

A New Upper Bound On “Private Common Information”

Amin Aminzadeh Gohari

Presenting joint work with Venkat Anantharam

Private Common Information of correlated random variables

- Given correlated random variables (X, Y, Z) , how can one quantify (in some operational sense) **the common part of X and Y that is independent of Z ?**

Private Common Information of correlated random variables

- Given correlated random variables (X, Y, Z) , how can one quantify (in some operational sense) **the common part of X and Y that is independent of Z ?**
- Special cases:
 - If Z is independent of $(X, Y) \longrightarrow I(X; Y)$

Private Common Information of correlated random variables

- Given correlated random variables (X, Y, Z) , how can one quantify (in some operational sense) **the common part of X and Y that is independent of Z ?**
- Special cases:
 - If Z is independent of $(X, Y) \longrightarrow I(X; Y)$
 - If $X = Y = K \longrightarrow H(K|Z)$.

Private Common Information of correlated random variables

- Given correlated random variables (X, Y, Z) , how can one quantify (in some operational sense) **the common part of X and Y that is independent of Z ?**
- Special cases:
 - If Z is independent of $(X, Y) \longrightarrow I(X; Y)$
 - If $X = Y = K \longrightarrow H(K|Z)$.
- What about $I(X; Y|Z)$?

Private Common Information of correlated random variables

- Given correlated random variables (X, Y, Z) , how can one quantify (in some operational sense) **the common part of X and Y that is independent of Z ?**
- What about $I(X; Y|Z)$?
 - But $I(X; Y|Z)$ can be positive when X and Y don't have anything in common.

Private Common Information of correlated random variables

- Given correlated random variables (X, Y, Z) , how can one quantify (in some operational sense) **the common part of X and Y that is independent of Z** ?
- What about $I(X; Y|Z)$?
 - But $I(X; Y|Z)$ can be positive when X and Y don't have anything in common.

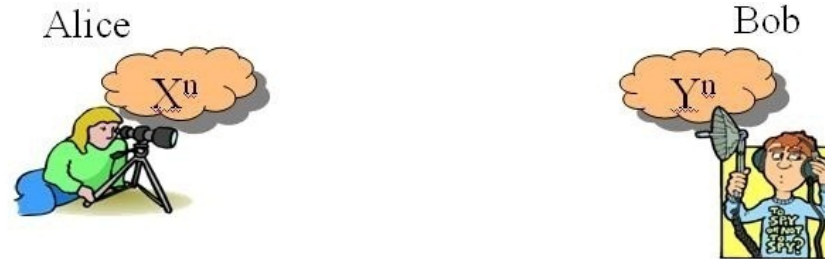
$$X \sim B\left(\frac{1}{2}\right), \quad Y \sim B\left(\frac{1}{2}\right), \quad X \perp Y, \quad Z = X \oplus Y$$

$$I(X; Y) = 0 < I(X; Y|Z) = 1$$

Outline

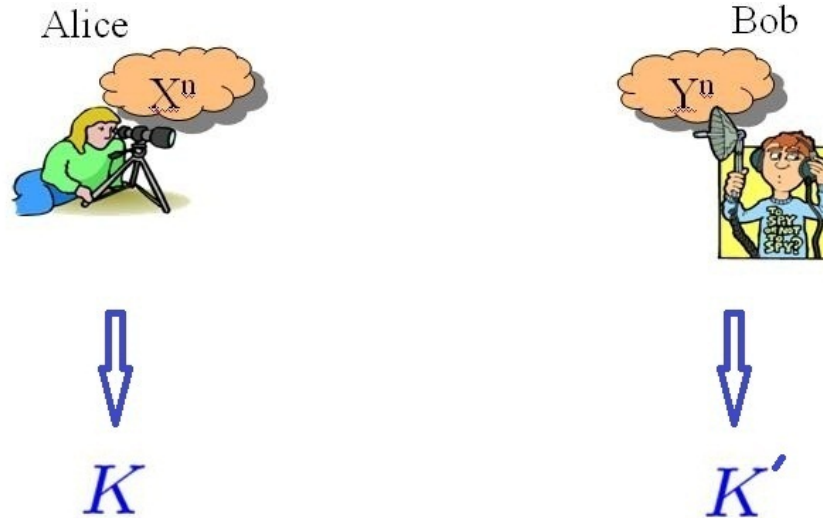
- **Common Information**
- One notion of “Common Private Information” of correlated random variables
 - Upper bounds
 - Our proof technique
- Conclusions

Notions of Common Information: Gacs-Korner common information



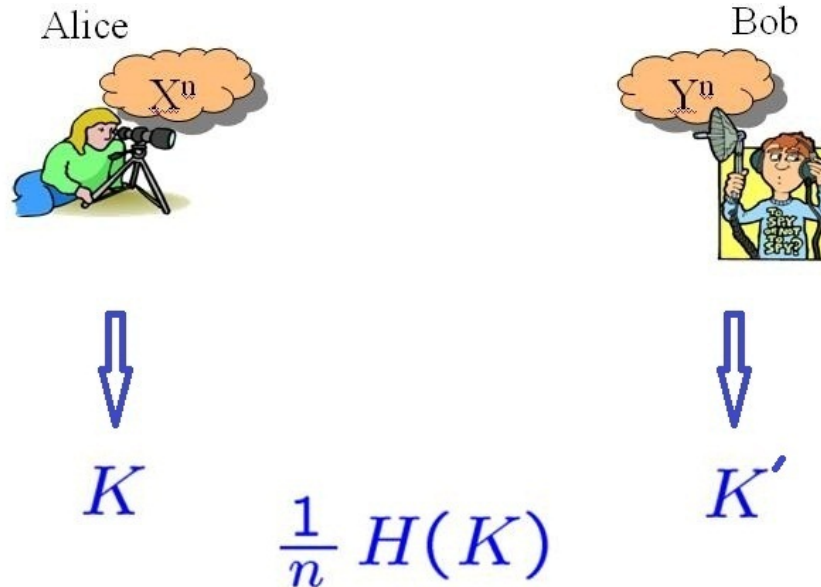
- Common randomness that can be extracted by knowing X and Y separately

Notions of Common Information: Gacs-Korner common information



- Common randomness that can be extracted by knowing X and Y separately

Notions of Common Information: Gacs-Korner common information



- Common randomness that can be extracted by knowing X and Y separately

$$\max H(K) \text{ over } K : H(K|X) = H(K|Y) = 0$$

Notions of Common Information:

Wyner's common information

Alice



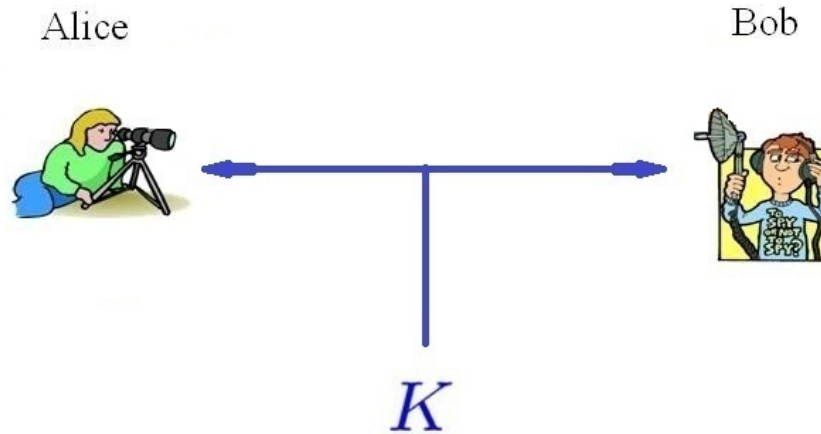
Bob



K

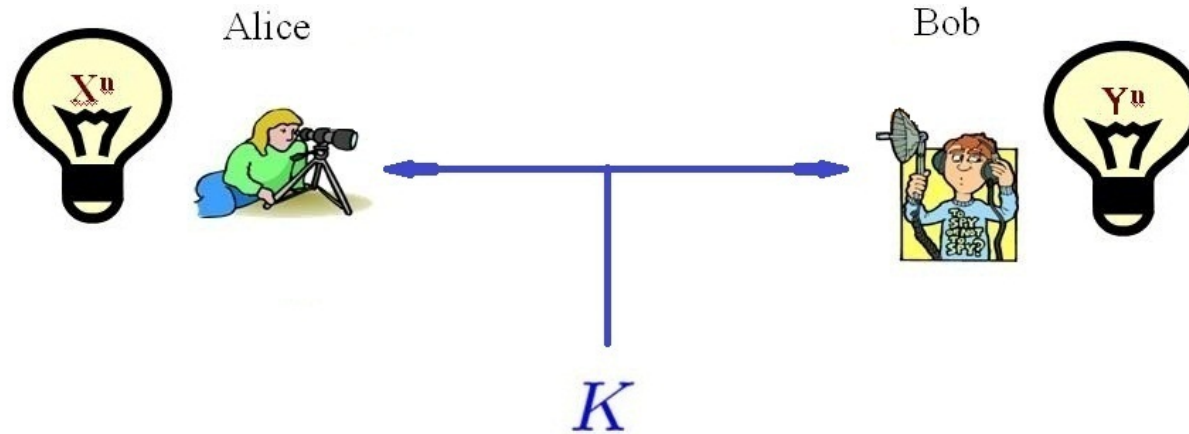
- Amount of common randomness that should be provided to generate X and Y separately

