

EFFICIENT SPHERE-COVERING AND CONVERSE MEASURE
CONCENTRATION VIA GENERALIZED CODING THEOREMS

by

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Efficient Sphere-Covering and Converse Measure Concentration Via Generalized Coding Theorems*

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Abstract

Suppose A is a finite set equipped with a probability measure P and let M be a “mass” function on A . We give a probabilistic characterization of the most efficient way in which A^n can be almost-covered using spheres of a fixed radius. An almost-covering is a subset C_n of A^n , such that the union of the spheres centered at the points of C_n has probability close to one with respect to the product measure P^n . An efficient covering is one with small mass $M^n(C_n)$; n is typically large. With different choices for M and the geometry on A our results give various corollaries as special cases, including Shannon’s data compression theorem, a version of Stein’s lemma (in hypothesis testing), and a new converse to some measure concentration inequalities on discrete spaces. Under mild conditions, we generalize our results to abstract spaces and non-product measures.

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1 Introduction

Suppose A is a finite set and let P a probability measure on A (more general probability spaces are considered later). Assume that the distance $\rho(x, y)$ between two points x and y in A is measured by a fixed $\rho : A \times A \rightarrow [0, \infty)$, and for each $n \geq 1$ define a coordinate-wise distance function ρ_n on the product space A^n by

$$\rho_n(x_1^n, y_1^n) = \frac{1}{n} \sum_{i=1}^n \rho(x_i, y_i), \quad (1)$$

for $x_1^n = (x_1, x_2, \dots, x_n)$ and $y_1^n = (y_1, y_2, \dots, y_n)$ in A^n .

Given a $D \geq 0$, we want to “almost” cover A^n using a finite number of balls $B(y_1^n, D)$, where

$$B(y_1^n, D) = \{x_1^n \in A^n : \rho_n(x_1^n, y_1^n) \leq D\} \quad (2)$$

is the (closed) ball of radius D centered at $y_1^n \in A^n$. For our purposes, an “almost covering” is a subset $C \subset A^n$, such that the union of the balls of radius D centered at the points of C have large P^n -probability, that is,

$$P^n([C]_D) \text{ is close to } 1, \quad (3)$$

where $[C]_D$ is the D -blowup of C

$$[C]_D = \bigcup_{y_1^n \in C} B(y_1^n, D) = \{x_1^n : \rho_n(x_1^n, y_1^n) \leq D \text{ for some } y_1^n \in C\}.$$

More specifically, given a “mass function” $M : A \rightarrow (0, \infty)$, we are interested in covering A^n *efficiently*, namely, finding sets C that satisfy (3) and also have small mass

$$M^n(C) = \sum_{y_1^n \in C} M^n(y_1^n) = \sum_{y_1^n \in C} \prod_{i=1}^n M(y_i).$$

One way to state our main question of interest is as follows:

$$(*) \left\{ \begin{array}{l} \text{If the sets } \{C_n ; n \geq 1\} \text{ asymptotically cover } A^n, \text{ that is,} \\ \quad P^n([C_n]_D) \rightarrow 1 \text{ as } n \rightarrow \infty, \\ \text{how small can their masses } M^n(C_n) \text{ be?} \end{array} \right.$$

Question (*) is partly motivated by the fact that several classical questions can be easily restated in this form. Three such examples are presented below, and in the remainder of the paper (*) is addressed and answered in some detail. In particular, it is shown that $M^n(C_n)$ typically grows (or decays) exponentially in n , and an explicit lower bound, valid for all finite n , is given for the exponent $(1/n) \log M^n(C_n)$ of the mass of an arbitrary C_n . [Throughout the paper, ‘log’ denotes the natural logarithm.] Moreover, a sequence of sets C_n asymptotically achieving this

lower bound is exhibited, showing that it is best possible. These extremal sets are constructed probabilistically; each C_n consists of a collection of points y_1^n generated by taking independent and identically distributed (IID) samples from a suitable (non-product) measure on A^n .

EXAMPLE 1. (MEASURE CONCENTRATION ON THE BINARY CUBE) Take $A = \{0, 1\}$ so that A^n is the n -dimensional binary cube, and let P^n be a product probability measure on A^n . Write ρ_n for the normalized Hamming distance

$$\rho_n(x_1^n, y_1^n) = \frac{1}{n} \sum_{i=1}^n \mathbb{I}_{\{x_i \neq y_i\}}, \quad x_1^n, y_1^n \in A^n. \quad (4)$$

If A^n is given the usual nearest-neighbor graph structure (two points are connected if and only if they differ in exactly one coordinate), then $\rho_n(x_1^n, y_1^n)$ is simply the graph distance between x_1^n and y_1^n , normalized by n .

A well-known measure concentration inequality for subsets C_n of A^n states that, for any $D \geq 0$,

$$P^n([C_n]_D) \geq 1 - \frac{e^{-nD^2/2}}{P^n(C_n)}. \quad (5)$$

[See, for example, Proposition 2.1.1 in the comprehensive account by Talagrand [?], or Theorem 3.5 in the review paper by McDiarmid [?], and the references therein.] Roughly speaking, (5) says that “if C_n is not too small, $[C_n]_D$ is almost everything.” In particular, it implies that for any sequence of sets $C_n \subset A^n$ and any $D \geq 0$,

$$\text{if } \liminf_{n \rightarrow \infty} \frac{1}{n} \log P^n(C_n) \geq -D^2/2, \quad \text{then } P^n([C_n]_D) \rightarrow 1. \quad (6)$$

A natural question to ask is whether there is a converse to the above statement: If $P^n([C_n]_D) \rightarrow 1$, how small can the probabilities of the C_n be? Taking $M \equiv P$, this reduces to question (*) above. In this context (*) can be thought of as the opposite of the usual isoperimetric problem. We are looking for sets with the “largest possible boundary;” sets C_n whose D -blowups (asymptotically) cover the entire space, but whose volumes $P^n(C_n)$ are as small as possible. A precise answer to this problem is given in Corollary 3 of the next section.

EXAMPLE 2. (DATA COMPRESSION) Let A be a finite alphabet so that A^n consists of all possible messages of length n from A , and assume that messages are generated by a random “source” of distribution P^n on A^n . A “code” for these messages consists of a codebook $C_n \subset A^n$ and an encoder $\phi_n : A^n \rightarrow C_n$. If we think of $\rho_n(x_1^n, y_1^n)$ as the “distortion” between a message x_1^n and its reproduction y_1^n , then for any given codebook C_n the best choice for the encoder is clearly the map ϕ_n taking each x_1^n to the y_1^n in C_n which minimizes the distortion $\rho_n(x_1^n, y_1^n)$. Hence finding good codes is the same as finding good codebooks. More specifically, if $D \geq 0$ is the maximum amount of distortion we are willing to tolerate, then a sequence of good codebooks $\{C_n\}$ is one with the following properties:

- (a) The probability of encoding a message with distortion exceeding D is asymptotically negligible:

$$P^n([C_n]_D) \rightarrow 1.$$

- (b) Good compression is achieved, that is, the sizes $|C_n|$ of the codebooks are small.

What is the best achievable compression performance? That is, if the codebooks $\{C_n\}$ satisfy (a), how small can their sizes be? Shannon's classical source coding theorem (cf. Shannon [?], Berger [?]) answers this question. In our notation, taking $M \equiv 1$ reduces this question to a special case of (*), and in Corollary 2 in the next section we recover Shannon's theorem as a special case of Theorems 1 and 2.

EXAMPLE 3. (HYPOTHESIS TESTING) Let A be a finite set and P_1, P_2 be two probability distributions on A . Suppose that the null hypothesis that a sample $X_1^n = (X_1, X_2, \dots, X_n)$ of n independent observations comes from P_1 is to be tested against the simple alternative hypothesis that X_1^n comes from P_2 . A test between these two hypotheses can be thought of as a decision region $C_n \subset A^n$: If $X_1^n \in C_n$ we declare that $X_1^n \sim P_1^n$, otherwise we declare $X_1^n \sim P_2^n$. The two probabilities of error associated with this test are

$$\alpha_n = P_1^n(C_n^c) \quad \text{and} \quad \beta_n = P_2^n(C_n). \quad (7)$$

A good test has these two probabilities vanishing as fast as possible, and we may ask, if $\alpha_n \rightarrow 0$, how fast can β_n decay to zero? Taking ρ to be Hamming distance, $D = 0$, $P = P_1$, and $M = P_2$, this reduces to our original question (*). In Corollary 1 in the next section we answer this question by deducing a version of Stein's lemma from Theorems 1 and 2.

The rest of the paper is organized as follows. In Section 2, Theorems 1 and 2 provide an answer to question (*). In the remarks and corollaries following Theorem 2 we discuss and interpret this answer, and we present various applications along the lines of the three examples above. Theorem 1 is proved in Section 2 and Theorem 2 is proved in Section 3. In Section 4 we consider the same problem in a much more general setting. We let A be an abstract space, and instead of product measures P^n we consider the n -dimensional marginals P_n of a stationary measure \mathbb{P} on $A^{\mathbb{N}}$. In Theorems 3 and 4 we give analogs of Theorems 1 and 2, which hold essentially as long as the spaces (A^n, P_n) can be almost-covered by countably many ρ_n -balls. Although the results of Section 2 are essentially subsumed by Theorems 3 and 4, it is possible to give simple, elementary proofs for the special case treated in Theorems 1 and 2, so we give separate proofs for these results first. The more general Theorems 3 and 4 are proved in Section 5, and the Appendix contains the proofs of various technical steps needed along the way.

2 The Discrete I.I.D. Case

Let A be a finite set and P be a probability measure on A . Fix a $\rho : A \times A \rightarrow [0, \infty)$, for each $n \geq 1$ let ρ_n be the corresponding coordinate-wise distance function on A^n defined as in (1), and let $M : A \rightarrow (0, \infty)$ be a positive mass function on A . We assume, without loss of generality, that $P(a) > 0$ for all $a \in A$, and also that for each $a \in A$ there exists a $b \in A$ with $\rho(a, b) = 0$ (otherwise we may consider the distance function $\rho'(x, y) = [\rho(x, y) - \min_{z \in A} \rho(x, z)]$ instead). Let $\{X_n\}$ denote a sequence of IID random variables with distribution P , and write $\mathbb{P} = P^{\mathbb{N}}$ for the product measure on $A^{\mathbb{N}}$ equipped with the usual σ -algebra generated by finite-dimensional cylinders. We write X_i^j for vectors of random variables $(X_i, X_{i+1}, \dots, X_j)$, $1 \leq i \leq j \leq \infty$, and similarly $x_i^j = (x_i, x_{i+1}, \dots, x_j) \in A^{j-i+1}$ for realizations of these random variables.

