

# ON DISTRIBUTED HYPOTHESIS TESTING WITH CONSTANT COMMUNICATION BITS

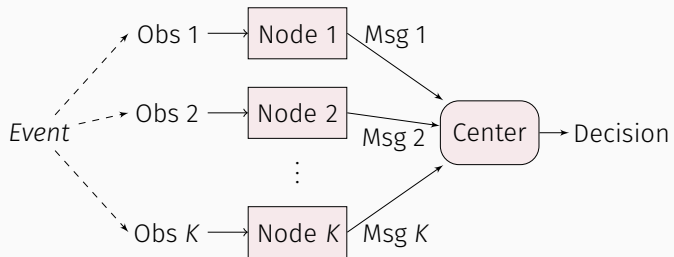
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Xiangxiang Xu

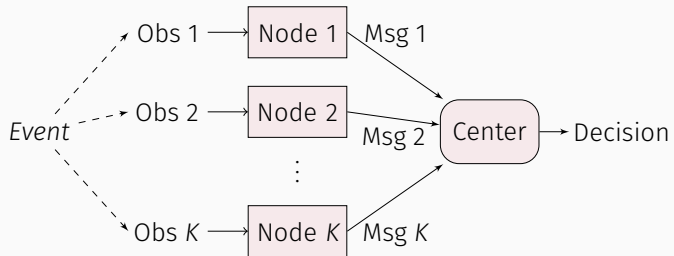
April 15, 2022

Joint work with Shao-Lun Huang

## BACKGROUND: DISTRIBUTED INFERENCE

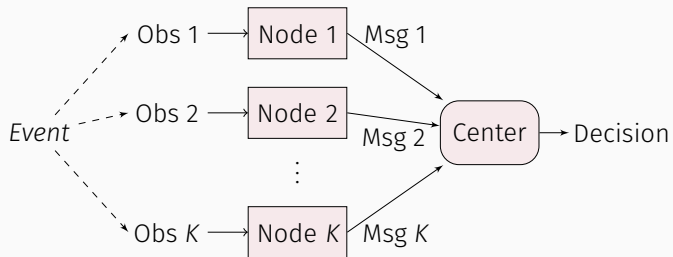


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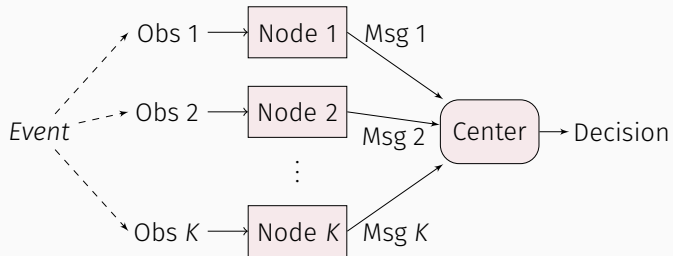
- Distributed Detection

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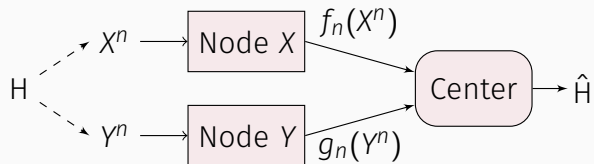
- Distributed Detection
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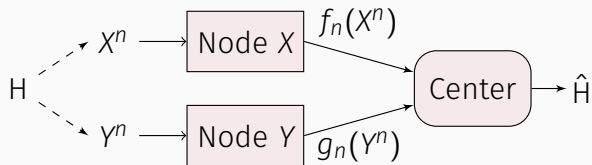


- Distributed Detection
- Sensor Fusion
- Federated Learning

## PROBLEM FORMULATION: DISTRIBUTED HYPOTHESIS TESTING (DHT)

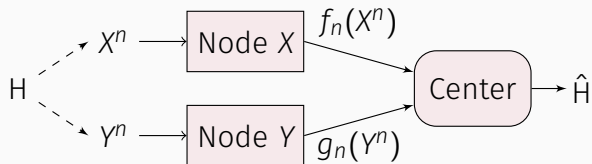


## PROBLEM FORMULATION: DISTRIBUTED HYPOTHESIS TESTING (DHT)



- $H \in \{0, 1\}$ : Binary Hypothesis

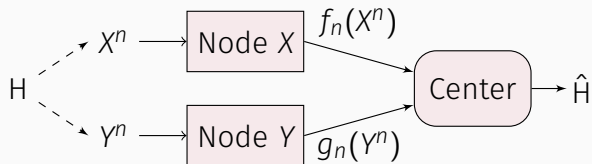
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- $(X^n, Y^n) \stackrel{\text{i.i.d.}}{\sim} P_{XY}^{(H)}$ : Observed Sequences

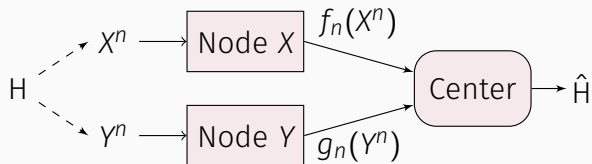


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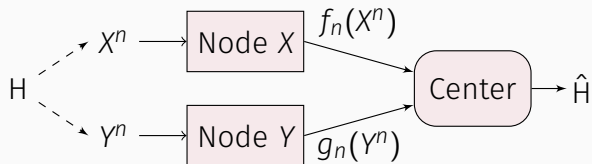
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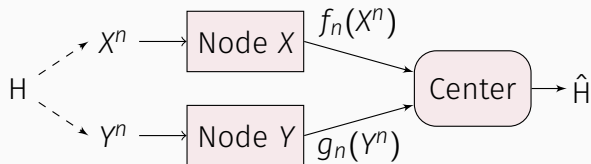
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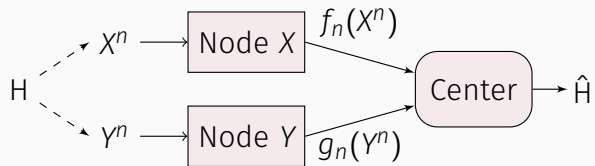
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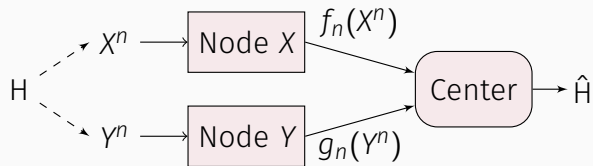


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- $\text{dec}(\cdot, \cdot)$ : Central Decoder

## PERFORMANCE METRICS: ERRORS AND ERROR EXPONENTS



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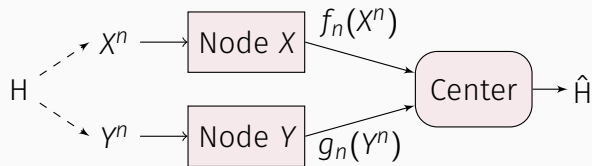


Type-I Error

$$\pi_0 \triangleq \mathbb{P} \left\{ \hat{H} \neq 0 \mid H = 0 \right\}$$

Type-II Error

$$\pi_1 \triangleq \mathbb{P} \left\{ \hat{H} \neq 1 \mid H = 1 \right\}$$



## Type-I Error

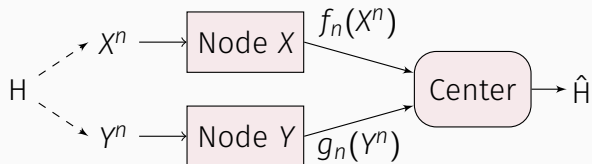
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Error exponent  $E_0$ :  $\pi_0 \doteq \exp(-nE_0)$

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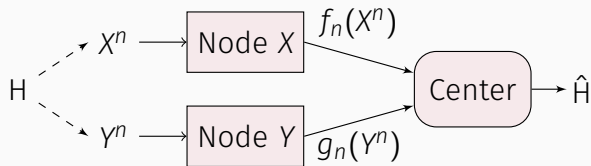
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**Optimal  $E_1$  under  $\pi_0 < \epsilon$**



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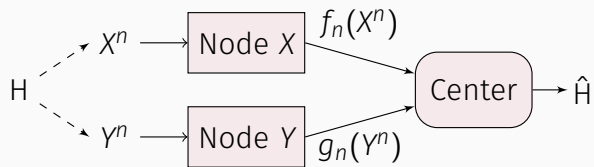
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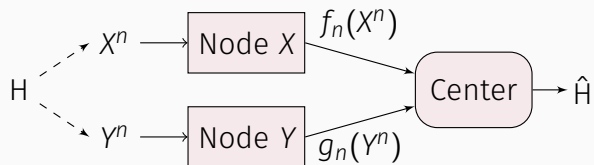
Error exponent  $E_1$ :  $\pi_1 \doteq \exp(-nE_1)$

**Optimal  $E_1$  under  $\pi_0 < \epsilon$  or Optimal  $(E_0, E_1)$  Trade-offs**

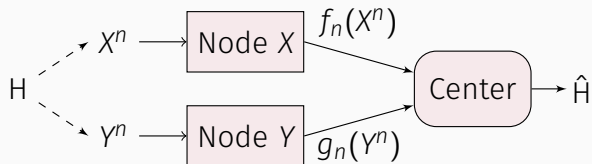
## COMMUNICATION CONSTRAINTS IN DHT



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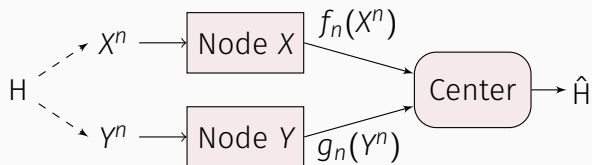
$\|f_n\|, \|g_n\|$ : sizes of message sets



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**Rate Constraints** ( $R_X, R_Y$ )

$$\|f_n\| \leq \exp(nR_X), \|g_n\| \leq \exp(nR_Y)$$

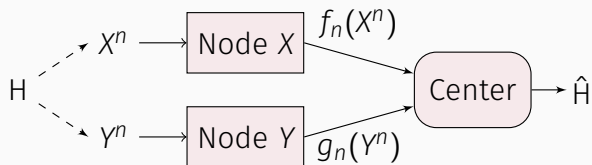


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e.g.  $(0, 0)$  *zero-rate compression*



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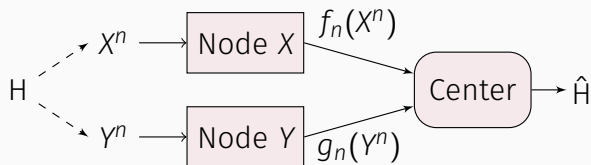
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**Constant Constraints**  $(0_{M_X}, 0_{M_Y})$

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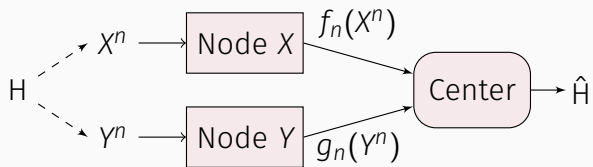
e.g.  $(0, 0)$  *zero-rate compression*

