Distributed Hypothesis Testing with Variable-Length Coding

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Abstract—This paper characterizes the optimal type-II error exponent for a distributed hypothesis testing-against-independence problem when the *expected* rate of the sensor-detector link is constrained. Unlike for the well-known Ahlswede-Csiszar result that holds under a *maximum* rate constraint and where a strong converse holds, here the optimal exponent depends on the allowed type-I error exponent. Specifically, if the type-I error probability is limited by ϵ, then the optimal type-II error exponent under an *expected* rate constraint R coincides with the optimal type-II error exponent under a *maximum* rate constraint of $(1-\epsilon)R$.

I. INTRODUCTION

Consider the distributed hypothesis testing problem in Figure 1 with a sensor and a detector observing the source sequences X^n and Y^n, and where the sensor can send a bit string $\mathsf{M} \in \{0,1\}^*$ to the detector. The joint distribution depends on one of two possible hypotheses, $\mathcal{H} = H_0$ or $\mathcal{H} = H_1$, and the detector has to decide based on Y^n and M which of the two hypotheses is valid. There are two error events: a type-I error indicates that the detector declares $\hat{\mathcal{H}} = H_1$ when the correct hypothesis is $\mathcal{H} = H_0$, and a type-II error indicates that the detector declares $\hat{\mathcal{H}} = H_0$ when the correct hypothesis is $\mathcal{H} = H_1$. The goal is to maximize the exponential decay (in the blocklength n) of the type-II error probability under a constrained type-I error probability. The main difference of this work compared to previous works [1]–[5] is on the constraint imposed on the communication rate. While all previous works have constrained the *maximum* number of bits that the sensor can send to the detector, here we only constrain the *expected* number of bits. Our problem is thus a relaxed version of these previous works, and can be thought of as their variable-length coding counterpart.

In this paper, we specifically consider the distributed *testing-against-independence* problem introduced in [1]. In this case, under the alternative hypothesis ($\mathcal{H} = H_1$) the joint distribution factorizes into the product of the marginals under the null hypothesis ($\mathcal{H} = H_0$). The proposed setup can be considered as the variable-length extension of [1] thanks to the relaxed constraint on the expected number of communicated bits. The following strategy was proposed by Ahlswede and Csiszar and was shown to be optimal [1] under a maximum rate constraint. The transmitter compresses its observed source sequence X^n and describes this compressed version to the detector. If the compression fails, it sends a 0-bit to indicate this failure. The detector decides on $\hat{\mathcal{H}} = H_1$, whenever it receives the single 0-bit or the *joint type* (the empirical symbol frequencies) of the compressed sequence and the observation Y^n is not close to the one expected under H_0. Otherwise it decides on $\hat{\mathcal{H}} = H_1$. Notice that with the described strategy, the type-I error probability can be made arbitrarily small as the blocklength n increases.

While optimal under a maximum rate constraint, a strategy with vanishing type-I error probability has to be wasteful under an expected rate constraint. The sensor should rather identify a subset of source sequences $\mathcal{S}_n \subseteq \mathcal{X}^n$ of probability close to ϵ and send a 0-bit whenever the observed source sequence $X^n \in \mathcal{S}_n$. In all other cases, the sensor should employ the Ahlswede-Csiszar strategy [1] that is optimal under the maximum rate-constraint, and so should the detector. In particular, the detector should produce $\hat{\mathcal{H}} = H_1$ whenever it receives the single 0-bit. Compared to the Ahlswede-Csiszar strategy, this new strategy achieves the same type-II error exponent; it increases the type-I error probability by at most ϵ; and it has expected rate at most equal to $(1 - \epsilon)$ times the maximum rate of the Ahlswede-Csiszar strategy.

By means of an information-theoretic converse that uses the η-*image characterization* technique of [1], [6], we show that the described strategy achieves the optimal type-II error exponent under an expected rate constraint. The optimal type-II error exponent under an expected rate constraint R coincides with the optimal exponent under a maximum rate-constraint $(1 - \epsilon)R$, when $\epsilon \in (0,1)$ denotes the allowed type-I error probability. This result implies that under an expected rate constraint the optimal type-II error exponent depends on the allowed type-I error probability and a strong converse like under a maximum rate-constraint does not hold.

