

# Error Exponents for the Gaussian Channel With Active Noisy Feedback

Young-Han Kim, *Member, IEEE*, Amos Lapidoth, *Fellow, IEEE*, and Tsachy Weissman, *Senior Member, IEEE*

**Abstract**—We study the best exponential decay in the block-length of the probability of error that can be achieved in the transmission of a single bit over the Gaussian channel with an active noisy Gaussian feedback link. We impose an *expected* block power constraint on the forward link and study both *almost-sure* and *expected* block power constraints on the feedback link. In both cases the best achievable error exponents are finite and grow approximately proportionally to the larger between the signal-to-noise ratios on the forward and feedback links. The error exponents under almost-sure block power constraints are typically strictly smaller than under expected constraints. Some of the results extend to communication at arbitrary rates below capacity and to general discrete memoryless channels.

**Index Terms**—Active feedback, coded feedback, error exponent, Gaussian channel, noisy feedback.

## I. INTRODUCTION

THIS paper studies error exponents for the Gaussian channel with noisy feedback as depicted in Fig. 1. Unlike our previous work, which focused on *passive* feedback [1]–[3], here we focus on *active* feedback. Thus, the time- $k$  symbol  $U_k$  fed to the feedback channel need not be the time- $k$  received symbol  $Y_k$ ; it can be a function of  $Y_k$  and of the previous received symbols  $Y_1, \dots, Y_{k-1}$ . As in our previous work, we consider only transmission schemes of a deterministic block-length  $n$ . (Random transmission times for discrete memoryless channels with active feedback are discussed in [4].) And, although some of our results extend to more general models, we focus on the Gaussian model, where both the forward channel and the feedback channel are additive white Gaussian noise channels. To simplify the analysis, we focus on the case where the message to be transmitted is binary, taking on the values 0 and 1 equiprobably (but see (13) which is applicable to all rates of communication between zero and capacity).

Critical to our analysis is the precise nature of the power constraints that are imposed on the forward and feedback channels.

Manuscript received September 23, 2009; revised October 11, 2010; accepted October 21, 2010. Date of current version February 18, 2011. Y.-H. Kim and T. Weissman were supported by the National Science Foundation under Grant CCF-0729195. The material in this paper was presented in part at the 2010 IEEE Information Theory Workshop (ITW), Cairo, Egypt, Jan. 2010.

Y.-H. Kim is with the Department of Electrical and Computer Engineering, University of California San Diego, La Jolla, CA 92093-0407 USA (e-mail: yhk@ucsd.edu).

A. Lapidoth is with the Department of Information Technology and Electrical Engineering, ETH Zurich, ETH Zentrum, ETF E107, Zurich, CH-8092, Switzerland (e-mail: lapidoth@isi.ee.ethz.ch).

T. Weissman is with the Information Systems Lab, Stanford University, Stanford, CA 94305 USA (e-mail: tsachy@stanford.edu).

Communicated by H. Yamamoto, Associate Editor for Shannon Theory.

Digital Object Identifier 10.1109/TIT.2011.2104991

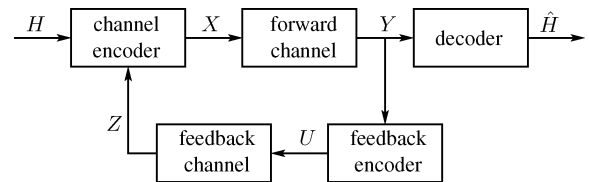


Fig. 1. Gaussian channel with a coded noisy feedback link.

On the forward channel, we impose an expected block power constraint, where the time-average of the squared channel inputs is a random variable (whose realization may depend on the message and on the realization of the forward and feedback channels) whose expectation (over the message and over the noise sequences on the forward and feedback channels) is upper-bounded by some fixed (deterministic) positive constant  $\mathfrak{P}$ ; see (8) ahead. For the feedback link we consider two types of power constraints: an expected block power constraint [(10) ahead] and an almost-sure block power constraint [(9) ahead]. In the latter, the time-average of the squared inputs to the feedback channel must not exceed  $\mathfrak{P}_{\text{FB}}$  irrespective of the message and of the channel realizations. Clearly, an almost-sure power constraint is more restrictive than an expected power constraint.

We do not consider an almost-sure block power constraint on the forward channel because under this constraint even a noise-free feedback link does not improve the error exponent for transmission of two codewords [5], [6].

In this paper, we provide upper and lower bounds on the best achievable exponent for both expected and almost-sure block power constraints. Our main result is that—although a noise-free feedback link allows the probability of error to decay faster than exponentially in  $n$  [7], [8]—if the feedback link is noisy the probability of error cannot decay faster than exponentially. This is true even when we only impose an expected block power constraint on the feedback link. At high SNRs on the feedback link, the error exponents in both cases grow as an affine function of the SNR. A more precise description of the results will follow the formal statement of the problem in Section II.

## II. THE PROBLEM STATEMENT AND MAIN RESULTS

We consider a transmission problem of a single bit  $H$ , where  $H$  takes on the values 0 and 1 equiprobably. Let the sets  $\mathcal{X}, \mathcal{Y}, \mathcal{U}$ , and  $\mathcal{Z}$  all be the reals. A blocklength- $n$  code for transmitting  $H$  over our channel consists of a forward-channel encoding rule, a feedback-channel encoding rule, and a decoder as described next. A forward-channel encoding rule is specified by  $n$  functions<sup>1</sup>  $f_1, \dots, f_n$ , where

$$f_k: \{0, 1\} \times \mathcal{Z}^{k-1} \rightarrow \mathcal{X}, \quad k = 1, \dots, n. \quad (1)$$

<sup>1</sup>All functions to  $\mathbb{R}$  in this paper are assumed to be Borel measurable.

It is understood that the time- $k$  channel input  $X_k$  is computed according to the rule

$$X_k = f_k(H, Z^{k-1}), \quad k = 1, \dots, n \quad (2)$$

where we use  $A^\ell$  to denote  $A_1, \dots, A_\ell$  and where, for convenience, we set

$$Z_0 = 0. \quad (3)$$

The feedback-channel encoding rule is a collection of  $n$  functions  $g_1, \dots, g_n$ , where

$$g_k: \mathcal{Y}^k \rightarrow \mathcal{U}, \quad k = 1, \dots, n. \quad (4)$$

It is understood that the symbol  $U_k$  that is fed to the feedback channel at time  $k$  is

$$U_k = g_k(Y^k), \quad k = 1, \dots, n. \quad (5)$$

(The special case where  $g_k(Y^k) = Y_k$  corresponds to passive—also known as “uncoded” or “symbol-by-symbol”—feedback.)

A decoder  $\phi$  is a decision rule for guessing  $H$  based on  $Y^n$

$$\phi: \mathcal{Y}^n \rightarrow \{0, 1\}. \quad (6)$$

We denote the decision regions by  $\mathcal{D}_0$  and  $\mathcal{D}_1$  so

$$\mathcal{D}_\nu = \{\mathbf{y} \in \mathcal{Y}^n : \phi(\mathbf{y}) = \nu\}, \quad \nu = 0, 1 \quad (7)$$

where we use  $\mathbf{a}$  to denote the  $n$ -tuple  $(a_1, \dots, a_n)$ .

The communication system under our consideration operates as follows. The message, along with the forward and backward channel noise components,  $H, N_1, \dots, N_n, V_1, \dots, V_n$ , are independent random variables, where  $N_k \sim \mathcal{N}(0, \sigma^2)$  and  $V_k \sim \mathcal{N}(0, \sigma_{\text{FB}}^2)$  for every  $k \in \{1, \dots, n\}$ . We assume throughout that  $\sigma$  and  $\sigma_{\text{FB}}$  are strictly positive. At time  $k$ , the input  $X_k$  to the forward channel is generated according to (2). This input is corrupted by the forward channel noise, yielding the forward-channel output  $Y_k = X_k + N_k$ . The feedback-channel encoder now computes the symbol  $U_k$  from  $Y^k$  according to (5). The symbol  $U_k$ , which forms the time- $k$  input to the feedback channel is corrupted by the feedback-channel noise to yield  $Z_k = U_k + V_k$  at the output of that channel. The conditional density  $w(y_k|x_k)$  of  $Y_k$  given  $X_k$  is thus

$$w(y_k|x_k) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(y_k-x_k)^2}{2\sigma^2}}, \quad x_k, y_k \in \mathbb{R}$$

and the conditional density  $w_{\text{FB}}(z_k|u_k)$  of  $Z_k$  given  $U_k$  is

$$w_{\text{FB}}(z_k|u_k) = \frac{1}{\sqrt{2\pi\sigma_{\text{FB}}^2}} e^{-\frac{(z_k-u_k)^2}{2\sigma_{\text{FB}}^2}}, \quad z_k, u_k \in \mathbb{R}.$$

We assume throughout that the forward-channel encoding rules satisfy the expected block power constraint

$$\mathbb{E} \left[ \sum_{k=1}^n f_k^2(H, Z^{k-1}) \right] \leq n\mathfrak{P}, \quad (8)$$

where  $\mathfrak{P} > 0$  is some given constant designating the allowed average power (per transmission) on the forward-channel. Note that under the almost-sure block power constraint

$$\sum_{k=1}^n f_k^2(H, Z^{k-1}) \leq n\mathfrak{P}, \quad H \in \{0, 1\}, \mathbf{Z} \in \mathcal{Z}^n$$

the least probability of error that can be achieved by a blocklength- $n$  coding scheme is achieved by the antipodal signaling

$$X_1 = \begin{cases} +\sqrt{n}\sqrt{\mathfrak{P}} & \text{if } H = 0, \\ -\sqrt{n}\sqrt{\mathfrak{P}} & \text{if } H = 1 \end{cases}$$

regardless of  $\sigma_{\text{FB}}$  (even in the noise-free feedback case [5], [6]). Thus, we only consider the expected block power constraint (8) for forward-channel encoding rules.

For the feedback-channel encoding rules we consider two types of power constraints. An almost-sure block power constraint

$$\sum_{k=1}^n g_k^2(Y^k) \leq n\mathfrak{P}_{\text{FB}}, \quad \mathbf{Y} \in \mathcal{Y}^n \quad (9)$$

and an expected block power constraint

$$\mathbb{E} \left[ \sum_{k=1}^n g_k^2(Y^k) \right] \leq n\mathfrak{P}_{\text{FB}}. \quad (10)$$

In both cases, we assume that  $\mathfrak{P}_{\text{FB}}$  is strictly positive. (The case where  $\mathfrak{P}_{\text{FB}} = 0$  corresponds to the no-feedback case.) We can now present our main results.

*Almost-Sure Block Power Constraints:* Let us denote by  $p_e^{\text{a.s.}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n)$  the least probability of error that can be achieved by a blocklength- $n$  coding scheme subject to the almost-sure constraint (9). We show in Section IV that

$$\begin{aligned} \overline{\lim}_{n \rightarrow \infty} -\frac{1}{n} \ln p_e^{\text{a.s.}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n) \\ \leq \frac{\mathfrak{P}}{2\sigma^2} + \frac{2\sqrt{(\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2} \end{aligned} \quad (11)$$

and we present in Section V a sequence of codes that proves that

$$\underline{\lim}_{n \rightarrow \infty} -\frac{1}{n} \ln p_e^{\text{a.s.}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n) \geq \frac{\mathfrak{P}}{2\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2}. \quad (12)$$

It is shown in Section IV that (11) generalizes to the case where there are more than two codewords. If we denote by  $R$  the rate of communication, i.e., the ratio of the logarithm of the number of messages to the block length, and if we denote by  $E_{\text{FB}}^{\text{a.s.}}(R)$  the best achievable error exponent, then

$$E_{\text{FB}}^{\text{a.s.}}(R) \leq E_{\text{NoFB}}(R) + \frac{2\sqrt{(\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2}, \quad (13)$$

where  $E_{\text{NoFB}}(R)$  is the reliability function of the forward channel in the absence of feedback.