Notions of Common Information: Wyner's common information



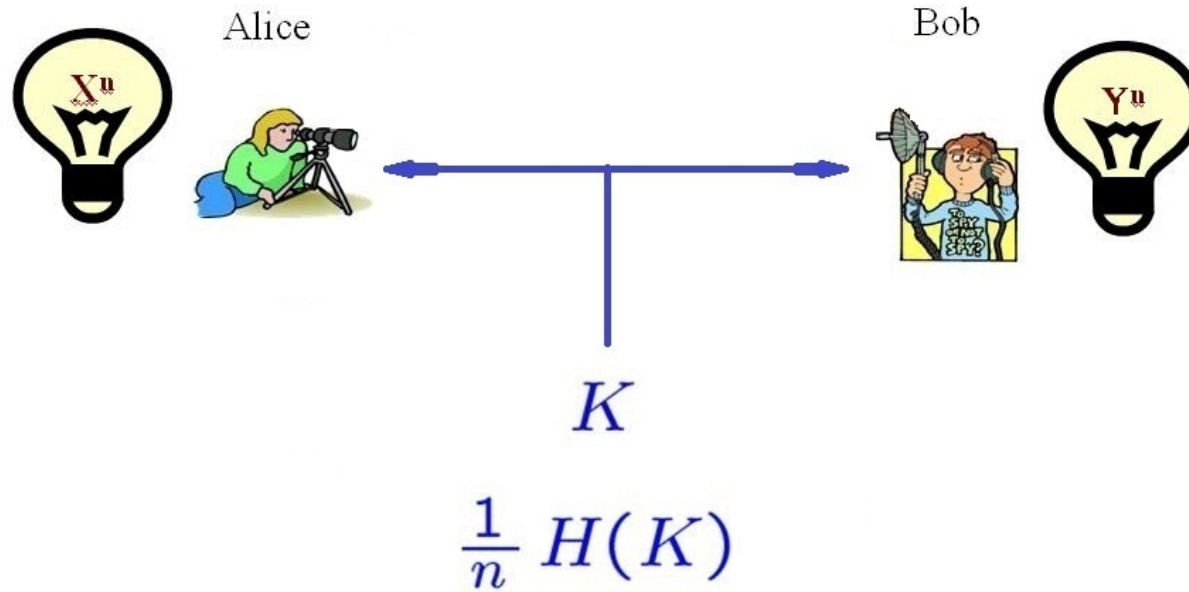
- Amount of common randomness that should be provided to generate X and Y separately

Notions of Common Information: Wyner's common information



- Amount of common randomness that should be provided to generate X and Y separately

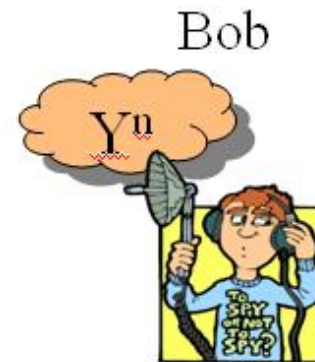
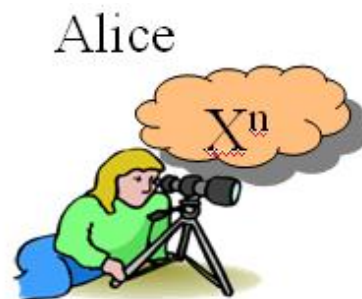
Notions of Common Information: Wyner's common information



- Amount of common randomness that should be provided to generate X and Y separately

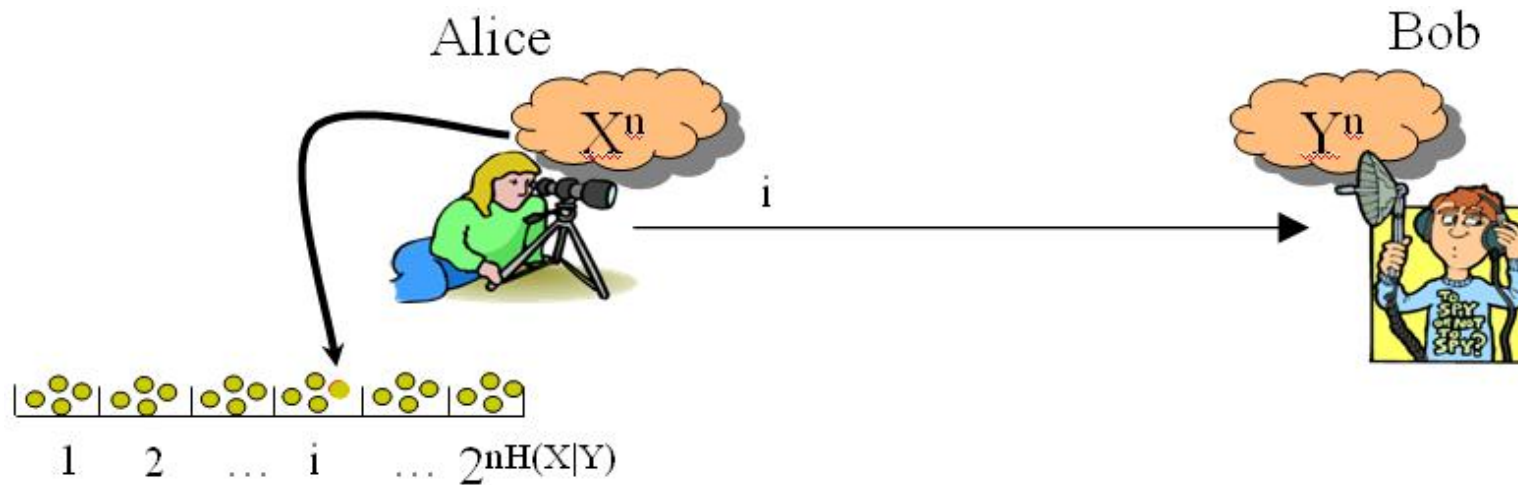
$$\min I(K; XY) \text{ over } K : X - K - Y$$

Notions of Common Information: Shannon's mutual information



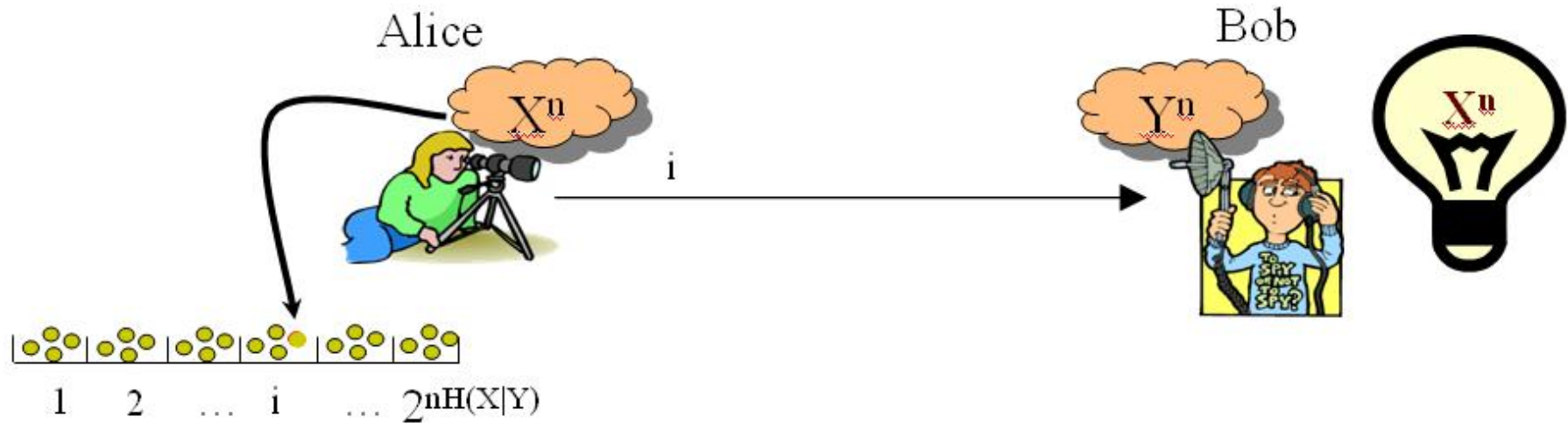
- Amount of common randomness that can be “extracted” following communication

