

Entropic Vectors: Polyhedral Computation & Information Geometry

John MacLaren Walsh

Department of Electrical and Computer Engineering
Drexel University
Philadelphia, PA
jwalsh@ece.drexel.edu



Thanks to NSF CCF-1016588, NSF CCF-1053702, & AFOSR FA9550-12-1-0086.

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Outline

1. Entropic Vectors and Polyhedral Computation

(a) One Procedure to Rule Four Problems

- i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
- ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
- iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
- iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)

(b) Many Paths Lead to the Same Truth

(c) The Path Less Laden: Complexity Experiments & Moving Forward

2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools

3. Characterizing Extremal Entropic Vectors with Information Geometry

(a) Introduction to Information Geometry

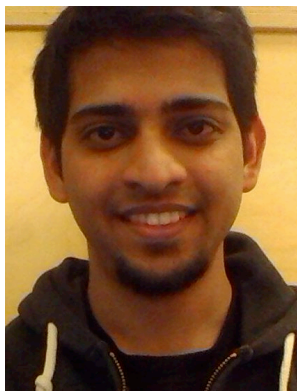
(b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound

(c) Casting Entropic Vectors as Information Projections

(d) Information Geometric Properties of Distributions on Shannon Facets

(e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Entropic Vectors and Polyhedral Computation (Development Team)



Jayant Apte

*efficient parallel
infinite precision
polyhedral computation*



Congduan Li

*rate regions &
rate delay tradeoffs*



Daniel Venutolo

*computing non-Shannon
inequalities*



Prof. Steven Weber

Drexel University

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) **One Procedure to Rule Four Problems**
 - i. **Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)**
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Bounding the Region of Entropic Vectors $\bar{\Gamma}_N^*$ from the Outside

- **Shannon Outer Bound:** Γ_N . entropy is submodular:

$$I(\mathbf{X}_A; \mathbf{X}_B | \mathbf{X}_C) \geq 0 \quad \forall A, B, C$$

$$\Gamma_2 = \bar{\Gamma}_2^*, \Gamma_3 = \bar{\Gamma}_3^*.$$

$\Gamma_N \neq \bar{\Gamma}_N^*, N \geq 4$ $\bar{\Gamma}_N^*$ non-polyhedral convex cone

- **Non-Shannon Outer Bounds:** [1, 2, 3, 4, 5, 6, 7]

Yeung & Zhang, Dougherty & Freiling & Zeger, Matus

Start with 4 unconstr. r.v.s

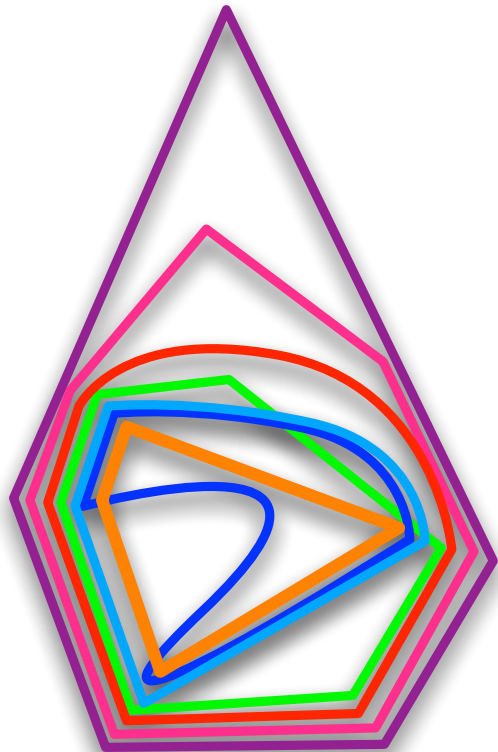
add rv. obeying distr. match & Markov. cond.

Intersect Γ_N for $N \geq 5$ w/ Markov & distr. match

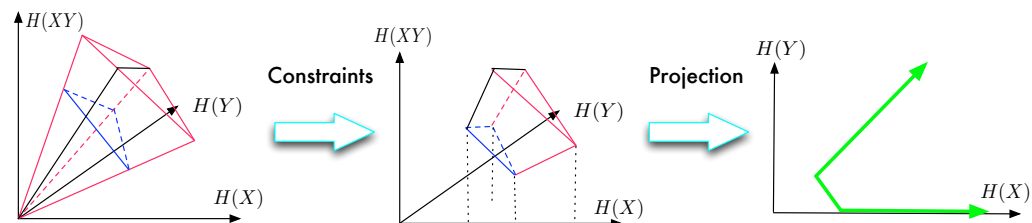
Project back to orig. 4 unconstr. vars.

obtain new information inequalities this way!

overall: Shannon \rightarrow linear eq./ineq. $\cap \rightarrow$ project



- Γ_N Shannon Outer Bound
- \mathcal{Z}_N Non-Shannon Outer Bound
- $\bar{\Gamma}_N^*$ Region of Entropic Vectors
- \mathcal{S}_N Subspace Ranks Bound
- \mathcal{M}_N^q GF(q)-Representable Matroid Bound
- Φ_4 binary entropic vectors
- $\text{conv}(\Phi_4)$ convex hull



Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. **Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)**
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Bounding $\bar{\Gamma}_N^*$ from the Inside, 1: Representable Matroids

Matroids: $r \in \Gamma_N \cap \mathbb{Z}^{2^N - 1}$, $r(\mathcal{A}) \leq |\mathcal{A}|$

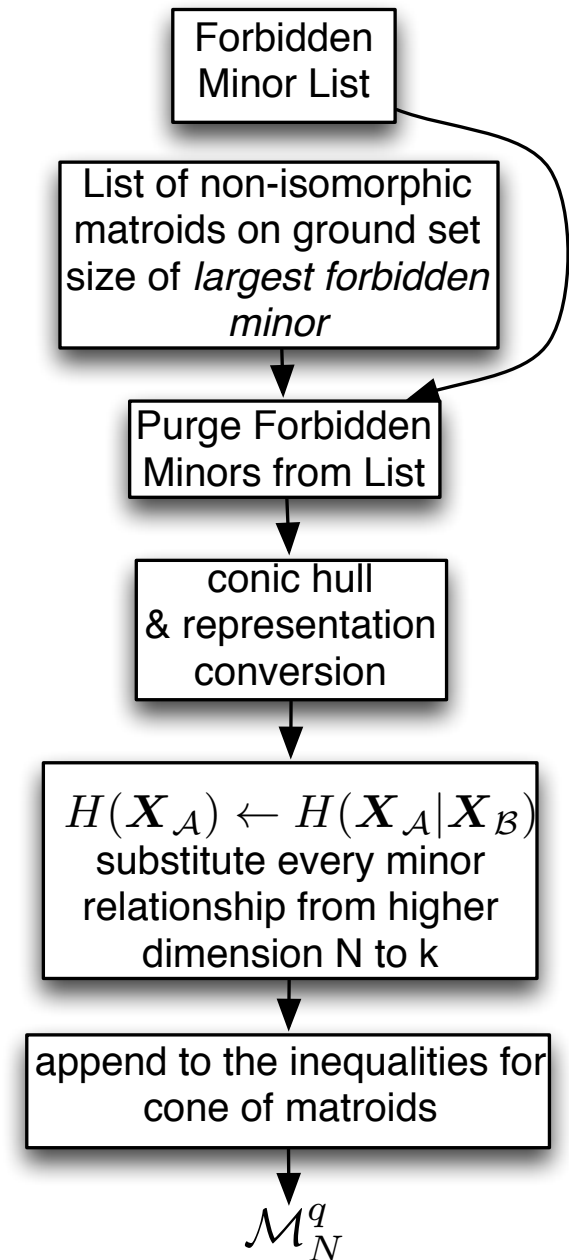
- All non-isomorphic matroids for $N \leq 9$ [8] '08
- enumerating non-iso. matroids is difficult

$GF(q)$ -Representable Matroid: $r \in \Gamma_N \cap \mathbb{Z}^{2^N - 1}$
s.t. $\exists \mathbf{A} \in GF(q)^{M \times N}$ s.t. $r(\mathcal{A}) = \text{rank}(\mathbf{A}_{:, \mathcal{A}})$

- repr. matroid = scaled EV!: $\mathbf{u} \sim \mathcal{U}(GF(q)^M)$

$$\mathbf{X} = \mathbf{u}\mathbf{A} \Rightarrow h_{\mathcal{A}} = r(\mathcal{A}) \log_2 q$$

- Key: representability \Leftrightarrow no forbidden minors:
 - *complete small list known for $q \in \{2, 3, 4\}$*
[9, 10, 11, 12, 13] eg.: $GF(2)$ repr. \Leftrightarrow no $U(2, 4)$ minor (Tutte 1958)
- $\bar{\Gamma}_N^*$ bound: \mathcal{M}_N^q conic hull of $GF(q)$ -repr. matroids. (Hassibi et. al. 2010 [14]). see right.



Bounding $\bar{\Gamma}_N^*$ from the Inside, 2: Inner Bounds from Subspace Ranks

Subspace Bounds: $r \in \Gamma_N \cap \mathbb{Z}^{2^N-1}$ projections of representable matroids, $N' \geq N$, partition $\{1, \dots, N'\} = \bigcup_{n=1}^{N'} \mathcal{G}_n$, $\mathcal{G}_n \cap \mathcal{G}_k = \emptyset$ $n \neq k$

$$r(\mathcal{A}) = \text{rank}([\mathbf{A}_{:, \mathcal{G}_n} | n \in \mathcal{A}]) \quad (1)$$

subspace ranks = scaled EV!:

$$\mathbf{X}_n = \mathbf{u} \mathbf{A}_{:, \mathcal{G}_n} \Rightarrow h_{\mathcal{A}} = r(\mathcal{A}) \log_2 q$$

\mathcal{S}_N : conic hull of all subspace ranks

\mathcal{S}_4 : $\Gamma_4 \cap$ Ingleton's [15, 16, 17]

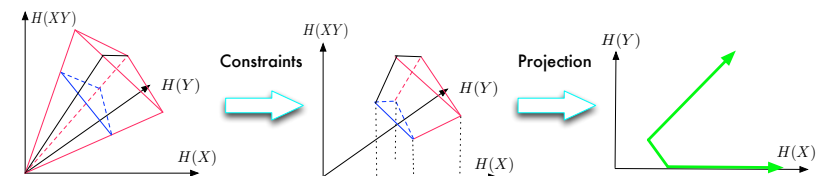
$$I(X_1; X_2) + I(X_3; X_4 | X_1) + I(X_3; X_4 | X_2) - I(X_3; X_4) \geq 0$$

\mathcal{S}_5 recently characterized by *DFZ + Kinser* [18, 19]

\mathcal{S}_N unknown for $N \geq 6$, but can inner bounded by projecting \mathcal{M}_N^q (see right)

Build inner bound for $\mathcal{S}_N \subseteq \bar{\Gamma}_N^*$:

1. Obtain $\mathcal{M}_{N'}^q$, using method from previous slide, i.e. *intersect Γ_N with inequalities from forbidden minors & matroids*
2. project (remove all but entropies where each element in \mathbf{X}_n appears together)



sound

familiar???

Shannon \rightarrow lin. \cap \rightarrow project

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. **Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)**
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Bounding $\bar{\Gamma}_N^*$ from the Inside, 3: Outer Bounds for Subspace Ranks \mathcal{S}_N

- Hammer et. al.: key [16] r.v.s X, Y made with subspaces: \exists *common information* Z s.t.

$$H(Z|X) = H(Z|Y) = 0 \quad (2)$$

$$H(Z) = I(X; Y) \quad (3)$$

- Common information Z obtained by looking at component along intersection of subspaces $X Y$
- Not all RVs have common information, but rvs from subspaces do

Build outer bound for $\mathcal{S}_N \subsetneq \bar{\Gamma}_N^*$:

1. Shannon
2. Intersect with common information equalities (2)
3. project out the common informations Z

sound familiar?