Next we define the rate function $R(D)$ that will provide the lower bound on the exponent of the mass of an arbitrary $C_n \subset A^n$. For $D \geq 0$ and Q a probability measure on A , let

$$I(P, Q, D) = \inf_{W \in \mathcal{M}(P, Q, D)} H(W \| P \times Q) \quad (8)$$

where $H(\mu \| \nu)$ denotes the relative entropy between two discrete probability mass functions μ and ν on a finite set S ,

$$H(\mu \| \nu) = \sum_{s \in S} \mu(s) \log \frac{\mu(s)}{\nu(s)},$$

and where $\mathcal{M}(P, Q, D)$ consists of all probability measures W on $A \times A$ such that W_X , the first marginal of W , is equal to P , W_Y , the second marginal, is Q , and $E_W[\rho(X, Y)] \leq D$; if $\mathcal{M}(P, Q, D)$ is empty, we let $I(P, Q, D) = \infty$. The rate function $R(D)$ is defined by

$$R(D) = R(D; P, M) = \inf_Q \{I(P, Q, D) + E_Q[\log M(Y)]\}, \quad (9)$$

where the infimum is over all probability distributions Q on A . Recalling the definition of the *mutual information* between two random variables, $R(D)$ can equivalently be written in a more information-theoretic way. If (X, Y) are random variables (or random vectors) with joint distribution W and corresponding marginals W_X and W_Y , then the mutual information between X and Y is defined as

$$I(X; Y) = H(W \| W_X \times W_Y).$$

Combining the two infima in (8) and (9) we can write

$$R(D) = \inf_{(X, Y): X \sim P, E\rho(X, Y) \leq D} \{I(X; Y) + E[\log M(Y)]\} \quad (10)$$

where the infimum is taken over all jointly distributed random variables (X, Y) such that X has distribution P and $E\rho(X, Y) \leq D$. For any $x_1^n \in A^n$ and $C_n \subset A^n$, write

$$\rho_n(x_1^n, C_n) = \min_{y_1^n \in C_n} \rho_n(x_1^n, y_1^n).$$

In the following two Theorems we answer question (*) stated in the Introduction. Theorem 1 contains a lower bound (valid for all finite n) on the mass of an arbitrary $C_n \subset A^n$, and Theorem 2 shows that this bound is asymptotically tight.

THEOREM 1. *Let $C_n \subset A^n$ be arbitrary and write $D = E_{P^n}[\rho_n(X_1^n, C_n)]$. Then*

$$\frac{1}{n} \log M^n(C_n) \geq R(D).$$

THEOREM 2. *Assume that $\rho(x, y) = 0$ if and only if $x = y$. For any $D \geq 0$ and any $\epsilon > 0$ there is a sequence of sets $\{C_n\}$ such that:*

- (i) $\frac{1}{n} \log M^n(C_n) \leq R(D) + \epsilon$ for all $n \geq 1$
- (ii) $\rho_n(X_1^n, C_n) \leq D$ eventually, $\mathbb{P} - a.s.$

REMARK 1. Part (ii) of Theorem 2 says that $\mathbb{I}_{[C_n]_D}(X_1^n) \rightarrow 0$ with probability one, so by Fatou's lemma, $P^n([C_n]_D) \rightarrow 1$. From this and (i) it is easy to deduce the following alternative version of Theorem 2 (see the Appendix for a proof): *For any $D \geq 0$ there is a sequence of sets $\{C_n^*\}$ such that:*

- (i') $\limsup_{n \rightarrow \infty} \frac{1}{n} \log M^n(C_n^*) \leq R(D)$
- (ii') $P^n([C_n^*]_D) \rightarrow 1$, and
- (iii') $\limsup_{n \rightarrow \infty} E_{P^n}[\rho_n(X_1^n, C_n^*)] \leq D$

REMARK 2. As will become evident from the proof of Theorem 2, the additional assumption on ρ is only made for the sake of simplicity, and it is not necessary for the validity of the result. In particular, it allows us to give a unified argument for the cases $D = 0$ and $D > 0$.

Theorem 1 is proved at the end of this section, and Theorem 2 is proved in Section 3. Although the proof of Theorem 2 is somewhat technical, the idea behind the construction of the extremal sets C_n is simple: Suppose Q^* is a probability measure on A achieving the infimum in the definition of $R(D)$, so that

$$R(D) = I(P, Q^*, D) + E_{Q^*}[\log M(Y)] \triangleq I^* + L^*.$$

Write Q_n^* for the product measure $(Q^*)^n$, and let \widehat{Q}_n be the measure obtained by conditioning Q_n^* to the set of points $y_1^n \in A^n$ whose empirical measures are uniformly close to Q^* . Then let C_n consist of approximately e^{nI^*} points y_1^n drawn IID from \widehat{Q}_n . Each point in the support of \widehat{Q}_n has mass $M^n(y_1^n) \approx e^{nL^*}$ and C_n contains about e^{nI^*} of them, so $M^n(C_n)$ is close to $e^{nI^*} e^{nL^*} = e^{nR(D)}$. The main technical content of the proof is therefore to prove (ii), namely, that e^{nI^*} points indeed suffice to almost cover A^n within distance D .

The above construction also provides a nice interpretation for $R(D)$. If we had started with a different measure Q in place of Q^* , we would have ended up with sets C'_n of size $\approx \exp(nI(P, Q, D))$, consisting of points y_1^n of mass $M^n(y_1^n) \approx \exp(nE_Q(\log M(Y)))$, and the total mass of C'_n would be

$$M^n(C'_n) \approx \exp\{n[I(P, Q, D) + E_Q(\log M(Y))]\}.$$

By optimizing over the choice of Q in (9) we are balancing the tradeoff between the size and the weight of the set C_n , between a few heavy points and many light ones.

It is also worth noting that the extremal sets C_n above were constructed by taking samples y_1^n from the *non-product* measure \widehat{Q}_n . Unlike in Shannon's proof of the data compression theorem, here we cannot get away by simply using the product measure Q_n^* . This is because we are not just interested in how many points y_1^n are needed to almost cover A^n , but also we need control their masses $M^n(y_1^n)$. Since exponentially many y_1^n 's are required to cover A^n , if they are generated from Q_n^* then there are bound to be some atypically heavy ones, and this drastically increases the total mass $M^n(C_n)$. Therefore, by restricting Q_n^* to be supported on the set of $y_1^n \in A^n$ whose empirical measures are uniformly close to Q^* , we are ensuring that the masses of the y_1^n will be essentially constant, and all approximately equal to e^{nL^*} .

Next we derive corollaries from Theorems 1 and 2, along the lines of the examples in the Introduction. First, in the context of hypothesis testing, let P_1, P_2 be two probability distributions on A with all positive probabilities. Suppose that the null hypothesis that $X_1^n \sim P_1^n$ is to be tested against the alternative $X_1^n \sim P_2^n$. Given a test with an associated decision region $C_n \subset A^n$, the two probabilities of error α_n and β_n of this test are defined as in (7). In the notation of this section, let ρ_n be Hamming distance as in (4), $P = P_1$ and $M = P_2$. Note that here

$$E_{P_1^n}[\rho_n(X_1^n, C_n)] \leq E_{P_1^n}[\mathbb{I}_{C_n^c}(X_1^n)] = P_1^n(C_n^c),$$

and define, in the notation of (9), the error exponent

$$\varepsilon(\alpha) = -R(\alpha; P_1, P_2), \quad \alpha \in [0, 1].$$

Noting that $\varepsilon(0) = H(P_1 \| P_2)$, from Theorems 1 and 2 and Remark 1 we obtain the following version of Stein's lemma (see Chernoff [?], Bahadur [?], or Theorem 12.8.1 in Cover and Thomas [?]).

COROLLARY 1. (HYPOTHESIS TESTING) *Let $\alpha = \alpha_n = P_1^n(C_n^c)$ and $\beta = \beta_n = P_2^n(C_n)$ be the two types of error probabilities associated with an arbitrary sequence of tests $\{C_n\}$.*

(i) *For all $n \geq 1$, $\beta \geq e^{-n\varepsilon(\alpha)}$.*

(ii) *If $\alpha_n \rightarrow 0$, then*

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log \beta_n \geq -H(P_1 \| P_2).$$

(iii) There exists a sequence of decision regions C_n with associated tests whose error probabilities achieve $\alpha_n \rightarrow 0$ and $(1/n) \log \beta_n \rightarrow -H(P_1 \| P_2)$, as $n \rightarrow \infty$.

In the case of data compression, we have random “data” X_1^n generated by some product distribution P^n . Given a “single-letter distortion measure” ρ_n and a maximum allowable distortion level $D \geq 0$, our objective is to find “good codebooks” C_n . As discussed in Example 2 above, good codebooks are those that asymptotically cover A^n , i.e., $P^n([C_n]_D) \rightarrow 1$, and whose sizes $|C_n|$ are relatively small. In our notation, if we take $M(\cdot) \equiv 1$, then $M^n(C_n) = |C_n|$ and the rate function $R(D)$ (from (9) or (10)) reduces to Shannon’s *rate-distortion function*

$$\begin{aligned} R_S(D) &= \inf_Q \inf_{W \in \mathcal{M}(P, Q, D)} H(W \| P \times Q) \\ &= \inf_{(X, Y): X \sim P, E\rho(X, Y) \leq D} I(X; Y). \end{aligned}$$

From Theorems 1 and 2 and Remark 1 we recover Shannon’s source coding theorem (see Shannon [?], Berger [?]).

COROLLARY 2. (DATA COMPRESSION) For any $n \geq 1$, if the average distortion achieved by a codebook C_n is $D = E_{P^n}[\rho_n(X_1^n, C_n)]$, then

$$\frac{1}{n} \log |C_n| \geq R_S(D).$$

Moreover, for any $D \geq 0$, there is a sequence of codebooks $\{C_n\}$ such that $E_{P^n}[\rho_n(X_1^n, C_n)] \rightarrow D$, the codebooks C_n asymptotically cover A^n , $P^n([C_n]_D) \rightarrow 1$, and

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log |C_n| = R_S(D).$$

In view of the above discussion, Theorems 1 and 2 in their general form can be thought of as the solution to a generalized data compression problem, where, instead of asking for the smallest possible codebooks, we ask for the “minimal weight codebooks” that can be used for compression within distortion D .

Finally, in the context of measure concentration, taking $M = P$ and writing $R_C(D)$ for the concentration exponent $R(D; P, P)$, we get:

COROLLARY 3. (CONVERSE MEASURE CONCENTRATION) Let $\{C_n\}$ be arbitrary sets.

(i) For any $n \geq 1$, if $D = E_{P^n}[\rho_n(X_1^n, C_n)]$, then $P^n(C_n) \geq e^{nR_C(D)}$.

(ii) If $P^n([C_n]_D) \rightarrow 1$, then

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log P^n(C_n) \geq R_C(D).$$

(iii) There is a sequence of sets $\{C_n\}$ such that $P^n([C_n]_D) \rightarrow 1$ and $(1/n) \log P^n(C_n) \rightarrow R_C(D)$, as $n \rightarrow \infty$.

In particular, in the case of the binary cube, part (ii) of the corollary provides a precise converse to the measure concentration statement in (6). Although the concentration exponent $R_C(D) = R(D; P, P)$ is not as explicit as the exponent $-D^2/2$ in (6), $R_C(D)$ is a well-behaved function and it is easy to evaluate it numerically. For example, Figure 1 shows the graph of $R_C(D)$ in the case of the binary cube, with P being the Bernoulli measure with $P(1) = 0.4$. Various easily checked properties of $R(D) = R(D; P, M)$ are stated in the next Lemma; proof outlines are given in the Appendix.

