



香港中文大學
The Chinese University of Hong Kong

Chapter 9

The Blahut-Arimoto Algorithms

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Single-Letter Characterization

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- For a DMC $p(y|x)$, the capacity

$$C = \max_{r(x)} I(X; Y),$$

where $r(x)$ is the input distribution, gives the maximum asymptotically achievable rate for reliable communication as the blocklength $n \rightarrow \infty$.

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- This characterization of C , in the form of an optimization problem, is called a [single-letter characterization](#) because it involves only $p(y|x)$ but not n .
- Similarly, the rate-distortion function

$$R(D) = \min_{Q(\hat{x}|x): E d(X, \hat{X}) \leq D} I(X; \hat{X})$$

for an i.i.d. information source $\{X_k\}$ is a single-letter characterization.

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- However, these quantities cannot be expressed in closed-forms except for very special cases.
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- So we have to resort to numerical methods.
- The Blahut-Arimoto (BA) algorithms are iterative algorithms devised for this purpose.

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- Convergence of the alternating optimization algorithms



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9.1 Alternating Optimization

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and for all $\mathbf{u}_1 \in A_1$, there exists a unique $c_2(\mathbf{u}_1) \in A_2$ such that

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- Then

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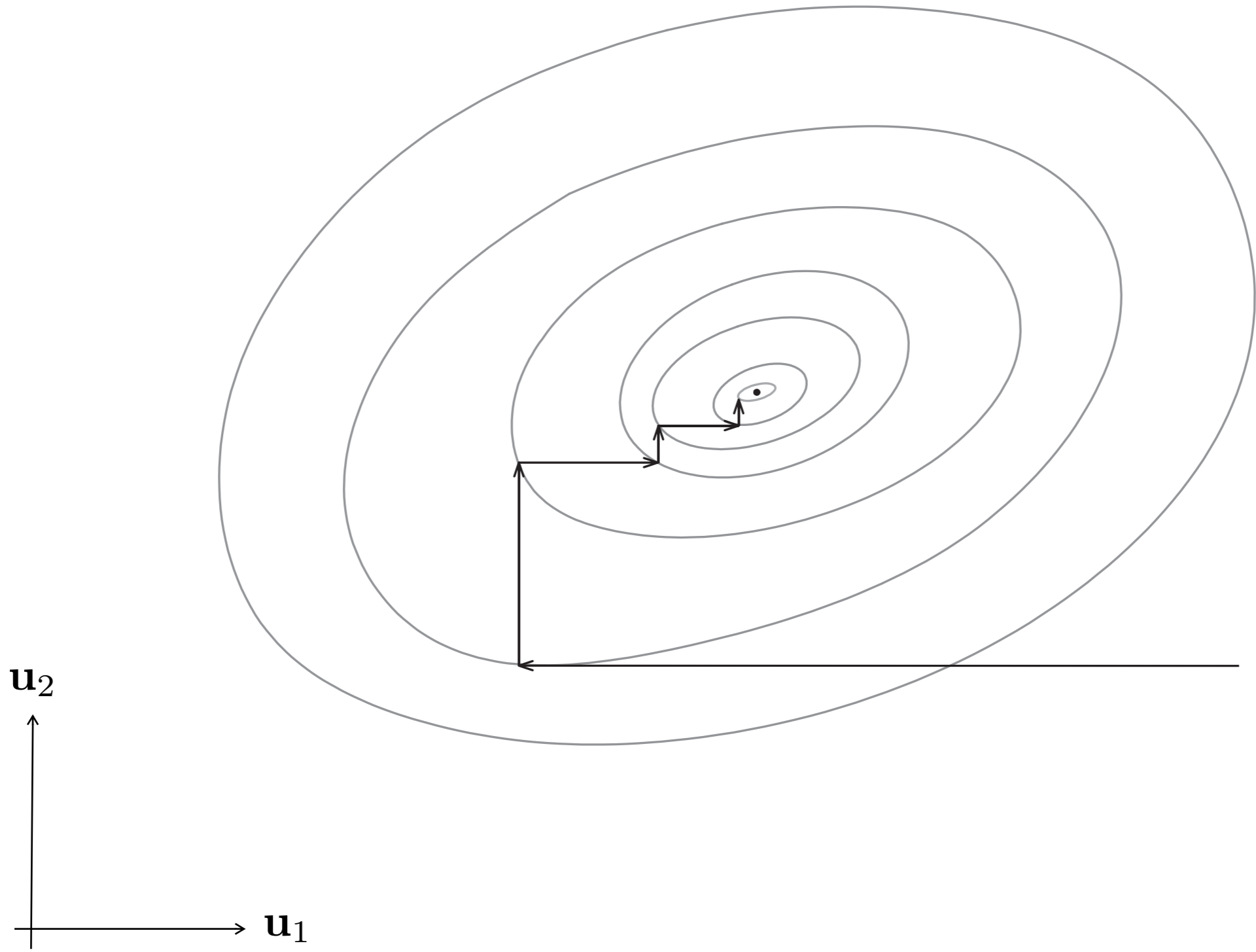