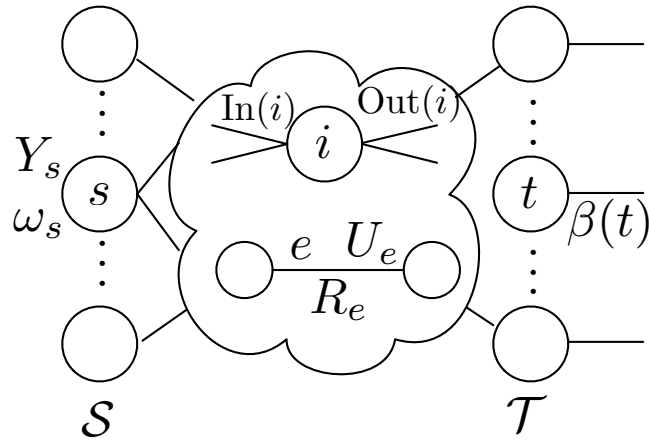
Shannon \rightarrow lin. $\cap \rightarrow$ project

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. **Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)**
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Networking Coding and Distributed Storage Rate Regions

Network Coding



(Roughly) intersect $\bar{\Gamma}_N^*$ with

$$h_{Y_s} \geq \omega_s, s \in \mathcal{S} \quad h_{Y_S} = \sum_{s \in \mathcal{S}} h_{Y_s},$$

$$h_{U_{\text{Out}(s)}|Y_s} = 0, s \in \mathcal{S}$$

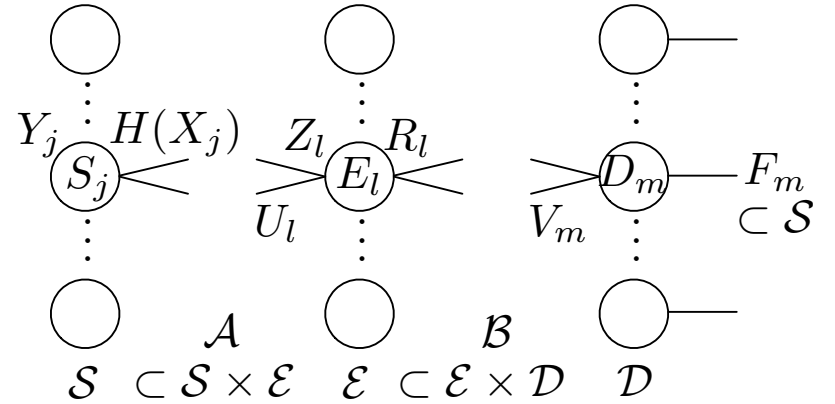
$$h_{U_{\text{Out}(i)}|U_{\text{In}(i)}} = 0, i \in \mathcal{V} \setminus (\mathcal{S} \cup \mathcal{T})$$

$$h_{U_e} \leq R_e, e \in \mathcal{E}$$

$$h_{Y_{\beta(t)}|U_{\text{In}(t)}} = 0, t \in \mathcal{T}$$

and project onto ω_s, R_e

Distributed Storage (MDCS DSCSC)



(Roughly) intersect $\bar{\Gamma}_N^*$ with

$$h_{Y_j, j \in \mathcal{S}} = \sum_{j \in \mathcal{S}} h_{Y_j}$$

$$h_{Z_l|(Y_j, j \in U_l)} = 0, l \in \mathcal{E}$$

$$h_{(Y_j, j \in F_m)|(Z_l, l \in V_m)} = 0, m \in \mathcal{D}$$

$$h_{Y_j} > H(X_j), j \in \mathcal{S}$$

$$h_{Z_l} \leq R_l, l \in \mathcal{E}$$

and project onto $\{H(X_i), R_l\}$

Substituting inner/outer bounds for $\bar{\Gamma}_N^*$, we arrive again at

Shannon \rightarrow linear equality/inequality $\cap \rightarrow$ project

One Procedure to Rule Four Problems

We've covered:

1. Non-Shannon Outer bounds for $\bar{\Gamma}_N^*$
2. Vector Matroidal Inner Bounds for $\bar{\Gamma}_N^*$
3. Outer Bound for \mathcal{S}_N (Conic hull of subspace ranks)
4. Network Coding/Distributed Storage Rate Regions

(Our Point) There were $>$ four jokes... but only one punchline

Shannon \rightarrow linear equality/inequality \cap \rightarrow project

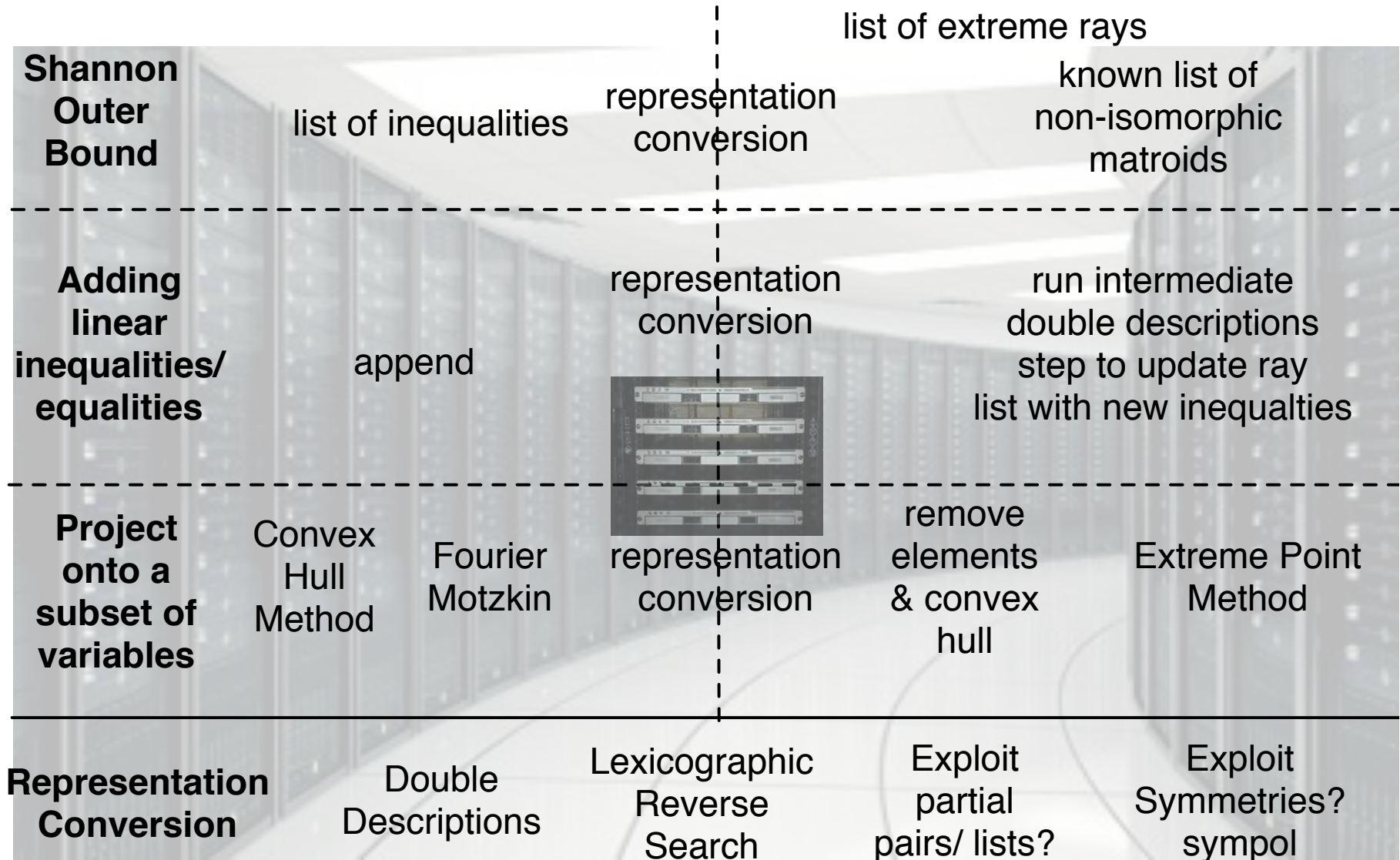
Thus, let's have a look at the general computational structure in this agenda.

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) **Many Paths Lead to the Same Truth**
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Many Paths Lead to the Same Truth

∃ wide variety of techniques (yielding mathematically equivalent results) for each step:



Parallelization: message passing VS massively parallel GPU

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) **The Path Less Laden: Complexity Experiments & Moving Forward**
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

The Path Less Laden: Complexity Experiments

- mathematically equal \neq computationally equal

Γ_N^{bin}	$N = 5$	6	7	8
Algorithm 2	1.3 s	11 s	150 s	3800 s
Algorithm 3	1.6 s	45 s	3000 s	36000 s
Algorithm 4	1.4 s	23 s	2000 s	25000 s

- Algorithm 2 uses substitution of conditional entropies into lower dimensional forbidden minor set to get inequality representation.
- Algorithm 3 & 4 work with non-isomorphic matroid list and remove minors (4: minor checking, 3: using 2's inequalities) to get extreme representation.

The Path Less Laden: Complexity Experiments

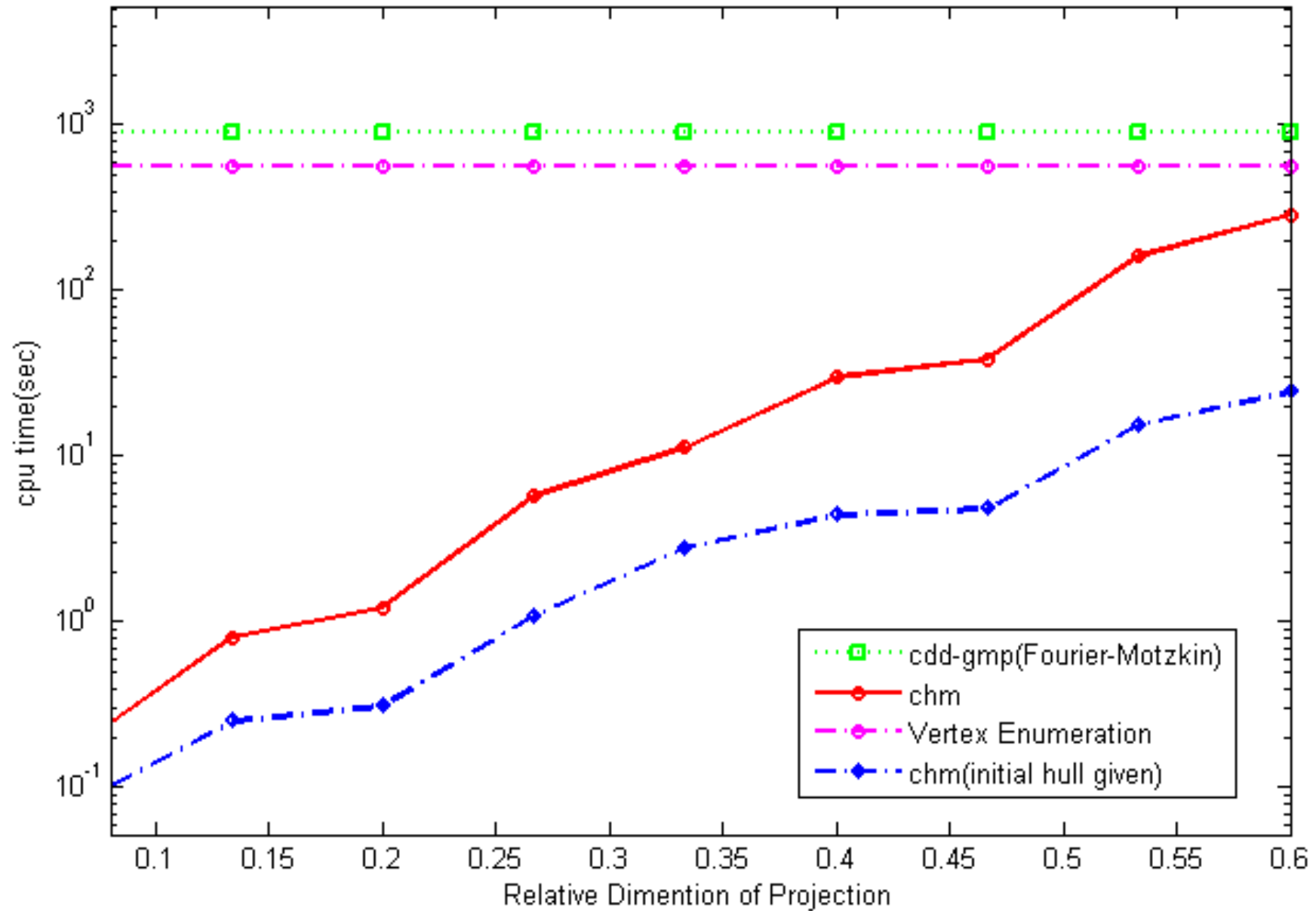
Rate Region	2-level-3-encoder	3-level-3-encoder
Algorithm 6	46 s	3600 s
Algorithm 7	2.9 s	47 s
Algorithm 8	2.7 s	35 s

- Algorithm 6: uses algorithm 2 to get inequalities of inner bound, appends rate region equalities/inequalities, and projects using Fourier Motzkin. (inequality based)
- Algorithm 7 & 8 : adds rate regions ineq.s & eq.s to alg. 3 and 4. inner bound extreme rays via steps of double descriptions, then projects

total time winners are not always concatenation of the winners at each stage

The Path Less Laden: Complexity Experiments

Running times for projection of $\Gamma_4^{\text{cap}}(d=15)$



The Path Less Laden: Moving Forward

- There is an absurd amount of symmetry in these problems!
 - Labeling of variables, but also
 - Shannon is only one inequality! conditional mutual info ≥ 0
- Key factor in the computation is exploiting the known symmetry to ease the computation
- 2010 Diploma Thesis from Thomas Rehn Univ. Magdeburg (now at Uni. Rostock)
 - sympol
 - “representation conversion up to symmetries”. D. Bremner & A. Schurmann
- Also, given that there is no unique “best path” and “best representation”, yet a rich theory regarding which algorithms are good for which structures, need parallel tools that try the right candidates out then select which ones finish first
 - area of active software development (what our team is developing)
- given proof nature of results, need infinite precision arithmetic

The Path Less Laden: Moving Forward

What we envision:

- Polyhedral Computation Package
- Entropy Vector Bound Package
- Rate Region Package

Would you want to use this? Please tell me what you think about this, as well as any useful features I may have missed, after the talk.

