

An entropy inequality for q -ary random variables and its application to channel polarization

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Abstract—It is shown that given two copies of a q -ary input channel W , where q is prime, it is possible to create two channels W^- and W^+ whose symmetric capacities satisfy $I(W^-) \leq I(W) \leq I(W^+)$, where the inequalities are strict except in trivial cases. This leads to a simple proof of channel polarization in the q -ary case.

Index Terms—Channel polarization, polar codes, entropy inequality.

I. INTRODUCTION AND MAIN RESULT

Arikan's *polar codes* [1] are a class of 'symmetric capacity'-achieving codes for binary-input channels. Their block error probability behaves roughly like $O(2^{-\sqrt{N}})$ [2], where N is the blocklength, and they achieve this performance at an encoding/decoding complexity of order $N \log N$.

Polar codes for non-binary input channels were considered in [3]. As in the binary case, their construction is based on recursively creating new channels from several copies of the original: Let W be a discrete memoryless channel with input alphabet $\mathcal{X} = \{0, \dots, q-1\}$. Throughout this note, q will be assumed to be a prime number. The output alphabet \mathcal{Y} may be arbitrary. We will let $I(W) \in [0, 1]$ denote the mutual information developed across W with uniformly distributed inputs¹, i.e.,

$$I(W) = \sum_{x \in \mathcal{X}, y \in \mathcal{Y}} \frac{1}{q} W(y|x) \log \frac{W(y|x)}{\sum_{x'} \frac{1}{q} W(y|x')}.$$

Let X_1, X_2 be independent, uniformly distributed inputs to two independent copies of W , and let Y_1, Y_2 be the corresponding outputs. Consider the one-to-one mapping $X_1, X_2 \rightarrow U_1, U_2$

$$\begin{aligned} U_1 &= X_1 + X_2 \\ U_2 &= X_2, \end{aligned} \quad (1)$$

where '+' denotes modulo- q addition. Observe that U_1 and U_2 are independent and uniformly distributed over \mathcal{X} . Define the channels

$$\begin{aligned} W^- : U_1 &\rightarrow Y_1 Y_2, \\ W^+ : U_2 &\rightarrow Y_1 Y_2 U_1, \end{aligned}$$

described through the conditional output probability distributions

$$\begin{aligned} W^-(y_1, y_2 | u_1) &= \frac{1}{q} \sum_{u_2 \in \mathcal{X}} W(y_1 | u_1 - u_2) W(y_2 | u_2), \\ W^+(y_1, y_2, u_1 | u_2) &= \frac{1}{q} W(y_1 | u_1 - u_2) W(y_2 | u_2). \end{aligned}$$

It follows from the chain rule of mutual information that $I(W^-) + I(W^+) = 2I(W)$. It is also easy to see that W^+ is better than W , whereas W^- is worse, in the sense that

$$I(W^-) \leq I(W) \leq I(W^+). \quad (2)$$

Since W^- and W^+ are also q -ary input channels, the above procedure can be applied to each of them, creating the channels $W^{--} := (W^-)^-$, $W^{-+} := (W^-)^+$, $W^{+-} := (W^+)^-$, and $W^{++} := (W^+)^+$. Repeating this procedure n times, one obtains 2^n channels, W^s , $s \in \{-, +\}^n$, with $\sum_s I(W^s) = 2^n I(W)$. The main observation that leads the author of [1] to construct polar codes is that these channels are *polarized* in the following sense:

Theorem 1 ([1],[3]).

$$\lim_{n \rightarrow \infty} \frac{1}{2^n} \# \{s \in \{-, +\}^n : I(W^s) \in (1 - \delta, 1]\} = I(W),$$

$$\lim_{n \rightarrow \infty} \frac{1}{2^n} \# \{s \in \{-, +\}^n : I(W^s) \in [0, \delta)\} = 1 - I(W),$$

for all $\delta > 0$.

The proofs given in [1] and [3] for Theorem 1 are based on the following arguments: The symmetric mutual informations of the channels W^s created by the above procedure have a martingale property, from which it follows that they must converge for almost all paths in the construction. This shows that both limits in Theorem 1 exist. To prove the claim on these limits' values, it would be sufficient to show that (2) holds with strict inequalities for all W^s , unless $I(W^s) \in \{0, 1\}$. Observe, however, that since the output alphabets of channels W^s grow as the construction size increases, this approach would require the aforementioned inequality to hold uniformly for all q -ary input channels. This difficulty is circumvented in [1] and [3] by appropriately defining an auxiliary channel parameter $Z(W)$ and proving the convergence of $Z(W^s)$ to $\{0, 1\}$ by the above arguments, which then implies the convergence of $I(W^s)$ to $\{0, 1\}$.

¹All logarithms in this note will be to the base q .