*Expected Block Power Constraints:* Let us denote by  $p_e^{\text{exp}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n)$  the least probability of error that can be achieved by a blocklength- $n$  coding scheme subject

to the expected block power constraint (10). We show in Section VI that<sup>2</sup>

$$\begin{aligned} & \overline{\lim}_{n \rightarrow \infty} -\frac{1}{n} \ln p_e^{\text{exp}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n) \\ & \leq \frac{\left(\sqrt{\mathfrak{P} + \sigma^2} + \sqrt{\mathfrak{P}}\right)^2}{\sigma^2} + \frac{\left(\sqrt{\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2} + \sqrt{\mathfrak{P}_{\text{FB}}}\right)^2}{\sigma_{\text{FB}}^2} \end{aligned} \quad (14)$$

and we present in Section VII a sequence of codes that proves that

$$\underline{\lim}_{n \rightarrow \infty} -\frac{1}{n} \ln p_e^{\text{exp}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n) \geq \frac{2\mathfrak{P}}{\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2}. \quad (15)$$

### III. SOME PRELIMINARIES

Fix some code, and consider its use for transmitting the bit  $H$  over our channel. Let  $\mathbf{X}$  denote the forward-channel inputs that result from such use through (2). Similarly define the forward-channel output sequence  $\mathbf{Y}$ , the feedback-channel inputs  $\mathbf{U}$ , and the feedback-channel outputs  $\mathbf{Z}$ . Let  $\mathbb{P}$  denote the joint law of  $\mathbf{X}, \mathbf{Y}, \mathbf{U}, \mathbf{Z}$  induced by the coding scheme, and let  $p(\mathbf{y}, \mathbf{z})$  denote the joint density of  $\mathbf{Y}, \mathbf{Z}$ . Let the conditional versions of the joint law and density given  $H = 0$  be denoted by  $\mathbb{P}_0$  and  $p_0(\mathbf{y}, \mathbf{z})$ . Similarly we use  $\mathbb{P}_1$  and  $p_1(\mathbf{y}, \mathbf{z})$  when the conditioning is on  $H = 1$ . Thus, for  $\nu \in \{0, 1\}$

$$\begin{aligned} p_\nu(\mathbf{y}, \mathbf{z}) &= \prod_{k=1}^n p_\nu(y_k, z_k | y^{k-1}, z^{k-1}) \\ &= \prod_{k=1}^n \left( p_\nu(y_k | y^{k-1}, z^{k-1}) p_\nu(z_k | y^k, z^{k-1}) \right) \\ &= \prod_{k=1}^n w(y_k | f_k(\nu, z^{k-1})) \prod_{k=1}^n w_{\text{FB}}(z_k | g_k(y^k)) \end{aligned} \quad (16)$$

where the last equality follows from our assumption that both the forward and feedback channels are memoryless and that the noise components of these channels are independent. Since  $H$  takes on the values 0 and 1 equiprobably,

$$p(\mathbf{y}, \mathbf{z}) = \frac{1}{2} p_0(\mathbf{y}, \mathbf{z}) + \frac{1}{2} p_1(\mathbf{y}, \mathbf{z}), \quad (17)$$

and the probability of error  $\text{P}(\text{error})$  can be expressed as

$$\text{P}(\text{error}) = \frac{1}{2} \text{P}_0(\text{error}) + \frac{1}{2} \text{P}_1(\text{error}) \quad (18)$$

$$= \frac{1}{2} \text{P}_0(\mathbf{Y} \in \mathcal{D}_1) + \frac{1}{2} \text{P}_1(\mathbf{Y} \in \mathcal{D}_0). \quad (19)$$

### IV. INACHIEVABILITY UNDER A.S. POWER CONSTRAINTS

The derivation of (11) is based on a reference channel that we define next.

<sup>2</sup>Section VI also presents a tighter bound than (14).

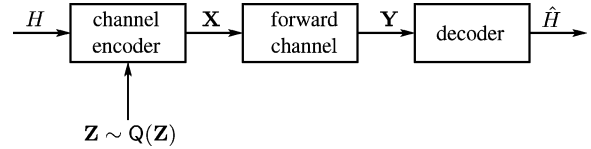


Fig. 2. The new channel in which  $\mathbf{Z}$  is generated at random.

#### A. A Reference Channel

We consider a new channel in which the forward-channel encoder, feedback-channel encoder, and channel decoder are as above, but in which the sequence  $\mathbf{z}$  fed to the forward-channel encoder is generated independently of  $H$  according to some law  $\mathbb{Q}$  as in Fig. 2. Later we shall assume that this law is the marginal law  $\mathbb{P}(\mathbf{Z})$  that is induced by the original channel and code. We denote the density of this law by  $q(\mathbf{z})$ . Thus, the new channel operates like the original channel except that the sequence  $\mathbf{z}$  that is fed to the channel encoder is not the output of the feedback channel but rather a randomly generated sequence drawn independently of  $H$  according to  $q(\mathbf{z})$ . We denote by  $\mathbb{Q}$  the joint distribution of  $H, \mathbf{X}, \mathbf{Y}$ , and  $\mathbf{Z}$  that results when the original forward-channel encoder (2) is applied as in Fig. 2. Thus, if we factorize the marginal law of  $\mathbb{Q}$  on  $\mathcal{Z}^n$  as

$$\mathbb{Q}(\mathbf{z}) = \prod_{k=1}^n \mathbb{Q}_{Z_k | Z^{k-1}}(z_k | z^{k-1}) \quad (20)$$

then

$$\begin{aligned} \mathbb{Q}(Z_k = z_k | Z^{k-1} = z^{k-1}, Y^k = y^k, H = \nu) \\ = \mathbb{Q}_{Z_k | Z^{k-1}}(z_k | z^{k-1}). \end{aligned} \quad (21)$$

(Under  $\mathbb{Q}$  the sequence  $\mathbf{Z}$  is generated “without looking at  $\mathbf{Y}$ .” Nevertheless,  $\mathbf{Z}$  and  $\mathbf{Y}$  are not necessarily independent under  $\mathbb{Q}$  because  $\mathbf{Y}$  is influenced via the forward-channel by  $\mathbf{X}$ , which in turn is influenced by  $\mathbf{Z}$  via the forward-channel encoder.)

The conditional laws of  $\mathbb{Q}$  conditional on  $H = 0$  and  $H = 1$  are denoted by  $\mathbb{Q}_0, \mathbb{Q}_1$ . Similarly, the unconditional and conditional joint densities of  $\mathbf{Y}, \mathbf{Z}$  are denoted by  $q(\mathbf{y}, \mathbf{z}), q_0(\mathbf{y}, \mathbf{z})$ , and  $q_1(\mathbf{y}, \mathbf{z})$ .

Note that according to  $\mathbb{Q}$  the random sequence  $\mathbf{Z}$  is generated independently of the hypothesis  $H$ , so

$$q_0(\mathbf{z}) = q_1(\mathbf{z}) = q(\mathbf{z}). \quad (22)$$

Also,

$$\begin{aligned} q_\nu(\mathbf{y}, \mathbf{z}) &= \prod_{k=1}^n q_\nu((y_k, z_k) | y^{k-1}, z^{k-1}) \\ &= \prod_{k=1}^n q_\nu(z_k | y^k, z^{k-1}) \prod_{k=1}^n q_\nu(y_k | y^{k-1}, z^{k-1}) \\ &= \prod_{k=1}^n q(z_k | z^{k-1}) \prod_{k=1}^n w(y_k | f_k(\nu, z^{k-1})) \\ &= q(\mathbf{z}) \prod_{k=1}^n w(y_k | f_k(\nu, z^{k-1})), \quad \nu = 0, 1 \end{aligned} \quad (23)$$

where the first equality follows from the chain rule; the second from another application of the chain rule; the third from (21); and the fourth from the chain rule.

The importance of the reference law is that the set-up of Fig. 2 is no better than the no-feedback set-up. And since antipodal signaling is optimal in the absence of feedback,

$$Q(\text{error}|\mathbf{z}) \geq \mathcal{Q}\left(\sqrt{\frac{\sum_{k=1}^n f_k^2(0, z^{k-1}) + \sum_{k=1}^n f_k^2(1, z^{k-1})}{2\sigma^2}}\right), \quad \mathbf{z} \in \mathcal{Z}^n \quad (24)$$

where  $\mathcal{Q}(t)$  is the probability that a standard Normal random variable exceeds  $t$  [9, Section 19.4].

### B. Relating Q and P

We next try to relate the original law P and the reference law Q. By (16) and (23) it follows that

$$p_\nu(\mathbf{y}, \mathbf{z}) = r(\mathbf{y}, \mathbf{z}) q_\nu(\mathbf{y}, \mathbf{z}), \quad \nu = 0, 1 \quad (25)$$

where

$$r(\mathbf{y}, \mathbf{z}) \triangleq \frac{\prod_{k=1}^n w_{\text{FB}}(z_k | g_k(y^k))}{q(\mathbf{z})}. \quad (26)$$

In order to lower-bound  $P(\text{error})$  in terms of  $Q(\text{error})$ , we need a lower bound on  $r(\mathbf{y}, \mathbf{z})$ . We derive one for the choice of  $Q(\mathbf{z})$  as  $P(\mathbf{z})$ . Henceforth we thus assume

$$q(\mathbf{z}) = p(\mathbf{z}), \quad \mathbf{z} \in \mathcal{Z}^n. \quad (27)$$

It follows from (26) and (27) that in order to lower-bound  $r(\mathbf{y}, \mathbf{z})$  we need to upper-bound  $p(\mathbf{z})$ . To that end, we first use (16) to express  $p_\nu(\mathbf{y}, \mathbf{z})$  as

$$p_\nu(\mathbf{y}, \mathbf{z}) = \prod_{k=1}^n w_{\text{FB}}(z_k | u_k) \prod_{k=1}^n p_\nu(y_k | z^{k-1}, y^{k-1}) \quad (28a)$$

where

$$u_k = g_k(y^{k-1}), \quad k = 1, \dots, n. \quad (28b)$$

For a fixed  $\mathbf{z} \in \mathcal{Z}^n$ , the second product on the RHS of (28a) is a probability density function that integrates to one over the set of all sequences  $\mathbf{y} \in \mathcal{Y}^n$  that, via (28b), induce  $\mathbf{u}$  sequences satisfying

$$\frac{1}{n} \sum_{k=1}^n u_k^2 \leq \mathfrak{P}_{\text{FB}}. \quad (29)$$

Since the average is upper-bounded by the maximum, we obtain

$$p_\nu(\mathbf{z}) = \int p_\nu(\mathbf{y}, \mathbf{z}) d\mathbf{y} \quad (30)$$

$$\leq \max_{\mathbf{u}} \prod_{k=1}^n w_{\text{FB}}(z_k | u_k) \quad (31)$$

where the maximum is over all the sequences  $\mathbf{u} \in \mathcal{U}^n$  that satisfy (29).