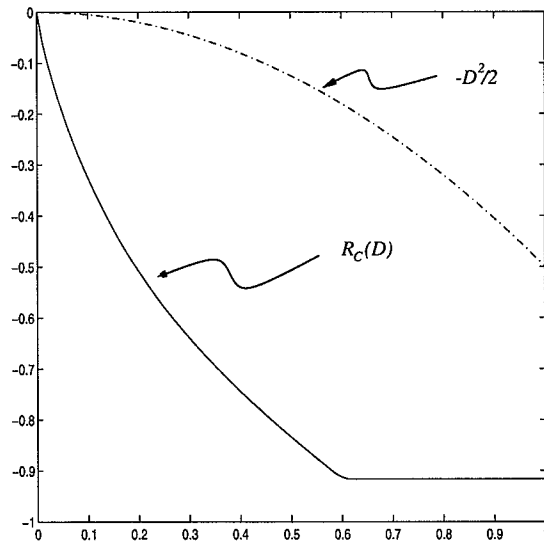


Figure 1: Graph of the function $R_C(D) = R(D; P, P)$ for $0 \leq D \leq 1$, in the case of the binary cube $A^n = \{0, 1\}^n$, with $P(1) = 0.4$.

LEMMA 1. (i) *The infima in the definitions of $R(D)$ and $I(P, Q, D)$ in (9) and (8) are in fact minima.*

(ii) *$R(D)$ is finite for all $D \geq 0$, it is nonincreasing and convex in D , and therefore also continuous.*

(iii) *For fixed P and Q , $I(P, Q, D)$ is nonincreasing and convex in D , and therefore it is continuous except possibly at the point $D = \inf\{D \geq 0 : I(P, Q, D) < \infty\}$.*

(iv) *If the random variables $X_1^n = (X_1, \dots, X_n)$ are IID, then for any random vector Y_1^n jointly distributed with X_1^n :*

$$I(X_1^n; Y_1^n) \geq \sum_{i=1}^n I(X_i; Y_i).$$

(v) *If we let $R_{\min} = \min\{\log M(y) : y \in A\}$ and*

$$D_{\max} = D_{\max}(P) = \min\{E_P[\rho(X, y)] : y \text{ such that } \log M(y) = R_{\min}\},$$

then

$$R(D) \text{ is } \begin{cases} = R_{\min} & \text{for } D \geq D_{\max} \\ > R_{\min} & \text{for } 0 \leq D < D_{\max}. \end{cases}$$

Next we prove Theorem 1. It is perhaps somewhat surprising that the proof is very short and completely elementary: It only relies on two applications of Jensen's inequality and on the convexity of $R(D)$.

Proof of Theorem 1: Given an arbitrary C_n , let $\phi_n : A^n \rightarrow C_n$ be a function mapping each $x_1^n \in A^n$ to the closest y_1^n in C_n , i.e., $\rho_n(x_1^n, \phi(x_1^n)) = \rho_n(x_1^n, C_n)$. For $X_1^n \sim P^n$ let $Y_1^n = \phi_n(X_1^n)$, write Q_n for the distribution of Y_1^n , and $W_n(x_1^n, y_1^n) = P^n(x_1^n) \mathbb{1}_{C_n}(y_1^n)$ for the joint distribution of (X_1^n, Y_1^n) . Then

$$E_{W_n}[\rho_n(X_1^n, Y_1^n)] = D \tag{11}$$

and by Jensen's inequality,

$$\begin{aligned} \log M^n(C_n) &= \log \left[\sum_{y_1^n \in C_n} \left(Q_n(y_1^n) \frac{M^n(y_1^n)}{Q_n(y_1^n)} \right) \right] \\ &\geq \sum_{y_1^n \in C_n} Q_n(y_1^n) \log \frac{M^n(y_1^n)}{Q_n(y_1^n)} \\ &= \sum_{x_1^n, y_1^n \in A^n} W_n(x_1^n, y_1^n) \log \frac{W_n(x_1^n, y_1^n)}{P^n(x_1^n) Q_n(y_1^n)} + \sum_{y_1^n \in C_n} Q_n(y_1^n) \log M^n(Y_1^n). \end{aligned}$$

By the definition of mutual information this equals

$$I(X_1^n; Y_1^n) + E_{Q_n}[\log M^n(Y_1^n)],$$

which, by Lemma 1 (v), is bounded below by

$$\sum_{i=1}^n [I(X_i; Y_i) + E_{Q_n}[\log M(Y_i)]] .$$

Finally, by the definition of $R(D)$ and its convexity this is bounded below by

$$\sum_{i=1}^n R(E_{W_n}[\rho(X_i, Y_i)]) \geq nR\left(\frac{1}{n} \sum_{i=1}^n E_{W_n}[\rho(X_i, Y_i)]\right) = nR(D)$$

where the last equality follows from (11). □

3 Proof of Theorem 2.

Let $P, D \geq 0$ be fixed, and $\epsilon > 0$ be given. By Lemma 1 (i) we can pick Q^* and W^* in the definition of $R(D)$ and $I(P, Q^*, D)$, respectively, such that

$$R(D) = H(W^* \| P \times Q^*) + E_{Q^*}[\log M(Y)] \triangleq I^* + L^*.$$

For $n \geq 1$, write Q_n^* for the product measure $(Q^*)^n$, and for $y_1^n \in A^n$ let

$$\hat{P}_{y_1^n} = \frac{1}{n} \sum_{i=1}^n \delta_{y_i}$$

denote the empirical measure of y_1^n . Pick $\delta > 0$ (to be chosen later) and define, for each $n \geq 1$, the set of “good” strings

$$\mathcal{G}_n = \{y_1^n \in A^n : \hat{P}_{y_1^n}(b) \leq Q^*(b) + \delta, \forall a \in A\}$$

(if \mathcal{G}_n as defined above is empty – this may only happen for finitely many n – simply let \mathcal{G}_n consist of a single vector (a, a, \dots, a) , with $a \in A$ chosen so that $\log M(a) = R_{\min}$). Also, let \hat{Q}_n be the measure Q_n^* conditioned on \mathcal{G}_n :

$$\hat{Q}_n(F) = \frac{Q_n^*(F \cap \mathcal{G}_n)}{Q_n^*(\mathcal{G}_n)}; \quad F \subset A^n.$$

For $n \geq 1$, let $\{Y(i) = (Y_1(i), Y_2(i), \dots, Y_n(i)) ; i \geq 1\}$ be an IID sequence of random vectors $Y(i) \sim \hat{Q}_n$, and define C_n as the collection of the first $e^{n(I^* + \epsilon/2)}$ of them:

$$C_n = \{Y(i) : 1 \leq i \leq e^{n(I^* + \epsilon/2)}\}.$$

By the definition of \mathcal{G}_n , any $y_1^n \in \mathcal{G}_n$ has

$$\frac{1}{n} \log M^n(y_1^n) = \sum_{b \in A} \hat{P}_{y_1^n}(b) \log M(b) \leq L^* + \delta \left(\sum_{b \in A} \log M(b) \right) \leq L^* + \epsilon/2,$$

by choosing $\delta > 0$ appropriately small. Therefore,

$$M^n(C_n) \leq e^{n(I^* + \epsilon/2)} e^{n(L^* + \epsilon/2)} = e^{n(R(D) + \epsilon)}$$

and (i) of the Theorem is satisfied. Let X_1^n be IID random variables with distribution P . To verify (ii) we will show that

$$i_n \leq e^{n(I^* + \epsilon/2)} \quad \text{eventually, } \mathbb{P} \times \mathbb{Q} - \text{a.s.} \quad (12)$$

where i_n is the index of the first $Y(i)$ that matches X_1^n within ρ_n -distance D ,

$$i_n = \inf\{i \geq 1 : \rho_n(X_1^n, Y_1^n) \leq D\},$$

and $\mathbb{Q} = \prod_{n \geq 1} (\widehat{Q}_n)^\mathbb{N}$. Recall the notation $B(x_1^n, D) = \{y_1^n \in A^n : \rho_n(x_1^n, y_1^n) \leq D\}$. For (12) it suffices to prove the following two statements

$$\limsup_{n \rightarrow \infty} \frac{1}{n} \log \left[i_n \widehat{Q}_n(B(X_1^n, D)) \right] \leq 0 \quad \mathbb{P} \times \mathbb{Q} - \text{a.s.} \quad (13)$$

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log \widehat{Q}_n(B(X_1^n, D)) \geq -I^* \quad \mathbb{P} - \text{a.s.} \quad (14)$$

Proving (14) is the main technical part of the proof and it will be done last. Assuming it holds, we will first establish (13). For $m \geq 1$ let $G_m = \{x_1^n \in A^n : \widehat{Q}_n(B(X_1^n, D)) > 0 \ \forall n \geq m\}$, and note that by (14), $\mathbb{P}(\cup_{m \geq 1} G_m) = 1$. For any $x_1^\infty \in G_m$, conditional on $X_1^n = x_1^n$, i_n is a geometric(p_n) random variable with $p_n = \widehat{Q}_n(B(x_1^n, D))$. So for $\epsilon' > 0$ arbitrary

$$\Pr \left\{ \frac{1}{n} \log \left[i_n \widehat{Q}_n(B(X_1^n, D)) \right] > \epsilon' \mid X_1^n = x_1^n \right\} \leq (1 - p_n)^{\frac{\epsilon' n}{p_n} - 1}$$

and for all n large enough (independent of x_1^n) this is bounded above by

$$\left[(1 - p_n)^{1/p_n} \right]^{e^{\epsilon' n - 1}} \leq e^{-e^{\epsilon' n - 1}},$$

uniformly over $x_1^n \in G_m$. Since the above right-hand side is summable over n , by the Borel-Cantelli lemma and the fact that $\epsilon' > 0$ was arbitrary we get (13) for \mathbb{P} -almost all $x_1^\infty \in G_m$. But since $\mathbb{P}(\cup_{m \geq 1} G_m) = 1$, this proves (13).

