

SHARED INFORMATION

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with

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Outline

Two-terminal model: Mutual information

Operational meaning in:

- ▶ Channel coding: channel capacity
- ▶ Lossy source coding: rate distortion function
- ▶ Binary hypothesis testing: Stein's lemma

Interactive communication and common randomness

- ▶ *Two-terminal model: Mutual information*
- ▶ *Multiterminal model: Shared information*

Applications

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Applications

Mutual Information

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Let X_1 and X_2 be \mathbb{R} -valued rvs with joint probability distribution $P_{X_1 X_2}$.

The **mutual information** between X_1 and X_2 is

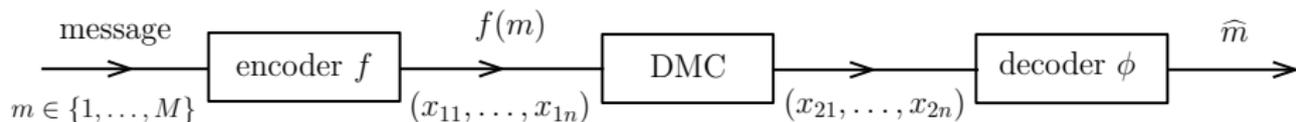
$$\begin{aligned} I(X_1 \wedge X_2) &= \begin{cases} \mathbb{E}_{P_{X_1 X_2}} \left[\log \frac{dP_{X_1 X_2}}{dP_{X_1} \times P_{X_2}} (X_1, X_2) \right], & \text{if } P_{X_1 X_2} \prec P_{X_1} \times P_{X_2} \\ \infty, & \text{if } P_{X_1 X_2} \not\prec P_{X_1} \times P_{X_2} \end{cases} \\ &= D(P_{X_1 X_2} \parallel P_{X_1} \times P_{X_2}). \quad (\text{Kullback - Leibler divergence}) \end{aligned}$$

When X_1 and X_2 are *finite-valued*,

$$\begin{aligned} I(X_1 \wedge X_2) &= H(X_1) + H(X_2) - H(X_1, X_2) \\ &= H(X_1) - H(X_1 | X_2) = H(X_2) - H(X_2 | X_1) \\ &= H(X_1, X_2) - [H(X_1 | X_2) + H(X_2 | X_1)]. \end{aligned}$$

Channel Coding

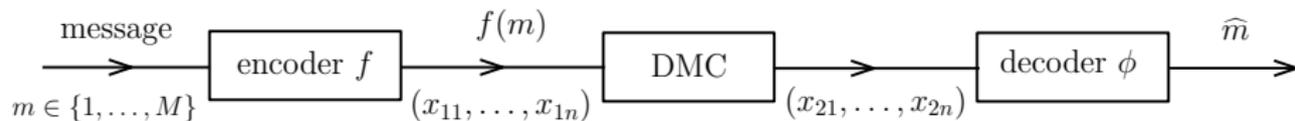
Let \mathcal{X}_1 and \mathcal{X}_2 be finite alphabets, and $W : \mathcal{X}_1 \rightarrow \mathcal{X}_2$ be a stochastic matrix.



Discrete memoryless channel (DMC):

$$W^{(n)}(x_{21}, \dots, x_{2n} | x_{11}, \dots, x_{1n}) = \prod_{i=1}^n W(x_{2i} | x_{1i}).$$

Channel Capacity



Goal: Make code rate $\frac{1}{n} \log M$ as large as possible while keeping

$$\max_m P(\phi(X_{21}, \dots, X_{2n}) \neq m \mid f(m))$$

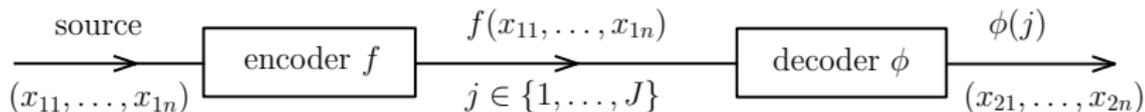
to be small, in the asymptotic sense as $n \rightarrow \infty$.

[C.E. Shannon, 1948]

$$\text{Channel capacity } C = \max_{P_{X_1}: P_{X_2|X_1}=W} I(X_1 \wedge X_2).$$

Lossy Source Coding

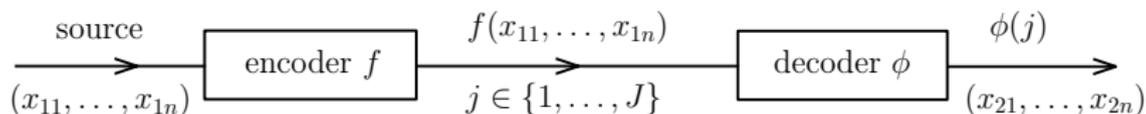
Let $\{X_{1t}\}_{t=1}^{\infty}$ be an \mathcal{X}_1 -valued i.i.d. source.



