PROBLEM 1. Consider a binary hypothesis testing problem specified by:

\[ H = 0: \begin{cases} Y_1 = Z_1 \\ Y_2 = Z_1Z_2 \end{cases} \quad H = 1: \begin{cases} Y_1 = -Z_1 \\ Y_2 = -Z_1Z_2, \end{cases} \]

where \( Z_1, Z_2, \) and \( H \) are independent random variables. Is \( Y_1 \) a sufficient statistic?

PROBLEM 2. We have seen that if \( H \rightarrow T(Y) \rightarrow Y \), then the probability of error \( P_e \) of a MAP decoder that decides on the value of \( H \) upon observing both \( T(Y) \) and \( Y \) is the same as that of a MAP decoder that observes only \( T(Y) \). It is natural to wonder if the contrary is also true, specifically if the knowledge that \( Y \) does not help reduce the error probability that we can achieve with \( T(Y) \) implies \( H \rightarrow T(Y) \rightarrow Y \). Here is a counter-example. Let the hypothesis \( H \) be either 0 or 1 with equal probability. (The distribution of \( H \) is critical in this example.) Let the observable \( Y \) take four values with conditional probabilities

\[
P_{Y|H}(y|0) = \begin{cases} 0.4 & \text{if } y = 0 \\ 0.3 & \text{if } y = 1 \\ 0.2 & \text{if } y = 2 \\ 0.1 & \text{if } y = 3 \end{cases} \quad P_{Y|H}(y|1) = \begin{cases} 0.1 & \text{if } y = 0 \\ 0.2 & \text{if } y = 1 \\ 0.3 & \text{if } y = 2 \\ 0.4 & \text{if } y = 3 \end{cases}
\]

and \( T(Y) \) is the function

\[
T(y) = \begin{cases} 0 & \text{if } y = \{0, 1\} \\ 1 & \text{if } y = \{2, 3\} \end{cases}
\]

(a) Show that the MAP decoder \( \hat{H}(T(y)) \) that decides based on \( T(y) \) is equivalent to the MAP decoder \( \hat{H}(y) \) that operates based on \( y \).

(b) Compute the probabilities \( Pr \{Y = 0|T(Y) = 0, H = 0\} \) and \( Pr \{Y = 0|T(Y) = 0, H = 1\} \). Is it true that \( H \rightarrow T(Y) \rightarrow Y \)?

PROBLEM 3. (Fisher–Neyman factorization theorem) Consider the hypothesis testing problem where the hypothesis is \( H \in \{0, 1, \ldots, m - 1\} \), the observable is \( Y \), and \( T(Y) \) is a function of the observable. Let \( f_{Y|H}(y|i) \) be given for all \( i \in \{0, 1, \ldots, m - 1\} \). Suppose that there are positive functions \( g_0, g_1, \ldots, g_{m-1}, h \) such that for each \( i \in \{0, 1, \ldots, m - 1\} \) one can write

\[
f_{Y|H}(y|i) = g_i(T(y))h(y) \tag{1}
\]

(a) Show that when the above conditions are satisfied, a MAP decision depends on the observable \( Y \) only through \( T(Y) \). In other words, \( Y \) itself is not necessary.

Hint: Work directly with the definition of a MAP decision rule.

(b) Show that \( T(Y) \) is a sufficient statistic, that is \( H \rightarrow T(Y) \rightarrow Y \).

Hint: Start by observing the following fact: Given a random variable \( Y \) with probability density function \( f_Y(y) \) and given an arbitrary event \( B \), we have

\[
f_{Y|Y \in B} = \frac{f_Y(y|\{y \in B\})}{\int_B f_Y(y)dy} \tag{2}
\]

Proceed by defining \( B \) to be the event \( B = \{y : T(y) = t\} \) and make use of (2) applied to \( f_{Y|H}(y|i) \) to prove that \( f_{Y|H,T(Y)}(y|i,t) \) is independent of \( i \).
(c) (Example 1) Under hypothesis $H = i$, let $Y = (Y_1, Y_2, \ldots, Y_n) \in \{0, 1\}^n$, be an independent and identically distributed sequence of coin tosses such that $P_{Y_i|H}(1|i) = p_i$. Show that the function $T(y_1, y_2, \ldots, y_n) = \sum_{k=1}^n y_k$ fulfills the condition expressed in Equation (1). Notice that $T(y_1, y_2, \ldots, y_n)$ is the number of 1s in $y$.

(d) (Example 2) Under hypothesis $H = i$, let the observable $Y_k$ be Gaussian distributed with mean $m_i$ and variance 1; that is

$$f_{Y_k|H}(y|1) = \frac{1}{\sqrt{2\pi}} e^{-\frac{(y-m_i)^2}{2}},$$

and $Y_1, Y_2, \ldots, Y_n$ be independently drawn according to this distribution. Show that the sample mean $T(y_1, y_2, \ldots, y_n) = \frac{1}{n} \sum_{k=1}^n y_k$ fulfills the condition expressed in (1).

Problem 4. A symbol $X \in \{+1, -1\}$ with $\Pr\{X = +1\} = p$ is transmitted through two channels simultaneously. The outputs of the channels are

$$Y_1 = X + Z_1$$
$$Y_2 = X + Z_2.$$ 

Here $Z_1$ is a random variable that depends on $X$:

$$f_{Z_1|X}(z_1|X = +1) \sim U[-1, 1]$$
$$f_{Z_1|X}(z_1|X = -1) \sim U[-2, 2],$$

(where $U[a, b]$ denotes the uniform distribution on the interval $[a, b]$). The random variable $Z_2 \sim N(0, 1)$ is independent of both $X$ and $Z_1$.