Next we turn to the proof of (14). Since, by the law of large numbers, $Q_n^*(\mathcal{G}_n) \rightarrow 1$, as $n \rightarrow \infty$, (14) is equivalent to

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_n^*(B(X_1^n, D) \cap \mathcal{G}_n) \geq -I^* \quad \mathbb{P} - \text{a.s.} \quad (15)$$

Choose and fix one of the (almost all) realizations x_1^∞ of \mathbb{P} for which

$$\hat{P}_{x_1^n}(a) \rightarrow P(a), \quad \text{for all } a \in A.$$

Let $\epsilon_1 \in (0, \delta)$ arbitrary, and choose and fix N large enough so that

$$|\hat{P}_{x_1^n}(a) - P(a)| < \epsilon_1 P(a) \quad \text{for all } a \in A, n \geq N. \quad (16)$$

Let a_1, a_2, \dots, a_m denote the elements of A , write $n_0 = 0$,

$$n_i = n \hat{P}_{x_1^n}(a_i), \quad i = 1, 2, \dots, m$$

and $N_j = \sum_{k=0}^j n_k$, $j = 0, 1, \dots, m$. For $n \geq N$, writing $Y_1^n = (Y_1, Y_2, \dots, Y_n)$ for a vector of random variables with distribution Q_n^* , we have that $Q_n^*(B(x_1^n, D) \cap \mathcal{G}_n)$ equals

$$Q_n^* \left\{ \frac{1}{n} \sum_{i=1}^n \rho(x_i, Y_i) \leq D \text{ and } \frac{1}{n} \sum_{i=1}^n \mathbb{I}_{\{Y_i=b\}} \leq Q^*(b) + \delta, \quad \forall b \in A \right\}$$

$$= Q_n^* \left\{ \sum_{i=1}^m \frac{n_i}{n} \frac{1}{n_i} \sum_{j=N_{i-1}+1}^{N_i} \rho(a_i, Y_j) \leq D \text{ and } \sum_{i=1}^m \frac{n_i}{n} \frac{1}{n_i} \sum_{j=N_{i-1}+1}^{N_i} \mathbb{I}_{\{Y_j=b\}} \leq Q^*(b) + \delta, \quad \forall b \in A \right\}$$

where we have used the fact that the Y_i are IID (and hence exchangeable) to rewrite x_1^n as consisting of n_1 a_1 's followed n_2 a_2 's, and so on. Let $\gamma_i = P(a_i) \sum_{b \in A} W^*(b|a_i) \rho(a_i, b)$ for $i = 1, 2, \dots, m$. Recalling that, by the choice of W^* , $\sum_i \gamma_i = E_{W^*} \rho(X, Y) \leq D$, and that Q^* is the Y -marginal of W^* , the above probability is bounded below by

$$\prod_{i=1}^m Q_{n_i}^* \left\{ \frac{n_i}{n} \frac{1}{n_i} \sum_{j=1}^{n_i} \rho(a_i, Y_j) \leq \gamma_i \text{ and } \frac{n_i}{n} \frac{1}{n_i} \sum_{j=1}^{n_i} \mathbb{I}_{\{Y_j=b\}} \leq P(a_i)[W^*(b|a_i) + \delta], \quad \forall b \in A \right\}.$$

Writing $\Gamma_i = \gamma_i/[P(a_1)(1 + \epsilon_1)]$, $i = 1, 2, \dots, m$ and using (16), this is in turn bounded below by

$$\begin{aligned} & \prod_{i=1}^m Q_{n_i}^* \left\{ \frac{1}{n_i} \sum_{j=1}^{n_i} \rho(a_i, Y_j) \leq \Gamma_i \text{ and } \frac{1}{n_i} \sum_{j=1}^{n_i} \mathbb{I}_{\{Y_j=b\}} \leq \frac{W^*(b|a_i) + \delta}{1 + \epsilon_1}, \quad \forall b \in A \right\} \\ &= \prod_{i=1}^m Q_{n_i}^* \left\{ \hat{P}_{Y_1^{n_i}} \in F_i \right\}, \end{aligned} \quad (17)$$

where F_i is the collection of probability mass functions Q on A ,

$$F_i = F_i(\epsilon_1) = \left\{ Q : E_Q[\rho(a_i, Y)] \leq \Gamma_i \text{ and } Q(b) \leq \frac{W^*(b|a_i) + \delta}{1 + \epsilon_1}, \quad \forall b \in A \right\}.$$

We will apply Sanov's theorem to each one of the terms in (17). Consider two cases: If $\Gamma_i > 0$ then F_i is the closure on its interior (in the Euclidean topology), so by Sanov's theorem

$$\liminf_{n_i \rightarrow \infty} \frac{1}{n_i} \log Q_{n_i}^* \left\{ \hat{P}_{Y_1^{n_i}} \in F_i \right\} \geq - \inf_{Q \in F_i} H(Q \| Q^*) \quad (18)$$

(see Theorem 2.1.10 and Exercise 2.1.16 in Dembo and Zeitouni [?]). If $\Gamma_i = 0$ then $\gamma_i = 0$ and this can only happen if $W^*(\cdot|a_i) = \mathbb{I}_{\{a_i\}}(\cdot)$, in which case $F_i = \{\delta_{a_i}\}$ and

$$\frac{1}{n_i} \log Q_{n_i}^* \left\{ \hat{P}_{Y_1^{n_i}} \in F_i \right\} = \log Q^*(a_i) = -H(\delta_{a_i} \| Q^*)$$

so (18) still holds in this case. Combining the above steps (note that each $n_i \rightarrow \infty$ as $n \rightarrow \infty$),

$$\begin{aligned} \liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_n^* (B(x_1^n, D) \cap \mathcal{G}_n) &\geq \liminf_{n \rightarrow \infty} \frac{1}{n} \log \left[\prod_{i=1}^m Q_{n_i}^* \left\{ \hat{P}_{Y_1^{n_i}} \in F_i \right\} \right] \\ &= \liminf_{n \rightarrow \infty} \sum_{i=1}^m \hat{P}_{x_1^n}(a_i) \frac{1}{n_i} \log Q_{n_i}^* \left\{ \hat{P}_{Y_1^{n_i}} \in F_i \right\} \\ &\geq - \sum_{i=1}^m P(a_i) \inf_{Q \in F_i} H(Q \| Q^*), \end{aligned}$$

and this holds for \mathbb{P} -almost any x_1^∞ . Rewriting the i th infimum above as the infimum over conditional measures $W(\cdot|a_i) \in F_i$, yields

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_n^*(B(X_1^n, D) \cap \mathcal{G}_n) \geq - \inf_{W \in F(\epsilon_1)} H(W \| P \times Q^*) \quad \mathbb{P} - \text{a.s.}$$

where $F(\epsilon_1) = \{W : W_X = P \text{ and } W(\cdot|a_i) \in F_i(\epsilon_1), \forall i = 1, 2, \dots, m\}$. Finally, since ϵ_1 was arbitrary we can let it decrease to 0 to obtain

$$\begin{aligned} \liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_n^*(B(X_1^n, D) \cap \mathcal{G}_n) &\geq \limsup_{\epsilon_1 \downarrow 0} [- \inf_{W \in F(\epsilon_1)} H(W \| P \times Q^*)] \\ &\stackrel{(a)}{=} - \inf_{W \in F(0)} H(W \| P \times Q^*) \\ &\stackrel{(b)}{\geq} -I^* \quad \mathbb{P} - \text{a.s.} \end{aligned}$$

This gives (15) and completes the proof, once we justify steps (a) and (b). Step (b) follows upon noticing that $W^* \in F(0)$ and recalling that $H(W^* \| P \times Q^*) = I^*$. Step (a) follows from the fact that $H(W \| P \times Q^*)$ is continuous over those W that are absolutely continuous with respect to $P \times Q^*$, and from the observation in Lemma 2 below (verified in the Appendix). \square

LEMMA 2. *For all $\epsilon_1 > 0$ small enough there exist $Q_i \in F_i(\epsilon_1)$ such that $H(Q_i \| Q^*) < \infty$, for $1 \leq i \leq m$. Therefore, for all $\epsilon_1 > 0$ small enough there exists $W \in F(\epsilon_1)$ with $H(W \| P \times Q^*) < \infty$.*

Note that, in the above proof, a somewhat stronger result than the one given in Theorem 2 is established: It is not just demonstrated that there exist sets C_n achieving (i) and (ii), but that (almost) any sequence of sets C_n generated by taking approximately e^{nI^*} IID samples from \widehat{Q}_n will satisfy (i) and (ii).

We also mention that Bucklew [?] used Sanov's theorem to prove the direct part of Shannon's data compression theorem. The proof of Theorem 2 above is different in that it involves a less direct application of Sanov's theorem to the sequence of non-product measures \widehat{Q}_n , and the conclusions obtained are also somewhat stronger (pointwise rather than L^1 bounds). Similarly, in the proof of Theorem 4, the Gärtner-Ellis theorem from large deviations is applied in a manner which parallels the approach taken in Bucklew [?].

4 The General Case

Let A be a Polish space (namely, a complete, separable metric space) equipped with its associated Borel σ -algebra \mathcal{A} , and let \mathbb{P} be a probability measure on $(A^{\mathbb{N}}, \mathcal{A}^{\mathbb{N}})$. Also let $(\hat{A}, \hat{\mathcal{A}})$ be a (possibly different) Polish space. Given a nonnegative measurable function $\rho : A \times \hat{A} \rightarrow [0, \infty)$, define the coordinate-wise distance measures $\rho_n : A^n \times \hat{A}^n \rightarrow [0, \infty)$ as in (1). [The reason for considering \hat{A} as possibly different from A is motivated by the data compression scenario described in the

Introduction. In practice it is often the case that original data take values in a large alphabet A (for example, Gaussian data have $A = \mathbb{R}$), whereas “compressed” data take values in a much smaller alphabet (for example, Gaussian data on a computer are typically quantized to the finite alphabet \hat{A} consisting of all double precision reals).]

Let $\{X_n\}$ be a sequence of random variables distributed according to \mathbb{P} , and for each $n \geq 1$ write P_n for the n -dimensional marginal of \mathbb{P} . We say that \mathbb{P} is a stationary measure if X_1^n has the same distribution as X_{1+k}^{n+k} , for any n, k . Let $M : \hat{A} \rightarrow (0, \infty)$ be a measurable “mass” function on \hat{A} . To avoid uninteresting technicalities, we will assume throughout that M is bounded away from zero, $M(y) \geq M_*$ for some constant $M_* > 0$ and all $y \in \hat{A}$. Next we define the natural analogs of the rate functions $I(P, Q, D)$ and $R(D)$. For $n \geq 1$, $D \geq 0$ and Q_n a probability measure on $(\hat{A}^n, \hat{\mathcal{A}}^n)$, let

$$I_n(P_n, Q_n, D) = \inf_{W_n \in \mathcal{M}_n(P_n, Q_n, D)} H(W_n \| P_n \times Q_n) \quad (19)$$

where $H(\mu \| \nu)$ denotes the relative entropy between two probability measures μ and ν

$$H(\mu \| \nu) = \begin{cases} \int d\mu \log \frac{d\mu}{d\nu}, & \text{when } \frac{d\mu}{d\nu} \text{ exists} \\ \infty, & \text{otherwise} \end{cases}$$

and where $\mathcal{M}_n(P_n, Q_n, D)$ consists of all probability measures W_n on $(A^n \times \hat{A}^n, \mathcal{A}^n \times \hat{\mathcal{A}}^n)$ such that $W_{n,X}$, the first marginal of W_n , is equal to P_n , the second marginal $W_{n,Y}$ is Q_n , and $\int \rho_n dW_n \leq D$; if $\mathcal{M}_n(P_n, Q_n, D)$ is empty, let $I_n(P_n, Q_n, D) = \infty$. Then $R_n(D)$ is defined by

$$R_n(D) = R_n(D; P_n, M) = \inf_{Q_n} \{I_n(P_n, Q_n, D) + E_{Q_n}[\log M^n(Y_1^n)]\}, \quad (20)$$

where the infimum is over all probability measures Q_n on $(\hat{A}^n, \hat{\mathcal{A}}^n)$. Note that since $I_n(P_n, Q_n, D)$ is nonnegative and M is bounded away from zero, $R_n(D)$ is always well-defined. Recall also that the mutual information between two random vectors X_1^n and Y_1^n with joint distribution W_n and corresponding marginals P_n and Q_n , is defined by $I(X_1^n; Y_1^n) = H(W_n \| P_n \times Q_n)$, so that $R_n(D)$ can alternatively be written in a form analogous to (10) in the discrete case:

$$R_n(D) = \inf_{(X_1^n, Y_1^n): X_1^n \sim P_n, E\rho_n(X_1^n, Y_1^n) \leq D} \{I(X_1^n; Y_1^n) + E[\log M^n(Y_1^n)]\}.$$

Finally, the rate function $R(D)$ is defined by

$$R(D) = \lim_{n \rightarrow \infty} \frac{1}{n} R_n(D)$$

whenever the limit exists. Next we state some simple properties of $R(D)$, proved in the Appendix.