Distortion measure:

$$d((x_{11}, \dots, x_{1n}), (x_{21}, \dots, x_{2n})) = \frac{1}{n} \sum_{i=1}^n d(x_{1i}, x_{2i}).$$

Rate Distortion Function



Goal: Make (compression) code rate $\frac{1}{n} \log J$ as small as possible while keeping

$$P\left(\frac{1}{n} \sum_{i=1}^n d(X_{1i}, X_{2i}) \leq \Delta\right)$$

to be large, in the asymptotic sense as $n \rightarrow \infty$.

[Shannon, 1948, 1959]

$$\text{Rate distortion function } R(\Delta) = \min_{P_{X_2|X_1}: \mathbb{E}[d(X_1, X_2)] \leq \Delta} I(X_1 \wedge X_2).$$

Simple Binary Hypothesis Testing

Let $\{(X_{1t}, X_{2t})\}_{t=1}^{\infty}$ be an $\mathcal{X}_1 \times \mathcal{X}_2$ -valued i.i.d. process generated according to

$$H_0 : P_{X_1 X_2} \quad \text{or} \quad H_1 : P_{X_1} \times P_{X_2}.$$

Test:

Decides H_0 w.p. $T(0 \mid x_{11}, \dots, x_{1n}, x_{21}, \dots, x_{2n})$,

H_1 w.p. $T(1 \mid x_{11}, \dots, x_{1n}, x_{21}, \dots, x_{2n}) = 1 - T(0 \mid \dots)$.

Stein's lemma [H. Chernoff, 1956]: For every $0 < \epsilon < 1$,

$$\lim_n -\frac{1}{n} \log \inf_{T: P_{H_0}(T \text{ says } H_0) \geq 1-\epsilon} P_{H_1}(T \text{ says } H_0)$$

$$= D(P_{X_1 X_2} \parallel P_{X_1} \times P_{X_2}) = I(X_1 \wedge X_2).$$

Outline

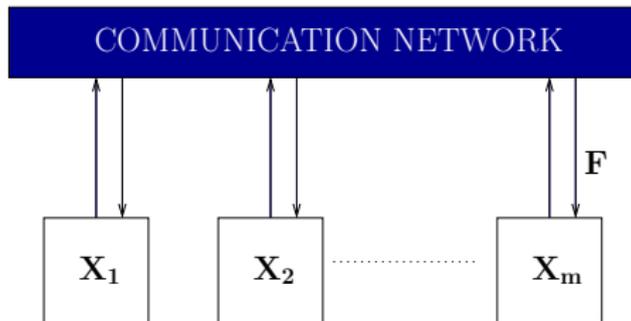
Two-terminal model: Mutual information

Interactive communication and common randomness

- ▶ *Two-terminal model: Mutual information*
- ▶ *Multiterminal model: Shared information*

Applications

Multiterminal Model



- ▶ Set of terminals = $\mathcal{M} = \{1, \dots, m\}$.
- ▶ X_1, \dots, X_m are finite-valued rvs with known joint distribution $P_{X_1 \dots X_m}$ on $\mathcal{X}_1 \times \dots \times \mathcal{X}_m$.
- ▶ Terminal $i \in \mathcal{M}$ observes data X_i .
- ▶ Multiple rounds of *interactive communication* on a *noiseless channel* of *unlimited capacity*; all terminals hear *all communication*.

Interactive Communication

Interactive communication

- ▶ Assume: Communication occurs in consecutive time slots in r rounds.
- ▶ The corresponding rvs representing the communication are

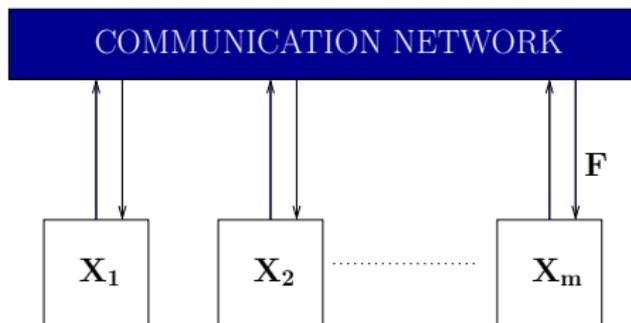
$$\mathbf{F} = \mathbf{F}(X_1, \dots, X_m) = (F_{11}, \dots, F_{1m}, F_{21}, \dots, F_{2m}, \dots, F_{r1}, \dots, F_{rm})$$

- $F_{11} = f_{11}(X_1)$, $F_{12} = f_{12}(X_2, F_{11})$, ...
- $F_{ji} = f_{ji}(X_i; \text{all previous communication})$.

