text{more-noisy}(W_\delta) \triangleq \{P_Z : W_\delta \succeq_{\ln} (\cdot \star P_Z)\}.$$

- **Degradation region** of W_δ is

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

Theorem 3 (More Noisy and Degradation Regions)

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

$$\begin{aligned} \text{degrade}(W_\delta) &= \text{co}(\text{rows of } W_\delta) \\ &\subseteq \text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \\ &\subseteq \text{more-noisy}(W_\delta) \\ &\subseteq \{P_Z : \|P_Z - \mathbf{u}\|_{\ell^2} \leq \|w_\delta - \mathbf{u}\|_{\ell^2}\} \end{aligned}$$

where $\text{co}(\cdot)$ – convex hull, $\gamma = (1 - \delta) / \left(1 - \delta + \frac{\delta}{(q-1)^2}\right)$, \mathbf{u} – uniform pmf, and w_δ – first row of W_δ .

Theorem 3 (More Noisy and Degradation Regions)

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

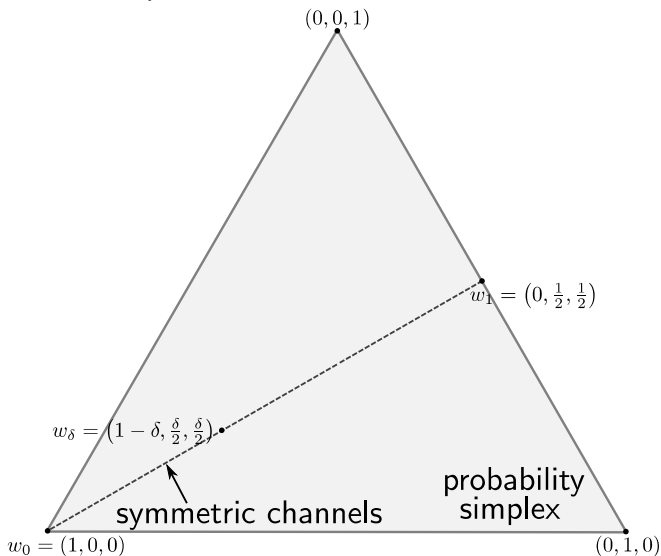
$$\begin{aligned} \text{degrade}(W_\delta) &= \text{co}(\text{rows of } W_\delta) \\ &\subseteq \text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \\ &\subseteq \text{more-noisy}(W_\delta) \\ &\subseteq \{P_Z : \|P_Z - \mathbf{u}\|_{\ell^2} \leq \|w_\delta - \mathbf{u}\|_{\ell^2}\} \end{aligned}$$

where $\text{co}(\cdot)$ – convex hull, $\gamma = (1 - \delta) / \left(1 - \delta + \frac{\delta}{(q-1)^2}\right)$, \mathbf{u} – uniform pmf, and w_δ – first row of W_δ .

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

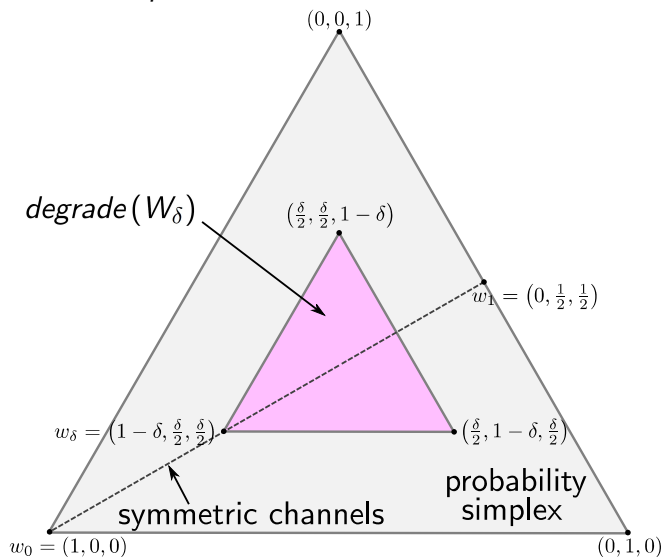
Domination Structure of Additive Noise Channels

Illustration of the $q = 3$ case:



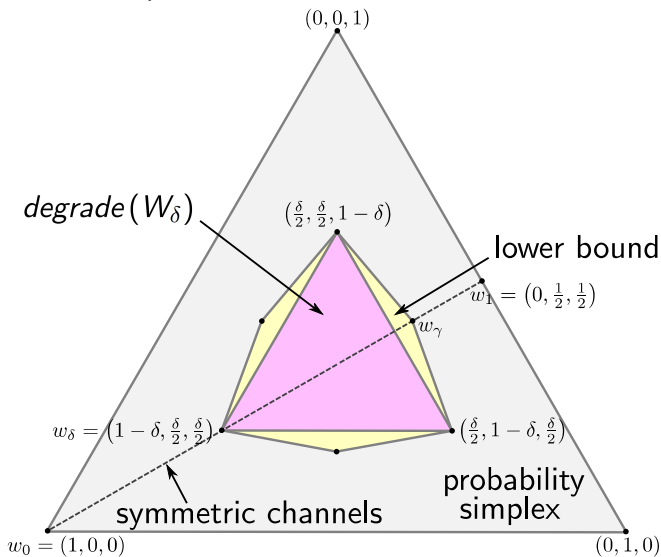
Domination Structure of Additive Noise Channels

Illustration of the $q = 3$ case:



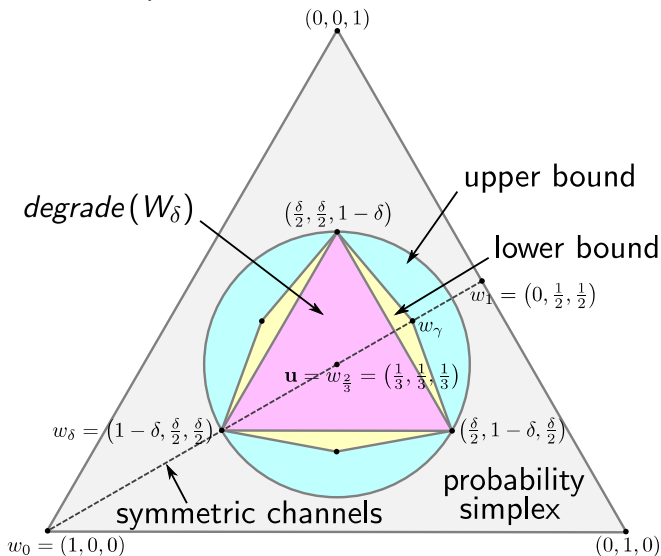
Domination Structure of Additive Noise Channels

Illustration of the $q = 3$ case:



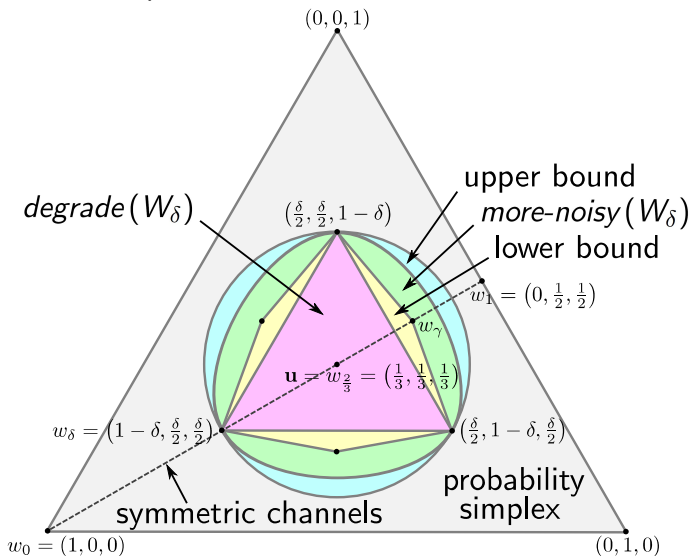
Domination Structure of Additive Noise Channels

Illustration of the $q = 3$ case:



Domination Structure of Additive Noise Channels

Illustration of the $q = 3$ case:



Theorem 3 (More Noisy and Degradation Regions)

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

$$\begin{aligned} \text{degrade}(W_\delta) &= \text{co}(\text{rows of } W_\delta) \\ &\subseteq \text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \\ &\subseteq \text{more-noisy}(W_\delta) \\ &\subseteq \{P_Z : \|P_Z - \mathbf{u}\|_{\ell^2} \leq \|w_\delta - \mathbf{u}\|_{\ell^2}\} \end{aligned}$$

where $\text{co}(\cdot)$ – convex hull, $\gamma = (1 - \delta) / \left(1 - \delta + \frac{\delta}{(q-1)^2}\right)$, \mathbf{u} – uniform pmf, and w_δ – first row of W_δ .

