OUTER BOUNDS FOR MULTIUSER SETTINGS: THE AUXILIARY RECEIVER
APPROACH

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Abstract. This paper employs auxiliary receivers as a mathematical tool to identify Gallager-type auxiliary random variables and write outer bounds for some basic multiuser settings. This approach is then applied to the relay, interference, and broadcast channel settings, yielding new outer bounds that improve on existing outer bounds and strictly outperform classical outer bounds. For instance, we strictly improve on: the cutset outer bound for the scalar Gaussian relay channel, the outer bounds for the Gaussian Z-interference channel, and the outer bounds for the two receiver broadcast channel.

1. Introduction

A number of techniques for proving infeasibility results are known in the literature. The generic and classical approach is based on the identification of the auxiliary random variables as the past and/or future of the underlying random variables to write single-letter converse bounds. We call such an identification to be a Gallager-type auxiliary identification [Gal74]. However, non-standard techniques have also been used in some specialized settings. Establishing the continuity of differential entropy [PW15] with respect to the Wasserstein metric to develop an outer bound for the Gaussian Z-interference channel is an example of a non-classical approach. For a class of relay channels called the primitive relay channel, converse bounds based on the blowing-up lemma, concentration of Gaussian measure, or reverse hypercontractivity are known [Zha88, Xue14, WBO19, LO19, WO18], which are again non-classical approaches. It is also known that in distributed source/channel coding problems with dependent sources [KU10], less common measures of correlation based on maximal correlation or hypercontractivity can provide better converse bounds (see also [DMN18, GKS16] which studies the fundamental limits of this approach).

Cover, [Cov72], employed auxiliary random variables so that one can write achievable regions that captured the idea of superposition coding (clusters) for broadcast channels. Subsequently the use of auxiliary random variables at the sender side to develop achievable rate regions has been a useful tool in the information-theorists’ toolbox. In this paper, we propose auxiliary channels (or auxiliary receivers) to write outer bounds for basic multi-terminal settings and show that this can be used to develop bounds that outperform state-of-the-art bounds in some basic settings. We call the new family of outer bounds developed in this paper to be the $J$-bounds, with $J$ being a generic pseudonym for an auxiliary receiver.

One can identify special instances of utilizing auxiliary receivers in prior works, notably in the genie-aided outer bound proofs. Our converse bounds based on auxiliary receiver generalize genie-aided outer bounds since the dummy receiver does not necessarily provide any extra information to the existing receivers. One may also interpret some of the existing bounds in the literature as special instances of $J$-bounds: See for instance, the auxiliary $J$ in [GA10, Corollary 2] for the secret key agreement, auxiliary variable $X$ in [WA08, Definition 3] for the multiterminal source coding problem, imaginary channel $\hat{V}_2$ in [LG09, Eq. 16] and the remote source and channels in [YLL18, Eq. 12, 13] for a joint source-channel coding over a broadcast channel.

The basic idea of our outer bounds is to expand the space of possibilities for identifying an auxiliary variable: we consider one or multiple “auxiliary” receivers and use their past and/or future when identifying the auxiliary random variables. These auxiliary random variables are then used to derive new constraints on the achievable rates. For instance, one can use an existing upper bound to obtain a bound on the flow of information towards the introduced auxiliary receiver. Separately, one can bound the difference of the flow of information towards the legitimate receiver and the auxiliary receiver using the newly identified auxiliary random variables. Adding

This paper was presented in part at the IEEE International Symposium on Information Theory (ISIT) 2020.
up these two bounds yields an upper bound on the flow of information to the legitimate receiver. The idea of adding and subtracting the flow of information to an auxiliary receiver can be noted in our upper bounds on the relay and interference channels.

Another important benefit of introducing the auxiliary receivers is the possibility of inducing certain Markov chains and constraints on the auxiliary random variables. For instance, our upper bound for the relay channel involves an auxiliary random variable $W$ that satisfies a certain Markov structure. This Markov chain follows from the restriction on the auxiliary receiver $J$ which is allowed to depend only on the transmitter’s input signal and not on the relay’s input signal (for another example, see the Markov chain structure induced by the choice of the auxiliary receiver in the follow-up work [EGGN21]).

The original motivation for the authors’ introduction of auxiliary receivers came from the following observation in the context of broadcast channels: Suppose one erases the output of every receiver with probability $\epsilon$, then the traditional single-letter outer bounds scale by $(1 - \epsilon)$; however achievable region does not (see Section 4.1). This motivated the authors, thanks also to a question asked by Young-Han Kim, to investigate whether the true capacity region also scaled by $(1 - \epsilon)$. It was here that the auxiliary receiver idea originated as a tool to show that the true capacity region did not have the $(1 - \epsilon)$ scaling property, as the outputs of the auxiliary channels need not undergo any erasure. Our outer bound in Theorem 7 addresses the above question. In this bound, new auxiliary random variables (defined using past and/or future of the auxiliary receiver symbols) are used to minimize the discarded terms in the various routine manipulations. In particular, the UV outer bound (a previously known outer bound on the capacity of a general broadcast channel) and the terms that are discarded in its derivation are considered. The bound is modified to minimize the discarded terms using the new auxiliary random variables. This then led to a (strict) tightening of the rate constraints, whose strictness is then demonstrated using a concrete example.

We also give a second outer bound for the general broadcast channel with two auxiliary receivers. Here, instead of just considering the information flow of the messages to one auxiliary receiver, we also modify the content of the message itself using another auxiliary receiver (see Remark 13).

One major difference between the approach in this paper and most of the earlier papers by the authors (and perhaps others) is that the outer bounds were not “guided” by achievable regions, that is we were not trying to develop a matching converse to an achievable region or attempting to come close to one either. The fact that a small change of perspective of the standard techniques do give us these improvements suggests that there is an entire unexplored landscape motivated by similar observations. It is also worthwhile to note that the new upper bounds developed here and in the follow-up works in [EGGN21, GNN21] can recover and improve upon results obtained using (novel to the field) geometric techniques [PW15, WBO19, LO19, WO18].

1.1. Organization. This paper is organized as follows: in Sections 2 and 3 we give our new outer bounds for the relay and interference channels respectively. In Section 4 we give our outer bounds for the broadcast channel.

**Notation:** We adopt most of our notation from [EK12]. The set $\{1, 2, \cdots, n\}$ is denoted by $[n]$. We use $Y_1^i$ to denote the sequence $(Y_1, Y_2, \cdots, Y_i)$, and $Y_1^j$ to denote $(Y_i, Y_{i+1}, \cdots, Y_j)$. We also use $Y_1^{n\downarrow i}$ to denote $(Y_{i-1}, Y_{i+1})$. For discrete settings, logarithms are in base two, and for continuous channels, the logarithms are in base $e$. Conditional distributions representing channels are denoted by $T(\cdot|\cdot)$. Given two random variables $X$ and $Y$, we use $X \perp Y$ to denote $X$ being independent of $Y$. We say that $X \nleftrightarrow Y \nleftrightarrow Z$ forms a Markov chain if $I(X; Z|Y) = 0$. For square matrices $A$ and $B$ of the same size, we write $A \preceq B$ if $B - A$ is a positive semi-definite matrix.

2. Relay channel

A relay channel models transmission of a message from a sender to a receiver in the presence of a helper relay node. A relay channel is described by a conditional distribution $T(y, y_t|x, x_t)$ where $x \in \mathcal{X}$ is the transmitter’s input symbol, $x_t \in \mathcal{X}_t$ is the input to the channel by the relay, $y \in \mathcal{Y}$ is the output symbol at the receiver and $y_t \in \mathcal{Y}_t$ is the output symbol at the relay. An $(n, R)$ code for a memoryless relay channel $T(y, y_t|x, x_t)$, depicted in Fig. 1, consists of an encoder $E$ that maps a message $M$ (uniform over $[2^nR]$) to an input sequence $X^n \in \mathcal{X}^n$, i.e., $X^n = E(M)$, a relay encoder $E_{rt}$ that assigns a symbol $X_{t,i}$ to each past received sequence $Y_{i-1}$ for $i \in [n]$, i.e., $X_{t,i} = E_{rt}(Y_{i-1}^i)$, and a decoder $D$ that produces an estimate $\hat{M}$ from $Y^n$. The following joint distribution
Consider a relay channel \( J \). In other words, where \( \hat{s} \) satisfies \( J \). Let \( F \) be the class of \( T_{J|Y,Y_i,X,X}, \) defined on arbitrary alphabet set \( \mathcal{J} \). Let \( \mathcal{F} \) be the class of \( T_{J|Y,Y_i,X,X}, \) a conditional distribution defined on arbitrary alphabet set \( \mathcal{J} \), satisfying

\[
T_{J|X,X_i}(j|x, x_t) = T_{J|X,X_i}(j|x, x_t') \quad \forall j, x, x_t, x_t'
\]

(1)

where

\[
T_{J|X,X_i}(j|x, x_t) = \sum_y T_{J|Y,Y_i,X,X_i}(j|y, y_t, x_t) T_{Y_i|X,X_i}(y, y_t|x, x_t).\]

In other words \( X_t \leftrightarrow X \rightarrow J \) is Markov.

The following theorem proves an upper bound to the capacity of a general relay channel \( T(y, y_t|x, x_t) \). It is a \( J \)-version of the cut-set bound.

**Theorem 1.** Consider a relay channel \( T(y, y_t|x, x_t) \). Then, a rate \( R \) is achievable only if

\[
R \leq \max_{P_{X, Y_t}} \min_{T \in \mathcal{F}} \max_{P_{W,Y}} \min \left( I(X, X_t; Y), I(X; Y|X_t), I(X; J|Y_t|X_t) + I(X, X_t; Y|W) - I(X, X_t; J|W) \right)
\]

(2)
where the first minimum is over $T_{f|Y_1,X_1,X_2} \in \mathcal{F}$ and the second maximum is over auxiliary random variables $W$ satisfying $W \sim (X,X_t) \sim (Y,Y_t,J)$. Further it suffices to consider $|W| \leq |X||X_t|$. 

Remark 1. Other upper bounds on the capacity of the relay channels are given in a follow-up work [EGGN21]. The upper bound given in Theorem 1 is not subsumed by the upper bounds in [EGGN21] because it applies to any arbitrary relay channel and imposes the Markov structure $W \sim (X,X_t) \sim (J,Y_t,Y)$ on the auxiliary random variable $W$.

Remark 2. The first two terms in the statement of the theorem are the cut-set bound terms. The third term is the summation of $I(X; J, Y_t|X_t)$ and $I(X, X_t; Y|W) - I(X, X_t; J|W)$. As the proof indicates, the term $I(X; J, Y_t|X_t)$ is an upper bound on the flow of information to the auxiliary receiver $J$, while $I(X, X_t; Y|W) - I(X, X_t; J|W)$ is an upper bound on the flow of information to receiver $Y$ minus the flow of information to auxiliary receiver $J$.

Proof. The cardinality bound on $|W|$ comes from the standard Caratheodory-Bunt [Bun34] arguments and is omitted. Take an arbitrary code. The code defines a joint distribution $p_{M,X^n,X^n,X^n,Y^n,Y^n}$. Since randomization at the sender or relay does not improve the capacity region, w.l.o.g. we assume that $X^n$ is a function of the message $M$ and $X_t$ is a function of $Y_t^{i-1} i = 1,..,n$, the past symbols received by the relay. Note that the first two constraints are the cut-set upper bound constraints (see [EK12, Theorem 16.1]). Therefore, it only remains to prove the third.

The proof uses Fano’s inequality and identifies auxiliary variables from the code-book induced distributions. We use several data-processing inequalities inferred from Markov chains in the course of our proof.

Let

$$p_{J^n|M,X^n,X^n,Y^n,Y^n} = \prod_{i=1}^n T_{j_i|x_i,x_{i+1},y_i,y_{i+1}}$$

We can think of $p_{J,Y_t|X_t,X_t}$ as an extended memoryless relay channel. Observe that by Fano’s inequality we have $n(R - \epsilon_n) \leq I(M;Y^n)$ for some $\epsilon_n$ that tends to zero as $n$ tends to infinity. Next, we write

$$I(M;Y^n) = I(M;J^n) + I(M;Y^n) - I(M;J^n)$$

by adding and subtracting $I(M;J^n)$. The terms $I(M;J^n)$ and $I(M;Y^n) - I(M;J^n)$ are single-letterized separately as follows: starting with the latter, we have

$$I(M;Y^n) - I(M;J^n) \overset{(a)}{=} \sum_i I(X_i;Y_i|J^n_{i+1},Y^{i-1}) - \sum_i I(X_i;J_i|J^n_{i+1},Y^{i-1})$$

$$\overset{(b)}{=} \sum_i I(X_i;Y_i|J^n_{i+1},Y^{i-1}) - \sum_i I(X_i;J_i|J^n_{i+1},Y^{i-1})$$

$$\overset{(c)}{=} \sum_i I(X_i;Y_i|J^n_{i+1},Y^{i-1}) - \sum_i I(X_i;J_i|J^n_{i+1},Y^{i-1})$$

$$\overset{(d)}{=} \sum_i I(X_i;J_i|J^n_{i+1},Y^{i-1}) - \sum_i I(X_i;J_i|J^n_{i+1},Y^{i-1})$$

$$\overset{(e)}{=} \sum_i I(X_i;Y_i|J^n_{i+1},Y^{i-1}) - \sum_i I(X_i;Y_i|J^n_{i+1},Y^{i-1})$$

$$= \sum_i I(X_i;Y_i|W_i) - \sum_i I(X_i;J_i|W_i)$$

where $(a)$ follows from Lemma 5 in Appendix A, $(b)$ follows from the fact that $X_i$ is a function of $M$ and $(c)$, $(d)$, $(e)$ follow from the Markov chains $(J^n_{i+1},Y^{i-1},M,X_t) \Rightarrow X_t \Rightarrow J_i$ and $(J^n_{i+1},Y^{i-1},M) \Rightarrow (X_t,X_t) \Rightarrow Y_i$.
consider the special case $T(y, y_r|x, x_r) = T_a(y_r|x)T_b(y|x, x_r)$ which includes, for instance, the Gaussian relay channels. For this class, any achievable rate $R$ must satisfy

$$R \leq \min \left( I(X, X_r; Y), I(X; Y_r|X_r), I(X_r; Y_r|X_r) + \sup_{W \in (X,X_r) \leftrightarrow (Y,Y_r)} I(X, X_r; Y|W) - I(X, X_r; Y_r|W) \right),$$

for some $p(x, x_r)$.

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1. Consider the Bayesian network representation for $n = 4$ in Figure 2. Time index 3 can be thought of as the present index, while indices 1, 2 can be considered past and index 4 can be considered future. We plot for $n = 4$ rather than $n = 3$ since $X_{r,1}$ is independent of $M$ but every other $X_{r,i}$ is a function of $Y_{t-1}^i$. 

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Next, observe that

$$I(M; J^n) \leq I(M; J^n, Y_i^n)$$

$$= \sum_{i=1}^{n} I(M; J_i, Y_i^n|J_i^{i-1}, Y_i^{i-1}, X_r)$$

$$(\therefore X_{ri} = f_i(Y_i^{i-1}))$$

$$\leq \sum_{i=1}^{n} I(M, J_i^{i-1}, Y_i^{i-1}, J_i, Y_r^n|X_r)$$

$$\leq \sum_{i=1}^{n} I(X_i; J_i, Y_r^n|X_r)$$

$$((J^{i-1}, Y_i^{i-1}, M) \not\rightarrow (X_i, X_r) \not\rightarrow (J_i, Y_r^n)).$$

Thus we get

$$n(R - \epsilon_n) \leq I(M; Y^n) \leq \sum_{i=1}^{n} (I(X_i; J_i, Y_r^n|X_r) + I(X_r^n, X_i; Y_i) - I(X_r^n, X_i; J_i|W_i)).$$

This equation, along with the two cut-set constraints give the desired result. □
Encoder

\[ Z^n \]

\[ g_{21} \]

\[ X^n \]

Relay Encoder

\[ Y^n \]

Decoder

\[ Z^n \]

\[ g_{32} \]

\[ X^n \]

Figure 3. Depiction of a Gaussian relay channel.

\[ M \to \text{Encoder} \to \text{Relay Encoder} \to \text{Decoder} \to \hat{M} \]

**Proof.** For this class, since \( X_r \rightarrow X \rightarrow Y_r \) is Markov, we can set \( J = Y_r \), and the bound in (2) implies the result.

**Remark 3.** The upper bound in Corollary 1 can be compared with the partial decode-and-forward lower bound which states that a rate \( R \) is achievable if

\[ R \leq \min \left( I(X, X_r; Y), I(X; Y_r | X_r) + \sup_{W \in \mathcal{F}, X, X_r, Y} I(X; Y_r | W, X_r) - I(X; Y_r | W, X_r) \right), \tag{6} \]

for some \( p(x, x_r) \). More specifically, the last term in (6) is the same as that in (5) except that we have replaced \( W \) by \((W, X_r)\).

**Remark 4.** A weaker form of the bound in (2) which does not involve auxiliary random variables is

\[ R \leq \min \left( I(X, X_r; Y), I(X; Y_r | X_r), I(X; J, Y_r | X_r) + I(X; X_r; Y | J) \right) \tag{7} \]

for any arbitrary \( T_{J|Y_r, X_r, X} \in \mathcal{F} \). This follows from the following:

\[ I(X, X_r; Y | W) - I(X, X_r; J | W) \leq I(X, X_r; Y | J, W) \leq I(X, X_r; Y | J). \]

In the next section we will show that the upper bound given in Theorem 1 can be strictly better than the cut-set bound for the Scalar Gaussian relay channel.

### 2.1. Scalar Gaussian Relay Channel

Consider a scalar Gaussian relay channel described by

\[ Y_t = g_{21}X + Z_1, \quad Y = g_{31}X + g_{32}X_r + Z_2 \]

where non-negative reals \( g_{21}, g_{31}, g_{32} \) are channel gains and \( Z_1 \) and \( Z_2 \) are independent standard Gaussian random variables. We assume that the power constraints on \( X \) and \( X_r \) are both given by \( P \). This is depicted in Fig. 3. Let \( S_{21} = g_{21}^2P \), \( S_{31} = g_{31}^2P \) and \( S_{32} = g_{32}^2P \). Finally, let \( C(S) = \frac{1}{2} \ln(1 + S) \). Using Theorem 1, we obtain the following the following upper bound:

**Proposition 1.** The capacity of the relay channel is bounded from above by

\[ \min \left( C(S_{31} + S_{32} + 2\rho \sqrt{S_{31}S_{32}}), \ C((1 - \rho^2)(S_{31} + S_{21})) \right) \]

\[ = \min_{s_j \geq S_{32}} \left\{ C(s_j(1 - \rho^2)) + C\left( x_+^2 + x_+ \left( \sqrt{S_{31} + \rho^2S_{32}} + \sqrt{(1 - \rho^2)S_{32}} \right)^2 \right) - C\left( x_+^2(1 + s_j) \right) \right\}, \tag{8} \]

for some \( \rho \in [-1, 1] \), where \( x_+ \) is the unique non-negative root of the quadratic equation:

\[ x^2(\sqrt{S_{31} + \rho^2S_{32}}(\sqrt{(1 - \rho^2)S_{32}}) + x_+((1 - \rho^2)S_{32} + 1 + s_j) - (\sqrt{S_{31} + \rho^2S_{32}})^2 + s_j) \]

\[ - (\sqrt{S_{31} + \rho^2S_{32}}(\sqrt{(1 - \rho^2)S_{32}}) = 0. \tag{9} \]
The proof of the above proposition is given in Appendix B.1. The choice of $J$ used in the proof is an enhancement of $Y_r$, i.e., $X \rightarrow J \rightarrow Y_r$ forms a Markov chain.\(^2\)

Observe that the first two terms in (8) correspond to the cut-set bound \([EK12, \text{Eq. 16.4}]\):

\[
C \leq \max_{-1 \leq \rho \leq 1} \min \left( C(S_{31} + S_{32} + 2\rho \sqrt{S_{31}S_{32}}), \frac{C((1 - \rho^2)(S_{31} + S_{21}))}{K} \right)
\]

\[
= \begin{cases} 
C \left( \frac{\sqrt{S_{21}S_{32}} + \sqrt{S_{31}(S_{31} + S_{21} - S_{32})}}{S_{31} + S_{21}} \right)^2 & \text{if } S_{21} \geq S_{32} \\
C(S_{31} + S_{21}) & \text{otherwise}
\end{cases}
\]

(10)

\[\text{Example 1. As an specific example, set } S_{21} = 1.2139, S_{31} = 3.7585, S_{32} = 0.032519 \text{ and } S_J = S_{21}. \text{ Then, the cut-set bound evaluates to 0.81327 (with maximizing } \rho = 0.4221655), \text{ while the new upper bound is 0.79488 (with maximizing } \rho = 0.159498). \text{ On the other hand, from the compress-and-forward lower bound, we know that the capacity is greater than or equal to } [EK12, \text{Eq. 16.12}]
\]

\[C \left( S_{31} + \frac{S_{21}S_{32}}{S_{31} + S_{21} + S_{32} + 1} \right).
\]

This expression evaluates to 0.78066 for this example. The lower bound of [CM11] also evaluates to 0.78066. The decode-and-forward evaluates to 0.39737. See also Fig. 4 for a plot of the bounds.

\[\text{Remark 5. The above bound is further improved in } [EGGN21]. \text{ In } [EGGN21], \text{ we also give a different upper bound with an auxiliary receiver } J \text{ which is an enhancement of the relay’s output variable } Y_r \text{ (similar to the auxiliary receiver considered in this work). However, the identifications of the auxiliary variables in this work are different from that in } [EGGN21].
\]

\(^2\)The more restrictive choice of $J = Y_r$ is insufficient to obtain the stated bound in Proposition 2 on the slope. Moreover, in the conference version of this work, we provide a different example of a Gaussian MIMO relay channel where $J$ is not an enhancement of $Y_r$, but is taken as part of $Y$.\]
2.2. On the derivative of the capacity at $S_{32} = 0$. Let $C(S_{21}, S_{31}, S_{32})$ denote the capacity of the scalar Gaussian relay channel with the given parameters. If $S_{32} = 0$, the link from the relay to the receiver is disabled and it becomes a point-to-point channel. Therefore $C(S_{21}, S_{31}, 0) = C(S_{31})$ (achieved via the direct-transmission). We are interested in the derivative of $C(S_{21}, S_{31}, S_{32})$ with respect to $S_{32}$ at $S_{32} = 0$, at some $S_{31} > S_{21} > 0$.