A. Notation

We mostly follow the notation in [8]. For a given pmf P_X the set of sequences whose type (symbol frequencies) is described by P_X [9] is denoted by $\mathcal{T}^n(P_X)$. For a given P_X and small number $\mu > 0$, the set of all sequences in $\mathcal{X}^n$ whose type has ℓ_1-distance from P_X at most equal to μ is called the μ-typical set around P_X and is denoted $\mathcal{T}_\mu^n(P_X)$.

For any positive integer number $m \geq 1$, we use string(m) to denote the bit-string of length $\lceil \log_2(m) \rceil$ representing m. We further use sans serif font to denote bit-strings of arbitrary lengths: for example m for a deterministic bit-string and M for a random bit-string. The function len(m) returns the length of a given bit-string $\mathsf{m} \in \{0,1\}^*$. The notation $h_\mathsf{b}(.)$ denotes the binary entropy function.
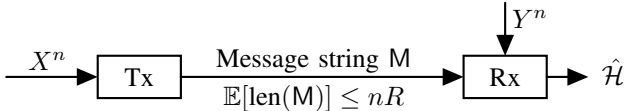
Fig. 1. Variable-length hypothesis testing.

II. SYSTEM MODEL

Consider the distributed hypothesis testing problem with a transmitter and a receiver in Fig. 1. The transmitter observes the source sequence X^n and the receiver observes the source sequence Y^n. Under the null hypothesis

$$\mathcal{H} = H_0: \quad (X^n, Y^n) \sim \text{i.i.d. } P_{XY}, \tag{1}$$

for a given pmf P_{XY}, whereas under the alternative hypothesis

$$\mathcal{H} = H_1: \quad (X^n, Y^n) \sim \text{i.i.d. } P_X \cdot P_Y. \tag{2}$$

There is a noise-free bit pipe from the transmitter to the receiver. Upon observing X^n, the transmitter computes the message $\mathsf{M} = \phi^{(n)}(X^n)$ using a possibly stochastic encoding function

$$\phi^{(n)} : \mathcal{X}^n \to \{0,1\}^*, \tag{3}$$

such that[1]

$$\mathbb{E}\left[\text{len}(\mathsf{M})\right] \le nR. \tag{4}$$

It then sends a bitstring M over the bit pipe to the receiver.

The goal of the communication is that the receiver can determine the hypothesis $\mathcal{H}$ based on its observation Y^n and its received message. Specifically, the receiver produces the guess

$$\hat{\mathcal{H}} = g^{(n)}(Y^n, \mathsf{M}) \tag{5}$$

using a decoding function $g^{(n)} : \mathcal{Y}^n \times \{0,1\}^* \to \{H_0, H_1\}$. This induces a partition of the sample space $\mathcal{X}^n \times \mathcal{Y}^n$ into an acceptance region $\mathcal{A}_n$ for hypothesis H_0,

$$\mathcal{A}_n \triangleq \left\{(x^n, y^n): g^{(n)}(y^n, \phi^{(n)}(x^n)) = H_0\right\}, \tag{6}$$

and a rejection region for H_0:

$$\mathcal{A}_n^c \triangleq (\mathcal{X}^n \times \mathcal{Y}^n) \backslash \mathcal{A}_n. \tag{7}$$

Definition 1: For any $\epsilon \in [0, 1)$ and for a given rate $R \in \mathbb{R}_+$, a type-II exponent $\theta \in \mathbb{R}_+$ is (ϵ, R)-achievable if there exists a sequence of functions $(\phi^{(n)}, g^{(n)})$, such that the corresponding sequences of type-I error probability

$$\alpha_n \triangleq P_{XY}^n(\mathcal{A}_n^c) \tag{8}$$

and type-II error probability

$$\beta_n \triangleq P_X^n P_Y^n(\mathcal{A}_n), \tag{9}$$

respectively, satisfy

$$\alpha_n \le \epsilon, \tag{10}$$

[1]The expectation in (4) is with respect to the law of X^n which equals P_X^n under both hypotheses.

and

$$\liminf_{n \to \infty} \frac{1}{n} \log \frac{1}{\beta_n} \ge \theta. \tag{11}$$

The optimal exponent $\theta_\epsilon^*(R)$ is the supremum of all (ϵ, R)-achievable type-II exponents $\theta \in \mathbb{R}_+$.