**Constant Constraints**  $(0_{M_X}, 0_{M_Y})$

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e.g.  $(0_2, 0_2)$  *one-bit compression*

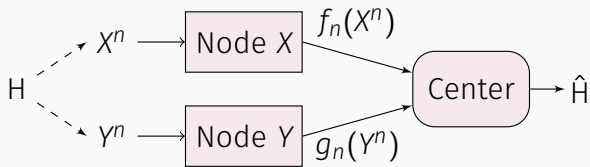
## EXISTING RESULTS



Constraints	Opt. $E_1$ under $\pi_0 < \epsilon$	Opt. $(E_0, E_1)$ Trade-offs
$(R_X, \log  \mathcal{Y} )$	[Ahlsvede & Csiszár, 1986]	
$(R_X, R_Y)$		
$(0, 0)$		
$(0_2, 0_2)$		
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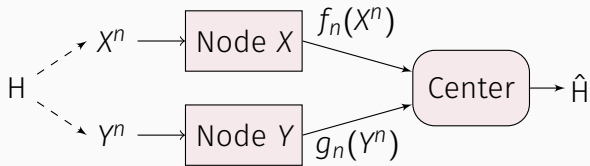


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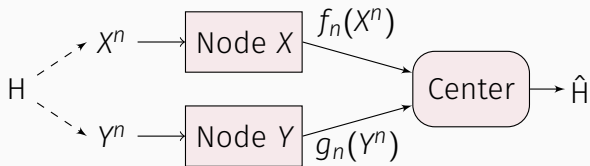
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$(0, 0)$	[Han, 1987] ✓ <sub>D</sub>	
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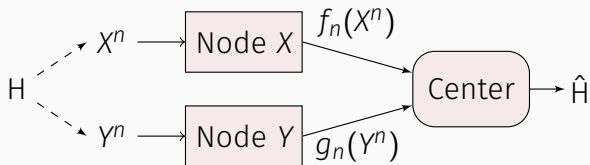
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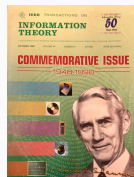
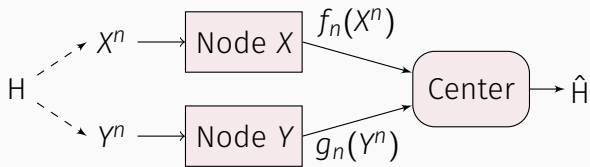
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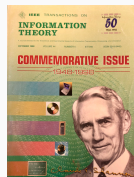
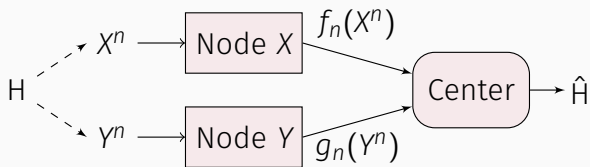
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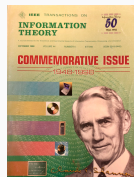
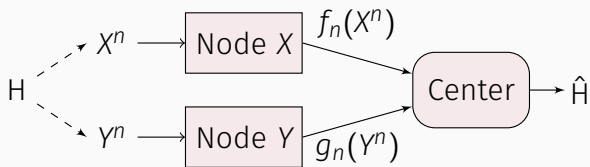
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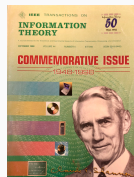
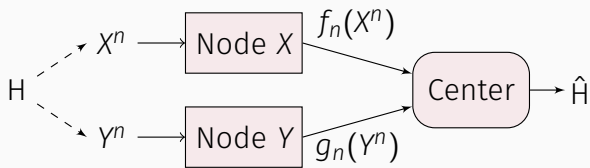
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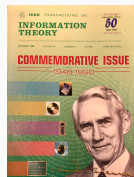
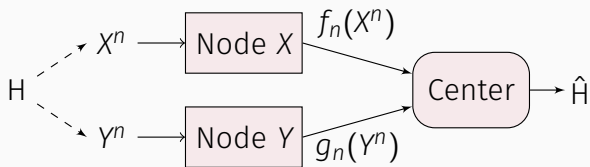
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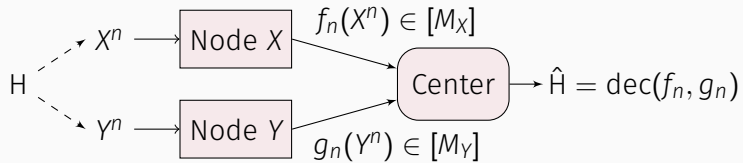


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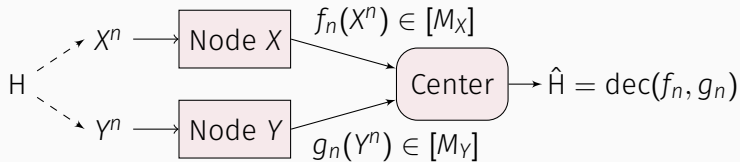


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$(0_{M_X}, 0_{M_Y})$  — CONSTANT COMMUNICATION BITS

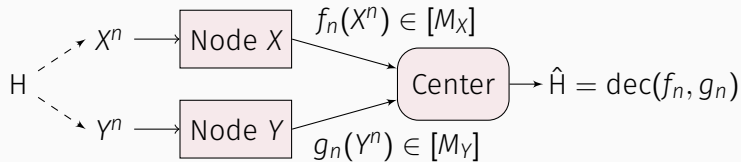


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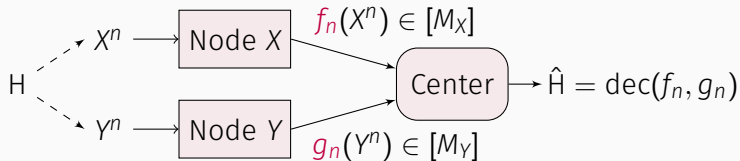
$[M] \triangleq \{0, 1, \dots, M - 1\}$ : Message Set with  $M$  Symbols

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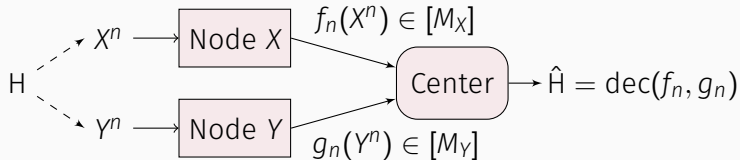
Design of



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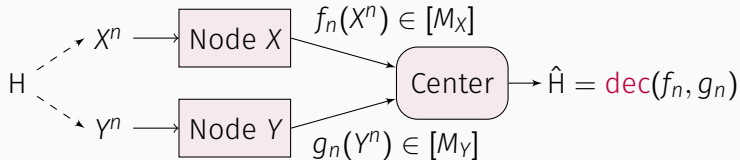
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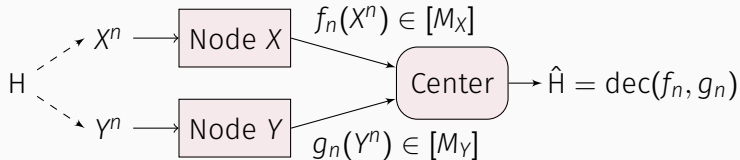
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### Design of

- Encoders  $f_n: \mathcal{X}^n \rightarrow [M_X], g_n: \mathcal{Y}^n \rightarrow [M_Y]$ 
  - extracting “informative” bits from sequences
- Decoder  $\text{dec}(\cdot, \cdot)$ : Boolean table on  $[M_X] \times [M_Y]$

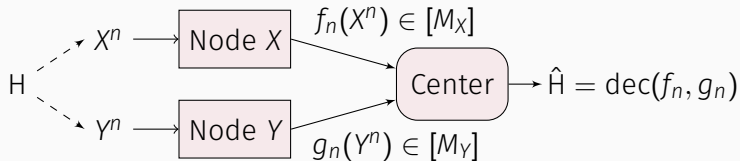


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Type $\leftrightarrow$ # of ones	0	1	2	3
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# ENCODER DESIGN: INFORMATION EXTRACTION FROM SEQUENCES

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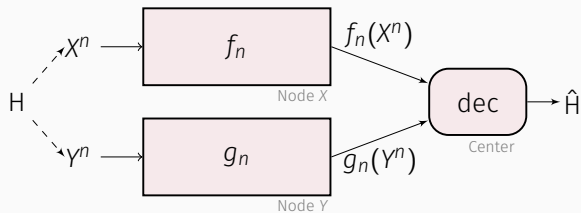
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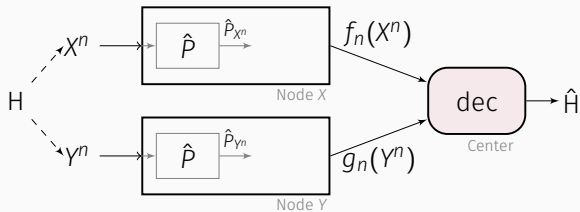
Type Requires Much Less Bits to Describe



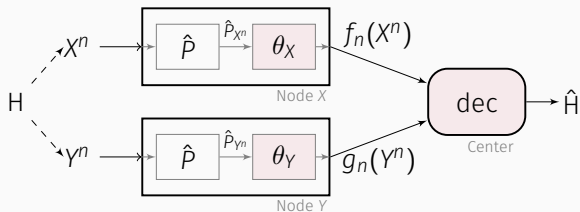
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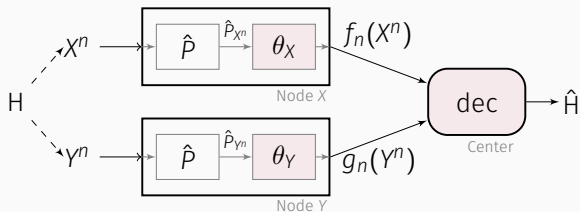
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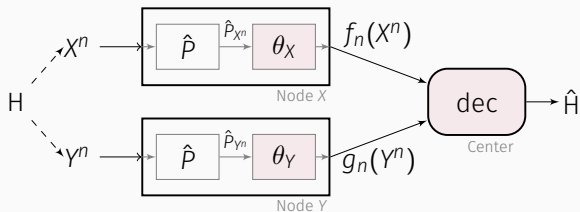


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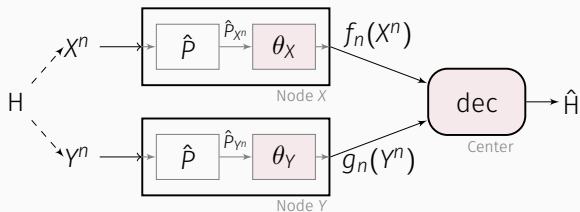


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Optimality?

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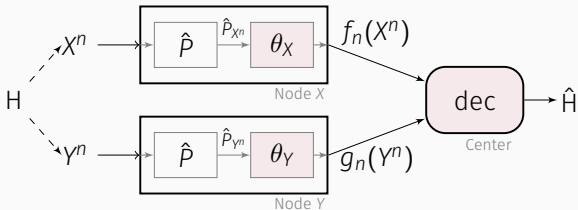
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**Proof** An application of the blowing up lemma.