Assume that $S_{31} > S_{21}$ while $S_{32}$ is small. Then, the decode-and-forward lower bound equals $C(S_{21})$ [EK12, Eq. 16.6] which is weaker than the direct-transmission lower bound. On the other hand, the bound from the compress-and-forward [EK12, Eq. 16.12] equals

$$
C\left(S_{31} + \frac{S_{21}S_{32}}{S_{31} + S_{21} + S_{32} + 1}\right) = C\left(S_{31} + \frac{S_{21}}{S_{31} + S_{21} + 1}\right).
$$

This implies that

$$
\frac{\partial}{\partial S_{32}} C(S_{21}, S_{31}, S_{32})|_{S_{32}=0} \geq \frac{1}{2} \frac{S_{21}}{(1 + S_{31}) (S_{31} + S_{21} + 1)}.
$$

On the other hand the cut-set bound, see (10), is given by:

$$
C\left(\sqrt{S_{21}S_{32}} + \sqrt{S_{31}(S_{31} + S_{21} - S_{32})}\right)^2 = C\left(S_{31} + \frac{2\sqrt{S_{21}S_{31}}}{\sqrt{S_{31} + S_{21}}} \sqrt{S_{32} + O(S_{32})}\right).
$$

It has an infinite slope with respect to $S_{32}$, at $S_{32} = 0$ since the first order term is $\sqrt{S_{32}}$. The intuitive reason for the appearance of $\sqrt{S_{32}}$ is that the cut-set bound allows for cooperation between the relay and the transmitter.

The cut-set bound fails to provide any finite bound on the derivative of the capacity with respect to $S_{32}$ at $S_{32} = 0$. However, the new bound gives a finite slope result:

**Proposition 2.** For $S_{31} > S_{21}$, the derivative of the new upper bound with respect to $S_{32}$ at $S_{32} = 0$ is less than or equal to

$$
\frac{1}{2} \frac{S_{31}^2 (1 + S_{j})^2}{(1 + S_{31})^2 S_{j}(S_{31} - S_{j})}
$$

where

$$
S_{j} = \max \left(\frac{S_{21}, S_{31}}{S_{31} + 2}\right).
$$

The proof of the above proposition is given in Appendix B.2. Fig. 4 illustrates the finite slope of the new bound.

### 3. Interference Channel

A two-user interference channel models transmission of messages from two senders $X_1$ and $X_2$ to two receivers $Y_1$ and $Y_2$. An interference channel is described by a conditional distribution $T(y_1, y_2|x_1, x_2)$. An $(n, R_1, R_2)$ code for a memoryless interference channel $T(y_1, y_2|x_1, x_2)$, depicted in Fig. 5, consists of two encoders $E_1$ and $E_2$ that map independent messages $M_1$ and $M_2$ (uniform over $[2^nR_1]$ and $[2^nR_2]$ respectively) to input sequences $X^n_1 \in X^n_1$ and $X^n_2 \in X^n_2$, i.e., $X^n_1 = E_1(M_1)$ and $X^n_2 = E_2(M_2)$ and two decoders $D_1$ and $D_2$ that produce...
estimates $\hat{M}_1$ and $\hat{M}_2$ from $Y_1^n$ and $Y_2^n$ respectively. The following joint distribution is induced by the code over a memoryless interference channel $T(y_1, y_2|x_1, x_2)$:

$$p(m_1)p(m_2)p(x_1^n|m_1)p(x_2^n|m_2)\left(\prod_{i=1}^{n}T(y_{1i}, y_{2i}|x_{1i}, x_{2i})\right)p(\hat{m}_1|y_1^n)p(\hat{m}_2|y_2^n).$$

The error probability of the code is $\mathbb{P}[(M_1, M_2) \neq (\hat{M}_1, \hat{M}_2)]$. A non-negative rate pair $(R_1, R_2)$ is said to be achievable if the transmitter $X_i$ is able to send a message at rate $R_i$ to receiver $Y_i$ such that the probability of error tends to zero as $n$, the blocklength, tends to infinity. The closure of the union of all achievable rate pairs is called the capacity region for the interference channel $T(y_1, y_2|x_1, x_2)$. A number of different outer bounds are known in the literature on the capacity of a general interference channel $T(y_1, y_2|x_1, x_2)$ (see Chapters 6 in [EK12] for an overview of interference channels). One can attempt to write the $J$-version of each of these bounds. As we aim to simply illustrate the use of $J$ bounds, we only report one such bound here even though we were also able to write $J$ versions of the outer bound given in [EO11] as well.

**Theorem 2.** Take an arbitrary interference channel $T(y_1, y_2|x_1, x_2)$. If $(R_1, R_2)$ is achievable, then for any $T_{J|x_1,x_2,y_1,y_2}$ such that $p_{J,Y_1,Y_2|X_1,X_2} = T_{Y_1,Y_2|X_1,X_2}T_{J|X_1,X_2,Y_1,Y_2}$ satisfies

$$p_{J,Y_1,Y_2|X_1,X_2} = p_{J|X_1}p_{Y_1,Y_2|J,X_1,X_2,Y_1,Y_2},$$

we have

$$R_1 \leq \min(I(X_1; Y_1|X_2, Q), I(W; Y_2|Q) + I(X_1; J|W, Q) + I(X_1, X_2; Y_1|\hat{W}, Q) - I(X_1; J|\hat{W}, Q)),$$

$$R_2 \leq \min(I(X_2; Y_2|W, X_1, Q), I(X_2; Y_2|W, Q) - I(X_2; J|W, Q)),$$

for some $p(q)p(x_1|q)p(x_2|q)p(w, \hat{w}|x_1, x_2, q)p(y_1, y_2, j|x_1, x_2)$ satisfying

$$I(X_1; J|W, Q) \geq I(X_1; Y_2|W, Q).$$

Further it suffices to consider $|Q| \leq 4$, $|W| \leq |X_1||X_2| + 2$, $|\hat{W}| \leq |X_1||X_2|.$

**Proof.** The cardinality bounds on the auxiliary variables $W, \hat{W}$ follow from standard arguments and is omitted. One can prove the above theorem by identifying the auxiliary variable

$$W_i = (Y_1^{i-1}, J_i^n, \hat{W}_i) = (Y_1^{i-1}, J_i^n + 1)$$

for a given code $(n, M_1, M_2)$. Let $Q \in [n]$ be a time-sharing random variable and let $W = (W_Q, Q)$ and $\hat{W} = (W_Q, Q)$. The first bound $R_1 \leq I(X_1; Y_1|X_2, Q)$ is standard.

Observe that by Fano’s inequality we have $n(R_1 - \epsilon_n) \leq I(M_1; Y^n_1) \leq I(X^n_1; Y^n_1)$ for some $\epsilon_n$ that tends to zero as $n$ tends to infinity. Now, observe that

$$I(X^n_1; Y^n_1) = I(X^n_1; J^n) + I(X^n_1; Y^n_1) - I(X^n_1; J^n)$$

$$\leq I(X^n_1; J^n) + I(X^n_1, X^n_2; Y^n_1) - I(X^n_1, X^n_2; J^n)$$

$$\leq \sum_{i=1}^{n} \left( I(X^n_1; J_i|J^n_{i+1}) + I(X^n_1, X^n_2; Y^n_{1i}|\hat{W}_i) - I(X^n_1, X^n_2; J_i|\hat{W}_i) \right)$$

(Lemma 4, Lemma 5)

$$\leq \sum_{i=1}^{n} \left( I(X^{n}_1; J_i|W_i) + I(W_i; Y^n_{2i}) + I(X^n_{1i}, X^n_{2i}; Y^n_{1i}|\hat{W}_i) - I(X^n_{1i}; J_i|\hat{W}_i) \right)$$

(memoryless channels)

(Lemma 4, Lemma 5)

establishing the second bound on $R_1$.

Next, consider the bounds on $R_2$. Observe that by Fano’s inequality we have $n(R_2 - \epsilon_n) \leq I(M_2; Y^n_2) \leq I(X^n_2; Y^n_2)$ for some $\epsilon_n$ that tends to zero as $n$ tends to infinity. Observe that

$$I(X^n_2; Y^n_2) \leq I(X^n_2; Y^n_2|X^n_1)$$

$$\therefore X^n_2 \perp X^n_1$$
\[
\sum_{i=1}^{n} I(X_2^n; Y_2^n | X_1^n, Y_2^n, J_1^n) \quad \because J_1^n \perp X_1^n \perp (X_2^n, Y_2^n) \rightarrow (Y_1^n, Y_2^n)
\]
\[
\leq \sum_{i=1}^{n} I(X_2^n; Y_2^n | X_1^n, W_i)
\]

establishing the first bound on \( R_2 \).

To get the second bound, observe that
\[
I(M_2; Y_2^n) = I(M_2; Y_2^n) - I(M_2; J^n) \quad \because M_2 \perp J^n
\]
\[
= \sum_{i=1}^{n} I(M_2; Y_2^n | Y_2^n, J_i^n) - I(M_2; J_i^n | Y_2^n, J_i^n)
\]
\[
= \sum_{i=1}^{n} I(M_2, X_2^n; Y_2^n | Y_2^n, J_i^n) - I(M_2, X_2^n; J_i^n | Y_2^n, J_i^n)
\]
\[
= \sum_{i=1}^{n} I(X_2^n; Y_2^n | Y_2^n, J_i^n) - I(X_2^n; J_i^n | Y_2^n, J_i^n) + I(M_2; Y_2^n | Y_2^n, J_i^n, X_2^n)
\]
\[
\leq \sum_{i=1}^{n} I(X_2^n; Y_2^n | W_i) - I(X_2^n; J_i^n | W_i),
\]

where (a) follows since \((Y_2^n, J_i^n, M_2) \rightarrow (X_2^n, J_i) \rightarrow Y_2^n\) is Markov from (11). This established the second bound on \( R_2 \).

Finally, to show that \( I(X_1; J|W, Q) \geq I(X_1; Y_2|W, Q) \), observe
\[
0 \leq I(X_1^n; J^n, X_2^n) - I(X_1^n; Y_2^n) \quad \because X_1^n \perp J^n \perp (X_2^n, Y_2^n)
\]
\[
= \sum_i I(X_1^n; J_i | W_i) - I(X_1^n; Y_2^n | W_i)
\]
\[
= \sum_i I(X_1^n; J_i | W_i) - I(X_1^n; Y_2^n | W_i)
\]
\[
\leq \sum_i I(X_1^n; J_i | W_i) - I(X_1^n; Y_2^n | W_i),
\]

completing the proof of the constraint.

Consider a Z-interference channel, i.e. \( T(y_1, y_2|x_1, x_2) = T_1(y_1|x_1)T_2(y_2|x_1, x_2) \). For such a channel, we can simplify the outer bound in Theorem 2 as follows:

**Corollary 2.** Let \( J \) be an auxiliary receiver defined by the channel \( T_J|x_1, x_2, y_1, y_2 \) such that \( p_J, Y_1, Y_2|x_1, x_2 = T_{Y_1, Y_2|x_1, x_2}T_J|x_1, x_2, y_1, y_2 \) satisfies
\[
p_J, Y_1, Y_2|x_1, x_2 = p_J|x_1, Y_2|x_1, x_2, P_Y|J, x_1,
\]

and further let \( J \) be more-capable (as in [KM75]) than \( Y_1 \). Then, any rate pair \((R_1, R_2)\) in the capacity of the Z-interference channel must satisfy the following constraints,
\[
R_1 \leq \min\{I(X_1; Y_1|Q), I(W; Y_2|Q) + I(X_1; J|W, Q)\}
\]
\[
R_2 \leq \min\{I(X_2; Y_2|W, X_1, Q), I(X_2; Y_2|W, Q) - I(X_2; J|W, Q)\}
\]

for some \( p(q)p(x_1|q)p(x_2|q)p(w|x_1, x_2, q) \) satisfying
\[
I(X_1; J|W, Q) \geq I(X_1; Y_2|W, Q).
\]
3.1. Gaussian Z-interference Channel (weak interference regime). Consider the two-user Z-Gaussian interference channel (GIC):

\[
Y_1 = X_1 + Z_1,
\]

\[
Y_2 = aX_1 + X_2 + Z_2,
\]

with \( a \in (0, 1) \), \( Z_i \sim \mathcal{N}(0, 1) \) and a power constraint on the \( n \)-letter codebooks:

\[
\|X^n_1\|^2 \leq nP_1, \quad \|X^n_2\|^2 \leq nP_2.
\]

See Fig. 6 for an illustration.

The assumption \( 0 < a < 1 \) corresponds to the weak interference regime. The case of \( a \geq 1 \) corresponds to the strong interference regime and its capacity region is fully known [Sat81], [Cos85a].

**Theorem 3.** Take some arbitrary \( \lambda \geq 1 \) and \( u, \alpha, \beta \in [0, 1] \). Then, any achievable rate pair \( (R_1, R_2) \) for the scalar Gaussian Z-interference channel with power constraints \( P_1, P_2 \) respectively must satisfy

\[
R_1 + \lambda R_2 \leq \frac{\lambda \alpha}{2} \log \left( K_2(1 - \rho^2) + 1 \right) + \frac{\beta}{2} \log(1 + P_1) + \frac{(1 - \beta)}{2} \log \left( \frac{1 + a^2 P_1 + P_2}{u^2} \right) + \left( \frac{\lambda(1 - \alpha)}{2} - \frac{(1 - \beta)}{2} \right) \log \left( \frac{1 + a^2 K_1 + K_2 + 2a\rho\sqrt{K_1 K_2}}{K_1 + u^2} \right) + \frac{\lambda(1 - \alpha)}{2} \log \left( \frac{K_1(1 - \rho^2) + u^2}{a^2 K_1(1 - \rho^2) + 1} \right),
\]

for some \( K_1 \leq P_1 \) and \( K_2 \leq P_2 \) and \( \rho \in [-1, 1] \) such that

\[
(P_1 - K_1)(P_2 - K_2) \geq \rho^2 K_1 K_2,
\]

and

\[
\frac{K_1 + u^2}{u^2} \geq 1 + a^2 K_1 + K_2 + 2a\rho\sqrt{K_1 K_2}.
\]

**Remark 6.** The proof follows by showing the Gaussian optimality for the outer bound in Corollary 2. The proof technique used to show the Gaussian optimality is the one employed in [GN14], where a “Gallager-type” proof of sub-additivity (or single-letterization) of information-theoretic functionals is used to deduce a certain independence between two orthogonally rotated independent copies of the maximizing distribution, thereby establishing Gaussianity by the Skitovic-Darmois characterization. Sometimes the “Gallager-type” proof for the functional may not directly yield the requisite independence and so one has to consider perturbed functionals that have Gaussian maximizers and then one is able to use continuity to argue that Gaussians are a maximizer for the given functional, as in the case below.

**Proof.** The proof is given in Appendix C.1. □
Figure 7 plots the outer bound for $a = 0.8, P_1 = P_2 = 1$ for fixed choice of $\beta = 0$ and $u = 1$ in Theorem 3. Note that the curve passes through both the non-trivial corner points of the capacity region of the Gaussian $Z$-interference channel. This is formally established Lemma 1 below.

**Remark 7.** Consider a Gaussian interference channel in the weak interference regime parameterized by the cross-gains $a, b \in (0, 1)$:

\[
Y_1 = X_1 + bX_2 + Z_1 \\
Y_2 = aX_1 + X_2 + Z_2.
\]  

(15)

Then, Theorem 3 can be used to obtain two outer bounds on the capacity region of this channel, one by setting $b = 0$ and the other by setting $a = 0$ [Cos85b, p. 612].

3.1.1. **On the slope of the capacity region at Costa’s corner point.** Let $C_2 = C(P_2)$, the maximum achievable rate at receiver $Y_2$. Costa [Cos85b] aimed to determine the maximum value of $R_1$ such that $(R_1, C_2)$ is achievable as $R_1^* = C \left( \frac{a^2 P_1}{1 + a^2 P_1} \right)$. His argument involved two key steps. The first was to show the concavity of entropy power with added Gaussian noise [Cos85a]. The second involved approximating the empirical estimates of differential entropies seen at receivers by their distribution values. However, Sason (see [Sas04] and [Sas15] for a detailed discussion) observed that the approximation proof had a flaw and that Pinsker’s inequality was insufficient to guarantee that the approximation error would grow linearly with block size $n$. The problem then rested open for eleven years until Polyanskiy and Wu [PW15], using Talagrand’s inequality [Tal96] as the central piece, completed the continuity of entropy argument and established that $R_1^* = C \left( \frac{a^2 P_1}{1 + a^2 P_1} \right)$ is indeed the maximum value of $R_1$ such that $(R_1, C_2)$ is achievable.

Further, similar to the cut-set bound situation in Section 2.2, the outer bound derived by Polyanskiy-Wu bound does not show if the corner point is an exposed point or an extreme point of the capacity region. In Theorem 4 we show that Corollary 2 not only recovers the corner point, but also establishes that it is an exposed point of the capacity region, thereby improving on the Polyanskiy-Wu bound. Further, we also show that it is better than Sato’s outer bound for the interference channel (which is optimal at the other corner point).

**Lemma 1.** Let $R_{OB}$ denote the outer bound given in Theorem 3. The following hold:

(i) If $(R_1, C_2) \in R_{OB}$, then

\[
R_1 \leq R_1^* = \frac{1}{2} \log \left( 1 + \frac{a^2 P_1}{1 + a^2 P_1} \right).
\]

(ii) Further, the outer bound given in Theorem 3 lies inside the outer bound by Sato ( [Sat78]; see also Theorem 2 in [Kra04]). Consequently if $(C_1, R_2) \in R_{OB}$, then

\[
R_2 \leq R_2^* = \frac{1}{2} \log \left( 1 + \frac{P_2}{1 + a^2 P_1} \right).
\]

**Proof.** Suppose $R_2 = C_2 = \frac{1}{2} \log(1 + P_2)$. Using Corollary 2, as we have,

\[
\frac{1}{2} \log(1 + P_2) = C_2 \leq I(X_2; Y_2|W, X_1, Q) = I(X_2; Y_2|X_1, Q) - I(W; Y_2|X_1, Q) \leq \frac{1}{2} \log(1 + P_2) - I(W; Y_2|X_1, Q),
\]

it immediately follows that $X_2 \sim \mathcal{N}(0, P_2)$, is independent of $(X_1, Q)$ and $I(W; Y_2|X_1, Q) = 0$. The last inequality further implies $I(W; X_2|X_1, Q) = 0$ (see Proposition 2 in [GN14]). Hence $X_2 \perp (W, X_1, Q)$ and $X_2 \perp (W, X_1, Q, J)$. Observe that

\[
C_2 \leq I(X_2; Y_2|W, Q) - I(X_2; J|W, Q) = I(X_2; Y_2|W, Q) = I(X_2; Y_2|W, X_1, Q) - I(X_2; X_1|W, Y_2, Q) \leq C_2 - I(X_2; X_1|W, Y_2, Q).
\]

3For the Han and Kobayashi achievable region [HK81] with Gaussian signaling (whose optimality or sub-optimality is not yet determined for the Gaussian interference channel), it is known that the above corner point is an exposed point and in [CN16] the (non-trivial) slope of the above region at the corner point was computed.
implying \( I(X_2; X_3 | W, Y_2, Q) = 0 \). From \( I(X_2; X_1 | W, Y_2, Q) = 0 \), we deduce that \( I(X_1; Y_2 - X_2 | W, Y_2, Q) = I(X_1; aX_1 + Z_2 | W, Y_2, Q) = 0 \). On the other hand,
\[
I(Y_2; X_1 | aX_1 + Z_2, W, Q) = I(X_2; X_1 | aX_1 + Z_2, W, Q) \\
\leq I(X_2; X_1, aX_1 + Z_2, W, Q) \\
= 0
\]
where in the last step we used \( X_2 \perp (W, X_1, Q) \). From \( I(X_1; aX_1 + Z_2 | W, Y_2, Q) = 0 \) and \( I(Y_2; X_1 | aX_1 + Z_2, W, Q) = 0 \) we have a double Markovity property [CK11, Exercise 16.25]. From the double Markovity property and since the joint distribution of \((aX_1 + Z_2, Y_2)\) is indecomposable (as defined in [CK11, Exercise 16.25]), we obtain that conditioned on \((W, Q)\), \( X_1 \perp (aX_1 + Z_2, X_2) \). This implies, conditioned on \((W, Q)\), that \( X_1 \) is independent of \( X_1 + Z_2 \). This implies that \( X_1 \) is a constant conditioned on \((W, Q)\). Consequently \( R_1 \leq I(W; Y_2 | Q) = I(W, X_1; Y_2 | Q) = I(X_1; Y_2 | Q) \leq \frac{1}{2} \log \left( 1 + \frac{a^2 P_1}{1 + P_2} \right) \). This establishes the first part.

Sato established (see Theorem 2 in [Kra04]) that any achievable rate pair for the interference channel must satisfy for \( \lambda \geq 1 \)
\[
\lambda R_2 + R_1 \leq \frac{\lambda}{2} \log(1 + a^2 P_1 + P_2) + \max_{K_1 \leq P_1} \left\{ \frac{1}{2} \log(1 + K_1) - \frac{\lambda}{2} \log(1 + a^2 K_1) \right\}.
\]
In particular, if \( 1 \leq \lambda \leq \frac{1 + a^2 P_1}{a^2(1 + P_1)} \) it is immediate that the above bound evaluates to
\[
\frac{\lambda}{2} \log \left( 1 + \frac{P_2}{1 + a^2 P_1} \right) + \frac{1}{2} \log(1 + P_1)
\]
implying that it passes through \((C_1, R_1^*)\).

