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#### 1 The Model

There are two players, a sender and a receiver, and a state of nature  $q \in [0,1]$  that is known to the sender but not the receiver. Let g denote the density of q. The sender sends an *intended* message  $m(q) \in [0,1]$ . The receiver receives a noisy version of the intended message, which we call the *received* message,  $\widetilde{m} = m(q) + e$ . e is distributed according to a continuous density f with support  $[-\overline{e}, \overline{e}]$ , where for some integer  $N \geq 2$ ,  $\overline{e} = \frac{1}{2N}$ .

We specify f as follows. Let  $x: [-\overline{e}, \overline{e}] \to [0, 1]$  be given by

$$x(e) = \frac{1}{2} \left[ 1 + \frac{e}{\overline{e}} \right] \tag{1}$$

Consider, as an example, the Beta PDF:

$$f(e) = x(e)^{a-1} (1 - x(e))^{b-1}$$
(2)

for constants a > 0 and b > 0. The receiver then takes an action  $a(\widetilde{m}) \in [0, 1]$ . Both sender and receiver have utility over the state, q, and the receiver's action, a, of

$$U(q,a) = -\frac{1}{2}(q-a)^2 \tag{3}$$

Prior to the start of the game, the sender can specify an intended message function m(q) that she will use. The receiver chooses an action based upon the function m(q) and the received message  $\widetilde{m}$ , and we denote this function  $a(\widetilde{m})$ . We work backward and start with

the optimal action, given m(q) and  $\widetilde{m}$ .

Fix a message function m. Let  $Q(\widetilde{m})$  denote the set of all states  $q \in [0, 1]$  such that for some noise  $e \in [-\bar{e}, \bar{e}], \ \widetilde{m} = m(q) + e$ . In set builder notation,

$$Q(\widetilde{m}) = \{ q \in [0, 1] \mid m(q) - \overline{e} \le \widetilde{m} \le m(q) + \overline{e} \}. \tag{4}$$

Finally, define

$$q_{+}(\widetilde{m}) \equiv \sup Q(\widetilde{m}) \tag{5}$$

$$q_{-}(\widetilde{m}) \equiv \inf Q(\widetilde{m}) \tag{6}$$

 $q_{+}(\widetilde{m})$  and  $q_{-}(\widetilde{m})$  are the highest and lowest states that could possibly be associated with the received message  $\widetilde{m}$ . Define

$$I(\widetilde{m}; \alpha, \beta, \gamma) \equiv \int_{\alpha}^{\beta} q^{\gamma} f(\widetilde{m} - m(q)) g(q) dq$$
 (7)

Suppose that the receiver receives the message  $\widetilde{m} \in [-\bar{e}, 1+\bar{e}]$ .  $q|\widetilde{m}$  has support  $[q_{-}(\widetilde{m}), q_{+}(\widetilde{m})]$  and density

$$g(q|\widetilde{m}) = \frac{f(\widetilde{m} - m(q))g(q)}{\int_0^1 f(\widetilde{m} - m(t))g(t)dt}$$
(8)

The receiver's problem is to

$$\max_{a(\widetilde{m})} \int_{q_{-}(\widetilde{m})}^{q_{+}(\widetilde{m})} U(q, a)g(q|\widetilde{m})dq. \tag{9}$$

The receiver's optimal action is simply the expected value of the state, q, given the received message  $\widetilde{m}$ :

$$a(\widetilde{m}) = \int_{q_{-}(\widetilde{m})}^{q_{+}(m)} qg(q|\widetilde{m})dq = \frac{I(\widetilde{m}; q_{-}(\widetilde{m}), q_{+}(\widetilde{m}), 1)}{I(\widetilde{m}; q_{-}(\widetilde{m}), q_{+}(\widetilde{m}), 0)}$$
(10)