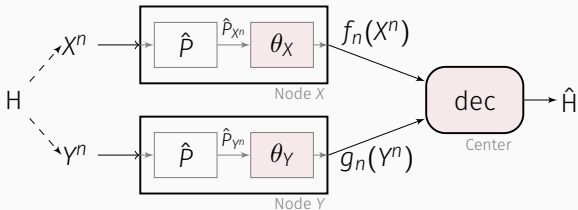


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$$\mathcal{P}^x \rightarrow [M_X], \mathcal{P}^y \rightarrow [M_Y]$$

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$$[M_X] \times [M_Y] \rightarrow \{0, 1\}$$

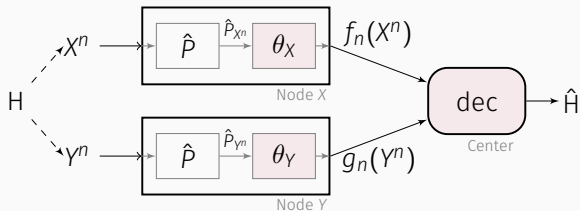


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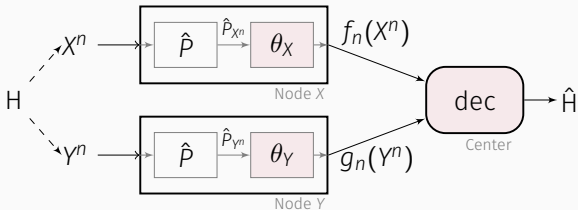
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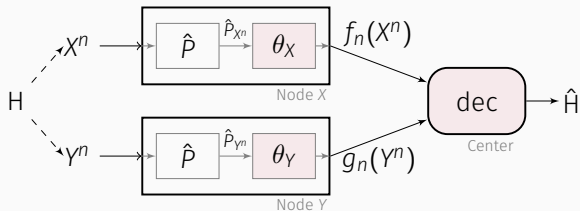
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How to design encoders (quantize types)?

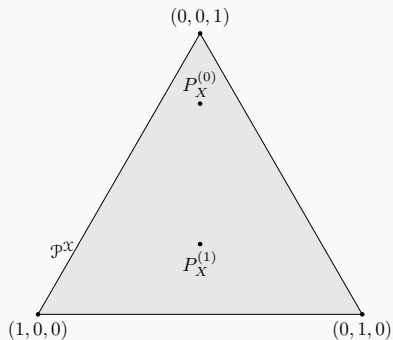
## ONE-BIT QUANTIZATION OF TYPES

Hypothesis Testing on  $\mathcal{X} = \{0, 1, 2\}$ ,  $P_X^{(0)} = (1/8, 1/8, 3/4)$ ,  $P_X^{(1)} = (3/8, 3/8, 1/4)$



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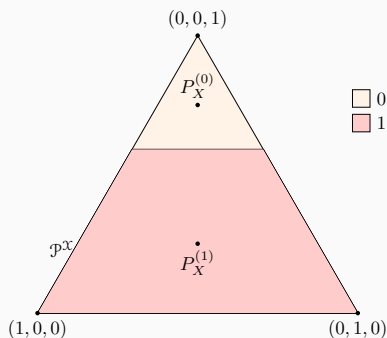
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### Neyman-Pearson Test

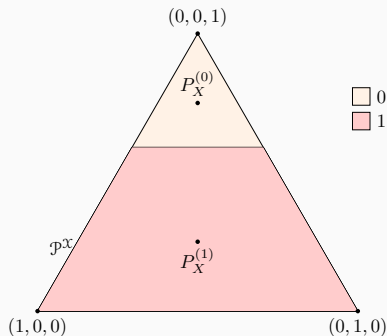


$$\text{Quantize LLR: } \mathbb{E}_{\hat{p}_{X^n}} \left[ \log \frac{P_X^{(0)}}{P_X^{(1)}} \right] \begin{matrix} \hat{H}=0 \\ \geq T \\ \hat{H}=1 \end{matrix}$$

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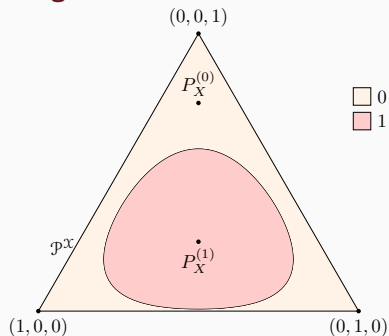
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$$\text{Quantize KL: } D(\hat{P}_{X^n} \| P_X^{(1)}) \begin{matrix} \hat{H}=0 \\ \geq T \\ \hat{H}=1 \end{matrix}$$

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- Associated probability:

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$(E_0, E_1)$  is achievable, iff  $\hat{H}(\mathcal{D}_0(E_0)) = 0, \hat{H}(\mathcal{D}_1(E_1)) = 1$

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# CODING SCHEME DESIGN

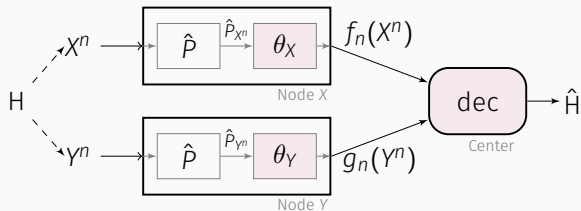
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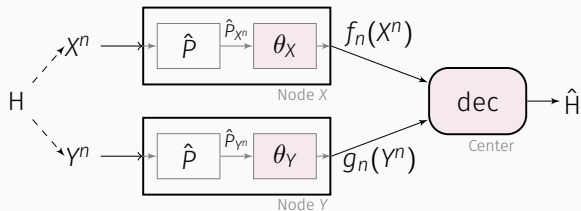
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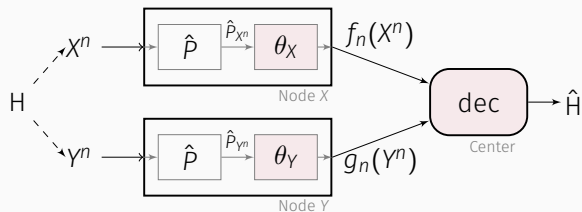
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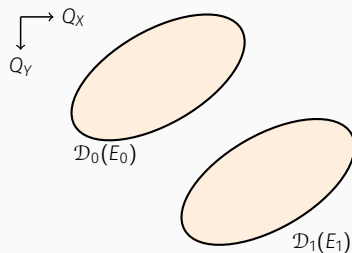
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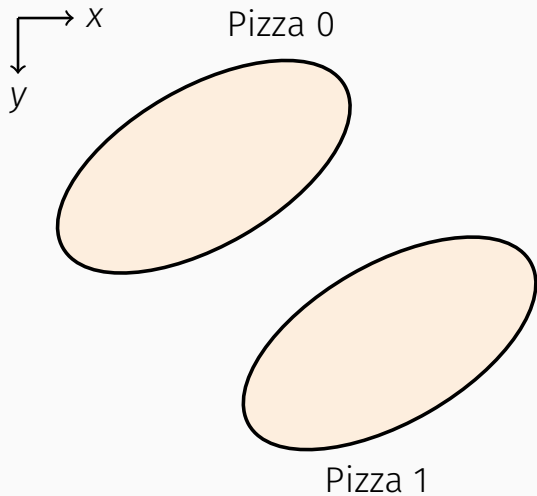


# ON DISTRIBUTED PIZZA TOPPING WITH FINITE INGREDIENTS

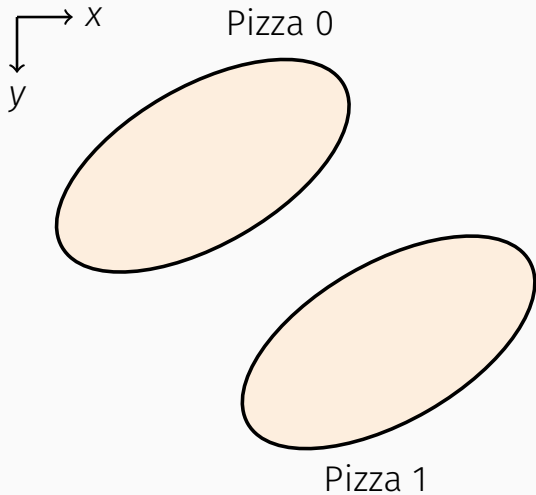
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## DISTRIBUTED PIZZA TOPPING



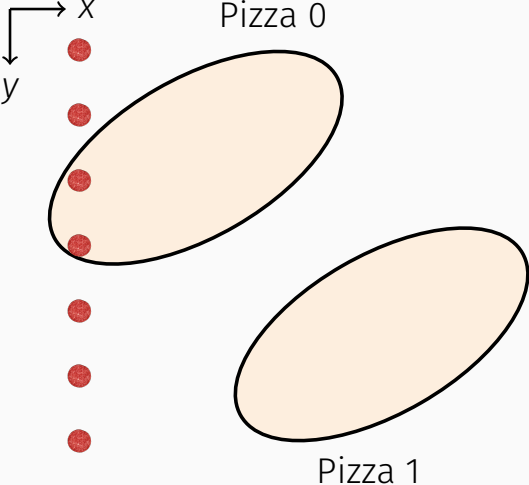
# DISTRIBUTED PIZZA TOPPING




Cook X  : top based on x



# DISTRIBUTED PIZZA TOPPING



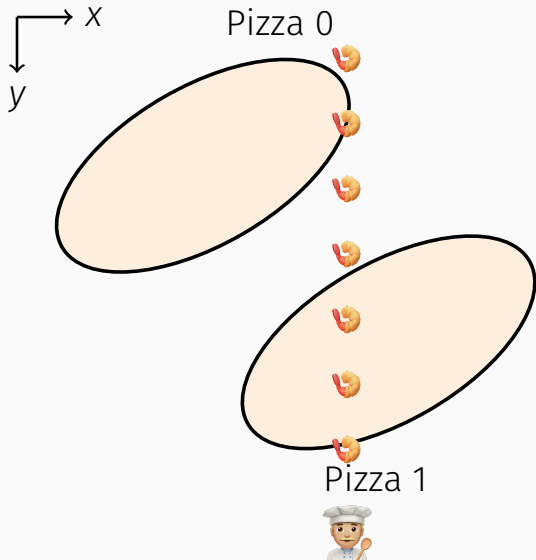
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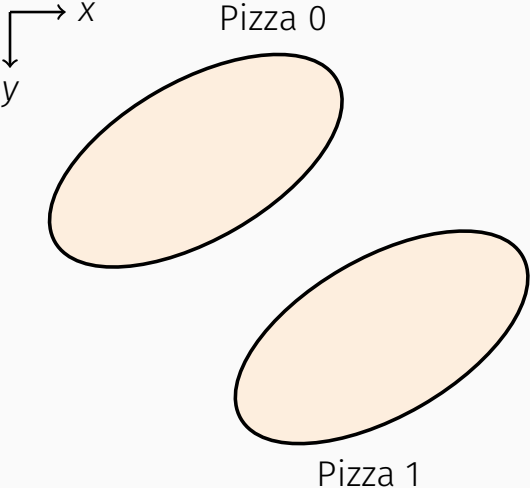
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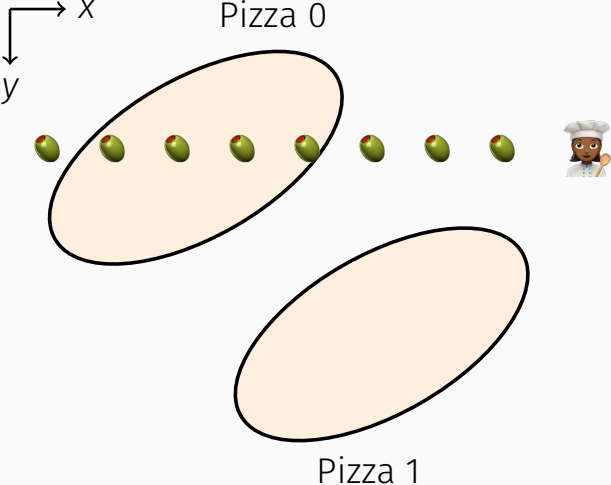
Cook X  : top based on x