Using the explicit form of the Gaussian distribution and the Triangle inequality we obtain for  $\nu \in \{0, 1\}$

$$\begin{aligned} p_\nu(\mathbf{z}) &\leq \max_{\|\mathbf{u}\|^2 \leq n\mathfrak{P}_{\text{FB}}} (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} \|\mathbf{z} - \mathbf{u}\|^2\right) \\ &\leq \max_{\|\mathbf{u}\|^2 \leq n\mathfrak{P}_{\text{FB}}} (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} (\|\mathbf{z}\| - \|\mathbf{u}\|)^2\right) \\ &= (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} \left(\|\mathbf{z}\| - \sqrt{n\mathfrak{P}_{\text{FB}}}\right)^2\right) \end{aligned} \quad (32)$$

where  $\|\cdot\|$  denotes the standard Euclidean norm on  $\mathbb{R}^n$ ; and where  $\xi^+$  denotes the larger of zero and  $\xi$ , i.e.,  $\max\{0, \xi\}$ . Since (32) holds for both  $\nu = 0$  and  $\nu = 1$ , we can average over  $\nu$  to obtain

$$p(\mathbf{z}) \leq (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} \left(\|\mathbf{z}\| - \sqrt{n\mathfrak{P}_{\text{FB}}}\right)^2\right). \quad (33)$$

We continue to lower-bound  $r(\mathbf{y}, \mathbf{z})$ , which is defined in (26) by lower-bounding the numerator using (9). Again, using the explicit form of the Gaussian distribution and the Cauchy-Schwarz inequality, we obtain

$$\begin{aligned} &\prod_{k=1}^n w_{\text{FB}}(z_k | g_k(y^k)) \\ &\geq (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} (\|\mathbf{z}\| + \sqrt{n\mathfrak{P}_{\text{FB}}})^2\right). \end{aligned} \quad (34)$$

Combining (26), (27), (33), and (34), we obtain

$$r(\mathbf{y}, \mathbf{z}) \geq \exp\left(-\frac{2\|\mathbf{z}\| \sqrt{n\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2}\right), \quad \|\mathbf{z}\|^2 \geq n\mathfrak{P}_{\text{FB}} \quad (35)$$

and

$$r(\mathbf{y}, \mathbf{z}) \geq \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} (\|\mathbf{z}\| + \sqrt{n\mathfrak{P}_{\text{FB}}})^2\right) \quad (36)$$

$$\geq \exp\left(-\frac{2\mathfrak{P}_{\text{FB}} n}{\sigma_{\text{FB}}^2}\right), \quad \|\mathbf{z}\|^2 \leq n\mathfrak{P}_{\text{FB}}. \quad (37)$$

These two inequalities can be combined to yield

$$r(\mathbf{y}, \mathbf{z}) \geq \exp\left(-\frac{2 \max\{\|\mathbf{z}\|/\sqrt{n}, \sqrt{\mathfrak{P}_{\text{FB}}}\} \sqrt{\mathfrak{P}_{\text{FB}}} n}{\sigma_{\text{FB}}^2}\right), \quad \mathbf{z} \in \mathcal{Z}^n. \quad (38)$$

Consequently, by (25)

$$p_\nu(\mathbf{y}, \mathbf{z}) \geq q_\nu(\mathbf{y}, \mathbf{z}) \exp\left(-\frac{2 \max\{\|\mathbf{z}\|/\sqrt{n}, \sqrt{\mathfrak{P}_{\text{FB}}}\} \sqrt{\mathfrak{P}_{\text{FB}}} n}{\sigma_{\text{FB}}^2}\right), \quad \mathbf{z} \in \mathcal{Z}^n. \quad (39)$$

Note that the RHS of (38) is monotonically decreasing in  $\|\mathbf{z}\|$ .

### C. Lower-Bounding the Probability of Error

Fix some  $\epsilon > 0$  and  $\delta > 0$  smaller than  $1/2$ . Define

$$\beta \triangleq \mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2 + \delta. \quad (40)$$

Note that

$$\beta \geq \mathfrak{P}_{\text{FB}}. \quad (41)$$

By the almost-sure block power constraint on the feedback channel (9), there exists some positive integer  $n_0$  (which depends on the choice of  $\epsilon$ ) such that for any code of blocklength  $n$  exceeding  $n_0$

$$\mathbb{P}(\mathcal{B}) \geq 1 - \epsilon \quad (42)$$

where

$$\mathcal{B} \triangleq \{\mathbf{z} \in \mathcal{Z}^n : \|\mathbf{z}\|^2 \leq \beta n\}. \quad (43)$$

By Markov's inequality and by the expected block power constraint on the forward channel (8), it follows that for any code the subset  $\mathcal{A}$  of  $\mathcal{Z}^n$  consisting of those sequences that cause the transmitted symbols on the forward link to have an average power that does not exceed  $\mathfrak{P}/(1 - 2\epsilon)$ , i.e., the set

$$\mathcal{A} \triangleq \left\{ \mathbf{z} \in \mathcal{Z}^n : \frac{1}{2n} \sum_{k=1}^n f_k^2(0, z^{k-1}) + \frac{1}{2n} \sum_{k=1}^n f_k^2(1, z^{k-1}) \leq \frac{\mathfrak{P}}{1 - 2\epsilon} \right\} \quad (44)$$

satisfies

$$\mathbb{P}(\mathcal{A}) \geq 2\epsilon. \quad (45)$$

It follows from (45) and (42) that

$$\mathbb{P}(\mathcal{A} \cap \mathcal{B}) \geq \epsilon. \quad (46)$$

Recalling (41) and the monotonicity of the RHS of (38), we conclude that for  $\mathbf{z} \in \mathcal{B}$  we can lower-bound  $r(\mathbf{y}, \mathbf{z})$  by

$$r(\mathbf{y}, \mathbf{z}) \geq e^{-\alpha n}, \quad \mathbf{z} \in \mathcal{B} \quad (47a)$$

where

$$\alpha \triangleq \frac{2\sqrt{\beta\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2}. \quad (47b)$$

Recalling (22) and (27), we can now lower-bound the conditional probabilities of error as follows:

$$\begin{aligned} & \mathbb{P}_1(\mathbf{Y} \in \mathcal{D}_0) \\ &= \int_{\mathcal{Z}^n} \mathbb{P}_1(\mathbf{Y} \in \mathcal{D}_0 | \mathbf{Z} = \mathbf{z}) p_1(\mathbf{z}) d\mathbf{z} \\ &\geq \int_{\mathcal{A} \cap \mathcal{B}} \mathbb{P}_1(\mathbf{Y} \in \mathcal{D}_0 | \mathbf{Z} = \mathbf{z}) p_1(\mathbf{z}) d\mathbf{z} \\ &= \int_{\mathcal{A} \cap \mathcal{B}} \int_{\mathcal{D}_0} p_1(\mathbf{y}, \mathbf{z}) d\mathbf{y} d\mathbf{z} \\ &= \int_{\mathcal{A} \cap \mathcal{B}} \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_0\} p_1(\mathbf{y}, \mathbf{z}) d\mathbf{y} d\mathbf{z} \\ &= \int_{\mathcal{A} \cap \mathcal{B}} \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_0\} r(\mathbf{y}, \mathbf{z}) q_1(\mathbf{y}, \mathbf{z}) d\mathbf{y} d\mathbf{z} \\ &\geq e^{-\alpha n} \int_{\mathcal{A} \cap \mathcal{B}} \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_0\} q_1(\mathbf{y}, \mathbf{z}) d\mathbf{y} d\mathbf{z} \\ &= e^{-\alpha n} \int_{\mathcal{A} \cap \mathcal{B}} \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_0\} q_1(\mathbf{y}|\mathbf{z}) q_1(\mathbf{z}) d\mathbf{y} d\mathbf{z} \\ &= e^{-\alpha n} \int_{\mathcal{A} \cap \mathcal{B}} p(\mathbf{z}) \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_0\} q_1(\mathbf{y}|\mathbf{z}) d\mathbf{y} d\mathbf{z}. \quad (48) \end{aligned}$$

Similarly

$$\mathbb{P}_0(\mathbf{Y} \in \mathcal{D}_1) \geq e^{-\alpha n} \int_{\mathcal{A} \cap \mathcal{B}} p(\mathbf{z}) \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_1\} q_0(\mathbf{y}|\mathbf{z}) d\mathbf{y} d\mathbf{z}. \quad (49)$$

Averaging (48) and (49) over the uniform prior of  $H$ , we obtain

$$\begin{aligned} & \mathbb{P}(\text{error}) \\ &= \frac{1}{2} \mathbb{P}_1(\mathbf{Y} \in \mathcal{D}_0) + \frac{1}{2} \mathbb{P}_0(\mathbf{Y} \in \mathcal{D}_1) \\ &\geq e^{-\alpha n} \int_{\mathcal{A} \cap \mathcal{B}} p(\mathbf{z}) \left( \frac{1}{2} \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_0\} q_1(\mathbf{y}|\mathbf{z}) d\mathbf{y} + \frac{1}{2} \int_{\mathcal{Y}^n} \mathbb{I}\{\mathbf{y} \in \mathcal{D}_1\} q_0(\mathbf{y}|\mathbf{z}) d\mathbf{y} \right) d\mathbf{z} \\ &= e^{-\alpha n} \int_{\mathcal{A} \cap \mathcal{B}} p(\mathbf{z}) \mathbb{Q}(\text{error}|\mathbf{z}) d\mathbf{z} \\ &\geq e^{-\alpha n} \mathbb{Q}\left(\sqrt{\frac{n\mathfrak{P}}{(1-2\epsilon)\sigma^2}}\right) \int_{\mathcal{A} \cap \mathcal{B}} p(\mathbf{z}) d\mathbf{z} \\ &\geq \epsilon e^{-\alpha n} \mathbb{Q}\left(\sqrt{\frac{n\mathfrak{P}}{(1-2\epsilon)\sigma^2}}\right) \quad (50) \end{aligned}$$

where the first line follows from our assumption that the prior on  $H$  is uniform; the second from (48) and (49); the third because under  $\mathbb{Q}$  the hypothesis  $H$  is independent of  $\mathbf{Z}$ ; the fourth from (24) and because for  $\mathbf{z} \in \mathcal{A}$  the transmitted energy is bounded by  $n\mathfrak{P}/(1 - 2\epsilon)$  (44); and the fifth line from (46).

It follows from (50) and from the definition of  $\alpha$  in (47b) that

$$\begin{aligned} & \overline{\lim}_{n \rightarrow \infty} -\frac{1}{n} \ln p_e^{\text{a.s.}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n) \\ &\leq \frac{2\sqrt{\beta\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2} + \frac{1}{2} \frac{\mathfrak{P}}{(1-2\epsilon)\sigma^2} \end{aligned}$$

where we have used the elementary lower bound on  $\mathbb{Q}(t)$  cf., e.g., [9, Proposition 19.4.2]. Since  $\epsilon$  and  $\delta$  can be taken as small as we wish, and since by (40)

$$\lim_{\delta \downarrow 0} \beta(\delta) = \mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2,$$

we conclude that

$$\begin{aligned} & \overline{\lim}_{n \rightarrow \infty} -\frac{1}{n} \ln p_e^{\text{a.s.}}(\mathfrak{P}/\sigma^2, \mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2, n) \\ &\leq \frac{2\sqrt{(\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2} + \frac{1}{2} \frac{\mathfrak{P}}{\sigma^2} \quad (51) \end{aligned}$$

thus establishing (11).

*Note:* The lower bound on the error probability in the case of almost-sure block power constraints can be easily extended to the case of more than two codewords and to any positive communication rate. Indeed, the definition of  $r(\mathbf{y}, \mathbf{z})$  in (25) and (26), and the argument leading to (38) carry over verbatim regardless of the size  $M$  of the message set where  $H$  takes its values. In turn, the arguments in the current subsection carry over directly, with (50) generalizing to

$$\mathbb{P}(\text{error}) \geq \epsilon e^{-\alpha n} p_{e, \text{NoFB}} \left( M, \frac{\mathfrak{P}}{(1-2\epsilon)\sigma^2}, n \right) \quad (52)$$

where  $p_{e,\text{NoFB}}(M, \mathfrak{P}/\sigma^2, n)$  denotes the minimum probability of error in communicating one of  $M$  equiprobable messages with no feedback, SNR equal to  $\mathfrak{P}/\sigma^2$ , and block-length  $n$ . The rest of the arguments remain unchanged, generalizing (51) to the conclusion that at any rate  $R$ , the error exponent  $E_{\text{FB}}^{\text{a.s.}}(R)$  with an almost-sure block power constraint is upper-bounded by

$$E_{\text{FB}}^{\text{a.s.}}(R) \leq E_{\text{NoFB}}(R) + \frac{2\sqrt{(\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}}}{\sigma_{\text{FB}}^2} \quad (53)$$

where  $E_{\text{NoFB}}(R)$  is the reliability function of the forward channel in the absence of feedback. We note that the second term on the right side of (53) is inherited without change from the case of binary messages, since it originates from our lower bound on  $r(\mathbf{y}, \mathbf{z})$  in (47a) which holds independent of the number of messages.

## V. ACHIEVABILITY UNDER A.S. POWER CONSTRAINTS

We next describe a sequence of codes that establishes (12).