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

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $\text{more-noisy}(W_\delta)$ is convex, invariant under permutations of (\mathcal{X}, \oplus)
 \Rightarrow suffices to **prove** $W_\delta \succeq_{\text{In}} W_\gamma$.

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $\text{more-noisy}(W_\delta)$ is convex, invariant under permutations of (\mathcal{X}, \oplus)
 \Rightarrow suffices to **prove** $W_\delta \succeq_{\text{In}} W_\gamma$.
- By **Theorem 1**,

$$\forall P_X, \quad W_\delta \text{diag}(P_X W_\delta)^{-1} W_\delta^T \succeq_{\text{PSD}} W_\gamma \text{diag}(P_X W_\gamma)^{-1} W_\gamma^T$$

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $\text{more-noisy}(W_\delta)$ is convex, invariant under permutations of (\mathcal{X}, \oplus)
 \Rightarrow suffices to **prove** $W_\delta \succeq_{\text{In}} W_\gamma$.
- By **Theorem 1**,

$$\begin{aligned} \forall P_X, \quad W_\delta \text{diag}(P_X W_\delta)^{-1} W_\delta^T \succeq_{\text{PSD}} W_\gamma \text{diag}(P_X W_\gamma)^{-1} W_\gamma^T \\ \Leftrightarrow \quad \mathbf{1} \geq \|A\|_{\text{op}} \end{aligned}$$

where $\|\cdot\|_{\text{op}}$ – operator norm, and A is symmetric PSD:

$$A \triangleq \text{diag}(w_\gamma)^{-\frac{1}{2}} W_\gamma W_\delta^{-1} \text{diag}(w_\delta) W_\delta^{-1} W_\gamma \text{diag}(w_\gamma)^{-\frac{1}{2}}$$

with w_δ – first row of W_δ , and w_γ – first row of W_γ .

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $\text{more-noisy}(W_\delta)$ is convex, invariant under permutations of (\mathcal{X}, \oplus)
 \Rightarrow suffices to **prove** $W_\delta \succeq_{\text{In}} W_\gamma$.
- By **Theorem 1**,

$$\begin{aligned} \forall P_X, \quad W_\delta \text{diag}(P_X W_\delta)^{-1} W_\delta^T \succeq_{\text{PSD}} W_\gamma \text{diag}(P_X W_\gamma)^{-1} W_\gamma^T \\ \Leftrightarrow \mathbf{1} \geq \|A\|_{\text{op}} \end{aligned}$$

where $\|\cdot\|_{\text{op}}$ – operator norm, and A is symmetric PSD:

$$A \triangleq \text{diag}(w_\gamma)^{-\frac{1}{2}} W_\gamma W_\delta^{-1} \text{diag}(w_\delta) W_\delta^{-1} W_\gamma \text{diag}(w_\gamma)^{-\frac{1}{2}}$$

with w_δ – first row of W_δ , and w_γ – first row of W_γ .

- A has left eigenvector $\sqrt{w_\gamma} > 0$ with eigenvalue 1:

$$\sqrt{w_\gamma} A = \sqrt{w_\gamma}.$$

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $A \geq 0$ (entry-wise) \Rightarrow largest eigenvalue of A is 1 by **Perron-Frobenius theorem**, because $\sqrt{w_\gamma} > 0$.

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $A \geq 0$ (entry-wise) \Rightarrow largest eigenvalue of A is 1 by **Perron-Frobenius theorem**, because $\sqrt{w_\gamma} > 0$.
- Since A – symmetric PSD, $A \geq 0 \Rightarrow \|A\|_{\text{op}} \leq 1$.
 \Rightarrow Suffices to **prove $A \geq 0$** .