From Theorem 3, putting \( \beta = 0, \alpha = 0, u = 1 \) we see that
\[
R_1 + \lambda R_2 \leq \frac{1}{2} \log \left( 1 + a^2 P_1 + P_2 \right) + \left( \frac{\lambda - 1}{2} \right) \left( \log \frac{1 + a^2 K_1 + K_2 + 2 a \rho \sqrt{K_1 K_2}}{K_1 + 1} \right) + \frac{\lambda}{2} \log \frac{K_1(1 - \rho^2) + 1}{a^2 K_1(1 - \rho^2) + 1}.
\]
Therefore to show that the outer bound given in Theorem 3 lies inside the outer bound by Sato, it suffices to show that
\[
\frac{1}{2} \log \left( 1 + a^2 P_1 + P_2 \right) + \left( \frac{\lambda - 1}{2} \right) \left( \log \frac{1 + a^2 K_1 + K_2 + 2 a \rho \sqrt{K_1 K_2}}{K_1 + 1} \right) + \frac{\lambda}{2} \log \frac{K_1(1 - \rho^2) + 1}{a^2 K_1(1 - \rho^2) + 1} \\
\leq \frac{\lambda}{2} \log(1 + a^2 P_1 + P_2) + \frac{1}{2} \log(1 + K_1) - \frac{\lambda}{2} \log(1 + a^2 K_1).
\]
Equivalently, it suffices to show that
\[
\left( \frac{\lambda - 1}{2} \right) \left( \log \left( 1 + a^2 K_1 + K_2 + 2 a \rho \sqrt{K_1 K_2} \right) \right) + \frac{\lambda}{2} \log \frac{K_1(1 - \rho^2) + 1}{a^2 K_1(1 - \rho^2) + 1} \\
\leq \frac{\lambda - 1}{2} \log(1 + a^2 P_1 + P_2) + \frac{\lambda}{2} \log(1 + K_1) - \frac{\lambda}{2} \log(1 + a^2 K_1).
\]
This is immediate since \((a \in (0, 1))\) and
\[
a^2(P_1 - K_1) + (P_2 - K_2) - 2 a \rho \sqrt{K_1 K_2} \geq a^2(P_1 - K_1) + \frac{\rho^2 K_1 K_2}{P_1 - K_1} - 2 a \rho \sqrt{K_1 K_2} \geq 0.
\]
This completes the proof. \(\Box\)

We now establish a significantly stronger result regarding Costa’s corner point by using Theorem 3.

**Theorem 4.** Let \( R_{OB} \) denote the outer bound given in Theorem 3. Let \( C_2 = \frac{1}{2} \log(1 + P_2) \) and \( R_1^* = \frac{1}{2} \log \left( 1 + \frac{a^2 P_1}{1 + P_2} \right) \). Then
\[
\max_{(R_1, R_2) \in R_{OB}} \lambda R_2 + R_1 = \lambda C_2 + R_1^*.
\]
Figure 7. Illustration for $a = 0.8, P_1 = P_2 = 1$. The new outer bound is plotted for the fixed choice of $\beta = 0$ and $u = 1$ in Theorem 3 and optimized over $\alpha$. The Polyanskiy-Wu bound is flat at Costa’s corner point. However, Theorem 4 establishes that the capacity region has a kink at Costa’s corner point, with the slope of the capacity region at Costa’s corner point being less than or equal to $-0.1323$. The slope of the Han-Kobayashi region with Gaussian signaling [CN16] equals $-0.3839$ for this example.

when

$$
\lambda \geq 1 + \begin{cases} 
\frac{(1+P_2)(1-a^2)}{a^2P_2} \left( \frac{1+\sqrt{1+4a^2(1-a^2)P_2}}{4a(1-a^2)P_2} \right)^2, & a^2 < \frac{1}{2} \\
\frac{(1+P_2)(1-a^2)}{a^2P_2} \left( \frac{1+\sqrt{1+P_2}}{P_2} \right)^2, & a^2 \geq \frac{1}{2}
\end{cases}
$$

Proof. The proof is presented in Appendix C.2.

Remark 8. The exact computation of the outer bound in Theorem 3 is reasonably involved numerically. Even though it passes through both the corner points, the authors find no reason to believe that this matches with the Han–Kobayashi inner bound (with Gaussian signaling). If one considers Han-Kobayashi achievable region $R_{HK-GS}$ with Gaussian signaling, it was shown in [CN16] that $\max_{(R_1, R_2) \in R_{HK-GS}} \lambda R_2 + R_1 = \lambda C_2 + R_1^*$ if and only if

$$
\lambda \geq 1 + \max \left\{ \frac{-\log a^2 - \frac{1-a^2}{1+a^2P_1+P_2^2}}{\log(1+P_2) - \frac{P_2}{1+P_2}}, \frac{(1+P_2)(1-a^2)}{a^2P_2} \right\}.
$$

Note that the arguments in the Appendix can be seen to yield a stronger result (that also involves $P_1$) for the outer bound but does not match the above value (except in the limiting case, when $P_1, P_2 \to \infty$). However, it is quite possible that a modification of the structure of the auxiliary receiver may close the gap.
4. Broadcast Channel

A two-receiver broadcast channel [Cov72] models transmission of messages from a single sender $X$ to two receivers $Y$ and $Z$. A discrete broadcast channel is described by a conditional distribution $T(y, z|x)$ with $|X|, |Y|, |Z| < \infty$. An $(n, R_0, R_1, R_2)$ code for a memoryless broadcast channel $T(y, z|x)$, depicted in Fig. 8, consists of an encoder $E$ that maps three mutually independent messages $M_0$, $M_1$, and $M_2$ (uniform over $[2^{nR_0}]$, $[2^{nR_1}]$ and $[2^{nR_2}]$ respectively) to an input sequence $X^n \in X^n$, i.e., $X^n = E(M_0, M_1, M_2)$ and two decoders $D_1$ and $D_2$ that produce estimates $(\hat{M}_0, \hat{M}_1)$ and $(\tilde{M}_0, \tilde{M}_2)$ from $Y^n$ and $Z^n$ respectively. Random variable $M_0$ represents the common message from transmitter to the two receivers while $M_1$ and $M_2$ are private messages to the receivers. The following joint distribution is induced by the code over a memoryless interference channel $T(y, z|x)$:

$$p(m_0)p(m_1)p(m_2)p(x^n|m_0, m_1, m_2) \left( \prod_{i=1}^{n} T(y_i, z_i|x_i) \right) p(\hat{m}_0, \hat{m}_1|y^n)p(\tilde{m}_0, \tilde{m}_2|z^n).$$

The error probability of the code is $P[(M_0, M_1, M_0, M_2) \neq (\hat{M}_0, \hat{M}_1, \tilde{M}_0, \tilde{M}_2)]$. A non-negative rate triple $(R_0, R_1, R_2)$ is said to be achievable if the transmitter is able to send a common message at rate $R_0$ and two private messages at rates $R_1$ and $R_2$ to the receivers $Y$ and $Z$ such that the probability of error tends to zero as $n$, the blocklength, tends to infinity. The closure of the union of all achievable rate pairs is called the capacity region for the broadcast channel $T(y, z|x)$. For more details on this model, the definition of the capacity region, and a collection of known results please refer to Chapters 5 and 8 in [EK12].

The best known achievable rate region for a two-receiver broadcast channel is the following inner bound [Mar79].

**Theorem 5** (Marton '79). The union of non-negative rate triples $(R_0, R_1, R_2)$ satisfying the constraints

$$R_0 \leq \min(I(W; Y), I(W; Z)),$$
$$R_0 + R_1 \leq I(U; W; Y),$$
$$R_0 + R_2 \leq I(V; W; Z),$$
$$R_0 + R_1 + R_2 \leq \min\{I(W; Y), I(W; Z)\} + I(U; Y|W) + I(V; Z|W) - I(U; V|W),$$

for any triple of random variables $(U, V, W)$ such that $(U, V, W) \rightarrow X \rightarrow (Y, Z)$ is achievable.

It is not known whether this region is the true capacity region or do there exist channels whose capacity region is strictly larger than the above region. The situation with respect to the outer bounds for the capacity region of the two-receiver broadcast channel is the following: among the various forms of the outer bounds proposed (e.g., see [Nai11]), the UV-outer bound noted below has been the best known computable outer bound for the general two-receiver broadcast channel with private messages. The UV outer bound [El 79, NE07, Nai11] for the capacity region of the broadcast channel is as follows:

**Theorem 6** (UV outer bound). Any achievable rate $(R_0, R_1, R_2)$ satisfies the constraints

$$R_0 \leq \min(I(W; Y), I(W; Z)),$$
that the broadcast channel must have a product structure. In this paper we provide two outer bounds for (general) broadcast channels, both of which (strictly) improve over the UV outer bound. In particular, the second bound generalizes the one in [GGNY14] by relaxing the constraint that the broadcast channel must have a product structure.

4.1. The J version of UV Outer Bound. Our first outer bound was motivated by the following question: assume that we make the Y and Z receivers weaker by passing them through an erasure channel, i.e., by considering \( p(y', z'|x) = \sum_{y,z} p(y'|y)p(z'|z)T(y, z|x) \) where \( p(y'|y) \) and \( p(z'|z) \) are erasure channels with erasure probability \( \epsilon \). Then, for any \( p_{U,V,W,X} \), we have

\[
I(W; Y') = (1 - \epsilon)I(W; Y), \quad I(U; Y'|W) = (1 - \epsilon)I(U; Y|W), \quad I(X; Y'|W,V) = (1 - \epsilon)I(X; Y|V,W),
\]

\[
I(W; Z') = (1 - \epsilon)I(W; Z), \quad I(V; Z'|W) = (1 - \epsilon)I(V; Z|W), \quad I(X; Z'|U,W) = (1 - \epsilon)I(X; Z|U,W).
\]

Therefore, the UV outer bound scales by \( 1 - \epsilon \) for an erased broadcast channel. However, Marton’s inner bound involves a term \(-I(U; V|W)\) in its sum-rate constraint which does not (immediately) scale by \( 1 - \epsilon \). This raises the question of whether the capacity region scales by \( 1 - \epsilon \) or not. Our first (new) outer bound below shows that the capacity region does not scale by \( 1 - \epsilon \) for any \( \epsilon \in (0, 1) \) for the example of an erased Blackwell broadcast channel (see Lemma 2).

**Theorem 7.** Given a broadcast channel characterized by \( T(y, z|x) \), any achievable rate triple \((R_0, R_1, R_2)\) must satisfy the following constraints:

\[
R_0 + R_1 \leq \min\{I(W; Y), I(W; Z), I(W; Y), I(W; Z)\},
\]

\[
R_0 + R_1 \leq \min\{I(W; Y), I(W; Z)\} + I(U; Y|W),
\]

\[
R_0 + R_1 \leq \min\left\{I(W; Z) + \min[0, I(W; Y) - I(W; Z)], I(W; J) + I(W; Y) - I(W; J)\right\} + I(U; J|W),
\]

\[
R_0 + R_1 \leq \min\left\{I(W; Y) + \min[0, I(W; Z) - I(W; Y)], I(W; J) + I(W; Z) - I(W; J)\right\} + I(U; Y|W),
\]

\[
R_0 + R_2 \leq \min\{I(W; Y), I(W; Z)\} + I(V; Z|W),
\]

\[
R_0 + R_2 \leq \min\left\{I(W; Z) + \min[0, I(W; Y) - I(W; Z)], I(W; J) + I(W; Y) - I(W; J)\right\} + I(V; Z|W),
\]

\[
R_0 + R_1 + R_2 \leq \min\left\{I(W; Y) - I(W; J), I(W; Z) - I(W; J)\right\} + I(X; J)
\]

\[
+ I(U; Y|W) - I(U; J|W) + I(V; Z|W) - I(V; J|W),
\]

\[
R_0 + R_1 + R_2 \leq \min\left\{I(W; Y), I(W; Z)\right\}.
\]
for any auxiliary channel $p_{J|X,Y,Z}$ and some choice of distribution over the variables
\[ p(u, v, w, \hat{u}, \hat{v}, w, x) = p(u, v, w, x)p(\hat{w}, \hat{v}|x)p(w, \hat{u}) \]
satisfying
\[
\begin{align*}
I(\hat{W}; Z) - I(\hat{W}; J) + I(\hat{W}; J) - I(\hat{W}; Y) &= I(W; Z) - I(W; Y), \\
I(\hat{U}; Z|\hat{W}) - I(\hat{U}; J|\hat{W}) + I(\hat{U}; J|\hat{W}) - I(\hat{U}; Y|\hat{W}) &= I(U; Z|W) - I(U; Y|W), \\
I(V; Z|\hat{W}) - I(V; J|\hat{W}) + I(V; J|\hat{W}) - I(V; Y|\hat{W}) &= I(V; Z|W) - I(V; Y|W),
\end{align*}
\]
and
\[
\begin{align*}
0 &\leq I(X; Z|\hat{U}, \hat{W}) - I(X; J|\hat{U}, \hat{W}) \leq I(\hat{V}; Z|\hat{W}) - I(\hat{V}; J|\hat{W}), \\
0 &\leq I(X; Y|\hat{V}, \hat{W}) - I(X; J|\hat{V}, \hat{W}) \leq I(\hat{U}; Y|\hat{W}) - I(\hat{U}; J|\hat{W}), \\
I(V; Z|W) + I(X; Y|V, W) &= I(U; Y|W) + I(X; Z|U, W).
\end{align*}
\]
Moreover, in computing the bound it suffices to assume that $|W|, |\hat{W}|$ and $|\hat{V}|$ are less than or equal to $|X| + 6$, while $|U|, |V|, |\hat{U}|, |\hat{V}|, |\hat{U}|, |\hat{V}| \leq |X| + 1$.

\textbf{Proof.} Take an arbitrary code $(n, M_0, M_1, M_2)$ with error probability $\epsilon_n$. Let $Q$ be a time-sharing random variable, uniform over $[n]$, and independent of all previously defined random variables. Make the following identification
\[
\begin{align*}
\hat{W} &= (M_0, J^{Q-1}, Y_{Q+1}^n, Q), \hat{V} = (M_0, Z^{Q-1}, J_{Q+1}^n, Q), W = (M_0, Z^{Q-1}, Y_{Q+1}^n, Q), \\
U &= \hat{U} = U_1 = M_1, V = \hat{V} = \hat{V} = M_2.
\end{align*}
\]
Then, the constraints given in the statement of the theorem can be directly verified to hold if we allow for a negligible violation of $g(\cdot)$ where $g(\cdot)$ is a function that tends to zero as $\epsilon_n$ tends to zero. The constraints (16a),(16b),(16c) are standard and are essentially the same (similar to UVW bound) but for completeness we present their starting points here. The following represents the $n$-letter starting points for the proof of the constraints, which can be obtained using Fano’s inequality. They are then single-letterized using Lemma 5, guided by the identifications mentioned above.
\[
\begin{align*}
nR_0 &\leq \min \left\{ I(M_0; Y^n), I(M_0; Z^n), I(M_0; Z^n) \right\} + nq(\epsilon_n) \\
n(R_0 + R_1) &\leq \min \left\{ I(M_0; Y^n), I(M_0; Z^n) \right\} + I(M_1; Y^n|M_0) + nq(\epsilon_n), \\
n(R_0 + R_1) &\leq \min \left\{ I(M_0; Z^n) + \min \left[ 0, I(M_0; Y^n) - I(M_0; Z^n) \right], I(M_0; J^n) + I(M_0; Y^n) - I(M_0; J^n) \right\} + I(M_1; J^n|M_0) + I(M_1; Y^n|M_0) - I(M_1; J^n|M_0) + nq(\epsilon_n), \\
n(R_0 + R_1) &\leq \min \left\{ I(M_0; Y^n) + \min \left[ 0, I(M_0; Z^n) - I(M_0; Y^n) \right], I(M_0; J^n) + I(M_0; Z^n) - I(M_0; J^n) \right\} + I(M_1; Y^n|M_0) + nq(\epsilon_n), \\
n(R_0 + R_2) &\leq \min \left\{ I(M_0; Y^n), I(M_0; Z^n) \right\} + I(M_1; Z^n|M_0) + nq(\epsilon_n), \\
n(R_0 + R_2) &\leq \min \left\{ I(M_0; Y^n) + \min \left[ 0, I(M_0; Z^n) - I(M_0; Y^n) \right], I(M_0; J^n) + I(M_0; Z^n) - I(M_0; J^n) \right\} + I(M_2; J^n|M_0) + I(M_2; Z^n|M_0) - I(M_2; J^n|M_0) + nq(\epsilon_n), \\
n(R_0 + R_2) &\leq \min \left\{ I(M_0; Z^n) + \min \left[ 0, I(M_0; Y^n) - I(M_0; Z^n) \right], I(M_0; J^n) + I(M_0; Y^n) - I(M_0; J^n) \right\} + I(M_2; Z^n|M_0) + nq(\epsilon_n), \\
n(R_0 + R_1 + R_2) &\leq \min \left\{ I(M_0; Y^n) - I(M_0; J^n), I(M_0; Z^n) - I(M_0; J^n) \right\} + I(X^n; J^n).
\end{align*}
\]
Further the constraints can be established from the following starting points again using Lemma 5, and using Fano’s inequality:

\[ I(M_0; Z^n) - I(M_0; J^n) + I(M_0; J^n) - I(M_0; Y^n) = I(M_0; Z^n) - I(M_0; Y^n), \]

\[ I(M_1; Z^n|M_0) - I(M_1; J^n|M_0) + I(M_1; J^n|M_0) - I(M_1; Y^n|M_0) = I(M_1; Z^n|M_0) - I(M_1; Y^n|M_0), \]

\[ I(M_2; Z^n|M_0) - I(M_2; J^n|M_0) + I(M_2; J^n|M_0) - I(M_2; Y^n|M_0) = I(M_2; Z^n|M_0) - I(M_2; Y^n|M_0), \]

and

\[ 0 \leq I(X^n; Z^n|M_1, M_0) - I(X^n; J^n|M_1, M_0) + n g_1(\epsilon_n) \leq I(M_2; Z^n|M_0) - I(M_2; J^n|M_0) + n g_2(\epsilon_n), \]

\[ 0 \leq I(X^n; Y^n|M_2, M_0) - I(X^n; J^n|M_2, M_0) + n g_3(\epsilon_n) \leq I(M_1; Y^n|M_0) - I(M_1; J^n|M_0) + n g_4(\epsilon_n), \]

\[ I(M_2; Z^n|M_0) + I(X^n; Y^n|M_2, M_0) = I(M_1; Y^n|M_0) + I(X^n; Z^n|M_1, M_0) + n g_5(\epsilon_n). \]

Note that the bound depends only on the marginal distributions of \((\hat{W}, \hat{V}, X, \hat{W}, \hat{U}, X, \hat{W}, \hat{V}, X, \hat{W}, \hat{V}, X, \hat{W}, \hat{V}, X\), \((\hat{W}, U, X)\) and \((W, V, X)\). Therefore a consistent distribution of the auxiliary random variables can be imposed. Both of these are the primary reasons why we identified \(M_1\) separately as \(U, \hat{V}, \hat{U}\), and similarly for \(M_2\). Therefore, for each \(\epsilon_n > 0\), one can find a joint distribution \(p(\tilde{u}, \tilde{v}, \tilde{w}, \tilde{u}, \tilde{v}, \tilde{w}, x)\) with bounded alphabet sizes such that the constraints given in the statement of the theorem are violated by at most \(g(\epsilon_n)\). Since the space of joint distributions with bounded alphabet sizes forms a compact set, by letting \(\epsilon_n\) converge to zero, we can find a limit distribution \(p(\tilde{u}, \tilde{v}, \tilde{w}, \tilde{u}, \tilde{v}, \tilde{w}, x)\) for which all of the constraints in the theorem hold.

Finally, the cardinality bounds come from the standard Caratheodory-Bunt [Bun34] arguments and are omitted. \(\square\)

**Remark 9.** From (16a), (16b), (16e), (16i), we can extract the following constraints:

\[ R_0 \leq \min \{ I(W; Y), I(W; Z) \}, \]

\[ R_0 + R_1 \leq \min \{ I(W; Y), I(W; Z) \} + I(U; Y|W), \]

\[ R_0 + R_2 \leq \min \{ I(W; Y), I(W; Z) \} + I(V; Z|W), \]

\[ R_0 + R_1 + R_2 \leq \min \{ I(W; Y), I(W; Z) \} + \min \{ I(U; Y|W), I(X; Z|U, W), I(V; Z|W) + I(X; Y|V, W) \} \].

This implies that the outer bound in Theorem 7 is at least as good as the UV outer bound for all broadcast channels \(T(y, z|x)\).

The following corollary, which will be used later to show that Theorem 7 improves on the UV outer bound, relates to the study of corner points of the capacity region.

**Corollary 3.** Consider a general broadcast channel \(T(y, z|x)\) where \(T(y|x) = \sum_{\hat{y}} T(y|\hat{y})\bar{T}(\hat{y}|x)\) for some \(\hat{Y}\) which is an enhancement of \(Y\). Furthermore, assume that

- \(I(X; Y|U) = 0\) implies \(I(X; \hat{Y}|U) = 0\).

Then, the rate triple \((0, C_1, R_2)\) is achievable only if

\[ R_2 \leq I(V; Z|W) - I(V; \hat{Y}|W) \]

for some \(p(v, w, x)\) satisfying

\[ C_1 = I(X; Y) \leq I(W; Z) + I(X; \hat{Y}|W). \]
Proof. Set $J = \hat{Y}$ in Theorem 7. We have

$$C_1 = R_0 + R_1 \leq I(\hat{U}, \hat{W}; Y) = I(X; Y) - I(X; Y|\hat{U}, \hat{W}) \leq I(X; Y) \leq C_1$$

implying that $I(X; Y) = C_1$ and $I(X; Y|\hat{U}, \hat{W}) = 0$ and hence (from our assumption) that $I(X; \hat{Y}|\hat{U}, \hat{W}) = 0$. From (16c), since $I(\hat{U}; \hat{Y}|\hat{W}) \geq I(\hat{U}; Y|\hat{W})$, we see that

$$C_1 = R_0 + R_1 \leq I(\hat{W}; Z) + I(\hat{U}, \hat{Y}|\hat{W}) \leq I(\hat{W}; Z) + I(X; \hat{Y}|\hat{W}).$$

From (16h) we see that

$$C_1 + R_2 = R_0 + R_1 + R_2 \leq I(\hat{W}, \hat{U}; Y) + I(\hat{X}; \hat{Y}|\hat{W}, \hat{U}) + I(\hat{V}; Z|\hat{W}) - I(\hat{V}; \hat{Y}|\hat{W}).$$

Since $I(X; \hat{Y}|\hat{W}, \hat{U}) = 0$ and $C_1 \geq I(X; Y) \geq I(\hat{W}, \hat{U}; Y)$, we have that $R_2 \leq I(\hat{V}; Z|\hat{W}) - I(\hat{V}; \hat{Y}|\hat{W})$. \hfill $\square$

In the next section, we will demonstrate that Corollary 3 (and hence the outer bound of Theorem 7) outperforms the UV outer bound for a particular broadcast channel.

