

# Error exponents for compound BSC

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This article contains R source code used in the following paper

Aditya Mahajan and Sekhar Tatikonda, “Opportunistic capacity and error exponent regions for compound channels with feedback”, submitted to IEEE Transactions on Information Theory, 2010

This code is in written in R using the Sweave format. To process the file run

```
Sweave("bsc-code.Rnw", keep.source=TRUE)
```

We consider a compound channel consisting of two BSCs with complementary crossover probabilities,  $p$  and  $(1 - p)$ , where  $0 < p < 1/2$  and  $p$  is known to the transmitter and the receiver. We denote this compound channel by

$$\mathcal{Q}_p := \{\text{BSC}_p, \text{BSC}_{1-p}\}$$

where  $\text{BSC}_p$  denotes a binary symmetric channel with crossover probability  $p$ . For convenience, we will index all variables by  $p$  and  $(1 - p)$  rather than by 1 and 2. For binary symmetric channel, the capacity and  $B_Q$  term of Burnashev exponent are given by

$$C_p = C_{1-p} = 1 - h(p)$$

```
bsc.C <- function(p)
{
  return (1 - binary.h(p))
}

and
```

$$B_p = B_{1-p} = D(p\|1 - p)$$

```
bsc.B <- function(p)
{
  return (binary.D(p,1-p))
}
```

where  $h(p) = -p \log p - (1 - p) \log(1 - p)$  is the binary entropy function

```
binary.h <- function(p)
{
  return ( -p*log2(p) - (1-p)*log2(1-p))
}
```

and  $D(p\|q) = -p \log(p/q) - (1 - p) \log((1 - p)/(1 - q))$  is the binary Kullback-Leibler function.

```

binary.D <- function(x,y)
{
  return ( x*log2(x/y) + (1-x)*log2((1-x)/(1-y)))
}

```

We choose the all zero sequence as a training sequence and estimate the channel based on the type of the output sequence. If the empirical frequency of ones in the output is less than  $q$ ,  $p < q < 1 - p$ , the channel is estimated as  $\text{BSC}_p$ ; otherwise the channel is estimated as  $\text{BSC}_{1-p}$ . For this class of channel estimation rules, the estimation error probability is bounded by the tail of the probability of the sum of independent random variables. From Hoeffding's inequality, the exponents of the estimation errors are given by

$$T_p = D(q\|p), \quad T_{1-p} = D(q\|1-p).$$

Suppose we want to communicate at rate  $(R_p, R_{1-p})$ ,  $R_p < C_p$  and  $R_{1-p} < C_{1-p}$ , using the coding scheme of the paper. The lower bound of Proposition 2 simplifies to

$$E_p \geq \frac{D(q\|p)D(p\|1-p)}{D(q\|p) + D(p\|1-p)}(1 - \gamma_p)$$

and

$$E_{1-p} \geq \frac{D(q\|1-p)D(p\|1-p)}{D(q\|1-p) + D(p\|1-p)}(1 - \gamma_{1-p})$$

where  $\gamma_p = R_p/C_p$  and  $\gamma_{1-p} = R_{1-p}/C_{1-p}$ .

Now, we want to choose  $q$  such that  $E_p = E_{1-p}$  which is equivalent to choosing  $q$  such

$$\varphi(q, p) = \frac{(1 - \gamma_p)}{(1 - \gamma_{1-p})}$$

where

$$\varphi(q, p) = \frac{1 + D(p\|1-p)/D(q\|p)}{1 + D(p\|1-p)/D(q\|1-p)}$$

```

compoundBsc.phi <- function(p,q)
{
  num = 1 + binary.D(p, 1-p) / binary.D(q, p)
  den = 1 + binary.D(p, 1-p) / binary.D(q, 1-p)
  return (num/den)
}