LEMMA 3.(i) For each $n \geq 1$, $R_n(D)$ is nonincreasing and convex in $D \geq 0$, and therefore also continuous at all D except possibly at the point

$$D_{\min}^{(n)} = \inf\{D \geq 0 : R_n(D) < +\infty\}.$$

(ii) If $R(D)$ exists then it is nonincreasing and convex in $D \geq 0$, and therefore also continuous at all D except possibly at the point

$$D_{\min} = \inf\{D \geq 0 : R(D) < +\infty\}.$$

(iii) If \mathbb{P} is a stationary measure, then

$$R(D) = \lim_{n \rightarrow \infty} \frac{1}{n} R_n(D) = \inf_{n \geq 1} \frac{1}{n} R_n(D)$$

and $D_{\min} = \inf_n D_{\min}^{(n)}$.

(iv) The mutual information $I(X_1^n; Y_1^n)$ is convex in the marginal distribution P_n of X_1^n , for a fixed conditional distribution of Y_1^n given X_1^n .

Next we state analogs of Theorems 1 and 2 in the general case. As before, we are interested in sets C_n that have large blowups but small masses, but since the mass function M is bounded away from zero we may restrict our attention to finite sets C_n .

THEOREM 3. Let $C_n \subset \hat{A}^n$ be an arbitrary finite set and write $D = E_{P_n}[\rho_n(X_1^n, C_n)]$. Then

$$\log M^n(C_n) \geq R_n(D). \quad (21)$$

If \mathbb{P} is a stationary measure, then for all $n \geq 1$

$$\log M^n(C_n) \geq nR(D).$$

As will become apparent from the proof its proof (at the end of this section), Theorem 3 remains true in great generality. The exact same proof works for arbitrary (non-product) positive mass functions M_n in place of M^n , and arbitrary distance measures ρ_n , not necessarily of the form in (1). Moreover, as long as $R_n(D)$ is well-defined, the assumption that M is bounded away from zero is unnecessary. In that case we can also consider countably infinite sets C_n , and (21) remains valid as long as $R_n(D)$ is continuous in D (see Lemma 3).

In the special case when \mathbb{P} is a product measure it is not hard to check that $R_n(D) = nR(D)$ for all $n \geq 1$, so we can recover Theorem 1 from Theorem 3.

For Theorem 4 some additional assumptions are needed. We will assume that the functions ρ and $\log M$ are bounded, i.e., that there exist constants $\rho_{\max} \geq 0$ and $L_{\max} < \infty$ such that $\rho(x, y) \leq \rho_{\max}$ and $|\log M(y)| \leq L_{\max}$, for all $x \in A$, $y \in \hat{A}$. For $k \geq 1$, we say that \mathbb{P} is stationary (respectively, ergodic) in k -blocks if the process $\{\tilde{X}_n^{(k)}; n \geq 0\} = \{X_{nk+1}^{(n+1)k}; n \geq 0\}$

is stationary (resp. ergodic). If \mathbb{P} is stationary then it is stationary in k -blocks for every k . But an ergodic measure \mathbb{P} may not be ergodic in k -blocks. For the second part of the Theorem we will assume that \mathbb{P} is ergodic in blocks, that is, that it is ergodic in k -blocks for all $k \geq 1$. Also, since $R(D) = \infty$ for D below D_{\min} , we restrict our attention to the case $D > D_{\min}$. Theorem 4 is proved in the next section.

THEOREM 4. *Assume that the functions ρ and $\log M$ are bounded, and that \mathbb{P} is a stationary ergodic measure. For any $D > D_{\min}$ and any $\epsilon > 0$, there is a sequence of sets $\{C_n\}$ such that:*

- (i) $\frac{1}{n} \log M^n(C_n) \leq R(D) + \epsilon$ for all $n \geq 1$
- (ii) $P_n([C_n]_D) \rightarrow 1$ as $n \rightarrow \infty$.

If, moreover, \mathbb{P} is ergodic in blocks, there are sets $\{C_n\}$ that satisfy (i) and

- (iii) $\rho_n(X_1^n, C_n) \leq D$ eventually, \mathbb{P} - a.s.

REMARK 3. A corresponding version of the asymptotic form of Theorems 1 and 2 given in Remark 1 of the previous section can also be derived here, and it holds for every stationary ergodic \mathbb{P} .

REMARK 4. The assumptions on the boundedness of ρ and $\log M$ are made for the purpose of technical convenience, and can probably be relaxed to appropriate moment conditions. Similarly, the assumption that M^n is a product measure can be relaxed to include sequences of measures M_n that have rapid mixing properties. Finally, the assumption that \mathbb{P} is ergodic in blocks is not as severe as it may sound. For example, it is easy to see that any weakly mixing measure (in the ergodic-theoretic sense – see Petersen [?]) is ergodic in blocks.

Proof of Theorem 3: Given an arbitrary C_n , let $\phi_n : A^n \rightarrow C_n$ be defined as in the proof of Theorem 1. For $X_1^n \sim P_n$ define $Y_1^n = \phi_n(X_1^n)$, write Q_n for the (discrete) distribution of Y_1^n , and $W_n(dx_1^n, dy_1^n) = P_n(dx_1^n) \mathbb{I}_{C_n}(y_1^n)$ for the joint distribution of (X_1^n, Y_1^n) . Then $E_{W_n}[\rho_n(X_1^n, Y_1^n)] = D$, and by Jensen's inequality applied as in the discrete case

$$\begin{aligned} \log M^n(C_n) &\geq \sum_{y_1^n \in C_n} Q_n(y_1^n) \log \frac{M^n(y_1^n)}{Q_n(y_1^n)} \\ &= \int dW_n(x_1^n, y_1^n) \log \frac{dW_n(x_1^n, y_1^n)}{d(P_n \times Q_n)} + \sum_{y_1^n \in C_n} Q_n(y_1^n) \log M^n(Y_1^n) \\ &= I(X_1^n; Y_1^n) + E_{Q_n}[\log M^n(Y_1^n)]. \end{aligned}$$

By the definition of $R_n(D)$, this is bounded below by $R_n(D)$. The second part follows immediately from the fact that $R_n(D) \geq nR(D)$, by Lemma 3 (ii). \square

5 Proof of Theorem 4

The proof of the Theorem is given in 3 steps. First we assume that \mathbb{P} is ergodic in blocks, and for any $D > D_{\min}^{(1)}$ we construct sets C_n satisfying (i) and (iii) with $R_1(D)$ in place of $R(D)$. In the second step (still assuming \mathbb{P} is ergodic in blocks), for each $D > D_{\min}$ we construct sets C_n satisfying (i) and (iii). In Step 3 we drop the assumption of the ergodicity in blocks, and for any $D > D_{\min}$ we construct sets C_n satisfying (i) and (ii).

5.1 Step 1:

Let \mathbb{P} and $D > D_{\min}^{(1)}$ be fixed, and let an arbitrary $\epsilon > 0$ be given. By Lemma 3 we can choose a $D' \in (D_{\min}, D)$ such that $R_1(D') \leq R_1(D) + \epsilon/8$ and a probability measure Q^* on $(\hat{A}, \hat{\mathcal{A}})$ such that

$$I^* + L^* \triangleq I_1(P_1, Q^*, D') + E_{Q^*}[\log M(Y)] \leq R_1(D) + \epsilon/8 \leq R_1(D) + \epsilon/4. \quad (22)$$

Also we can pick a $W^* \in \mathcal{M}_1(P_1, Q^*, D')$ such that

$$H(W^* \| P_1 \times Q^*) \leq I^* + \epsilon/4. \quad (23)$$

As in the proof of Theorem 2, for $n \geq 1$, write Q_n^* for the product measure $(Q^*)^n$, and define

$$\mathcal{H}_n = \left\{ y_1^n \in \hat{A}^n : \frac{1}{n} \sum_{i=1}^n \log M(y_i) \leq L^* + \epsilon/4 \right\}.$$

Let \tilde{Q}_n be the measure Q_n^* conditioned on \mathcal{H}_n , $\tilde{Q}_n(F) = Q_n^*(F \cap \mathcal{H}_n) / Q_n^*(\mathcal{H}_n)$, for $F \in \hat{A}^n$. For each $n \geq 1$, let $\{Y(i) = (Y_1(i), Y_2(i), \dots, Y_n(i)) ; i \geq 1\}$ be IID random vectors $Y(i) \sim \tilde{Q}_n$, and define

$$C_n = \{Y(i) : 1 \leq i \leq e^{n(I^* + \epsilon/2)}\}.$$

By the definition of \mathcal{H}_n , any $y_1^n \in \mathcal{G}_n$ has $M^n(y_1^n) \leq e^{n(L^* + \epsilon/4)}$, so by (22)

$$M^n(C_n) \leq e^{n(I^* + \epsilon/2)} e^{n(L^* + \epsilon/4)} \leq e^{n(R_1(D) + \epsilon)}$$

and (i) of the Theorem is satisfied with $R_1(D)$ in place of $R(D)$. Let X_1^n be a random vector with distribution P_n , and, as in the proof of Theorem 2, let i_n be the index of the first $Y(i)$ that matches X_1^n within ρ_n -distance D . To verify (iii) we will show that

$$i_n \leq e^{n(I^* + \epsilon/2)} \quad \text{eventually, } \mathbb{P} \times \mathbb{Q} - \text{a.s.}$$

where $\mathbb{Q} = \prod_{n \geq 1} (\tilde{Q}_n)^{\mathbb{N}}$, and this will follow from the following two statements:

$$\limsup_{n \rightarrow \infty} \frac{1}{n} \log \left[i_n \tilde{Q}_n(B(X_1^n, D)) \right] \leq 0 \quad \mathbb{P} \times \mathbb{Q} - \text{a.s.} \quad (24)$$

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log \tilde{Q}_n(B(X_1^n, D)) \geq -(I^* + \epsilon/4) \quad \mathbb{P} - \text{a.s.} \quad (25)$$

The proof of (24) is exactly the same as the proof of (13) in the proof of Theorem 2. To prove (25), first note that by the law of large numbers $Q_n^*(\mathcal{H}_n) \rightarrow 1$, as $n \rightarrow \infty$, so (25) is equivalent to

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_n^*(B(X_1^n, D) \cap \mathcal{H}_n) \geq -(I^* + \epsilon/4) \quad \mathbb{P} - \text{a.s.} \quad (26)$$

Let Y_1, Y_2, \dots be IID random variables with common distribution Q^* . For any realization x_1^∞ of \mathbb{P} , define the random vectors ξ_i and Z_n by

$$\begin{aligned} \xi_i &= (\rho(x_i, Y_i), \log M(Y_i)), & i \geq 1 \\ Z_n &= \frac{1}{n} \sum_{i=1}^n \xi_i, & n \geq 1. \end{aligned}$$

Also let $\Lambda_n(\lambda)$ be the log-moment generating function of Z_n ,

$$\Lambda_n(\lambda) = \log E \left[e^{(\lambda, Z_n)} \right], \quad \lambda = (\lambda_1, \lambda_2) \in \mathbb{R}^2,$$

where (\cdot, \cdot) denotes the usual inner product in \mathbb{R}^2 . Then for \mathbb{P} -almost any x_1^∞ , by the ergodic theorem,

$$\begin{aligned} \frac{1}{n} \Lambda_n(n\lambda) &= \frac{1}{n} \log E \left[e^{\sum_{i=1}^n (\lambda, \xi_i)} \right] \\ &= \frac{1}{n} \sum_{i=1}^n \log E_{Q^*} \left[e^{\lambda_1 \rho(x_i, Y) + \lambda_2 \log M(Y)} \right] \\ &\rightarrow E_{P_1} \left\{ \log E_{Q^*} \left[e^{\lambda_1 \rho(X, Y) + \lambda_2 \log M(Y)} \right] \right\} \end{aligned} \quad (27)$$

where X and Y above are independent random variables with distributions P_1 and Q^* , respectively. Next we will need the following lemma. Its proof is a simple application of the dominated convergence theorem, using the boundedness of ρ and $\log M$.