Notions of Common Information: Shannon's mutual information



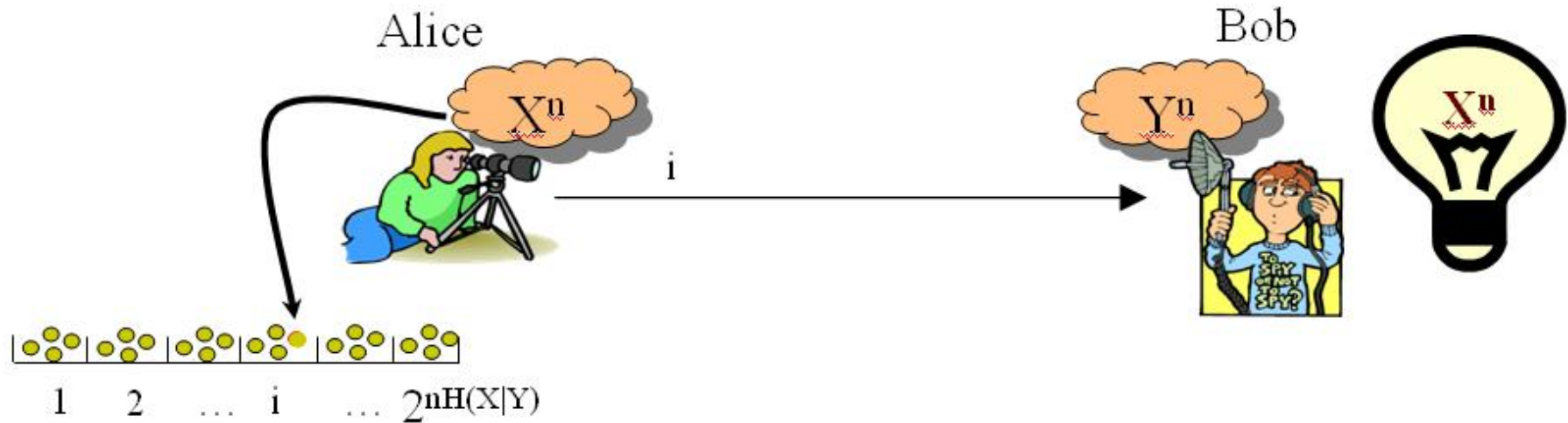
- Amount of common randomness that can be “extracted” following communication

Notions of Common Information: Shannon's mutual information



- Amount of common randomness that can be “extracted” following communication

Notions of Common Information: Shannon's mutual information



Total Common
Information

$$X^n$$

$$H(X^n)$$

=

Common Information
due to communication

$$F$$

$$H(X^n|Y^n)$$

Bin Index

+

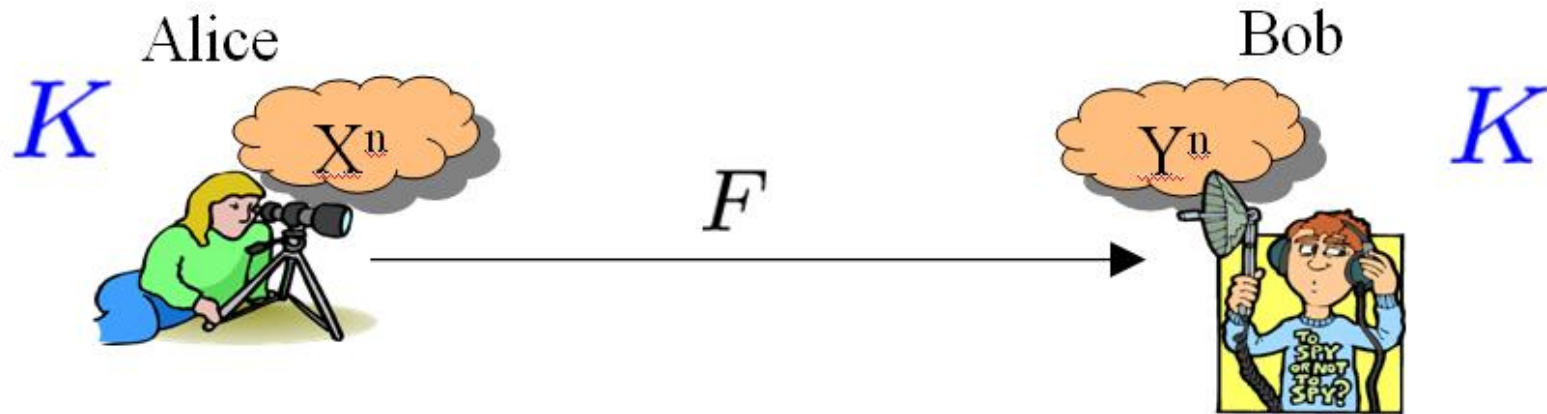
Extracted
Common Inf.

$$K$$

$$I(X^n; Y^n)$$

Index within the bin

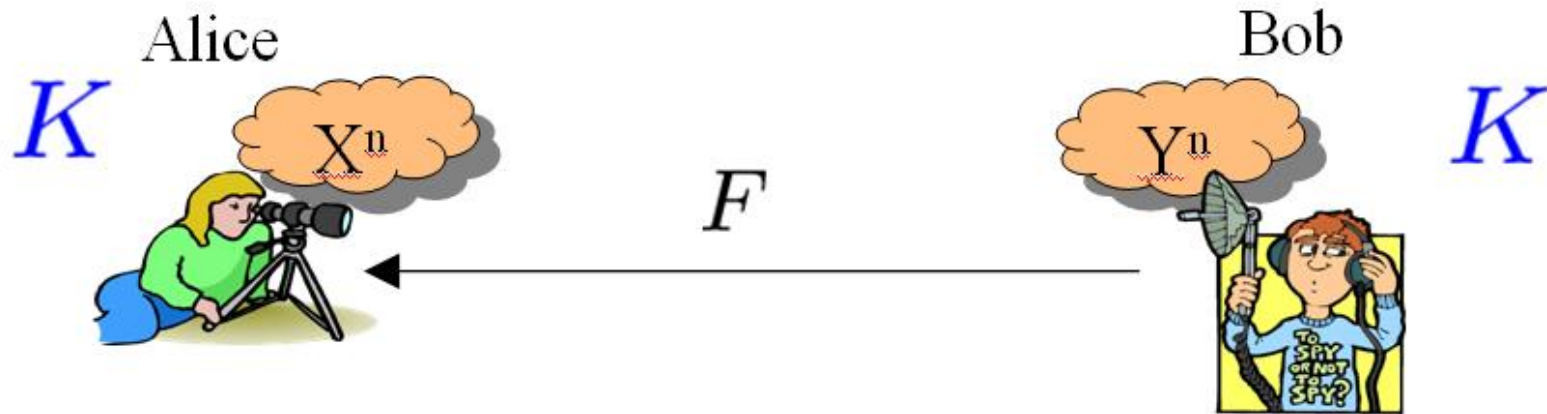
Notions of Common Information: Shannon's mutual information



$$I(K; F) \cong 0$$

$$\frac{1}{n}H(K)$$

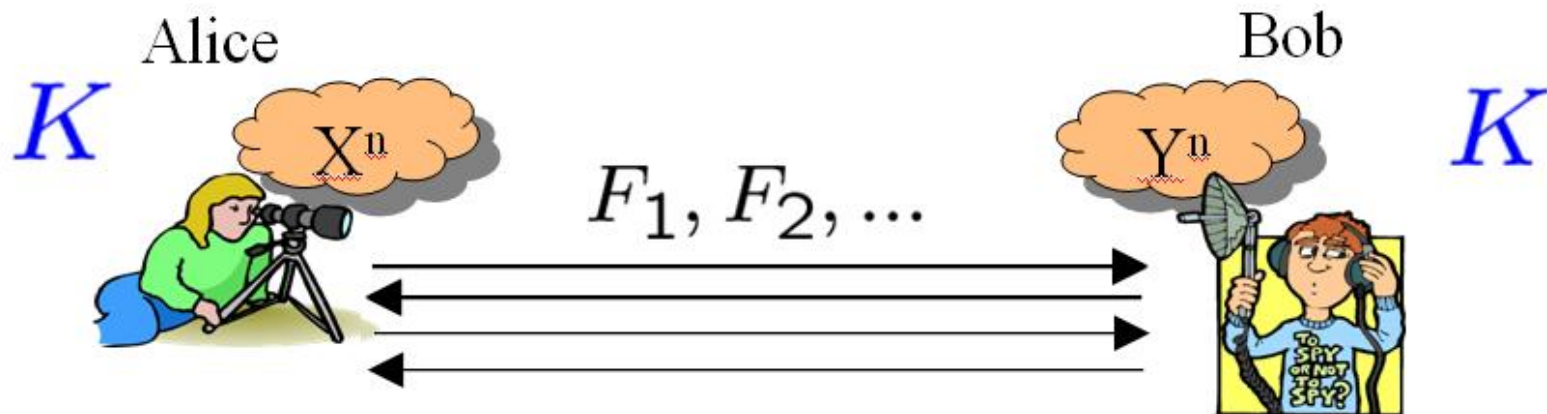
Notions of Common Information: Shannon's mutual information