4.2. Erasure Blackwell Channel. In this subsection we will focus on the private message case, i.e. the projection of the capacity region onto the plane $R_0 = 0$. For generic broadcast channels the points $(C_1, 0)$ and $(0, C_2)$ are the “corner” points of the capacity region and in [NKG16] the authors computed the slope of the capacity region at these points. However for some broadcast channels (that has zero Lebesgue measure in the $(0, R)$ channel described below).

The rate pair Lemma 2. The standard Blackwell channel is a deterministic broadcast channel $T(\hat{y}, \hat{z}|x)$ where $X = \{0, 1, 2\}$, $\hat{Y} = \{0, 1\}$, $\hat{Z} = \{0, 1\}$, $\hat{Y} = 1[X = 2]$ and $\hat{Z} = 1[X = 1]$. The Erasure Blackwell channel is obtained when each of the outputs of the Blackwell broadcast channel are erased with probability $\epsilon$. More specifically, we assume that $T(y, z|x) = \sum_{\hat{y}, \hat{z}} T(\hat{y}, \hat{z}|x)p(y|\hat{y})p(z|\hat{z})$ where $p(y|\hat{y})$ and $p(z|\hat{z})$ are erasure channels with erasure probability $\epsilon$. If $\epsilon = 0$, we get the Blackwell channel whose capacity is the union over all $p(x)$ of

$$R_1 \leq H(\hat{Y}),$$

$$R_2 \leq H(\hat{Z}),$$

$$R_1 + R_2 \leq H(\hat{Y}, \hat{Z}).$$

The UV outer bound scales by $1 - \epsilon$ for the erased Blackwell channel. Thus the UV outer bound reduces to the following for erased Blackwell:

$$R_1 \leq (1 - \epsilon)H(\hat{Y}),$$

$$R_2 \leq (1 - \epsilon)H(\hat{Z}),$$

$$R_1 + R_2 \leq (1 - \epsilon)H(\hat{Y}, \hat{Z}).$$

In particular, the corner point of the UV outer bound is $(R_1, R_2) = (1 - \epsilon, \frac{1}{2}(1 - \epsilon))$. The outer bound developed for the corner point in Corollary 3 is used in Lemma 2 to show that the rate pair $(R_1, R_2) = (1 - \epsilon, \frac{1}{2}(1 - \epsilon))$ is not achievable for any $\epsilon \in (0, 1)$. Therefore, the capacity region does not scale by $1 - \epsilon$.

Lemma 2. The rate pair $(R_1, R_2) = (1 - \epsilon, \frac{1}{2}(1 - \epsilon))$ is not achievable for any $\epsilon \in (0, 1)$ for the erasure Blackwell channel.

Proof of Lemma 2 is given in Appendix D.1.
Remark 10. Even though Corollary 3 implies that the outer bound in Theorem 7 is strictly better than the UV outer bound for the erasure Blackwell channel, numerical results indicate that there is still a gap between the upper bound for the corner point in Corollary 3 and Marton’s inner bound for the erasure Blackwell channel. For example, for $\epsilon = 0.1$, the UV outer bound has a corner point $(0.9, 0.45)$, while numerical simulations show that the new outer bound has a corner point $(0.9, 0.4265)$ and Marton’s inner bound has a corner point $(0.9, 0.4205)$. Determining the true corner point for the erasure Blackwell channel remains an open problem.

The authors’ original motivation for using auxiliary receivers for deriving converses came from the study of multi-letter extensions of Marton’s Inner bound for the erasure Blackwell channel. We summarize some facts about the multi-letter Marton’s inner bound (whose limit is the capacity region) for the erasure Blackwell channel. Our main result here is that we can identify one of the optimal auxiliaries for computing the weighted sum-rates of k-letter extensions of Marton’s bound for all sufficiently large weights (independent of $k$).

Remark 11. The issue of determining the optimality (or sub-optimality) of Marton’s inner bound stems from the inability to compute multi-letter extensions due to the dimensionality of the optimization problems and inability to identify the extremal auxiliaries. Thus the result here reduces the dimension as we determine the optimal $U$, leaving only $V, W$ to be determined.

More generally, we consider a channel $p(y, z|x)$ such that

$$p(y, z|x) = \sum_{\hat{y}} p(y|\hat{y})p(z|x)p(\hat{y}|x)$$

where $\hat{Y} = f(X)$ is a function of $X$. For $\alpha \geq 1$, we can express the $\alpha$-sum rate of Marton’s inner bound as follows (this follows from a minimax theorem in [GGNY11]):

$$\max_{(R_1, R_2) \in \mathcal{R}_{\text{Marton}}} \alpha R_1 + R_2 = \min_{\lambda \in [0, 1]} \max_{p(u, v, w, x)} \left\{ (\alpha - \lambda)I(W; Y) + \lambda I(W; Z) + \alpha I(U; Y|W) + I(V; Z|W) - I(U; V|W) \right\}.$$ 

Similarly, for the $k$-letter Marton we have

$$\max_{(R_1, R_2) \in \mathcal{R}_{\text{Marton}}} \alpha R_1 + R_2 = \frac{1}{k} \min_{\lambda \in [0, 1]} \max_{p(u, v, w, x)} \left\{ (\alpha - \lambda)I(W; Y^k) + \lambda I(W; Z^k) + \alpha I(U; Y^k|W) + I(V; Z^k|W) - I(U; V|W) \right\}.$$ 

Proposition 3. The following two statements hold:

- To evaluate $\alpha R_1 + R_2$ for k-letter Marton, it is optimal to set $U = \hat{Y}^k$ if $\alpha \geq \alpha^*(p_{Y|X}P_{Y|\hat{Y}})$ where

$$\alpha^*(p_{Y|X}P_{Y|\hat{Y}}) = \sup_{p(x):I(\hat{Y};Y)\neq 0} \frac{I(X; \hat{Y})}{I(\hat{Y}; Y)} = \sup_{p(x):I(\hat{Y};Y)\neq 0} \frac{H(\hat{Y})}{I(\hat{Y}; Y)}.$$  

In particular, if the channel from $\hat{Y}$ to $Y$ is erasure with probability $\epsilon$, we have $\alpha^* = \frac{1}{1-\epsilon}$. Consequently, for $k = 1$, $\alpha$-sum rate of Marton’s inner bound reduces to

$$\min_{\lambda \in [0, 1]} \max_{p(v, w, x)} \left\{ (\alpha - \lambda)I(W; Y) + \lambda I(W; Z) + \alpha I(\hat{Y}; Y|W) + I(V; Z|W) - I(\hat{Y}; V|W) \right\},$$

for $\alpha \geq \alpha^*(p_{\hat{Y}|X}P_{\hat{Y}|\hat{Y}})$.

- Take some $\alpha \geq \alpha^*(p_{\hat{Y}|X}P_{\hat{Y}|\hat{Y}})$. Then, $\alpha$-sum rate of Marton’s inner bound equals

$$\max_{p(v, w)} \left\{ \alpha I(\hat{Y}; Y) + I(V; Z) - I(\hat{Y}; V) \right\},$$

if there exists some $\lambda^* \in [0, 1]$ for which the function

$$p(x) \mapsto \max_{p(v|x)} \left\{ - (\alpha - \lambda^*)H(Y) - \lambda^* H(Z) + \alpha I(\hat{Y}; Y) + I(V; Z) - I(\hat{Y}; V) \right\}.$$  

is concave. In other words, concavity of the function in (24) is a sufficient condition for optimality of setting $W = \emptyset$ when computing Marton’s inner bound.
Proof. We begin by proving the first part of the proposition. Consider the case of 1-letter Marton, i.e., \( k = 1 \). We need to prove that
\[
\alpha I(U; Y|W) - I(U; V|W) \leq \alpha I(\tilde{Y}; Y|W) - I(\tilde{Y}; V|W).
\]
Equivalently, we should prove that
\[
I(\tilde{Y}; V|W) - I(U; V|W) \leq \alpha I(\tilde{Y}; Y|W) - \alpha I(U; Y|W).
\]
We have
\[
I(\tilde{Y}; V|W) - I(U; V|W) \leq I(\tilde{Y}; V|U, W) \leq H(\tilde{Y}|U, W) = \alpha I(\tilde{Y}; Y|W) - \alpha I(U; Y|W)
\]
where we used the fact that \( \alpha \geq \alpha^* \) to conclude that for any \( u, w \) we have
\[
H(\tilde{Y}|U = u, W = w) \leq \alpha I(\tilde{Y}; Y|U = u, W = w).
\]
The result for the \( k \)-letter Marton follows from the tensorization property of \( \alpha^* \) given in Lemma 3.

To show the second part of the proposition, first observe that
\[
\min_{\lambda \in [0,1]} \max_{p(v, w, x, z)} \left\{ (\alpha - \lambda) I(W; Y) + \lambda I(W; Z) + \alpha I(\tilde{Y}; Y|W) + I(V; Z|W) - I(\tilde{Y}; V|W) \right\}
\]
\[
\geq \max_{p(v, z)} \left\{ \alpha I(\tilde{Y}; Y) + I(V; Z) - I(\tilde{Y}; V) \right\},
\]
as we can always choose \( W = \emptyset \) in the inner maximization problem. On the other hand, assume that the concavity property holds for some \( \lambda^* \). We have
\[
\min_{\lambda \in [0,1]} \max_{p(v, w, x, z)} \left\{ (\alpha - \lambda) I(W; Y) + \lambda I(W; Z) + \alpha I(\tilde{Y}; Y|W) + I(V; Z|W) - I(\tilde{Y}; V|W) \right\}
\]
\[
\leq \max_{p(v, w, x)} \left\{ (\alpha - \lambda^*) I(W; Y) + \lambda^* I(W; Z) + \alpha I(\tilde{Y}; Y|W) + I(V; Z|W) - I(\tilde{Y}; V|W) \right\}
\]
\[
= \max_{p(z)} (\alpha - \lambda^*) H(Y) + \lambda^* H(Z) + \max_{p(w|x)} \left\{ I(V; Z|W) - I(\tilde{Y}; V|W) \right\}. \tag{27}
\]
The concavity property implies optimality of \( W = \emptyset \) in (27).

□

Remark 12. Consider the erasure Blackwell channel with erasure probability \( \epsilon \). Let \( \alpha = 1/(1 - \epsilon) \). Simulations indicate that for small erasure probabilities \( \epsilon \leq 0.6 \), the concavity of the function given in (24) holds if we choose \( \lambda^* = 0.5 \). On the other hand, if \( \epsilon \) is smaller, say larger than 0.631, then not only is the function given in (24) no longer concave, but simulations results also indicate that setting \( W = \emptyset \) is not optimal when computing Marton’s inner bound.

Lemma 3. For given channels \( p_{j|x} \) and \( p_{y|x} \), define
\[
\alpha^*(p_{j|x}, p_{y|x}) = \sup_{p(x): I(J; Y) \neq 0} \frac{I(X; J)}{I(J; Y)}.
\]
Take some natural number \( k \) and let \( p_{j|x} = \prod_{i=1}^{k} p_{j_i|x_i} \) and \( p_{y|x} = \prod_{i=1}^{k} p_{y_i|x_i} \) be memoryless channel extensions. Then
\[
\alpha^*(p_{j|x}, p_{y|x}) = \alpha^*(p_{j|x}, p_{y|x}).
\]
Proof. The direction
\[
\alpha^*(p_{j|x}, p_{y|x}) \geq \alpha^*(p_{j|x}, p_{y|x})
\]
follows by taking a product input distribution on \( X^k \). For the other direction, take some arbitrary \( p(x^k) \). Then,
\[
\frac{I(X^k, J^k)}{I(J^k, Y^k)} = \frac{\sum_{i=1}^{k} I(J_i; X_i^k|J_i^{i-1})}{\sum_{i=1}^{k} I(J_i; Y_i^k|J_i^{i-1})} \leq \frac{\sum_{i=1}^{k} I(J_i; X_i^k|J_i^{i-1})}{\sum_{i=1}^{k} I(J_i; Y_i^k|J_i^{i-1})} \leq \alpha^*(p_{j|x}, p_{y|x}).
\]
since for any \(i\) and every \(j^{i-1}\) where \(p(J^{i-1} = j^{i-1}) > 0\) we have
\[
\frac{I(J^i; X_i | J^i = j^{i-1})}{I(J^i; Y_i | J^i = j^{i-1})} \leq \alpha^*(p_J(X, p_Y|J)).
\]

\[\square\]

4.3. The Second Outer Bound. This outer bound was motivated directly from the outer bound for product broadcast channels developed in [GGNY14], which was used to demonstrate that the UV outer bound can be strictly improved. The outer bound in [GGNY14] critically used the product nature of the channel and if one perturbs the channel so as to lose the product nature, the outer bound became invalid. We now present an outer bound that varies continuously with respect to channel perturbations.

The outer bound of Theorem 7 uses a single auxiliary receiver \(J\). In this section, we write another version of the UV bound with two auxiliary variables \(J\) and \(\tilde{J}\). This bound may be also interpreted as a Genie-aided bound with auxiliary receiver \(J\) provided to receiver \(Y\), and auxiliary receiver \(\tilde{J}\) provided to receiver \(Z\).

**Theorem 8.** Given a broadcast channel \(T(y, z|x)\) and any \(T_{J}\) any achievable non-negative rate triple \((R_0, R_1, R_2)\) must satisfy the following constraints
\[
R_0 \leq \min\{I(W_0; J) + I(W_0; Y|J), I(W_0; Z|\tilde{J}) + I(W_0; \tilde{J})\},
\]
\[
R_0 + R_1 \leq I(U_b, W_0; J) + I(U_a, W_0; Y|J),
\]
\[
R_0 + R_1 \leq I(W_0; Z|\tilde{J}) + I(W_0; J|\tilde{J}) + I(U_b; J|W_0, \tilde{J}) + I(U_a; Y|W_0, J),
\]
\[
R_0 + R_2 \leq I(W_0; \tilde{J}|J) + I(W_0; Y|J) + I(V_0; Z|W_0, \tilde{J}) + I(V_0; \tilde{J}|W_0, J),
\]
\[
R_0 + R_2 \leq I(V_0; Z|W_0, \tilde{J}) + I(V_0; W_0; Z|\tilde{J}),
\]
\[
R_0 + R_1 + R_2 \leq \min\{I(W_0; \tilde{J}|J) + I(W_0; Y|J), I(W_0; Z|\tilde{J}) + I(W_0; J|\tilde{J}) + I(U_a; Y|W_0, \tilde{J})\}
\]
\[
+ I(U_a; Y|W_0, J) + I(X; \tilde{J}|U_a, W_0, J)
\]
\[
+ \min\{I(U_b; J|W_0, \tilde{J}) + I(X; Z|U_b, W_0, \tilde{J}), I(V_0; Z|W_0, \tilde{J}) + I(X; J|V_0, W_0, \tilde{J})\},
\]
\[
R_0 + R_1 + R_2 \leq \min\{I(W_0; \tilde{J}|J) + I(W_0; Y|J), I(W_0; Z|\tilde{J}) + I(W_0; J|\tilde{J}) + I(V_0; \tilde{J}|W_0, J)
\]
\[
+ I(V_0; Z|W_0, \tilde{J}) + I(X; J|V_0, W_0, \tilde{J})
\]
\[
+ \min\{I(U_a; Y|W_0, J) + I(X; \tilde{J}|U_a, W_0, J), I(V_0; \tilde{J}|W_0, J) + I(X; Y|V_0, W_0, J)\},
\]
for some \(p(w_a, u_a|x)p(w_b, v_b, u_b|x)p(x)\) satisfying \(|W_a|, |W_b| \leq |X|+7, |U_b|, |V_a| \leq |X|+2, |V_b|, |U_a| \leq |X|+1\).

**Proof.** Take a code of length \(n\) with message triple \((M_0, M_1, M_2)\) of rates \((R_0, R_1, R_2)\) and with error probability of \(\epsilon\). Let \(Q\) be a random variable independent of the code book such that \(Q\) is uniform in \(J\). Define
\[
W_{ai} = (M_0, Y^{i-1}, \hat{j}^{n\setminus i}, \hat{j}_{i+1}^{n\setminus i}), \quad W_{bi} = (M_0, J^{i-1}, Z_{i+1}^{n\setminus i}, \hat{j}^{n\setminus i})
\]
\[
U_a = U_b = M_1, \quad V_a = V_b = M_2,
\]
where \(J^{n\setminus i} = (J^{i-1}, J_{i+1}^n)\) and \(\hat{j}^{n\setminus i} = (\hat{j}^{i-1}, \hat{j}_{i+1}^{n})\).

The outer bound follows from routine manipulations using Lemma 5, guided by the above identification, starting from each of the following \(n\)-letter expressions which are reasonably straightforward to obtain using Fano’s inequality (please see Appendix E.3):
\[
nR_0 \leq \min\{I(M_0; J^n) + I(M_0; Y^n|J^n), I(M_0; Z^n|\hat{j}^n) + I(M_0; \hat{j}^n)\} + ng(\epsilon_n),
\]
\[
n(R_0 + R_1) \leq I(M_1, M_0; J^n) + I(M_1, M_0; Y^n|J^n) + ng(\epsilon_n),
\]
\[
n(R_0 + R_1) \leq I(M_0; Z^n|\hat{j}^n) + I(M_0, J^n; \hat{j}^n) + I(M_1, J^n|M_0, \hat{j}^n) + I(M_1; Y^n|M_0, J^n) + ng(\epsilon_n),
\]
\[
n(R_0 + R_2) \leq I(M_0, \hat{j}^n; J^n) + I(M_0; Y^n|J^n) + I(M_2, Z^n|M_0, \hat{j}^n) + I(M_2; \hat{j}^n|M_0, J^n) + ng(\epsilon_n),
\]
\[
n(R_0 + R_2) \leq I(M_2, M_0; \hat{j}^n) + I(M_2, M_0; Z^n|\hat{j}^n) + ng(\epsilon_n),
\]
\[
n(R_0 + R_1 + R_2) \leq \min\{I(M_0, \hat{j}^n; J^n) + I(M_0; Y^n|J^n), I(M_0; Z^n|\hat{j}^n) + I(M_0, J^n; \hat{j}^n)\}
\]
This inequality is shown via the following expansion

\[
I(M_2; Z^n| M_0, J^n) + I(X^n; Z^n| M_1, M_0, J^n) \left\{ I(M_2; Z^n| M_0, J^n) + I(X^n; Z^n| M_2, M_0, J^n) \right\} + n\epsilon_n,
\]

(31f)

Next, observe that the inequality (32) also continues to holds if we condition all the mutual information terms

\[\text{on} \quad M_i, Y_i, \quad i = 1, \ldots, n.\]

This implies that

\[n(R_0 + R_1 + R_2) \leq \min\{I(M_0; J^n), I(M_0; Y^n| J^n), I(M_0; Z^n| J^n) + I(M_0, J^n; J^n)\}

+ I(M_2; Z^n| M_0, J^n) + I(X^n; J^n| M_2, M_0, J^n)

+ \min\left\{ I(M_1; Y^n| M_0, J^n) + I(X^n; J^n| M_1, M_0, J^n), \right\}

\[I(M_2; J^n| M_0, J^n) + I(X^n; Y^n| M_2, M_0, J^n) \right\} + n\epsilon_n.\]

(31g)

Finally, the cardinality bounds come from the standard Caratheodory-Bunt [Bun34] arguments and are omitted. □

Remark 13. An alternative approach to single-letterize (31a)-(31g) that skips using Lemma 5 is as follows: consider the UV bound in Theorem 6. Take for instance, the sum-rate constraint:

\[R_0 + R_1 + R_2 \leq I(W; Y) + I(U; Y| W) + I(X; Z| U, W).\]

This inequality is shown via the following expansion

\[I(M_0; Y^n) + I(M_1; Y^n| M_0) + I(M_2; Z^n| M_0, M_1) \leq \sum_i I(W_i; Y_i) + I(U_i; Y_i| W_i) + I(X_i; Z_i| U_i, W_i),\]

(32)

where \(W_i = (M_0, Y^{i-1}, Z^n, Z^n)\) and \(U_i = M_1\). The inequality (32) holds for any arbitrary joint distribution of \(p_{M_0, M_1, M_2, Y^n, Z^n}\). Thus, it continues to hold if we formally replace \(M_0\) and \(Z^n\) by \(M_0 = (M_0, J^n)\) and \(J^n\) respectively, while keeping all the other variables intact. With this replacement, the auxiliary variable \(W_i\) becomes \((M_0, J^n, Y^{i-1}, J^n+1)\) which is equal to \((W_{ai}, J_i)\) as defined in (30). This yields

\[I(M_0, J^n; Y^n) + I(M_1; Y^n| M_0, J^n) + I(M_2; J^n| M_0, J^n, W_i) \leq \sum_i \left( I(W_{ai}; J_i; Y_i) + I(U_{ai}; Y_i| W_{ai}, J_i) + I(X_i; J_i| U_{ai}, W_{ai}, J_i) \right).\]

Next, observe that the inequality (32) also continues to holds if we condition all the mutual information terms on \(J^n\). This implies that

\[I(M_0; Y^n| J^n) + I(M_1; Y^n| M_0, J^n) + I(M_2; J^n| M_0, J^n, M_1) \leq \sum_i \left( I(W_{ai}; Y_i| J_i) + I(U_{ai}; Y_i| W_{ai}, J_i) + I(X_i; J_i| U_{ai}, W_{ai}, J_i) \right).\]

Similarly, one can obtain two sets of inequalities by replacing \(M_0\) and \(Y^n\) by \((M_0, J^n)\) and \(J^n\) respectively, or alternatively by conditioning all the terms on \(J^n\). One can single-letterize (31a)-(31g) by writing the above four sets of inequalities for all the constraints in the UV bound, and mixing and matching appropriate equations from these four sets of inequalities.