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Cook Y  : top based on y


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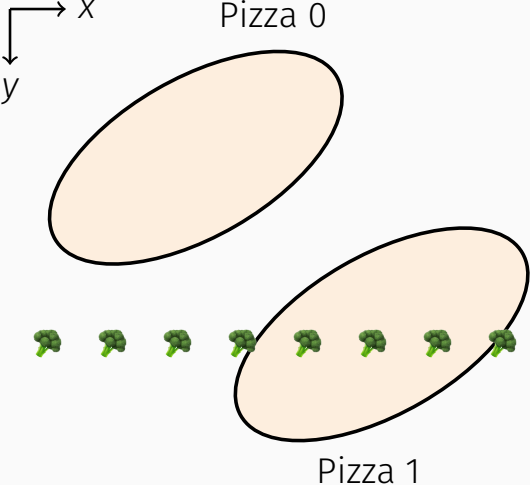
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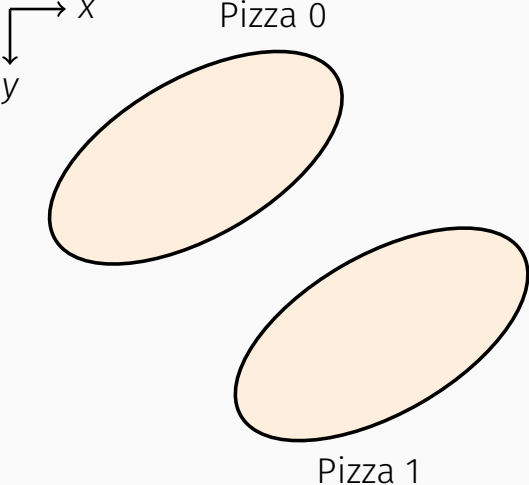
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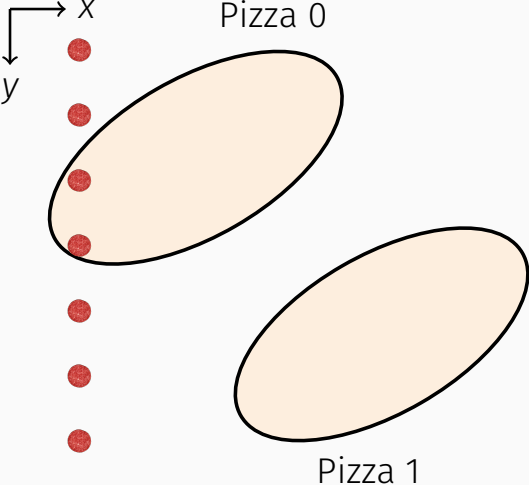
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Goal: distinguishable pizzas

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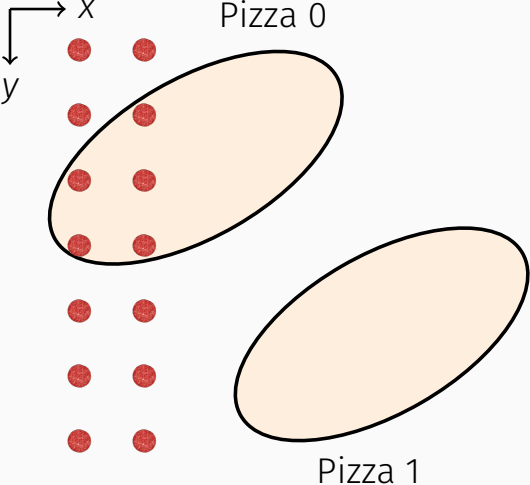
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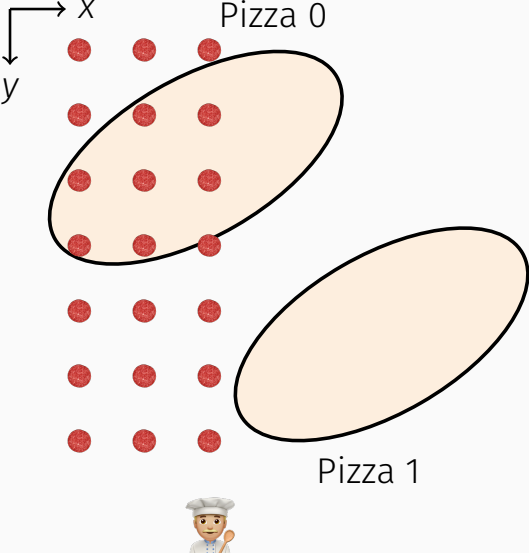
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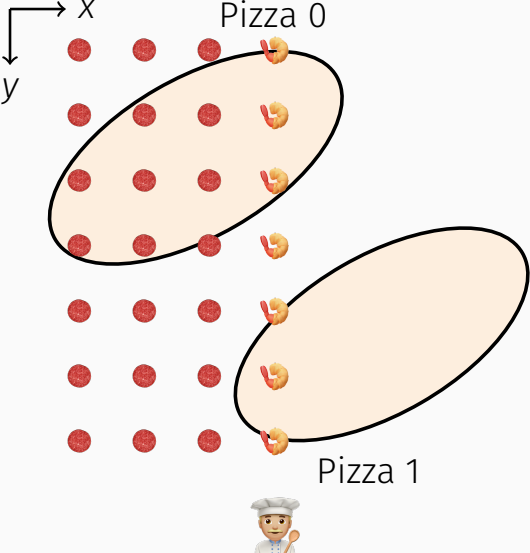
Cook Y  : top based on y