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. **Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools**
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Structure of $\bar{\Gamma}_4^*$:

-Okay.... so, contradiction shows it's not polyhedral. (Matúš ISIT 2007.)
 - But, how bad is it?
 - In Matúš 1995 Conditional Independence Relations Paper:
 - series showed which Γ_4 faces have entropic point in relative interior, but also
 - Lemma 4: Gap between Shannon & Ingleton: 6 “pyramids”
- $\mathcal{P}_{ij} := \Gamma_4 \cap \{\text{Ingleton}_{ij} \leq 0\}$. Also, $\bar{\mathcal{P}}_{ij}^* := \bar{\Gamma}_4^* \cap \{\text{Ingleton}_{ij} \leq 0\}$
- * Only one of the 6 Ingletons can be violated at once

$$\Gamma_4 = \mathcal{I} \cup \cup_{ij} \mathcal{P}_{ij} \quad \bar{\Gamma}_4^* = \mathcal{I} \cup \cup_{ij} \bar{\mathcal{P}}_{ij}^* \quad (4)$$

- * Each of the Pyramids \mathcal{P}_{ij} : 1 non entropic extreme ray and 15 *binary* entropic extreme rays
- What can we infer about $\bar{\mathcal{P}}_4^* \cap \{\text{Ingleton}_{ij} \leq 0\}$ from these ingredients?

Structure of $\bar{\Gamma}_4^*$: Hey, maybe it's not so bad

h_1	h_2	h_{12}	h_3	h_{13}	h_{23}	h_{123}	h_4	h_{14}	h_{24}	h_{124}	h_{34}	h_{134}	h_{234}	h_{1234}
2	2	3	2	3	3	4	2	3	3	4	4	4	4	4
1	0	1	1	1	1	1	0	1	0	1	1	1	1	1
0	1	1	1	1	2	2	1	1	2	2	2	2	2	2
1	1	1	0	1	1	1	1	1	1	1	1	1	1	1
0	1	1	0	0	1	1	1	1	1	1	1	1	1	1
1	0	1	0	1	0	1	1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	0	1	1	1	1	1	1	1
0	1	1	1	1	1	1	0	0	1	1	1	1	1	1
1	0	1	1	2	1	2	1	2	1	2	2	2	2	2
0	0	0	1	1	1	1	0	0	0	0	1	1	1	1
1	1	2	1	2	2	3	1	2	2	3	2	3	3	3
0	1	1	0	0	1	1	0	0	1	1	0	0	1	1
1	0	1	0	1	0	1	0	1	0	1	0	1	0	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
h_1	h_2	h_{12}	h_3	h_{13}	h_{23}	h_{123}	h_4	h_{14}	h_{24}	h_{124}	h_{34}	h_{134}	h_{234}	h_{1234}
0	0	0	1	0	0	0	1	0	0	0	-1	0	0	0
-1	0	0	0	1	0	0	0	1	0	0	0	-1	0	0
-1	0	1	0	0	0	0	0	1	0	-1	0	0	0	0
-1	0	1	0	1	0	-1	0	0	0	0	0	0	0	0
0	-1	0	0	0	1	0	0	0	1	0	0	0	-1	0
0	-1	1	0	0	0	0	0	0	1	-1	0	0	0	0
0	-1	1	0	0	1	-1	0	0	0	0	0	0	0	0
0	0	0	-1	1	1	-1	0	0	0	0	0	0	0	0
0	0	0	0	0	0	-1	0	0	0	0	0	0	0	1
0	0	0	0	0	0	0	-1	1	1	-1	0	0	0	0
0	0	0	0	0	0	0	0	0	0	-1	0	0	0	1
0	0	0	0	0	0	0	0	0	0	0	-1	1	1	-1
0	0	0	0	0	0	0	0	0	0	0	0	-1	0	1
0	0	0	0	0	0	0	0	0	0	0	0	0	-1	1
1	1	-1	0	-1	-1	1	0	-1	-1	1	1	0	0	0

- Drop/Project out, e.g. $H(X_1)$ from \mathcal{P}_{ij} : the bad ray falls into the conic hull of the good ones $\implies \pi_{\setminus \mathcal{A}} \bar{\mathcal{P}}_4^* = \pi_{\setminus \mathcal{A}} \mathcal{P}_{ij}$
- happens if you drop any one of the 10 entropies $h_{\mathcal{A}} \in \text{Ingleton}_{ij}$
- Dropping this entropy makes $\pi_{\setminus \mathcal{A}} \bar{\mathcal{P}}_{ij}^* = \{\mathbf{h}_{\setminus \mathcal{A}} | \mathbf{A} \mathbf{h}_{\setminus \mathcal{A}} \leq \mathbf{b}\}$ polyhedral

Structure of $\bar{\Gamma}_4^*$:

- Implication: for any \mathcal{A} s.t. $h_{\mathcal{A}} \in \text{Ingleton}_{ij}$, one way to express $\bar{\mathcal{P}}_{i,j}^*$ is

$$\bar{\mathcal{P}}_{i,j}^* = \left\{ \mathbf{h} \in \mathbb{R}^{15} \left| \begin{array}{l} \mathbf{A}\mathbf{h}_{\setminus \mathcal{A}} \leq \mathbf{b} \text{ (= Shannon)} \\ h_{\mathcal{A}} \geq g_{\text{low}}(\mathbf{h}_{\setminus \mathcal{A}}) \\ h_{\mathcal{A}} \leq g_{\text{up}}(\mathbf{h}_{\setminus \mathcal{A}}) \end{array} \right. \right\} \quad (5)$$

- Sign of $h_{\mathcal{A}} \in \text{Ingleton}_{ij} \implies$ one of $g_{\text{low}}(\mathbf{h}_{\setminus \mathcal{A}})$ or $g_{\text{up}}(\mathbf{h}_{\setminus \mathcal{A}})$ from $\text{Ingleton}_{ij} = 0$

- E.g. $\mathcal{A} = \{1\} \implies$

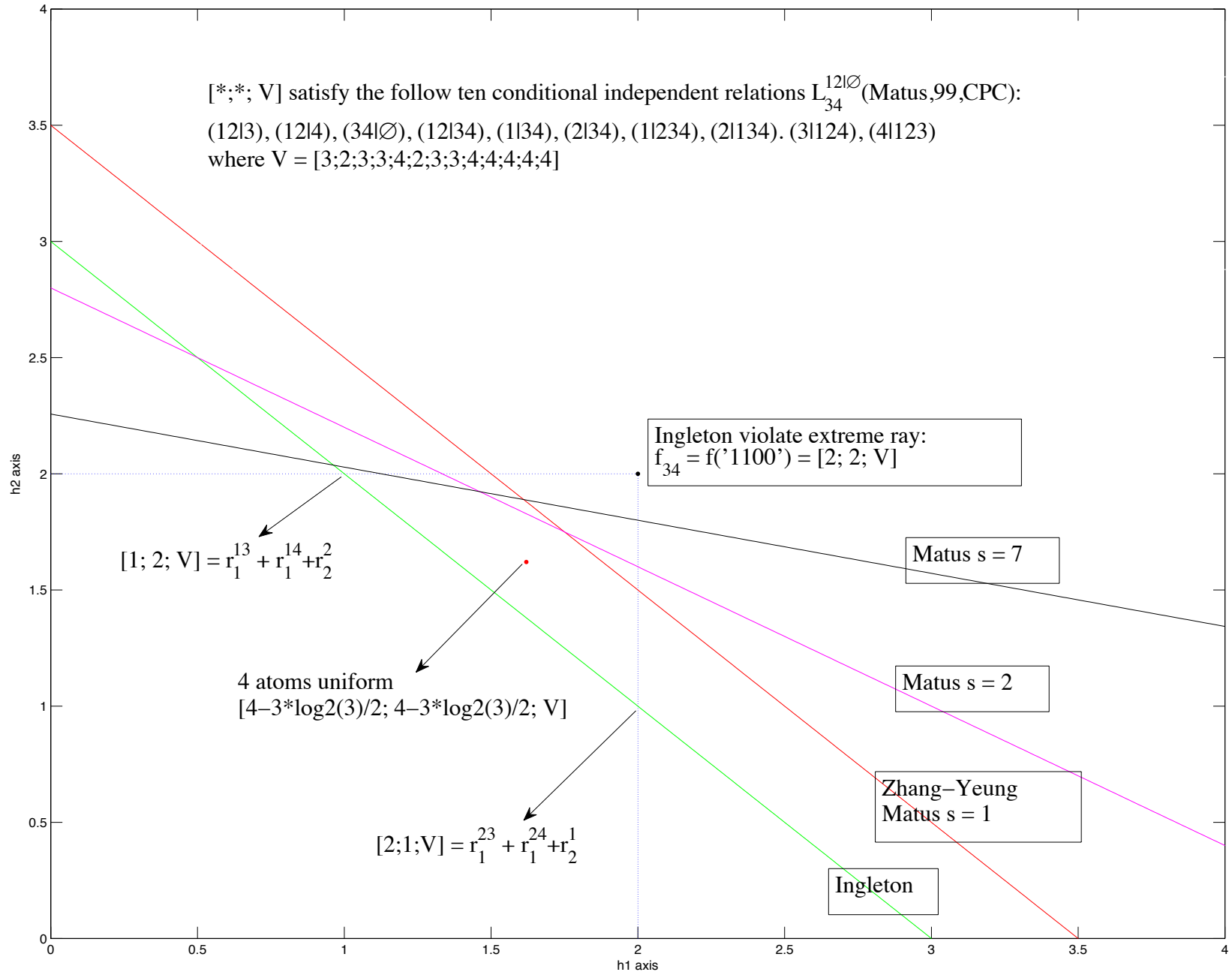
$$g_{\text{low}}(\mathbf{h}_{\setminus 1}) = -h_2 + h_{12} + h_{23} + h_{13} - h_{123} + h_{14} + h_{24} - h_{124} - h_{34}$$

The problem of determining $\bar{\Gamma}_4^$ is equivalent, e.g., to determining a single nonlinear function $g_{\text{up}} : \pi_{\setminus 1} \mathcal{P}_{12} \rightarrow \mathbb{R}_+$*

$$g_{\text{up}}(\mathbf{h}_{\setminus 1}) := \max_{h_1 \mid [h_1, \mathbf{h}_{\setminus 1}^T]^T \in \Gamma_4^* \cap \{\text{Ingleton}_{12} \leq 0\}} h_1$$

(the solution to an optimization problem)

Structure of $\bar{\Gamma}_4^*$: Example



Structure of $\bar{\Gamma}_4^*$: Dropping h_{123}

h_1	h_2	h_{12}	h_3	h_{13}	h_{23}	h_{123}	h_4	h_{14}	h_{24}	h_{124}	h_{34}	h_{134}	h_{234}	h_{1234}
2	2	3	2	3	3	4	2	3	3	4	4	4	4	4
1	0	1	1	1	1	1	0	1	0	1	1	1	1	1
0	1	1	1	1	2	2	1	1	2	2	2	2	2	2
1	1	1	0	1	1	1	1	1	1	1	1	1	1	1
0	1	1	0	0	1	1	1	1	1	1	1	1	1	1
1	0	1	0	1	0	1	1	1	1	1	1	1	1	1
0	0	0	0	0	0	0	1	1	1	1	1	1	1	1
1	1	1	1	1	1	1	0	1	1	1	1	1	1	1
0	1	1	1	1	1	1	0	0	1	1	1	1	1	1
1	0	1	1	2	1	2	1	2	1	2	2	2	2	2
0	0	0	1	1	1	1	0	0	0	0	1	1	1	1
1	1	2	1	2	2	3	1	2	2	3	2	3	3	3
0	1	1	0	0	1	1	0	0	1	1	0	0	1	1
1	0	1	0	1	0	1	0	1	0	1	0	1	0	1
1	1	1	1	1	1	1	1	1	1	1	1	1	1	1
h_1	h_2	h_{12}	h_3	h_{13}	h_{23}	h_{123}	h_4	h_{14}	h_{24}	h_{124}	h_{34}	h_{134}	h_{234}	h_{1234}
0	0	0	1	0	0	0	1	0	0	0	-1	0	0	0
-1	0	0	0	1	0	0	0	1	0	0	0	-1	0	0
-1	0	1	0	0	0	0	0	1	0	-1	0	0	0	0
-1	0	1	0	1	0	-1	0	0	0	0	0	0	0	0
0	-1	0	0	0	1	0	0	0	1	0	0	0	-1	0
0	-1	1	0	0	0	0	0	0	1	-1	0	0	0	0
0	-1	1	0	0	1	-1	0	0	0	0	0	0	0	0
0	0	0	-1	1	1	-1	0	0	0	0	0	0	0	0
0	0	0	0	0	0	-1	0	0	0	0	0	0	0	1
0	0	0	0	0	0	0	-1	1	1	-1	0	0	0	0
0	0	0	0	0	0	0	0	0	0	-1	0	0	0	1
0	0	0	0	0	0	0	0	0	0	0	-1	1	1	-1
0	0	0	0	0	0	0	0	0	0	0	0	-1	0	1
0	0	0	0	0	0	0	0	0	0	0	0	0	-1	1
1	1	-1	0	-1	-1	1	0	-1	-1	1	1	0	0	0

$$\bar{\mathcal{P}}_{12}^* = \left\{ \begin{array}{l} \mathbf{A}\mathbf{h}_{\setminus 123} \leq \mathbf{b} \text{ (= Shannon)} \\ h_{123} \geq g_{\text{low}}(\mathbf{h}_{\setminus 123}) \\ h_{123} \leq g_{\text{up}}(\mathbf{h}_{\setminus 123}) \end{array} \right\}$$

$$g_{\text{low}}(\mathbf{h}_{\setminus 123}) = -h_1 - h_2 + h_{12} + h_{23} + h_{13} + h_{14} + h_{24} - h_{124} - h_{34}$$