As a special case of Theorem 8 assume that \(H(J| Y) = H(J| Z) = 0\). More specifically, for a pair of bijective mappings \(Y \leftrightarrow (Y_1, Y_2)\) and \(Z \leftrightarrow (Z_1, Z_2)\), set \(J = Y_1\) and \(J = Z_2\). Then, we obtain the following corollary:

Corollary 4. Given a broadcast channel \(T(y, z|x)\) any achievable non-negative rate triple \((R_0, R_1, R_2)\) must satisfy the following constraints

- \(R_0 \leq \min(I(W_b; Y_1) + I(W_b; Y_2| Y_1), I(W_b; Z_1| Z_2) + I(W_b; Z_2))\),
- \(R_0 + R_1 \leq I(U_b, W_b; Y_1) + I(U_b, W_b; Y_2| Y_1)\),
- \(R_0 + R_1 \leq I(W_b; Z_1| Z_2) + I(W_b, Y_1; Z_2) + I(U_b; Y_1| W_b, Z_2) + I(U_b; Y_2| W_b, Y_1)\),

- \(R_0 + R_1 \leq I(U_b, W_b; Y_1) + I(U_b, W_b; Y_2| Y_1)\).
\[ R_0 + R_2 \leq I(W_b, Z_2; Y_1) + I(W_a; Y_2|Y_1) + I(V_a; Z_1|W_b, Z_2) + I(V_a; Y_2|W_a, Y_1), \]
\[ R_0 + R_2 \leq I(V_a, W_a; Z_2) + I(V_b, W_b; Z_1|Z_2), \]
\[ R_0 + R_1 + R_2 \leq \min\{I(W_b, Z_2; Y_1) + I(W_a; Y_2|Y_1), I(W_b; Z_1|Z_2) + I(W_a, Y_1; Z_2)\} + I(U_b; Y_2|W_a, Y_1) + I(X; Z_2|U_a, W_a, Y_1) + \min\{I(U_b; Y_1|W_b, Z_2) + I(X; Z_1|U_b, W_b, Z_2), I(V_b; Z_1|W_b, Z_2) + I(X; Y_1|V_b, W_b, Z_2)\}, \]
\[ R_0 + R_1 + R_2 \leq \min\{I(W_b, Z_2; Y_1) + I(W_a; Y_2|Y_1), I(W_b; Z_1|Z_2) + I(W_a, Y_1; Z_2)\} + I(V_b; Z_1|W_b, Z_2) + I(X; Y_1|V_b, W_b, Z_2) + \min\{I(U_a; Y_2|W_a, Y_1) + I(X; Z_2|U_a, W_a, Y_1), I(V_a; Z_2|W_a, Y_1) + I(X; Y_2|V_a, W_a, Y_1)\}, \]

for any pair of bijective mappings \( Y \leftrightarrow (Y_1, Y_2) \) and \( Z \leftrightarrow (Z_1, Z_2) \) and for some \( p(w_a, v_a, u_a|x)p(w_b, v_b, u_b|x)p(x) \).

**Remark 14.** The following remarks are worth noting.

1. This outer bound generalizes the outer bound of \([GGNY14]\) to non-product broadcast channels. Consider the special case of \( X = (X_1, X_2) \) and \( T(y_1, y_2, z_1, z_2|x) \) being of the form
   \[ T(y_1, y_2, z_1, z_2|x) = T(y_1, z_1|x_1)T(y_2, z_2|x_2). \]
   Then, the above outer bound reduces to the one given in \([GGNY14]\). Since the outer bound in \([GGNY14]\) has been shown to strictly improve on the UV outer bound for some product broadcast channels, our new outer bound is also a strict improvement on the UV outer bound.

2. Setting \( Y_1 = Y, Z_1 = Z, \) and \( Y_2 = Z_2 = 0 \) (constant random variables) reduces the above outer bound to the UV outer bound in \([Nai11]\). Hence this bound is at least as good as the UV outer bound for any broadcast channel. Finally, since this is strictly better than the UV for some product broadcast channels by virtue of the previous remark, this bound is a strict improvement over the UV outer bound.

3. An interesting feature of the above outer bound is expressions like \( I(W_1, Z_2; Y_1) \) where \( W_1 \) comes with \( Z_2 \) on one side, and \( Y_1 \) on the other side of the mutual information expression. This differs from the UV outer bound (or Marton’s inner bound) where channel output variables and the auxiliary random variables appear on the opposite sides of the mutual information expressions.

5. **Conclusion and Future work**

New outer bounds for relay, interference and broadcast channels have been developed using the idea of auxiliary receivers. The bounds were then employed to demonstrate aspects of the capacity region that were not determined from previous outer bounds such as: kinks (discontinuous derivatives) at the capacity region around corner points for the relay and the interference channel, and that capacity regions can shrink by more than \( 1 - \epsilon \) if the received symbols were erased with probability \( \epsilon \) (a phenomenon that does not happen in the presence of feedback if the erasures are synchronous). We aimed to give an illustration of the techniques that one could use to develop outer bounds using auxiliary receivers, and we are positive that we have not harnessed the full potential of the auxiliary receivers even in the basic settings considered here.

In particular, a number of immediate future research directions is listed here:

(i) We note that there are many different ways to introduce auxiliary receivers. For instance, we give two outer bounds for broadcast channels. The examples for which these two bounds strictly improve over the UV outer bound are different. Unification of these two outer bounds into a single bound is left as future work.

(ii) Any choice of auxiliary receivers in the results of this paper yields a valid and computable upper bound to the capacity region in discrete settings. A natural question is to determine the smallest possible outer bound using these techniques. An immediate question in this direction: can one determine cardinality bounds on the sizes of auxiliary receivers so as to obtain the best upper bound.

(iii) The bound for the Gaussian relay bound channel was obtained by choosing the auxiliary channel from \( X \) to \( J \) to be an additive Gaussian channel. However, any arbitrary choice of the channel from \( X \) to \( J \) yields a valid upper bound. One can study if one gets the best possible upper bound by taking the channel from \( X \) to \( J \) to be additive Gaussian.
Acknowledgement

The authors wish to thank Young-Han Kim for raising the question of the whether the capacity of the $\epsilon$-erasure Blackwell broadcast channel scales as $1 - \epsilon$ and for some initial discussions towards determining the validity of the statement. Subsequent investigations by the authors demonstrated that the capacity region does not scale by $(1 - \epsilon)$ and this result motivated the rest of the findings of this paper.

The authors would like to thank Mohamamd Hossein Yassaee for alerting them to the fact that the upper bound for the relay channel improves over the cut-set bound for the scalar Gaussian relay channel. Prior to that, the authors had a more complicated example to show that the upper bound strictly improves over the cut-set bound. The authors would also like to thank Yan Nan Wang for doing the initial simulations concerning the outer bound and Marton’s inner bound for the erased Blackwell channel.

The authors wish to thank Max Costa, Abbas El Gamal, Cheuk Ting Li, Yan Nan Wang, and Mohamamd Hossein Yassaee for comments on various aspects of the manuscript.

References


[GKS16] Amin Gohari, Chandra Nair, and David Ng, An information inequality motivated by the gaussian z-interference channel, Proc. of IEEE ISIT, 2021.


The following well-known result has been used repeatedly in the proofs in this paper.
Lemma 4 (Körner-Márton Lemma, (4.14) in [KM77]). For any tuple of random variables \((U, Y^n, Z^n)\) the following equality holds:

\[
H(Y^n|U) - H(Z^n|U) = \sum_{i=1}^{n} H(Y_i|U, Y^{i-1}, Z^n_{i+1}) - H(Z_i|U, Y^{i-1}, Z^n_{i+1})
\]

\[
= \sum_{i=1}^{n} H(Y_i|U, Z^{i-1}, Y^n_{i+1}) - H(Z_i|U, Z^{i-1}, Y^n_{i+1}).
\]

Remark 15. This equality has been repeatedly used in the literature to provide outer bounds or converses to capacity regions and in this paper we will continue to employ this frequently. Some generic ways of using this inequality has been illustrated in Lemma 5 in the Appendix. The authors would also like to remark that this lemma was called Csiszar-sum-lemma in the literature, based on its perceived first appearance as Lemma 7 in [CK78]. However a private communication to the authors by Körner revealed that this equality was first identified by Katalin Márton and used in [KM77, (4.14)] in her joint work with Janos Körner. Hence the authors find it appropriate to rechristen it as Körner-Márton Lemma.

Motivated by the above lemma, the generic manipulations that are being used in the converses are the following.

Lemma 5. For any set of random variables \((U, V, A^n, B^n)\) the following hold:

\[
I(U; A^n|V) - I(U; B^n|V) = \sum_{i=1}^{n} \left( I(U; A_i|V, B^n_{i+1}, A^{i-1}) - I(U; B_i|V, B^n_{i+1}, A^{i-1}) \right)
\]

\[
= \sum_{i=1}^{n} \left( I(U; A_i|V, A^n_{i+1}, B^{i-1}) - I(U; B_i|V, A^n_{i+1}, B^{i-1}) \right),
\]

\[
I(U; B^n|V) + I(U; A^n|V) - I(U; B^n|V) \leq \sum_{i=1}^{n} \left( I(U; B^n_{i+1}; B_i|V) + I(U, B^n_{i+1}, A^{i-1}; A_i|V) - I(U, B^n_{i+1}, A^{i-1}; B_i|V) \right)
\]

\[
= \sum_{i=1}^{n} \left( I(U, B^{i-1}; B_i|V) + I(U, B^n_{i+1}, A^{i-1}; A_i|V) - I(U, B^n_{i+1}, A^{i-1}; B_i|V) \right)
\]

\[
= \sum_{i=1}^{n} \left( I(U, B^n_{i+1}; B_i|V) + I(U, A^n_{i+1}, B^{i-1}; A_i|V) - I(U, A^n_{i+1}, B^{i-1}; B_i|V) \right)
\]

\[
= \sum_{i=1}^{n} \left( I(U, B^{i-1}; B_i|V) + I(U, A^n_{i+1}, B^{i-1}; A_i|V) - I(U, A^n_{i+1}, B^{i-1}; B_i|V) \right),
\]

\[
I(U; A^n|V) + I(V; B^n) \leq \sum_{i=1}^{n} \left( I(U; A_i|V, A^n_{i+1}, B^{i-1}) + I(V, A^n_{i+1}, B^{i-1}; B_i) \right),
\]

\[
I(U; A^n|V) + I(V; B^n) \leq \sum_{i=1}^{n} \left( I(U; A_i|V, B^n_{i+1}, A^{i-1}) + I(V, B^n_{i+1}, A^{i-1}; B_i) \right).
\]

Proof. The proof follows immediately from repeated applications of Lemma 4, chain rule for mutual information, and non-negativity of mutual information. The details are omitted as they are standard in literature. □

Appendix B. Proofs of Propositions for scalar Gaussian Relay channels


Proof. Remember that

\[
Y_t = g_{21} X + Z_1, \quad Y = g_{31} X + g_{32} X_t + Z_2.
\]

Take some \(\alpha \in (0, 1]\) and assume that \(Z_1 = \alpha Z_3 + \sqrt{1 - \alpha^2} Z_4\) where \(Z_2, Z_3\) and \(Z_4\) are mutually independent standard Gaussian random variables. Then, let

\[
J = (g_{21}/\alpha) X + Z_3.
\]
We have \( Y_t = \alpha J + \sqrt{1 - \alpha^2} Z_t \). Thus, \( J \) is an enhanced version of \( Y_t \) and \( X \leftrightarrow J \not\leftrightarrow Y_t \) forms a Markov chain.

Restricting the upper bound in Theorem 1 to the above families of \( J \) we obtain:

\[
R \leq \max_{p(X, X_t) \in \mathcal{P}} \min_{\alpha \in [0, 1]} \max_{W : W \leftrightarrow (X, X_t) \leftrightarrow (Y, Y_t, J)} I(X; J, Y_t | X_t) + I(X, X_t; Y | W) - I(X; J | W),
\]

where \( \mathcal{P} \) is the set of all \( p(X, X_t) \) satisfying the power constraint, i.e., \( E(X^2) \leq P, E(X_t^2) \leq P \). Hence we know that there exists some \( \rho \in [-1, 1] \) such that

\[
K_{X, X_t} \leq \left[ \begin{array}{cc} P & \rho P \\ \rho P & P \end{array} \right] =: K_\rho,
\]

where \( K_{X, X_t} \leq K_\rho \) stands for \( K_\rho - K_{X, X_t} \) being a positive semi-definite matrix.

Elementary facts about Gaussian extremality\(^4\) for (conditional) differential entropy with respect to a covariance constraint shows that if (34) holds then

\[
I(X, X_t; Y) \leq C(S_{31} + S_{32} + 2\rho \sqrt{S_{31} S_{32}}),
\]

\[
I(X; Y_t | X_t) \leq C((1 - \rho^2)(S_{31} + S_{21})),
\]

where \( C(x) = \frac{1}{2} \ln(1 + x) \).

With \( K_\rho \) defined as in (34), note that

\[
\max_{p(X, X_t)} \min_{\alpha \in [0, 1]} \max_{W : W \leftrightarrow (X, X_t) \leftrightarrow (Y, Y_t, J)} I(X; J, Y_t | X_t) + I(X, X_t; Y | W) - I(X; J | W)
\]

\[
\leq \min_{\alpha \in [0, 1]} \max_{W : W \leftrightarrow (X, X_t) \leftrightarrow (Y, Y_t, J)} I(X; J, Y_t | X_t) + I(X, X_t; Y | W) - I(X; J | W)
\]

\[
= \min_{S_j \geq S_{21}} \left( C(S_j(1 - \rho^2)) + \left( \max_{K' \leq K_\rho} I(X, X_t; Y) - I(X; J) \right) \right)
\]

where (a) follows from Lemma 6 below and from \( S_j := \frac{S_{31}}{\rho \sqrt{ab}} \). Further from the second part of Lemma 6, we know that \( \left( \frac{2a}{\alpha} - f_{32} \right) X - f_{31} X_t = 0 \) almost surely, or that the maximizing \( K' \) takes the form

\[
K' = \left[ \begin{array}{cc} aP & \pm P \sqrt{ab} \\ \pm P \sqrt{ab} & bP \end{array} \right] \leq \left[ \begin{array}{cc} P & \rho P \\ \rho P & P \end{array} \right].
\]

For the matrix ordering above it is necessary and sufficient that \( 0 \leq a, b \leq 1 \) and

\[
1 - a - b \geq \rho^2 + 2\rho \sqrt{ab}
\]

(37)

Observe that, when \( K' \) is defined as above

\[
I(X, X_t; Y) - I(X; J) = \frac{1}{2} \log(1 + aS_{31} + bS_{32} + 2\sqrt{abS_{31}S_{32}}) - \frac{1}{2} \log(1 + aS_j).
\]

Optimizing the term above with respect to \( b \) for a fixed \( a \) subject to (37) we obtain that

\[
\max_{p(X, X_t) \sim \mathcal{N}(0, K')} I(X, X_t; Y) - I(X; J)
\]

\[
= \max_{0 \leq a \leq 1} \frac{1}{2} \log \left( 1 + \left( \sqrt{aS_{31}} + \sqrt{\rho^2 aS_{32}} + \sqrt{(1 - \rho^2)(1 - a)S_{32}} \right)^2 \right) - \frac{1}{2} \log(1 + aS_j).
\]

---

\(^4\)If \( X, Y \) are random vectors with a block covariance matrix given by \( K := \left[ \begin{array}{cc} K_X & K_{X, Y} \\ K_{X, Y}^T & K_Y \end{array} \right] \); then \( h(X, Y) \) and \( h(X | Y) \) are maximized when \( (X, Y) \sim \mathcal{N}(0, K) \). One way to observe the second part is that

\[
h(X | Y) = h(X - K_{X, Y} K_Y^{-1} Y | Y) \leq h(X - K_{X, Y} K_Y^{-1} Y) \leq \frac{1}{2} \log \left( (2\pi e)^n \left| K_X - K_{X, Y} K_Y^{-1} K_{X, Y}^T \right| \right).
\]
Setting $a = \frac{x^2}{1 + x^2}$, we see that the optimal $x$ for the above maximization problem is the unique non-negative root of the quadratic equation:

$$x^2(\sqrt{S_{31}} + \rho^2 S_{32})(\sqrt{(1 - \rho^2) S_{32}})(1 + S_J) + x \left( (1 - \rho^2) S_{32}(1 + S_J) - (\sqrt{S_{31}} + \sqrt{\rho^2 S_{32}})^2 + S_J \right)$$

$$- (\sqrt{S_{31}} + \rho^2 S_{32})(\sqrt{(1 - \rho^2) S_{32}}) = 0.$$  \hfill (39)

This completes the proof. \hfill \Box

**Remark 16.** From the above argument, we know that

$$\max_{p_X, X_t \sim \mathcal{N}(0, K') \atop K' \preceq K_0} I(X, X_t; Y) - I(X; J)$$

$$= \max_{p_X, X_t \sim \mathcal{N}(0, K_0) \atop W \oplus (X, X_t) \oplus (Y, J)} I(X, X_t; Y | W) - I(X, X_t; J | W)$$

$$\leq \max_{(U, W) \oplus (X, X_t) \oplus (Y, J)} I(U; Y | W) - I(U; J | W)$$ \hfill (40)

$$\overset{\text{(a)}}{=} \frac{1}{2} \sum \log \phi_i + ,$$

where (a) follows from [WO11, Eq. 7]. Here $[x]_+$ is zero if $x$ is negative and $x$ otherwise, and $\phi_i$ are the set of generalized eigenvalues for the pencil

$$\begin{pmatrix} K_{X, X} \frac{1}{\rho} \begin{bmatrix} g_{31} & g_{31} g_{32} & g_{31} g_{32} g_{32} \end{bmatrix} & K_{X, X} \frac{1}{\rho} \begin{bmatrix} 0 \end{bmatrix} \\ K_{X, X} \frac{1}{\rho} \begin{bmatrix} g_{31} g_{32} & g_{31} g_{32} g_{32} \end{bmatrix} & K_{X, X} \end{pmatrix} + I_2,$$

Direct calculation shows that $\phi_i$ are the roots of the quadratic polynomial

$$2 \rho \sqrt{S_{31} S_{32}} + S_{31} + S_{32} + 1 - 2 [S_{32} S_{j}(1 - \rho^2) + S_{31} + S_{32} + S_{j} + 2 + 2 \rho \sqrt{S_{31} S_{32}}] + \rho^2 (S_{j} + 1) = 0.$$ \hfill (41)

Only one of the roots of this polynomial is larger than one. Denoting the larger root by $\lambda_{\max}$, we obtain

$$\max_{(U, W) \oplus (X, X_t) \oplus (Y, J)} I(U; Y | W) - I(U; J | W) = \frac{1}{2} \log \lambda_{\max}.$$ 

On the other hand, routine calculation shows that after substituting the unique non-negative root of (39) in (38) and simplifying the expression, we have

$$\max_{p_X, X_t \sim \mathcal{N}(0, K') \atop K' \preceq K_0} I(X, X_t; Y) - I(X, X_t; J) = \frac{1}{2} \log \lambda_{\max}.$$ 

Thus, for this setting, the inequality in (40) is indeed an equality. We remark that optimality of $U = (X, X_t)$ in (40) is similar to the observation made in [KW10] for the problem of secure transmission over a Gaussian wiretap channel with multiple antennas.

**Theorem 9** (Theorem 8 in [LV07], see also Theorem 1 in [GN14]). Let $Z_1, Z_2$ be two Gaussian vectors with strictly positive definite covariance matrices $K_{Z_1}$ and $K_{Z_2}$, respectively. Let $\mu \geq 1$ be a real number, $S$ be a positive semidefinite matrix, and $W$ be a random variable independent of $Z_1, Z_2$. Consider the optimization problem

$$\max_{p(x, w)} h(X + Z_1 | W) - \mu h(X + Z_2 | W)$$

subject to $\text{Cov}(X) \preceq S$

where the maximization is over $p(w, x)$ such that $\text{Cov}(X) \preceq S$, and $W, X$ are independent of $Z_1, Z_2$. A Gaussian $p(x | w)$ with the same covariance matrix for each $w$ is an optimal solution of this optimization problem.

**Remark 17.** In [LV07], the constraint for the optimization problem is listed as $\text{Cov}(X) \preceq S$, which is seemingly a weaker statement. However what the authors proved and intended to prove is indeed the statement mentioned above. There is also an alternate proof of the result in [GN14].
Lemma 6. Let $A, B, C$ be matrices such that there exists $\tilde{A}, \tilde{B}, \tilde{C}$, and $\tilde{D}$ such that the extended matrices

$$A_\epsilon := \begin{bmatrix} A & B \\ \tilde{A} & \tilde{B} \end{bmatrix}, \quad C_\epsilon := \begin{bmatrix} C & 0 \\ \tilde{C} & \tilde{D} \end{bmatrix}$$

are invertible. Assume that $Y = AX + BX_r + Z$ and $J = CX + Z$, for some vectors $X, X_r, Y$ and $J$, and a Gaussian random vector $Z$ independent of $(X, X_r)$ and distributed as $\mathcal{N}(0, I)$. Let $K_0$ be an arbitrary symmetric positive semi-definite matrix.

(i) To compute the maximum over $p(w, x, x_r)$, subject to $K_{X, X_r} \preceq K_0$ and $W \rightarrow (X, X_r) \rightarrow (Y, J)$, of the expression

$$I(X; J|X_r) = I(X, J|X_r)$$

it suffices to assume that $[X \ X_r]^T = U + W$ where $U$ and $W$ are independent, and $U \sim \mathcal{N}(0, K')$, $W \sim \mathcal{N}(0, K_0 - K')$ for some $K' \preceq K_0$.

(ii) Further, let $[X^*, X^*_r] \sim \mathcal{N}(0, K')$ be the maximizer mentioned above. Then $(C - FA)X^* - FBX_r^* = 0$ for some matrix $F$.