Simple communication: $\mathbf{F} = (F_1, \dots, F_m)$, $F_i = f_i(X_i)$, $1 \leq i \leq m$.

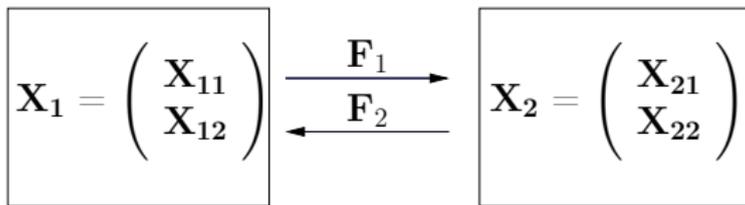
A. Yao, "Some complexity questions related to distributive computing," Proc. Annual Symposium on Theory of Computing, 1979.

Applications



- ▶ *Data exchange: Omniscience*
- ▶ *Signal recovery: Data compression*
- ▶ *Function computation*
- ▶ *Cryptography: Secret key generation*

Watanabe Example: Function Computation



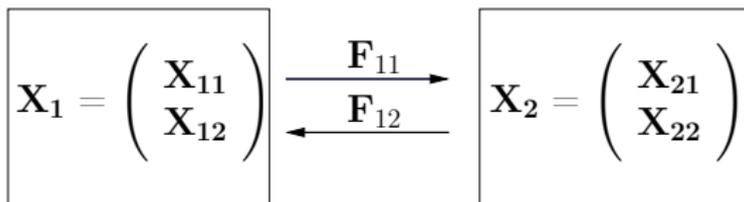
[S. Watanabe]

- ▶ $X_{11}, X_{12}, X_{21}, X_{22}$ are mutually independent (0.5, 0.5) bits.
- ▶ Terminals 1 and 2 wish to compute:

$$G = g(X_1, X_2) = \mathbb{1}\left((X_{11}, X_{12}) = (X_{21}, X_{22})\right).$$

- ▶ *Simple communication:* $\mathbf{F} = \left(F_1 = (X_{11}, X_{12}), F_2 = (X_{21}, X_{22})\right)$.
 - Communication complexity: $H(\mathbf{F}) = 4$ bits.
 - No privacy: Terminal 1 or 2, or an observer of \mathbf{F} , learns all the data X_1, X_2 .

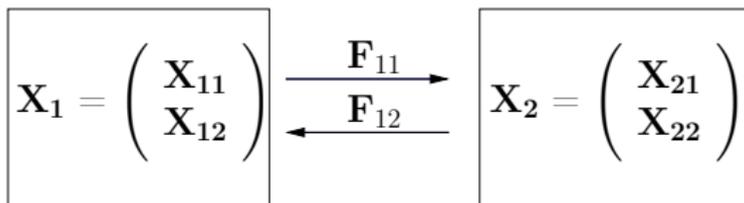
WatanExample: Function Computation



► *An interactive communication protocol:*

- $\mathbf{F} = (F_{11} = (X_{11}, X_{12}), F_{12} = G)$.
- Complexity: $H(\mathbf{F}) = 2.81$ bits.
- Some privacy: Terminal 2, or an observer of \mathbf{F} , learns X_1 ; Terminal 1, or an observer of \mathbf{F} , either learns X_2 w.p. 0.25 or w.p. 0.75 that X_2 differs from X_1 .

WatanExample: Function Computation



► *An interactive communication protocol:*

- $\mathbf{F} = (F_{11} = (X_{11}, X_{12}), F_{12} = G)$.
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¿ Can a communication complexity of 2.81 bits be bettered ?

Related Work

► Exact function computation

- Yao '79: Communication complexity.
- Gallager '88: Algorithm for parity computation in a network.
- Giridhar-Kumar '05: Algorithms for computing functions over sensor networks.
- Freris-Kowshik-Kumar '10: Survey: Connectivity, capacity, clocks, computation in large sensor networks.
- Orlitsky-El Gamal '84: Communication complexity with secrecy.

► Information theoretic function computation

- Körner-Marton '79: Minimum rate for computing parity.
- Orlitsky-Roche '01: Two terminal function computation.
- Nazer-Gastpar '07: Computation over noisy channels.
- Ma-Ishwar '08: Distributed source coding for interactive computing.
- Ma-Ishwar-Gupta '09: Multiround function computation in colocated networks.
- Tyagi-Gupta-Narayan '11: Secure function computation.
- Tyagi-Watanabe '13, '14 Secrecy generation, secure computing.