### A. The Scheme

Fix some  $0 < \delta < 1$ . At time-1 we send the message  $H$  using antipodal signaling

$$X_1 = \begin{cases} +\sqrt{n-1}\sqrt{\mathfrak{P}} & \text{if } H = 0 \\ -\sqrt{n-1}\sqrt{\mathfrak{P}} & \text{if } H = 1. \end{cases} \quad (54)$$

At the subsequent  $(n-2)$  times  $k = 2, 3, \dots, n-1$  the transmitter is silent

$$X_k = 0, \quad k = 2, 3, \dots, n-1. \quad (55)$$

Based on the sign of  $Y_1$ , the receiver forms a *tentative decision* on  $H$  and feeds it back via the feedback link using antipodal signaling

$$U_1 = U_2 = \dots = U_{n-1} = \begin{cases} +\sqrt{\mathfrak{P}_{\text{FB}}} & \text{if } Y_1 > 0 \\ -\sqrt{\mathfrak{P}_{\text{FB}}} & \text{if } Y_1 < 0. \end{cases} \quad (56)$$

The encoder chooses the time- $n$  transmitted symbol  $X_n$  based on  $H$  and  $Z_1, \dots, Z_{n-1}$  as follows. If

$$\frac{1}{n-1} \sum_{k=1}^{n-1} Z_k > +\sqrt{\mathfrak{P}_{\text{FB}}}(1-\delta) \quad \text{and} \quad H = 0 \quad (57)$$

then the transmitter assumes that the tentative decision that the receiver made based on  $Y_1$  is correct and it sends nothing at time  $n$ , i.e., it sets  $X_n = 0$ . Likewise, if

$$\frac{1}{n-1} \sum_{k=1}^{n-1} Z_k < -\sqrt{\mathfrak{P}_{\text{FB}}}(1-\delta) \quad \text{and} \quad H = 1 \quad (58)$$

then the transmitter sets  $X_n = 0$ . In all other cases we say that a *re-transmission* event Re-Tx occurred and the transmitter

retransmits the message using antipodal signaling with a huge instantaneous power, i.e., by sending  $X_n = \pm\sqrt{\mathfrak{P}/\gamma}$ , where  $\gamma$  is the probability of retransmission (which we shall soon see is exponentially small). Thus

$$X_n = \begin{cases} +\sqrt{\mathfrak{P}/\gamma} & \text{if } \frac{1}{n-1} \sum_{k=1}^{n-1} Z_k < \sqrt{\mathfrak{P}_{\text{FB}}}(1-\delta) \text{ and } H = 0, \\ -\sqrt{\mathfrak{P}/\gamma} & \text{if } \frac{1}{n-1} \sum_{k=1}^{n-1} Z_k > -\sqrt{\mathfrak{P}_{\text{FB}}}(1-\delta) \text{ and } H = 1 \\ 0 & \text{otherwise.} \end{cases} \quad (59)$$

To make its *final decision*, the receiver considers  $Y_n$  and compares it to a threshold  $\Upsilon$ . (We shall later choose  $\Upsilon$  to equal the blocklength  $n$ .) If  $Y_n > \Upsilon$ , then the receiver assumes that a retransmission took place and decides “ $H = 0$ .” Similarly, if  $Y_n < -\Upsilon$ , it assumes that a retransmission occurred and decides “ $H = 1$ .” Otherwise, if  $|Y_n| \leq \Upsilon$ , it decides that a retransmission did not take place and that its tentative decision was correct: it declares “ $H = 0$ ” if  $Y_1 > 0$  and declares “ $H = 1$ ” if  $Y_1 < 0$ . If  $\hat{H}$  denotes the final decision, then

$$\hat{H} = \begin{cases} 0 & \text{if } Y_n > \Upsilon \text{ or if } (|Y_n| < \Upsilon \text{ and } Y_1 > 0) \\ 1 & \text{if } Y_n < -\Upsilon \text{ or if } (|Y_n| < \Upsilon \text{ and } Y_1 < 0). \end{cases} \quad (60)$$

### B. Analysis

It is straightforward to see that the expected average transmitted power on the forward link is  $\mathfrak{P}$  and that with probability one the average transmitted power on the feedback link does not exceed  $\mathfrak{P}_{\text{FB}}$ . We focus on the probability of error. We shall assume throughout that  $H = 0$ ; the analysis of the case where  $H = 1$  is very similar. When  $H = 0$ , a retransmission occurs if the event

$$\mathcal{G} \triangleq \left\{ \frac{1}{n-1} \sum_{k=1}^{n-1} Z_k \leq \sqrt{\mathfrak{P}_{\text{FB}}}(1-\delta) \right\} \quad (61)$$

occurs. Substituting the event  $\{Y_1 > 0\}$  for  $\mathcal{A}$  and  $\mathcal{G}$  for  $\mathcal{B}$  in the inequality

$$\Pr(\mathcal{A}^c \cup \mathcal{B}) \leq \Pr(\mathcal{B}|\mathcal{A}) + \Pr(\mathcal{A}^c), \quad \Pr(\mathcal{A}) > 0 \quad (62)$$

yields that the conditional probability of a retransmission  $P_0(\text{Re-Tx})$  is upper-bounded by

$$P_0(\text{Re-Tx}) \leq \Pr \left[ \frac{1}{n-1} \sum_{k=1}^{n-1} Z_k \leq \sqrt{\mathfrak{P}_{\text{FB}}}(1-\delta) \mid Y_1 > 0 \right] + P_0(Y_1 \leq 0) \quad (63)$$

$$= \mathcal{Q} \left( \frac{\sqrt{n-1}\sqrt{\mathfrak{P}_{\text{FB}}}\delta}{\sigma_{\text{FB}}} \right) + \mathcal{Q} \left( \frac{\sqrt{n-1}\sqrt{\mathfrak{P}}}{\sigma} \right). \quad (64)$$

By a similar argument, one can show that this also upper-bounds the probability of retransmission when we condition on  $H = 1$ . Thus

$$\begin{aligned} \gamma &= P(\text{Re-Tx}) \\ &\leq \mathcal{Q}\left(\frac{\sqrt{n-1}\sqrt{\mathfrak{P}}}{\sigma}\right) + \mathcal{Q}\left(\frac{\sqrt{n-1}\sqrt{\mathfrak{P}_{\text{FB}}\delta}}{\sigma_{\text{FB}}}\right). \end{aligned} \quad (65)$$

Notice that for a fixed  $\delta > 0$ , it follows from (65) that  $\gamma$  tends to zero exponentially in  $n$ . Consequently, the amplitude  $\sqrt{\mathfrak{P}/\gamma}$  in the retransmission phase is much larger than the noise variance, and, in fact, the ratio

$$\frac{\sqrt{\mathfrak{P}/\gamma}}{\sigma} \quad (66)$$

grows exponentially in  $n$ . If we choose  $\Upsilon = n$ , then

$$\lim_{n \rightarrow \infty} -\frac{1}{n} \ln \Pr[|Y_n| > \Upsilon \mid X_n = 0] = +\infty \quad (67a)$$

$$\lim_{n \rightarrow \infty} -\frac{1}{n} \ln \Pr[Y_n < \Upsilon \mid X_n = \sqrt{\mathfrak{P}/\gamma}] = +\infty \quad (67b)$$

and

$$\lim_{n \rightarrow \infty} -\frac{1}{n} \ln \Pr[Y_n > -\Upsilon \mid X_n = -\sqrt{\mathfrak{P}/\gamma}] = +\infty. \quad (67c)$$

We conclude from (67b) and (67c) that the probability that a retransmission takes place and a decoding error occurs decays faster than exponentially in  $n$

$$\lim_{n \rightarrow \infty} -\frac{1}{n} \ln \Pr(\text{Re-Tx and error}) = +\infty. \quad (68)$$

The dominant error that will determine the exponential decay of the probability of error of our scheme is thus the probability that a retransmission does not take place and an error occurs. As before, the probability of this event does not depend on the hypothesis. Conditional on  $H = 0$ , the probability of this event is

$$\begin{aligned} &P_0(\text{no Re-Tx and error}) \\ &= P_0(\text{no Re-Tx and error and } |Y_n| < \Upsilon) \\ &\quad + P_0(\text{no Re-Tx and error and } |Y_n| \geq \Upsilon) \\ &\leq P_0(\text{no Re-Tx and error and } |Y_n| < \Upsilon) \\ &\quad + P_0(|Y_n| \geq \Upsilon \mid \text{no Re-Tx}) \\ &= P_0(\text{no Re-Tx and } Y_1 < 0 \text{ and } |Y_n| < \Upsilon) \\ &\quad + P_0(|Y_n| \geq \Upsilon \mid \text{no Re-Tx}) \\ &\leq P_0(\text{no Re-Tx and } Y_1 < 0) \\ &\quad + \Pr[|Y_n| \geq \Upsilon \mid X_n = 0] \end{aligned} \quad (69)$$

where the second term on the RHS of (69) decays faster than exponentially to zero by (67a). As to the first term, we have

$$\begin{aligned} &P_0(\text{no Re-Tx and } Y_1 < 0) \\ &= \Pr\left[\frac{1}{n-1} \sum_{k=1}^{n-1} Z_k > \sqrt{\mathfrak{P}_{\text{FB}}(1-\delta)} \mid Y_1 < 0\right] P_0(Y_1 < 0) \\ &= \mathcal{Q}\left(\frac{\sqrt{n-1}\sqrt{\mathfrak{P}_{\text{FB}}(2-\delta)}}{\sigma_{\text{FB}}}\right) \mathcal{Q}\left(\frac{\sqrt{n-1}\mathfrak{P}}{\sigma}\right). \end{aligned} \quad (70)$$

Expressions analogous to (69) and (70) can also be derived conditional on  $H = 1$ . These combine with (67a) and (68) to demonstrate that our scheme achieves the error exponent

$$\frac{1}{2} \frac{\mathfrak{P}}{\sigma^2} + \frac{1}{2} \frac{\mathfrak{P}_{\text{FB}}(2-\delta)^2}{\sigma_{\text{FB}}^2}. \quad (71)$$

By considering the limit of  $\delta \downarrow 0$  we obtain that any exponent smaller than

$$\frac{\mathfrak{P}}{2\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \quad (72)$$

is achievable. In fact, by letting  $\delta$  tends to zero very slowly with  $n$ , we can achieve the exponent (72) and thus establish (12).

## VI. INACHIEVABILITY UNDER EXPECTED POWER CONSTRAINTS

In this section, we prove (14). We begin with some definitions.

### A. Some Definitions

Given  $\alpha_1, \alpha_2 > 0$  and some blocklength- $n$  coding scheme, define the set

$$\mathcal{T}_y = \left\{ \mathbf{y} \in \mathcal{Y}^n : \|\mathbf{y}\|^2 < n\alpha_1^2, \sum_{k=1}^n g_k^2(y^k) < n\alpha_2^2 \right\}. \quad (73)$$

The set  $\mathcal{T}_y$  depends on  $\alpha_1, \alpha_2$ , the blocklength  $n$ , and the feedback-channel encoding rule under consideration, but our notation does not make this explicit.

Given  $\beta_1, \beta_2 > 0$  and some blocklength- $n$  coding scheme we define the set

$$\mathcal{T}_z^{(0)} = \left\{ \mathbf{z} \in \mathcal{Z}^n : \|\mathbf{z}\|^2 < n\beta_1^2, \sum_{k=1}^n f_k^2(0, z^{k-1}) < n\beta_2^2 \right\}. \quad (74)$$

This set depends on  $\beta_1, \beta_2$ , the blocklength  $n$ , and the forward-channel encoder under consideration.

### B. Preliminary Lemmas

We present here some lemmas that will be useful in proving (14).