III. OPTIMAL ERROR EXPONENT

Theorem 1: The optimal exponent is given by

$$\theta_\epsilon^*(R) = \max_{\substack{P_{U|X}: \\ R \ge (1-\epsilon)I(U;X)}} I(U;Y). \tag{12}$$

where the mutual informations are evaluated with respect to the joint pmf

$$P_{UXY} \triangleq P_{U|X} \cdot P_{XY}. \tag{13}$$

Proof: Here we only prove achievability. The converse is proved in Section IV.

Achievability: Fix a large blocklength n, a small number $\mu \in (0, \epsilon)$, and a conditional pmf $P_{U|X}$ such that:

$$R = (1 - \epsilon + \mu)I(U;X) + \mu, \tag{14}$$

where the mutual information is evaluated according to the pmf in (13). Randomly generate an n-length codebook $\mathcal{C}_U$ of rate R by picking all entries i.i.d. according to the marginal pmf P_U. The realization of the codebook

$$\mathcal{C}_U \triangleq \left\{u^n(m): m \in \{1, \ldots, \lfloor 2^{nR} \rfloor\}\right\} \tag{15}$$

is revealed to all terminals.

Finally, choose a subset $\mathcal{S}_n \subseteq \mathcal{T}_\mu^{(n)}(P_X)$ such that

$$\Pr\left[X^n \in \mathcal{S}_n\right] = \epsilon - \mu. \tag{16}$$

Transmitter: Assume it observes $X^n = x^n$. If

$$x^n \notin \mathcal{S}_n, \tag{17}$$

it looks for an index m such that

$$(u^n(m), x^n) \in \mathcal{T}_\mu^n(P_{UX}). \tag{18}$$

If successful, it picks one of these indices uniformly at random and sends the binary representation of length $\lceil \log_2(m^\star) \rceil$ of the chosen index $m^\star$ over the noiseless link:

$$\mathsf{M} = \text{string}(m^\star). \tag{19}$$

Otherwise it sends the single bit $\mathsf{M} = [0]$.

Receiver: If it receives the single bit $\mathsf{M} = [0]$, it declares $\hat{\mathcal{H}} = H_1$. Otherwise, it converts the received bit string M into an index m and checks whether $(u^n(m), y^n) \in \mathcal{T}_\mu^n(P_{UY})$. If successful, it declares $\hat{\mathcal{H}} = H_0$, and otherwise it declares $\hat{\mathcal{H}} = H_1$.

Analysis: Since a single bit is sent when $x^n \in \mathcal{S}_n$ and since never more than $n(I(U;Y) + \mu)$ bits are sent, the expected message length can be bounded as:

$$\mathbb{E}\left[\text{len}(\mathsf{M})\right] = \Pr[X^n \in \mathcal{S}_n] \cdot \mathbb{E}\left[\text{len}(\mathsf{M})|X^n \in \mathcal{S}_n\right]$$
$$+ \Pr[X^n \notin \mathcal{S}_n] \cdot \mathbb{E}\left[\text{len}(\mathsf{M})|X^n \notin \mathcal{S}_n\right] \tag{20}$$

$$\leq (\epsilon - \mu) \cdot 1 + (1 - \epsilon + \mu) \cdot n(I(U;X) + \mu), \tag{21}$$

which for sufficiently large n is further bounded as (see (14)):

$$\mathbb{E}\left[\mathsf{len}(\mathsf{M})\right] < nR. \tag{22}$$

To bound the type-I and type-II error probabilities, we notice that when $x^n \notin \mathcal{S}_n$, the scheme coincides with the one proposed by Ahlswede and Csiszàr in [1]. When $x^n \in \mathcal{S}_n$, the transmitter sends the single bit $\mathsf{M} = [0]$ and the receiver declares H_1. The type-II error probability of our scheme is thus no larger than the type-II error probability of the scheme in [1], and the type-I error probability is at most $\Pr[X^n \in \mathcal{S}_n] = \epsilon - \mu$ larger than in [1]. Since the type-I error probability in [1] tends to 0 as $n \to \infty$, the type-I error probability here is bounded by ϵ, for sufficiently large values of n and all choices of $\mu \in (0, \epsilon)$. Combining the result in [1], with (22), and letting $\mu \to 0$ thus establishes the achievability part of the proof. For the converse proof see the following Section IV. ∎