$$I(K; F) \cong 0$$

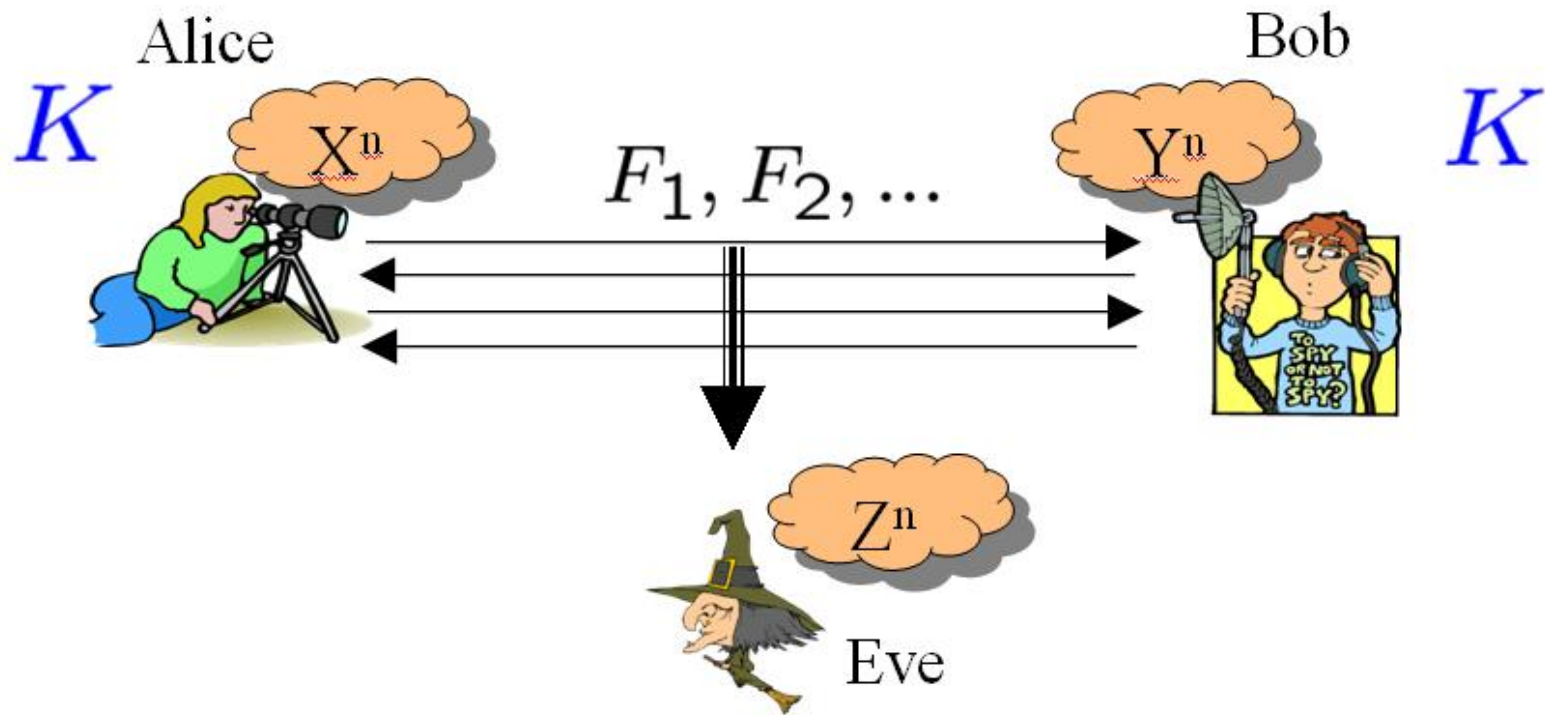
$$\frac{1}{n}H(K)$$

Notions of Common Information: Shannon's mutual information



$$I(K; \vec{F}) \cong 0$$
$$\frac{1}{n}H(K)$$

Extension to “Common Private Information”

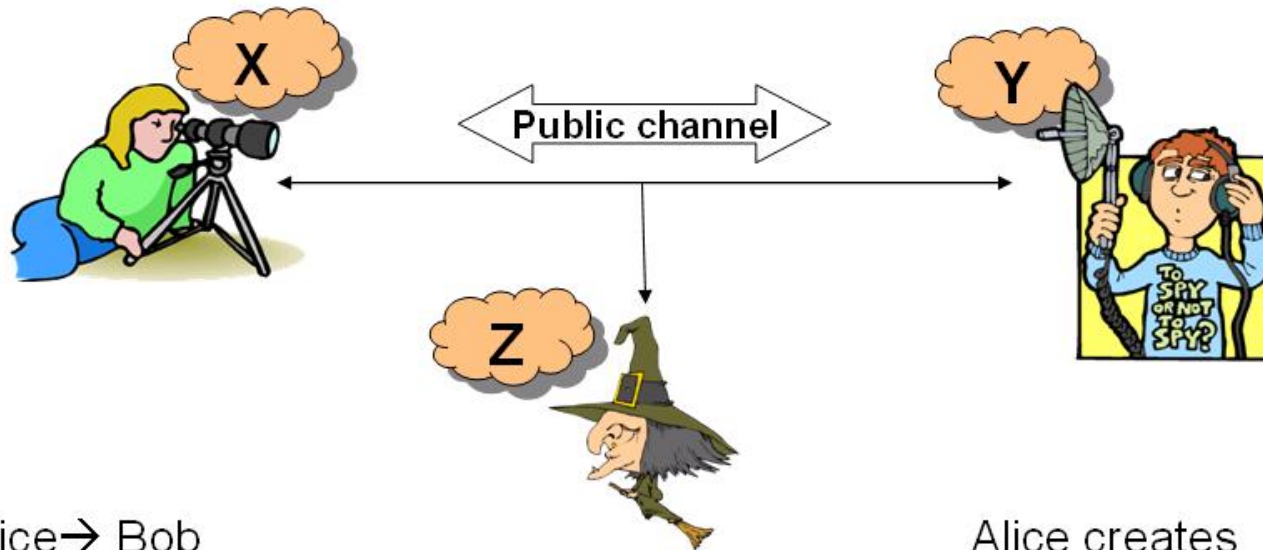


$$I(K; \vec{F} Z^n) \cong 0,$$
$$\frac{1}{n} H(K)$$

Outline

- Common Information
- One notion of “Common Private Information” of correlated random variables
 - Upper bounds
 - Our proof technique
- Conclusions

Definition of $S(X; Y || Z)$



Alice \rightarrow Bob
 $F_1(X^{1:n})$
 Bob \rightarrow Alice
 $F_2(Y^{1:n}, F_1)$
 Alice \rightarrow Bob
 $F_3(X^{1:n}, F_1, F_2)$

Alice creates
 $K_A(X^{1:n}, \mathbf{F})$
 Bob creates
 $K_B(Y^{1:n}, \mathbf{F})$

Requirements:
 $\frac{1}{n} \log P(K_A = K_B = K) > 1 - \epsilon$
 $\frac{1}{n} I(K; Z^{1:n}, \mathbf{F}) \leq \epsilon$

Secret key rate
 $S(X; Y || Z)$

Example I

$$X \sim B\left(\frac{1}{2}\right), \quad Y \sim B\left(\frac{1}{2}\right), \quad X \perp Y, \quad Z = X \oplus Y$$

$$I(X; Y) = 0 < I(X; Y|Z) = 1$$

Example I

$$X \sim B\left(\frac{1}{2}\right), \quad Y \sim B\left(\frac{1}{2}\right), \quad X \perp Y, \quad Z = X \oplus Y$$

$$I(X; Y) = 0 < I(X; Y|Z) = 1$$

- $S(X; Y||Z) = 0$ because $X^n - \mathbf{F} - Y^n$ forms a Markov chain.

Example I

$$X \sim B\left(\frac{1}{2}\right), \quad Y \sim B\left(\frac{1}{2}\right), \quad X \perp Y, \quad Z = X \oplus Y$$

$$I(X; Y) = 0 < I(X; Y|Z) = 1$$

- $S(X; Y||Z) = 0$ because $X^n - \mathbf{F} - Y^n$ forms a Markov chain.
- In general $S(X; Y||Z) \leq \min(I(X; Y), I(X; Y|Z))$.