LEMMA 4. For $k \geq 1$ and probability measures μ and ν on (A^k, \mathcal{A}^k) and $(\hat{A}^k, \hat{\mathcal{A}}^k)$, respectively, define

$$\Lambda_{\mu, \nu}(\lambda) = \int \log \left\{ \int \left[\exp \left(\lambda_1 \rho_k(x_1^k, y_1^k) + \lambda_2 \frac{1}{k} \log M^k(y_1^k) \right) \right] d\nu(y_1^k) \right\} d\mu(x_1^k),$$

for $\lambda = (\lambda_1, \lambda_2) \in \mathbb{R}^2$. Then $\Lambda_{\mu, \nu}$ is convex, finite, and differentiable for all $\lambda \in \mathbb{R}^2$.

From Lemma 4 we have that the limiting expression in (27), which equals Λ_{P_1, Q^*} , is finite and differentiable everywhere. Therefore we can apply the Gärtner-Ellis theorem (Theorem 2.3.6 in Dembo and Zeitouni [?]) to the sequence of random vectors Z_n , along \mathbb{P} -almost any x_1^∞ , to get

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_n^*(B(x_1^n, D) \cap \mathcal{H}_n) = \liminf_{n \rightarrow \infty} \frac{1}{n} \log \Pr(Z_n \in F) \geq - \inf_{z \in F} \Lambda^*(z) \quad \mathbb{P} - \text{a.s.} \quad (28)$$

where $F = \{z = (z_1, z_2) \in \mathbb{R}^2 : z_1 < D, z_2 < L^* + \epsilon/4\}$ and

$$\Lambda_{P_1, Q^*}^*(z) = \sup_{\lambda \in \mathbb{R}^2} [(\lambda, z) - \Lambda_{P_1, Q^*}(\lambda)]$$

is the Fenchel-Legendre transform of $\Lambda_{P_1, Q^*}(\lambda)$. Recall our choice of W^* in (23). Then for any bounded measurable function $\phi : \hat{A} \rightarrow \mathbb{R}$ and any fixed $x \in A$,

$$H(W^*(\cdot|x) \| Q^*(\cdot)) \geq \int \phi(y) dW^*(y|x) - \log \int e^{\phi(y)} dQ^*(y)$$

(see, e.g., Lemma 6.2.13 in Dembo and Zeitouni [?]). Fixing $x \in A$ and $\lambda \in \mathbb{R}^2$ for a moment, take $\phi(y) = \lambda_1 \rho(x, y) + \lambda_2 \log M(y)$, and integrate both sides $dP_1(x)$ to get

$$H(W^* \| P_1 \times Q^*) \geq \lambda_1 E_{W^*}(\rho) + \lambda_2 E_{Q^*}[\log M(Y)] - \Lambda_{P_1, Q^*}(\lambda).$$

Taking the supremum over all $\lambda \in \mathbb{R}^2$ and recalling (23) this becomes

$$I^* + \epsilon/4 \geq H(W^* \| P_1 \times Q^*) \geq \Lambda_{P_1, Q^*}^*(D^*, L^*)$$

where $D^* = \int \rho dW^* \leq D' < D$, so

$$I^* + \epsilon/4 \geq \inf_{z \in F} \Lambda_{P_1, Q^*}^*(z).$$

Combining this with the bound (28) yields (26) as required, and completes the proof of this step.

5.2 Step 2:

Let \mathbb{P} and $D > D_{\min}$ be fixed, and an arbitrary $\epsilon > 0$ be given. By Lemma 3 we can pick $k \geq 1$ large enough so that $D_{\min}^{(k)} < D$ and $(1/k)R_k(D) \leq R(D) + \epsilon/8$. This step consists of essentially repeating the argument of Step 1 along blocks of length k . Choose a $D' \in (D_{\min}^{(k)}, D)$ such that

$$\frac{1}{k}R_k(D') \leq \frac{1}{k}R_k(D) + \epsilon/16, \quad (29)$$

and a probability measure Q_k^* on $(\hat{A}^k, \hat{\mathcal{A}}^k)$ achieving

$$I_k^* + L_k^* \triangleq \frac{1}{k}I_k(P_k, Q_k^*, D') + \frac{1}{k}E_{Q_k^*}[\log M^k(Y_1^k)] \leq \frac{1}{k}R_k(D'), \quad (30)$$

so that

$$I_k^* + L_k^* \leq R(D) + \epsilon/4. \quad (31)$$

Also pick a $W_k^* \in \mathcal{M}_k(P_k, Q_k^*, D')$ such that

$$\frac{1}{k}H(W_k^* \| P_k \times Q_k^*) \leq I_k^* + \epsilon/4. \quad (32)$$

For any $n \geq 1$ write $n = mk + r$ for integers $m \geq 0$ and $0 \leq r < k$, and define

$$\mathcal{H}_{n,k} = \left\{ y_1^n \in \hat{A}^n : \frac{1}{n} \sum_{i=1}^n \log M(y_i) \leq L_k^* + \epsilon/4 \right\}.$$

Write $Q_{n,k}^*$ for the measure

$$\left[\prod_{i=1}^m Q_k^* \right] \times [Q_k^*]_r,$$

where $[Q_k^*]_r$ denotes the restriction of Q_k^* to (\hat{A}^r, \hat{A}^r) , and let $\tilde{Q}_{n,k}$ be the measure $Q_{n,k}^*$ conditioned on $\mathcal{H}_{n,k}$. For each $n \geq 1$, let $\{Y(i) = (Y_1(i), Y_2(i), \dots, Y_n(i)) ; i \geq 1\}$ be IID random vectors $Y(i) \sim \tilde{Q}_n$, and let C_n consist of the first $e^{n(I_k^* + \epsilon/2)}$ of them. As before, by the definitions of $\mathcal{H}_{n,k}$ and C_n , and using (31), it easily follows that

$$\frac{1}{n} \log M^n(C_n) \leq R(D) + \epsilon$$

so (i) of the Theorem is satisfied. Let Y_1, Y_2, \dots, Y_n be distributed according to $Q_{n,k}^*$, and note that the random vectors $Y_{ik+1}^{(i+1)k}$ are IID with distribution Q_k^* (for $i = 0, 1, \dots, m-1$). Therefore, as $n \rightarrow \infty$, by the law of large numbers we have that with probability 1:

$$\frac{1}{n} \sum_{i=1}^n \log M(Y_i) \leq \binom{m}{n} \frac{1}{m} \sum_{i=0}^{m-1} \log M^k(Y_{ik+1}^{(i+1)k}) + \frac{kL_{\max}}{n} \rightarrow L_k^*. \quad (33)$$

Following the same steps as before, to verify (iii) it suffices to show that

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log \tilde{Q}_{n,k}(B(X_1^n, D)) \geq -(I_k^* + \epsilon/4) \quad \mathbb{P} - \text{a.s.}$$

and, in view of (33), this reduces to

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_{n,k}^*(B(X_1^n, D) \cap \mathcal{H}_{n,k}) \geq -(I_k^* + \epsilon/4) \quad \mathbb{P} - \text{a.s.} \quad (34)$$

For an arbitrary realization x_1^∞ from \mathbb{P} and with Y_1^n as above, consider blocks of length k . For $i = 0, 1, \dots, m-1$, we write

$$\tilde{Y}_i^{(k)} = Y_{ik+1}^{(i+1)k} \quad \text{and} \quad \tilde{x}_i^{(k)} = x_{ik+1}^{(i+1)k}$$

so that the probability $Q_{n,k}^*(B(X_1^n, D) \cap \mathcal{H}_{n,k})$ can be written as

$$Q_{n,k}^* \left\{ \left(\frac{mk}{n} \right) \frac{1}{m} \sum_{i=0}^{m-1} \rho_k(\tilde{Y}_i^{(k)}, \tilde{x}_i^{(k)}) + \frac{r}{n} \rho_r(Y_{n-r+1}^n, x_{n-r+1}^n) \leq D \right. \\ \left. \text{and} \quad \left(\frac{mk}{n} \right) \frac{1}{m} \sum_{i=0}^{m-1} \frac{1}{k} \log M^k(\tilde{Y}_i^{(k)}) + \frac{1}{n} \log M^r(Y_{n-r+1}^n) \leq L_k^* + \epsilon/4 \right\}.$$

Since we assume $\rho(x, y) \leq \rho_{\max}$ and $|\log M(y)| \leq L_{\max}$ for all $x \in A$, $y \in \hat{A}$, then for all n large enough (uniformly in x_1^∞) the above probability is bounded below by

$$(Q_k^*)^m \left\{ \frac{1}{m} \sum_{i=0}^{m-1} \rho_k(\tilde{Y}_i^{(k)}, \tilde{x}_i^{(k)}) \leq D' + \epsilon/8 \text{ and } \frac{1}{m} \sum_{i=0}^{m-1} \frac{1}{k} \log M^k(\tilde{Y}_i^{(k)}) \leq L_k^* + \epsilon/8 \right\}.$$

Now we are in the same situation as in the previous step, with the IID random variables $\tilde{Y}_i^{(k)}$ in place of the Y_i , the ergodic process $\{\tilde{X}_i^{(k)}\}$ in place of $\{X_i\}$, and $D' + \epsilon/8$ in place of D . Repeating the same argument as in Step 1 and invoking Lemma 4 and the Gärtner-Ellis theorem,

$$\liminf_{n \rightarrow \infty} \frac{1}{n} \log Q_{n,k}^* (B(X_1^n, D) \cap \mathcal{H}_{n,k}) \geq - \inf_{z_1 < D' + \epsilon/8, z_2 < L_k^* + \epsilon/8} \Lambda_k^*(z_1, z_2) \quad \mathbb{P} - \text{a.s.} \quad (35)$$

where, in the notation of Lemma 4, $\Lambda_k^*(z)$ is the Fenchel-Legendre transform of $\Lambda_{P_k, Q_k^*}(\lambda)$. Recall our choice of W_k^* in (32) and write $D_k^* = \int \rho_k dW_k^* \leq D'$. Then by an application of Lemma 6.2.13 from Dembo and Zeitouni [?] together with (32) we get that

$$I_k^* + \epsilon/4 \geq \frac{1}{k} H(W_k^* \| P_k \times Q_k^*) \geq \Lambda_k^*(D_k^*, I_k^*),$$

and this together with (35) proves (34), concluding this step.