IV. PROOF OF CONVERSE TO THEOREM 1

Fix an achievable exponent $\theta < \theta_\epsilon^*(R)$ and a sequence of encoding and decision functions so that (10) and (11) are satisfied. Fix also an integer n and a small number $\eta \geq 0$ and define the set

$$\mathcal{B}_n(\eta) \triangleq \left\{ x^n \colon \Pr\left[\hat{\mathcal{H}} = H_0 \middle| X^n = x^n, \mathcal{H} = H_0\right] \geq \eta \right\}. \tag{23}$$

Notice that by the constraint on the type-I error probability, (10),

$$1 - \epsilon \leq \sum_{x^n \in \mathcal{B}_n(\eta)} \Pr\left[\hat{\mathcal{H}} = H_0 \middle| X^n = x^n, \mathcal{H} = H_0\right] P_X^n(x^n)$$
$$+ \sum_{x^n \notin \mathcal{B}_n(\eta)} \Pr\left[\hat{\mathcal{H}} = H_0 \middle| X^n = x^n, \mathcal{H} = H_0\right] P_X^n(x^n) \tag{24}$$
$$\leq P_X^n(\mathcal{B}_n(\eta)) + \eta(1 - P_X^n(\mathcal{B}_n(\eta))). \tag{25}$$

Thus,

$$P_X^n(\mathcal{B}_n(\eta)) \geq \frac{1 - \epsilon - \eta}{1 - \eta}. \tag{26}$$

Define now

$$\mu_n \triangleq n^{-\frac{1}{3}} \tag{27}$$

and

$$\mathcal{D}_n(\eta) \triangleq \mathcal{T}_{\mu_n}^n(P_X) \cap \mathcal{B}_n(\eta). \tag{28}$$

By [10, Lemma 2.12]:

$$P_X^n(\mathcal{T}_{\mu_n}^n(P_X)) \geq 1 - \frac{|\mathcal{X}|}{2\mu_n n}, \tag{29}$$

which combined with (26) and the general identity $\Pr(A \cap B) \geq \Pr(A) + \Pr(B) - 1$ yields:

$$P_X^n(\mathcal{D}_n(\eta)) \geq \frac{1 - \epsilon - \eta}{1 - \eta} - \frac{|\mathcal{X}|}{2\mu_n n} \triangleq \Delta_n. \tag{30}$$

Define the random variables $(\tilde{\mathsf{M}}, \tilde{X}^n, \tilde{Y}^n)$ as the restriction of the triple (M, X^n, Y^n) to $X^n \in \mathcal{D}_n(\eta)$. The probability distribution of the restricted triple is then given by:

$$P_{\tilde{\mathsf{M}} \tilde{X}^n \tilde{Y}^n}(\mathsf{m}, x^n, y^n) \triangleq$$
$$P_{XY}^n(x^n, y^n) \cdot \frac{\mathbb{1}\left\{x^n \in \mathcal{D}_n(\eta)\right\}}{P_X^n(\mathcal{D}_n(\eta))} \cdot \mathbb{1}\left\{\phi^{(n)}(x^n) = \mathsf{m}\right\}. \tag{31}$$

This implies in particular:

$$P_{\tilde{X}^n}(x^n) \leq P_X^n(x^n) \cdot \Delta_n^{-1}, \tag{32}$$
$$P_{\tilde{Y}^n}(y^n) \leq P_Y^n(y^n) \cdot \Delta_n^{-1}, \tag{33}$$
$$P_{\tilde{\mathsf{M}}}(\mathsf{m}) \leq P_{\mathsf{M}}(\mathsf{m}) \cdot \Delta_n^{-1}, \tag{34}$$

and

$$D\left(P_{\tilde{X}^n} \| P_X^n\right) \leq \log \Delta_n^{-1}. \tag{35}$$

Single-letter characterization of the rate constraint: Define the random variables $L \triangleq \mathsf{len}(\mathsf{M})$ and $\tilde{L} \triangleq \mathsf{len}(\tilde{\mathsf{M}})$, and notice that by the rate constraint (4):