```

This means that  $q = 0.5$ , which maximally distinguishes between  $\text{BSC}_p$  and  $\text{BSC}_{1-p}$  is optimal only when  $\gamma_p = \gamma_{1-p}$ . For other values of  $\gamma_p$  and  $\gamma_{1-p}$ , we need to invert  $\varphi(q, p)$  to determine the value of  $q$ .

```

compoundBsc.E <- function(p, gamma_1, gamma_2) {
  # if (0 > gamma_1 || 0 > gamma_2 || 1 < gamma_1 || 1 < gamma_2)
  #   stop("gamma out of bound")

  exponent <- function (p,q,gamma)
  {
    num = binary.D (q,p) * binary.D (p, 1-p) * (1 - gamma)
    den = binary.D (q,p) + binary.D (p, 1-p)
    return (num/den)
  }
}

```

```

}
findQ <- function (q)
{
  return (exponent(p,q, $\gamma_1$ ) - exponent(1-p,q, $\gamma_2$ ))
}
eps = 10e-3
q = uniroot(findQ, upper = 1-p - eps, lower = p + eps)$root
# if (abs (exponent(p,q, $\gamma_1$ ) - exponent(1-p,q, $\gamma_2$ )) > eps )
#   warning(sprintf("q not within %f accuracy for p=%f,  $\gamma_1$ =%f,  $\gamma_2$ =%f",
#                   eps, p,  $\gamma_1$ ,  $\gamma_2$  ))
return (list(exp=exponent(p,q, $\gamma_1$ ), q=q))
}

```

The code below gives the plot of  $\varphi(q, 0.1)$  for different values of  $q$ .

```

# The affect of varying threshold q
compoundBsc.plotPhi <- function (p=0.1)
{
  eps = 10e-3
  q = seq(p+eps, 1-p-eps, by=0.001)
  lab = parse(text=sprintf("varphi(italic(q), %.1f)", p))

  pdf ("threshold.pdf", width = 7.5, height = 4.5) # Output file
  par (lty = "solid", lwd = 1, bty = "l")          # An "L" box
  plot(compoundBsc.phi(p, q), q,
       lty = "solid",
       lwd = 1,
       type = "l",
       log = "x",
       xaxt = "n",
       ylab = expression(italic(q)) ,
       xlab = lab )

  abline(v = 1, lty = "1343")
  abline(h = 0.5, lty = "1343")

  # The axis are fine tuned to p=0.1
  axis(2, at=seq(p, 1-p, by = 0.1))

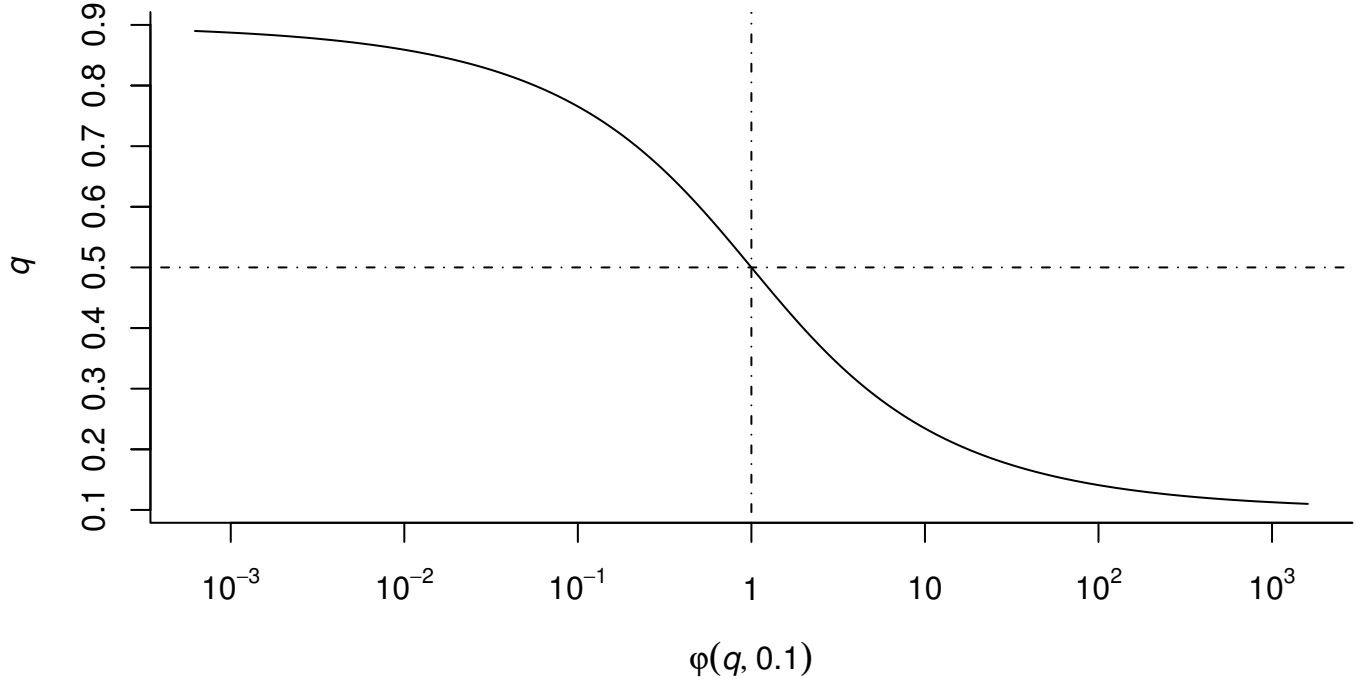
  axis(1, at=c(1e-3, 1e-2, 1e-1, 1, 1e1, 1e2, 1e3, 1e4),
       labels=c(
         expression(10^-3),
         expression(10^-2),
         expression(10^-1),
         "1",
         "10",
         expression(10^2),
         expression(10^3),
         expression(10^4)))
}