Example I

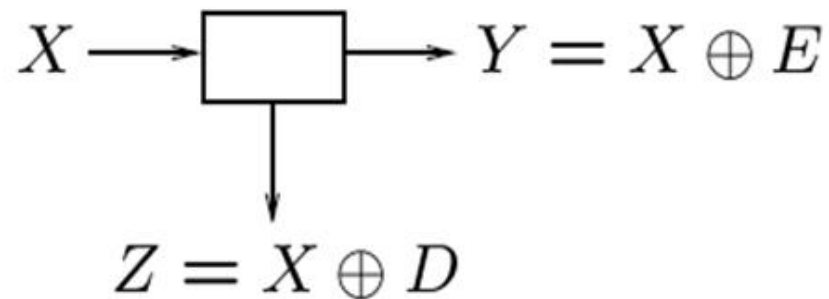
$$X \sim B\left(\frac{1}{2}\right), \quad Y \sim B\left(\frac{1}{2}\right), \quad X \perp Y, \quad Z = X \oplus Y$$

$$I(X; Y) = 0 < I(X; Y|Z) = 1$$

- $S(X; Y|Z) = 0$ because $X^n - \mathbf{F} - Y^n$ forms a Markov chain.
- In general $S(X; Y|Z) \leq \min(I(X; Y), I(X; Y|Z))$.
- $I(X; Y) =$ Private Common part of X and Y + Non-private common part of X and Y .
- $I(X; Y|Z) =$ Private Common part of X and Y + Artificial correlation induced between X and Y through conditioning.

Example II

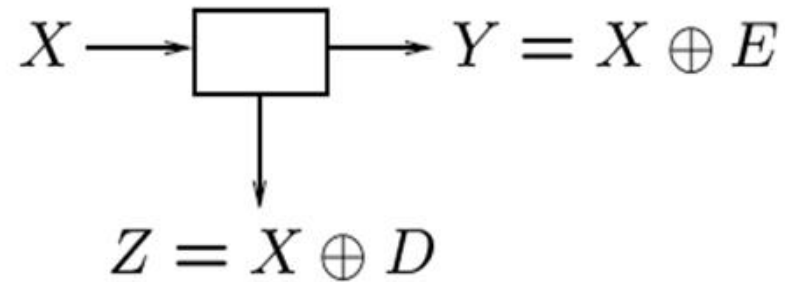
$$E \sim B(\epsilon), D \sim B(\delta), \epsilon < \delta < 0.5$$



Example II

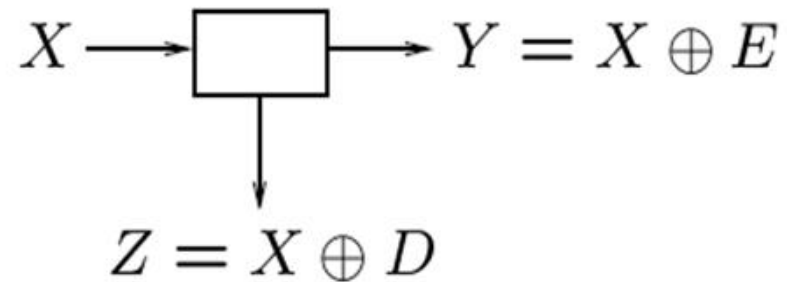
$$E \sim B(\epsilon), D \sim B(\delta), \epsilon < \delta < 0.5$$

$$I(X; Y) > I(X; Z)$$



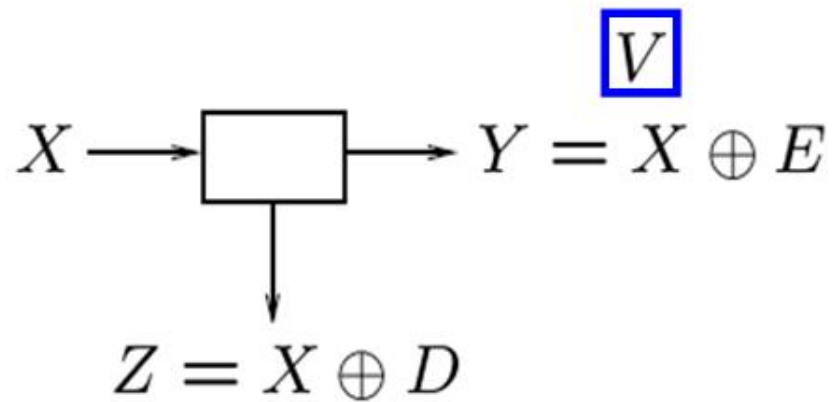
Example III

$$E \sim B(\epsilon), D \sim B(\delta), \delta < \epsilon < 0.5$$



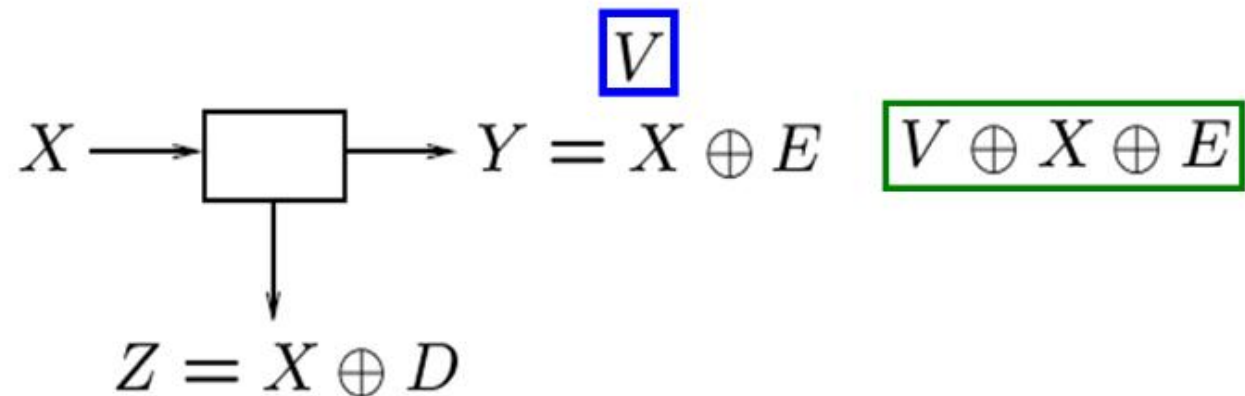
Example III

$$E \sim B(\epsilon), D \sim B(\delta), \delta < \epsilon < 0.5$$



Example III

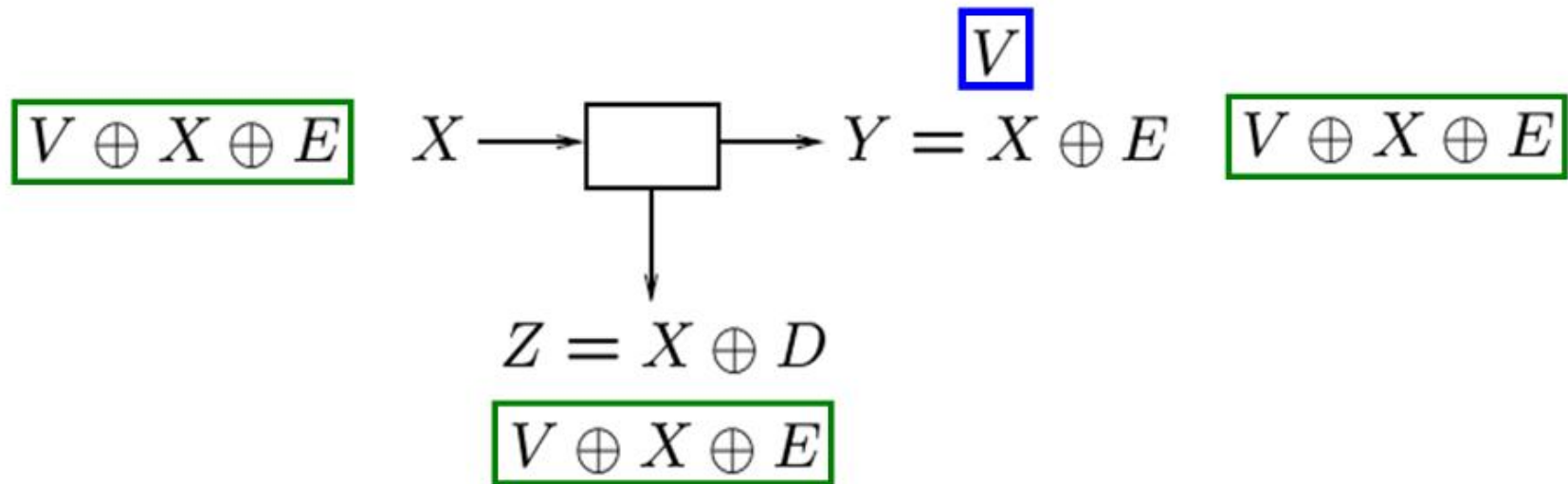
$$E \sim B(\epsilon), D \sim B(\delta), \delta < \epsilon < 0.5$$