► Compressing interactive communication

- Schulman '92: Coding for interactive communication.
- Braverman-Rao '10: Information complexity of communication.
- Kol-Raz '13, Heupler '14: Interactive communication over noisy channels.

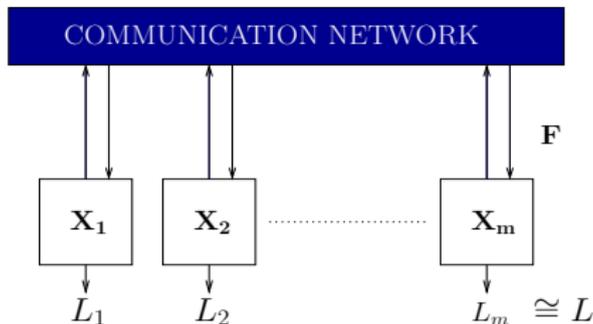
Mathematical Economics: Mechanism Design

- Thomas Marschak and Stefan Reichelstein,
“Communication requirements for individual agents in networks and hierarchies,”
in *The Economics of Informational Decentralization: Complexity, Efficiency and Stability: Essays in Honor of Stanley Reiter*, John O. Ledyard, Ed., Springer, 1994.

- Kenneth R. Mount and Stanley Reiter,
Computation and Complexity in Economic Behavior and Organization, Cambridge U. Press, 2002.

Courtesy: Demos Teneketzis

Common Randomness



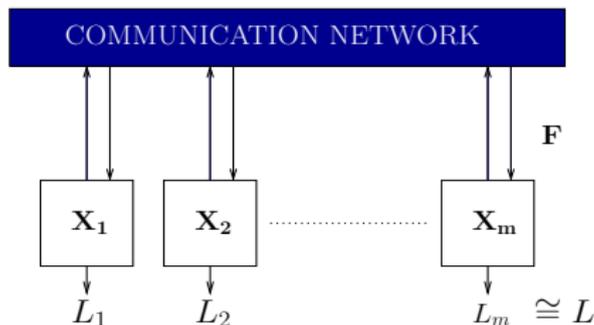
For $0 \leq \epsilon < 1$, given interactive communication \mathbf{F} , a rv $L = L(X_1, \dots, X_m)$ is ϵ -CR for the terminals in \mathcal{M} using \mathbf{F} , if there exist *local estimates*

$$L_i = L_i(X_i, \mathbf{F}), \quad i \in \mathcal{M},$$

of L satisfying

$$P\left(L_i = L, \quad i \in \mathcal{M}\right) \geq 1 - \epsilon.$$

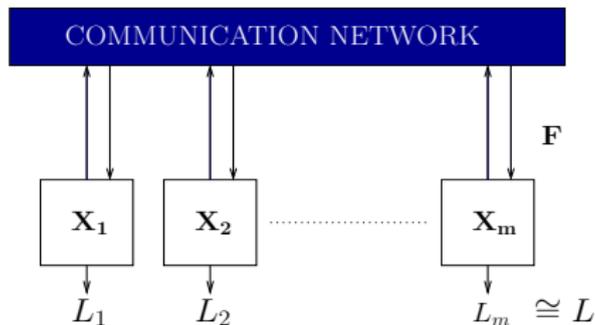
Common Randomness



Examples:

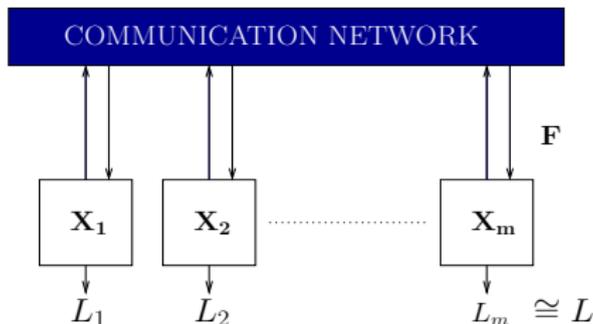
- ▶ *Data exchange: Omniscience:* $L = (X_1, \dots, X_m)$.
- ▶ *Signal recovery: Data compression:* $L \supseteq X_{i^*}$, for some fixed $i^* \in \mathcal{M}$.
- ▶ *Function computation:* $L \supseteq g(X_1, \dots, X_m)$ for a given g .
- ▶ *Cryptography: Secret CR, i.e., secret key:* L with $I(L \wedge \mathbf{F}) \cong 0$.

A Basic Operational Question



¿ What is the *maximal* CR, as measured by $H(L|\mathbf{F})$, that can be generated by a *given* interactive communication \mathbf{F} for a distributed processing task ?