The problem of determining $\bar{\Gamma}_4^$ is equivalent, e.g., to determining a single nonlinear function:*

$$g_{\text{up}} : \pi_{\setminus 123} \mathcal{P}_{12} \rightarrow \mathbb{R}_+$$

$$g_{\text{up}}(\mathbf{h}_{\setminus 123}) := \max_{[h_{123}, \mathbf{h}_{\setminus 123}^T]^T \in \bar{\mathcal{P}}_{12}^*} h_{123}$$

E.g. Shannon says $g_{\text{up}}(\mathbf{h}_{\setminus 123}) \leq \min\{h_{2|1} + h_{13}, h_{2|3} + h_{13}, h_{1|2} + h_{23}, h_{1234}\}$

The lists of non-Shannon inequalities make the list of linear equations in the min larger.

The Case for Non-Polyhedral Tools:

Since $\bar{\Gamma}_N^*$ is a non-polyhedral convex cone:

- Need a tool that is not limited to (tightening of) polyhedral bounds
- Need a tool to handle non-linear codes!: $\mathcal{S}_N \subsetneq \bar{\Gamma}_N^* \forall N \geq 4$
 - Bye bye (linear) representable matroids. more general matroids promising path, but:
 - * a pain to enumerate (list gigantic and unknown $N \geq 10$)
 - * discrete \implies conic hulls & rep. conv. nec. for REV. also expensive
 - * algebraic matroids are far less understood than representable. other tools?

Extreme rays of $\bar{\Gamma}_N^*$ and \cap correspond to efficient codes, hence:

- Want to parameterize the EVs and PMFs on boundary of $\bar{\Gamma}_N^*$
 - (esp. new extreme rays not shared with Shannon)

Information geometry:

- endows differential geometric structure to set of joint PMFs (parameterizations!)
- coord.'s flatness & certain affine sets = familiar properties
 - marginals, independence, conditional independence
- studies divergences (incl. KL) & projections that are easily related to entropy

Hence, information geometry seems a potential candidate to deal with these questions

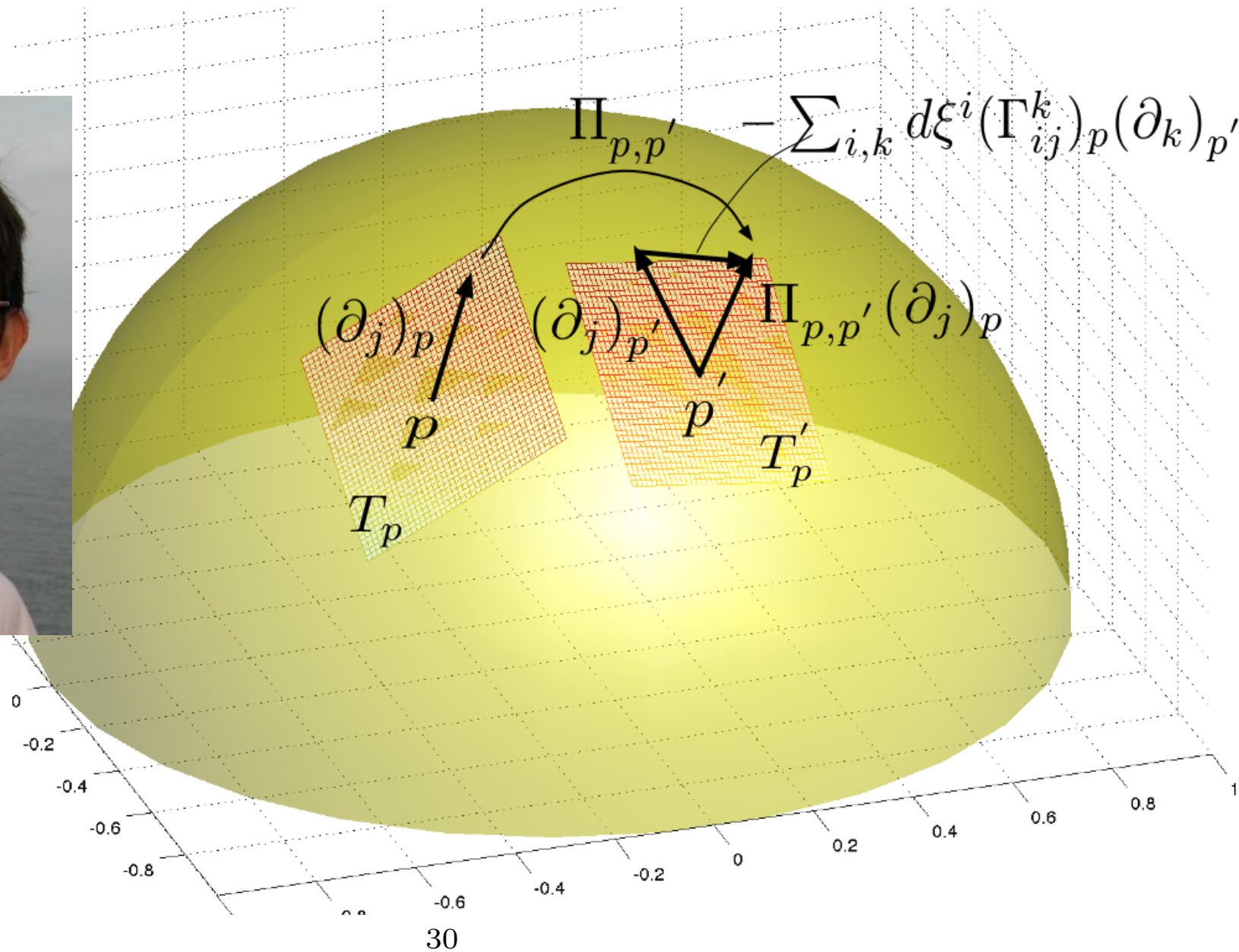
Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. **Characterizing Extremal Entropic Vectors with Information Geometry**
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Characterizing Extremal Entropic Vectors with Information Geometry (Lead Student)



Yunshu Liu



Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) **Introduction to Information Geometry**
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

(Formal) Introduction to Information Geometry [20] – Notation

- Overall idea: treat family of probability distributions as a differentiable manifold: $p(x; \xi)$ is parameterized by ξ
- Endow w/ Riemannian metric (inner product between Tangent vectors) given by Fisher Information Matrix $g_{i,j}(\xi) = \mathbb{E}_\xi[\partial_i \ell_\xi \partial_j \ell_\xi]$ w/ $\ell_\xi = \log p(x; \xi)$, $\partial_i = \frac{\partial}{\partial \xi_i}$.
- Select α -affine connections $\nabla^{(\alpha)}$ such that $\langle \nabla_{\partial_i}^{(\alpha)} \partial_j, \partial_k \rangle = \Gamma_{ij,k}^{(\alpha)}$

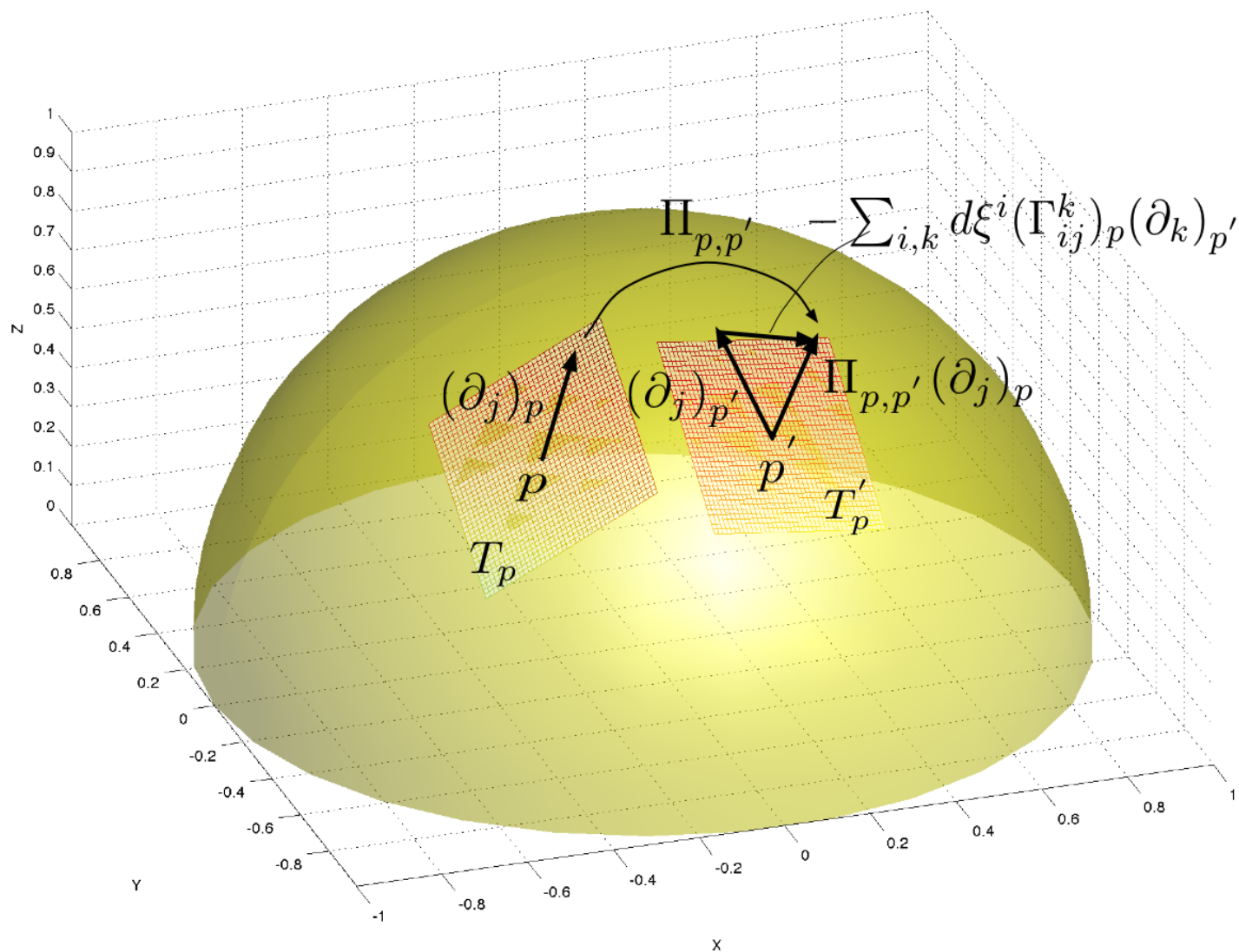
$$\Gamma_{ij,k}^{(\alpha)} = \mathbb{E} \left[\left(\partial_i \partial_j \ell_\xi + \frac{1-\alpha}{2} \partial_i \ell_\xi \partial_j \ell_\xi \right) (\partial_k \ell_\xi) \right] \quad (6)$$

- purpose of affine connection: define parallel translation $\Pi_{p,p'} : T_p \rightarrow T_{p'}$ to correspond tangent vectors along curves $\gamma : [a, b] \rightarrow \mathcal{P}$

$$\Pi_{\gamma(t), \gamma(t+dt)}(X(t)) = \sum_{ijk} \left\{ X^k(t) - dt \dot{\gamma}^i(t) X^j(t) (\Gamma_{ij,k})_{\gamma(t)} \right\} (\partial_k)_{\gamma(t+dt)} \quad (7)$$