-  , 

Goal: distinguishable pizzas



# DISTRIBUTED PIZZA TOPPING



Cook X  : top based on x

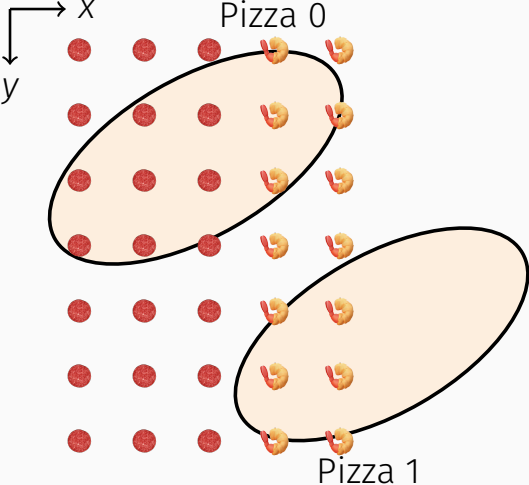
-  , 

Cook Y  : top based on y

-  , 

Goal: distinguishable pizzas

# DISTRIBUTED PIZZA TOPPING



Cook X : top based on x

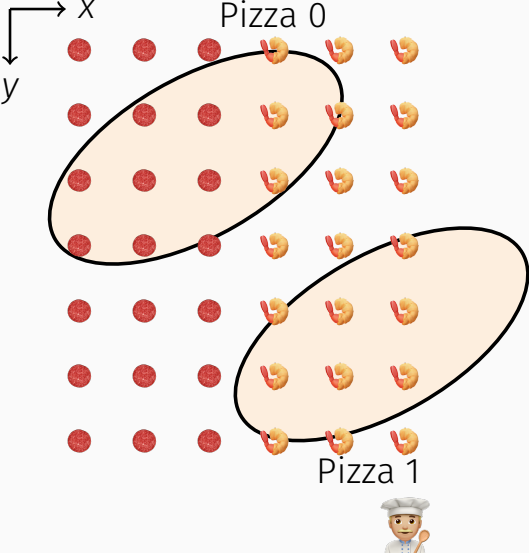
- , 


Cook Y : top based on y

- , 

Goal: distinguishable pizzas

# DISTRIBUTED PIZZA TOPPING



Cook X : top based on x

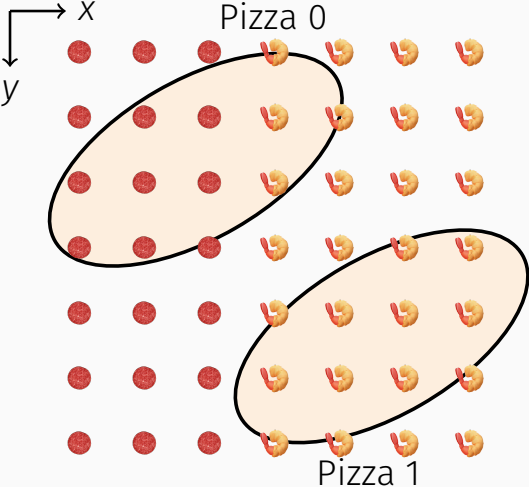
- , 


Cook Y : top based on y

- , 


Goal: distinguishable pizzas

# DISTRIBUTED PIZZA TOPPING



Cook X : top based on x

- , 

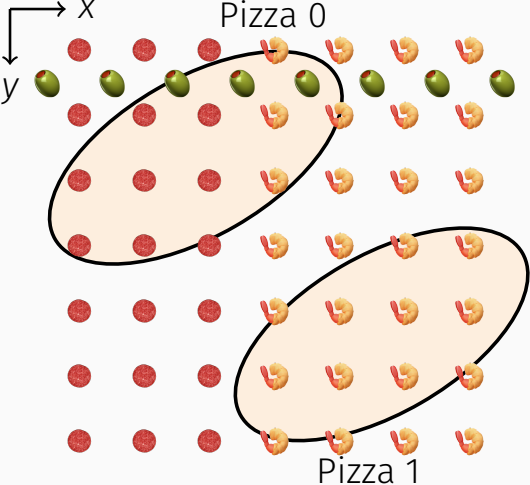
Cook Y : top based on y


- , 

Goal: distinguishable pizzas




# DISTRIBUTED PIZZA TOPPING



Cook X : top based on x

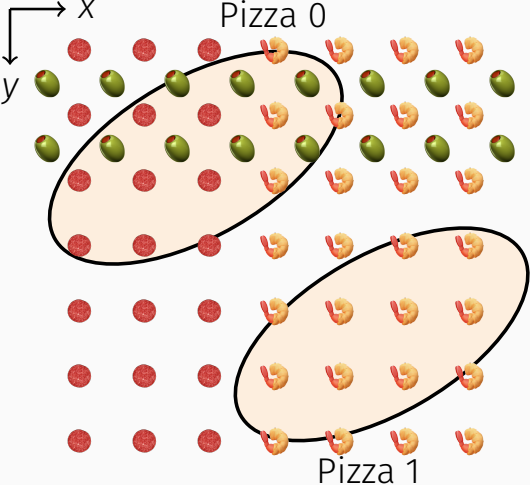
- , 


Cook Y : top based on y

- , 

Goal: distinguishable pizzas

# DISTRIBUTED PIZZA TOPPING



Cook X : top based on x

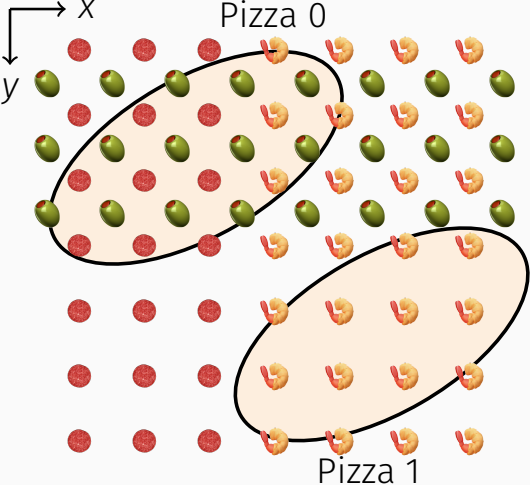
-  , 

Cook Y : top based on y

-  , 

Goal: distinguishable pizzas

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Cook X : top based on x

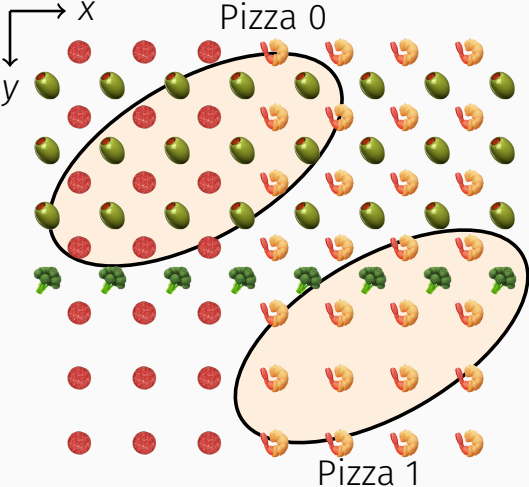
- , 


Cook Y : top based on y

- , 


Goal: distinguishable pizzas

# DISTRIBUTED PIZZA TOPPING



Cook X : top based on x

- , 

Cook Y : top based on y

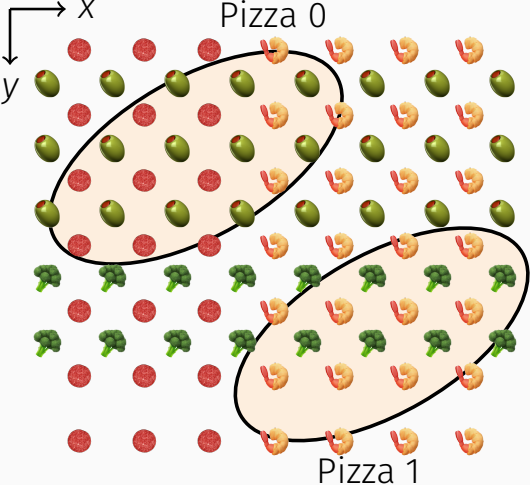
- , 


Goal: distinguishable pizzas






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Cook X  : top based on x

-  , 

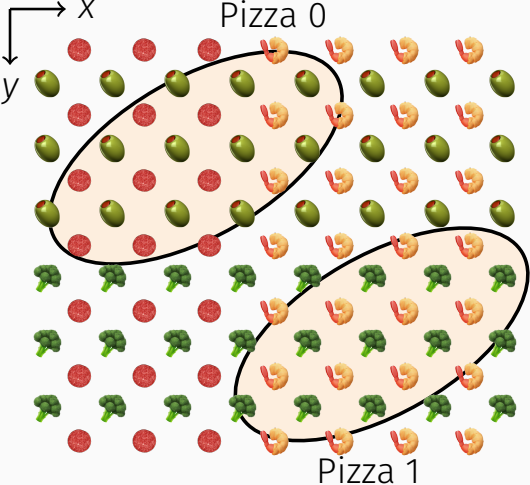
Cook Y  : top based on y


-  , 

Goal: distinguishable pizzas




# DISTRIBUTED PIZZA TOPPING



Cook X  : top based on x

-  , 

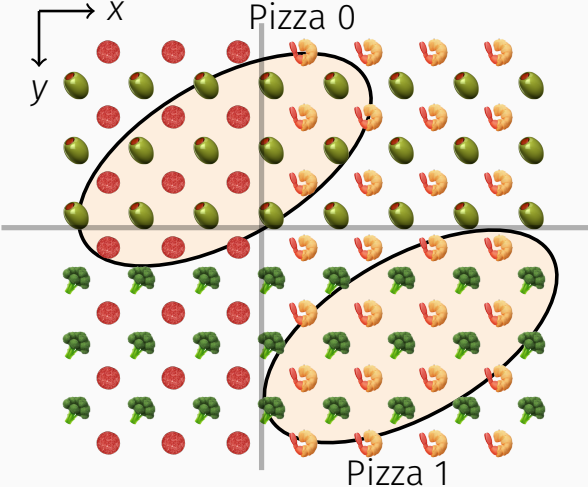
Cook Y  : top based on y

-  , 

Goal: distinguishable pizzas



# DISTRIBUTED PIZZA TOPPING



Cook X 🍳: top based on x

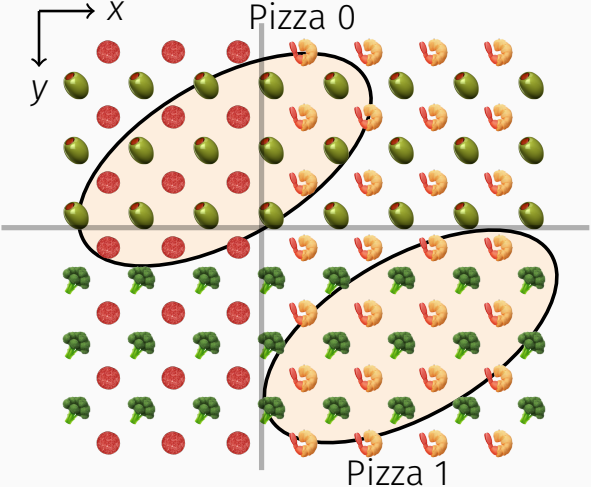
- 🍕, 🍤

Cook Y 🍳: top based on y

- 🍌, 🥦

Goal: distinguishable pizzas

# DISTRIBUTED PIZZA TOPPING



Cook X 🍳: top based on x

- 🍷, 🍤

Cook Y 🍳: top based on y

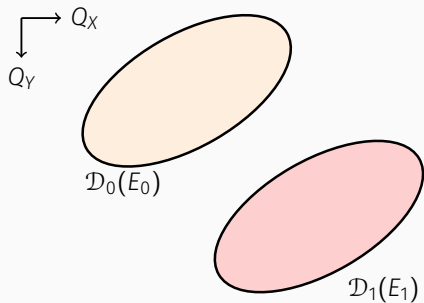
- 🍷, 🥦

Goal: distinguishable pizzas

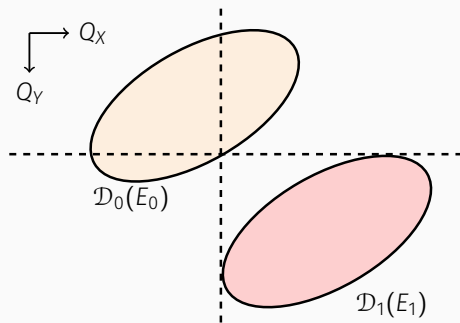
## Ingredient Table

	🍷	🍤
🍷	0	0
🥦	0	1

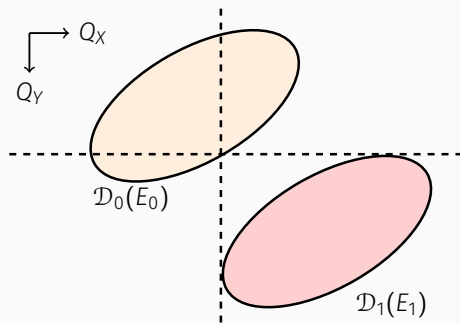
One-bit Compression  $M_X = M_Y = 2$



One-bit Compression  $M_X = M_Y = 2$

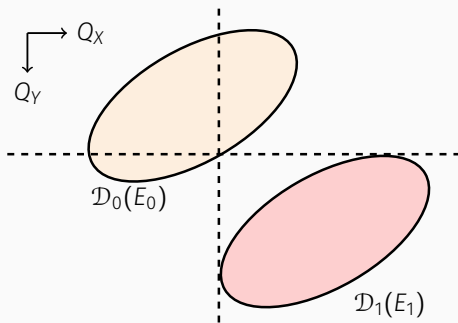


One-bit Compression  $M_X = M_Y = 2$



dec	0	1
0	0	0
1	0	1

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dec	0	1
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1	0	1

