Problem 1. Channels with memory have higher capacity. Consider a binary symmetric channel with $Y_i = X_i \oplus Z_i$, where $\oplus$ is mod 2 addition, and $X_i, Y_i \in \{0, 1\}$.

Suppose that $\{Z_i\}$ has constant marginal probabilities $\Pr\{Z_i = 1\} = p = 1 - \Pr\{Z_i = 0\}$, but that $Z_1, Z_2, \ldots, Z_n$ are not independent. Assume that $(Z_1, \ldots, Z_n)$ is independent of the input $(X_1, \ldots, X_n)$. Let $C = 1 - H(p, 1 - p)$. Show that

$$\max_{p_{X_1, X_2, \ldots, X_n}} I(X_1, X_2, \ldots, X_n; Y_1, Y_2, \ldots, Y_n) > nC.$$