$$nR \geq \mathbb{E}[L] \tag{36}$$
$$= \mathbb{E}[L|X^n \in \mathcal{D}_n(\eta)] \cdot P_X^n(\mathcal{D}_n(\eta))$$
$$\quad + \mathbb{E}[L|X^n \notin \mathcal{D}_n(\eta)] \cdot (1 - P_X^n(\mathcal{D}_n(\eta))) \tag{37}$$
$$\geq \mathbb{E}[L|X^n \in \mathcal{D}_n(\eta)] \cdot P_X^n(\mathcal{D}_n(\eta)) \tag{38}$$
$$= \mathbb{E}\left[\tilde{L}\right] \cdot P_X^n(\mathcal{D}_n(\eta)) \tag{39}$$
$$\geq \mathbb{E}\left[\tilde{L}\right] \cdot \Delta_n, \tag{40}$$

where (39) holds because $\tilde{\mathsf{M}}$ is obtained by restricting M to the event $X^n \in \mathcal{D}_n(\eta)$ and $\tilde{L}$ denotes the length of $\tilde{\mathsf{M}}$; and step (40) holds by the definition of Δ_n in (30).

Now, since $\tilde{L}$ is function of $\tilde{\mathsf{M}}$, we have:

$$H(\tilde{\mathsf{M}}) = H(\tilde{\mathsf{M}}, \tilde{L}) \tag{41}$$
$$= H(\tilde{\mathsf{M}}|\tilde{L}) + H(\tilde{L}) \tag{42}$$
$$= \sum_\ell \Pr(\tilde{L} = \ell) H(\tilde{\mathsf{M}}|\tilde{L} = \ell) + H(\tilde{L}) \tag{43}$$
$$\leq \sum_\ell \Pr(\tilde{L} = \ell)\ell + H(\tilde{L}) \tag{44}$$
$$= \mathbb{E}[\tilde{L}] + H(\tilde{L}) \tag{45}$$
$$\leq \frac{nR}{\Delta_n} + H(\tilde{L}) \tag{46}$$
$$\leq \frac{nR}{\Delta_n} + \frac{nR}{\Delta_n} h_{\mathsf{b}}\left(\frac{\Delta_n}{nR}\right) \tag{47}$$
$$= \frac{nR}{\Delta_n}\left(1 + h_{\mathsf{b}}\left(\frac{\Delta_n}{nR}\right)\right). \tag{48}$$

Here, (44) holds because when M consists of ℓ bits ($L = \ell$), then its entropy cannot exceed ℓ; (46) follows from (40); and (47) holds because when $\mathbb{E}[\tilde{L}] \leq \frac{nR}{\Delta_n}$, then the entropy of $\tilde{L}$

can be at most that of a Geometric distribution with mean $\frac{nR}{\Delta_n}$, which is $\frac{nR}{\Delta_n} \cdot h_{\mathsf{b}}\left(\frac{\Delta_n}{nR}\right)$.

On the other hand, we can lower bound $H(\tilde{\mathsf{M}})$ in the following way:

$$H(\tilde{\mathsf{M}})$$
$$\geq I(\tilde{\mathsf{M}}; \tilde{X}^n) \tag{49}$$
$$= H(\tilde{X}^n) - H(\tilde{X}^n|\tilde{\mathsf{M}}) \tag{50}$$
$$= -\sum_{x^n} P_{\tilde{X}^n}(x^n) \log P_{\tilde{X}^n}(x^n) - H(\tilde{X}^n|\tilde{\mathsf{M}}) \tag{51}$$
$$\geq -\sum_{x^n} P_{\tilde{X}^n}(x^n) \log P_{X^n}(x^n) + \log \Delta_n - H(\tilde{X}^n|\tilde{\mathsf{M}}) \tag{52}$$
$$= -\sum_{x^n} P_{\tilde{X}^n}(x^n) \sum_{t=1}^{n} \log P_X(x_t) + \log \Delta_n - H(\tilde{X}^n|\tilde{\mathsf{M}}) \tag{53}$$
$$= -\sum_{t=1}^{n} \sum_{x_t} P_{\tilde{X}_t}(x_t) \log P_X(x_t) + \log \Delta_n$$
$$\quad - H(\tilde{X}^n|\tilde{\mathsf{M}}) \tag{54}$$
$$= \sum_{t=1}^{n} H(\tilde{X}_t) + \sum_{t=1}^{n} D(P_{\tilde{X}_t}\|P_X) + \log \Delta_n$$
$$\quad - H(\tilde{X}^n|\tilde{\mathsf{M}}) \tag{55}$$
$$= \sum_{t=1}^{n} \left[H(\tilde{X}_t) - H(\tilde{X}_t|\tilde{\mathsf{M}}, \tilde{X}^{t-1}) \right]$$
$$\quad + \sum_{t=1}^{n} D(P_{\tilde{X}_t}\|P_X) + \log \Delta_n \tag{56}$$
$$= \sum_{t=1}^{n} I(\tilde{U}_t; \tilde{X}_t) + \sum_{t=1}^{n} D(P_{\tilde{X}_t}\|P_X) + \log \Delta_n \tag{57}$$
$$= nI(\tilde{U}_T; \tilde{X}_T|T)$$
$$\quad + \sum_{t=1}^{n} \sum_{x \in \mathcal{X}} P_{\tilde{X}_T|T=t}(x) \log \frac{P_{\tilde{X}_T|T=t}(x)}{P_X(x)} + \log \Delta_n \tag{58}$$
$$= nI(\tilde{U}_T; \tilde{X}_T|T)$$
$$\quad + \sum_{t=1}^{n} \sum_{x \in \mathcal{X}} P_{\tilde{X}_T|T=t}(x) \log \frac{P_{\tilde{X}_T|T=t}(x)}{P_{\tilde{X}_T}(x)}$$
$$\quad + \sum_{t=1}^{n} \sum_{x \in \mathcal{X}} P_{\tilde{X}_T|T=t}(x) \log \frac{P_{\tilde{X}_T}(x)}{P_{X_t}(x)} + \log \Delta_n \tag{59}$$
$$= nI(\tilde{U}_T; \tilde{X}_T|T) + nI(\tilde{X}_T; T) + nD(P_{\tilde{X}_T}\|P_{X_T}) + \log \Delta_n \tag{60}$$
$$\geq nI(\tilde{U}_T, T; \tilde{X}_T) + \log \Delta_n \tag{61}$$
$$= nI(U; \tilde{X}) + \log \Delta_n, \tag{62}$$

where

- (52) holds by (32);
- (53) holds because X^n is i.i.d. under P_X^n;
- (57) holds by defining $\tilde{U}_t \triangleq (\tilde{\mathsf{M}}, \tilde{X}^{t-1})$;

- (60) holds because T is uniformly chosen over $\{1, \ldots, n\}$;
- (62) follows by defining $U \triangleq (\tilde{U}_T, T)$ and $\tilde{X} \triangleq \tilde{X}_T$.

Combining (48) and (62), we obtain:

$$R \geq \frac{I(U; \tilde{X}) + \frac{1}{n}\log \Delta_n}{1 + h_{\mathsf{b}}\left(\frac{\Delta_n}{nR}\right)} \cdot \Delta_n. \tag{63}$$

Upper bounding the error exponent: For each string $\mathsf{m} \in \{0,1\}^*$, define the following sets:

$$\mathcal{F}_{\mathsf{m}} \triangleq \left\{ x^n \in \mathcal{X}^n : \phi^{(n)}(x^n) = \mathsf{m} \right\} \bigcap \mathcal{D}_n(\eta), \tag{64}$$
$$\mathcal{G}_{\mathsf{m}} \triangleq \left\{ y^n \in \mathcal{Y}^n : g^{(n)}(y^n, \mathsf{m}) = H_0 \right\}. \tag{65}$$

Using (34), the type-II error probability can then be lower bounded as:

$$\beta_n = \sum_{\mathsf{m}} P_{\mathsf{M}}(\mathsf{m}) \cdot P_Y^n(\mathcal{G}_{\mathsf{m}}) \geq \Delta_n \cdot \sum_{\mathsf{m}} P_{\tilde{\mathsf{M}}}(\mathsf{m}) \cdot P_Y^n(\mathcal{G}_{\mathsf{m}}). \tag{66}$$