```

```

dev.off()
embedFonts("threshold.pdf", options="-dPDFSETTINGS=/prepress")
}

```



**Figure 1:** A semi-log plot of  $\varphi(q, 0.1)$  for  $0.1 < q < 0.9$

For different values of  $\gamma_p$  and  $\gamma_{1-p}$ , the optimal value of  $q$  is given by the function below.

```

# Show the table of q and E values
compoundBsc.showValues <- function(p = 0.1,
                                     gamma_1 = rep(0.5, 9),
                                     gamma_2 = seq(0.1, 0.9, length=9) )
{
  len = min(length(gamma_1), length(gamma_2))
  output = data.frame(gamma_1 = gamma_1, gamma_2 = gamma_2, q = rep(NA, len), exp = rep(NA, len))
  for (i in 1:len)
  {
    values = compoundBsc.E(p, gamma_1[i], gamma_2[i])
    output$q[i] = values$q
    output$exp[i] = values$exp
  }
  return (format(output, width=8, digits=4))
}

```

	$\gamma_1$	$\gamma_2$	q	exp
1	0.5	0.1	0.5861	0.36663
2	0.5	0.2	0.5695	0.35112
3	0.5	0.3	0.5501	0.33295
4	0.5	0.4	0.5273	0.31142
5	0.5	0.5	0.5000	0.28551
6	0.5	0.6	0.4666	0.25373
7	0.5	0.7	0.4247	0.21391
8	0.5	0.8	0.3698	0.16284
9	0.5	0.9	0.2918	0.09526