A Basic Operational Question



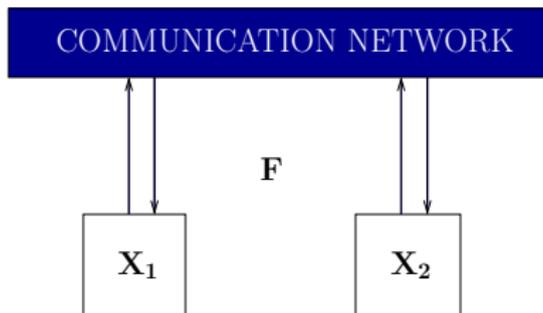
¿ What is the *maximal* CR, as measured by $H(L|\mathbf{F})$, that can be generated by a *given* interactive communication \mathbf{F} for a distributed processing task ?

Answer in two steps:

- ▶ Fundamental structural property of interactive communication
- ▶ Upper bound on amount of CR achievable with interactive communication.

Shall start with the case of $m = 2$ terminals.

Fundamental Property of Interactive Communication



Lemma: [U. Maurer], [R. Ahlswede - I. Csiszár]

For interactive communication \mathbf{F} of the Terminals 1 and 2 observing data X_1 and X_2 , respectively,

$$I(X_1 \wedge X_2 | \mathbf{F}) \leq I(X_1 \wedge X_2).$$

In particular, independent rvs X_1, X_2 remain so upon conditioning on an interactive communication.

Fundamental Property of Interactive Communication

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In particular, independent rvs X_1, X_2 remain so upon conditioning on an interactive communication.

Proof: For interactive communication $\mathbf{F} = (F_{11}, F_{12}, \dots, F_{r1}, F_{r2})$,

$$\begin{aligned} I(X_1 \wedge X_2) &= I(X_1, F_{11} \wedge X_2) \\ &\geq I(X_1 \wedge X_2 | F_{11}) \\ &= I(X_1 \wedge X_2, F_{12} | F_{11}) \\ &\geq I(X_1 \wedge X_2 | F_{11}, F_{12}), \end{aligned}$$

followed by iteration. □

An Equivalent Form

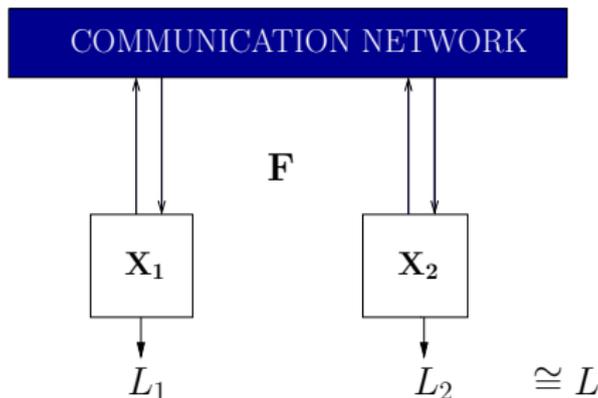
For interactive communication \mathbf{F} of Terminals 1 and 2:

$$I(X_1 \wedge X_2 | \mathbf{F}) \leq I(X_1 \wedge X_2)$$



$$H(\mathbf{F}) \geq H(\mathbf{F}|X_1) + H(\mathbf{F}|X_2).$$

Upper Bound on CR for Two Terminals



Using

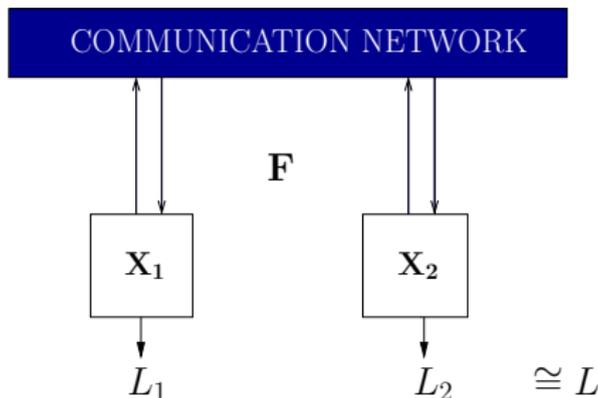
- L is ϵ -CR for Terminals 1 and 2 with interactive communication \mathbf{F} ; and
- $H(\mathbf{F}) \geq H(\mathbf{F}|X_1) + H(\mathbf{F}|X_2)$,

we get

$$H(L|\mathbf{F}) \leq H(X_1, X_2) - \left[H(X_1|X_2) + H(X_2|X_1) \right] + 2\nu(\epsilon),$$

where $\lim_{\epsilon \rightarrow 0} \nu(\epsilon) = 0$.