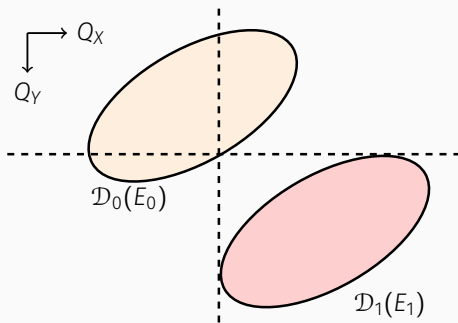
$\leftrightarrow$





# GEOMETRIC CHARACTERIZATION OF ERROR EXPONENTS

One-bit Compression  $M_X = M_Y = 2$

Limiting Case:  $M_X = M_Y = \infty$

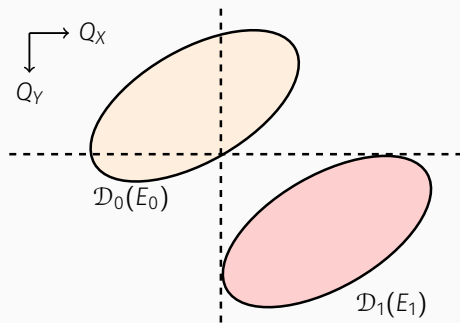


dec	0	1
0	0	0
1	0	1

 $\leftrightarrow$  

# GEOMETRIC CHARACTERIZATION OF ERROR EXPONENTS

One-bit Compression  $M_X = M_Y = 2$



dec	0	1
0	0	0
1	0	1

 $\leftrightarrow$ 

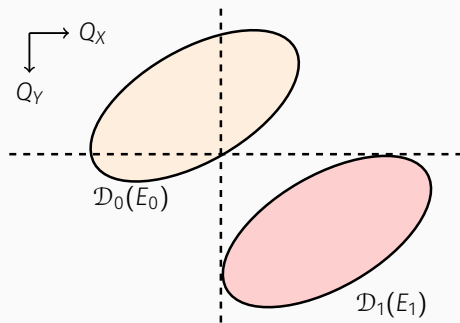
Limiting Case:  $M_X = M_Y = \infty$

$(E_0, E_1)$  is achievable iff

$$\mathcal{D}_0(E_0) \cap \mathcal{D}_1(E_1) = \emptyset$$

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One-bit Compression  $M_X = M_Y = 2$



dec	0	1
0	0	0
1	0	1

 $\leftrightarrow$ 

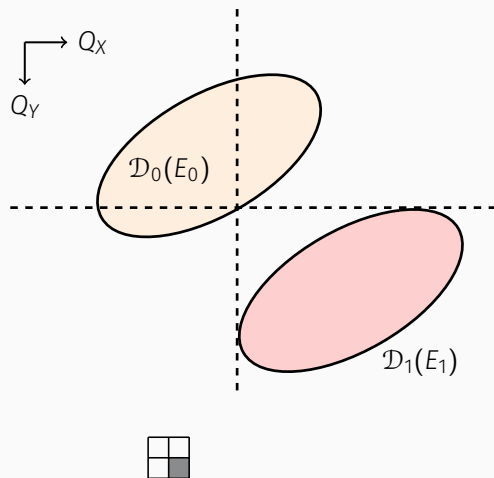
Limiting Case:  $M_X = M_Y = \infty$

$(E_0, E_1)$  is achievable iff

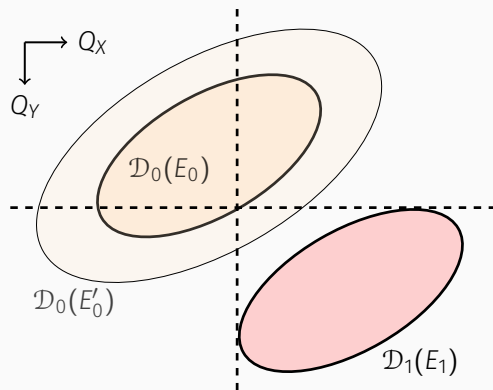
$$\mathcal{D}_0(E_0) \cap \mathcal{D}_1(E_1) = \emptyset$$

zero-rate compression  $(0, 0)$

Add more symbols:  $(0_2, 0_2) \rightarrow (0_3, 0_3)$

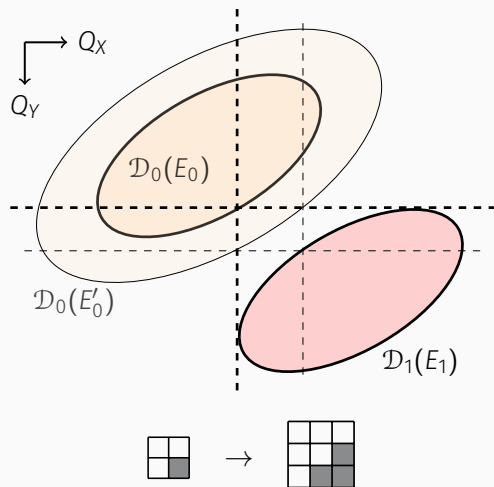


Add more symbols:  $(0_2, 0_2) \rightarrow (0_3, 0_3)$



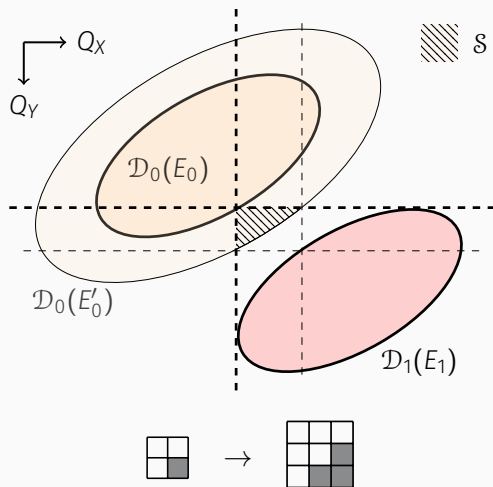
# GEOMETRIC CHARACTERIZATION OF ERROR EXPONENTS

Add more symbols:  $(0_2, 0_2) \rightarrow (0_3, 0_3)$



# GEOMETRIC CHARACTERIZATION OF ERROR EXPONENTS

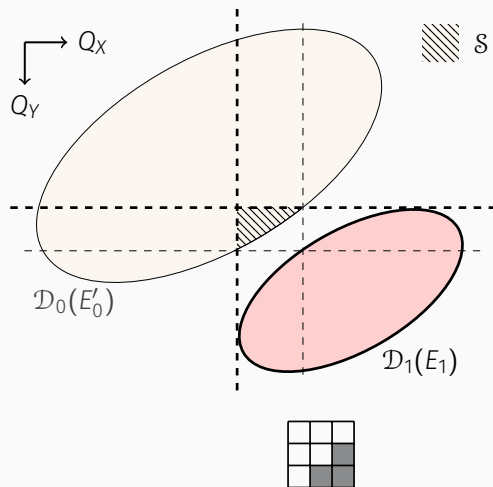
Add more symbols:  $(0_2, 0_2) \rightarrow (0_3, 0_3)$



Use added symbols to “describe”  $\mathcal{S}$

# GEOMETRIC CHARACTERIZATION OF ERROR EXPONENTS

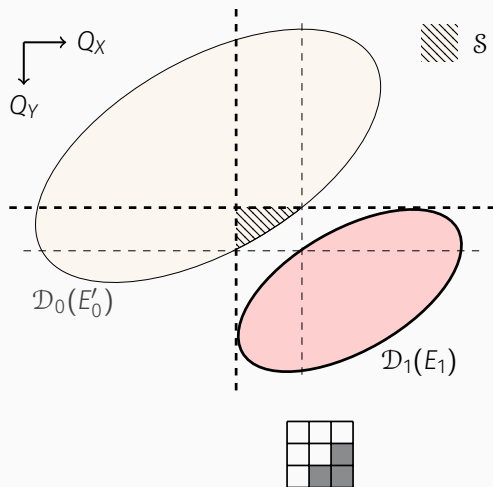
Add more symbols:  $(0_2, 0_2) \rightarrow (0_3, 0_3)$





# GEOMETRIC CHARACTERIZATION OF ERROR EXPONENTS

Add more symbols:  $(0_2, 0_2) \rightarrow (0_3, 0_3)$



SEPARATE  $\mathcal{D}_0(E'_0)$  and  $\mathcal{D}_1(E_1)$  by



SEPARATE  $S$  and  $\mathcal{D}_1(E_1)$  by



## THRESHOLD DECODERS

$$\text{dec}(m_X, m_Y) = \mathbb{1}\{m_X + m_Y \geq M_X \wedge M_Y\}$$



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“Reduction”: Recursive Croppings



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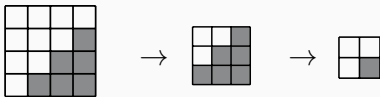
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“Reduction”: Recursive Croppings



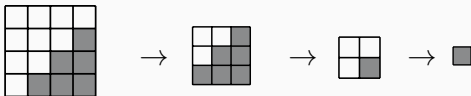


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Optimality?

“Reduction”: Recursive Croppings

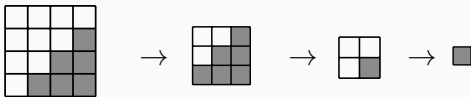


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Threshold DEC's are Optimal if

“Reduction”: Recursive Croppings



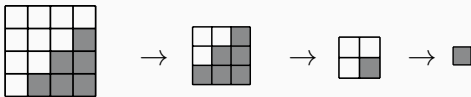
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$$\min\{M_X, M_Y\} = 2$$

“Reduction”: Recursive Croppings



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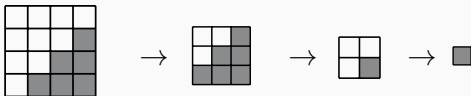
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Threshold DEC's are Optimal if

$$\min\{M_X, M_Y\} = 2$$

or  $(M_X, M_Y) = (3, 3)$

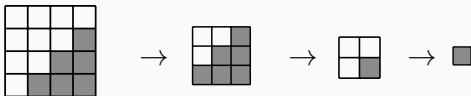
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## “Reduction”: Recursive Croppings



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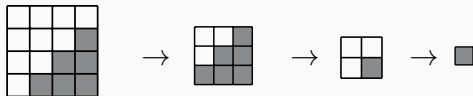
or  $(M_X, M_Y) = (3, 3)$

or  $P_{XY}^{(i)} = P_X^{(i)} P_Y^{(i)}$  for some  $i \in \{0, 1\}$

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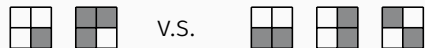
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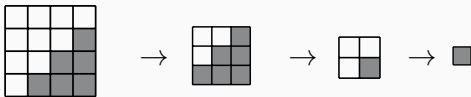
## Example: $M_X = M_Y = 2$



$$\text{dec}(m_X, m_Y) = \mathbb{1}\{m_X + m_Y \geq M_X \wedge M_Y\}$$

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## “Reduction”: Recursive Croppings



What if  $M_X = M_Y = 4$  ?