In order to find a lower bound to the right hand-side of (66), we need the following definition and lemma. A set $\mathcal{B} \subseteq \mathcal{Y}^n$ is an η-image of the set $\mathcal{A} \subseteq \mathcal{X}^n$ if

$$P_{Y|X}^n(\mathcal{B}|x^n) \geq \eta, \qquad \forall x^n \in \mathcal{A}. \tag{67}$$

The following lemma is a simple restatement of the lemma proved in [6].

Lemma 1 (Lemma 3 in [6]): Consider a set $\mathcal{A} \subseteq \mathcal{X}^n$, a number $\eta \in (0,1)$, and an η-image $\mathcal{B}$ of $\mathcal{A}$ with respect to the channel $P_{Y|X}$. Then, for any number $\delta' > 0$ and any output distribution $P_{Y_{\mathcal{A}}^n}$ induced over the channel $P_{Y|X}^n$ by an arbitrary input distribution $P_{\mathcal{A}}$ on $\mathcal{A}$, i.e.,

$$P_{Y_{\mathcal{A}}^n}(y^n) \triangleq \sum_{x^n \in \mathcal{A}} P_{\mathcal{A}}(x^n) P_{Y|X}^n(y^n|x^n), \tag{68}$$

for all sufficiently large blocklengths n:

$$P_{Y^n}(B) \geq 2^{-D\left(P_{Y_{\mathcal{A}}^n}\middle\|P_Y^n\right) - n\delta'}. \tag{69}$$

To apply this lemma, we notice that the set $\mathcal{G}_m$ is an η-image of the set $\mathcal{F}_m$. In fact, by (23), under $\mathcal{H} = H_0$, whenever $X^n \in \mathcal{D}_n(\eta)$ the receiver guesses $\hat{\mathcal{H}} = H_0$ with probability at least η. Since $X^n \in \mathcal{F}_{\mathsf{m}}$ implies $X^n \in \mathcal{D}_n(\eta)$ and $\mathsf{M} = \mathsf{m}$, the probability that $Y^n \in \mathcal{G}_{\mathsf{m}}$ needs to be at least η.

We can use this observation and Lemma 1 to further lower bound the sum in (66) for any $\delta' > 0$ and any sufficiently large n:

$$\sum_{\mathsf{m}} P_{\tilde{\mathsf{M}}}(\mathsf{m}) \cdot P_Y^n(\mathcal{G}_{\mathsf{m}})$$
$$\geq 2^{-n\delta'} \sum_{\mathsf{m}} P_{\tilde{\mathsf{M}}}(\mathsf{m}) 2^{-D\left(P_{\tilde{Y}^n|\tilde{\mathsf{M}}=\mathsf{m}}\middle\|P_Y^n\right)} \tag{70}$$
$$\geq 2^{-n\delta'} 2^{-\sum_{\mathsf{m}} P_{\tilde{\mathsf{M}}}(\mathsf{m}) D\left(P_{\tilde{Y}^n|\tilde{\mathsf{M}}=\mathsf{m}}\middle\|P_Y^n\right)} \tag{71}$$

where

- (70) holds by Lemma 1 for the choice $A = \mathcal{F}_\mathsf{m}$, because $\mathcal{G}_\mathsf{m}$ is an η-image of the set $\mathcal{F}_m$ and because according to (31), $P_{\tilde{Y}^n|\tilde{\mathsf{M}}}(\cdot|\mathsf{m})$ is the output distribution induced by channel $P_{Y|X}^n$ for input distribution $P_{\tilde{X}^n|\tilde{\mathsf{M}}}(\cdot|\mathsf{m})$ over the set $\mathcal{F}_\mathsf{m}$;
- (71) holds by the convexity of the function $t \mapsto 2^t$.