Example III

$$E \sim B(\epsilon), D \sim B(\delta), \delta < \epsilon < 0.5$$

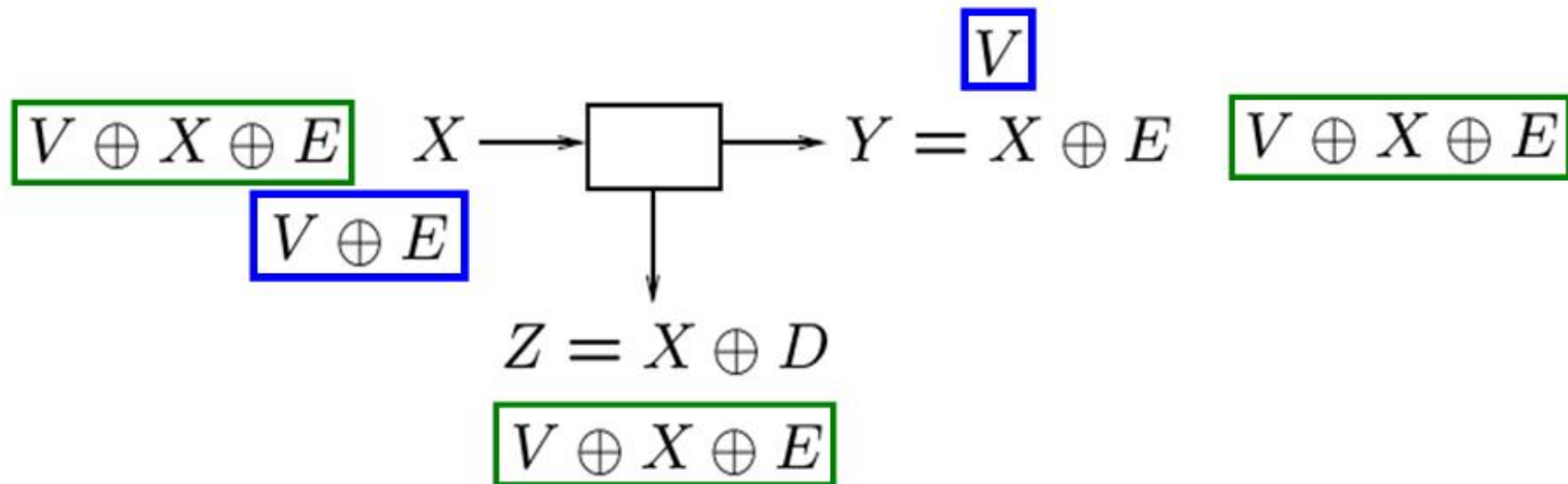
$V \oplus X \oplus E$ sent on the public channel



Example III

$$E \sim B(\epsilon), D \sim B(\delta), \delta < \epsilon < 0.5$$

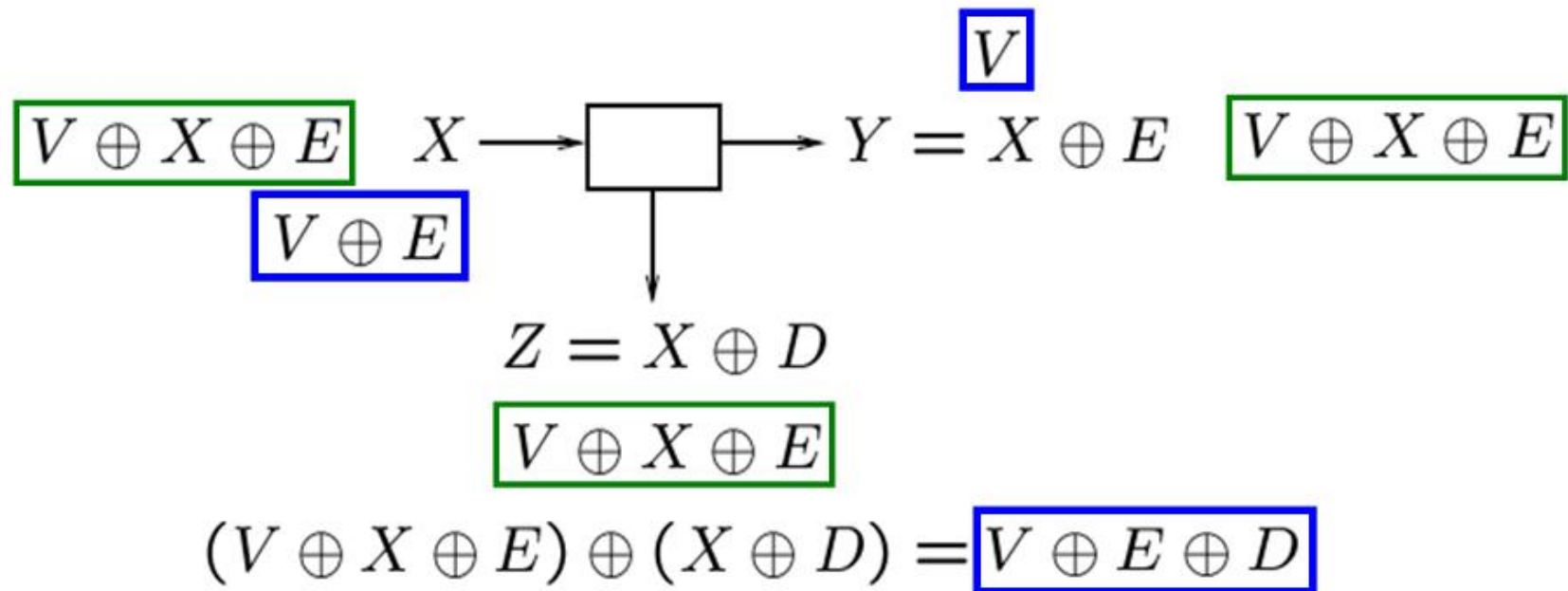
$V \oplus X \oplus E$ sent on the public channel



Example III

$$E \sim B(\epsilon), D \sim B(\delta), \delta < \epsilon < 0.5$$

$V \oplus X \oplus E$ sent on the public channel



Outline

- Common Information
- One notion of “Common Private Information” of correlated random variables
 - Upper bounds
 - Our proof technique
- Conclusions

Upper bounds on $S(X; Y || Z)$

Authors	Upper bounds on $S(X; Y Z)$
Maurer (1993)	$\min(I(X; Y), I(X; Y Z))$ Idea: classical arguments, e.g. $H(K_A) = nI(X; Y Z) - H(K_A K_B) - I(K_A; FZ^n)$ $H(K_A) = nI(X; Y) - H(K_A K_B) - I(K_A; F)$

Upper bounds on $S(X; Y || Z)$

Authors	Upper bounds on $S(X; Y Z)$
Maurer (1993)	$\min(I(X; Y), I(X; Y Z))$
Maurer and Wolf (1999)	$I(X; Y \downarrow Z) := \inf_{XY-Z-J}(I(X; Y J))$ Idea: decreasing the information of Eve can not decrease the common private information

Upper bounds on $S(X; Y || Z)$

Authors	Upper bounds on $S(X; Y Z)$
Maurer (1993)	$\min(I(X; Y), I(X; Y Z))$
Maurer and Wolf (1999)	$I(X; Y \downarrow Z) := \inf_{XY-Z-J}(I(X; Y J))$ Idea: decreasing the information of Eve can not decrease the common private information
Renner and Wolf (2003)	$\inf_U(H(U) + I(X; Y \downarrow ZU))$ Idea: providing Eve with a random variable U can not decrease the common private information by more than $H(U)$ bits.

Upper bounds on $S(X; Y \| Z)$

Authors	Upper bounds on $S(X; Y \ Z)$
Maurer (1993)	$\min(I(X; Y), I(X; Y Z))$
Maurer and Wolf (1999)	$I(X; Y \downarrow Z) := \inf_{XY-Z-J}(I(X; Y J))$ Idea: decreasing the information of Eve can not decrease the common private information
Renner and Wolf (2003)	$\inf_U(H(U) + I(X; Y \downarrow ZU))$ Idea: providing Eve with a random variable U can not decrease the common private information by more than $H(U)$ bits.
One of our results	$\inf_J I(XY; J Z) + I(X; Y J)$ Idea: Adding an imaginary receiver.