Proof. Note that the matrices

$$A_\epsilon := \begin{bmatrix} A & B \\ \epsilon \tilde{A} & \epsilon \tilde{B} \end{bmatrix}, \quad C_\epsilon := \begin{bmatrix} C & 0 \\ \epsilon \tilde{C} & \epsilon \tilde{D} \end{bmatrix}$$

are invertible for every $\epsilon \neq 0$. This follows from the assumption that $A_\epsilon$ and $C_\epsilon$ are invertible. Let $\tilde{Z} \sim \mathcal{N}(0, I)$ be independent of $X, X_r$ and $Z$. Define $\tilde{Z} = [Z \ Z]^T$. Define $\tilde{X} := [X \ X_r]^T$, $\tilde{Y}_r := A \tilde{X} + \tilde{Z}$ and $\tilde{J}_r := C \tilde{X} + \tilde{Z}$. Consider the expression

$$I(X; \tilde{J}_r|X_r) + I(X; \tilde{Y}_r|W) - I(X; \tilde{J}_r|W). \quad (42)$$

From Theorem 9 we know that there exists a matrix $K'_0 \preceq K_0$, such that $\tilde{X}|\{W = w\} \sim \mathcal{N}(0, K'_0)$ for every $w$, maximizes the term $I(\tilde{X}; \tilde{Y}_r|W) - I(\tilde{X}; \tilde{J}_r|W)$. Thus the choice $U_r \sim \mathcal{N}(0, K'_r)$, $W_r \sim \mathcal{N}(0, K_0 - K'_r)$, where $U_r$ and $W_r$ are independent; and $[X \ X_r]^T = U_r + W_r$, maximizes the expression in (42) over $p(w, x, x_r)$, subject to $K_{X, X_r} \preceq K_0$. For any $X, X_r$ such that $K_{X, X_r} \preceq K_0$, observe the following:

$$I(X; J|X_r) \leq I(X; J_r|X_r)$$

where $K := [W = w \sim \mathcal{N}(0, K'_0)]$ for every $w$, maximizes the term $I(X; J_r|X_r)$. Thus the choice $U_r \sim \mathcal{N}(0, K'_r)$, $W_r \sim \mathcal{N}(0, K_0 - K'_r)$, where $U_r$ and $W_r$ are independent; and $[X \ X_r]^T = U_r + W_r$, maximizes the expression in (42) over $p(w, x, x_r)$, subject to $K_{X, X_r} \preceq K_0$. For any $X, X_r$ such that $K_{X, X_r} \preceq K_0$, observe the following:

$$I(X; J|X_r) \leq I(X; J_r|X_r)$$

where $K := [W = w \sim \mathcal{N}(0, K'_0)]$ for every $w$, maximizes the term $I(X; J_r|X_r)$. Thus the choice $U_r \sim \mathcal{N}(0, K'_r)$, $W_r \sim \mathcal{N}(0, K_0 - K'_r)$, where $U_r$ and $W_r$ are independent; and $[X \ X_r]^T = U_r + W_r$, maximizes the expression in (42) over $p(w, x, x_r)$, subject to $K_{X, X_r} \preceq K_0$. For any $X, X_r$ such that $K_{X, X_r} \preceq K_0$, observe the following:

$$I(X; J|X_r) \leq I(X; J_r|X_r)$$

$$\leq I(X; J|X_r) + I(X; J_r|X_r)$$

$$\leq I(X; J|X_r) + I(X; J_r|X_r) + \frac{1}{2} \log \left| I + \epsilon^2 [\tilde{C} \tilde{D}]K_0[\tilde{C} \tilde{D}]^T \right|.$$
for any \( \bar{W} \) such that \((\bar{W}, X^*, X_r^*)\) is independent of \(Z\). Express \(C\mathbf{X}^* = F(A\mathbf{X}^* + B\mathbf{X}_r^*) + \bar{X} \), where \(\bar{X}\) is independent of \(A\mathbf{X}^* + B\mathbf{X}_r^*\) (such a decomposition is feasible for jointly Gaussian vectors).

Since \(\bar{X}\) is a function of \(\mathbf{X}^*\) and \(X_r^*\), it is independent of \(Z\). Let \(\bar{W} = \bar{X}\). We obtain that \(\bar{W}\) and \(Y^*\) are independent. Consequently \(I(\mathbf{X}^*, X_r^*; Y^*) = I(\mathbf{X}^*, X_r^*; Y^*|\bar{W})\) and using (43), we deduce that \(\bar{W} (= \bar{X})\) and \(J^*\) are independent. Consequently \(\bar{X}\) and \(J^* = C\mathbf{X}^* + \bar{Z}\) are uncorrelated, implying that \(\bar{W} = \bar{X}\) and \(C\mathbf{X}^*\) are uncorrelated (hence independent). Since \(C\mathbf{X}^* = F(A\mathbf{X}^* + B\mathbf{X}_r^*) + \bar{X}\) and \(A\mathbf{X}^* + B\mathbf{X}_r^*\) are uncorrelated with \(\bar{X}\), one obtains that \(E(\bar{X}(\bar{X})^T) = 0\), showing that \(\bar{X}\) is almost surely. Thus, we have \((C - FA)\mathbf{X}^* - FB\mathbf{X}_r^* = 0\) almost surely. □


**Proof.** When \(S_{21} < S_J < S_{31}\), the third bound (the new one) for the capacity of the relay channel in Proposition 1, can be bounded from above (using routine calculations given in Appendix E.2) by

\[
\max_{\rho \in [-1,1]} \min_{S_J: S_{21} \leq S_J < S_{31}} \frac{1}{2} \log(1 + S_J(1 - \rho^2)) + \frac{1}{2} \log \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}} + S_{31} S_{32}(1 - \rho^2)}{1 + S_J} \right)
\leq \min_{S_J: S_{21} \leq S_J < S_{31}} \frac{1}{2} \log(1 + S_J(1 - \rho^2)) + \frac{1}{2} \log \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}} + S_{31} S_{32}(1 - \rho^2)}{1 + S_J} \right)
\leq \frac{1}{2} \log \left( 1 + S_{31} + S_{32} \left\{ \frac{(1 + S_J)^2 S_{31}^2}{S_J(1 + S_J)(S_{31} - S_J)} \right\} \right).
\]

where the bound in (a) again follows from routine algebra. Considering the derivative with respect to \(S_J\), we get the optimum value for \(S_J\) being equal to

\[
S_J = \max \left( S_{21}, \frac{S_{31}}{S_{31} + 2} \right).
\]

□

APPENDIX C. PROOFS OF RESULTS FOR GAUSSIAN Z-INTERFERENCE

C.1. Proof of Theorem 3.

**Proof.** Let \(J = X_1 + uZ\) where \(Z\) is a standard normal random variable such that \(Z_2 = auZ + \sqrt{1 - a^2}u^2Z'\) for some standard normal random variable \(Z'\) that is independent of \(Z\). From Corollary 2 and standard arguments, it follows that for any \(\alpha, \beta \in [0, 1]\),

\[
R_1 + \lambda R_2 \leq \sup_{PQ|\rho_1|PQ_2|PQ_1|X_1, X_2, Q} \left( \lambda \alpha I(X_2; Y_2|W, X_1, Q) + \lambda(1 - \alpha)(I(X_2; Y_2|W, Q) - I(X_2; J|W, Q)) + \beta I(X_1; Y_1|Q) + (1 - \beta)(I(W; Y_2|Q) + I(X_1; J|W, Q)) \right),
\]

where \(X_1\) and \(X_2\) are assumed to satisfy the power constraints, and also satisfying that \(I(X_1; J|W, Q) \geq I(X_1; Y_2|W, Q)\).

Let us make the following definitions

\[
Y_2^{(\epsilon)} := \begin{bmatrix} a \epsilon & 1 \epsilon \\ \epsilon & \epsilon \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} + \begin{bmatrix} auZ_1 + \sqrt{1 - a^2}u^2Z_2 \\ Z_3 \end{bmatrix},
\]

\[
J^{(\epsilon)} := \begin{bmatrix} 1 \epsilon & 0 \epsilon \\ \epsilon & \epsilon \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} + \begin{bmatrix} uZ_1 \\ Z_3 \end{bmatrix},
\]

\[
J^{(\epsilon)} := \begin{bmatrix} ca \epsilon & \epsilon \epsilon \\ \epsilon & \epsilon \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} + \begin{bmatrix} Z_4 \\ Z_3 \end{bmatrix}.
\]

\[5\text{For every two jointly Gaussian random vectors } S \text{ and } V, \text{ one can decompose } S = FV + R \text{ for some matrix } F \text{ and random vector } R \text{ such that } V \text{ is independent of } R. \text{ W.l.o.g. assume that } V \text{ has an invertible covariance matrix. Then } F = E(SV^T)E(VV^T)^{-1} \text{ yields the desired decomposition. Please see Theorem 2.3 in https://web.mit.edu/gallager/www/papers/chap2.pdf.}
\]
\[ \mathbf{J}^{(\epsilon)} := \begin{bmatrix} \epsilon & 0 \\ \epsilon & \epsilon \end{bmatrix} \begin{bmatrix} X_1 \\ X_2 \end{bmatrix} + \begin{bmatrix} Z_5 \\ Z_3 \end{bmatrix}, \]

where \( Z_i \)'s are mutually independent standard Gaussian random variables, independent of \((X_1, X_2)\). The construction ensures that \( \mathbf{J}^{(\epsilon)} \) is a stochastically degraded version of \( \mathbf{Y}_2^{(\epsilon)} \) for any \( \epsilon < 1 \), and that \( \mathbf{J}^{(\epsilon)} \rightarrow (X_1, \mathbf{J}^{(\epsilon)}) \rightarrow X_2 \) is Markov. For simplicity, we sometimes drop the \((\epsilon)\) and simply write \( \mathbf{J} \) instead of \( \mathbf{J}^{(\epsilon)} \) (and similarly for other variables).

For any \( \epsilon > 0, \gamma > 1 \) consider the (perturbed) expression

\[
\begin{align*}
\lambda \alpha I(X_2; Y_2|W, X_1, Q) &- \lambda \alpha I(X_2; \mathbf{J}|W, X_1, Q) + \lambda (1 - \alpha)\left[ I(X_2; Y_2|W, Q) - I(X_2; \mathbf{J}|W, Q) \right] \\
&+ \beta I(X_1; Y_1|Q) + (1 - \beta)\left[ I(W; Y_2|Q) + I(X_1; \mathbf{J}|W, Q) + I(X_2; \mathbf{J}|W, X_1, Q) \right] \\
&+ \epsilon I(X_1, X_2; Y_2|W, Q) - \gamma I(X_1, X_2; \mathbf{J}|W, Q).
\end{align*}
\]

This expression is essentially the same as the expression in (44), save for perturbation terms in red. Note that, given power constraints, \( \epsilon I(X_1, X_2; Y_2|W, Q), \gamma I(X_1, X_2; \mathbf{J}|W, Q), I(\mathbf{J}|W, X_1, Q) \) are non-negative and bounded from above by some \( g(\epsilon) \) that tends to zero as \( \epsilon \to 0 \). Let \( V \) be the maximum value of the expression among all the distributions satisfying the power constraints, the structure of the form \( p_{Q|X_1} p_{Q|X_2} p_{W|X_1, X_2, Q} \) and \( I(X_1; \mathbf{J}|W, Q) \geq I(X_1; Y_2|W, Q) \). Let \( p_{Q|X_1}^{(\epsilon)} p_{Q|X_2}^{(\epsilon)} p_{W|X_1, X_2, Q} \) be a maximizer.\(^6\)

Take two i.i.d. copies of the maximizer and denote them using subscripts \( a, b \) respectively. Let \( (\cdot)_+ = \frac{(\cdot) + (\cdot)}{\sqrt{2}} \) and let \( (\cdot)_- = \frac{(\cdot) - (\cdot)}{\sqrt{2}} \). Then, observe that for any \( \epsilon < 1 \), \( \mathbf{J}_- \) is a stochastically degraded version of \( \mathbf{Y}_2 \) and \( \mathbf{J}_+ \) is a stochastically degraded version of \( \mathbf{Y}_2^{+} \). Moreover, \( \mathbf{J}_- \Rightarrow (X_1, \mathbf{J}_-) \Rightarrow X_2 \) is Markov. Further as \( Z_i \)'s are Gaussian random variables, under this transformation, \( Z_{i+} \) and \( Z_{i-} \), \( 1 \leq i \leq 5 \), are independent of each other and satisfy the same independence relationship to other variables as in the original setting.

Now we have, by mimicking the single-letterization manipulations used in the proof of Theorem 2 after the equality in (a) below,

\[
2V = \lambda \alpha I(X_{2a}, X_{2b}; Y_{2a}, Y_{2b}|W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b) - \lambda \alpha I(X_{2a}, X_{2b}; \mathbf{J}_a, \mathbf{J}_b|W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b) + \lambda (1 - \alpha)\left[ I(X_{2a}, X_{2b}; Y_{2a}, Y_{2b}|W_a, W_b, Q_a, Q_b) \right] \\
- \lambda (1 - \alpha)\left[ I(X_{2a}, X_{2b}; \mathbf{J}_a, \mathbf{J}_b|W_a, W_b, Q_a, Q_b) + \beta I(X_{1a}, X_{1b}; Y_{1a}, Y_{1b}|Q_a, Q_b) \right] \\
+ (1 - \beta)\left[ I(W_a, W_b; Y_{2a}, Y_{2b}|Q_a, Q_b) + I(X_{1a}, X_{1b}; \mathbf{J}_a, \mathbf{J}_b|W_a, W_b, Q_a, Q_b) \right] \\
+ \epsilon I(X_{2a}, X_{2b}; \mathbf{J}_a, \mathbf{J}_b|W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b) - \gamma \epsilon I(X_{1a}, X_{1b}, X_{2a}, X_{2b}; \mathbf{J}_a, \mathbf{J}_b|W_a, W_b, Q_a, Q_b)
\]

(a)

\[
\begin{align*}
\lambda \alpha I(X_{2+}, X_{2-}; Y_{2+}, Y_{2-}|W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b) &- \lambda \alpha I(X_{2+}, X_{2-}; \mathbf{J}_+, \mathbf{J}_-|W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b) \\
+ \lambda (1 - \alpha)\left[ I(X_{2+}, X_{2-}; Y_{2+}, Y_{2-}|W_a, W_b, Q_a, Q_b) \right] \\
- \lambda (1 - \alpha)\left[ I(X_{2+}, X_{2-}; \mathbf{J}_+, \mathbf{J}_-|W_a, W_b, Q_a, Q_b) + \beta I(X_{1+}, X_{1-}; Y_{1+}, Y_{1-}|Q_a, Q_b) \right] \\
+ (1 - \beta)\left[ I(W_a, W_b; Y_{2+}, Y_{2-}|Q_a, Q_b) + I(X_{1+}, X_{1-}; \mathbf{J}_+, \mathbf{J}_-|W_a, W_b, Q_a, Q_b) \right] \\
+ I(X_{2+}, X_{2-}; \mathbf{J}_+, \mathbf{J}_-|W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b) - \epsilon \epsilon I(X_{1+}, X_{1-}, X_{2+}, X_{2-}; \mathbf{J}_+, \mathbf{J}_-|W_a, W_b, Q_a, Q_b)
\end{align*}
\]

(b)

\[
\begin{align*}
\lambda \alpha I(X_{2+}; Y_{2+}|W_a, W_b, X_{1+}, \mathbf{J}_+, Q_b) &- \lambda \alpha I(X_{2+}; \mathbf{J}_+|W_a, W_b, X_{1+}, \mathbf{J}_-, Q_b) \\
+ \lambda (1 - \alpha)\left[ I(X_{2+}; Y_{2+}|W_a, W_b, \mathbf{J}_+, Q_a, Q_b) \right] \\
- \lambda (1 - \alpha)\left[ I(X_{2+}; \mathbf{J}_+|W_a, W_b, \mathbf{J}_-, Q_a, Q_b) + \beta I(X_{1+}; Y_{1+}|Q_a, Q_b) \right] \\
+ (1 - \beta)\left[ I(W_a, W_b; \mathbf{J}_+; Y_{2+}|Q_a, Q_b) + I(X_{1+}; \mathbf{J}_+|W_a, W_b, \mathbf{J}_-, Q_a, Q_b) \right]
\end{align*}
\]

\(^6\)In the case of the Gaussian Z-interference channel, routine arguments will show that there is a maximizer - the power constraints yield tightness (for instance, Proposition 17 and Theorem 4 in [GN14]), and the additive Gaussian noise yields the continuity (Proposition 18 in [GN14]) for the various terms with respect to weak convergence. The interested readers can also look into Section 5.2 of [AGS05].
\[
+ I(X_{2+}; \tilde{J}_+|W_a, W_b, X_{1+}, J_-, Q_a, Q_b)
\]
\[
I(X_{1+}, X_{2+}; Y_{2+}|W_a, W_b, J_-, Q_a, Q_b) - \gamma \epsilon I(X_{1+}, X_{2+}; J_+|W_a, W_b, J_-, Q_a, Q_b)
\]
\[
\lambda \epsilon I(X_{2-}; Y_{2-}|W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+}) - \lambda \epsilon I(X_{2-}; \tilde{J}_-|W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+})
\]
\[
+ (\lambda - 1) \epsilon I(X_{2-}; \tilde{J}_-|W_a, W_b, Y_{2+}, Q_a, Q_b)
\]
\[
+ (\lambda - 1) \epsilon I(X_{2-}; J_+|W_a, W_b, Q_a, Q_b, Y_{2+})
\]
\[- \lambda(1 - \alpha) I(X_{2-}; J_+|W_a, W_b, Q_a, Q_b) + \beta I(X_{1-}; Y_{1-}|Q_a, Q_b)
\]
\[+ (1 - \beta) I(W_a, W_b, Y_{2+}; Y_{2-}|Q_a, Q_b) + I(X_{1-}; J_+|W_a, W_b, Q_a, Q_b, Y_{2+})
\]
\[+ I(X_{2-}; \tilde{J}_-|W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+})
\]
\[+ \epsilon I(X_{1+}, X_{2-}; Y_{2-}|W_a, W_b, Q_a, Q_b, Y_{2+}) - \gamma \epsilon I(X_{1+}, X_{2-}; J_+|W_a, W_b, J_-, Q_a, Q_b)
\]
\[- \lambda \epsilon I(X_{2-}; \tilde{J}_-; Y_{2+}|W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+}) - \lambda \epsilon I(X_{2-}; \tilde{J}_-; \tilde{J}_+|W_a, W_b, X_{1-}, J_-, Q_a, Q_b)
\]
\[- \lambda \epsilon I(X_{1+}, Y_{2-}|W_a, W_b, J_-|W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+})
\]
\[- \lambda(1 - \alpha) I(X_{2-}; J_+|W_a, W_b, X_{2+}, Y_{2+}, J_-, Q_a, Q_b) - \lambda(1 - \alpha) I(X_{2-}; J_+|W_a, W_b, X_{2-}, Y_{2+}, J_-, Q_a, Q_b)
\]
\[- \beta I(Y_{1+}; Y_{1-}|Q_a, Q_b) - (1 - \beta) I(Y_{2+}; Y_{2-}|Q_a, Q_b) - (\gamma - 1) \epsilon I(Y_{2+}; J_+|W_a, W_b, Q_a, Q_b)
\]

where (a) follows since bijections preserve mutual information and (b) from chain rule and data-processing equality from the Markov structure relating the various variables. The detailed justification of going from (a) to (b) is given in Section E.1. Since \( J_+ (J_-) \) is a stochastically degraded version of \( Y_{2+} (Y_{2-}) \), we have that the red-colored expressions above satisfy

\[
I(X_{1-}; \tilde{J}_-; Y_{2+}|W_a, W_b, J_-|W_a, W_b, X_{1-}, J_-, Q_a, Q_b) \geq 0,
\]
\[
I(X_{1+}; Y_{2-}|W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+}) \geq 0. \tag{45}
\]

Further note that (this is to ensure the constraint \( I(X_1; J|W, Q) \geq I(X_1; Y_2|W, Q) \) remains true after rotation)

\[
0 \leq I(X_{1a}, X_{1b}; J_a, \tilde{J}_b|W_a, W_b, Q_a, Q_b) - I(X_{1a}, X_{1b}; Y_{2a}, Y_{2b}|W_a, W_b, Q_a, Q_b)
\]
\[
= I(X_{1+}, X_{1-}; J_+|W_a, W_b, Q_a, Q_b) - I(X_{1+}, X_{1-}; Y_{2+}, Y_{2-}|W_a, W_b, Q_a, Q_b)
\]
\[
= I(X_{1+}, X_{1-}; J_+|W_a, W_b, Q_a, Q_b, J_-) - I(X_{1+}, X_{1-}; Y_{2+}|W_a, W_b, Q_a, Q_b, J_-)
\]
\[
+ I(X_{1+}, X_{1-}; J_-|W_a, W_b, Q_a, Q_b, Y_{2+}) - I(X_{1+}, X_{1-}; Y_{2-}|W_a, W_b, Q_a, Q_b, Y_{2+})
\]
\[
= I(X_{1+}; J_+|W_a, W_b, Q_a, Q_b, J_-) - I(X_{1+}; Y_{2+}|W_a, W_b, Q_a, Q_b, J_-)
\]
\[
+ I(X_{1+}; J_-|W_a, W_b, Q_a, Q_b, Y_{2+}) - I(X_{1+}; Y_{2-}|W_a, W_b, Q_a, Q_b, J_-)
\]
\[
+ I(X_{1+}; J_-|W_a, W_b, Q_a, Q_b, Y_{2+}, X_{1-}) - I(X_{1+}; Y_{2-}|W_a, W_b, Q_a, Q_b, Y_{2+}, X_{1-})
\]

Now, observe that

\[
I(X_{1-}; J_+|W_a, W_b, Q_a, Q_b, J_-|X_{1+}) \leq I(X_{1-}; \tilde{J}_+|W_a, W_b, Q_a, Q_b, J_-|X_{1+})
\]

\[
\leq I(X_{1-}; \tilde{J}_+|W_a, W_b, Q_a, Q_b, J_-|X_{1+})
\]

\[
\leq I(X_{1-}; Y_{2+}|W_a, W_b, Q_a, Q_b, J_-|X_{1+})
\]

where (c) used \( J_+ \Rightarrow (\tilde{J}_+, X_{1+}) \Rightarrow (W_a, W_b, Q_a, Q_b, J_-|X_{1+}) \) is Markov and (d) uses that \( \tilde{J}_+ \) is a stochastically degraded version of \( Y_{2+} \). Similarly, one obtains that

\[
I(X_{1+}; J_-|W_a, W_b, Q_a, Q_b, Y_{2+}, X_{1-}) \leq I(X_{1+}; Y_{2-}|W_a, W_b, Q_a, Q_b, Y_{2+}, X_{1-})
\]

implying

\[
I(X_{1+}; J_+|W_a, W_b, Q_a, Q_b, J_-) - I(X_{1+}; Y_{2+}|W_a, W_b, Q_a, Q_b, J_-)
\]

\[
+ I(X_{1-}; J_-|W_a, W_b, Q_a, Q_b, Y_{2+}) - I(X_{1-}; Y_{2-}|W_a, W_b, Q_a, Q_b, Y_{2+}) \geq 0.
\]

Now set \( \tilde{Q} \) be be uniform Bernoulli variable and when \( \tilde{Q} = 0 \) we set \( Q = (Q_a, Q_b) \), \( W = (W_a, W_b, J_-) \), \( X_1, X_2 = (X_{1+}, X_{2+}) \) and when \( \tilde{Q} = 1 \) we set \( Q = (Q_a, Q_b) \), \( W = (W_a, W_b, Y_{2+}) \), \( X_1, X_2 = (X_{1-}, X_{2-}) \). Notice that
this distribution is a candidate maximizer of the expression and hence must induce a value of at most $V$. Therefore from (b) and (45) above we obtain that

$$2V \leq 2V - \lambda(1-\alpha)I(X_{2-};|W_a, W_b, X_{2+}, Y_{2+}, J_-, Q_a, Q_b) - \lambda(1-\alpha)I(X_{2+};|W_a, W_b, X_{2-}, Y_{2-}, Q_a, Q_b) - \beta I(Y_{1+}; Y_{1-}|Q_a, Q_b) - (1-\beta)I(Y_{2+}; Y_{2-}|Q_a, Q_b) - (\gamma-1)\epsilon I(Y_{2+}; Y_{2-}|W_a, W_b, Q_a, Q_b).$$

This implies that the distribution generated above is a maximizer as well, but more importantly that the blue-colored term, $I(Y_{2+}; J_1|W_a, W_b, Q_a, Q_b) = 0$, implying that $[X_{1+}, X_{2+}]$ is independent of $[X_{1-}, X_{2-}]$, which further yields, by the Skitovic-Darrow characterization of Gaussians, that conditioned on $W, Q, X_1, X_2$ are jointly Gaussians and that they have the same covariance matrix (independent of $W, Q$). Since the arguments mimic Propositions 2, 8, and Corollary 3 of [GN14] we omit the details. Similarly from $I(Y_{1+}; Y_{1-}|Q_a, Q_b) = 0$ and $I(Y_{2+}; Y_{2-}|Q_a, Q_b) = 0$ we have that $X_1$ is a Gaussian with variance that does not depend on $Q$ and so is $X_2$.