5.3 Step 3:

In this part we invoke the ergodic decomposition theorem to remove the assumption that \mathbb{P} is ergodic in blocks. Although somewhat more delicate, the following argument is very similar to Berger's proof of the abstract coding theorem; see pp. 278-281 in Berger [?].

As in Step 2, let \mathbb{P} and $D > D_{\min}$ be fixed, and let an $\epsilon > 0$ be given. Pick $k \geq 1$ large enough so that $D_{\min}^{(k)} < D$ and $\frac{1}{k} R_k(D) \leq R(D) + \epsilon/8$, and pick $D' \in (D_{\min}^{(k)}, D)$ such that (29) holds. Also choose Q_k^* and W_k^* as in Step 2 so that (30), (31) and (32) all hold.

Let $\Omega = (A^k)^\mathbb{N}$, $\mathcal{F} = (\mathcal{A}^k)^\mathbb{N}$, and note that there is a natural 1-1 correspondence between sets in $F \in \mathcal{A}^\mathbb{N}$ and sets in $\tilde{F} \in (\mathcal{A}^k)^\mathbb{N}$: Writing $\tilde{x}_i = x_{ik+1}^{(i+1)k}$,

$$\tilde{F} = \{\tilde{x}_1^\infty : x_1^\infty \in F\}. \quad (36)$$

Let μ be the stationary measure on (Ω, \mathcal{F}) describing the distribution of the "blocked" process $\{\tilde{X}_i = X_{ik+1}^{(i+1)k} ; i \geq 0\}$, where, since k is fixed throughout the rest of the proof, we have dropped the superscript in $\tilde{X}_i^{(k)}$. Although μ may not be ergodic, from the ergodic decomposition theorem we get the following information (see pp. 278-279 in Berger [?]).

LEMMA 5. *There is an integer k' dividing k , and probability measures μ_i , $i = 0, 1, \dots, k' - 1$ on (Ω, \mathcal{F}) with the following properties:*

(i) $\mu = (1/k') \sum_{i=0}^{k'-1} \mu_i$.

(ii) *Each μ_i is stationary and ergodic.*

(iii) *For each i , let $\mathbb{P}^{(i)}$ denote the measure on $(A^{\mathbb{N}}, \mathcal{A}^{\mathbb{N}})$ induced by μ_i (in the notation of (36)):*

$$\mathbb{P}^{(i)}(F) = \mu_i(\tilde{F}), \quad F \in \mathcal{A}^{\mathbb{N}}.$$

Then $\mathbb{P} = (1/k') \sum_{i=0}^{k'-1} \mathbb{P}^{(i)}$, and each $\mathbb{P}^{(i)}$ is stationary in k' -blocks and ergodic in k' -blocks.

(iv) *For each $0 \leq i \leq k'$ and $j \geq 0$, the distribution that $\mathbb{P}^{(i)}$ induces on the process $\{X_{j+n}; n \geq 1\}$ is $\mathbb{P}^{(i+j \bmod k')}$.*

For each $i = 0, 1, \dots, k' - 1$, let $\mu_{i,1}$ denote the first-order marginal of μ_i and write $R(D|i) = R_1(D; \mu_{i,1}, \tilde{M})$ for the first-order rate function of the measure μ_i , with respect to the distortion measure ρ_k , and with mass function $\tilde{M} = M^k$. Since W_k^* chosen as above has its A^k -marginal equal to P_k we can write it as $W_k^* = V_k^* \circ P_k$ where $V_k^*(\cdot|X_1^n)$ denote the regular conditional probability distributions. Write $P_k^{(i)}$ for the k -dimensional marginals of the measures $\mathbb{P}^{(i)}$, and define probability measures $W_k^{(i)}$ on $(A^n \times \hat{A}^n, \mathcal{A}^n \times \hat{\mathcal{A}}^n)$ by $W_k^{(i)} = V_k^* \circ P_k^{(i)}$. Let $D_i = \int \rho_k dW_k^{(i)}$ so that by Lemma 5 (iii),

$$\frac{1}{k'} \sum_{i=0}^{k'-1} D_i = \int \rho_k dW_k^* \leq D'. \quad (37)$$

Similarly, writing $Q_k^{(i)}$ for the \hat{A}^k -marginal of $W_k^{(i)}$ and applying Lemma 5 (iii),

$$\frac{1}{k'} \sum_{i=0}^{k'-1} \int \log M^k(y_1^k) dQ_k^{(i)}(y_1^k) = \int \log M^k(y_1^k) dQ_k^*(y_1^k) \quad (38)$$

and using the convexity of mutual information from Lemma 3 (iv),

$$\frac{1}{k'} \sum_{i=0}^{k'-1} H(W_k^{(i)} \| P_k^{(i)} \times Q_k^{(i)}) \leq H(W_k^* \| P_k \times Q_k^*). \quad (39)$$

For $N \geq 1$ large enough we can use result of Step 1 to get N -dimensional sets B_i that almost-cover $(\hat{A}^k)^N$ with respect to μ_i . Specifically, consider N large enough so that

$$\frac{\max\{\rho_{\max}, L_{\max}, 1\}}{kN} < \min\{\epsilon/8, (D - D')/2\}. \quad (40)$$

For any such N , by the result of Step 1 we can choose sets $B_i \subset (\hat{A}^k)^N$ such that, for each i ,

$$\mu_i([B_i]_{D_i}) \geq 1 - \epsilon_N, \quad \text{where } \epsilon_N \rightarrow 0 \text{ as } N \rightarrow \infty, \text{ and} \quad (41)$$

$$\tilde{M}^N(B_i) \leq \exp\{N(R(D_i|i) + \epsilon/8)\}. \quad (42)$$

Now choose and fix an arbitrary $y^* \in \hat{A}$, and for $n = k'(Nk + 1)$ define new sets $B_i^* \subset \hat{A}^n$ by

$$B_i^* = \prod_{j=0}^{k'-1} [B_{i+j \bmod k'} \times \{y^*\}],$$

where \prod denotes the cartesian product. Then, by (40), for any x_1^n ,

$$\rho_n(x_1^n, B_i^*) < \frac{D - D'}{2} + \frac{1}{k'} \sum_{j=0}^{k'-1} \rho_{kN} \left(x_{j(kN+1)+1}^{j(kN+1)+kN}, B_{i+j \bmod k'} \right),$$

so by a simple union bound,

$$\begin{aligned} \mathbb{P}^{(i)}([B_i^*]_D) &\stackrel{(a)}{\geq} 1 - \sum_{j=0}^{k'-1} \left[1 - \mathbb{P}^{(i+j \bmod k')}([B_{i+j \bmod k'}]_D) \right] \\ &\stackrel{(b)}{=} 1 - \sum_{j=0}^{k'-1} \left[1 - \mu_i([B_i]_{D_i}) \right] \\ &\stackrel{(c)}{\geq} 1 - k' \epsilon_N, \end{aligned} \tag{43}$$

where we used (37) in (a), Lemma 5 (iv) in (b), and (41) in (c). Also, using the definition of B_i^* and the bounds (40) and (42),

$$\begin{aligned} \frac{1}{n} \log M^n(B_i^*) &\leq \frac{\log M(Y^*)}{kN + 1} + \frac{1}{k'} \sum_{j=0}^{k'-1} \left[\frac{1}{kN} \log \widetilde{M}^N(B_{i+j \bmod k'}) \right] \\ &\leq \epsilon/8 + \frac{1}{k'} \sum_{j=0}^{k'-1} \left[\frac{1}{k} (R(D_j|j) + \epsilon/8) \right], \end{aligned}$$

but from the definition of $R(D|j)$ and (39) and (38) this is

$$\begin{aligned} \frac{1}{n} \log M^n(B_i^*) &\leq \epsilon/4 + \frac{1}{k'} \sum_{j=0}^{k'-1} \left[\frac{1}{k} H(W_k^{(j)} \| P_k^{(j)} \times Q_k^{(j)}) + \frac{1}{k} \int \log M^k(y_1^k) dQ_k^{(j)}(y_1^k) \right] \\ &\leq I_k^* + L_k^* + \epsilon/2 \\ &\leq R(D) + 3\epsilon/4, \end{aligned} \tag{44}$$

where the last inequality follows from (31). So in (43) and (44) we have shown that, for *all* $i = 0, 1, \dots, k' - 1$,

$$\mathbb{P}^{(i)}([B_i^*]_D) \geq 1 - k' \epsilon_N \quad \text{and} \tag{45}$$

$$\frac{1}{n} \log M^n(B_i^*) \leq R(D) + 3\epsilon/4. \tag{46}$$

Finally we define sets $C_n \subset \hat{A}^n$ by

$$C_n = \cup_{i=0}^{k'-1} B_i^*.$$

From the last two bounds above and (40), the sets C_n have

$$\frac{1}{n} \log M^n(C_n) \leq \frac{\log k'}{n} + R(D) + 3\epsilon/4 \leq R(D) + \epsilon,$$

and by Lemma 5 (iii),

$$P_n([C_n]_D) = \frac{1}{k'} \sum_{i=0}^{k'-1} \mathbb{P}^{(i)}([C_n]_D) \geq \frac{1}{k'} \sum_{i=0}^{k'-1} \mathbb{P}^{(i)}([B_i^*]_D) \geq 1 - \epsilon'_n$$

where $\epsilon'_n = k'\epsilon_N$ when $n = k'(Nk + 1)$.

In short, we have shown that for any $D > D_{\min}$ and any $\epsilon > 0$, there exist (fixed) integers k , k' and N_0 such that:

$$(+)\ \left\{ \begin{array}{l} \text{There is a sequence of sets } C_n, \text{ for } n = k'(Nk + 1), N \geq N_0, \text{ satisfying:} \\ (1/n) \log M^n(C_n) \leq R(D) + \epsilon \text{ for all } n, \text{ and} \\ P_n([C_n]_D) \rightarrow 1 \text{ as } n \rightarrow \infty. \end{array} \right.$$

Since this is essentially an asymptotic result, the restrictions that $N \geq N_0$ and n be of the form $n = k'(Nk + 1)$ are inessential. Therefore they can be easily dropped to give (+) for all $n \geq 1$, that is, to produce a sequence of sets $\{C_n; n \geq 1\}$ satisfying (i) and (ii) of Theorem 4. \square

Appendix

Proof of Remark 1: In view of part (i) of Theorem 2 and the remark that $P^n([C_n]_D) \rightarrow 1$, for every $m \geq 1$ we can choose a sequence of sets $\{C_n^{(m)}; n \geq 1\}$ such that

$$\begin{aligned} \frac{1}{n} \log M^n(C_n^{(m)}) &\leq R(D) + \frac{1}{m}, \quad \text{for all } m, n \geq 1, \text{ and} \\ P^n([C_n^{(m)}]_D) &\geq 1 - \frac{1}{m}, \quad \text{for all } m \geq 1, n \geq N(m), \end{aligned}$$

where $N(m)$ is some fixed sequence of integers, strictly increasing to ∞ as $m \rightarrow \infty$. So for each $n \geq 1$ there is a unique $m = m(n)$ such that $N(m) \leq n < N(m+1)$. Since $\{N(m)\}$ is strictly increasing, the sequence $\{m(n)\}$ is nondecreasing and $m(n) \rightarrow \infty$ as $n \rightarrow \infty$. Define $C_n^* = C_n^{m(n)}$ for all $n \geq 1$. From the last two bounds,

$$\begin{aligned} \frac{1}{n} \log M^n(C_n^*) &\leq R(D) + \frac{1}{m(n)}, \quad \text{for all } n \geq 1, \text{ and} \\ P^n([C_n^*]_D) &\geq \frac{1}{m(n)}, \quad \text{for all } n \geq N(m(n)). \end{aligned}$$