Maximum CR for Two Terminals: Mutual Information



Lemma: [I. Csiszár - P. Narayan] Let L be any ϵ -CR for Terminals 1 and 2 observing data X_1 and X_2 , respectively, achievable with interactive \mathbf{F} . Then

$$H(L|\mathbf{F}) \lesssim I(X_1 \wedge X_2) = D(P_{X_1 X_2} \| P_{X_1} \times P_{X_2}).$$

Remark: When $\{(X_{1t}, X_{2t})\}_{t=1}^{\infty}$ is an $\mathcal{X}_1 \times \mathcal{X}_2$ -valued i.i.d. process, the upper bound is attained.

Interactive Communication for $m \geq 2$ Terminals

Theorem 1: [I. Csiszár-P. Narayan]

For interactive communication \mathbf{F} of the terminals $i \in \mathcal{M} = \{1, \dots, m\}$, with Terminal i observing data X_i ,

$$H(\mathbf{F}) \geq \sum_{B \in \mathcal{B}} \lambda_B H(\mathbf{F} | X_{B^c})$$

for every family $\mathcal{B} = \{B \subsetneq \mathcal{M}, B \neq \emptyset\}$ and set of weights (“fractional partition”)

$$\lambda \triangleq \left\{ 0 \leq \lambda_B \leq 1, B \in \mathcal{B}, \text{ satisfying } \sum_{B \in \mathcal{B}: B \ni i} \lambda_B = 1 \forall i \in \mathcal{M} \right\}.$$

Equality holds if X_1, \dots, X_m are mutually independent.

Special case of:

M. Madiman and P. Tetali, “[Information inequalities for joint distributions, with interpretations and applications](#),” IEEE Trans. Inform. Theory, June 2010.

CR for $m \geq 2$ Terminals: A Suggestive Analogy

[S. Nitinawarat-P. Narayan]

For interactive communication \mathbf{F} of the terminals $i \in \mathcal{M} = \{1, \dots, m\}$,
with Terminal i observing data X_i ,

$$\left(\mathbf{m} = \mathbf{2} : H(\mathbf{F}) \geq H(\mathbf{F}|X_1) + H(\mathbf{F}|X_2) \Leftrightarrow I(X_1 \wedge X_2|\mathbf{F}) \leq I(X_1 \wedge X_2) \right)$$

$$H(\mathbf{F}) \geq \sum_{B \in \mathcal{B}} \lambda_B H(\mathbf{F}|X_{B^c})$$

\Updownarrow

$$\begin{aligned} H(X_1, \dots, X_m|\mathbf{F}) - \sum_{B \in \mathcal{B}} \lambda_B H(X_B|X_{B^c}, \mathbf{F}) \\ \leq H(X_1, \dots, X_m) - \sum_{B \in \mathcal{B}} \lambda_B H(X_B|X_{B^c}). \end{aligned}$$

An Analogy

[S. Nitinawarat-P. Narayan]

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with Terminal i observing data X_i ,

$$H(\mathbf{F}) \geq \sum_{B \in \mathcal{B}} \lambda_B H(\mathbf{F} | X_{B^c})$$

\Updownarrow

$$\begin{aligned} H(X_1, \dots, X_m | \mathbf{F}) - \sum_{B \in \mathcal{B}} \lambda_B H(X_B | X_{B^c}, \mathbf{F}) \\ \leq H(X_1, \dots, X_m) - \sum_{B \in \mathcal{B}} \lambda_B H(X_B | X_{B^c}). \end{aligned}$$

¿ Does the RHS suggest a measure of mutual dependence
among the rvs X_1, \dots, X_m ?

Maximum CR for $m \geq 2$ Terminals: Shared Information

Theorem 2: [I. Csiszár-P. Narayan]

Given $0 \leq \epsilon < 1$, for an ϵ -CR L for \mathcal{M} achieved with interactive communication \mathbf{F} ,

$$H(L|\mathbf{F}) \leq H(X_1, \dots, X_m) - \sum_{B \in \mathcal{B}} \lambda_B H(X_B | X_{B^c}) + m\nu$$

for every fractional partition λ of \mathcal{M} , with $\nu = \nu(\epsilon) = \epsilon \log |\mathcal{L}| + h(\epsilon)$.

Remarks:

- The proof of Theorem 2 relies on Theorem 1.
- When $\{(X_{1t}, \dots, X_{mt})\}_{t=1}^{\infty}$ is an i.i.d. process, the upper bound is attained.

Shared Information

Theorem 2: [I. Csiszár-P. Narayan]

$$H(L|\mathbf{F}) \approx H(X_1, \dots, X_m) - \max_{\lambda} \sum_{B \in \mathcal{B}} \lambda_B H(X_B | X_{B^c})$$

$$\triangleq SI(X_1, \dots, X_m)$$

Extensions

Theorems 1 and 2 extend to:

- ▶ random variables with densities [S. Nitinawarat-P. Narayan]
- ▶ a larger class of probability measures [H. Tyagi-P. Narayan].