The purpose of this note is to provide a proof of Theorem 1 that avoids this indirect approach. In order to do so, we will need the following theorem.

Theorem 2. *If $I(W) \in (\delta, 1 - \delta)$ for some $\delta > 0$, then there exists an $\epsilon(\delta) > 0$ such that*

$$I(W^-) + \epsilon(\delta) \leq I(W) \leq I(W^+) - \epsilon(\delta).$$

The dependence of $\epsilon(\delta)$ on the channel W is only through δ , and not through particular channel specifications (e.g., output alphabet size).

Theorem 2 will be proved as a corollary to the following lemma, which is the main result reported here.

Lemma 1. *Let $X_1, X_2 \in \mathcal{X}$, $Y_1, Y_2 \in \mathcal{Y}$ be random variables with joint probability density*

$$\begin{aligned} P_{X_1 Y_1 X_2 Y_2}(x_1, y_1, x_2, y_2) \\ = P_{X_1 Y_1}(x_1, y_1) P_{X_2 Y_2}(x_2, y_2). \end{aligned} \quad (3)$$

If

$$H(X_1 | Y_1), H(X_2 | Y_2) \in (\delta, 1 - \delta)$$

for some $\delta > 0$, then there exists an $\epsilon(\delta) > 0$ such that

$$H(X_1 + X_2 | Y_1, Y_2) - \max\{H(X_1 | Y_1), H(X_2 | Y_2)\} \geq \epsilon(\delta).$$

We will prove Lemma 1 in Section III.

Proof of Theorem 2: It suffices to show that $I(W) - I(W^-) \geq \epsilon(\delta)$, as the equality $I(W^-) + I(W^+) = 2I(W)$ will then imply the second half of the claim. Let $X_1, X_2 \in \mathcal{X}$ denote two independent and uniformly distributed inputs to two copies of W , and let $Y_1, Y_2 \in \mathcal{Y}$ be the corresponding outputs. Since W is memoryless, X_1, X_2, Y_1, Y_2 are jointly distributed as in (3). Further, $I(W) \in (\delta, 1 - \delta)$ implies

$$1 - I(W) = H(X_1 | Y_1) = H(X_2 | Y_2) \in (\delta, 1 - \delta). \quad (4)$$

It then follows from Lemma 1 that

$$\begin{aligned} I(W) - I(W^-) &= H(X_1 + X_2 | Y_1 Y_2) - H(X_1 | Y_1) \\ &\geq \epsilon(\delta), \end{aligned}$$

completing the proof. \blacksquare

II. PROOF OF THEOREM 1

Let B_1, B_2, \dots be $\{-, +\}$ -valued i.i.d. random variables with $\Pr[B_1 = -] = \Pr[B_1 = +] = \frac{1}{2}$. Let I_0, I_1, \dots be random variables defined as

$$\begin{aligned} I_0 &= I(W) \\ I_n &= I(W^{B_1, \dots, B_n}) \quad n = 1, 2, \dots \end{aligned}$$

Note that I_n takes values in $[0, 1]$. Further, it follows from the relation $I(W^-) + I(W^+) = 2I(W)$ that $\mathbb{E}[I_{n+1} | I_n, \dots, I_0] = I_n$. Hence, the process I_0, I_1, \dots is a bounded martingale, and therefore converges almost surely to a $[0, 1]$ -valued random variable I_∞ . Note, on the other hand, that

$$\Pr[I_n \in (\delta, 1 - \delta)] = \frac{1}{2^n} \#\{s \in \{-, +\}^n : I(W^s) \in (\delta, 1 - \delta)\}.$$

To conclude the proof, it thus suffices to show that $\Pr[I_\infty = 1] = I(W)$ and $\Pr[I_\infty = 0] = 1 - I(W)$. To that end, note that the almost sure convergence of I_n implies $\mathbb{E}[|I_{n+1} - I_n|] = \mathbb{E}[|I(W^{B_1 \dots B_{n+1}}) - I(W^{B_1 \dots B_n})|] \rightarrow 0$. It follows from Theorem 2 that the latter convergence implies $I_\infty \in \{0, 1\}$ with probability 1. Due to the martingale property of I_n we have $\mathbb{E}[I_\infty] = \mathbb{E}[I_0] = I(W)$, from which it follows that $\Pr[I_\infty = 1] = 1 - \Pr[I_\infty = 0] = I(W)$, completing the proof.