The next function gives the error exponent for different values of  $\gamma_p$  and  $\gamma_{1-p}$ .

```
# Error exponents for different values of  $\gamma$ 
compoundBsc.plotExp <- function(p=0.1)
{
  library (lattice)
  p = 0.1
  eps = 10e-3
   $\gamma_1$  = seq(eps,1-eps,length=20)
   $\gamma_2$  = seq(eps,1-eps,length=20)

  exponent <- function(g1, g2)
  {
    return(compoundBsc.showValues(p,g1,g2)$exp)
  }

  z = outer( $\gamma_1$ ,  $\gamma_2$ , exponent)

  pdf ("exponent.pdf", width = 9, height = 4.5) # Output file

  points = expand.grid(x= $\gamma_1$ , y= $\gamma_2$ )
  points$z = as.numeric(exponent(points$x, points$y))

  # Remove the box around the wireframe
  trellis.par.set("axis.line", list(col = "transparent"))
  plot1 <- wireframe(z ~ x * y, data=points,
    screen = list (z = -60, x = -75, y=-5),
    xlab = expression(gamma[italic(p)]),
    ylab = expression(gamma[1-italic(p)]),
    zlab = expression(italic(E)[italic(p)]),
    scales = list(cex = 0.75, col = "black", arrows=FALSE),
    shades = TRUE, colorkey=FALSE,
  )
  plot(plot1, split = c(1, 1, 2, 1))

  trellis.par.set("axis.line", list(col = "black"))
  plot2 <- contourplot(z ~ x * y, data=points,
    screen = list (z = -60, x = -75, y=-5),
```

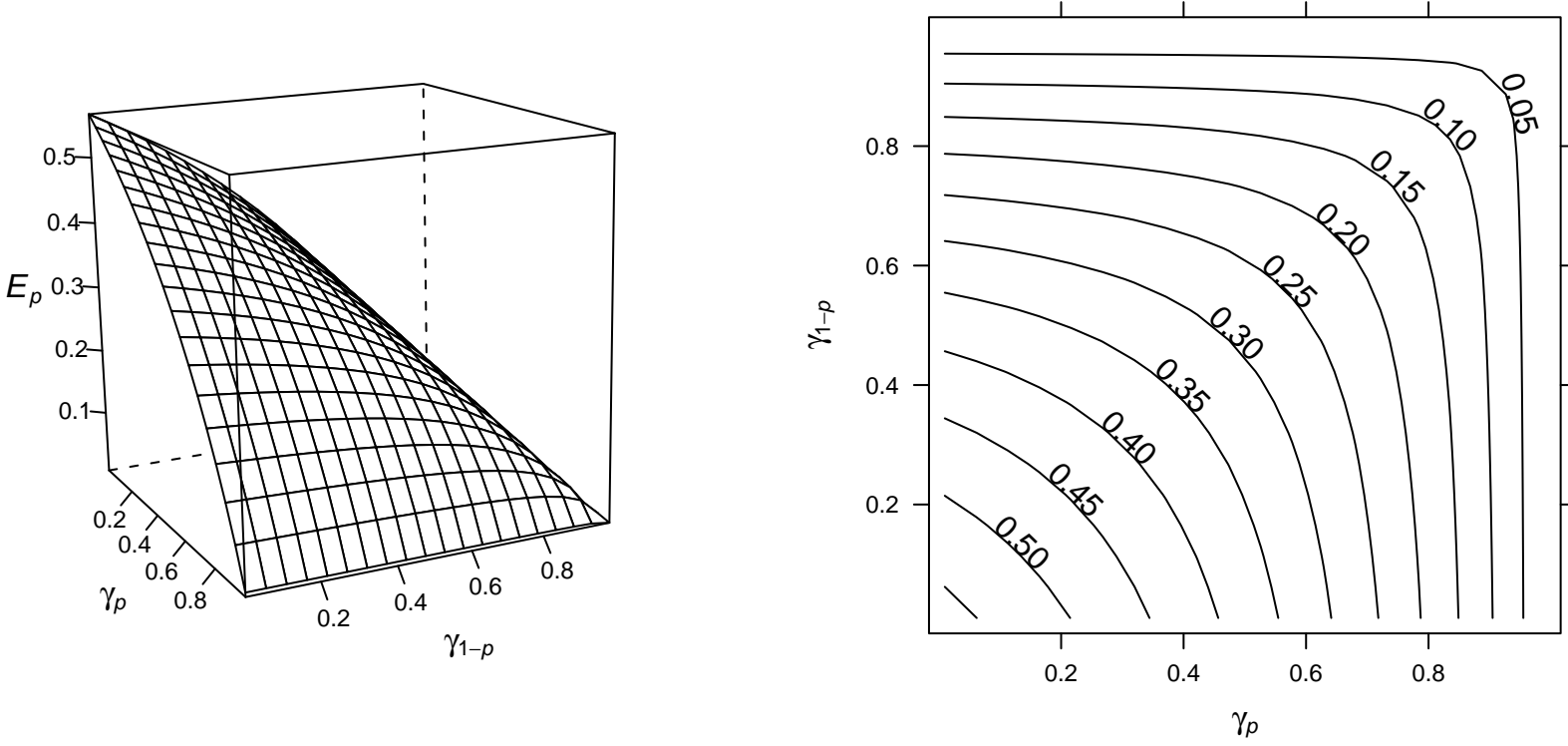
```

xlab = expression(gamma[italic(p)]),
ylab = expression(gamma[1-italic(p)]),
zlab = expression(italic(E)[italic(p)]),
cuts = 10, aspect = "fill",
scales = list(cex = 0.75, col = "black", arrows=FALSE),
region = FALSE, colorkey=FALSE, pretty=TRUE,
)

plot(plot2, split = c(2, 1, 2, 1), newpage = FALSE)
}

null device
1