Proof Sketch: $\text{co}(\text{rows of } W_\delta \text{ and } W_\gamma) \subseteq \text{more-noisy}(W_\delta)$

- $A \geq 0$ (entry-wise) \Rightarrow largest eigenvalue of A is 1 by **Perron-Frobenius theorem**, because $\sqrt{w_\gamma} > 0$.
- Since A – symmetric PSD, $A \geq 0 \Rightarrow \|A\|_{\text{op}} \leq 1$.
 \Rightarrow Suffices to **prove $A \geq 0$** .
- Verify that:

$$\min_{i,j} [A]_{i,j} \geq 0 \quad \Leftrightarrow \quad \delta \leq \gamma \leq \frac{1 - \delta}{1 - \delta + \frac{\delta}{(q-1)^2}}.$$



- 1 Introduction
- 2 Equivalent Characterizations of Less Noisy Preorder
- 3 Conditions for Less Noisy Domination by Symmetric Channels
- 4 Consequences of Less Noisy Domination by Symmetric Channels
 - Log-Sobolev Inequalities via Comparison of Dirichlet Forms
 - Interpretation via Wyner's Wiretap Channel

Log-Sobolev Inequalities

- Consider **irreducible Markov chain** V with **uniform stationary pmf** \mathbf{u} on state space of size q .

Log-Sobolev Inequalities

- Consider irreducible Markov chain V with uniform stationary pmf \mathbf{u} on state space of size q .
- **Dirichlet form** $\mathcal{E}_V : \mathbb{R}^q \times \mathbb{R}^q \rightarrow \mathbb{R}^+$

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

Log-Sobolev Inequalities

- Consider irreducible Markov chain V with uniform stationary pmf \mathbf{u} on state space of size q .
- Dirichlet form $\mathcal{E}_V : \mathbb{R}^q \times \mathbb{R}^q \rightarrow \mathbb{R}^+$

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

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

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

Log-Sobolev Inequalities

- Consider irreducible Markov chain V with uniform stationary pmf \mathbf{u} on state space of size q .
- Dirichlet form $\mathcal{E}_V : \mathbb{R}^q \times \mathbb{R}^q \rightarrow \mathbb{R}^+$

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

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

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

- **Log-Sobolev constant** – largest α satisfying log-Sobolev inequality.

Comparison of Dirichlet Forms

- **Standard Dirichlet form:**

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

Comparison of Dirichlet Forms

- For standard Dirichlet form, $\mathcal{E}_{\text{std}}(f, f) \triangleq \text{VAR}_{\mathbf{u}}(f)$,
log-Sobolev constant known [Diaconis-Saloff-Coste 1996]:

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

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

Comparison of Dirichlet Forms

- For standard Dirichlet form, $\mathcal{E}_{\text{std}}(f, f) \triangleq \text{VAR}_{\mathbf{u}}(f)$,
log-Sobolev constant known [Diaconis-Saloff-Coste 1996]:

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

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

Theorem 4 (Domination of Dirichlet Forms)

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

$$W_\delta \succeq_{\text{in}} V \Rightarrow \mathcal{E}_V \geq \frac{q\delta}{q-1} \mathcal{E}_{\text{std}} \text{ pointwise.}$$

Comparison of Dirichlet Forms

- For standard Dirichlet form, $\mathcal{E}_{\text{std}}(f, f) \triangleq \text{VAR}_{\mathbf{u}}(f)$,
log-Sobolev constant known [Diaconis-Saloff-Coste 1996]:

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

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

Theorem 4 (Domination of Dirichlet Forms)

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

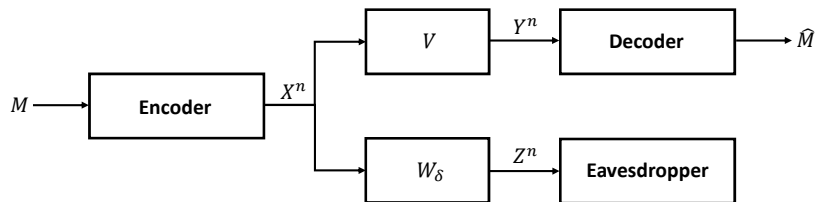
$$W_\delta \succeq_{\text{in}} V \Rightarrow \mathcal{E}_V \geq \frac{q\delta}{q-1} \mathcal{E}_{\text{std}} \text{ pointwise.}$$