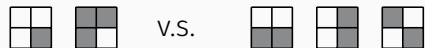
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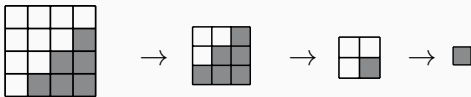
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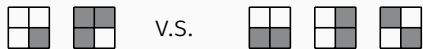
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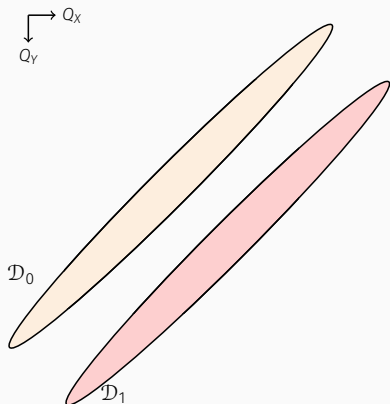
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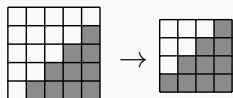
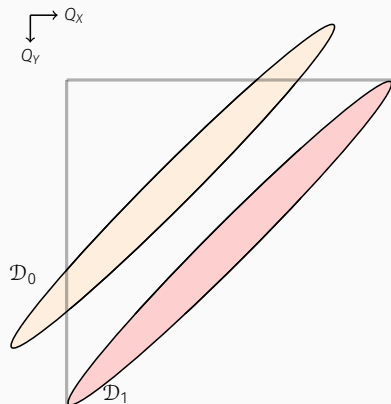


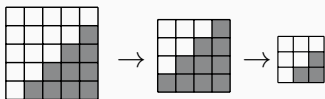
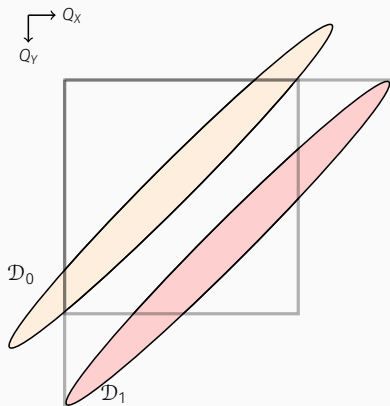
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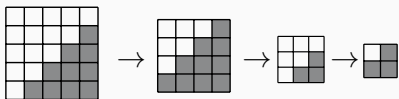
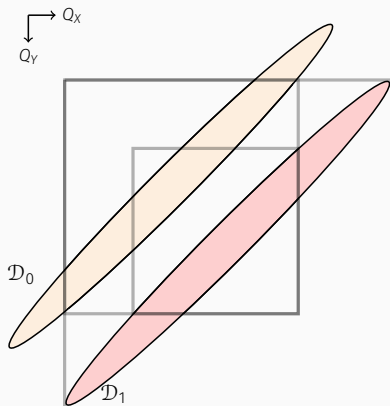


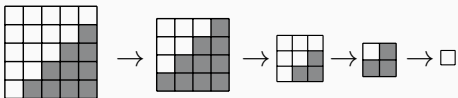
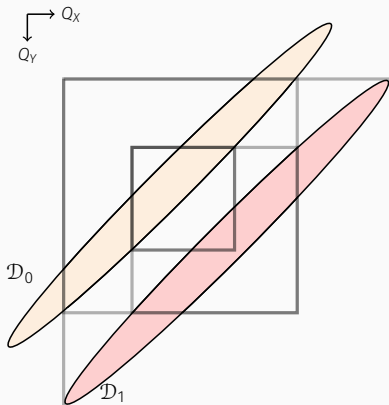


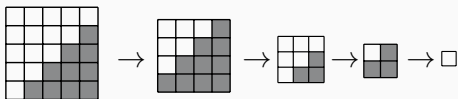
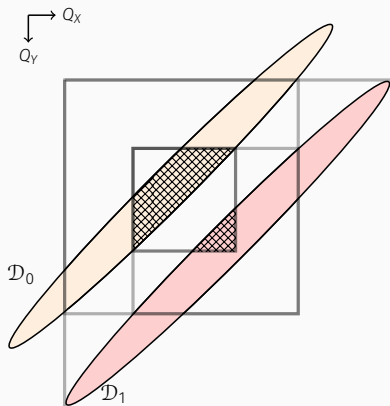


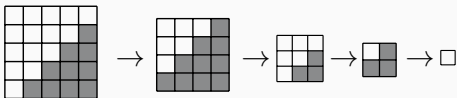
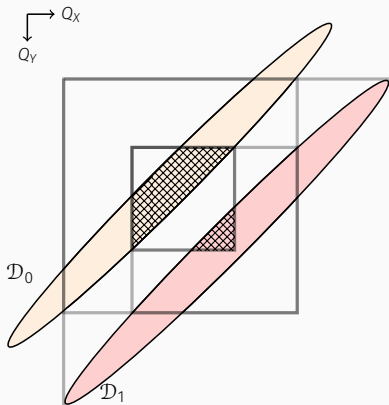




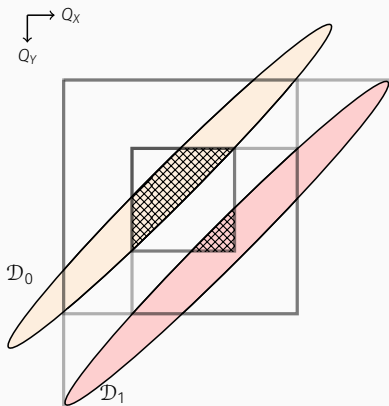




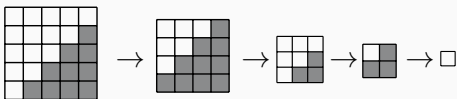




Threshold DEC requires  $\geq 6$  Symbols



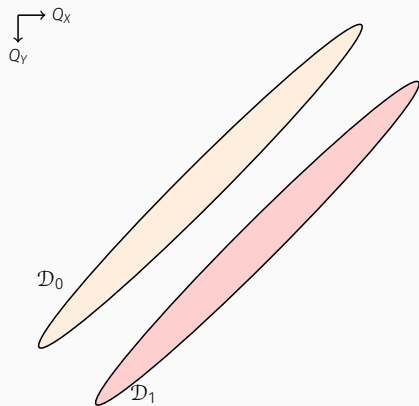
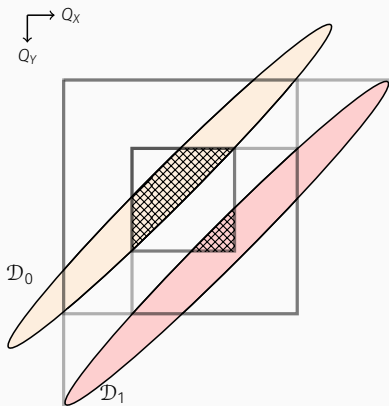
**X**



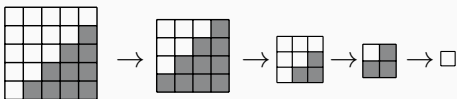
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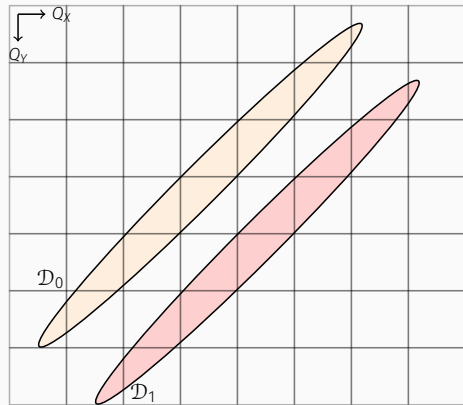
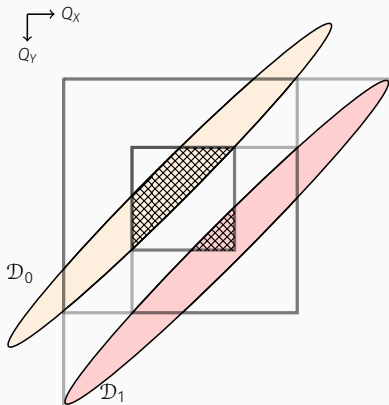
Can we do better?



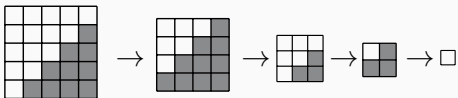


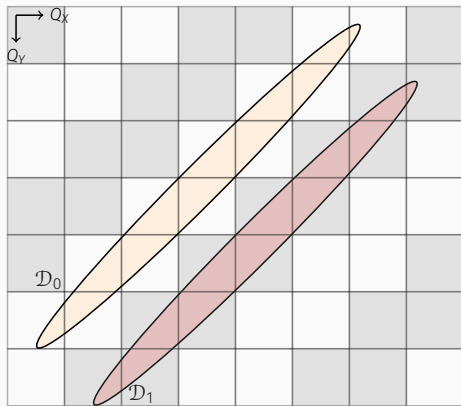
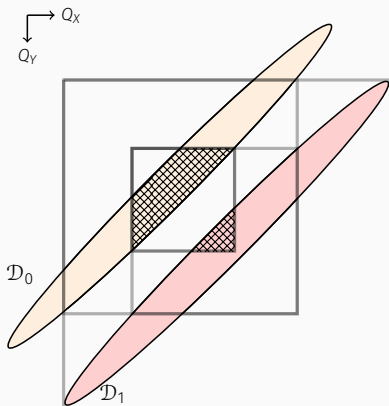
**X**



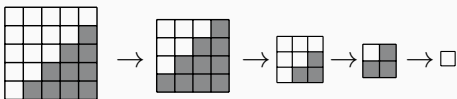


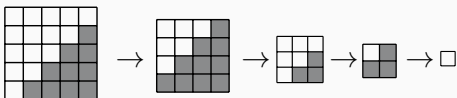
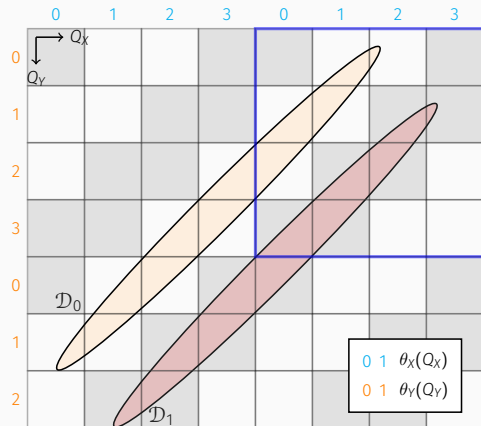
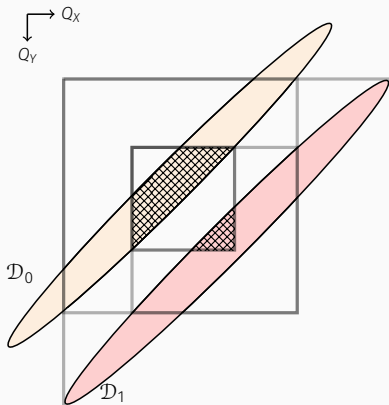
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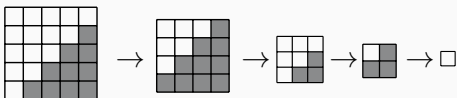
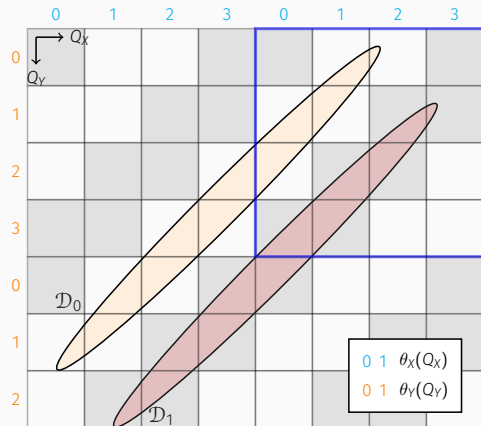
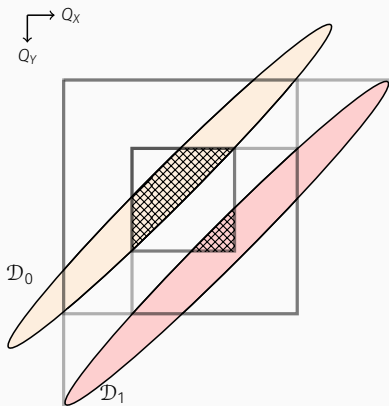