It will be helpful to refer to the cost of a message function. Let the cost functional C be given by

$$C[m] \equiv \int_{0}^{1} \int_{-\bar{e}}^{\bar{e}} (q - a(m(q) + e))^2 f(e) de dq, \tag{11}$$

where a is the receiver's optimal action from Equation (10).  $\mathcal{C}[m]$  is the expected loss for a given message function m. The integrand is the loss for a given state q and action  $a(\widetilde{m})$ . The interior integral integrates over the possible exogenous errors, to generate the expected loss given the state. The exterior integral integrates over possible states. Therefore, the sender's problem is to choose a message function m that minimizes  $\mathcal{C}[m]$ :

$$\min_{m \in M} \mathcal{C}[m] \tag{12}$$

where M is the space of weakly increasing piece-wise continuous functions on [0,1]. The change of variables  $\widetilde{m} = m(q) + e$  and an application of Fubini's Theorem yield

$$C[m] = \int_{0}^{1} \int_{m(q)-\bar{e}}^{m(q)+\bar{e}} (q - a(\tilde{m}))^2 f(\tilde{m} - m(q)) g(q) d\tilde{m} dq$$
(13)

$$= \int_{-\bar{e}}^{1+\bar{e}} \int_{q_{-}(\widetilde{m})}^{q_{+}(\widetilde{m})} (q - a(\widetilde{m}))^{2} f(\widetilde{m} - m(q)) g(q) dq d\widetilde{m}.$$
(14)

We consider the costs of identity (" $\mathcal{I}$ ") and discrete (" $\mathcal{D}$ ") message functions.

#### 2 Identity Message

We consider the identity message function, m(q) = q, only for the case in which q is uniformly distributed.

$$a(\widetilde{m}) = \begin{cases} \overline{a}(\widetilde{m}) & \text{if } 1 - \overline{e} < \widetilde{m} \le 1 + \overline{e} \\ a(\widetilde{m}) & \text{if } \overline{e} < \widetilde{m} \le 1 - \overline{e} \\ \underline{a}(\widetilde{m}) & \text{if } - \overline{e} \le \widetilde{m} \le \overline{e} \end{cases}$$
(15)

where

$$\overline{a}(\widetilde{m}) = \frac{I(\widetilde{m}; \widetilde{m} - \overline{e}, 1, 1)}{I(\widetilde{m}; \widetilde{m} - \overline{e}, 1, 0)}$$
(16)

$$\overline{a}(\widetilde{m}) = \frac{I(\widetilde{m}; \widetilde{m} - \overline{e}, 1, 1)}{I(\widetilde{m}; \widetilde{m} - \overline{e}, 1, 0)}$$

$$a(\widetilde{m}) = \frac{I(\widetilde{m}; \widetilde{m} - \overline{e}, \widetilde{m} + \overline{e}, 1)}{I(\widetilde{m}; \widetilde{m} - \overline{e}, \widetilde{m} + \overline{e}, 0)}$$
(16)

$$\underline{a}(\widetilde{m}) = \frac{I(\widetilde{m}; 0, \widetilde{m} + \overline{e}, 1)}{I(\widetilde{m}; 0, \widetilde{m} + \overline{e}, 0)}$$
(18)

Note that the normalizing constant cancels out when computing the conditional expectation. The cost of the identity message function is given by

$$C[m_{\mathcal{I}}] = \int_{-\bar{e}}^{1+\bar{e}} \int_{q_{-}(\widetilde{m})}^{q_{+}(\widetilde{m})} (q - a(\widetilde{m}))^{2} f(\widetilde{m} - q) dq d\widetilde{m}.$$
(19)

where  $q_{+}(\widetilde{m}) = \min\{\widetilde{m} + \overline{e}, 1\}$  and  $q_{-}(\widetilde{m}) = \max\{\widetilde{m} - \overline{e}, 0\}$ . Define

$$\overline{z} = \int_{1-\bar{e}}^{1+\bar{e}} \int_{m-\bar{e}}^{1} (q - \overline{a}(\widetilde{m}))^2 f(\widetilde{m} - q) dq d\widetilde{m}$$
(20)

$$z = \int_{\bar{e}}^{1-\bar{e}} \int_{\tilde{m}-\bar{e}}^{\tilde{m}+\bar{e}} (q - a(\tilde{m}))^2 f(\tilde{m} - q) dq d\tilde{m}$$
 (21)

$$\underline{z} = \int_{-\bar{e}}^{\bar{e}} \int_{0}^{\tilde{m}+\bar{e}} (q - \underline{a}(\tilde{m}))^{2} f(\tilde{m} - q) dq d\tilde{m}$$
(22)

so that  $C[m_{\mathcal{I}}] = \overline{z} + z + \underline{z}$ .