III. PROOF OF LEMMA 1

In what follows, $H(p)$ and $H(X)$ will both denote the entropy of a random variable $X \in \mathcal{X}$ with probability distribution p . We will let p_i , $i \in \mathcal{X}$ denote the probability distribution with

$$p_i(m) = p(m - i).$$

The cyclic convolution of vectors p and r will be denoted by $(p * r)$. That is,

$$(p * r) = \sum_{i \in \mathcal{X}} p(i) r_i = \sum_{i \in \mathcal{X}} r(i) p_i.$$

We will also let $\text{unif}(\mathcal{X})$ denote the uniform distribution over \mathcal{X} . We will use the following lemmas in the proof:

Lemma 2. *Let p be a distribution over \mathcal{X} . Then,*

$$\|p - \text{unif}(\mathcal{X})\|_1 \geq \frac{1}{q \log e} [1 - H(p)].$$

Remark 1. *Lemma 2 partially complements Pinsker's inequality by providing a lower bound to the \mathcal{L}_1 distance between an arbitrary probability distribution and the uniform distribution by their Kullback–Leibler divergence.*

Proof:

$$\begin{aligned} 1 - H(p) &= \sum_{i \in \mathcal{X}} p(i) \log \frac{p(i)}{1/q} \\ &\leq \log e \sum_i p(i) \left[\frac{p(i) - 1/q}{1/q} \right] \\ &\leq q \log e \sum_i p(i) |p(i) - 1/q| \\ &\leq q \log e \|p - \text{unif}(\mathcal{X})\|_1, \end{aligned}$$

where we used the relation $\ln t \leq t - 1$ in the first inequality. \blacksquare

Remark 2. *Lemma 2 holds for distributions over arbitrary finite sets. That $|\mathcal{X}|$ is a prime number has no bearing on the above proof.*

Lemma 3. *Let p be a distribution over \mathcal{X} . Then,*

$$\|p_i - p_j\|_1 \geq \frac{1 - H(p)}{2q^2(q - 1) \log e}.$$

for all $i, j \in \mathcal{X}$, $i \neq j$. That is, unless p is the uniform distribution, its cyclic shifts will be separated from each other in the \mathcal{L}_1 distance.

Proof: Let $j = i + m$ for some $m \neq 0$. We will show that there exists a $k \in \mathcal{X}$ satisfying

$$|p(k) - p(k + m)| \geq \frac{1 - H(p)}{2q^2(q - 1) \log e},$$

which will yield the claim since $\|p_i - p_j\|_1 = \sum_{k \in \mathcal{X}} |p(k) - p(k + m)|$.

Suppose that $H(p) < 1$, as the claim is trivial otherwise. Let $p^{(\ell)}$ denote the ℓ th largest element of p , and let $S = \{\ell : p^{(\ell)} \geq \frac{1}{q}\}$. Note that S is a proper subset of \mathcal{X} . We have

$$\begin{aligned} \sum_{\ell=1}^{|S|} [p^{(\ell)} - p^{(\ell+1)}] &= p^{(1)} - p^{(|S|+1)} \\ &\geq p^{(1)} - 1/q \\ &\geq \frac{1}{2(q-1)} \|p - \text{unif}(\mathcal{X})\|_1 \\ &\geq \frac{1 - H(p)}{2q(q-1) \log e}. \end{aligned}$$

In the above, the second inequality is obtained by observing that $p^{(1)} - 1/q$ is smallest when $p^{(1)} = \dots = p^{(q-1)}$, and the third inequality follows from Lemma 2. Therefore, there exists at least one $\ell \in S$ such that

$$p^{(\ell)} - p^{(\ell+1)} \geq \frac{1 - H(p)}{2q^2(q-1) \log e}.$$

Given such an ℓ , let $A = \{1, \dots, \ell\}$. Since q is prime, \mathcal{X} can be written as

$$\mathcal{X} = \{k, k + m, k + m + m, \dots, \underbrace{k + m + \dots + m}_{q-1 \text{ times}}\}$$

for any $k \in \mathcal{X}$ and $m \in \mathcal{X} \setminus \{0\}$. Therefore, since A is a proper subset of \mathcal{X} , there exists a $k \in A$ such that $k + m \in A^c$, implying

$$p(k) - p(k + m) \geq \frac{1 - H(p)}{2q^2(q-1) \log e},$$

which yields the claim. \blacksquare

Lemma 4. Let p and r be two probability distributions over \mathcal{X} , with $H(p) \geq \eta$ and $H(r) \leq 1 - \eta$ for some $\eta > 0$. Then, there exists an $\epsilon_1(\eta) > 0$ such that

$$H(p * r) \geq H(r) + \epsilon_1(\eta).$$

Proof: Let e_i denote the distribution with a unit mass on $i \in \mathcal{X}$. Since $H(p) \geq \eta > H(e_i) = 0$, it follows from the continuity of entropy that

$$\min_i \|p - e_i\|_1 \geq \mu(\eta) \quad (5)$$

for some $\mu(\eta) > 0$. On the other hand, since $H(r) \leq 1 - \eta$, we have by Lemma 3 that

$$\|r_i - r_j\|_1 \geq \frac{\eta}{2q^2(q-1) \log e} > 0 \quad (6)$$

for all pairs $i \neq j$. Relations (5), (6), and the strict concavity of entropy implies the existence of $\epsilon_1(\eta) > 0$ such that

$$\begin{aligned} H(p * r) &= H\left(\sum_i p(i)r_i\right) \\ &\geq \sum_i p(i)H(r_i) + \epsilon_1(\eta) \\ &= H(r) + \epsilon_1(\eta). \end{aligned}$$