By monotonicity of the terms in the outer bound, it is immediate that variance of $X_1$ is $P_1$, the variance of $X_2$ is $P_2$, and the covariance of $X_1, X_2|W$ is given by some

$$\begin{bmatrix}
     K_1 & \rho \sqrt{K_1 K_2} \\
     \rho \sqrt{K_1 K_2} & K_2
\end{bmatrix} \preceq \begin{bmatrix}
     P_1 & 0 \\
     0 & P_2
\end{bmatrix}.$$ 

Now we substitute this distribution and obtain the bound in the weighted-sum rate.

\begin{proof}[C.2. Proof of Theorem 4: Slope at Costa’s corner point] Let $\lambda_1 = \lambda \alpha$ and $\lambda_2 = \lambda(1-\alpha)$. Setting $\beta = 0$ and ignoring the constraint in (14), we obtain that

$$R_1 + (\lambda_1 + \lambda_2)R_2 \leq \frac{\lambda_1}{2} \log(K_2(1-\rho^2) + 1) + \frac{1}{2} \log\left(1 + \frac{a^2P_1 + P_2}{u^2}\right) + \frac{\lambda_2 - 1}{2} \log\left(1 + \frac{a^2K_1 + K_2 + 2a\rho \sqrt{K_1 K_2}}{K_1 + u^2}\right) + \frac{\lambda_2}{2} \log\left(\frac{K_1(1-\rho^2) + 1}{a^2 K_1 (1-\rho^2) + 1}\right),$$

for some $K_1 \leq P_1$, $K_2 \leq P_2$ and $\rho \in [-1,1]$ satisfying

$$(P_1 - K_1)(P_2 - K_2) \geq \rho^2 K_1 K_2.$$  

(46)

We choose $u = 1$. Note that the expression is increasing in $K_2$; and hence we fix $K_1, \rho$ and substitute for the maximal $K_2$ satisfying (46) to obtain

$$\frac{\lambda_1}{2} \log(K_2(1-\rho^2) + 1) + \frac{1}{2} \log\left(1 + \frac{a^2P_1 + P_2}{u^2}\right)$$

$$+ \frac{\lambda_2 - 1}{2} \log\left(1 + \frac{a^2 K_1 + K_2 + 2a\rho \sqrt{K_1 K_2}}{K_1 + u^2}\right) + \frac{\lambda_2}{2} \log\left(\frac{K_1(1-\rho^2) + 1}{a^2 K_1 (1-\rho^2) + 1}\right)$$

$$\leq \frac{\lambda_1}{2} \log\left(\frac{P_2(P_1 - K_1)}{P_1 - K_1 + \rho^2 K_1 (1-\rho^2) + 1}\right) + \frac{1}{2} \log\left(1 + \frac{a^2P_1 + P_2}{u^2}\right)$$

$$+ \frac{\lambda_2 - 1}{2} \log\left(1 + \frac{a^2 K_1 + \frac{P_2(P_1 - K_1)}{P_1 - K_1 + \rho^2 K_1} + 2a\rho \sqrt{K_1 P_2(P_1 - K_1)}}{K_1 + 1}\right) + \frac{\lambda_2}{2} \log\left(\frac{K_1(1-\rho^2) + 1}{a^2 K_1 (1-\rho^2) + 1}\right).$$

To prove our result, note that it suffices to show that the maximum over $K_1, K_2, \rho$ is upper bounded by

$$\frac{1}{2} \log(1 + a^2P_1 + P_2) + \frac{(\lambda_1 + \lambda_2 - 1)}{2} \log(1 + P_2).$$

Equivalently, we desire to show:

$$\lambda_1 \log\left(\frac{P_2(P_1 - K_1)}{P_1 - K_1 + \rho^2 K_1 (1-\rho^2) + 1}\right) + \frac{\lambda_2}{2} \log\left(\frac{K_1(1-\rho^2) + 1}{a^2 K_1 (1-\rho^2) + 1}\right)$$

$$+ (\lambda_2 - 1) \log\left(1 + \frac{a^2 K_1 + \frac{P_2(P_1 - K_1)}{P_1 - K_1 + \rho^2 K_1} + 2a\rho \sqrt{K_1 P_2(P_1 - K_1)}}{K_1 + 1}\right)$$

$$\leq (\lambda_1 + \lambda_2 - 1) \log(1 + P_2).$$

\end{proof}
Rearrangement of terms yields

\[
\lambda_1 \log \left( \frac{P_2(P_1-K_1)(1-\rho^2)}{P_1-K_1+\rho^2 K_1} + 1 \right) + \log \left( \frac{K_1(1-\rho^2) + 1}{a^2 K_1(1-\rho^2) + 1} \right) \\
+ (\lambda_2 - 1) \log \left( \frac{(1+a^2 K_1 + \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1} + 2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}}(1 + K_1(1-\rho^2)))}{(K_1 + 1)(a^2 K_1(1-\rho^2) + 1)(1 + P_2)} \right)
\leq 0.
\]

From the concavity of log it suffices that

\[
\lambda_1 \left( \frac{P_2 P_1 \rho^2}{P_1 - K_1 + \rho^2 K_1} + 1 \right) + \left( \frac{K_1(1-\rho^2) + 1}{a^2 K_1(1-\rho^2) + 1} \right) \\
+ (\lambda_2 - 1) \left( \frac{(1 + a^2 K_1 + \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1} + 2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}}(1 + K_1(1-\rho^2)))}{(K_1 + 1)(a^2 K_1(1-\rho^2) + 1)(1 + P_2)} \right)
\leq \lambda_1 + \lambda_2.
\]

This is equivalent to

\[
- \lambda_1 \left( \frac{P_2 P_1 \rho^2}{P_1 - K_1 + \rho^2 K_1} + 1 \right) + \left( \frac{K_1(1-\rho^2) + 1}{a^2 K_1(1-\rho^2) + 1} \right) \\
+ (\lambda_2 - 1) \left( \frac{(1 + a^2 K_1 + \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1} + 2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}}(1 + K_1(1-\rho^2)))}{(K_1 + 1)(a^2 K_1(1-\rho^2) + 1)(1 + P_2)} \right) 
\leq 0.
\]

Since

\[
2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}} \leq \lambda_1 \left( \frac{P_2 P_1 \rho^2}{P_1 - K_1 + \rho^2 K_1} + 1 \right) \\
+ (\lambda_2 - 1) \left( \frac{(1 + a^2 K_1 + \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1} + 2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}}(1 + K_1(1-\rho^2)))}{(K_1 + 1)(a^2 K_1(1-\rho^2) + 1)(1 + P_2)} \right) 
\leq 0.
\]

It suffices that

\[
\left( \frac{K_1(1-a^2)(1-\rho^2)}{a^2 K_1(1-\rho^2) + 1} \right) \\
+ (\lambda_2 - 1) \left( \frac{(1 + a^2 K_1 + \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1} + 2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}}(1 + K_1(1-\rho^2)))}{(K_1 + 1)(a^2 K_1(1-\rho^2) + 1)(1 + P_2)} \right) 
\leq 0.
\]

This is equivalent to

\[
(K_1(1-a^2)(1-\rho^2)) \\
\leq (\lambda_2 - 1) \left( a^2 K_1(1-\rho^2) + 1 - \frac{(1 + a^2 K_1 + \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1} + 2a\rho \sqrt{K_1 \frac{P_2(P_1-K_1)}{P_1-K_1+\rho^2 K_1}}(1 + K_1(1-\rho^2)))}{(K_1 + 1)(1 + P_2)} \right).
\]

This can be rewritten as

\[
((1-a^2)(1-\rho^2)) \leq (\lambda_2 - 1) \left( a^2 P_2(1-\rho^2)(1+K_1) + \rho^2(1-a^2) \right) + \frac{(\lambda_2 - 1)}{P_1-K_1+\rho^2 K_1} \left( \frac{\rho^2 P_2 (1+P_1)}{K_1(1+P_2)} \right).
\]

(47)
\[-\frac{\lambda_2 - 1}{\lambda_1} \left( \frac{(1 + K_1(1 - \rho^2))^2}{(K_1 + 1)(a^2K_1(1 - \rho^2) + 1)} \frac{a^2((P_1 - K_1))}{P_1} \right).\]

Note that
\[\frac{(1 + K_1(1 - \rho^2))^2}{(a^2K_1(1 - \rho^2) + 1)} \leq \left( \frac{K_1}{a^2(1 - \rho^2) + 1} \right).\]

Therefore it suffices that
\[\frac{(1 - a^2)(1 - \rho^2)}{((1 - (1 - a^2)(1 - \rho^2)))} \leq (\lambda_2 - 1) \left( \frac{a^2P_2}{1 + (1 + P_2)} \right) + \frac{(\lambda_2 - 1)}{(1 + K_1)(1 + P_2)} \left( \frac{a^2P_2}{1 + P_1} \right)
- \frac{(\lambda_2 - 1)}{\lambda_1} \left( \frac{1}{1 + P_1} \right) \frac{a^2((P_1 - K_1))}{P_1}.\]

Since the expression in linear in \(\rho^2\), we just need to ensure that this holds for \(\rho^2 = 0\) and \(\rho^2 = 1\).
At \(\rho^2 = 0\) we require
\[\frac{(1 - a^2)}{(1 - a^2)} \leq (\lambda_2 - 1) \left( \frac{a^2P_2}{1 + (1 + P_2)} \right)\]
Optimizing over \(K_1\) : \(0 \leq K_1 \leq P_1\), it suffices that
\[\frac{(1 - a^2)}{(1 - a^2)} \leq (\lambda_2 - 1) \left( \frac{a^2P_2}{1 + (1 + P_2)} \right)\]
Or one can even optimize over \(P_1\) to get a bound, that works for all \(P_1\),
\[1 - a^2 \leq (\lambda_2 - 1) \left( \frac{a^2P_2}{1 + (1 + P_2)} \right) - \frac{(\lambda_2 - 1)^2}{\lambda_1(1 + P_2)} \times \frac{a^2}{a^2} \frac{1}{1 - a^2}\]  
O.w.
Therefore we clearly need
\[\frac{\lambda_2 - 1}{\lambda_1} < \frac{4a^2(1 - a^2)P_2}{P_2} \quad a^2 < \frac{1}{2}.\]
At \(\rho^2 = 1\), we require
\[0 \leq (\lambda_2 - 1) \left( \frac{1 - a^2}{(1 + K_1)(1 + P_2)} \right)\]
\[+ \frac{(\lambda_2 - 1)}{(1 + K_1)(1 + P_2)} \left( \frac{P_2(1 + P_1)}{P_1} \right) - \frac{1}{\lambda_1} \left( \frac{a^2((P_1 - K_1))}{P_1} \right).\]
Or equivalently
\[0 \leq (1 - a^2) + \left( \frac{P_2(1 + P_1)}{P_1} \right) - \frac{\lambda_2 - 1}{\lambda_1} \left( \frac{1}{(K_1 + 1)} a^2((P_1 - K_1)) \right).\]
Optimizing over \(K_1\) it suffices that
\[0 \leq (1 - a^2) + \left( \frac{P_2(1 + P_1)}{P_1} \right) - \frac{\lambda_2 - 1}{\lambda_1} a^2.\]
Therefore, we need
\[\frac{\lambda_2 - 1}{\lambda_1} \leq \frac{P_2(1 + P_1)}{P_1} + (1 - a^2).\]
Thus the constraint (from $\rho^2 = 0$) is the active one. We are now left with computing the minimum $\lambda = \lambda_1 + \lambda_2$ satisfying the above constraints.

Case (i): $a^2 < \frac{1}{4}$

We seek to minimize $\lambda_1 + \lambda_2$ subject to

$$1 - a^2 \leq (\lambda_2 - 1) \left( \frac{a^2 P_2}{1 + P_2} \right) - \frac{(\lambda_2 - 1)^2}{\lambda_1 (1 + P_2)} \times \frac{1}{4(1 - a^2)}.$$

Let $\frac{\lambda_1}{\lambda_2 - 1} := \gamma$. We seek to minimize

$$\frac{(1 - a^2)(1 + \gamma)}{\frac{a^2 P_2}{1 + P_2} - \frac{1}{\gamma(1 + P_2)(1 - a^2)}} = \frac{(1 + P_2)(1 - a^2)}{a^2 P_2} \frac{\gamma(1 + \gamma)}{\gamma - \frac{1}{4a^2(1 - a^2)P_2}}.$$

The minimum value is

$$\frac{(1 + P_2)(1 - a^2)}{a^2 P_2} \left( 1 + \sqrt{1 + 4a^2(1 - a^2)P_2} \right)^2$$

obtained when $\gamma = \frac{1 + \sqrt{1 + 4a^2(1 - a^2)P_2}}{4a^2(1 - a^2)P_2}$.

Case (ii): $a^2 \geq \frac{1}{4}$

We seek to minimize $\lambda_1 + \lambda_2$ subject to

$$1 - a^2 \leq (\lambda_2 - 1) \left( \frac{a^2 P_2}{1 + P_2} \right) - \frac{(\lambda_2 - 1)^2 a^2}{\lambda_1 (1 + P_2)}.$$

As before, let $\frac{\lambda_1}{\lambda_2 - 1} := \gamma$. We seek to minimize

$$\frac{(1 - a^2)(1 + \gamma)}{\frac{a^2 P_2}{1 + P_2} - \frac{a^2}{\gamma(1 + P_2)}} = \frac{(1 + P_2)(1 - a^2)}{a^2 P_2} \frac{\gamma(1 + \gamma)}{\gamma - \frac{1}{P_2}}.$$

The minimum value is

$$\frac{(1 + P_2)(1 - a^2)}{a^2 P_2} \left( 1 + \frac{\sqrt{1 + P_2}}{P_2} \right)^2$$

obtained when $\gamma = \frac{(1 + \sqrt{1 + P_2})}{P_2}$.

**APPENDIX D. PROOFS OF RESULTS FOR THE BROADCAST CHANNEL**

D1. Proof of Lemma 2. We use the proof by contradiction. Observe that an erasure channel $p(\hat{y}|y)$ satisfies the assumptions of Corollary 3. From Corollary 3, there exists $p(v, w, x)$ such that

$$\frac{1}{2} (1 - c) \leq I(V; Z|W) - I(V; \hat{Y}|W) \quad \text{(48)}$$

$$1 - c = I(\hat{Y}; Y) \leq I(W; Z) + I(X; \hat{Y}|W) = I(W; Z) + H(\hat{Y}|W). \quad \text{(49)}$$

Note that $I(\hat{Y}; Y) = (1 - c)H(\hat{Y})$, thus $1 - c = I(\hat{Y}; Y)$ implies that $\hat{Y}$ is uniform. Next note that

$$\frac{1}{2} - \frac{c}{2} \leq I(V; Z|W) - I(V; \hat{Y}|W)$$

$$= (1 - c)(I(V; \hat{Z}|W) - I(V; \hat{Y}|W)) - cI(V; \hat{Y}|W)$$

$$= (1 - c)(I(V; \hat{Z}|W) - I(V; \hat{Y}|W)) - cI(V; \hat{Y}|W)$$

$$= (1 - c)(H(\hat{Z}|\hat{Y}) - I(W; \hat{Z}|W) - H(\hat{Z}|V, W, \hat{Y}) - I(V; \hat{Y}|\hat{Z}, W)) - cI(V; \hat{Y}|W)$$

$$\leq (1 - c) P(\hat{Y} = 0) H(\hat{Z}|\hat{Y} = 0).$$

Since $\hat{Y}$ is uniform, we have $\frac{1}{2} \leq H(\hat{Z}|\hat{Y}) = \frac{1}{2} H(\hat{Z}|\hat{Y} = 0) \leq \frac{1}{2}$, implying that $P(X = 0) = P(X = 1) = \frac{1}{2}$. The above sequence also implies that the following four terms $I(W; \hat{Z}|\hat{Y}), H(\hat{Z}|V, W, \hat{Y}), I(V; \hat{Y}|W), I(V; \hat{Y}|\hat{Z}, W)$
are zero. Let \( W_0 := \{ w : P(\hat{Y} = 1 | W = w) \neq 0 \} \). For all \( w \in W_0 \), and for any \( v \) such that \( P(V = v | W = w) > 0 \) observe that

\[
p(v | w)p(\hat{y} = 1 | w) = p(v | w)p(\hat{y} = 1 | vw)p(\hat{\epsilon} = 0 | vw, \hat{y} = 1) \quad \therefore I(V; \hat{Y} | W) = 0, p(\hat{\epsilon} = 0 | vw, \hat{y} = 1) = 1
\]

\[
p(v | w)p(\hat{y} = 0 | w) = p(v | w)p(\hat{y} = 1 | vw, \hat{\epsilon} = 0)
\]

\[
p(v | w)p(\hat{y} = 0 | vw, \hat{\epsilon} = 0) \quad \therefore I(V; \hat{Y} | \tilde{Z}, W) = 0.
\]

Canceling \( p(v | w) \) we see that \( p(\hat{\epsilon} = 0 | vw) \) does not depend on \( v \), implying that \( I(V; \tilde{Z} | W) = 0 \). Since we have \( I(V; \tilde{Z} | W) = \frac{1}{2} \), this implies that \( \sum_{w \in W_0} P(W = w) \leq \frac{1}{2} \).

Hence

\[
\frac{1}{2} = \sum_{w \in W_0} P(W = w, \hat{Y} = 1) = \sum_{w \in W_0} P(W = w, \tilde{Y} = 1) \leq \sum_{w \in W_0} P(W = w) \leq \frac{1}{2}.
\]

The above implies that \( \sum_{w \in W_0} P(W = w) = \frac{1}{2} \) and that \( w \in W_0 \) implies \( \hat{Y} = 1 \). On the other hand, by definition \( w \notin W_0 \) implies \( \hat{Y} = 0 \), or that \( \hat{Y} \) is a function of \( W \). Now, applying this to (49), we obtain that

\[
1 - \epsilon \leq I(W; Z) = (1 - \epsilon)I(W; \tilde{Z}) \leq (1 - \epsilon)H(\tilde{Z}) = (1 - \epsilon)H(\frac{1}{4}),
\]

a contradiction.

**APPENDIX E. ROUTINE CALCULATIONS**

**E.1. Justification of equalities in the proof of Theorem 3.** Consider the first equality:

\[
2V = \lambda \alpha I(X_{2a}, X_{2b}; Y_{2a}, Y_{2b} | W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b) - \lambda \alpha I(X_{2a}, X_{2b}; \hat{J}_a, \hat{J}_b | W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b)
\]

\[
+ \lambda (1 - \alpha) I(X_{2a}, X_{2b}; Y_{2a}, Y_{2b} | W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b)
\]

\[
- \lambda (1 - \alpha) I(X_{2a}, X_{2b}; J_a, J_b | W_a, W_b, Q_a, Q_b) + \beta I(X_{1a}, X_{1b}; Y_{1a}, Y_{1b} | Q_a, Q_b)
\]

\[
+ (1 - \beta) [I(W_a, W_b; Y_{2a}, Y_{2b} | Q_a, Q_b) + I(X_{1a}, X_{1b}; J_a, J_b | W_a, W_b, Q_a, Q_b)
\]

\[
+ I(X_{2a}, X_{2b}; \hat{J}_a, \hat{J}_b | W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b)]
\]

\[
+ \epsilon I(X_{1a}, X_{1b}; X_{2a}, X_{2b}; Y_{2a}, Y_{2b} | W_a, W_b, Q_a, Q_b) - \gamma \epsilon I(X_{1a}, X_{1b}; X_{2a}, X_{2b}; \hat{J}_a, \hat{J}_b | W_a, W_b, Q_a, Q_b)
\]

\[
= \lambda \alpha I(X_{2a}, X_{2b}; Y_{2a}, Y_{2b}; X_{1a}, X_{1b}; Q_a, Q_b) - \lambda \alpha I(X_{2a}, X_{2b}; \hat{J}_a, \hat{J}_b; X_{1a}, X_{1b}; Q_a, Q_b)
\]

\[
+ \lambda (1 - \alpha) I(X_{2a}, X_{2b}; Y_{2a}, Y_{2b}; X_{1a}, X_{1b}; Q_a, Q_b)
\]

\[
- \lambda (1 - \alpha) I(X_{2a}, X_{2b}; J_a, J_b; X_{1a}, X_{1b}; Q_a, Q_b) + \beta I(X_{1a}, X_{1b}; Y_{1a}, Y_{1b}; Q_a, Q_b)
\]

\[
+ (1 - \beta) [I(W_a, W_b; Y_{2a}, Y_{2b}; Q_a, Q_b) + I(X_{1a}, X_{1b}; J_a, J_b; W_a, W_b, Q_a, Q_b)
\]

\[
+ I(X_{2a}, X_{2b}; \hat{J}_a, \hat{J}_b; W_a, W_b, X_{1a}, X_{1b}, Q_a, Q_b)]
\]

\[
+ \epsilon I(X_{1a}, X_{1b}; X_{2a}, X_{2b}; Y_{2a}, Y_{2b}; W_a, W_b, Q_a, Q_b) - \gamma \epsilon I(X_{1a}, X_{1b}; X_{2a}, X_{2b}; \hat{J}_a, \hat{J}_b; W_a, W_b, Q_a, Q_b)
\]

This equality replaces the \( a, b \) copies of random variables with their rotated + and − versions. It holds since the mapping \( (X_{2a}, X_{2b}) \mapsto (X_{2-}, X_{2-}) \) (and the similar mapping for other pairs of random variables) is a bijection and hence preserves mutual informations. Indeed the determinant of the Jacobian of the transformation \((r_a, r_b) \mapsto (r_+, r_-)\) is one, hence it would even preserve differential entropies.