# 3 Discrete Message

## 3.1 Setup

Fix an integer  $M \geq 1$  and define  $K = M \times N$ . Define  $\bar{d} = \frac{1}{2K}$ . Consider the partition

$$0 = x_0 < x_1 < \dots < x_K < x_{K+1} = 1 \tag{23}$$

of [0,1]. Let  $x=(x_0,\ldots,x_{K+1})$ . For each  $i\in\{0,\ldots,K\}$ , define  $X_i=[x_i,x_{i+1})$ . A discrete message with K+1 messages is given by

$$m_{\mathcal{D}}(q) = \sum_{i=0}^{K} \frac{i}{K} \chi_{X_i}(q)$$
(24)

(where  $\chi$  is the characteristic function). Let  $k_-:[-\bar{e},1+\bar{e}]\to\{0,\ldots,K\}$  and  $k_+:[-\bar{e},1+\bar{e}]\to\{1,\ldots,K+1\}$  be given by

$$k_{+}(\widetilde{m}) = \min\{\lfloor \widetilde{m}K \rfloor + M + 1, K + 1\}$$
(25)

$$k_{-}(\widetilde{m}) = \max\{0, |\widetilde{m}K| - M\}$$

$$\tag{26}$$

respectively. Note that

$$q_{+}(\widetilde{m}) = x_{k_{+}(\widetilde{m})} \tag{27}$$

$$q_{-}(\widetilde{m}) = x_{k_{-}(\widetilde{m})} \tag{28}$$

There are

$$\frac{1+2\bar{e}}{2\bar{d}} = M + K \tag{29}$$

unique actions (corresponding to M+K equispaced subintervals of  $[-\bar{e},1+\bar{e}]$ ). For each  $i\in\{-M,\ldots,K-1\}$ , define

$$y_i = 2\bar{d}(i+M) - \bar{e} \tag{30}$$

$$Y_i = [y_i, y_{i+1}) (31)$$

so that for each  $y \in Y_i$ ,

$$k_{+}(y) = k_{+}(y_{i}) = \min\{i + M + 1, K + 1\}$$
 (32)

$$k_{-}(y) = k_{-}(y_i) = \max\{0, i+1\}$$
 (33)

## 3.2 Message Cost

Note that  $y_{i+1} = y_i + 2\bar{d}$ . For  $i \in \{-M, ..., K-1\}$  and  $j \in \{0, ..., K+1\}$ , let

$$\alpha_{i+1,j+1} \equiv \int_{y_{i+1}}^{y_{i+2}} f(\widetilde{m} - 2\bar{d}(j+1)) d\widetilde{m}$$
(34)

$$= \int_{y_i+2\bar{d}}^{y_{i+1}+2\bar{d}} f((\tilde{m}-2\bar{d})-2\bar{d}j)d\tilde{m}$$
(35)

$$= \int_{y_i}^{y_{i+1}} f(\widetilde{m} - 2\bar{d}j) d\widetilde{m} = \alpha_{i,j}$$
(36)

Moreover, A is sparse:

$$\alpha_{i,j} = \int_{y_i}^{y_{i+1}} f(\widetilde{m} - 2\bar{d}j) d\widetilde{m}$$
(37)

$$= \int_{y_i}^{y_{i+1}} f(\widetilde{m} - 2\bar{d}j) \mathbf{1}_{-\bar{e} \le \widetilde{m} - 2\bar{d}j \le \bar{e}} d\widetilde{m}$$
(38)

$$= \int_{y_i}^{y_{i+1}} f(\widetilde{m} - 2\bar{d}j) \mathbf{1}_{2\bar{d}j - \bar{e} \le \widetilde{m} \le 2\bar{d}j + \bar{e}} d\widetilde{m}$$
(39)

$$= \int_{y_i}^{y_{i+1}} f(\widetilde{m} - 2\bar{d}j) \mathbf{1}_{y_{j-M} \le \widetilde{m} \le y_j} d\widetilde{m}$$
(40)

$$= \mathbf{1}_{j-M \le i < j} \int_{u_i}^{y_{i+1}} f(\widetilde{m} - 2\bar{d}j) d\widetilde{m}$$