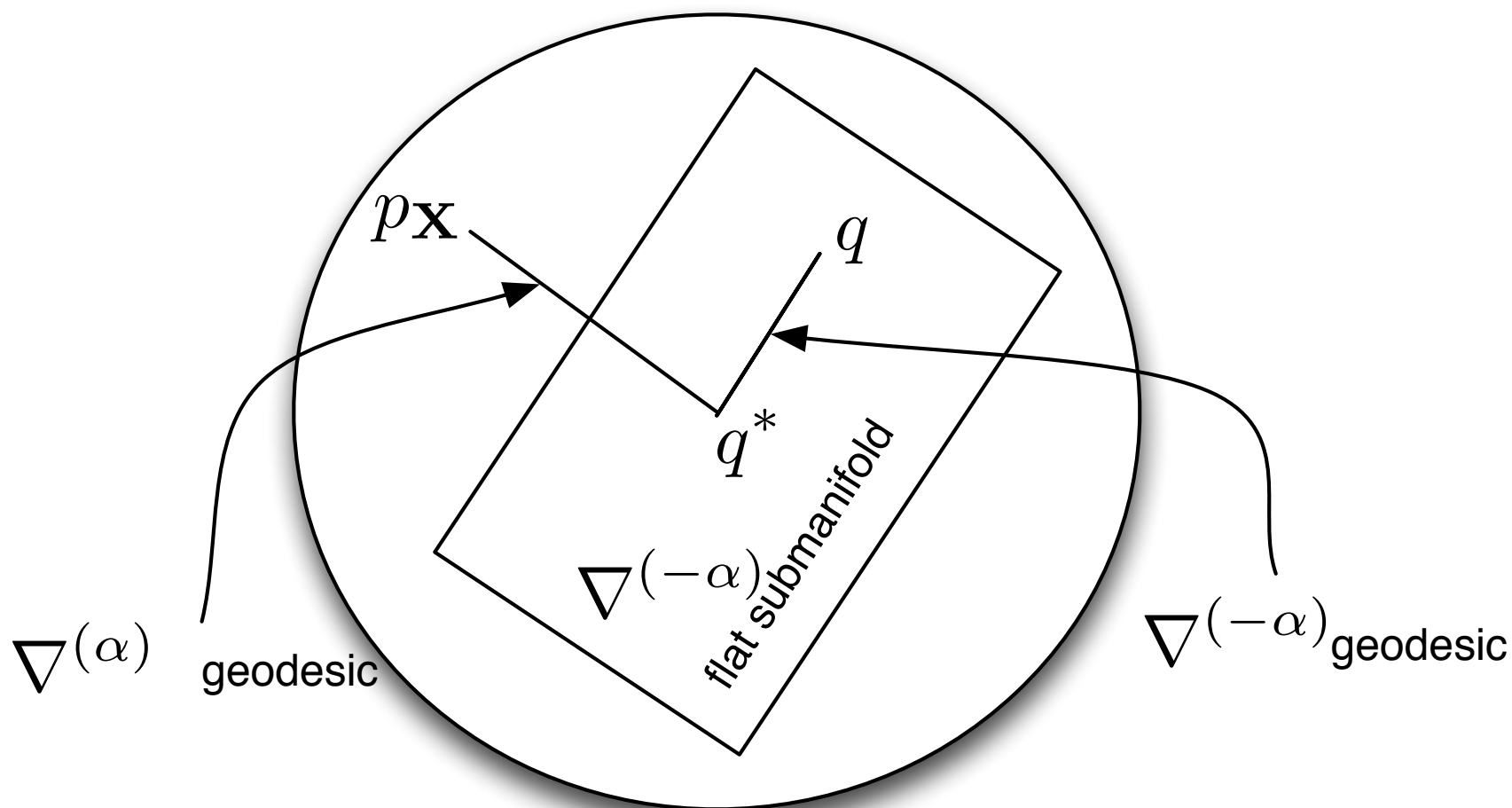
- Curve w/ tangent vector transported by parallel transl. w/ $\nabla^{(\alpha)}$ is $\nabla^{(\alpha)}$ *geodesic*
- If there is a coordinate system in which every parallel translation under $\nabla^{(\alpha)}$ leaves coefficients in Tangent vector unchanged, the manifold is said to be α -flat, and associated coordinate system is an affine coordinate system.
- $\nabla^{(\alpha)}$ has property $\langle X, Y \rangle_p = \langle \Pi_{p,p'}^{(\alpha)}(X), \Pi_{p,p'}^{(-\alpha)}(Y) \rangle_{p'}$

(Formal) Introduction to Information Geometry [20] – Parallel Translation



$$\nabla_{\partial_i} \partial_j = \sum_k \Gamma_{ij,k} \partial_k \quad \Gamma_{ij,k} = 0 \text{ if "flat"} \quad (8)$$

(Formal) Introduction to Information Geometry [20] – Information Projection



$$D^{(\alpha)}(p_{\mathbf{X}} || q) = D^{(\alpha)}(p_{\mathbf{X}} || q^*) + D^{(\alpha)}(q^* || q)$$

(Informal) Introduction to Information Geometry [20] – Examples: Coordinates

m-coordinates:

$$\boldsymbol{\eta} = \left[p_{\mathbf{X}}(v_{i_1,1}, \dots, v_{i_N,N}) \mid i_k \in \{2, \dots, |\mathcal{X}_k|\}, k \in \{1, \dots, N\} \right]$$

e-coordinates: $\prod_{n=1}^N |\mathcal{X}_n| - 1$ elements take the form

$$\boldsymbol{\theta} = \left[\log \left(\frac{p_{\mathbf{X}}(v_{i_1,1}, \dots, v_{i_N,N})}{p_{\mathbf{X}}(v_{1,1}, \dots, v_{1,N})} \right) \mid \begin{array}{l} i_k \in \{2, \dots, |\mathcal{X}_k|\}, \\ k \in \{1, \dots, N\} \end{array} \right]$$

m-autoparallel submanifold (affine subset of m-coords) fix \mathbf{A}, \mathbf{b} all $\boldsymbol{\eta}$ of the form

$$\boldsymbol{\eta} = \mathbf{A}\boldsymbol{p} + \mathbf{b} \tag{9}$$

e-autoparallel submanifold (affine subset of e-coords) fix \mathbf{A}, \mathbf{b} all $\boldsymbol{\theta}$ of the form

$$\boldsymbol{\theta} = \mathbf{A}\boldsymbol{\lambda} + \mathbf{b} \tag{10}$$

properties of affine sets \implies intersections also affine, thus e/m affine closed under intersection.

e-geodesic/m-geodesic: one dimensional affine manifolds

(Informal) Introduction to Information Geometry [20] – Examples: Affine Sets

Examples of e-autoparallel submanifold:

- Set of joint distributions $p_{X,Y}$ s.t. X, Y indep.
- Set of joint distributions $p_{X,Y,Z}$ s.t. X, Y, Z indep. (etc)
- Set of joint distributions s.t. $X \leftrightarrow Y \leftrightarrow Z$

Examples of m-autoparallel submanifold

- Set of joint distributions $p_{X,Y}$ with a particular marginal distribution p_X
- Set of joint distributions $p_{X,Y}$ with a particular marginal distributions p_X, p_Y

(Informal) Introduction to Information Geometry [20] – Examples: Projections

- **e-flat submanifold:** set of all product distributions

$$\mathcal{E}_0 = \left\{ p_{\mathbf{X}} \left| p_{\mathbf{X}}(x_1, \dots, x_N) = \prod_{i=1}^N p_{X_i}(x_i) \right. \right\} \quad (11)$$

- **m-flat submanifold:** set of joint distributions with given marginals

$$\mathcal{M}_0 = \left\{ p_{\mathbf{X}} \left| \sum_{\mathbf{x} \setminus i} p_{\mathbf{X}}(\mathbf{x}) = q_i(x_i) \quad \forall i \in \{1, \dots, N\} \right. \right\} \quad (12)$$

- **Information Projections & Pythagorean Relation:**

$$q^* = \arg \min_{q \in \mathcal{E}_0} D(p_{\mathbf{X}} \| q), \quad D(p_{\mathbf{X}} \| q) = D(p_{\mathbf{X}} \| q^*) + D(q^* \| q) \quad \forall q \in \mathcal{E}_0 \quad (13)$$

$$q^* = \arg \min_{q \in \mathcal{M}_0} D(q \| p_{\mathbf{X}}), \quad D(q \| p_{\mathbf{X}}) = D(q^* \| p_{\mathbf{X}}) + D(q \| q^*) \quad \forall q \in \mathcal{M}_0 \quad (14)$$

Information Geometry [20] – What has it been used for?

- re-interpretation of EM algorithm [20]
- acceleration of Blahut Arimoto algorithm [21]
- learning algorithms in Neural Networks [22]
- analysis of Belief propagation & Turbo Decoding [23, 24, 25, 26]

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) **Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound**
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound

$$\begin{aligned}
 g_{\text{up}}(\mathbf{h}_{\setminus 123}^o) &= \max_{\mathbf{h} \in \bar{\mathcal{P}}_{12}^* \mid \mathbf{h}_{\setminus 123} = \mathbf{h}_{\setminus 123}^o} h_{123} \geq \max_{\alpha_k \geq 0, \mathcal{X}, p_{\mathbf{X}}^k \mid \sum_k \alpha_k \mathbf{h}_{\setminus 123}(p_{\mathbf{X}}^k) = \mathbf{h}_{\setminus 123}^o} \sum_k \alpha_k h_{123}(p_{\mathbf{X}}^k) \\
 &= \max_{\alpha_k \geq 0, \mathcal{X}, \{p_{\mathbf{X}_{\mathcal{A}}}^k \mid \mathcal{A} \subset [4]\} \mid \sum_k \alpha_k H(p_{\mathbf{X}_{\mathcal{A}}}^k) = h_{\mathcal{A}}^o, \sum_{\mathcal{A}^c} p_{\mathbf{X}}^k = p_{\mathbf{X}_{\mathcal{A}}}^k \forall \mathcal{A} \subset [4]} \sum_k \alpha_k H(p_{\mathbf{X}_{123}}^k) = \\
 &\quad \max_{\alpha_k \geq 0, \mathcal{X}, p_{\mathbf{X}_{\mathcal{A}}}^k \mid \mathcal{A} \neq \{123\}, [4]} \left| \begin{array}{l} \sum_k \alpha_k H(p_{\mathbf{X}_{\mathcal{A}}}^k) = h_{\mathcal{A}}^o \\ \exists p_{\mathbf{X}}^k, \sum_{\mathcal{A}^c} p_{\mathbf{X}}^k = p_{\mathbf{X}_{\mathcal{A}}}^k \end{array} \right|_{p_{\mathbf{X}_{123}}^k, p_{\mathbf{X}}^k} \max_{\sum_{\mathcal{A}^c} p_{\mathbf{X}}^k = p_{\mathbf{X}_{\mathcal{A}}}^k, \sum_k \alpha_k H(p_{\mathbf{X}}^k) = h_{[4]}^o} \sum_k \alpha_k H(p_{123}^k)
 \end{aligned}$$

(Think red term is actually equality. Matúš?) If we restrict domain to $\pi_{\setminus 123} \Phi_4$, restrict to a single fixed non-zero α $k = 1$ and $\mathbf{X} = \{0, 1\}$, then outer optimization has calculable finite # of points in feasible set [27]. Relies on handy m -affine re-parametrization that decouples the marginal constraints

$$q_{\mathcal{A}} = \mathbb{P}[\mathbf{X}_{\mathcal{A}} = \mathbf{1}_{|\mathcal{A}|}] \quad p_{\mathcal{A}}(\mathbf{x}_{\mathcal{A}}) = \sum_{\mathcal{C} \mid \mathcal{A} \subseteq \mathcal{C} \subseteq \mathcal{I}(\mathbf{x}_{\mathcal{A}})} (-1)^{|\mathcal{C}| - |\mathcal{I}(\mathbf{x}_{\mathcal{A}})|} q_{\mathcal{B}} \quad (15)$$

which makes $h_{\mathcal{A}} = f(\{q_{\mathcal{B}} \mid \mathcal{B} \subseteq \mathcal{A}\})$ and turns solving inner optimization into only two parameter optimization problem: q_{123} and q_{1234} , i.e. can calculate this lower bound for g_{up} .

Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound

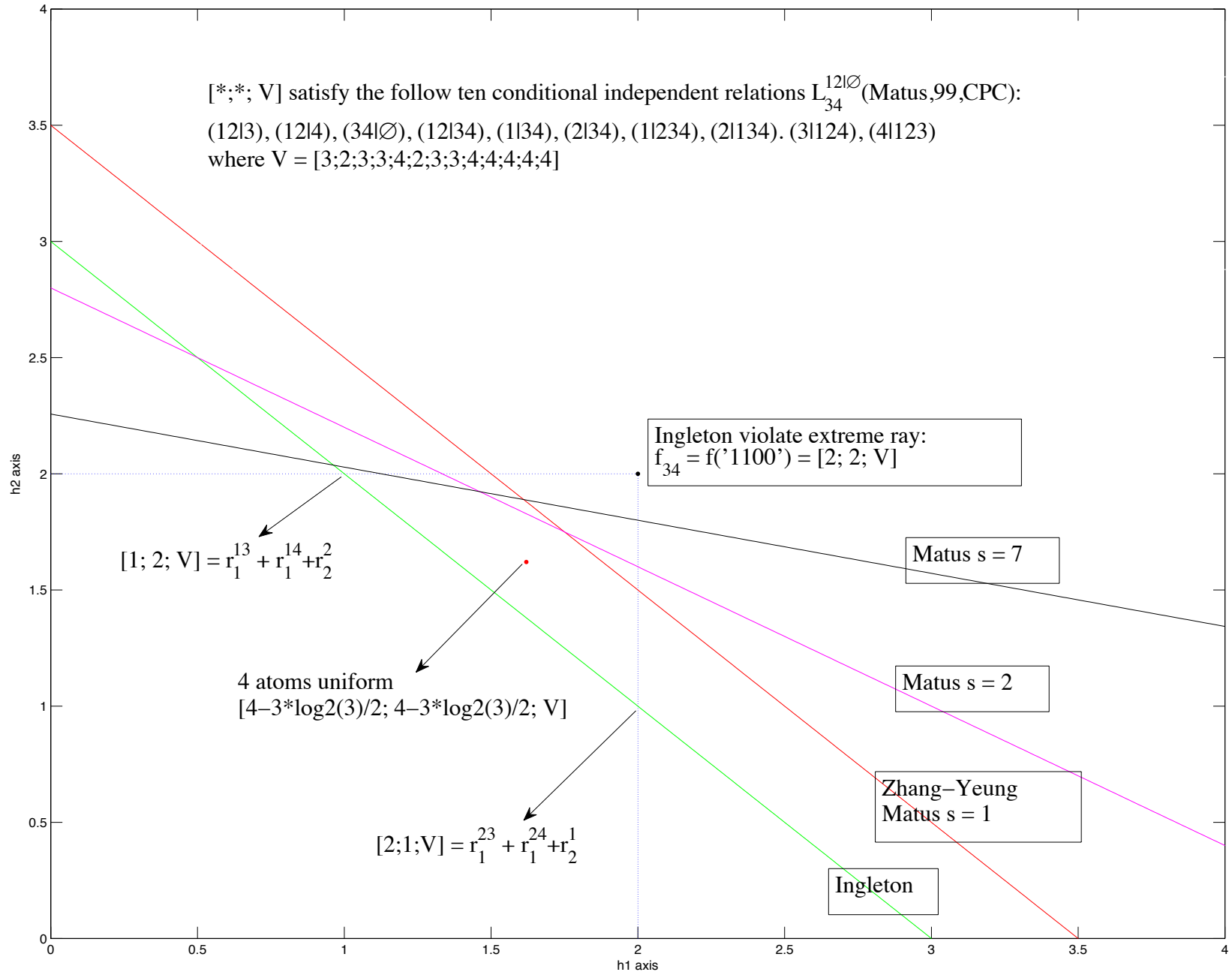
Why this may be a pretty good bound:

- All entropic extreme rays of \mathcal{P}_{12} (Shannon rays on bottom of pyramid) are *binary*.
- Many/most Ingleton violating constructions have made use of non-unif binary r.v.s
- DFZ 4-atom conjecture about maximal Ingleton violation.

Moving forward

- The decoupling trick can be placed in an information geometric framework and generalized beyond binary.
- Inner optimization is almost convex (only one convex equality constraint is the problem). Just a little more transformation?

Structure of $\bar{\Gamma}_4^*$: Example



Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) **Casting Entropic Vectors as Information Projections**
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Casting Entropic Vectors as Information Projections

Easy to relate Shannon entropy to rel. entropy/ KL Divergence:

$$D(p_{\mathbf{X}} || \mathcal{U}_{|\mathcal{X}|}) = \sum_{\mathbf{x} \in \mathcal{X}} p_{\mathbf{X}}(\mathbf{x}) \log_2 \left(\frac{p_{\mathbf{X}}(\mathbf{x})}{1/|\mathcal{X}|} \right) \quad (16)$$

$$= \log_2(|\mathcal{X}|) - H(p_{\mathbf{X}}) = H(\mathcal{U}_{\mathcal{X}}) - H(p_{\mathbf{X}}) \quad (17)$$

Casting Entropic Vectors as Information Projections

Next consider the family of distributions

$$\mathcal{H}_i := \left\{ p_{\mathbf{X}} \mid p(\mathbf{X}) = \frac{1}{|\mathcal{X}_i|} q(\mathbf{X}_{\setminus i}), \text{ some } q(\mathbf{X}_{\setminus i}) \right\} \quad (18)$$

Observe:

- $\mathcal{U}_{\mathcal{X}} \in \mathcal{H}_i$
- \mathcal{H}_i is *both* an e-affine and m-affine submanifold.
- Defining $q_{\mathcal{H}_i}^*(p_{\mathbf{X}}) = \arg \min_{q \in \mathcal{H}_i} D(p_{\mathbf{X}} \| q)$, have Pythagorean relation:

$$D(p_{\mathbf{X}} \| \mathcal{U}_{\mathcal{X}}) = \underbrace{D(p_{\mathbf{X}} \| q_{\mathcal{H}_i}^*(p_{\mathbf{X}}))}_{\log_2 |\mathcal{X}_i| - H(X_i | \mathbf{X}_{\setminus i})} + \underbrace{D(q_{\mathcal{H}_i}^*(p_{\mathbf{X}}) \| \mathcal{U}_{\mathcal{X}})}_{\log_2 |\mathcal{X}| - \log_2 |\mathcal{X}_i| - H(\mathbf{X}_{\setminus i})} \quad (19)$$

(erm... $H(\mathbf{X}) = H(X_i) + H(\mathbf{X}_{\setminus i} | X_i)$ tyco)

Moving this around, we have

$$H(\mathbf{X}_{\setminus i}) = D(p_{\mathbf{X}} \| q_{\mathcal{H}_i}^*(p_{\mathbf{X}})) - D(p_{\mathbf{X}} \| \mathcal{U}_{\mathcal{X}}) + \log_2 |\mathcal{X}| - \log_2 |\mathcal{X}_i| \quad (20)$$

Casting Entropic Vectors as Information Projections

Generalizing this idea, consider the family of distributions

$$\bigcap_{i \in \mathcal{A}^c} \mathcal{H}_i = \left\{ p_{\mathbf{X}} = \frac{q(\mathbf{X}_{\mathcal{A}})}{\prod_{i \in \mathcal{A}^c} |\mathcal{X}_i|} \right\} \quad (21)$$

Observe:

- $\mathcal{U}_{\mathcal{X}} \in \bigcap_{i \in \mathcal{A}^c} \mathcal{H}_i$
- $\bigcap_{i \in \mathcal{A}^c} \mathcal{H}_i$ is *both* an e-affine and m-affine submanifold
- Defining $q_{\mathcal{A}}^*(p_{\mathbf{X}}) = \arg \min_{q \in \bigcap_{i \in \mathcal{A}^c} \mathcal{H}_i} D(p_{\mathbf{X}} \| q)$, have Pythagorean relation:

$$D(p_{\mathbf{X}} \| \mathcal{U}_{\mathcal{X}}) = \underbrace{D(p_{\mathbf{X}} \| q_{\mathcal{A}}^*(p_{\mathbf{X}}))}_{\sum_{i \in \mathcal{A}^c} \log_2 |\mathcal{X}_i| - H(\mathbf{X}_{\mathcal{A}^c} | \mathbf{X}_{\mathcal{A}})} + \underbrace{D(q_{\mathcal{A}}^*(p_{\mathbf{X}}) \| \mathcal{U}_{\mathcal{X}})}_{\log_2 |\mathcal{X}| - \sum_{i \in \mathcal{A}^c} \log_2 |\mathcal{X}_i| - H(\mathbf{X}_{\mathcal{A}})} \quad (22)$$

(erm... $H(\mathbf{X}) = H(\mathbf{X}_{\mathcal{A}}) + H(\mathbf{X}_{\mathcal{A}^c} | \mathbf{X}_{\mathcal{A}})$ tyco)

From which we observe that

$$H(\mathbf{X}_{\mathcal{A}}) = D(p_{\mathbf{X}} \| q_{\mathcal{A}}^*(p_{\mathbf{X}})) - D(p_{\mathbf{X}} \| \mathcal{U}_{\mathcal{X}}) - \sum_{i \in \mathcal{A}^c} \log_2 |\mathcal{X}_i| + \log_2 |\mathcal{X}| \quad (23)$$

Casting Entropic Vectors as Information Projections

Defining the set function (then stack into a vector \mathbf{d})

$$d_{\mathcal{A}} := \min_{q \in \bigcap_{i \in \mathcal{A}^c} \mathcal{H}_i} D(p_{\mathbf{X}} \| q) = D(p_{\mathbf{X}} \| q_{\mathcal{A}}(p_{\mathbf{X}})) \quad \forall \mathcal{A} \subsetneq \{1, \dots, N\} =: [N] \quad (24)$$

and $d_{\emptyset} = D(p_{\mathbf{X}} \| \mathcal{U}_{\mathcal{X}})$. It is evident from the relation we derived

$$H(\mathbf{X}_{\mathcal{A}}) = D(p_{\mathbf{X}} \| q_{\mathcal{A}}^*(p_{\mathbf{X}})) - D(p_{\mathbf{X}} \| \mathcal{U}_{\mathcal{X}}) - \sum_{i \in \mathcal{A}^c} \log_2 |\mathcal{X}_i| + \log_2 |\mathcal{X}| \quad (25)$$

that

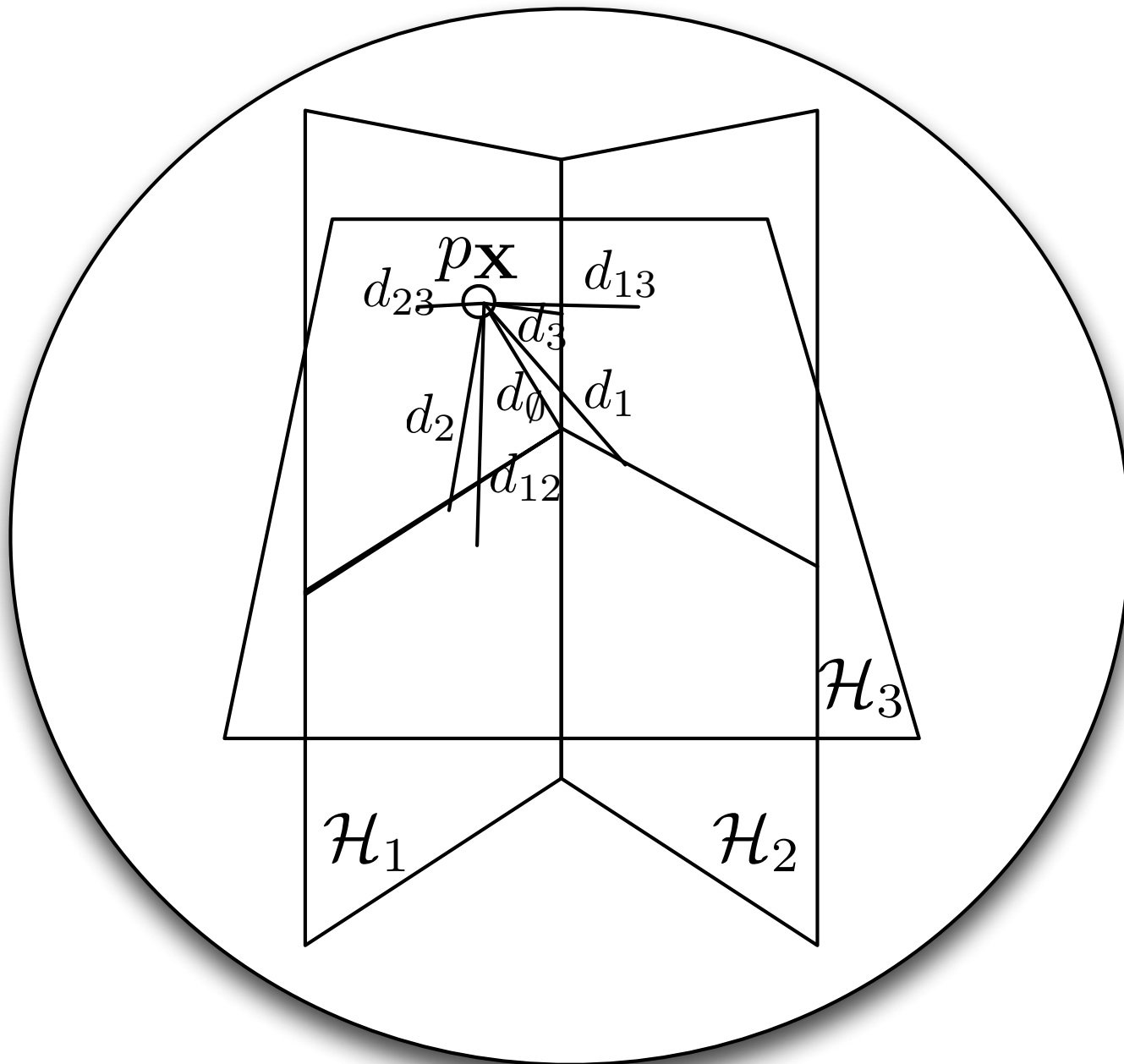
$$h_{\mathcal{A}} = d_{\mathcal{A}} - d_{\emptyset} - \sum_{i \in \mathcal{A}^c} \log_2 |\mathcal{X}_i| + \log_2 |\mathcal{X}| \quad \forall \mathcal{A} \subsetneq [N] \quad (26)$$

and $h_{[N]} = -d_{\emptyset} + \log_2 |\mathcal{X}|$, thus we can express entropic vector in terms of \mathbf{d} via

$$\mathbf{h}(\mathbf{d}) = \mathbf{A}\mathbf{d} + \mathbf{b} \quad (27)$$

Region of entropic vectors is affine transformation of region of simultaneous divergences between submanifolds \mathcal{H}_i and their intersections!