*Lemma 1:* The following inequality holds:

$$p_1(\mathbf{y}) \leq (2\pi\sigma^2)^{-n/2}, \quad \mathbf{y} \in \mathcal{Y}^n. \quad (75)$$

*Proof:* By (16)

$$\begin{aligned} &p_1(\mathbf{y}, \mathbf{z}) \\ &= \prod_{k=1}^n w(y_k | f_k(1, z^{k-1})) \prod_{k=1}^n p_1(z_k | y^k, z^{k-1}) \\ &\leq (2\pi\sigma^2)^{-n/2} \prod_{k=1}^n p_1(z_k | y^k, z^{k-1}), \quad \mathbf{y} \in \mathcal{Y}^n. \end{aligned} \quad (76)$$

For a fixed  $\mathbf{y} \in \mathcal{Y}^n$ , the product

$$\prod_{k=1}^n p_1(z_k | y^k, z^{k-1}) \quad (78)$$

is a density on  $\mathcal{Z}^n$ . Integrating (77) over  $\mathbf{z}$ , we thus obtain

$$\begin{aligned} p_1(\mathbf{y}) &= \int_{\mathcal{Z}^n} p_1(\mathbf{y}, \mathbf{z}) d\mathbf{z} \\ &\leq (2\pi\sigma^2)^{-n/2} \int_{\mathcal{Z}^n} \prod_{k=1}^n p_1(z_k | y^k, z^{k-1}) d\mathbf{z} \\ &= (2\pi\sigma^2)^{-n/2}, \quad \mathbf{y} \in \mathcal{Y}^n. \end{aligned}$$

■

*Lemma 2:* The following inequality holds:

$$p_0(\mathbf{z}) \leq (2\pi\sigma_{\text{FB}}^2)^{-n/2}, \quad \mathbf{z} \in \mathcal{Z}^n. \quad (79)$$

*Proof:* By (16)

$$\begin{aligned} p_0(\mathbf{y}, \mathbf{z}) &= \prod_{k=1}^n p_0(y_k | f_k(0, z^{k-1})) \prod_{k=1}^n w_{\text{FB}}(z_k | g_k(y^k)) \quad (80) \\ &\leq (2\pi\sigma_{\text{FB}}^2)^{-n/2} \prod_{k=1}^n p_0(y_k | f_k(0, z^{k-1})), \quad \mathbf{z} \in \mathcal{Z}^n. \end{aligned} \quad (81)$$

For a fixed  $\mathbf{z} \in \mathcal{Z}^n$ , the product

$$\prod_{k=1}^n p_0(y_k | f_k(0, z^{k-1}))$$

is a density on  $\mathcal{Y}^n$ . Integrating over  $\mathbf{y}$  we thus obtain

$$\begin{aligned} p_0(\mathbf{z}) &= \int_{\mathcal{Y}^n} p_0(\mathbf{y}, \mathbf{z}) d\mathbf{y} \\ &\leq (2\pi\sigma_{\text{FB}}^2)^{-n/2} \int_{\mathcal{Y}^n} \prod_{k=1}^n p_0(y_k | f_k(0, z^{k-1})) d\mathbf{y} \\ &= (2\pi\sigma_{\text{FB}}^2)^{-n/2}, \quad \mathbf{z} \in \mathcal{Z}^n. \end{aligned}$$

*Lemma 3:* The following inequality holds:

$$\begin{aligned} p_0(\mathbf{y}, \mathbf{z}) &\geq (4\pi^2\sigma^2\sigma_{\text{FB}}^2)^{-n/2} \\ &\quad \cdot \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right), \\ &\quad \mathbf{y} \in \mathcal{T}_y, \mathbf{z} \in \mathcal{T}_z^{(0)}. \end{aligned} \quad (82)$$

*Proof:* By (16), we note that

$$p_0(\mathbf{y}, \mathbf{z}) = \prod_{k=1}^n w(y_k | f_k(0, z^{k-1})) \prod_{k=1}^n w_{\text{FB}}(z_k | g_k(y^k)) \quad (83)$$

and we proceed to lower-bound each of the products separately for  $\mathbf{y} \in \mathcal{T}_y$  and  $\mathbf{z} \in \mathcal{T}_z^{(0)}$ . For such  $\mathbf{y}$  and  $\mathbf{z}$

$$\begin{aligned} &\prod_{k=1}^n w(y_k | f_k(0, z^{k-1})) \\ &= (2\pi\sigma^2)^{-n/2} \exp\left(-\frac{1}{2\sigma^2} \sum_{k=1}^n (y_k - f_k(0, z^{k-1}))^2\right) \\ &\geq (2\pi\sigma^2)^{-n/2} \exp\left(-\frac{1}{2\sigma^2} \left(\|\mathbf{y}\| + \sqrt{\sum_{k=1}^n f_k^2(0, z^{k-1})}\right)^2\right) \\ &\geq (2\pi\sigma^2)^{-n/2} \exp\left(-\frac{1}{2\sigma^2} (\sqrt{n}\alpha_1 + \sqrt{n}\beta_2)^2\right) \\ &= (2\pi\sigma^2)^{-n/2} \exp\left(-n \frac{(\alpha_1 + \beta_2)^2}{2\sigma^2}\right). \end{aligned} \quad (84)$$

We next turn to the second product in (83). For  $\mathbf{y}$  and  $\mathbf{z}$  as above

$$\begin{aligned} &\prod_{k=1}^n w_{\text{FB}}(z_k | g_k(y^k)) \\ &= (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} \sum_{k=1}^n (z_k - g_k(y^k))^2\right) \\ &\geq (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} \left(\|\mathbf{z}\| + \sqrt{\sum_{k=1}^n g_k^2(y^k)}\right)^2\right) \\ &\geq (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-\frac{1}{2\sigma_{\text{FB}}^2} (\sqrt{n}\beta_1 + \sqrt{n}\alpha_2)^2\right) \\ &= (2\pi\sigma_{\text{FB}}^2)^{-n/2} \exp\left(-n \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right). \end{aligned} \quad (85)$$

Inequalities (85) and (84) combine with (83) to prove the lemma. ■

*Lemma 4:* The following inequality holds:

$$p_0(\mathbf{y}) \geq (2\pi\sigma^2)^{-n/2} \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right) \cdot \mathbb{P}_0(\mathbf{Z} \in \mathcal{T}_z^{(0)}), \quad \mathbf{y} \in \mathcal{T}_y. \quad (86)$$

*Proof:* For every  $\mathbf{y} \in \mathcal{T}_y$

$$\begin{aligned} p_0(\mathbf{y}) &= \int_{\mathcal{Z}^n} p_0(\mathbf{y}, \mathbf{z}) d\mathbf{z} \\ &\geq \int_{\mathcal{T}_z^{(0)}} p_0(\mathbf{y}, \mathbf{z}) d\mathbf{z} \\ &\geq (4\pi^2\sigma^2\sigma_{\text{FB}}^2)^{-n/2} \\ &\quad \cdot \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right) \int_{\mathcal{T}_z^{(0)}} d\mathbf{z} \end{aligned}$$



where the last inequality follows from Lemma 3, i.e., from (82). It remains to lower-bound the volume of  $\mathcal{T}_z^{(0)}$  as follows:

$$\begin{aligned} \int_{\mathcal{T}_z^{(0)}} d\mathbf{z} &\geq \frac{P_0(\mathbf{Z} \in \mathcal{T}_z^{(0)})}{\sup_{\mathbf{z} \in \mathcal{T}_z^{(0)}} p_0(\mathbf{z})} \\ &\geq \frac{P_0(\mathbf{Z} \in \mathcal{T}_z^{(0)})}{(2\pi\sigma_{\text{FB}}^2)^{-n/2}} \end{aligned}$$

where the last inequality follows from Lemma 2, i.e., from (79).  $\blacksquare$

*Lemma 5:* The following inequality holds:

$$\frac{p_0(\mathbf{y})}{p_1(\mathbf{y})} \geq \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right) \cdot P_0(\mathbf{Z} \in \mathcal{T}_z^{(0)}), \quad \mathbf{y} \in \mathcal{T}_y. \quad (87)$$

*Proof:* Follows from Lemma 4 and Lemma 1, i.e., from (86) and (75).  $\blacksquare$

*Lemma 6:* The following inequality holds:

$$P_0(\mathbf{Y} \in \mathcal{T}_y \cap \mathcal{D}_1) \geq \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right) \cdot P_0(\mathbf{Z} \in \mathcal{T}_z^{(0)})P_1(\mathbf{Y} \in \mathcal{T}_y \cap \mathcal{D}_1). \quad (88)$$

*Proof:* This follows from Lemma 5, i.e., from (87) as follows:

$$\begin{aligned} P_0(\mathbf{Y} \in \mathcal{T}_y \cap \mathcal{D}_1) &= \int_{\mathcal{T}_y \cap \mathcal{D}_1} \frac{p_0(\mathbf{y})}{p_1(\mathbf{y})} p_1(\mathbf{y}) d\mathbf{y} \\ &\geq \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right) \\ &\quad \cdot P_0(\mathbf{Z} \in \mathcal{T}_z^{(0)}) \int_{\mathcal{T}_y \cap \mathcal{D}_1} p_1(\mathbf{y}) d\mathbf{y} \\ &= \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right) \\ &\quad \cdot P_0(\mathbf{Z} \in \mathcal{T}_z^{(0)})P_1(\mathbf{Y} \in \mathcal{T}_y \cap \mathcal{D}_1). \end{aligned}$$

### C. A Proof of (14)

We now use Lemma 6 to prove (14). Suppose we are given a sequence of codes, with a code corresponding to each blocklength  $n$ . To establish (14), we need to show that from every subsequence  $\{n_k\}$  of blocklengths tending to infinity we can extract a subsequence  $\{n'_k\}$  such that

$$\begin{aligned} \overline{\lim}_{k \rightarrow \infty} -\frac{1}{n'_k} \ln P(\text{error}, n'_k) \\ \leq \frac{(\sqrt{\mathfrak{P}} + \sigma^2 + \sqrt{\mathfrak{P}})^2}{\sigma^2} + \frac{(\sqrt{\mathfrak{P}_{\text{FB}}} + \sigma_{\text{FB}}^2 + \sqrt{\mathfrak{P}_{\text{FB}}})^2}{\sigma_{\text{FB}}^2} \end{aligned} \quad (89)$$

where  $P(\text{error}, n'_k)$  denotes the probability of error of the code corresponding to the blocklength  $n'_k$ . We refer to this as “our

claim” and proceed to prove it. We thus start with some subsequence  $\{n_k\}$  and proceed to prove the existence of a subsequence  $\{n'_k\}$  tending to infinity for which (89) holds.

Before proving our claim, we make several reductions. The first reduction is in assuming that the subsequence  $\{n_k\}$  is such that

$$\lim_{n_k \rightarrow \infty} P_\nu(\mathbf{Y} \in \mathcal{D}_\nu) = 1, \quad \nu = 0, 1. \quad (90)$$

There is no loss in generality in making this assumption because otherwise we can pick  $\{n'_k\}$  to be a subsequence for which for some  $\nu \in \{0, 1\}$  the limit as  $n'_k \rightarrow \infty$  of  $P_\nu(\mathbf{Y} \in \mathcal{D}_\nu)$  is not 1, in which case the LHS of (89) zero and hence trivially smaller than its RHS.

Before stating the second reduction we introduce some notation. For a given sequence of codes indexed by the blocklength- $n$ , we define for every blocklength  $n$

$$\mathfrak{P}_n^{(\nu)} = \frac{1}{n} \mathbb{E} \left[ \sum_{k=1}^n f_k^2(\nu, Z^{k-1}) \mid H = \nu \right], \quad \nu = 0, 1 \quad (91)$$

where  $f_1, \dots, f_n$  are the mappings that define the forward-channel encoder of the code indexed by  $n$ . (The dependence of the encoding mappings on the blocklength  $n$  is omitted for brevity.) Note that by the block power constraint (8)

$$\mathfrak{P}_n^{(0)} + \mathfrak{P}_n^{(1)} \leq 2\mathfrak{P}, \quad n = 1, 2, \dots \quad (92)$$

The second reduction we make is in assuming that the subsequence  $\{n_k\}$  is such that the limits defining  $\mathfrak{P}^{(0)}$  and  $\mathfrak{P}^{(1)}$  as

$$\mathfrak{P}^{(\nu)} = \lim_{k \rightarrow \infty} \mathfrak{P}_{n_k}^{(\nu)}, \quad \nu = 0, 1 \quad (93)$$

exist and satisfy

$$\mathfrak{P}^{(0)} + \mathfrak{P}^{(1)} \leq 2\mathfrak{P}. \quad (94)$$

There is no loss in generality in making this assumption because the more general case where the above does not necessarily hold follows from the less-general case by applying the less-general result to the subsequence of  $\{n_k\}$  that we denote by  $\{\tilde{n}_k\}$  and that we define as follows. We pick a subsequence  $\{\tilde{n}_k\}$  of  $\{n_k\}$  for which the limit of  $\mathfrak{P}_{\tilde{n}_k}^{(0)}$  exists; we call the limit  $\mathfrak{P}^{(0)}$ ; we define the subsequence  $\{\tilde{n}'_k\}$  of  $\{\tilde{n}_k\}$ —and hence also of  $\{n_k\}$ —as a subsequence of  $\{\tilde{n}_k\}$  for which the limit of  $\mathfrak{P}_{\tilde{n}'_k}^{(1)}$  also exists; and we finally define  $\mathfrak{P}^{(1)}$  as this limit. We then observe that (94) then follows from (92).