Proof of Lemma 1: Let P_1 and P_2 be two random probability distributions on \mathcal{X} , with

$$\begin{aligned} P_1 &= P_{X_1|Y_1}(\cdot | y_1) \text{ whenever } Y_1 = y_1, \\ P_2 &= P_{X_2|Y_2}(\cdot | y_2) \text{ whenever } Y_2 = y_2. \end{aligned}$$

It is then easy to see that

$$\begin{aligned} H(X_1 | Y_1) &= \mathbb{E}[H(P_1)], \\ H(X_2 | Y_2) &= \mathbb{E}[H(P_2)], \\ H(X_1 + X_2 | Y_1, Y_2) &= \mathbb{E}[H(P_1 * P_2)]. \end{aligned}$$

Suppose, without loss of generality, that $H(X_1 | Y_1) \geq H(X_2 | Y_2)$. It suffices to show that if $\mathbb{E}[H(P_1)], \mathbb{E}[H(P_2)] \in (\delta, 1 - \delta)$ for some $\delta > 0$, then there exists an $\epsilon(\delta) > 0$ such that $\mathbb{E}[H(P_1 * P_2)] \geq \mathbb{E}[H(P_1)] + \epsilon(\delta)$. To that end, define the event

$$A = \{H(P_1) > \delta/2, H(P_2) < 1 - \delta/2\}.$$

Observe that

$$\begin{aligned} \delta &< \mathbb{E}[H(P_1)] \\ &\leq (1 - \Pr[H(P_1) > \delta/2]) \cdot \delta/2 + \Pr[H(P_1) > \delta/2], \end{aligned}$$

implying $\Pr[H(P_1) > \delta/2] > \frac{\delta}{2-\delta}$. It similarly follows that $\Pr[H(P_2) < 1 - \delta/2] > \frac{\delta}{2-\delta}$. Note further that $H(P_1)$ and $H(P_2)$ are independent since Y_1 and Y_2 are. Thus, A has probability at least $\frac{\delta^2}{(2-\delta)^2} =: \epsilon_2(\delta)$. On the other hand, Lemma 4 implies that conditioned on A we have

$$H(P_1 * P_2) \geq H(P_1) + \epsilon_1(\delta/2) \quad (7)$$

for some $\epsilon_1(\delta/2) > 0$. Thus,

$$\begin{aligned} \mathbb{E}[H(P_1 * P_2)] &= \Pr[A] \cdot \mathbb{E}[H(P_1 * P_2) | A] + \Pr[A^c] \cdot \mathbb{E}[H(P_1 * P_2) | A^c] \\ &\geq \Pr[A] \cdot \mathbb{E}[(H(P_1) + \epsilon_1(\delta/2)) | A] \\ &\quad + \Pr[A^c] \cdot \mathbb{E}[H(P_1) | A^c] \\ &\geq \mathbb{E}[H(P_1)] + \epsilon_1(\delta/2)\epsilon_2(\delta), \end{aligned}$$

where in the first inequality we used (7) and the relation $H(p * r) \geq H(p)$. Setting $\epsilon(\delta) := \epsilon_1(\delta/2)\epsilon_2(\delta)$ yields the result. \blacksquare

IV. DISCUSSION

The proof of Theorem 2 does not extend trivially to the case of composite input alphabet sizes. In particular, that the cyclic group $(\{0, \dots, q-1\}, +)$ is generated by each of its non-zero elements is crucial to the proof of Lemma 3. On the other hand, a weaker statement holds when the input alphabet size is composite: Consider replacing the mapping (1) with

$$\begin{aligned} U_1 &= X_1 + X_2, \\ U_2 &= \pi(X_2), \end{aligned} \tag{8}$$

where π is a permutation over \mathcal{X} , and define the channels $W^-: U_1 \rightarrow Y_1 Y_2$ and $W^+: U_2 \rightarrow Y_1 Y_2 U_1$ accordingly. Then, it can be shown that there exists a permutation π for which Theorem 2 holds, irrespective of the input alphabet size. The proof of this statement is similar to that of Theorem 2, and therefore is omitted. It then follows that channels with composite input alphabet sizes can be polarized in the sense

of Theorem 1 if the mapping in (8) is chosen appropriately at each step of construction. Whether such channels can be polarized by recursive application of a *fixed* mapping is an open question.

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