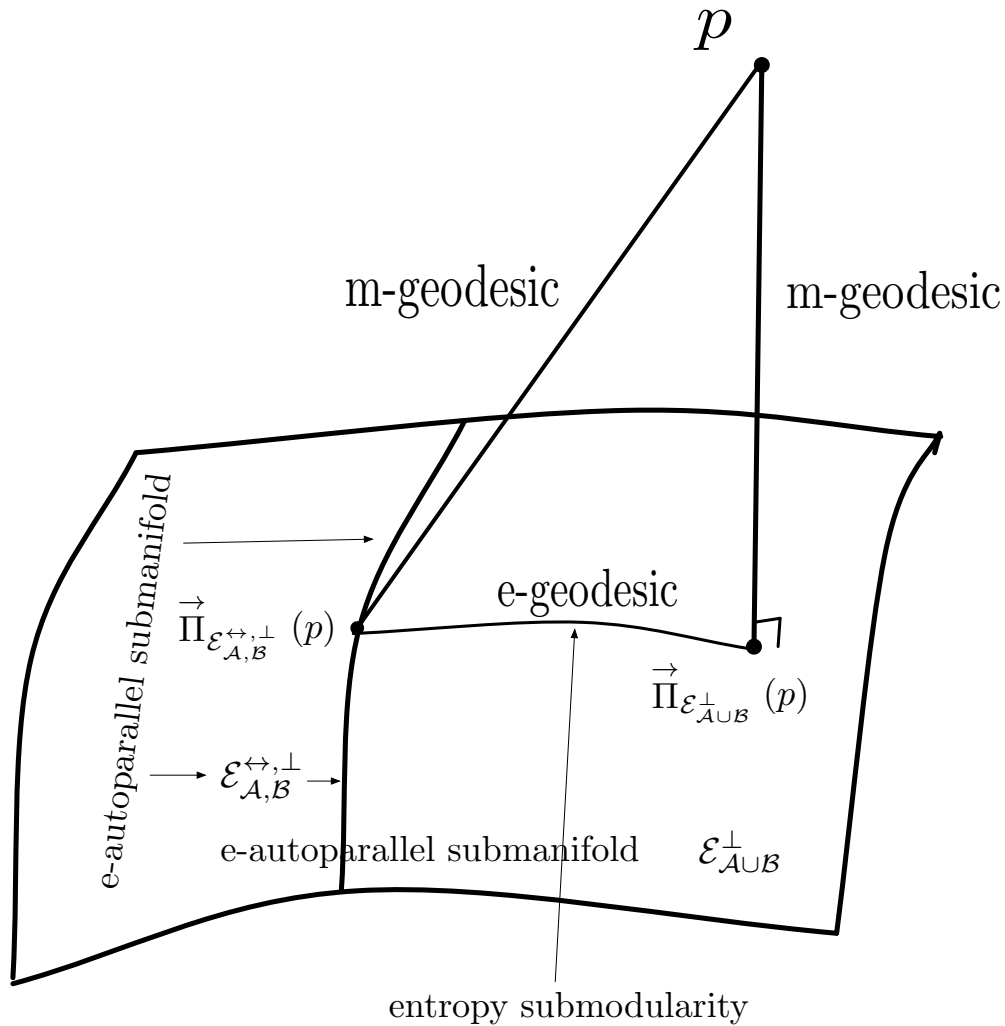
Casting Entropic Vectors as Information Projections



Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) **Information Geometric Properties of Distributions on Shannon Facets**
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Information Geometric Properties of Distributions on Shannon Facets



$$h_{\mathcal{A}} + h_{\mathcal{B}} \geq h_{\mathcal{A}\cup\mathcal{B}} + h_{\mathcal{A}\cap\mathcal{B}}$$

$$\mathcal{E}_{\mathcal{A},\mathcal{B}}^{\leftrightarrow,\perp} = \left\{ \theta \mid p_{\mathbf{X}} = p_{\mathbf{X}_{\mathcal{A}\setminus\mathcal{B}} \mid \mathbf{X}_{\mathcal{A}\cap\mathcal{B}}} p_{\mathbf{X}_{\mathcal{B}}} p_{\mathbf{X}_{(\mathcal{A}\cup\mathcal{B})^c}} \right\}$$

$$\mathcal{E}_{\mathcal{A},\mathcal{B}}^\perp = \left\{ \theta \mid p_{\mathbf{X}} = p_{\mathbf{X}_{\mathcal{A}\cup\mathcal{B}}} p_{\mathbf{X}_{(\mathcal{A}\cup\mathcal{B})^c}} \right\}$$

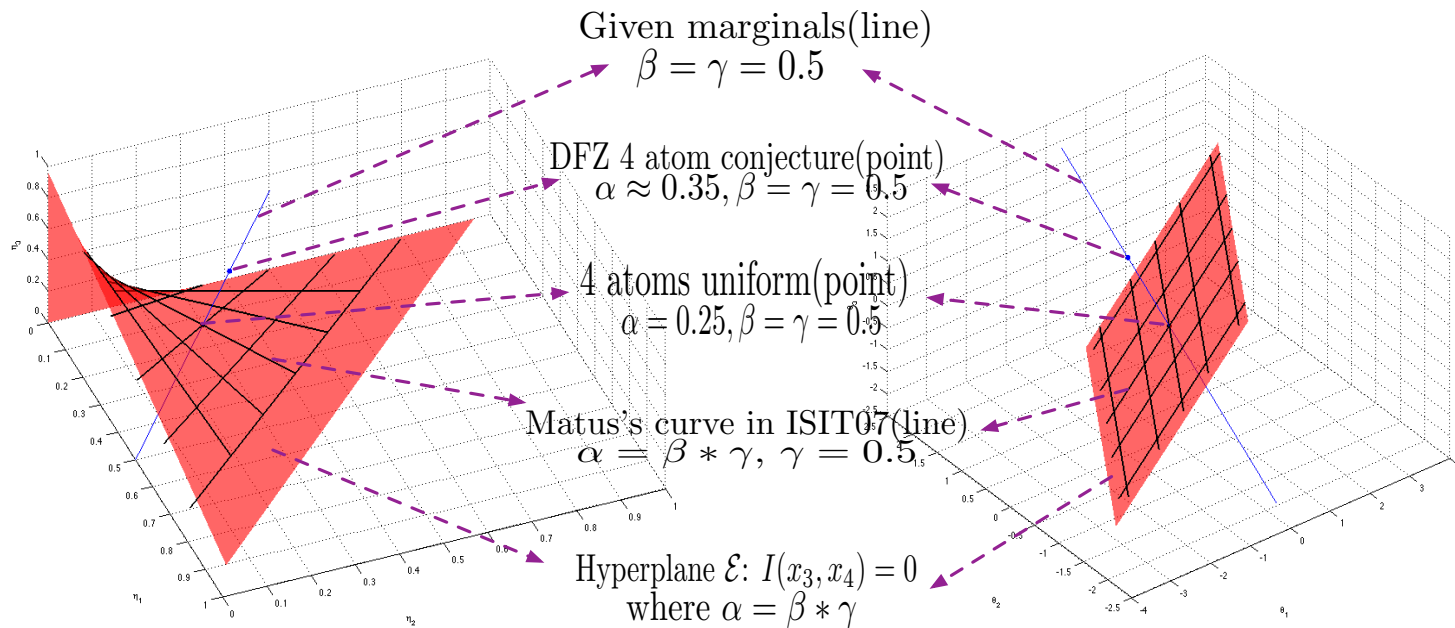
- Shannon outer bound:
 $I(\mathbf{X}_{\mathcal{A}}; \mathbf{X}_{\mathcal{B}} \mid \mathbf{X}_{\mathcal{C}}) \geq 0$
- Hence, on the Shannon facet:
 $I(\mathbf{X}_{\mathcal{A}}; \mathbf{X}_{\mathcal{B}} \mid \mathbf{X}_{\mathcal{C}}) = 0$
- means $\mathbf{X}_{\mathcal{A}} \leftrightarrow \mathbf{X}_{\mathcal{C}} \leftrightarrow \mathbf{X}_{\mathcal{B}}$
- This is an e-autoparallel submanifold of $p_{\mathbf{X}_{\mathcal{A}\cup\mathcal{B}\cup\mathcal{C}}}$!
- \implies those $p_{\mathbf{X}_{\mathcal{A}\cup\mathcal{B}\cup\mathcal{C}}}$ on this boundary (affine set) of entropy have a parameterization in which they are also affine (known \mathbf{A}, \mathbf{b})
- Sometimes $\mathbf{X} \neq \mathbf{X}_{\mathcal{A}\cup\mathcal{B}\cup\mathcal{C}}$, so also need the structure having a particular marginal $p_{\mathbf{X}_{\mathcal{A}\cup\mathcal{B}\cup\mathcal{C}}}$ (m-autoparallel)
- mutually dual foliations

Outline

1. Entropic Vectors and Polyhedral Computation
 - (a) One Procedure to Rule Four Problems
 - i. Non-Shannon outer bounds for $\bar{\Gamma}_N^*$ (Yeung, Zhang, DFZ, Matúš, ...)
 - ii. Vector Matroidal Inner bound for $\bar{\Gamma}_N^*$ (Hassibi)
 - iii. Linear Code/Subspace Rank Outer Bound (Hammer, Kinser, DFZ)
 - iv. Network Coding/Distributed Storage Regions (Yan, Yeung, Chan, Grant)
 - (b) Many Paths Lead to the Same Truth
 - (c) The Path Less Laden: Complexity Experiments & Moving Forward
2. Structure of $\bar{\Gamma}_4^*$ & the Case for Non-Polyhedral Tools
3. Characterizing Extremal Entropic Vectors with Information Geometry
 - (a) Introduction to Information Geometry
 - (b) Decoupling Constraints & Improving Ingleton w/ Binary Inner Bound
 - (c) Casting Entropic Vectors as Information Projections
 - (d) Information Geometric Properties of Distributions on Shannon Facets
 - (e) $\bar{\Gamma}_4^*$ & 4 atom distribution. Information Geometry of Ingleton Violation