For our third reduction, we define for every blocklength  $n$

$$\mathfrak{P}_{\text{FB},n}^{(\nu)} \triangleq \frac{1}{n} \mathbb{E} \left[ \sum_{k=1}^n g_k^2(Y^k) \mid H = \nu \right], \quad \nu = 0, 1 \quad (95)$$

where  $g_1, \dots, g_n$  are the mappings that define the feedback-channel encoder. The third reduction we make is in assuming that the limits defining  $\mathfrak{P}_{\text{FB}}^{(0)}$  and  $\mathfrak{P}_{\text{FB}}^{(1)}$  as

$$\mathfrak{P}_{\text{FB}}^{(\nu)} = \lim_{k \rightarrow \infty} \mathfrak{P}_{\text{FB},n_k}^{(\nu)}, \quad \nu = 0, 1 \quad (96)$$

exist and satisfy

$$\mathfrak{P}_{\text{FB}}^{(0)} + \mathfrak{P}_{\text{FB}}^{(1)} \leq 2\mathfrak{P}_{\text{FB}}. \quad (97)$$

This entails no loss of generality by arguments analogous to those we used for the second reduction.

We are now ready to prove our claim subject to the above assumptions. Let  $\epsilon > 0$  (smaller than  $1/2$ ) be fixed. Choose

$$\alpha_1^2 = a_1^2 (\mathfrak{P}^{(1)} + \sigma^2)(1 + \epsilon) \quad (98)$$

$$\alpha_2^2 = a_2^2 \mathfrak{P}_{\text{FB}}^{(1)}(1 + \epsilon) \quad (99)$$

$$\beta_1^2 = b_1^2 (\mathfrak{P}_{\text{FB}}^{(0)} + \sigma_{\text{FB}}^2)(1 + \epsilon) \quad (100)$$

$$\beta_2^2 = b_2^2 \mathfrak{P}^{(0)}(1 + \epsilon) \quad (101)$$

where the positive numbers  $a_1, a_2, b_1,$  and  $b_2$  satisfy

$$\frac{1}{a_1^2} + \frac{1}{a_2^2} \leq 1 \quad (102)$$

and

$$\frac{1}{b_1^2} + \frac{1}{b_2^2} \leq 1. \quad (103)$$

Let the sets  $\mathcal{T}_y$  and  $\mathcal{T}_z^{(0)}$  be those defined in (73) and (74). Using the bound

$$\begin{aligned} \Pr(\mathcal{A} \cap \mathcal{B}) &= \Pr(\mathcal{A}) + \Pr(\mathcal{B}) - \Pr(\mathcal{A} \cup \mathcal{B}) \\ &\geq \Pr(\mathcal{A}) + \Pr(\mathcal{B}) - 1 \end{aligned}$$

and Markov's inequality we obtain

$$\begin{aligned} &\Pr_1(\mathbf{Y} \in \mathcal{T}_y) \\ &= \Pr_1\left(\|\mathbf{Y}\|^2 < n\alpha_1^2, \sum_{k=1}^n g_k^2(Y^k) < n\alpha_2^2\right) \\ &\geq \Pr_1\left(\|\mathbf{Y}\|^2 < n\alpha_1^2\right) + \Pr_1\left(\sum_{k=1}^n g_k^2(Y^k) < n\alpha_2^2\right) - 1 \\ &\geq 1 - \frac{\mathbb{E}[\|\mathbf{Y}\|^2 \mid H = 1]}{n\alpha_1^2} \\ &\quad + 1 - \frac{\mathbb{E}[\sum_{k=1}^n g_k^2(Y^k) \mid H = 1]}{n\alpha_2^2} - 1 \\ &= 1 - \left(\frac{\mathfrak{P}_n^{(1)} + \sigma^2}{\alpha_1^2} + \frac{\mathfrak{P}_{\text{FB},n}^{(1)}}{\alpha_2^2}\right), \quad n = 1, 2, \dots \end{aligned}$$

It follows from (98), (99), and (102) that for all sufficiently large  $n_k$

$$\Pr_1(\mathbf{Y} \in \mathcal{T}_y) > \frac{\epsilon}{2}. \quad (104)$$

From this and (90), we can infer that for all sufficiently large  $n_k$

$$\Pr_1(\mathbf{Y} \in \mathcal{T}_y \cap \mathcal{D}_1) > \frac{\epsilon}{3}. \quad (105)$$

By similar arguments we can show that for all sufficiently large  $n_k$

$$\Pr_0(\mathbf{Y} \in \mathcal{T}_z^{(0)}) > \frac{\epsilon}{2}. \quad (106)$$

From Lemma 6, we then have

$$\begin{aligned} &\text{P}_0(\text{error}) \\ &= \text{P}_0(\mathbf{Y} \in \mathcal{D}_1) \end{aligned} \quad (107)$$

$$\geq \text{P}_0(\mathbf{Y} \in \mathcal{T}_y \cap \mathcal{D}_1) \quad (108)$$

$$\geq \frac{1}{6}\epsilon^2 \exp\left(-n\left(\frac{(\alpha_1 + \beta_2)^2}{2\sigma^2} + \frac{(\beta_1 + \alpha_2)^2}{2\sigma_{\text{FB}}^2}\right)\right). \quad (109)$$

In view of (98)–(103), since  $\epsilon$  can be chosen as small as we wish, we conclude that no error exponent higher than

$$E_1 \triangleq \inf_{a_1, a_2, b_1, b_2} \left\{ \frac{\left(a_1 \sqrt{\mathfrak{P}^{(1)} + \sigma^2} + b_2 \sqrt{\mathfrak{P}^{(0)}}\right)^2}{2\sigma^2} + \frac{\left(b_1 \sqrt{\mathfrak{P}_{\text{FB}}^{(0)} + \sigma_{\text{FB}}^2} + a_2 \sqrt{\mathfrak{P}_{\text{FB}}^{(1)}}\right)^2}{2\sigma_{\text{FB}}^2} \right\} \quad (110)$$

is achievable, where the infimum is over all positive  $a_1, a_2, b_1, b_2$  satisfying (102) and (103).

We could, of course, have also reversed the roles of  $H = 0$  and  $H = 1$  to obtain that no error exponent higher than

$$E_0 \triangleq \inf_{a_1, a_2, b_1, b_2} \left\{ \frac{\left(a_1 \sqrt{\mathfrak{P}^{(0)} + \sigma^2} + b_2 \sqrt{\mathfrak{P}^{(1)}}\right)^2}{2\sigma^2} + \frac{\left(b_1 \sqrt{\mathfrak{P}_{\text{FB}}^{(1)} + \sigma_{\text{FB}}^2} + a_2 \sqrt{\mathfrak{P}_{\text{FB}}^{(0)}}\right)^2}{2\sigma_{\text{FB}}^2} \right\} \quad (111)$$

is achievable. Thus, our best bound is

$$\sup_{\mathfrak{P}^{(0)}, \mathfrak{P}^{(1)}, \mathfrak{P}_{\text{FB}}^{(0)}, \mathfrak{P}_{\text{FB}}^{(1)}} \min\{E_1, E_0\} \quad (112)$$

where the supremum is over all positive  $\mathfrak{P}^{(0)}, \mathfrak{P}^{(1)}, \mathfrak{P}_{\text{FB}}^{(0)}, \mathfrak{P}_{\text{FB}}^{(1)}$  satisfying (94) and (97).

A suboptimal choice for  $a_1, a_2, b_1, b_2$  is

$$a_1 = a_2 = b_1 = b_2 = \sqrt{2} \quad (113)$$

which leads to

$$E_1 \leq E_1^{\text{sub}} \triangleq \frac{\left(\sqrt{\mathfrak{P}^{(1)} + \sigma^2} + \sqrt{\mathfrak{P}^{(0)}}\right)^2}{\sigma^2} + \frac{\left(\sqrt{\mathfrak{P}_{\text{FB}}^{(0)} + \sigma_{\text{FB}}^2} + \sqrt{\mathfrak{P}_{\text{FB}}^{(1)}}\right)^2}{\sigma_{\text{FB}}^2}, \quad (114)$$

$$E_0 \leq E_0^{\text{sub}} \triangleq \frac{\left(\sqrt{\mathfrak{P}^{(0)} + \sigma^2} + \sqrt{\mathfrak{P}^{(1)}}\right)^2}{\sigma^2} + \frac{\left(\sqrt{\mathfrak{P}_{\text{FB}}^{(1)} + \sigma_{\text{FB}}^2} + \sqrt{\mathfrak{P}_{\text{FB}}^{(0)}}\right)^2}{\sigma_{\text{FB}}^2}. \quad (115)$$

Opening the square and using (94) and (97) we obtain

$$\begin{aligned} \frac{E_1^{\text{sub}}}{2} &= 1 + \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \\ &\quad + \frac{\sqrt{(\mathfrak{P}^{(1)} + \sigma^2)\mathfrak{P}^{(0)}}}{\sigma^2} + \frac{\sqrt{(\mathfrak{P}_{\text{FB}}^{(0)} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}^{(1)}}}{\sigma_{\text{FB}}^2}. \end{aligned} \quad (116)$$

and

$$\begin{aligned} \frac{E_0^{\text{sub}}}{2} &= 1 + \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \\ &+ \frac{\sqrt{(\mathfrak{P}^{(0)} + \sigma^2)\mathfrak{P}^{(1)}}}{\sigma^2} + \frac{\sqrt{(\mathfrak{P}_{\text{FB}}^{(1)} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}^{(0)}}}{\sigma_{\text{FB}}^2} \end{aligned} \quad (117)$$

and the error exponent is upper-bounded by

$$E^{\text{sub}} \triangleq \min\{E_1^{\text{sub}}, E_0^{\text{sub}}\}. \quad (118)$$

Now it is easy to see that the bound is maximized with  $\mathfrak{P}^{(0)} = \mathfrak{P}^{(1)} = \mathfrak{P}$  and  $\mathfrak{P}_{\text{FB}}^{(0)} = \mathfrak{P}_{\text{FB}}^{(1)} = \mathfrak{P}_{\text{FB}}$ . Indeed, the error exponent is upper-bounded by

$$\begin{aligned} &\frac{1}{2}E^{\text{sub}} \\ &\leq \frac{1}{2}(E_1^{\text{sub}}/2 + E_0^{\text{sub}}/2) \\ &= 1 + \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \\ &+ \frac{1}{2} \frac{\sqrt{(\mathfrak{P}^{(1)} + \sigma^2)\mathfrak{P}^{(0)}}}{\sigma^2} + \frac{1}{2} \frac{\sqrt{(\mathfrak{P}^{(0)} + \sigma^2)\mathfrak{P}^{(1)}}}{\sigma^2} \\ &+ \frac{1}{2} \frac{\sqrt{(\mathfrak{P}_{\text{FB}}^{(0)} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}^{(1)}}}{\sigma_{\text{FB}}^2} + \frac{1}{2} \frac{\sqrt{(\mathfrak{P}_{\text{FB}}^{(1)} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}^{(0)}}}{\sigma_{\text{FB}}^2} \\ &\leq 1 + \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \\ &+ \frac{\sqrt{\frac{1}{2}(\mathfrak{P}^{(1)} + \sigma^2)\mathfrak{P}^{(0)} + \frac{1}{2}(\mathfrak{P}^{(0)} + \sigma^2)\mathfrak{P}^{(1)}}}{\sigma^2} \\ &+ \frac{\sqrt{\frac{1}{2}(\mathfrak{P}_{\text{FB}}^{(0)} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}^{(1)} + \frac{1}{2}(\mathfrak{P}_{\text{FB}}^{(1)} + \sigma_{\text{FB}}^2)\mathfrak{P}_{\text{FB}}^{(0)}}}{\sigma_{\text{FB}}^2} \quad (119) \\ &= 1 + \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \\ &+ \frac{\sqrt{\sigma^2\mathfrak{P} + \mathfrak{P}^{(0)}\mathfrak{P}^{(1)}}}{\sigma^2} + \frac{\sqrt{\sigma_{\text{FB}}^2\mathfrak{P}_{\text{FB}} + \mathfrak{P}_{\text{FB}}^{(0)}\mathfrak{P}_{\text{FB}}^{(1)}}}{\sigma_{\text{FB}}^2} \\ &\leq 1 + \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} + \frac{\sqrt{\sigma^2\mathfrak{P} + \mathfrak{P}^2}}{\sigma^2} + \frac{\sqrt{\sigma_{\text{FB}}^2\mathfrak{P}_{\text{FB}} + \mathfrak{P}_{\text{FB}}^2}}{\sigma_{\text{FB}}^2} \\ &= \frac{(\sqrt{\mathfrak{P} + \sigma^2} + \sqrt{\mathfrak{P}})^2}{2\sigma^2} + \frac{(\sqrt{\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2} + \sqrt{\mathfrak{P}_{\text{FB}}})^2}{2\sigma_{\text{FB}}^2} \end{aligned} \quad (120)$$

with equality if  $\mathfrak{P}^{(0)} = \mathfrak{P}^{(1)} = \mathfrak{P}$  and  $\mathfrak{P}_{\text{FB}}^{(0)} = \mathfrak{P}_{\text{FB}}^{(1)} = \mathfrak{P}_{\text{FB}}$ . Here, the inequality (119) follows from Jensen's inequality.