$$\tag{41}$$

Note that when the error is uniformly distributed, The cost is given by

$$C[m_{\mathcal{D}}] = \int_{-\bar{e}}^{1+\bar{e}} \left[ \int_{x_{k_{-}(\widetilde{m})}}^{x_{k_{+}(\widetilde{m})}} (q - a(\widetilde{m}))^{2} f(\widetilde{m} - m_{\mathcal{D}}(q)) g(q) dq \right] d\widetilde{m}.$$

$$(42)$$

$$= \int_{-\bar{e}}^{1+\bar{e}} \left[ \sum_{j=k_{-}(\widetilde{m})}^{k_{+}(\widetilde{m})-1} \int_{x_{j}}^{x_{j+1}} (q-a(\widetilde{m}))^{2} f\left(\widetilde{m}-\frac{j}{K}\right) g(q) dq \right] d\widetilde{m}$$

$$(43)$$

$$= \sum_{i=-M}^{K-1} \int_{y_i}^{y_{i+1}} \left[ \sum_{j=k_-(y_i)}^{k_+(y_i)-1} \int_{x_j}^{x_{j+1}} (q-a_i)^2 f\left(\widetilde{m} - \frac{j}{K}\right) g(q) dq \right] d\widetilde{m}$$
 (44)

$$= \sum_{i=-M}^{K-1} \int_{y_i}^{y_{i+1}} \left[ \sum_{j=k_-(y_i)}^{k_+(y_i)-1} \int_{x_j}^{x_{j+1}} (q-a_i)^2 f\left(\widetilde{m} - \frac{j}{K}\right) g(q) dq \right] d\widetilde{m}$$
 (45)

$$= \sum_{i=-M}^{K-1} \sum_{j=k_{-}(y_{i})}^{k_{+}(y_{i})-1} \left[ \int_{y_{i}}^{y_{i+1}} \int_{x_{j}}^{x_{j+1}} (q-a_{i})^{2} f\left(\widetilde{m} - \frac{j}{K}\right) g(q) dq d\widetilde{m} \right]$$
(46)

$$= \sum_{i=-M}^{K-1} \sum_{j=k_{-}(y_{i})}^{k_{+}(y_{i})-1} \left[ \alpha_{i,j} \int_{x_{j}}^{x_{j+1}} (q-a_{i})^{2} g(q) dq \right]$$

$$(47)$$

$$= \sum_{j=0}^{K} \sum_{i=j-M}^{j-1} \left[ \alpha_{i,j} \int_{x_j}^{x_{j+1}} (q - a_i)^2 g(q) dq \right]$$
(48)

Equations 47 and 48 provide two different characterizations of  $\mathcal{C}[m_{\mathcal{D}}]$ .

#### 3.3 First-Order Conditions

Define

$$\beta_{\gamma}(x_i, x_{i+1}) = \int_{x_i}^{x_{i+1}} q^{\gamma} g(q) dq.$$
 (49)

For  $i = -M, \ldots, K-1$  and  $j = 1, \ldots, K$ , the first-order conditions for  $a_i$  and  $x_j$  are

$$0 = \frac{\partial}{\partial a_i} \mathcal{C}[m_{\mathcal{D}}] = -2 \sum_{k=k_-(y_i)}^{k_+(y_i)-1} \alpha_{i,k} \int_{x_k}^{x_{k+1}} (q - a_i) g(q) dq$$
 (50)

$$0 = \frac{\partial}{\partial x_j} \mathcal{C}[m_{\mathcal{D}}] = \sum_{i=j-1-M}^{j-2} \alpha_{i,j-1} (x_j - a_i)^2 g(x_j) - \sum_{i=j-M}^{j-1} \alpha_{i,j} (x_j - a_i)^2 g(x_j)$$
 (51)

respectively. If  $g(x_i) > 0$ , then for j = 1, ..., K, we have

$$0 = \sum_{i=j-1-M}^{j-2} (x_j - a_i)^2 \alpha_{i,j-1} - \sum_{i=j-M}^{j-1} (x_j - a_i)^2 \alpha_{i,j}$$
 (52)

$$= \sum_{i=j-1-M}^{j-2} \left( (x_j - a_i)^2 \alpha_{i,j-1} - (x_j - a_{i+1})^2 \alpha_{i+1,j} \right)$$
 (53)