Left: (0000)(0110)(1010)(1111) in m-coordinate

Right: (0000)(0110)(1010)(1111) in e-coordinate



The whole 3D space

$$p(0000) = \alpha$$

$$p(0110) = \beta - \alpha$$

$$p(1010) = \gamma - \alpha$$

$$p(1111) = 1 + \alpha - \gamma - \beta$$

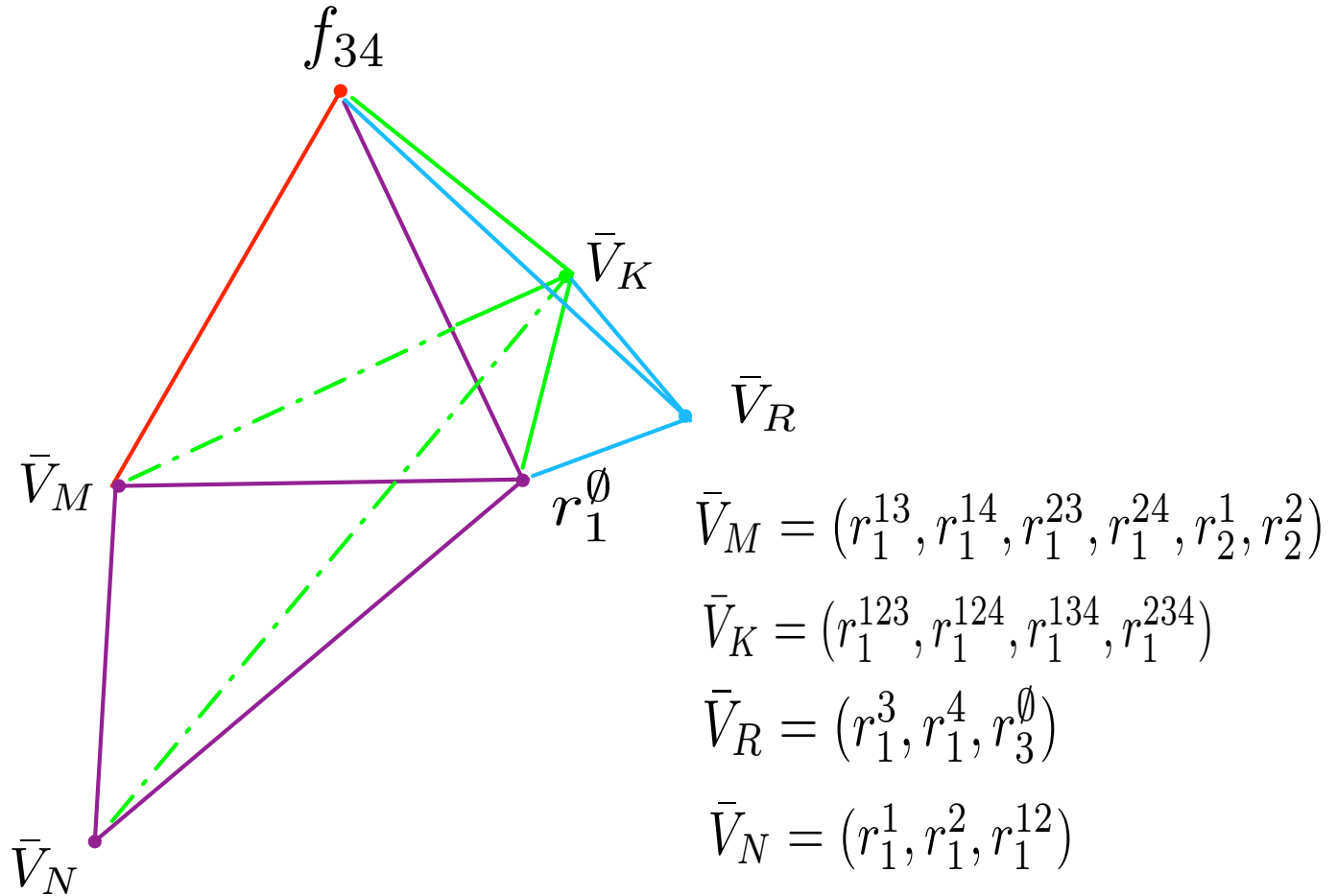
Marginal distribution of x_3 and x_4

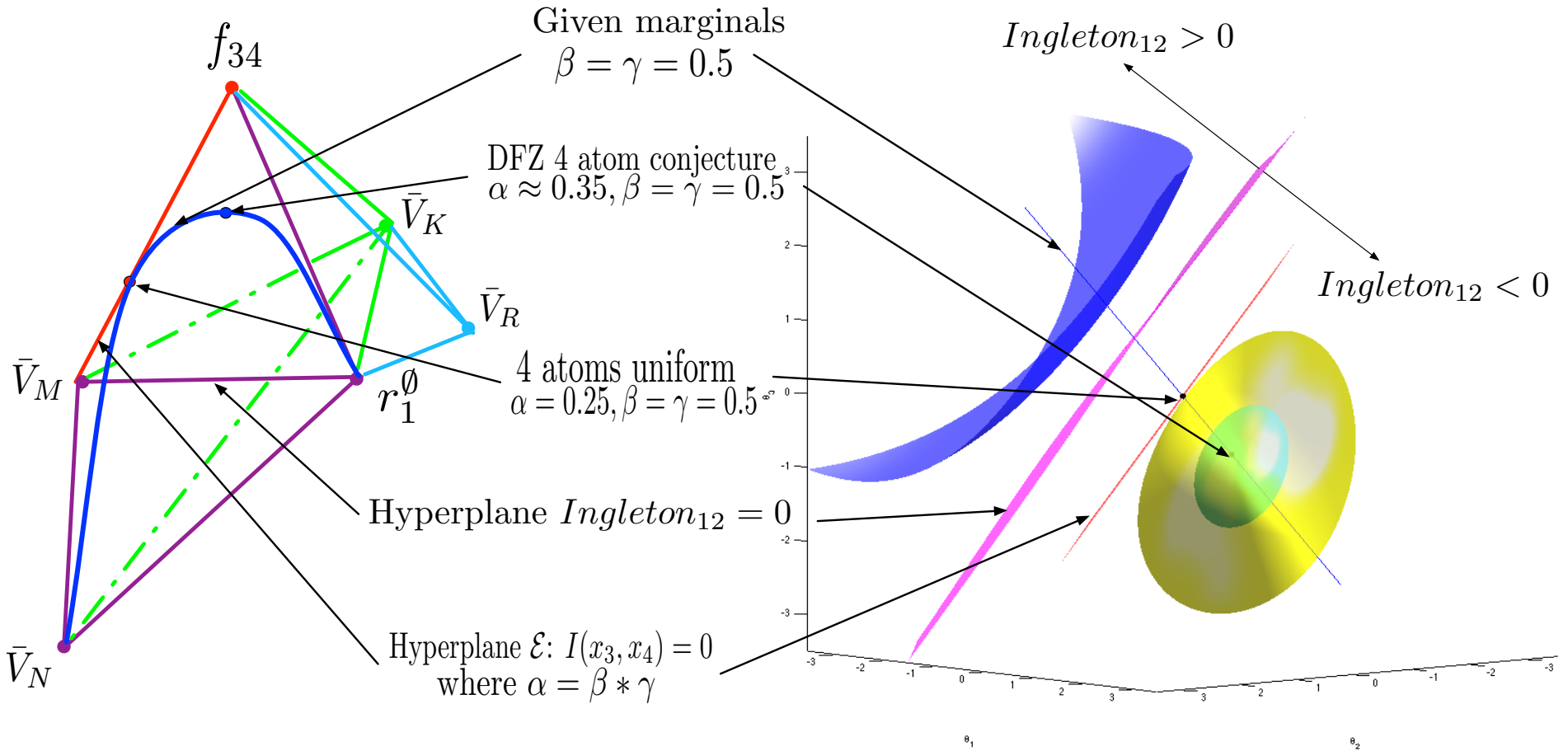
$$p(x_3 = 0) = \gamma$$

$$p(x_4 = 0) = \beta$$

Structure of $\bar{\Gamma}_4^*$: Matúš Notation for \mathcal{P}_{ij}

$$\begin{aligned}\bar{V}_P &= (r_1^\emptyset, r_1^3, r_1^4, r_1^{13}, r_1^{14}, r_1^{23}, r_1^{24}, r_1^{123}, r_1^{124}, r_1^{134}, r_1^{234}, r_2^1, r_2^2, r_3^\emptyset, f_{34}) \\ &= (\bar{V}_M, \bar{V}_K, \bar{V}_R, r_1^\emptyset, f_{34})\end{aligned}$$





$$\bar{V}_P = (\bar{V}_M, \bar{V}_K, \bar{V}_R, r_1^\emptyset, f_{34})$$

$$\text{where } \bar{V}_M = (r_1^{13}, r_1^{14}, r_1^{23}, r_1^{24}, r_1^1, r_1^2) \quad \bar{V}_K = (r_1^{123}, r_1^{124}, r_1^{134}, r_1^{234}) \quad \bar{V}_R = (r_1^3, r_1^4, r_1^\emptyset) \quad \bar{V}_N = (r_1^1, r_1^2, r_1^{12})$$

References

- [1] Raymond W. Yeung, “A Framework for Linear Information Inequalities,” *IEEE Trans. on Information Theory*, vol. 43, no. 6, Nov. 1997.
- [2] Zhen Zhang and Raymond W. Yeung, “On Characterization of Entropy Function via Information Inequalities,” *IEEE Trans. on Information Theory*, vol. 44, no. 4, Jul. 1998.
- [3] ———, “A Non-Shannon-Type Conditional Inequality of Information Quantities,” *IEEE Trans. on Information Theory*, vol. 43, no. 6, Nov. 1997.
- [4] K. Makarychev, Y. Makarychev, A. Romashchenko, and N. Vereshchagin, “A new class of non-Shannon-type inequalities for entropies,” *Communication in Information and Systems*, vol. 2, no. 2, pp. 147–166, December 2002.
- [5] Weidong Xu, Jia Wang, Jun Sun, “A projection method for derivation of non-Shannon-type information inequalities,” in *IEEE International Symposium on Information Theory (ISIT)*, 2008, pp. 2116 – 2120.
- [6] František Matúš, “Infinitely Many Information Inequalities,” in *IEEE Int. Symp. Information Theory (ISIT)*, Jun. 2007, pp. 41–44.
- [7] Randall Dougherty, Chris Freiling, Kenneth Zeger, “Non-Shannon Information Inequalities in Four Random Variables,” Apr. 2011, arXiv:1104.3602v1. [Online]. Available: <http://arxiv.org/pdf/1104.3602.pdf>
- [8] Dillon Mayhew, Gordon F. Royle, “Matroids with nine elements,” *Journal of Combinatorial Theory, Series B*, vol. 98, no. 2, pp. 415–431, 2008.
- [9] James Oxley, *Matroid Theory, 2nd. Ed.* Oxford University Press, 2011.
- [10] W. T. Tutte, “A homotopy theorem for matroids, I, II.” *Trans. American Mathematical Society*, vol. 88, pp. 144–174, 1958.
- [11] R. E. Bixby, “On Reid’s Characterization of the Ternary Matroids,” *J. Combin. Theory Ser. B*, no. 26, pp. 174–204, 1979.
- [12] P. D. Seymour, “Matroid Representation over $GF(3)$,” *J. Combin. Theory Ser. B*, no. 26, pp. 159–173, 1979.
- [13] A. M. H. Gerards, “A short proof of Tutte’s characterization of totally unimodular matroids,” *Linear Algebra Appl.*, no. 114/115, pp. 207–212, 1989.
- [14] Babak Hassibi, Sormeh Shadbakht, Matthew Thill, “On Optimal Design of Network Codes,” in *Information Theory and Applications*, UCSD, Feb. 2010, presentation.
- [15] A. W. Ingleton, “Representation of Matroids,” in *Combinatorial Mathematics and its Applications*, D. J. A. Welsh, Ed. San Diego: Academic Press, 1971, pp. 149–167.
- [16] D. Hammer, A. Romashchenko, A. Shen, N. Vereshchagin, “Inequalities for Shannon Entropy and Kolmogorov Complexity,” *Journal of Computer and System Sciences*, vol. 60, pp. 442–464, 2000.
- [17] F. Matúš and M. Studený, “Conditional Independences among Four Random Variables I,” *Combinatorics, Probability and Computing*, no. 4, pp. 269–278, 1995.
- [18] Randall Dougherty, Chris Freiling, Kenneth Zeger, “Linear rank inequalities on five or more variables,” submitted to *SIAM J. Discrete Math.* arXiv:0910.0284.

- [19] Ryan Kinser, “New Inequalities for Subspace Arrangements,” *J. of Comb. Theory Ser. A*, vol. 188, no. 1, pp. 152–161, Jan. 2011.
- [20] S. Amari and H. Nagaoka, *Methods of Information Geometry*. American Mathematical Society Translations of Mathematical Monographs, 2004, vol. 191.
- [21] G. Matz and P. Duhamel, “Information Geometric Formulation and Interpretation of Accelerated Blahut-Arimoto-Type Algorithms,” in *IEEE Information Theory Workshop (ITW-2004)*, Oct. 2004, pp. 66 – 70.
- [22] S. Amari, “Information geometry of the EM and em algorithms for neural networks,” *Neural Networks*, vol. 8, no. 9, pp. 1379–1408, 1996.
- [23] S. Ikeda, T. Tanaka, and S. Amari, “Stochastic reasoning, free energy and information geometry,” *Neural Computation*, vol. 16, no. 9, pp. 1779–1810, Sep. 2004.
- [24] —, “Information geometry of turbo and low-density parity-check codes,” *IEEE Trans. Inform. Theory*, vol. 50, pp. 1097 – 1114, Jun. 2004.
- [25] B. Muquet, P. Duhamel, and M. de Courville, “Geometrical interpretations of iterative ‘turbo’ decoding,” in *Proceedings ISIT*, Jun. 2002.
- [26] A. J. Grant, “Information geometry and iterative decoding,” in *Proceedings IEEE Communication Theory Workshop*, may 1999.
- [27] J. M. Walsh and S. Weber, “A Recursive Construction of the Set of Binary Entropic Vectors and Related Inner Bounds for the Entropy Region,” *IEEE Trans. Info. Theory*, vol. 57, no. 10, pp. 6356–6363, Oct. 2011. [Online]. Available: <http://dx.doi.org/10.1109/TIT.2011.2165817>