The next step (equating (a) and (b) in the proof of Theorem 3 ) is to show that \( 2V \) can be further written as

\[
2V = \lambda \alpha I(X_{2+}; Y_{2+}; W_a, W_b, X_{1+}, J_a, Q_a, Q_b) - \lambda \alpha I(X_{2+}; \hat{J}_+; W_a, W_b, X_{1+}, J_a, Q_a, Q_b)
\]

\[
+ \lambda (1 - \alpha) I(X_{2+}; Y_{2+}; W_a, W_b, J_a, Q_a, Q_b)
\]

\[
- \lambda (1 - \alpha) I(X_{2+}; J_a; W_a, W_b, J_a, Q_a, Q_b) + \beta I(X_{1+}; Y_{1+}; Q_a, Q_b)
\]

\[
+ (1 - \beta) [I(W_a, W_b; Y_{2+}; Q_a, Q_b) + I(X_{1+}; J_a; W_a, W_b, J_a, Q_a, Q_b)
\]

\[
+ I(X_{2+}; J_a; W_a, W_b, X_{1+}, J_a, Q_a, Q_b)]
\]

\[
+ \epsilon I(X_{1+}, X_{2+}; Y_{2+}; W_a, W_b, J_a, Q_a, Q_b) - \gamma \epsilon I(X_{1+}, X_{2+}; \hat{J}_a, \hat{J}_a; W_a, W_b, J_a, Q_a, Q_b)
\]

\[
+ \lambda \alpha I(X_{2-}; Y_{2-}; W_a, W_b, X_{1-}, J_a, Q_a, Q_b) - \lambda \alpha I(X_{2-}; \hat{J}_-; W_a, W_b, X_{1-}, J_a, Q_a, Q_b)
\]

\[
+ \lambda (1 - \alpha) I(X_{2-}; Y_{2-}; W_a, W_b, J_a, Q_a, Q_b)
\]

\[
- \lambda (1 - \alpha) I(X_{2-}; J_a; W_a, W_b, J_a, Q_a, Q_b) + \beta I(X_{1-}; Y_{1-}; Q_a, Q_b)
\]

\[
+ (1 - \beta) [I(W_a, W_b; Y_{2-}; Q_a, Q_b) + I(X_{1-}; J_a; W_a, W_b, J_a, Q_a, Q_b)
\]

\[
+ I(X_{2-}; J_a; W_a, W_b, X_{1-}, J_a, Q_a, Q_b)]
\]
\[+ (1 - \beta) [I(W_a, W_b, Y_{2+}; Y_{2-} | Q_a, Q_b) + I(X_{1-}; J_- | W_a, W_b, Q_a, Q_b, Y_{2+})
+ I(Y_{2-}; J_- | W_a, W_b, X_{1-}, Q_a, Q_b, Y_{2+})]
+ \epsilon I(X_{1-}, X_{2-}; Y_{2-} | W_a, W_b, Q_a, Q_b, Y_{2+}) - \gamma I(X_{1-}, X_{2-}; J_- | W_a, W_b, Q_a, Q_b]
- [\lambda I(X_{1+}; Y_{2-} | W_b, X_{1-}, Q_a, Q_b, Y_{2+}) - \lambda I(X_{1+}; J_- | W_a, W_b, Q_a, Q_b, Y_{2+})]
- \lambda(1 - \alpha) I(X_{2-}; J_+ | W_a, W_b, X_{2+}, Y_{2+}, J_- | Q_a, Q_b) - \beta I(Y_{1+}; J_- | Q_a, Q_b) - (1 - \beta) I(Y_{2+}; Y_{2-} | Q_a, Q_b) - (\gamma - 1) \epsilon I(Y_{2+}; J_- | W_a, W_b, Q_a, Q_b) \]  

(51)

To justify this step we will break things one by one. One of the repeated tricks that we will employ is the following

\[I(X_+, X_-; Y_+ | U) - I(X_+, X_-; \hat{Y}_+ | \bar{U}) = I(X_+, X_-; Y_+ | U, Y_-) + I(X_+, X_-; Y_- | U, Y_+) - I(X_+, X_-; \hat{Y}_+ | U, Y_+)\]

This is just Lemma 6 with \( n=2 \).

- **Terms that are multiplied by \( \lambda \alpha \) in (50):**

\[I(X_{2+}, X_{2-}; Y_{2+}, Y_{2-} | W_a, W_b, X_{1+}, Q_a, Q_b) - I(X_{2+}, X_{2-}; \hat{J}_+ | W_a, W_b, X_{1+}, Q_a, Q_b)\]

is used to introduce \( J_- \) in the conditioning. Next,

\[I(X_{2+}, X_{2-}; Y_{2+} | W_a, W_b, X_{1+}, X_{1-}, \hat{J}_+ | W_a, W_b, X_{1+}, X_{1-}, J_- | Q_a, Q_b)\]

\[+ I(X_{2+}, X_{2-}; Y_{2-} | W_a, W_b, X_{1+}, X_{1-}, Y_{2+}, Q_a) - I(X_{2+}, X_{2-}; \hat{J}_+ | W_a, W_b, X_{1+}, X_{1-}, \hat{J}_- | Q_a, Q_b)\]

\[= I(X_{2+}, X_{2-}; \hat{J}_+ | W_a, W_b, X_{1+}, X_{1-}, J_- | Q_a, Q_b) + I(X_{1-}; \hat{J}_+ | W_a, W_b, X_{1+}, J_- | Q_a, Q_b)\]

where in the second equality the (immediate) Markov chain

\[J_- \rightarrow (X_{1-}, \hat{J}_-) \rightarrow (W_a, W_b, Q_a, Q_b, X_{1+}, X_{2+}, X_{2-}, Y_{2+})\]

is used to introduce \( J_- \) in the conditioning.

- **Terms that are multiplied by \( \lambda(1 - \alpha) \) in (50):**

\[I(X_{2+}, X_{2-}; Y_{2+}, Y_{2-} | W_a, W_b, Q_a, Q_b) - I(X_{2+}, X_{2-}; \hat{J}_+ | W_a, W_b, Q_a, Q_b)\]

\[= I(X_{2+}, X_{2-}; Y_{2+} | W_a, W_b, J_- | W_a, W_b, Q_a, Q_b)\]

\[+ I(X_{2+}, X_{2-}; Y_{2-} | W_a, W_b, X_{1+}, Q_a, Q_b) - I(X_{2+}, X_{2-}; \hat{J}_+ | W_a, W_b, X_{1-}, J_- | Q_a, Q_b)\]

\[= I(X_{2+}; Y_{2+} | W_a, W_b, X_{1+}, J_- | Q_a, Q_b) + I(X_{2+}; Y_{2-} | W_a, W_b, X_{1-}, J_- | Q_a, Q_b)\]

where in the last step we used the fact that the channels are additive Gaussian (and hence \( Z_+ \)'s are independent of other variables), we have \( Y_{2+} \) depends only on the “inputs” \( (X_{1+}, X_{2+}) \), (and similarly for the negative terms). We have colored these terms in violet in (51).
\[ I(X_{2+}; Y_{2+}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) \\
+ I(X_{2-}; Y_{2-}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2-}; J_{-}| W_a, W_b, J_{+}, Q_a, Q_b) \\
+ I(X_{2-}; Y_{2+}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2-}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) \\
+ I(X_{2+}; Y_{2+}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) \\
= I(X_{2+}; Y_{2+}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) \\
+ I(X_{2-}; Y_{2-}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2-}; J_{-}| W_a, W_b, J_{+}, Q_a, Q_b) \\
- I(X_{2-}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) - I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) \\
- I(X_{2-}; J_{+}| W_a, W_b, J_{+}, X_{2+}, J_{2+}, Q_a, Q_b) - I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Y_{2+}, Q_a, Q_b) \\
+ I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Y_{2+}, Q_a, Q_b) - I(X_{2+}; J_{+}| W_a, W_b, J_{-}, Y_{2+}, Q_a, Q_b) \]

Here the last inequality uses
\[ I(X_{2-}; Y_{2+}| W_a, W_b, X_{2+}, J_{-}, Q_a, Q_b) = 0, \]
\[ I(X_{2+}; Y_{2-}| W_a, W_b, X_{2-}, J_{2+}, Q_a, Q_b) = 0. \]

The first equation follows from the structure of \( Y_{2+} \) which is a linear combination of \( X_{2+}, J_{+} \) and some independent noise. The second equation follows similarly. We have colored these terms in olive in (51).

- **Terms that are multiplied by \( \beta \) in (50):**

  Since \( Y_1 \) is \( X_1 \) with some additive Gaussian noise, the following decomposition is immediate
\[
I(X_{1+}, X_{1-}; Y_{1+}, Y_{1-}| Q_a, Q_b) = I(X_{1+}; Y_{1+}| Q_a, Q_b) + I(X_{1-}; Y_{1-}| Q_a, Q_b) - I(Y_{1+}; Y_{1-}| Q_a, Q_b).
\]

We have colored these terms in cyan in (51).

- **Terms that are multiplied by \( 1-\beta \) in (50):** The key equality here is (also swap \( (A_2, B_1) \leftrightarrow (A_1, B_2) \))
\[
h(A_1, A_2| C) - h(B_1, B_2| C) = h(A_1| C, A_2) - h(B_1| C, A_2) + h(A_2| C, B_1) - h(B_2| C, B_1).
\]

\[
(I(W_a, W_b; Y_{2+}, Y_{2-}| Q_a, Q_b) + I(X_{1+}, X_{1-}; J_{+}, J_{-}| W_a, W_b, Q_a, Q_b) + I(X_{2+}, X_{2-}; \bar{J}_{+}, \bar{J}_{-}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b) \\
= h(Y_{2+}, Y_{2-}| Q_a, Q_b) + \{ h(J_{+}, J_{-}| W_a, W_b, Q_a, Q_b) - h(Y_{2+}, Y_{2-}| W_a, W_b, Q_a, Q_b) \} \\
+ \{ h(\bar{J}_{+}, \bar{J}_{-}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b) - h(J_{+}, J_{-}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b) \} \\
- h(J_{+}, J_{-}| W_a, W_b, X_{2+}, X_{2-}, X_{1+}, X_{1-}, Q_a, Q_b) = h(Y_{2+}, Q_a, Q_b) + h(Y_{2-}| Q_a, Q_b) - I(Y_{2+}; Y_{2-}| Q_a, Q_b) \\
+ \{ h(J_{+}| W_a, W_b, Q_a, Q_b, J_{-}) - h(Y_{2+}| W_a, W_b, Q_a, Q_b, J_{-}) \\
+ h(J_{-}| W_a, W_b, Q_a, Q_b, Y_{2+}) - h(Y_{2-}| W_a, W_b, Q_a, Q_b, Y_{2+}) \} \\
+ \{ h(\bar{J}_{+}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b, J_{-}) - h(J_{+}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b, J_{-}) \\
+ h(\bar{J}_{-}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b, \bar{J}_{+}) - h(J_{-}| W_a, W_b, X_{2+}, X_{2-}, X_{1+}, X_{1-}, Q_a, Q_b, \bar{J}_{+}) \} \\
- h(\bar{J}_{+}| W_a, W_b, X_{2+}, X_{2-}, X_{1+}, X_{1-}, Q_a, Q_b, J_{-}) - h(J_{-}| W_a, W_b, X_{2+}, X_{2-}, X_{1+}, X_{1-}, Q_a, Q_b, \bar{J}_{+}) \}
\]

In the last line we used the equality
\[
h(\bar{J}_{+}| W_a, W_b, X_{2+}, X_{2-}, X_{1+}, X_{1-}, Q_a, Q_b) = h(\bar{J}_{+}| W_a, W_b, X_{2+}, X_{2-}, X_{1+}, X_{1-}, Q_a, Q_b, J_{-}),
\]
introducing an extra \( J_{-} \) for free because \( \bar{J}_{+} \) depends on the inputs \( (X_{2+}, X_{1+}) \) and some independent additive Gaussian noise. Now we can recombine them back into mutual information terms as follows
\[
I(W_a, W_b, J_{-}; Y_{2+}| Q_a, Q_b) + I(X_{1+}, X_{1-}; J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) + I(X_{2+}, X_{2-}; \bar{J}_{+}, \bar{J}_{-}| W_a, W_b, X_{1+}, X_{1-}, J_{-}, Q_a, Q_b) \\
+ I(W_a, W_b, Y_{2+}; Y_{2-}| Q_a, Q_b) + I(X_{1+}, X_{1-}; J_{+}| W_a, W_b, Q_a, Q_b, Y_{2+}) + I(X_{2+}, X_{2-}; \bar{J}_{+}, \bar{J}_{-}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b, Y_{2+}) \\
- I(Y_{2+}, Y_{2-}| Q_a, Q_b) \\
= I(W_a, W_b, J_{-}; Y_{2+}| Q_a, Q_b) + I(X_{1+}, J_{+}| W_a, W_b, J_{-}, Q_a, Q_b) + I(X_{2+}; J_{+}| W_a, W_b, X_{1+}, J_{-}, Q_a, Q_b) \\
+ I(W_a, W_b, Y_{2+}; Y_{2-}| Q_a, Q_b) + I(X_{1+}, X_{1-}; J_{+}| W_a, W_b, Q_a, Q_b, Y_{2+}) + I(X_{2+}; X_{2-}; \bar{J}_{+}, \bar{J}_{-}| W_a, W_b, X_{1+}, X_{1-}, Q_a, Q_b, Y_{2+}) \\
- I(Y_{2+}, Y_{2-}| Q_a, Q_b) + I(X_{1+}; J_{+}| W_a, W_b, J_{-}, X_{1+}, Q_a, Q_b) - I(X_{1+}; J_{+}| W_a, W_b, J_{-}, X_{1+}, Q_a, Q_b) \\
+ I(X_{1+}; J_{+}| W_a, W_b, Q_a, Q_b, Y_{2+}, X_{1-}) - I(X_{1+}; J_{+}| W_a, W_b, Q_a, Q_b, Y_{2+}, X_{1-})
\]
The key observation is that the red terms and the pink terms are both zero. This is where the peculiar construction of the two variables $J$ and $\bar{J}$ are useful. Observe that the first components of both are $X_1$ with different independent additive Gaussians. When conditioned on say $X_{1+}$ the additive Gaussians of both components are completely independent of the remaining terms and drop away from the mutual information. The second components of both $J$ and $\bar{J}$ are identical. Hence the red and the pink terms are zero.

Thus the $(1 - \beta)$ is as stated above without the pair of red colored and pink colored terms. It is now colored in orange in (51).

- **The $\epsilon$ terms in (50):** these are exactly as in Example 2 of [GN14]. These are left in black. Putting things together we justify (51).

### E.2. Steps in the proof of Proposition 2.

#### E.2.1. Argument 1

We first show the algebra manipulations for the first inequality in Appendix B.2.

$$C \left( x_2^2 + \left( x_2 \left( \sqrt{S_{31} + \rho^2 S_{32}} + \sqrt{(1 - \rho^2)S_{32}} \right)^2 \right) - C (x_2^2(1 + S_J)) \right)$$

$$\leq \frac{1}{2} \log \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} + \frac{S_{31} S_{32}(1 - \rho^2)}{S_{31} - S_J} \right), \quad \Leftrightarrow$$

$$1 + x_2^2 + \left( x_2 \left( \sqrt{S_{31} + \rho^2 S_{32}} + \sqrt{(1 - \rho^2)S_{32}} \right)^2 \right)$$

$$\leq \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} + \frac{S_{31} S_{32}(1 - \rho^2)}{S_{31} - S_J} \right) (1 + x_2^2(1 + S_J)), \quad \Leftrightarrow$$

$$2x_2 \left( \sqrt{S_{31} + \rho^2 S_{32}} \right) \left( S_{31} - S_J \right)$$

$$\leq \frac{S_{31} - S_J + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} + \frac{S_J S_{32}(1 - \rho^2)}{S_{31} - S_J} + x_2^2 \left( \frac{S_{31} S_{32}(1 - \rho^2)}{S_{31} - S_J} \right).$$

Completing the square on $x_2$, it suffices to show that

$$\frac{(S_{31} - S_J) \left( \sqrt{S_{31} + \rho^2 S_{32}} \right)^2}{S_{31}(1 + S_J)} \leq \frac{S_{31} - S_J + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} + \frac{S_J S_{32}(1 - \rho^2)}{S_{31} - S_J} \Leftrightarrow$$

$$\frac{S_J}{1 + S_J} \leq \frac{S_J \left( \sqrt{S_{31} + \rho^2 S_{32}} \right)^2}{S_{31}} + \frac{S_J S_{32}(1 - \rho^2)}{S_{31} - S_J},$$

which is immediate.

#### E.2.2. Argument 2, step (a)

Note that for $\rho^2 \leq 1$ and $S_{21} \leq S_J < S_{31}$

$$\frac{1}{2} \log (1 + S_J(1 - \rho^2)) + \frac{1}{2} \log \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} + \frac{S_{31} S_{32}(1 - \rho^2)}{S_{31} - S_J} \right) \leq \frac{1}{2} \log \left( \frac{1 + S_{31} + S_{32}}{1 + S_J} \left( \frac{(1 + S_J) S_{31}^2}{S_J(1 + S_{31})(S_{31} - S_J)} \right) \right) \Leftrightarrow$$

$$\frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}} + S_{31} S_{32}(1 - \rho^2)}{S_{31} - S_J} (1 + S_J(1 - \rho^2))$$

$$\leq 1 + S_{31} + S_{32} \left( \frac{(1 + S_J) S_{31}^2}{S_J(1 + S_{31})(S_{31} - S_J)} \right) + \rho^2 S_J \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} \right).$$

Since $\frac{(1+S_J)S_{31}}{S_{31}-S_J} + \frac{S_{32}(1+S_J)}{S_J(1+S_{31})} = \frac{(1+S_J)S_{31}}{S_J(1+S_{31})(S_{31}-S_J)}$, the last inequality is equivalent to

$$\rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}} + \frac{S_{31} S_{32}(1 - \rho^2)}{S_{31} - S_J} (1 + S_J(1 - \rho^2))$$
\[
\leq S_{32} \left( \frac{(1 + S_J)S_{31}}{S_{31} - S_J} + \frac{S_{31}(1 + S_J)}{S_{31}(1 + S_{31})} \right) + \rho^2 S_J \left( \frac{1 + S_{31} + \rho^2 S_{32} + 2\sqrt{\rho^2 S_{31} S_{32}}}{1 + S_J} \right).
\]

The last inequality follows from the two immediate ones below
\[
\rho^2 S_{32} + \frac{S_{31}S_{32}(1 - \rho^2)}{S_{31} - S_J} (1 + S_J(1 - \rho^2)) \leq S_{32} \frac{(1 + S_J)S_{31}}{S_{31} - S_J}
\]
\[
2\sqrt{\rho^2 S_{31} S_{32}} \leq \frac{S_{32}S_{31}(1 + S_J)}{S_J(1 + S_{31})} + \rho^2 S_J \left( \frac{1 + S_{31}}{1 + S_J} \right).
\]

**E.3. Steps in the proof of Theorem 8.** To see (31c) observe that
\[
I(M_0; Z^n|\hat{J}^n) + I(M_0; J^n; \hat{J}^n) + I(M_1; J^n|M_0, \hat{J}^n) + I(M_1; Y^n|M_0, J^n)
\]
\[
= I(M_0; Z^n, \hat{J}^n) + I(M_1; Y^n, J^n|M_0) + I(\hat{J}^n; J^n|M_1, M_0)
\]
\[
\geq n(R_0 + R_1) - ng(\epsilon_n).
\]

To see (31f) observe that
\[
\min\{I(M_0, \hat{J}^n; J^n) + I(M_0; Y^n|J^n), I(M_0; Z^n|\hat{J}^n) + I(M_0, J^n; \hat{J}^n)\}
\]
\[
+ I(M_0; Y^n|M_0, J^n) + I(M_2; \hat{J}^n|M_1, M_0, J^n)
\]
\[
+ \min \left\{ I(M_1; J^n|M_0, \hat{J}^n) + I(M_2; Z^n|M_1, M_0, \hat{J}^n),
\right.
\]
\[
I(M_2; Z^n|M_0, \hat{J}^n) + I(M_1; J^n|M_2, M_0, \hat{J}^n)\left. \right\}
\]
\[
= \min\{I(M_0; Y^n, J^n), I(M_0; Z^n, \hat{J}^n)\}
\]
\[
+ \min \left\{ I(M_1; Y^n, J^n|M_0) + I(M_2; Z^n, \hat{J}^n|M_1, M_0) + I(J^n, \hat{J}^n|M_0, M_1, M_2),
\right.
\]
\[
I(M_2; Z^n, \hat{J}^n|M_0) + I(M_1; Y^n, J^n|M_0) + I(J^n, \hat{J}^n|M_0, M_1, M_2) + I(M_1; M_2|M_0, J^n, \hat{J}^n)\left. \right\}
\]
\[
\geq n(R_0 + R_1 + R_2) - ng(\epsilon_n).
\]