```



**Figure 2:** Values of  $E_p$  and  $E_{1-p}$  for different values of  $\gamma_p$

The best possible error exponent for the compound channel  $\mathcal{Q}_p$  is not known. Nonetheless, we can compare the error exponent of our scheme with two simple upper bounds (We only evaluate the bounds for  $\text{BSC}_p$ . The bounds for  $\text{BSC}_{1-p}$  are symmetric). The first upper bound on the error exponent is given by the error exponent when both transmitter and receiver know that the channel is  $\text{BSC}_p$ . That, the first upper bound  $E'_p$  equals to the Burnashev exponent of  $\text{BSC}_p$ ,  $B_p(1 - \gamma_p)$ .

```

compound.burnashev <- function(p,R)
{

```

```

     $\gamma = R/\text{bsc.C}(p)$ 
    return (bsc.B(p) * (1- $\gamma$ ))
}

```

Since decreasing the rate of transmission cannot decrease the error exponent, the second upper bound on the error exponent is given by the error exponent of communicating at zero-rate. Zero-rate communication over unknown DMCs with feedback was considered by (Tchamkerten Telatar, 2005), which provided an upper bound on the error exponent. For  $\mathcal{Q}_p$  this upper bound evaluates to  $E_p'' = \frac{1}{2}B_p$ .

Combine these two upper bounds to obtain a unified upper bound

$$E^*(\gamma) = B_p(1 - \max(\frac{1}{2}, \gamma_p)).$$

```

compound.upper <- function(p,R)
{
    return (pmin(0.5*bsc.B(p), compound.burnashev(p,R)) )
}

```

The error exponent of our scheme for  $\gamma_p = \gamma_{1-p}$  is given by

$$E_p \geq \frac{D(0.5\|p)D(p\|1-p)}{D(0.5\|p) + D(p\|1-p)}(1 - \gamma_p)$$

```

compound.training <- function(p,R)
{
     $\gamma = R/\text{bsc.C}(p)$ 
    q = 0.5
    a = binary.D(0.5, p)
    b = binary.D(p, 1-p)
    return (a*b*(1- $\gamma$ )/(a+b))
}

```

These upper bounds, along with the error exponent of our scheme for  $\gamma_p = \gamma_{1-p}$ , are plotted using the function below.

```

# Upper bound on error exponent
compoundBsc.plotBound <- function (p=0.1)
{
    eps = 10e-3
    R <- seq(eps, bsc.C(p) - eps, length=100)

    pdf("upper.pdf", width=7.5, height=4.5)
    par (lty = "solid", lwd = 1, bty = "l")           # An "L" box
    plot(R, compound.burnashev(p,R),
         type = "l" ,
         lty = "44" ,
         lwd = 1 ,
         xlab = "Rate" ,
         ylab = "Error Exponent")

    abline (h = 0.5*bsc.B(p), lty = "22")
}