$$= \sum_{i=j-1-M}^{j-2} \left( \left( x_j^2 - 2a_i x_j - a_i^2 \right) \alpha_{i,j-1} - \left( x_j^2 - 2a_{i+1} x_j - a_{i+1}^2 \right) \alpha_{i+1,j} \right)$$
 (54)

$$= x_j^2 \left[ \sum_{i=j-1-M}^{j-2} (\alpha_{i,j-1} - \alpha_{i+1,j}) \right] - 2x_j \left[ \sum_{i=j-1-M}^{j-2} (a_i \alpha_{i,j-1} - a_{i+1} \alpha_{i+1,j}) \right]$$

$$+ \left[ \sum_{i=j-1-M}^{j-2} \left( a_i^2 \alpha_{i,j-1} - a_{i+1}^2 \alpha_{i+1,j} \right) \right]$$
 (55)

$$= -2x_j \left[ \sum_{i=j-1-M}^{j-2} \left( a_i \alpha_{i,j-1} - a_{i+1} \alpha_{i+1,j} \right) \right] + \left[ \sum_{i=j-1-M}^{j-2} \left( a_i^2 \alpha_{i,j-1} - a_{i+1}^2 \alpha_{i+1,j} \right) \right]$$
 (56)

Let the (i, j)-the element of the matrix  $B \in \mathbb{R}^{(M+K) \times K}$  be given by

$$[B]_{i,j} = \begin{cases} \alpha_{j-1-M,j-1} & \text{if } j-1-M=i\\ \alpha_{i,j-1}-\alpha_{i,j} & \text{if } j-1-M< i < j-1\\ -\alpha_{j-1,j} & \text{if } i=j-1\\ 0 & \text{otherwise} \end{cases}$$
(57)

so that

$$0 = \mathcal{F}(\widetilde{x}, a) := -2(B'a) \circ \widetilde{x} + B'a^{\circ 2}$$
(58)

where  $\circ$  denotes Hadamard multiplication,  $u = (1, ..., 1)' \in \mathbb{R}^{K+M}$ ,  $\widetilde{x} = (x_1, ..., x_K)' \in \mathbb{R}^K$ , and  $\mathcal{F} : \mathbb{R}^K \times \mathbb{R}^{M+K} \to \mathbb{R}^K$ .

#### 3.4 Uniformly Distributed State

In what follows, suppose that  $g(q) = \chi_{[0,1]}(q)$ . Equation 50 becomes

$$0 = \left[ \sum_{k=k_{-}(y_{i})}^{k_{+}(y_{i})-1} \alpha_{i,k} \left( x_{k+1}^{2} - x_{k}^{2} \right) \right] - 2a_{i} \left[ \sum_{k=k_{-}(y_{i})}^{k_{+}(y_{i})-1} \alpha_{i,k} (x_{k+1} - x_{k}) \right]$$
 (59)

Let the (i,j)-the element of the matrix  $C \in \mathbb{R}^{(M+K)\times(K+2)}$  be given by

$$[C]_{i,j} = \begin{cases} -\alpha_{i,k_{-}(y_{i})} & \text{if } k_{-}(y_{i}) = j\\ \alpha_{i,j-1} - \alpha_{i,j} & \text{if } k_{-}(y_{i}) < j < k_{+}(y_{i})\\ \alpha_{i,k_{+}(y_{i})-1} & \text{if } j = k_{+}(y_{i})\\ 0 & \text{otherwise} \end{cases}$$

$$(60)$$

It transpires that for i = -M, ..., K - 1 and j = 1, ..., K,  $[B]_{i,j} = [C]_{i,j}$  (C is padded on both sides by an extra column):

$$C = \left[ \begin{array}{cc} \underline{c} & B & \overline{c} \end{array} \right] \tag{61}$$

We have

$$0 = \mathcal{G}(x, a) := Cx^{2} - 2a \circ (Cx)$$

$$(62)$$

where  $\mathcal{G}: \mathbb{R}^{K+2} \times \mathbb{R}^{M+K} \to \mathbb{R}^{M+K}$ . Hence,

$$a = \frac{1}{2}(Cx^{\circ 2}) \oslash (Cx) \tag{63}$$

$$= \frac{1}{2} (B\widetilde{x}^{\circ 2} + \overline{c}) \oslash (B\widetilde{x} + \overline{c}) \tag{64}$$

where  $\oslash$  denotes Hadamard division. To summarize,  $\mathcal{F}(x,a)=0$  is a system of K equations and  $\mathcal{G}(x,a)=0$  a system of K+M equations. x contains K unknowns (since  $x_0=0$  and  $x_{K+1}=1$ ) and a contains K+M unknowns. In total, there are M+2K equations and M+2K unknowns.