We conclude from (120) that the suboptimal choice (113) demonstrates that the error exponent is upper-bounded by

$$\frac{(\sqrt{\mathfrak{P} + \sigma^2} + \sqrt{\mathfrak{P}})^2}{\sigma^2} + \frac{(\sqrt{\mathfrak{P}_{\text{FB}} + \sigma_{\text{FB}}^2} + \sqrt{\mathfrak{P}_{\text{FB}}})^2}{\sigma_{\text{FB}}^2}. \quad (121)$$

This concludes the proof of (14).

Note that while the choice (113) is in general suboptimal, optimizing over  $a_1, a_2, b_1,$  and  $b_2$  cannot yield any bound lower than half the bound of (121), because (102) and (103) imply that

$$a_1, a_2, b_1, b_2 \geq 1.$$

## VII. ACHIEVABILITY UNDER EXPECTED POWER CONSTRAINTS

We begin with the description of a ‘‘building block’’ comprising a transmission scheme upon which we shall build when coding under an expected power constraint on the feedback link.

### A. A Building Block

*The Scheme:* The building block transmits a single bit, which we denote by  $H$ . Its parameters are the blocklength  $n$ , the transmitted average power on the forward link  $\mathfrak{P} > 0$ , the noise variances  $\sigma^2, \sigma_{\text{FB}}^2 > 0$  on the forward and backward links, and the average transmitted power on the feedback link  $\Delta > 0$ . Note that  $\Delta$  will not influence the error exponent of the building block. Consequently, when we later use the building block we shall typically choose  $\Delta$  very small to save power. An additional parameter is some arbitrary (small)  $0 < \delta < 1$ .

The key elements of the building block are transmission, ACK/NACK, and retransmission. The transmission is based on antipodal signaling to send the bit over  $n - 1$  channel uses

$$X_k = \begin{cases} +\sqrt{\mathfrak{P}} & \text{if } H = 0, \\ -\sqrt{\mathfrak{P}} & \text{if } H = 1, \end{cases} \quad k = 1, \dots, n - 1. \quad (122)$$

The first  $n - 2$  symbols sent by the receiver are zero

$$U_k = 0, \quad k = 1, \dots, n - 2. \quad (123)$$

Based on the received symbols  $Y_1, \dots, Y_{n-1}$ , the receiver computes

$$S = \sum_{k=1}^{n-1} Y_k. \quad (124)$$

If

$$\left| \frac{1}{n-1} S \right| \leq (1 - \delta)\sqrt{\mathfrak{P}}$$

then the decoder declares that a NACK event has occurred. Otherwise, it declares that an ACK event has occurred. It then uses  $U_{n-1}$  to tell the transmitter which of these two events occurred

$$U_{n-1} = \begin{cases} 0 & \text{if ACK} \\ \sqrt{\Delta/P_0(\text{NACK})} & \text{if NACK.} \end{cases} \quad (125)$$

Note that a NACK is a rare event of exponentially small probability:

$$\begin{aligned} &P_0(\text{NACK}) \\ &= P_0\left(\frac{S}{n-1} < (1 - \delta)\sqrt{\mathfrak{P}}\right) - P_0\left(\frac{S}{n-1} < -(1 - \delta)\sqrt{\mathfrak{P}}\right) \\ &= Q\left(\frac{\delta\sqrt{\mathfrak{P}}}{\sigma/\sqrt{n-1}}\right) - Q\left(\frac{(2 - \delta)\sqrt{\mathfrak{P}}}{\sigma/\sqrt{n-1}}\right) \\ &\doteq e^{-n\frac{\delta^2\mathfrak{P}}{2\sigma^2}} \end{aligned} \quad (126)$$

where here and throughout the notation  $a_n \doteq b_n$  indicates that  $n^{-1} \ln(a_n/b_n)$  tends to zero as  $n$  tends to infinity. Also note that, by symmetry

$$P_1(\text{NACK}) = P_0(\text{NACK}). \quad (127)$$

Based on  $Z_{n-1}$  the transmitter guesses whether a NACK or ACK occurred. It does so by comparing  $Z_{n-1}$  to some threshold  $\Upsilon$ . If  $Z_{n-1}$  exceeds  $\Upsilon$ , then the transmitter guesses that a NACK was sent. We refer to this event as a ‘‘NACK’’. Otherwise, if  $Z_{n-1}$  is smaller than  $\Upsilon$ , then the transmitter guesses that an ACK was sent and we refer to this as an ‘‘ACK’’ event. The threshold  $\Upsilon$  is chosen so that both  $P_0(\text{‘‘NACK’’}|\text{ACK})$  and  $P_0(\text{‘‘ACK’’}|\text{NACK})$  decay in  $n$  to zero faster than any exponential

$$- \lim_{n \rightarrow \infty} \frac{1}{n} \ln P_0(\text{‘‘NACK’’}|\text{ACK}) = +\infty \quad (128a)$$

$$- \lim_{n \rightarrow \infty} \frac{1}{n} \ln P_0(\text{‘‘ACK’’}|\text{NACK}) = +\infty. \quad (128b)$$

In view of (125) and (126), this can be accomplished, for example, by choosing  $\Upsilon = n$ .

The time- $n$  transmitted symbol  $X_n$  is now determined as follows. If ‘‘ACK’’, then the transmitter sends the zero symbol; otherwise it re-transmits  $H$  using antipodal signaling with very large power

$$X_n = \begin{cases} 0 & \text{if ‘‘ACK’’}, \\ +\sqrt{\mathfrak{P}/P_0(\text{‘‘NACK’’})} & \text{if ‘‘NACK’’ and } H = 0 \\ -\sqrt{\mathfrak{P}/P_0(\text{‘‘NACK’’})} & \text{if ‘‘NACK’’ and } H = 1. \end{cases} \quad (129)$$

Note that ‘‘NACK’’ has an exponentially small probability. (This follows because NACK is a rare event (126) and because of (128).) Consequently, in (129) the symbol  $X_n$  that is sent if ‘‘NACK’’ occurs has a huge magnitude so

$$- \lim_{n \rightarrow \infty} \frac{1}{n} \ln P_0(Y_n < 0 | \text{‘‘NACK’’}) = +\infty \quad (130a)$$

$$- \lim_{n \rightarrow \infty} \frac{1}{n} \ln P_1(Y_n > 0 | \text{‘‘NACK’’}) = +\infty. \quad (130b)$$

We next consider how the receiver forms its guess  $\hat{H}$  for  $H$ . If ACK, then the receiver guesses based on the sign of  $S$ . If NACK, then it guesses based on the sign of  $Y_n$ . Thus

$$\hat{H} = \begin{cases} 0 & \text{if (ACK and } S > 0) \text{ or (NACK and } Y_n > 0) \\ 1 & \text{if (ACK and } S < 0) \text{ or (NACK and } Y_n < 0). \end{cases} \quad (131)$$

*Analysis:* We next analyze the probability of error. Since the scheme is completely symmetric, it suffices to compute the conditional probability of error conditional on  $H = 0$ , namely,  $P_0(\text{error})$ . We express this probability as

$$\begin{aligned} P_0(\text{error}) &= \underbrace{P_0(\text{NACK})}_{\leq 1} \underbrace{P_0(\text{‘‘NACK’’}|\text{ACK})}_{\text{exceedingly small by (130a)}} \underbrace{P_0(\text{error}|\text{NACK, ‘‘NACK’’})}_{\leq 1} \\ &+ \underbrace{P_0(\text{NACK})}_{\leq 1} \underbrace{P_0(\text{‘‘ACK’’}|\text{NACK})}_{\text{exceedingly small by (128b)}} \underbrace{P_0(\text{error}|\text{NACK, ‘‘ACK’’})}_{\leq 1} \end{aligned}$$

$$\begin{aligned} &+ \underbrace{P_0(\text{ACK})}_{\leq 1} \underbrace{P_0(\text{‘‘NACK’’}|\text{ACK})}_{\text{exceedingly small by (128a)}} \underbrace{P_0(\text{error}|\text{ACK, ‘‘NACK’’})}_{\leq 1} \\ &+ P_0(\text{ACK})P_0(\text{‘‘ACK’’}|\text{ACK})P_0(\text{error}|\text{ACK, ‘‘ACK’’}) \\ &\doteq P_0(\text{ACK})P_0(\text{‘‘ACK’’}|\text{ACK})P_0(\text{error}|\text{ACK, ‘‘ACK’’}) \\ &\leq P_0(\text{error}|\text{ACK, ‘‘ACK’’}) \\ &= P_0(\text{error}|\text{ACK}). \end{aligned} \quad (132)$$

We next study  $P_0(\text{error}|\text{ACK})$ :

$$P_0(\text{error}|\text{ACK}) = P_0(S < 0 | (n-1)^{-1}|S| > (1-\delta)\sqrt{\mathfrak{P}}) \quad (133)$$

$$= \frac{P_0((n-1)^{-1}S < -(1-\delta)\sqrt{\mathfrak{P}})}{P_0((n-1)^{-1}|S| > (1-\delta)\sqrt{\mathfrak{P}})} \quad (134)$$

$$= \frac{\mathcal{Q}\left(\frac{(2-\delta)\sqrt{\mathfrak{P}}}{\sigma/\sqrt{n-1}}\right)}{P_0((n-1)^{-1}|S| > (1-\delta)\sqrt{\mathfrak{P}})} \quad (135)$$

$$\doteq \exp\left(-n \frac{((2-\delta)^2 - \delta^2)\mathfrak{P}}{2\sigma^2}\right) \quad (136)$$

$$= \exp\left(-n \frac{2\mathfrak{P}(1-\delta)}{\sigma^2}\right). \quad (137)$$

Since  $\delta > 0$  can be chosen as small as we want, we conclude from (132) and (137) that the building block we described can achieve any error exponent smaller than

$$\frac{2\mathfrak{P}}{\sigma^2}. \quad (138)$$

In fact, if we allow for  $\delta$  to tend to zero very slowly with  $n$ , we can even achieve this exponent irrespective of how small  $\Delta > 0$  is.

## B. The Proposed Scheme and Its Performance

*The Scheme:* The proposed scheme has three phases: a transmission phase, an echo phase, and a re-transmission phase. To simplify the exposition we shall assume that the blocklength  $n$  is odd and define

$$\nu = \frac{1}{2}(n-1). \quad (139)$$

(To code for an even blocklength  $n$  we can use the proposed scheme for  $n-1$  and then append a zero symbol to the transmission.) Fix some  $0 < \eta < \min\{\mathfrak{P}, \mathfrak{P}_{\text{FB}}\}$  (later to be chosen arbitrarily small).