```

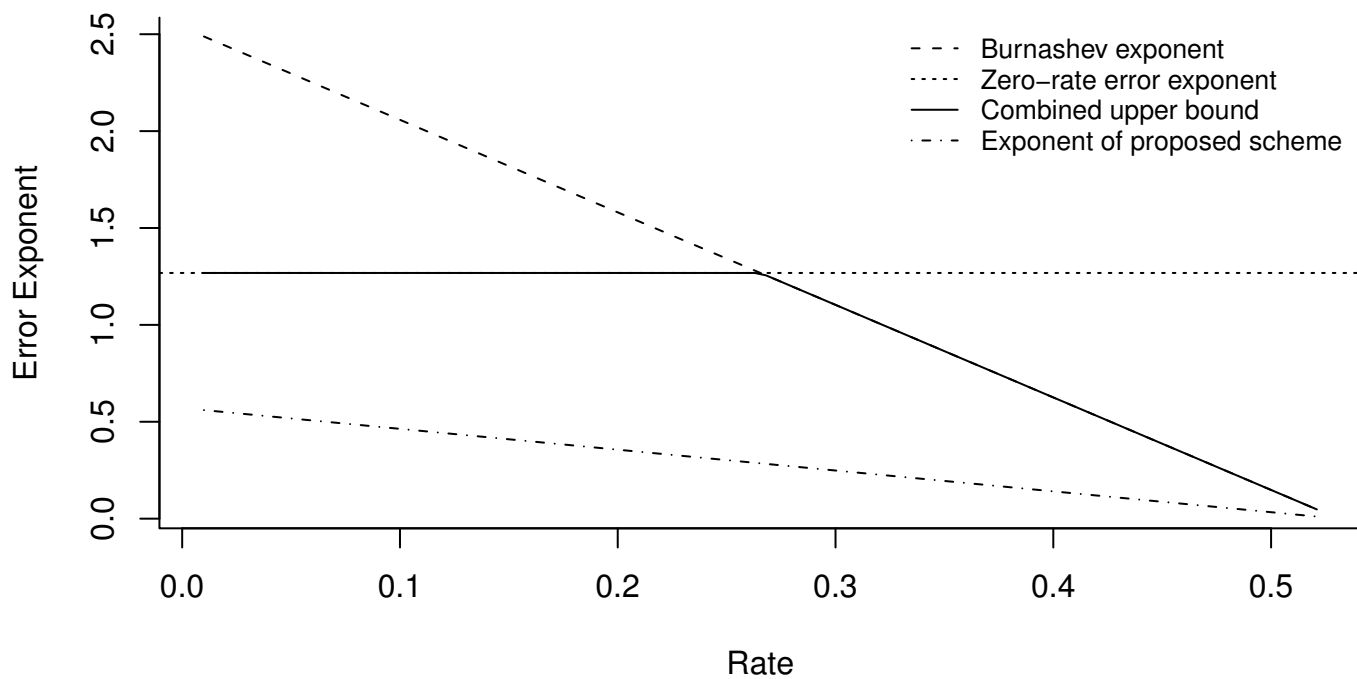
```

lines (R, compound.upper(p,R), lty = "solid")

lines (R, compound.training(p,R), lty="1343")
legend("topright",
      c("Burnashev exponent"      ,
        "Zero-rate error exponent" ,
        "Combined upper bound"    ,
        "Exponent of proposed scheme "),
      lty = c("44", "22", "solid", "1343"),
      cex = 0.8, lwd=1, bty="n")

dev.off()
embedFonts("upper.pdf", options="-dPDFSETTINGS=/prepress")
}

```



**Figure 3:** Upper bound on error exponents