But since n is always $n \geq N(m(n))$ by definition, and $m(n) \rightarrow \infty$ as $n \rightarrow \infty$, this proves (i') and (ii'). Also, since ρ is bounded, (iii') immediately follows from (ii'). \square

Proof outline of Lemma 1: For part (i) it suffices to consider the case $I(P, Q, D) < \infty$, so we may assume that the set $\mathcal{M}(P, Q, D)$ is nonempty. Since the marginals of any $W \in \mathcal{M}(P, Q, D)$ are P and Q , W is absolutely continuous with respect to $P \times Q$, so $H(W \| P \times Q)$ is continuous over $W \in \mathcal{M}(P, Q, D)$. Since the sets $\mathcal{M}(P, Q, D)$ are compact (in the Euclidean topology), the infimum in (8) must be achieved. A similar argument works for $R(D)$: Combining the two infima in its definition,

$$R(D) = \inf_{W \in \mathcal{M}(P, D)} \{H(W \| W_X \times W_Y) + E_{W_Y}[\log M(Y)]\}, \quad (47)$$

where $\mathcal{M}(P, D) = \cup_Q \mathcal{M}(P, Q, D)$. Since the sets $\mathcal{M}(P, D)$ are compact, the infimum in (47) is achieved by some $W^* \in \mathcal{M}(P, D)$, and $Q^* = W_Y^*$ achieves the infimum in (9).

For part (ii) recall the assumption that for all $a \in A$ there is $b = b(a)$ such that $\rho(a, b) = 0$. If we let $W(a, b) = P(a)\mathbb{I}_{\{b=b(a)\}}$, then $W \in \mathcal{M}(P, D)$ for any $D \geq 0$ and from (47), $R(D) \leq E_{W_Y}[\log M(Y)] < \infty$ for all $D \geq 0$. Since the sets $\mathcal{M}(P, D)$ are increasing in D , $R(D)$ is nonincreasing. To see that it is convex, let $W \in \mathcal{M}(P, D_1)$ and $W' \in \mathcal{M}(P, D_2)$ arbitrary. Given $\lambda \in [0, 1]$ let $\lambda' = 1 - \lambda$, and write $V = \lambda W + \lambda' W'$. Then $V \in \mathcal{M}(P, \lambda D_1 + \lambda' D_2)$ and the Y -marginal of V , V_Y , is $\lambda W_Y + \lambda' W'_Y$. Recalling (47) and that relative entropy is jointly convex in its two arguments,

$$R(\lambda D_1 + \lambda' D_2)$$

$$\begin{aligned} &\leq H(V\|V_X \times V_Y) + E_{V_Y}[\log M(Y)] \\ &\leq \lambda \{H(W\|W_X \times W_Y) + E_{W_Y}[\log M(Y)]\} + \lambda' \{H(W'\|W'_X \times W'_Y) + E_{W'_Y}[\log M(Y)]\}. \end{aligned}$$

Taking the infimum over all $W \in \mathcal{M}(P, D_1)$, $W' \in \mathcal{M}(P, D_2)$, and using (47) shows that $R(D)$ is convex, and since it is finite for all $D \geq 0$ it is also continuous.

The proof of (iii) is essentially identical to that of (ii), using the definition (8) in place of (47). The only difference is that $I(P, Q, D)$ can be infinite, so its convexity (and the fact that it is nonincreasing) imply that it is continuous for $D \geq 0$ except possibly at $D = \inf\{D \geq 0 : I(P, Q, D) < \infty\}$.

Part (iv) is a well-known information theoretic fact; see, e.g., Lemma 9.4.2 in Gray [?].

For part (v) let W^* achieve the infimum in (47). Since relative entropy is nonnegative we always have $R(D) \geq R_{\min}$, with equality if and only if W_Y^* is supported on the set $A' = \{y \in A : \log M(y) = R_{\min}\}$ and $W^* = W_X^* \times W_Y^*$. Clearly, these two conditions are satisfied if and only if

$$D \geq \inf\{E_{P \times Q}[\rho(X, Y)] : Q \text{ supported on } A'\},$$

but the right hand side above is exactly equal to D_{\max} . \square

Proof of Lemma 2: If $\gamma_i = 0$ then, as discussed in the proof of Theorem 2, $F_i(\epsilon_1) = \{\delta_{a_i}\}$ for all ϵ_1 and

$$H(\delta_{a_i}\|Q^*) = -\log Q^*(a_i) \leq -\log P(a_i) < \infty.$$

If $\gamma_i > 0$ then there must exist a $b^* \in A$, $b^* \neq a_i$, such that $W^*(b^*|a_i) > 0$. Write d_{\max} for the maximum of $\sum_b W^*(b|a_j)\rho(a_j, b)$ over all $j = 1, \dots, m$, and let $\rho_{\min} = \min\{\rho(a, b) : a \neq b\}$. For $\alpha \in (0, 1)$, let

$$Q_i(b) = \begin{cases} W^*(a_i|a_i) + \alpha & \text{if } b = a_i \\ W^*(b^*|a_i) - \alpha & \text{if } b = b^* \\ W^*(b|a_i) & \text{otherwise.} \end{cases}$$

Then, for ϵ_1 small enough to make $(\delta - \epsilon_1)\rho_{\min} > \epsilon_1 d_{\max}(1 + \epsilon_1)$, it is an elementary calculation to verify that $Q_i \in F_i(\epsilon_1)$ and $H(Q_i\|Q^*) < \infty$, as long as α satisfies the following conditions:

$$\begin{aligned} \alpha &< 1 - W^*(a_i|a_i) \\ \alpha &< W^*(b^*|a_i) \\ \frac{\epsilon_1 d_{\max}}{\rho_{\min}} &< \alpha < \frac{\delta - \epsilon_1}{1 + \epsilon_1}. \end{aligned}$$

Taking $W(a_i, b) = Q_i(b)P(a_i)$ we also have $W \in F(\epsilon_1)$. \square

Proof of Lemma 3: Since the sets $\mathcal{M}_n(P_n, Q_n, D)$ are increasing in D , $R_n(D)$ is nonincreasing in D . Next we claim that relative entropy is jointly convex in its two arguments. Let μ, ν be two

probability measures over a Polish space (S, \mathcal{S}) . In the case when μ and ν both consist of only a finite number of atoms, the joint convexity of $H(\mu\|\nu)$ is well-known (see, e.g., Theorem 2.7.2 in Cover and Thomas [?]). In general, $H(\mu\|\nu)$ can be written as

$$H(\mu\|\nu) = \sup_{\{E_i\}} \sum_i \mu(E_i) \log \frac{\mu(E_i)}{\nu(E_i)}$$

where the supremum is over all finite measurable partitions of S (see Theorem 2.4.1 in Pinsker [?]). Therefore $H(\mu\|\nu)$ is the pointwise supremum of convex functions, hence itself convex. As in (47), combining the two infima, $R_n(D)$ can equivalently be written as

$$R_n(D) = \inf_{W_n \in \mathcal{M}_n(P_n, D)} \{H(W_n\|W_{n,X} \times W_{n,Y}) + E_{W_{n,Y}}[\log M^n(Y_1^n)]\} \quad (48)$$

where $\mathcal{M}_n(P_n, D) = \cup_{Q_n} \mathcal{M}_n(P_n, Q_n, D)$. Using this together with the joint convexity of relative entropy as in the proof of Lemma 1 (ii) shows that $R_n(D)$ is convex. Since it is also nonincreasing and bounded away from $-\infty$, $R_n(D)$ is also continuous at all D except possibly at the point

$$D_{\min}^{(n)} = \inf\{D \geq 0 : R_n(D) < +\infty\}.$$

This proves (i). For (ii) notice that if $R(D)$ exists then it must also be nonincreasing and convex in $D \geq 0$ since $R_n(D)$ is; therefore, it must also be continuous except possibly at D_{\min} .

For part (iii), let $m, n \geq 1$ arbitrary, and let $W_m \in \mathcal{M}_m(P_m, D)$ and $W_n \in \mathcal{M}_n(P_n, D)$. Define a probability measure W_{m+n} on $(A^n \times \hat{A}^n, \mathcal{A}^n \times \hat{\mathcal{A}}^n)$ by

$$W_{m+n}(dx_1^{m+n}, dy_1^{m+n}) = W_m(dy_1^m | x_1^m) W_n(dy_{m+1}^{m+n} | x_{m+1}^{m+n}) P(dx_1^{m+n}).$$

Notice that $W_{m+n} \in \mathcal{M}_{m+n}(P_{m+n}, D)$, and that, if (X_1^{m+n}, Y_1^{m+n}) are random vectors distributed according to W_{m+n} , then Y_1^m and Y_{m+1}^{m+n} are conditionally independent given X_1^{m+n} . Therefore,

$$\begin{aligned} R_{m+n}(D) &\stackrel{(a)}{\leq} H(W_{m+n}\|W_{m+n,X} \times W_{m+n,Y}) + E_{W_{m+n,Y}}[\log M^{m+n}(Y_1^{m+n})] \\ &= I(X_1^{m+n}; Y_1^{m+n}) + E_{W_{m+n,Y}}[\log M^{m+n}(Y_1^{m+n})] \\ &\stackrel{(b)}{\leq} I(X_1^m; Y_1^m) + I(X_{m+1}^{m+n}; Y_{m+1}^{m+n}) + E_{W_{m,Y}}[\log M^m(Y_1^m)] + E_{W_{n,Y}}[\log M^n(Y_1^n)] \end{aligned}$$

where (a) follows from (48) and (b) follows from the conditional independence of Y_1^m and Y_{m+1}^{m+n} given X_1^{m+n} (see, e.g., Lemma 9.4.2 in Gray [?]). So we have shown that $R_{m+n}(D)$ is bounded above by

$$H(W_m\|W_{m,X} \times W_{m,Y}) + E_{W_{m,Y}}[\log M^m(Y_1^m)] + H(W_n\|W_{n,X} \times W_{n,Y}) + E_{W_{n,Y}}[\log M^n(Y_1^n)],$$

and taking the infimum over all $W_m \in \mathcal{M}_m(P_m, D)$ and $W_n \in \mathcal{M}_n(P_n, D)$ yields

$$R_{m+n}(D) \leq R_m(D) + R_n(D). \quad (49)$$

[Note that in the above argument we implicitly assumed that we could find $W_m \in \mathcal{M}_m(P_m, D)$ and $W_n \in \mathcal{M}_n(P_n, D)$; if this was not the case, then either $R_m(D)$ or $R_n(D)$ would be equal to $+\infty$, and (49) would still trivially hold.] Therefore the sequence $\{R_n(D)\}$ is subadditive and it follows that $\lim_n (1/n)R_n(D) = \inf_n (1/n)R_n(D)$. From this it is immediate that $D_{\min} = \inf_n D_{\min}^{(n)}$.

Part (iv) is a well-known information theoretic fact; see, e.g., Problem 7.4 in Berger [?]. \square