In the *transmission phase*, we use the building block of Section VII-A to transmit  $H$  in  $\nu$  channel uses using power  $2\mathfrak{P} - \eta$  on the forward link and power  $\eta$  on the feedback link. We denote the receiver’s guess of  $H$  after this phase by  $H'$ . By (138) and (139)

$$\begin{aligned} P_0(H' \neq H) &= P_1(H' \neq H) \\ &\doteq \exp\left(-\nu \frac{2(2\mathfrak{P} - \eta)}{\sigma^2}\right) \doteq \exp\left(-n \frac{2\mathfrak{P} - \eta}{\sigma^2}\right). \end{aligned} \quad (140)$$

In the *echo phase*, we use the building block of Section VII-A to send  $H'$  from the receiver to the transmitter. We thus think of the original feedback channel from the receiver to the transmitter as the forward channel in the building block, and we think of the original forward channel from the transmitter to the receiver as the feedback channel in the building block. The receiver uses power  $2\mathfrak{P}_{\text{FB}} - \eta$  and the transmitter uses power  $\eta$ . We denote the transmitter's guess for  $H'$  at the end of this phase by  $H''$ . Substituting in  $(138)2\mathfrak{P}_{\text{FB}} - \eta$  for  $\mathfrak{P}$  and  $\sigma_{\text{FB}}^2$  for  $\sigma^2$ , we obtain using the independence between the phases

$$\begin{aligned} P_0(H'' \neq H' | H') \\ = P_1(H'' \neq H' | H') &\doteq \exp\left(-n \frac{2\mathfrak{P}_{\text{FB}} - \eta}{\sigma_{\text{FB}}^2}\right). \end{aligned} \quad (141)$$

Note that by (140) and (141)

$$\begin{aligned} P_0(H'' = 0, H' = 1) = P_1(H'' = 1, H' = 0) \\ \doteq \exp\left(-n \left(\frac{2\mathfrak{P} - \eta}{\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}} - \eta}{\sigma_{\text{FB}}^2}\right)\right). \end{aligned} \quad (142)$$

In the final re-transmission phase which comprises of one channel use, the transmitter compares  $H$  and  $H''$ . If they are equal, it sends the zero symbol. Otherwise it re-transmits  $H$  using antipodal signaling with amplitude  $\sqrt{\mathfrak{P}/P_0(H'' \neq H)}$

$$X_n = \begin{cases} 0 & \text{if } H'' = H, \\ +\sqrt{\mathfrak{P}/P_0(H'' \neq H)} & \text{if } (H, H'') = (0, 1), \\ -\sqrt{\mathfrak{P}/P_0(H'' \neq H)} & \text{if } (H, H'') = (1, 0). \end{cases} \quad (143)$$

At the end of the re-transmission phase, the receiver makes its final guess  $\hat{H}$  of  $H$ . It does so by comparing  $Y_n$  to a threshold  $\Upsilon$

$$\hat{H} = \begin{cases} 0 & \text{if } Y_n > \Upsilon, \\ H' & \text{if } |Y_n| \leq \Upsilon, \\ 1 & \text{if } Y_n < -\Upsilon. \end{cases} \quad (144)$$

Notice that by (142) the amplitude  $\sqrt{\mathfrak{P}/P_0(H'' \neq H)}$  is exponentially large, so there is no difficulty finding a threshold  $\Upsilon$  (e.g.,  $\Upsilon = n$ ) such that

$$-\lim_{n \rightarrow \infty} \frac{1}{n} \ln \Pr[|Y_n| > \Upsilon \mid X_n = 0] = \infty \quad (145a)$$

$$-\lim_{n \rightarrow \infty} \frac{1}{n} \ln \Pr[Y_n \leq \Upsilon \mid X_n = \sqrt{\mathfrak{P}/P_0(H'' \neq H)}] = \infty \quad (145b)$$

$$-\lim_{n \rightarrow \infty} \frac{1}{n} \ln \Pr[Y_n \geq -\Upsilon \mid X_n = -\sqrt{\mathfrak{P}/P_0(H'' \neq H)}] = \infty. \quad (145c)$$

*Analysis:* We shall analyze the probability of error conditional on  $H = 0$ . It is identical to the one given  $H = 1$

$$\begin{aligned} P_0(\text{error}) \\ = \underbrace{P_0(\text{error} \mid H'' = 0, H' = 0)}_{\text{negligible by (145a)}} \underbrace{P_0(H'' = 0, H' = 0)}_{\leq 1} \\ + \underbrace{P_0(\text{error} \mid H'' = 0, H' = 1)}_{\text{negligible by (145b)}} \underbrace{P_0(H'' = 0, H' = 1)}_{\leq 1} \\ + \underbrace{P_0(\text{error} \mid H'' = 1, H' = 0)}_{\text{negligible by (145a)}} \underbrace{P_0(H'' = 1, H' = 0)}_{\leq 1} \end{aligned}$$

$$\begin{aligned} &+ \underbrace{P_0(\text{error} \mid H'' = 1, H' = 1)}_{\text{negligible by (145b)}} \underbrace{P_0(H'' = 1, H' = 1)}_{\leq 1} \\ &\doteq P_0(\text{error} \mid H'' = 0, H' = 1) P_0(H'' = 0, H' = 1) \\ &\leq P_0(H'' = 0, H' = 1) \\ &\doteq \exp\left(-n \left(\frac{2\mathfrak{P} - \eta}{\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}} - \eta}{\sigma_{\text{FB}}^2}\right)\right) \end{aligned} \quad (146)$$

where the last approximation follows from (142). By symmetry,  $P_1(\text{error}) = P_0(\text{error})$ , so (146) implies that the error exponent

$$\frac{2\mathfrak{P} - \eta}{\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}} - \eta}{\sigma_{\text{FB}}^2} \quad (147)$$

is achievable. Since,  $\eta$  can be chosen arbitrarily small, it follows that any exponent smaller than

$$\frac{2\mathfrak{P}}{\sigma^2} + \frac{2\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \quad (148)$$

is achievable. In fact, if we let  $\eta$  tend to zero very slowly with  $n$ , we can achieve the error exponent (148).

## VIII. SUMMARY AND POSSIBLE EXTENSIONS

We presented results on the best achievable error exponents in transmitting one bit over the Gaussian channel with an active noisy Gaussian feedback link. [In the case of an almost sure block power constraint on the feedback link we also obtained an upper bound on the error exponent for arbitrary rates of communication; see (53).] We have shown that even if both the forward link and the feedback link are subjected to expected block power constraints, the best error exponents are finite. Roughly speaking—irrespective of the nature of the feedback power constraint—the best error exponent is roughly proportional to the larger of the signal-to-noise ratio on the forward link  $\mathfrak{P}/\sigma^2$  and the signal-to-noise ratio on the feedback channel  $\mathfrak{P}_{\text{FB}}/\sigma_{\text{FB}}^2$ . In this very rough sense, active feedback is not much different from passive symbol-by-symbol feedback [2].

However, a more careful analysis based on our previous results [1], [2] shows that the best error exponent for two messages with passive (symbol-by-symbol) feedback is upper-bounded by

$$\frac{1}{2} \left( \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}}{\mathfrak{P} + \sigma^2} \cdot \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \right) \quad (149)$$

which can be further upper-bounded by

$$\frac{1}{2} \left( \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \right). \quad (150)$$

On the other hand, an achievable error exponent (148) for an active feedback with the same feedback signal-to-noise ratio is

$$2 \left( \frac{\mathfrak{P}}{\sigma^2} + \frac{\mathfrak{P}_{\text{FB}}}{\sigma_{\text{FB}}^2} \right).$$

Hence, the freedom to code over the feedback link can at least *quadruple* the error exponent of binary communication. It would be interesting to see how much active feedback gains over passive feedback for a positive rate  $R$ .

While our focus has been on Gaussian channels with Gaussian feedback channels, some of our techniques are more

general. For example, consider a setting where the forward and feedback channels are binary symmetric channels (BSCs) with crossover probabilities  $\epsilon$ ,  $\epsilon_{\text{FB}} \leq 1/2$ . In this case, we can apply the technique of Section IV (with the sets  $\mathcal{A}$  and  $\mathcal{B}$  being  $\{0, 1\}^n$ ) to obtain that the reliability function with noisy active feedback cannot exceed

$$\ln \frac{1 - \epsilon_{\text{FB}}}{\epsilon_{\text{FB}}} + E_{\text{NoFB}}(R; \epsilon), \quad (151)$$

where  $E_{\text{NoFB}}(R; \epsilon)$  is the reliability function of the BSC of crossover probability  $\epsilon$ . In some cases, particularly when the feedback channel is very noisy, this bound can be tighter than the trivial bound

$$\frac{1}{2} \ln \frac{1}{4\epsilon(1-\epsilon)} \quad (152)$$

which is obtained by bounding the reliability function by the one with perfect feedback and by bounding the latter by the best two-codeword error exponent. (The fact that feedback does not improve the best two-codeword error exponent on a discrete memoryless channel appears in the Ph.D. thesis of Berlekamp [10] who attributes this result to Gallager and Shannon.)

The bound in (151) complements the recent work of Burnashev and Yamamoto [11], [12] on the reliability function of the binary symmetric channel with a binary symmetric feedback link. (Upper bounds on the latter reliability function can be derived using techniques similar to those we used in [2].)

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- Young-Han Kim** (S'99–M'06) received the B.S. degree (Hons.) in electrical engineering from Seoul National University, Seoul, Korea, in 1996, the M.S. degrees in electrical engineering and statistics, and the Ph.D. degree in electrical engineering, both from Stanford University, Stanford, CA, in 2001, 2006, and 2006, respectively. In July 2006, he joined the University of California, San Diego, where he is an Assistant Professor of Electrical and Computer Engineering. His research interests are in statistical signal processing and information theory, with applications in communication, control, computation, networking, data compression, and learning. Dr. Kim is a recipient of the 2008 NSF Faculty Early Career Development (CAREER) Award and the 2009 U.S.-Israel Binational Science Foundation Bergmann Memorial Award.
- Amos Lapidoth** (S'89–M'95–SM'00–F'04) received the B.A. degree in mathematics (*summa cum laude*) in 1986, the B.Sc. degree in electrical engineering (*summa cum laude*) in 1986, and the M.Sc. degree in electrical engineering in 1990, all from the Technion–Israel Institute of Technology, Haifa, Israel. He received the Ph.D. degree in electrical engineering from Stanford University, Stanford, CA, in 1995. During 1995–1999, he was an Assistant and Associate Professor at the Department of Electrical Engineering and Computer Science, Massachusetts Institute of Technology, and was the KDD Career Development Associate Professor in Communications and Technology. He is now Professor of Information Theory at ETH Zurich in Switzerland. He is the author of the book *A Foundation in Digital Communication* (Cambridge, U.K.: Cambridge University Press, 2009). His research interests are in digital communications and information theory. Dr. Lapidoth served as Associate Editor for Shannon Theory for the IEEE TRANSACTIONS ON INFORMATION THEORY in 2003–2004 and 2009.
- Tsachy Weissman** (S'99–M'02–SM'07) received the B.S., M.S., and Ph.D. degrees in electrical engineering from the Technion–Israel Institute of Technology, Haifa, Israel. During 2002–2003, he was with the Information Theory Research Group at Hewlett Packard Labs. He has been on the Faculty of the Electrical Engineering Department, Stanford University, Stanford, CA, since 2003, spending the two academic years 2007–2009 with the Technion Department of Electrical Engineering. His research is focused on information theory, statistical signal processing, the interplay between them, and their applications. He is the inventor of several patents and involved in a number of high-tech companies as a researcher or member of the technical board. Dr. Weissman received the IT/COM Societies Best Paper Award, a Horev Fellowship for Leaders in Science and Technology, and a Henry Taub Prize for Excellence in Research, in addition to other awards. He currently serves as Associate Editor for Shannon Theory of the IEEE TRANSACTIONS ON INFORMATION THEORY.