Shared Information and Kullback-Leibler Divergence

[I. Csiszár-P. Narayan, C. Chan-L. Zheng]

$$SI(X_1, \dots, X_m) = H(X_1, \dots, X_m) - \max_{\lambda} \sum_{B \in \mathcal{B}} \lambda_B H(X_B | X_{B^c})$$

$$(m = 2) = H(X_1, X_2) - [H(X_1 | X_2) + H(X_2 | X_1)] = I(X_1 \wedge X_2)$$

$$(m = 2) = D(P_{X_1 X_2} || P_{X_1} \times P_{X_2})$$

Shared Information and Kullback-Leibler Divergence

[I. Csiszár-P. Narayan, C. Chan-L. Zheng]

$$SI(X_1, \dots, X_m) = H(X_1, \dots, X_m) - \max_{\lambda} \sum_{B \in \mathcal{B}} \lambda_B H(X_B | X_{B^c})$$

$$(m = 2) = H(X_1, X_2) - [H(X_1 | X_2) + H(X_2 | X_1)] = I(X_1 \wedge X_2)$$

$$(m = 2) = D(P_{X_1 X_2} \| P_{X_1} \times P_{X_2})$$

$$(m \geq 2) = \min_{2 \leq k \leq m} \min_{\mathcal{A}_k = (A_1, \dots, A_k)} \frac{1}{k-1} D\left(P_{X_1 \dots X_m} \parallel \prod_{i=1}^k P_{X_{A_i}}\right)$$

and equals 0 iff $P_{X_1 \dots X_m} = P_{X_A} P_{X_{A^c}}$ for some $A \subsetneq \mathcal{M}$.

¿ Does *shared information* have an operational significance as a measure of the mutual dependence among the rvs X_1, \dots, X_m ?

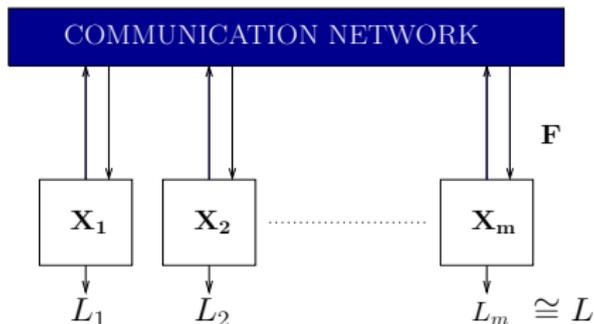
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Omniscience



[I. Csiszár-P. Narayan]

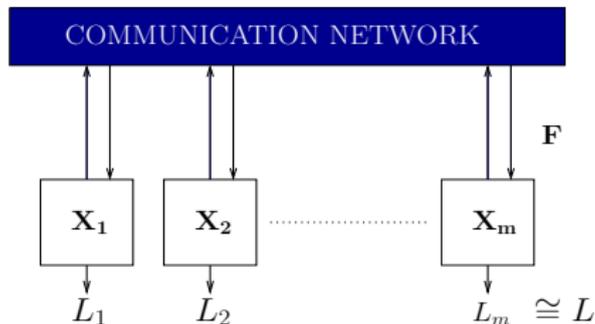
For $L = (X_1, \dots, X_m)$, Theorem 2 gives

$$H(\mathbf{F}) \gtrsim H(X_1, \dots, X_m) - SI(X_1, \dots, X_m),$$

which, for $m = 2$, is

$$H(\mathbf{F}) \gtrsim H(X_1|X_2) + H(X_2|X_1). \quad \text{[Slepian - Wolf]}$$

Signal Recovery: Data Compression



[S. Nitinawarat-P. Narayan]

With $L = X_1$, by Theorem 2

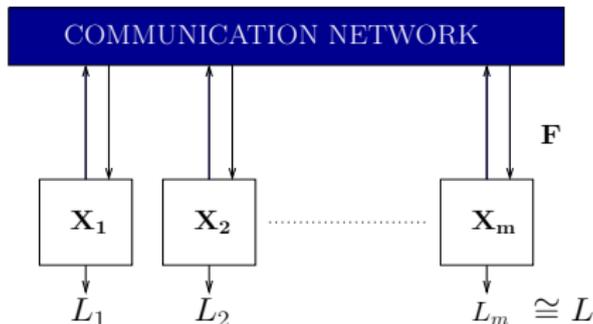
$$H(\mathbf{F}) \gtrsim H(X_1) - SI(X_1, \dots, X_m),$$

which, for $m = 2$, gives

$$H(\mathbf{F}) \gtrsim H(X_1|X_2).$$

[Slepian-Wolf]