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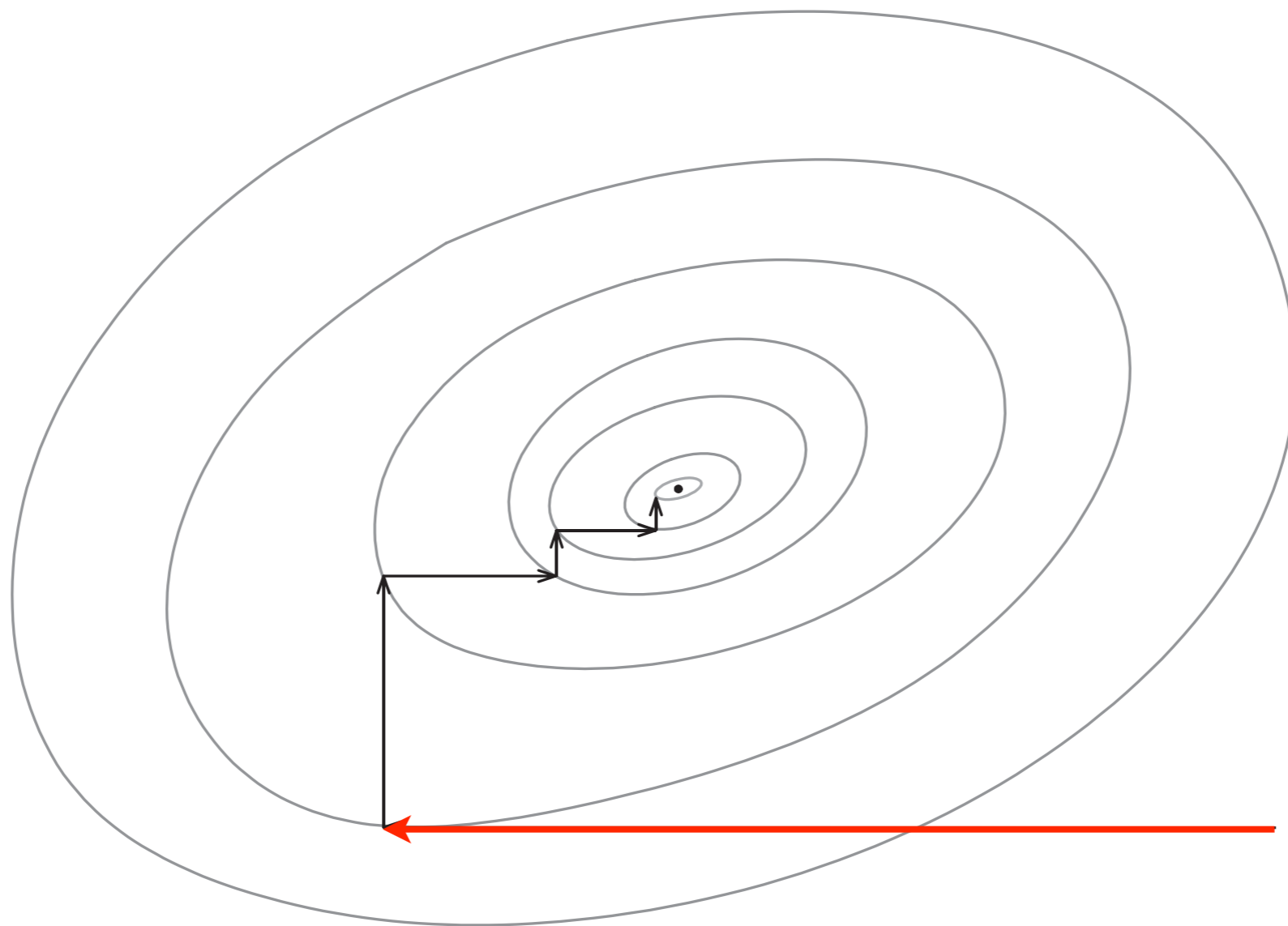
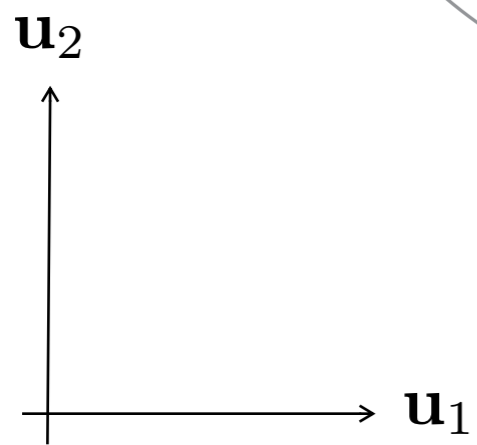
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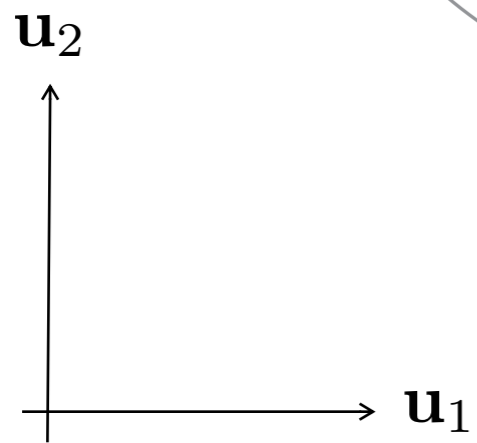
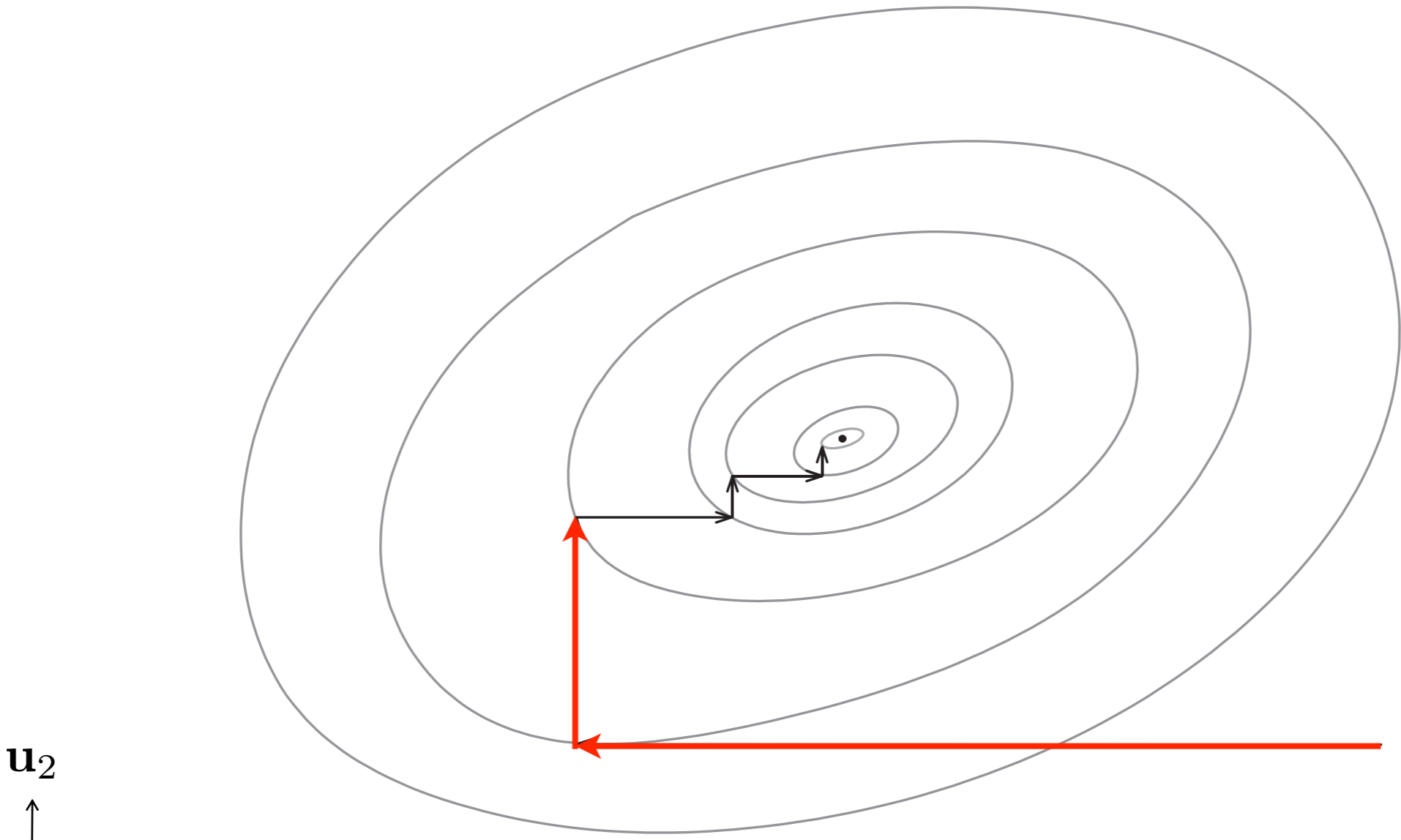
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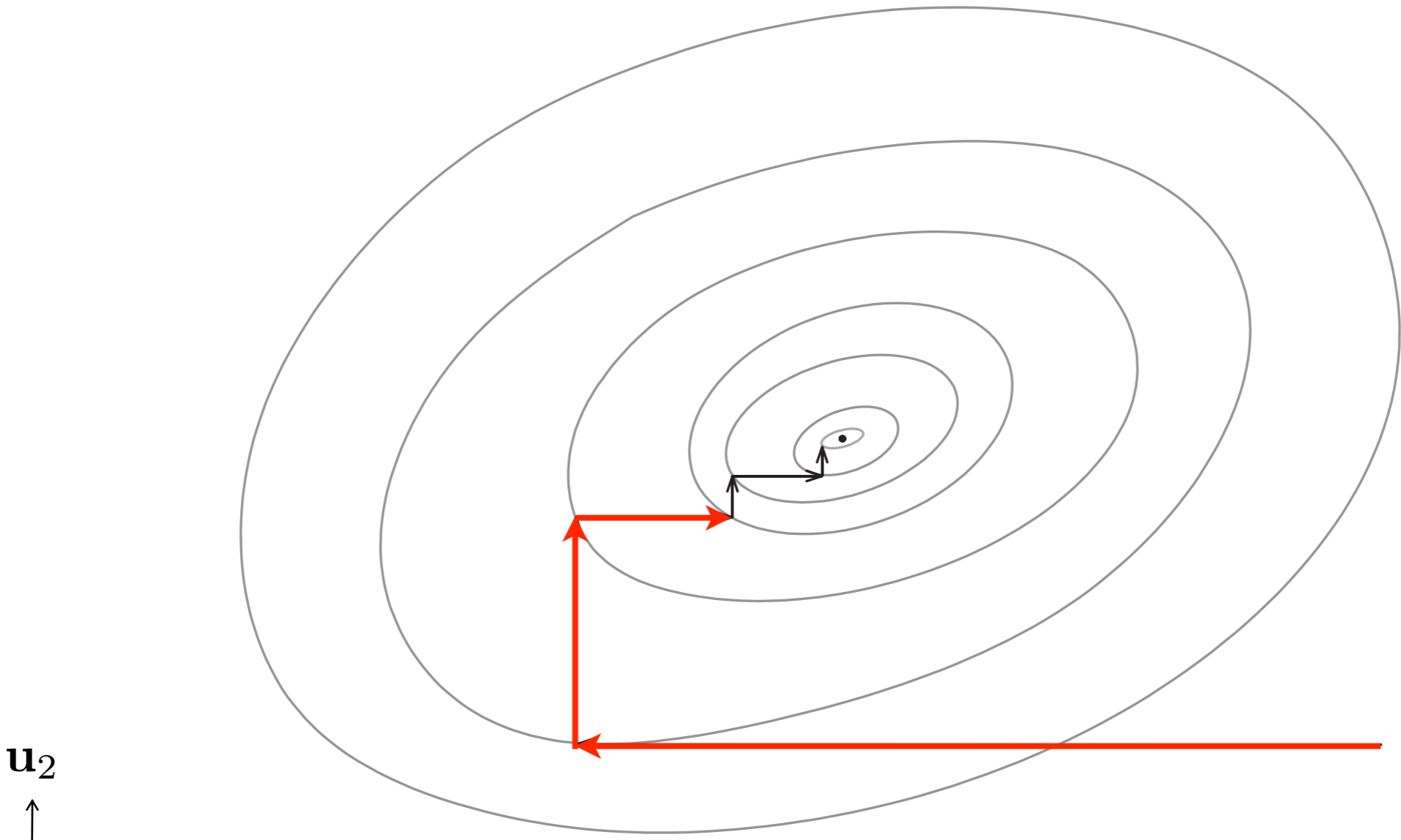
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- The alternating optimization algorithm will be specialized for computing C and $R(D)$.









u_2



u_1