We define $\delta'' \triangleq \delta' - \frac{1}{n}\log\Delta_n$ and combine (66) with (71) to obtain:

$$-\frac{1}{n}\log\beta_n$$

$$\leq \frac{1}{n}\sum_\mathsf{m}\sum_{y^n\in\mathcal{Y}^n} P_{\tilde{\mathsf{M}}\tilde{Y}^n}(\mathsf{m},y^n)\log\frac{P_{\tilde{Y}^n|\tilde{\mathsf{M}}}(y^n|\mathsf{m})}{P_Y^n(y^n)} + \delta'' \quad (72)$$

$$= \frac{1}{n}D(P_{\tilde{\mathsf{M}}\tilde{Y}^n}\|P_{\tilde{\mathsf{M}}}P_Y^n) + \delta'' \quad (73)$$

$$= \frac{1}{n}D\left(P_{\tilde{\mathsf{M}}\tilde{Y}^n}\|P_{\tilde{\mathsf{M}}}P_{\tilde{Y}^n}\right) + \frac{1}{n}E_{P_{\tilde{Y}^n}}\left[\log\frac{P_{\tilde{Y}^n}}{P_Y^n}\right] + \delta'' \quad (74)$$

$$\leq \frac{1}{n}D\left(P_{\tilde{\mathsf{M}}\tilde{Y}^n}\|P_{\tilde{\mathsf{M}}}P_{\tilde{Y}^n}\right) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (75)$$

$$= \frac{1}{n}I(\tilde{\mathsf{M}};\tilde{Y}^n) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (76)$$

$$= \frac{1}{n}\sum_{t=1}^n I(\tilde{\mathsf{M}};\tilde{Y}_t|\tilde{Y}^{t-1}) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (77)$$

$$\leq \frac{1}{n}\sum_{t=1}^n I(\tilde{\mathsf{M}},\tilde{Y}^{t-1};\tilde{Y}_t) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (78)$$

$$\leq \frac{1}{n}\sum_{t=1}^n I(\tilde{\mathsf{M}},\tilde{X}^{t-1};\tilde{Y}_t) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (79)$$

$$= \frac{1}{n}\sum_{t=1}^n I(\tilde{U}_t;\tilde{Y}_t) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (80)$$

$$= I(\tilde{U}_T;\tilde{Y}_T|T) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (81)$$

$$\leq I(\tilde{U}_T,T;\tilde{Y}_T) + \frac{1}{n}\log\Delta_n^{-1} + \delta'' \quad (82)$$

$$= I(U;\tilde{Y}) + \frac{1}{n}\log\Delta_n^{-1} + \delta'', \quad (83)$$

where
- (75) holds by (33) and (34);
- (79) holds by the Markov chain $\tilde{Y}^{t-1} \to (\tilde{\mathsf{M}}, \tilde{X}^{t-1}) \to \tilde{Y}_t$;
- (83) follows by defining $\tilde{Y} \triangleq \tilde{Y}_T$.

Thus, from (83), we have:

$$-\frac{1}{n}\log\beta_n \leq I(U;\tilde{Y}) + \frac{1}{n}\log\Delta_n^{-1} + \delta''. \quad (84)$$

Notice that according to (31), the distribution $P_{\tilde{X}^n}$ is a restriction to the set $\mathcal{D}_n(\eta)$ which is a subset of the typical set, thus we have $|P_{\tilde{X}} - P_X| \leq \mu_n$. Also, from $P_{\tilde{Y}|\tilde{X}} = P_{Y|X}$, and by the uniform continuity of the involved information quantities, we get as $n \to \infty$ and $\eta \to 0$:

$$R \geq (1 - \epsilon)I(U;X), \quad (85)$$

$$\theta \leq I(U;Y). \quad (86)$$

This concludes the proof of the converse.

V. Conclusion

We established the optimal type-II error exponent of a distributed testing-against-independence problem under a constraint on the probability of type-I error and on the expected communication rate. This result can be seen as a variable-length coding version of the well-known result by Ahlswede and Csiszar [1] which holds under a maximum rate-constraint. Interestingly, the optimal type-II error exponent under an expected rate constraint R coincides with the optimal type-II error exponent under a maximum rate constraint $(1 - \epsilon)R$ when the type-I error probability is constrained to be at most $\epsilon \in (0, 1)$. Thus, unlike in the scenario with a maximum rate constraint, here the strong converse fails because the optimal type-II error exponent depends on the allowed type-I error probability ϵ.

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