# 3.5 Example: A, B, and C when M = 4 an N = 2

$$B = \begin{bmatrix} \alpha_{-4,0} \\ \alpha_{-3,0} - \alpha_{-3,1} & \alpha_{-3,1} \\ \alpha_{-2,0} - \alpha_{-2,1} & \alpha_{-2,1} - \alpha_{-2,2} & \alpha_{-2,2} \\ \alpha_{-1,0} - \alpha_{-1,1} & \alpha_{-1,1} - \alpha_{-1,2} & \alpha_{-1,2} - \alpha_{-1,3} & \alpha_{-1,3} \\ -\alpha_{0,1} & \alpha_{0,1} - \alpha_{0,2} & \alpha_{0,2} - \alpha_{0,3} & \alpha_{0,3} - \alpha_{0,4} & \alpha_{0,4} \\ & & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & & \\ & & & & & & & & & & & & & \\ & & & & & & & & & & & & & \\ & & & & & & & & & & & & & \\ & & & & & & & & & & & & & \\ & & & & & & & & & & & & \\ & & & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & &$$

$$C = \begin{bmatrix} -\alpha_{-4,0} & \alpha_{-4,0} & & & & & & & & & & & & & & & & \\ -\alpha_{-3,0} & \alpha_{-3,0} - \alpha_{-3,1} & \alpha_{-3,1} & & & & & & & & & & & & \\ -\alpha_{-2,0} & \alpha_{-2,0} - \alpha_{-2,1} & \alpha_{-2,1} - \alpha_{-2,2} & & \alpha_{-2,2} & & & & & & & & & & \\ -\alpha_{-1,0} & \alpha_{-1,0} - \alpha_{-1,1} & \alpha_{-1,1} - \alpha_{-1,2} & \alpha_{-1,2} - \alpha_{-1,3} & & \alpha_{-1,3} & & & & & & & & \\ & & -\alpha_{0,1} & \alpha_{0,1} - \alpha_{0,2} & \alpha_{0,2} - \alpha_{0,3} & \alpha_{0,3} - \alpha_{0,4} & \alpha_{0,4} & & & & & & & \\ & & -\alpha_{0,1} & \alpha_{0,1} - \alpha_{0,2} & \alpha_{0,2} - \alpha_{0,3} & \alpha_{0,3} - \alpha_{0,4} & \alpha_{0,4} & & & & & & \\ & & -\alpha_{1,2} & \alpha_{1,2} - \alpha_{1,3} & \alpha_{1,3} - \alpha_{1,4} & \alpha_{1,4} - \alpha_{1,5} & \alpha_{1,5} & & & & & & \\ & & -\alpha_{2,3} & \alpha_{2,3} - \alpha_{2,4} & \alpha_{2,4} - \alpha_{2,5} & \alpha_{2,5} - \alpha_{2,6} & \alpha_{2,6} & & & & & \\ & & -\alpha_{3,4} & \alpha_{3,4} - \alpha_{3,5} & \alpha_{3,5} - \alpha_{3,6} & \alpha_{3,6} - \alpha_{3,7} & \alpha_{3,7} & & & & \\ & & & -\alpha_{4,5} & \alpha_{4,5} - \alpha_{4,6} & \alpha_{4,6} - \alpha_{4,7} & \alpha_{4,7} - \alpha_{4,8} & \alpha_{4,8} & \\ & & & & -\alpha_{5,6} & \alpha_{5,6} - \alpha_{5,7} & \alpha_{5,7} - \alpha_{5,8} & \alpha_{5,8} & \\ & & & & & & -\alpha_{6,7} & \alpha_{6,7} - \alpha_{6,8} & \alpha_{6,8} & \\ & & & & & & -\alpha_{7,8} & \alpha_{7,8} \end{bmatrix}$$