**X**







## NUMERICAL EXAMPLE I

$$\mathcal{X} = \mathcal{Y} = \{0, 1, 2\}$$

$$P_X^{(0)} = P_Y^{(0)} = (1/8, 1/8, 3/4)$$

$$P_X^{(1)} = P_Y^{(1)} = (3/8, 3/8, 1/4)$$

$$P_{XY}^{(i)} = P_X^{(i)} P_Y^{(i)}, i \in \{0, 1\}$$

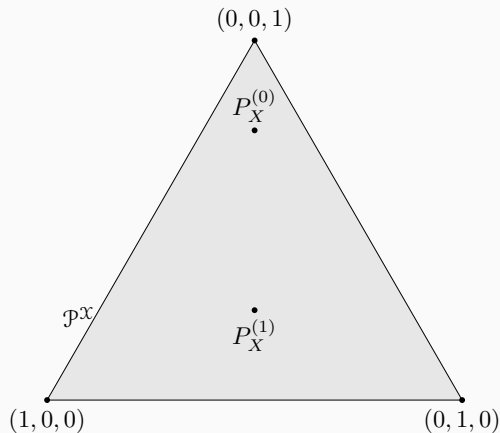
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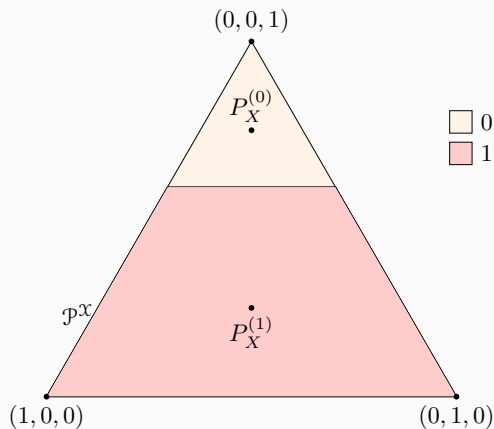
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## Local Decision at X: Neyman-Pearson





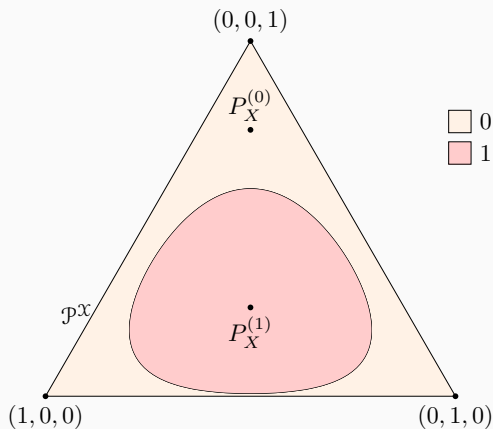
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Local Decision at  $X$ : Hoeffding (Generalized Likelihood Ratio Test)



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- $(E_0, E_1) = (0.3, 0.25)$

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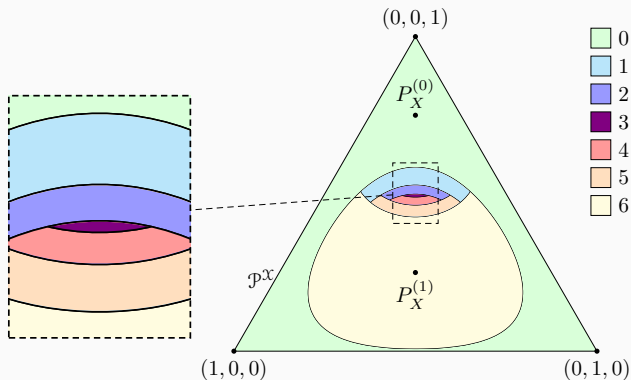
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## DHT: Type-encoding Function

$$\theta_X: \mathcal{P}^{\mathcal{X}} \rightarrow \{0, 1, \dots, 6\}$$



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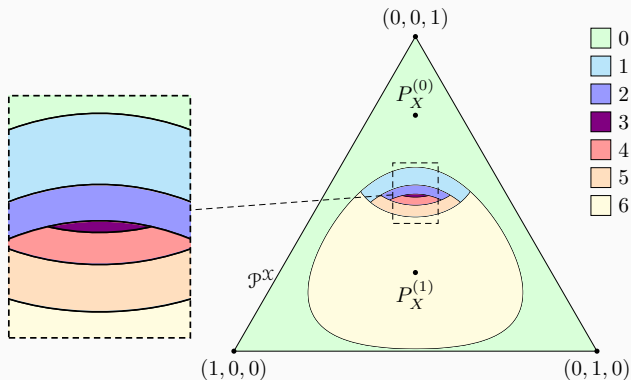
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Quantization of LLR is not optimal!

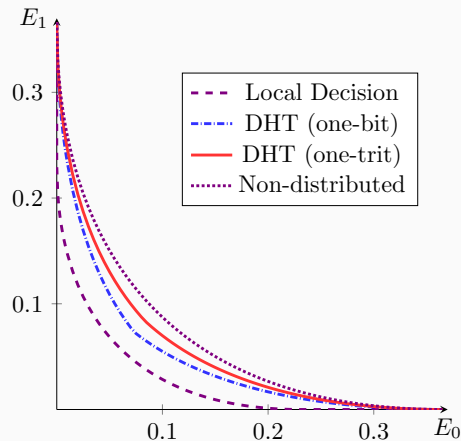
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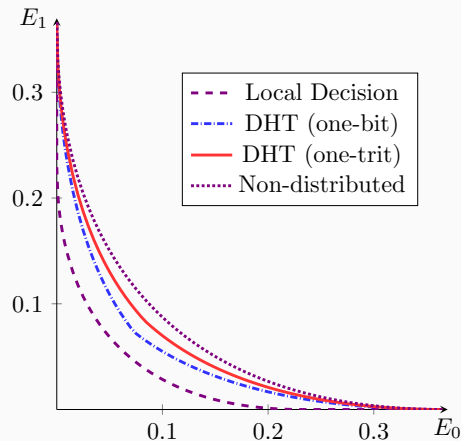


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- Local Decision:  $(0_1, \log 2)$  or  $(\log 2, 0_1)$

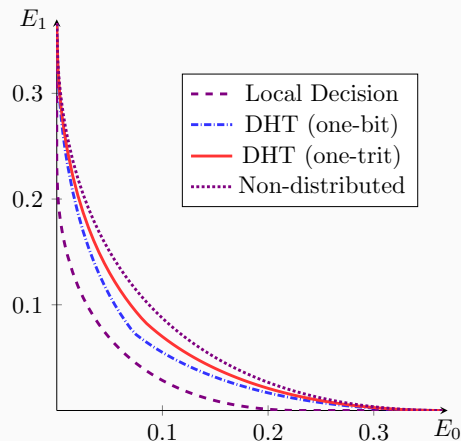


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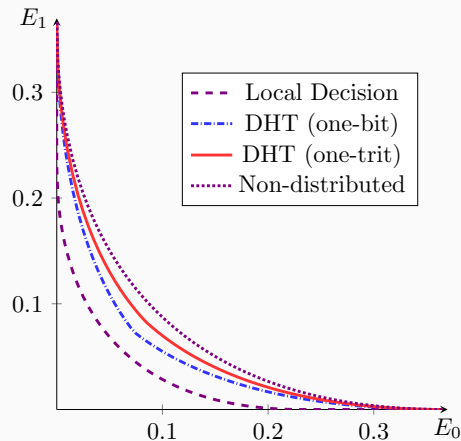


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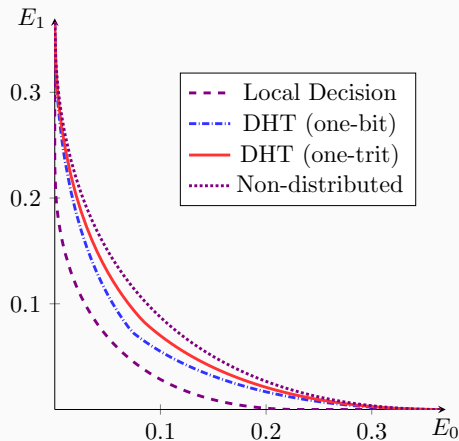


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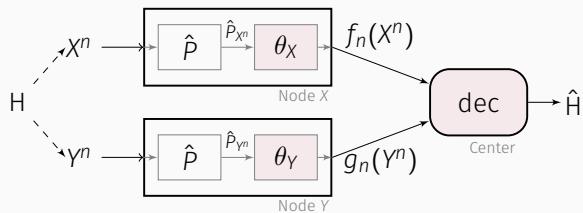
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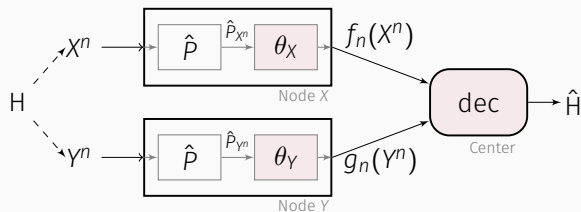
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- Non-distributed:  $(\log 2, \log 2)$



## SUMMARY: DHT WITH CONSTANT COMMUNICATION BITS

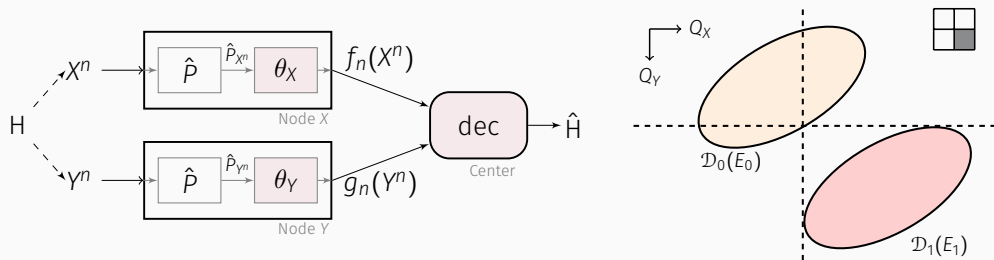


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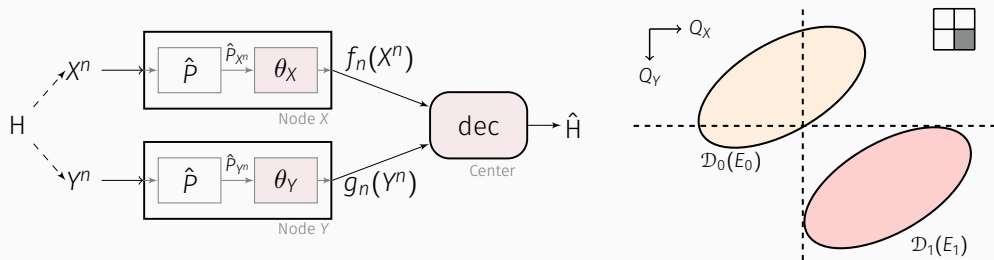
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- Threshold Decoders: Error Exponents & Optimality