- $W_\delta \succeq_{\text{in}} V \Rightarrow$ log-Sobolev inequality for V ,

$$D(f^2 \mathbf{u} \| \mathbf{u}) \leq \frac{(q-1) \log(q-1)}{\delta (q-2)} \mathcal{E}_V(f, f)$$

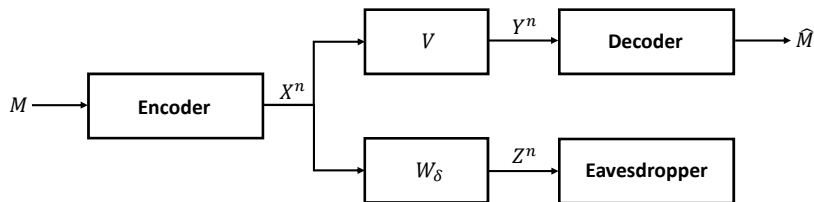
for every $f \in \mathbb{R}^q$ satisfying $f^T f = q$.

Interpretation via Wyner's Wiretap Channel



- V – main channel, W_δ – eavesdropper channel

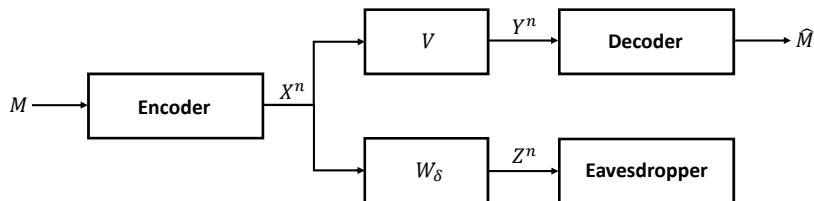
Interpretation via Wyner's Wiretap Channel



- V – main channel, W_δ – eavesdropper channel
- **Secrecy capacity** – maximum rate to legal receiver such that $\mathbb{P}(M \neq \hat{M}) \rightarrow 0$ and $\frac{1}{n}I(M; Z^n) \rightarrow 0$

$$C_S = \max_{P_{U,X}} I(U; Y) - I(U; Z) \quad [\text{Csiszár-Körner 1978}]$$

Interpretation via Wyner's Wiretap Channel

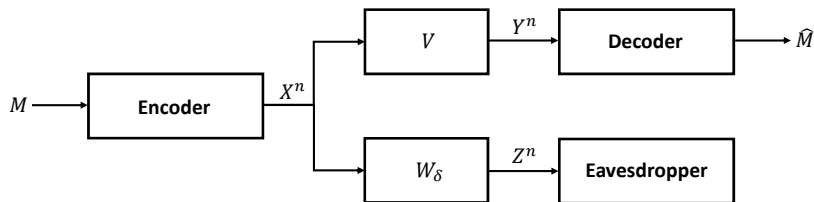


- V – main channel, W_δ – eavesdropper channel
- **Secrecy capacity** – maximum rate to legal receiver such that $\mathbb{P}(M \neq \hat{M}) \rightarrow 0$ and $\frac{1}{n}I(M; Z^n) \rightarrow 0$

$$C_S = \max_{P_{U,X}} I(U; Y) - I(U; Z) \quad [\text{Csiszár-Körner 1978}]$$

- **Prop** [Csiszár-Körner 1978]: $C_S = 0 \Leftrightarrow W_\delta \succeq_{\ln} V$.

Interpretation via Wyner's Wiretap Channel



- V – main channel, W_δ – eavesdropper channel
- **Secrecy capacity** – maximum rate to legal receiver such that $\mathbb{P}(M \neq \hat{M}) \rightarrow 0$ and $\frac{1}{n}I(M; Z^n) \rightarrow 0$

$$C_S = \max_{P_{U,X}} I(U; Y) - I(U; Z) \quad [\text{Csiszár-Körner 1978}]$$

- **Prop** [Csiszár-Körner 1978]: $C_S = 0 \Leftrightarrow W_\delta \succeq_{\ln} V$.
- Finding maximally noisy $W_\delta \succeq_{\ln} V$ establishes **minimal noise on $P_{Z|X}$ so that secret communication feasible.**

Thank You!