Secret Common Randomness



Terminals $1, \dots, m$ generate CR L satisfying the *secrecy condition*

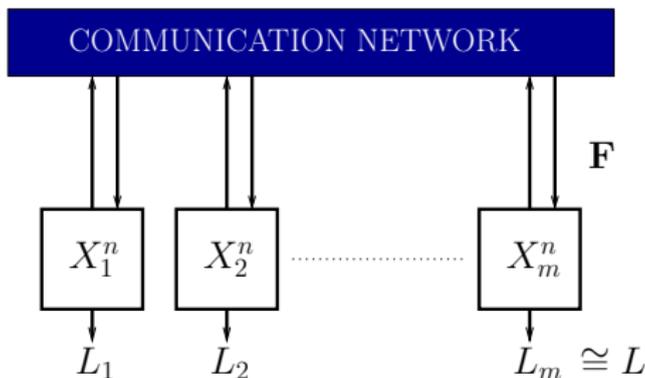
$$I(L \wedge \mathbf{F}) \cong 0.$$

By Theorem 2,

$$H(L) \cong H(L|\mathbf{F}) \lesssim SI(X_1, \dots, X_m).$$

- ▶ Secret key generation [I. Csiszár-P. Narayan]
- ▶ Secure function computation [H. Tyagi-P. Narayan]

Querying Common Randomness

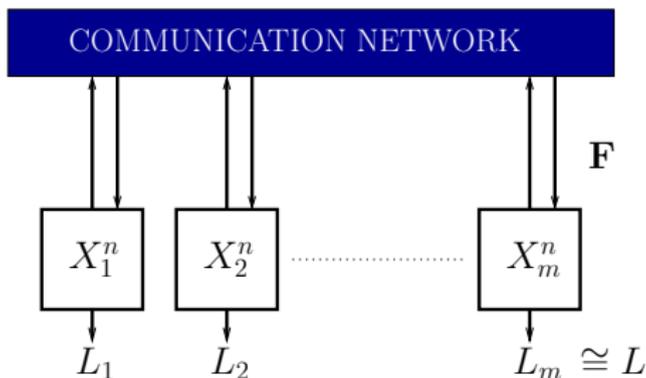


[H. Tyagi-P. Narayan]

- ▶ A querier observes communication \mathbf{F} and seeks to resolve the value of CR L by asking questions: "Is $L = l$?" with yes-no answers.
- ▶ The terminals in \mathcal{M} seek to generate L using \mathbf{F} so as to make the querier's burden as onerous as possible.

¿ What is the largest query exponent ?

Largest Query Exponent



$$E^* \triangleq \arg \sup_E \left[\inf_q P(q(L | \mathbf{F}) \geq 2^{nE}) \rightarrow 1 \text{ as } n \rightarrow \infty \right]$$

$$E^* = SI(X_1, \dots, X_m)$$

Shared information and a Hypothesis Testing Problem

$$SI(X_1, \dots, X_m) = \min_{2 \leq k \leq m} \min_{\mathcal{A}_k = (A_1, \dots, A_k)} \frac{1}{k-1} D\left(P_{X_1 \dots X_m} \parallel \prod_{i=1}^k P_{X_{A_i}}\right)$$

- ▶ Related to exponent of “ P_e -second kind” for an appropriate binary composite hypothesis testing problem, involving restricted CR L and communication \mathbf{F} .

H. Tyagi and S. Watanabe, “[Converses for secret key agreement and secure computing](#),” *IEEE Trans. Information Theory*, September 2015.

In Closing ...

¿ How useful is the concept of *shared information* ?

A: Operational meaning in specific cases of distributed processing ...

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For instance

- ▶ Consider n i.i.d. repetitions (say, in time) of the rvs X_1, \dots, X_m .
- ▶ Data at time instant t is X_{1t}, \dots, X_{mt} , $t = 1, \dots, n$.
- ▶ Terminal i observes the i.i.d. data (X_{i1}, \dots, X_{in}) , $i \in \mathcal{M}$.
- ▶ Shared information-based results are asymptotically tight (in n):
 - *Minimum rate* of communication for omniscience
 - *Maximum rate* of a secret key
 - *Largest* query exponent
 - *Necessary condition* for secure function computation
 - Several problems in information theoretic cryptography.

Shared Information: Many Open Questions ...

- Significance in network source and channel coding ?
- Interactive communication over noisy channels ?
- Data-clustering applications ?

[C. Chan-A. Al-Bashabsheh-Q. Zhou-T. Kaced-T.Liu, 2016]

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