(a) Consider a receiver that only observes $Y_2$. Describe the MAP rule this receiver should implement to estimate $X$.

(b) Consider now a receiver that observes $(Y_1, Y_2)$. Show that $T = (U, Y_2)$ with

$$U = \begin{cases} -1 & Y_1 < 0 \\ 0 & 0 \leq Y_1 \leq 1 \\ +1 & Y_1 > 1 \end{cases}$$

is a sufficient statistic to estimate $X$.

(c) Sketch the decision regions that minimize the probability of error to estimate $X$ on the $(y_1, y_2)$ plane.

(d) Express the probability of error in terms of $p$ and the $Q$ function.

Problem 5. Consider a discrete memoryless channel (DMC). This is a channel model described by an input alphabet $X$, an output alphabet $Y$, and a transition probability $P_{Y|X}(y|x)$. When we use this channel to transmit an $n$-tuple $x \in X^n$, the transition probability is

$$P_{Y|X}(y|x) = \prod_{i=1}^n P_{Y|X}(y_i|x_i)$$

So far, we have come across two DMCs, namely the BSC (binary symmetric channel) and the BEC (binary erasure channel). The purpose of this problem is to see that for DMCs, the Bhattacharyya bound takes a simple form, in particular when the channel input alphabet $X$ contains only two letters.

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1Here we are assuming that the output alphabet is discrete. Otherwise we use densities instead of probabilities.
(a) Consider a transmitter that sends $c_0 \in \mathcal{X}^n$ and $c_1 \in \mathcal{X}^n$ with equal probability. Justify the following chain of (in)equalities:

\[
P_e \overset{(a)}{\leq} \sum_y \sqrt{P_{Y|X}(y|c_0)P_{Y|X}(y|c_1)} \]

\[\overset{(b)}{=} \sum_y \prod_{i=1}^n P_{Y|X}(y_i|c_{0,i})P_{Y|X}(y_i|c_{1,i}) \]

\[\overset{(c)}{=} \sum_{y_1,\ldots,y_n} \prod_{i=1}^n P_{Y|X}(y_i|c_{0,i})P_{Y|X}(y_i|c_{1,i}) \]

\[\overset{(d)}{=} \sum_{y_1} \sqrt{P_{Y|X}(y_1|c_{0,1})P_{Y|X}(y_1|c_{1,1})} \]

\[\cdots \sum_{y_n} \sqrt{P_{Y|X}(y_n|c_{0,n})P_{Y|X}(y_n|c_{1,n})} \]

\[\overset{(e)}{=} \prod_{i=1}^n \sum_y \sqrt{P_{Y|X}(y|c_{0,i})P_{Y|X}(y|c_{1,i})} \]

\[\overset{(f)}{=} \prod_{a \in \mathcal{X}, b \in \mathcal{X}, a \neq b} \left( \sum_y \sqrt{P_{Y|X}(y|a)P_{Y|X}(y|b)} \right)^{n(a,b)} \]

where $n(a,b)$ is the number of positions $i$ in which $c_{0,i} = a$ and $c_{1,i} = b$.

(b) The Hamming distance $d_H(c_0, c_1)$ is defined as the number of positions in which $c_0$ and $c_1$ differ. Show that for a binary input channel, i.e. when $\mathcal{X} = \{a, b\}$, the Bhattacharyya bound becomes

\[P_e \leq z^{d_H(c_0, c_1)}, \]

where

\[z = \sum_y \sqrt{P_{Y|X}(y|a)P_{Y|X}(y|b)} \]

Notice that $z$ depends only on the channel, whereas its exponent depends only on $c_0$ and $c_1$.

(c) Evaluate the channel parameter $z$ for the following.

(i) The binary input Gaussian channel described by the densities

\[f_{Y|X}(y|0) = \mathcal{N}(-\sqrt{E}, \sigma^2)\]

\[f_{Y|X}(y|1) = \mathcal{N}(\sqrt{E}, \sigma^2)\]

(ii) The binary symmetric channel (BSC) with $\mathcal{X} = \mathcal{Y} = \{\pm 1\}$ and transition probabilities described by

\[P_{Y|X}(y|x) = \begin{cases} 1 - \delta, & \text{if } y = x \\ \delta, & \text{otherwise} \end{cases} \]
The binary erasure channel (BEC) with $X = \{\pm 1\}$, $Y = \{-1, E, 1\}$, and transition probabilities given by

$$P_{Y|X}(y|x) = \begin{cases} 
1 - \delta, & \text{if } y = x, \\
\delta, & \text{if } y = E, \\
0, & \text{otherwise}.
\end{cases}$$

**Problem 6.** Consider a QAM receiver that outputs a special symbol $\delta$ (called *erasure*) whenever the observation falls in the shaded area of the figure below, and does minimum-distance decoding otherwise. (This is neither a MAP nor an ML receiver.) Assume that $c_0 \in \mathbb{R}^2$ is transmitted and that $Y = c_0 + N$ is received where $N \sim \mathcal{N}(0, \sigma^2 I_2)$. Let $P_{0i}, i = \{0, 1, 2, 3\}$ be the probability that the receiver outputs $\hat{H} = i$ and let $P_{0\delta}$ be the probability that it outputs $\delta$. Determine $P_{00}, P_{01}, P_{02}, P_{03},$ and $P_{0\delta}$.

*Comment:* If we choose $b - a$ large enough, we can make sure that the probability of error is very small (we say that an error occurred if $\hat{H} = i, i \in \{0, 1, 2, 3\}$ and $H \neq \hat{H}$). When $\hat{H} = \delta$, the receiver can ask for a retransmission of $H$. This requires a feedback channel from the receiver to the transmitter. In most practical applications, such a feedback channel is available.