○ $S(X; Y \| Z) \leq \inf_J S(X; Y; J^{(s)} \| Z) + S(X; Y \| J)$

Outline

- Common Information
- One notion of “Common Private Information” of correlated random variables
 - Upper bounds
 - **Our proof technique**
- Conclusions

The Goal

- Given $\psi(X; Y \| Z)$, we would like to show that

$$\psi(X; Y \| Z) \geq S(X; Y \| Z)$$

The Goal

- Given $\psi(X; Y \| Z)$, we would like to show that

$$\psi(X; Y \| Z) \geq S(X; Y \| Z)$$

- Find properties that $S(X; Y \| Z)$ has

The Goal

- Given $\psi(X; Y \| Z)$, we would like to show that

$$\psi(X; Y \| Z) \geq S(X; Y \| Z)$$

- Find properties that $S(X; Y \| Z)$ has
- Consider **the set of all functions** that have those properties

The Goal

- Given $\psi(X; Y \| Z)$, we would like to show that

$$\psi(X; Y \| Z) \geq S(X; Y \| Z)$$

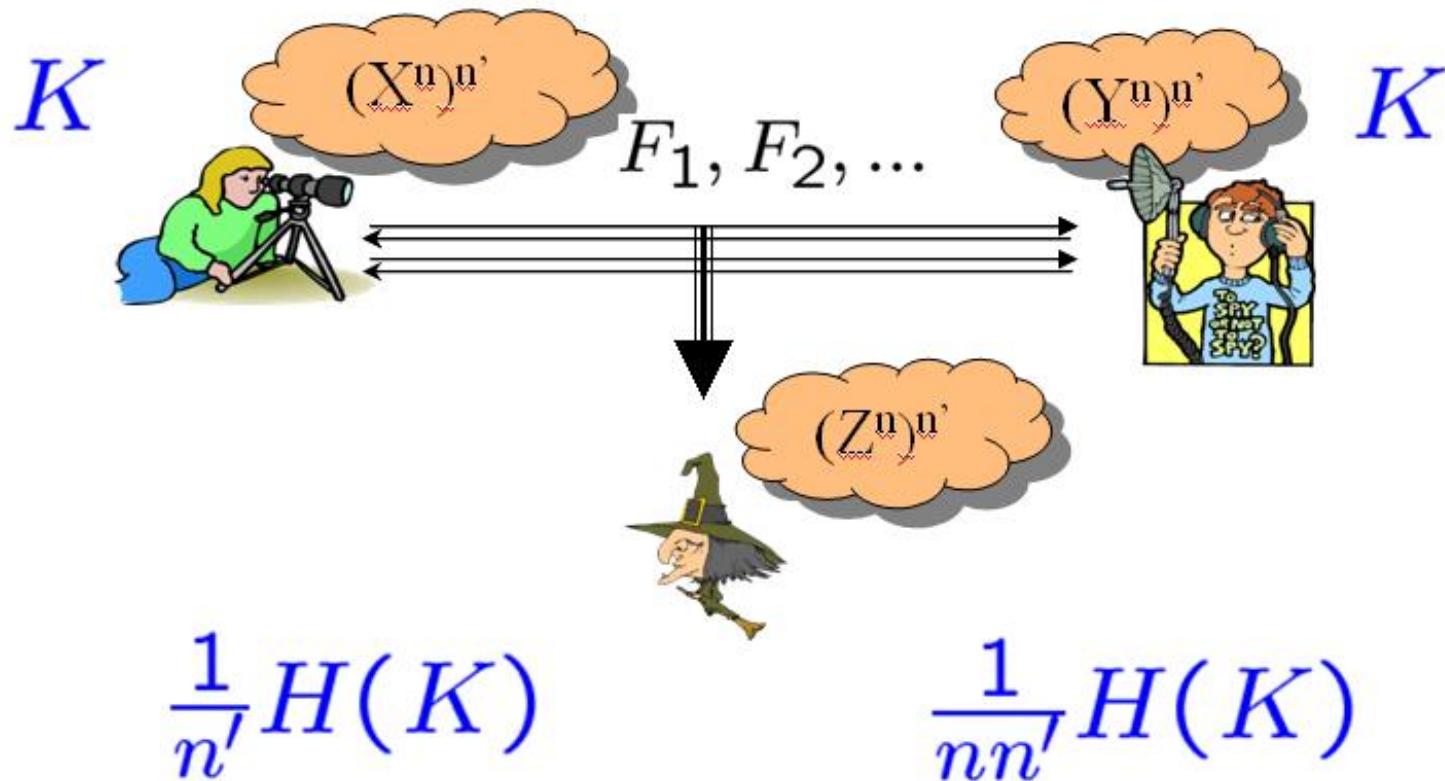
- Find properties that $S(X; Y \| Z)$ has
- Consider **the set of all functions** that have those properties
- Prove that each of them is an upper bound

Some properties of $S(X; Y \| Z)$

1) $n \cdot S(X; Y \| Z) \geq S(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$

Some properties of $S(X; Y \| Z)$

1) $n \cdot S(X; Y \| Z) \geq S(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$



Some properties of $S(X; Y \| Z)$

$$1) n \cdot S(X; Y \| Z) \geq S(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$$

$$2) \forall F : H(F|X) = 0 \text{ or } H(F|Y) = 0,$$

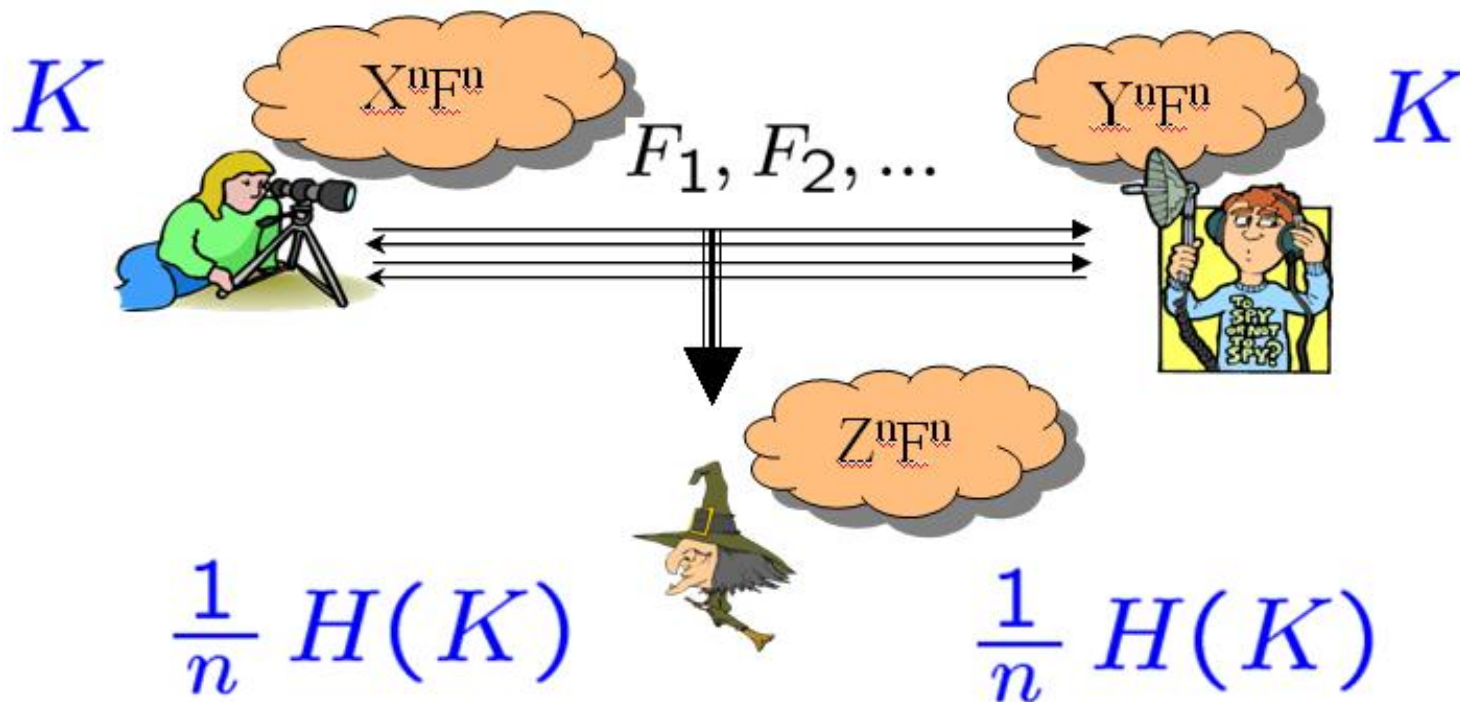
$$\rightarrow S(X; Y \| Z) \geq S(XF; YF \| ZF)$$

Some properties of $S(X; Y \| Z)$

1) $n \cdot S(X; Y \| Z) \geq S(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$

2) $\forall F : H(F|X) = 0$ or $H(F|Y) = 0,$

$\rightarrow S(X; Y \| Z) \geq S(XF; YF \| ZF)$



Some properties of $S(X; Y \| Z)$

$$1) n \cdot S(X; Y \| Z) \geq S(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$$

$$2) \forall F : H(F|X) = 0 \text{ or } H(F|Y) = 0,$$

$$\rightarrow S(X; Y \| Z) \geq S(XF; YF \| ZF)$$

$$3) \forall X', Y' : H(X'|X) = 0, H(Y'|Y) = 0,$$

$$\rightarrow S(X; Y \| Z) \geq S(X'; Y' \| Z)$$

Some properties of $S(X; Y \| Z)$

$$1) n \cdot S(X; Y \| Z) \geq S(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$$

$$2) \forall F : H(F|X) = 0 \text{ or } H(F|Y) = 0,$$

$$\rightarrow S(X; Y \| Z) \geq S(XF; YF \| ZF)$$

$$3) \forall X', Y' : H(X'|X) = 0, H(Y'|Y) = 0,$$

$$\rightarrow S(X; Y \| Z) \geq S(X'; Y' \| Z)$$

$$4) S(X; Y \| Z) \geq H(X|Z) - H(X|Y) = I(X; Y) - I(X; Z)$$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

Property used here: 1) $n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

$$\geq S(X^n F_1; Y^n F_1 \parallel Z^n F_1)$$

Property used here: 2) $\forall F : H(F|X) = 0$ or $H(F|Y) = 0$,

$$\rightarrow S(X; Y \parallel Z) \geq S(XF; YF \parallel ZF)$$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

$$\geq S(X^n F_1; Y^n F_1 \parallel Z^n F_1)$$

$$\geq S(X^n F_1 F_2; Y^n F_1 F_2 \parallel Z^n F_1 F_2)$$

Property used here: 2) $\forall F : H(F|X) = 0$ or $H(F|Y) = 0$,

$$\rightarrow S(X; Y \parallel Z) \geq S(XF; YF \parallel ZF)$$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

$$\geq S(X^n F_1; Y^n F_1 \parallel Z^n F_1)$$

$$\geq S(X^n F_1 F_2; Y^n F_1 F_2 \parallel Z^n F_1 F_2) \geq \dots$$

$$\geq S(X^n \vec{F}; Y^n \vec{F} \parallel Z^n \vec{F})$$

Property used here: 2) $\forall F : H(F|X) = 0$ or $H(F|Y) = 0$,

$$\rightarrow S(X; Y \parallel Z) \geq S(XF; YF \parallel ZF)$$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

$$\geq S(X^n F_1; Y^n F_1 \parallel Z^n F_1)$$

$$\geq S(X^n F_1 F_2; Y^n F_1 F_2 \parallel Z^n F_1 F_2) \geq \dots$$

$$\geq S(X^n \vec{F}; Y^n \vec{F} \parallel Z^n \vec{F})$$

$$\geq S(K_A; K_B \parallel Z^n \vec{F})$$

Property used here: 3) $\forall X', Y' : H(X'|X) = 0, H(Y'|Y) = 0,$

$$\rightarrow S(X; Y \parallel Z) \geq S(X'; Y' \parallel Z)$$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

$$\geq S(X^n F_1; Y^n F_1 \parallel Z^n F_1)$$

$$\geq S(X^n F_1 F_2; Y^n F_1 F_2 \parallel Z^n F_1 F_2) \geq \dots$$

$$\geq S(X^n \vec{F}; Y^n \vec{F} \parallel Z^n \vec{F})$$

$$\geq S(K_A; K_B \parallel Z^n \vec{F})$$

$$\cong H(K_A \mid Z^n \vec{F}) - H(K_A \mid K_B Z^n \vec{F})$$

Property used here: 4) $S(X; Y \parallel Z) \geq H(X \mid Z) - H(X \mid Y)$

$S(\text{Alices information; Bobs information} \parallel \text{Eves information})$
is a non-increasing potential function

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

$$n \cdot S(X; Y \parallel Z) \geq S(X^n; Y^n \parallel Z^n)$$

$$\geq S(X^n F_1; Y^n F_1 \parallel Z^n F_1)$$

$$\geq S(X^n F_1 F_2; Y^n F_1 F_2 \parallel Z^n F_1 F_2) \geq \dots$$

$$\geq S(X^n \vec{F}; Y^n \vec{F} \parallel Z^n \vec{F})$$

$$\geq S(K_A; K_B \parallel Z^n \vec{F})$$

$$\cong H(K_A \mid Z^n \vec{F}) - H(K_A \mid K_B Z^n \vec{F}) \cong H(K_A)$$

The set of all functions that satisfy the properties

$$1) n \cdot \psi(X; Y \| Z) \geq \psi(X^n; Y^n \| Z^n), \quad \forall n, p(x, y, z)$$

$$2) \forall F : H(F|X) = 0 \text{ or } H(F|Y) = 0,$$

$$\rightarrow \psi(X; Y \| Z) \geq \psi(XF; YF \| ZF)$$

$$3) \forall X', Y' : H(X'|X) = 0, H(Y'|Y) = 0,$$

$$\rightarrow \psi(X; Y \| Z) \geq \psi(X'; Y' \| Z)$$

$$4) \psi(X; Y \| Z) \geq H(X|Z) - H(X|Y)$$

Proving that any function that satisfies the properties is an upper bound

Take an arbitrary $p(x, y, z)$ and an arbitrary strategy of length n

Can write the same chain of inequalities:

$$\begin{aligned} n \cdot \psi(X; Y \| Z) &\geq \psi(X^n; Y^n \| Z^n) \\ &\geq \psi(X^n F_1; Y^n F_1 \| Z^n F_1) \\ &\geq \psi(X^n F_1 F_2; Y^n F_1 F_2 \| Z^n F_1 F_2) \geq \dots \\ &\geq \psi(X^n \vec{F}; Y^n \vec{F} \| Z^n \vec{F}) \\ &\geq \psi(K_A; K_B \| Z^n \vec{F}) \\ &\cong H(K_A | Z^n \vec{F}) - H(K_A | K_B Z^n \vec{F}) \cong H(K_A) \end{aligned}$$

Conclusion: $\forall p(x, y, z), n: n \cdot \psi(X; Y \| Z) \geq H(K_A)$

Example: $I(X; Y|Z)$ is an upper bound

1) $n \cdot I(X; Y|Z) \geq I(X^n; Y^n|Z^n), \quad \forall n, p(x, y, z) \quad \checkmark$

2) $\forall F : H(F|X) = 0$ or $H(F|Y) = 0,$

$\rightarrow I(X; Y|Z) \geq I(XF; YF|ZF) \quad \checkmark$ since if $H(F|X) = 0:$

$$I(X; Y|Z) = I(XF; Y|Z) = I(F; Y|Z) + I(XF; YF|ZF)$$

3) $\forall X', Y' : H(X'|X) = 0, H(Y'|Y) = 0,$

$\rightarrow I(X; Y|Z) \geq I(X'; Y'|Z) \quad \checkmark$

4) $I(X; Y|Z) \geq H(X|Z) - H(X|Y) \quad \checkmark$

Strategy for finding a new upper bound

- Take an existing outer bound that verifies the properties
- Perturb the expression of the outer bound
- Check whether the properties are still satisfied:

Strategy for finding a new upper bound

- Take an existing outer bound that verifies the properties
- Perturb the expression of the outer bound
- Check whether the properties are still satisfied:
 - Yes!
 - Hopefully it is strictly better than the existing bound

Strategy for finding a new upper bound

- Take an existing outer bound that verifies the properties
- Perturb the expression of the outer bound
- Check whether the properties are still satisfied:
 - Yes!
 - Hopefully it is strictly better than the existing bound
 - No.
 - See which property is violated and why?
 - Trial and error: Try to change the perturbation in a way that it works

Our new upper bound (I)

$$S(X; Y \| Z) \leq \inf_J S(XY; J \| Z) + S(X; Y \| J)$$

$$S(X; Y \| Z) \leq \inf_J S(XY; J^{(s)} \| Z) + S(X; Y \| J)$$

$$S(X; Y \| Z) \leq \inf_J S(X; Y; J^{(s)} \| Z) + S(X; Y \| J)$$

$$S(X; Y \| Z) \leq \inf_{J_1, J_2} S(X; Y; J_1^{(s)}; J_2^{(s)} \| Z) + \max(S(X; Y \| J_1^{(s)}), S(X; Y \| J_2^{(s)}))$$

Our new upper bound (II)

For any increasing convex function $f : \mathbb{R}_+ \rightarrow \mathbb{R}_+$, $S(X; Y \| Z)$ is bounded from above by

$$\inf_J f^{-1} \{ f(S(X; Y \| J)) + S_{f\text{-one-way}}(XY; J^{(s)} \| Z) \}$$

where

$$S_{f\text{-one-way}}(A; B^{(s)} \| C) = \sup_{U-V-A-BC} [f(H(U|ZV)) - f(H(U|YV))]$$

leads to an upper bound when $S(X; Y \| J)$ is bounded from above by $I(X; Y | J)$

Outline

- Common Information
- One notion of “Common Private Information” of correlated random variables
 - Upper bounds
 - Our proof technique
- **Conclusions**

Conclusions

- Derived a **new upper bound** on a notion of private common information
- Discussed **a technique** for proving outer bounds.
 - Applicable to other problems in information theory