
Learning and Optimization for Next Generation Wireless Networks

Tara Javidi

S. Chiu, A. Lalitha, N. Ronquillo, O. Shayevitz, S. Shubhanshu, Y. Kaspi

Motivation &
▷ Setup

Motivation I

Motivation II

Examples

Noisy Search

Code to Search

Break

Experiment Design

Learning and Parameter Tuning for Next Generation Networks

Learning and Optimization for Next Generation Wireless

Motivation & Setup

▷ Motivation I

Motivation II

Examles

Noisy Search

Code to Search

Break

Experiment Design

- Next-generation wireless systems are increasingly complex

Learning and Optimization for Next Generation Wireless

Motivation & Setup

▷ Motivation I

Motivation II

Examles

Noisy Search

Code to Search

Break

Experiment Design

- ☐ Next-generation wireless systems are increasingly complex
- ☐ Each layer has an increasingly large number of parameters to be optimally tuned

Learning and Optimization for Next Generation Wireless

Motivation & Setup

▷ Motivation I

Motivation II

Examles

Noisy Search

Code to Search

Break

Experiment Design

- ☐ Next-generation wireless systems are increasingly complex
- ☐ Each layer has an increasingly large number of parameters to be optimally tuned
- ☐ Networks operate at an increasingly diverse settings

Learning and Optimization for Next Generation Wireless

Motivation & Setup

▷ Motivation I

Motivation II

Examles

Noisy Search

Code to Search

Break

Experiment Design

- ☐ Next-generation wireless systems are increasingly complex
- ☐ Each layer has an increasingly large number of parameters to be optimally tuned
- ☐ Networks operate at an increasingly diverse settings
 - Performance relies on learning and parameter optimization
 - Example: network control's main task involves iterative enhancements of PHY parameters

Learning and Optimization for Next Generation Wireless

Motivation & Setup

Motivation I

▷ Motivation II

Examples

Noisy Search

Code to Search

Break

Experiment Design

- Unlike in legacy systems the overhead associated with this learning/optimization can be significant

Learning and Optimization for Next Generation Wireless

Motivation & Setup

Motivation I

▷ Motivation II

Examples

Noisy Search

Code to Search

Break

Experiment Design

- ☐ Unlike in legacy systems the overhead associated with this learning/optimization can be significant
- ☐ Parameter space is increasingly large and complex

Learning and Optimization for Next Generation Wireless

Motivation & Setup

Motivation I

▷ Motivation II

Examples

Noisy Search

Code to Search

Break

Experiment Design

- Unlike in legacy systems the overhead associated with this learning/optimization can be significant
- Parameter space is increasingly large and complex
 - Ultra Wideband spectrum sensing
 - Ultra narrow beam alignment for mmWave communication
 - Empirical network parameter tuning

Learning and Optimization for Next Generation Wireless

Motivation & Setup

Motivation I

▷ Motivation II

Examples

Noisy Search

Code to Search

Break

Experiment Design

- Unlike in legacy systems the overhead associated with this learning/optimization can be significant
- Parameter space is increasingly large and complex
 - Ultra Wideband spectrum sensing
 - Ultra narrow beam alignment for mmWave communication
 - Empirical network parameter tuning
- Our objective is to characterize/minimize the network overhead associated w learning/optimization

Motivation & Setup

▷ Examles

Spectrum Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

Spectrum Sensing and Initial Access

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum
Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- ☐ Spectrum with total bandwidth of B is available for transmission
- ☐ Primary users have dedicated sub-bands of bandwidth δ each



Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum
Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- ☐ Spectrum with total bandwidth of B is available for transmission
- ☐ Primary users have dedicated sub-bands of bandwidth δ each



- ☐ Subset of subbands inspected sequentially by secondary user

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user

| time | 1 | ... | $\tau - 1$ | τ |
|-------------|--------|-----|---------------|---------------------------------------|
| sample | $A(1)$ | ... | $A(\tau - 1)$ | |
| observation | $Y(1)$ | ... | $Y(\tau - 1)$ | |
| declaration | | | | $\hat{W} = d(Y^{\tau-1}, x^{\tau-1})$ |
| error | | | | $\mathbf{1}_{\{\hat{W} \neq W\}}$ |

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

▷ Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user

| time | 1 | ... | $\tau - 1$ | τ |
|-------------|--------|-----|---------------|---------------------------------------|
| sample | $A(1)$ | ... | $A(\tau - 1)$ | |
| observation | $Y(1)$ | ... | $Y(\tau - 1)$ | |
| declaration | | | | $\hat{W} = d(Y^{\tau-1}, x^{\tau-1})$ |
| error | | | | $\mathbf{1}_{\{\hat{W} \neq W\}}$ |

- Inspection of a subset results in a signal plus noise measurement

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user
- Inspection of a subset results in a signal plus noise measurement
 - Unit signal associated w the availability of band
 - Sensing noise/unit of spectrum \approx 0-mean, σ^2 -var Gaussian

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

▷ Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T (\mathbf{W} + \mathbf{Z})$$

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

▷ Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T (\mathbf{W} + \mathbf{Z})$$

$$\mathbf{a} \in \mathcal{A}, \quad \mathbf{W} \in \{0, 1\}^{\frac{B}{\delta}} \quad \|\mathbf{W}\|_0 = K \quad \mathbf{Z} \sim \mathcal{N}(0, \delta\sigma^2 \mathbf{I})$$

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

▷ Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T (\mathbf{W} + \mathbf{Z}) \quad \mathbf{a}, \mathbf{W} \in \{0, 1\}^{\frac{B}{\delta}} \quad \|\mathbf{W}\|_0 = K \quad \mathbf{N} \sim \mathcal{N}(0, B\sigma^2/\delta \mathbf{I})$$

- Minimize $\mathbb{E}\{\tau\}$ subject to $P_e \leq \epsilon$

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

▷ Spectrum

▷ Sensing

Initial Access

Noisy Search

Code to Search

Break

Experiment Design

- Spectrum with total bandwidth of B is available for transmission
- Primary users have dedicated sub-bands of bandwidth δ each



- Subset of subbands inspected sequentially by secondary user
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T (\mathbf{W} + \mathbf{Z}) \quad \mathbf{a}, \mathbf{W} \in \{0, 1\}^{\frac{B}{\delta}} \quad \|\mathbf{W}\|_0 = K \quad \mathbf{N} \sim \mathcal{N}(0, B\sigma^2/\delta \mathbf{I})$$

- Minimize $\mathbb{E}\{\tau_\epsilon\}$

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

Spectrum Sensing

▷ Initial Access

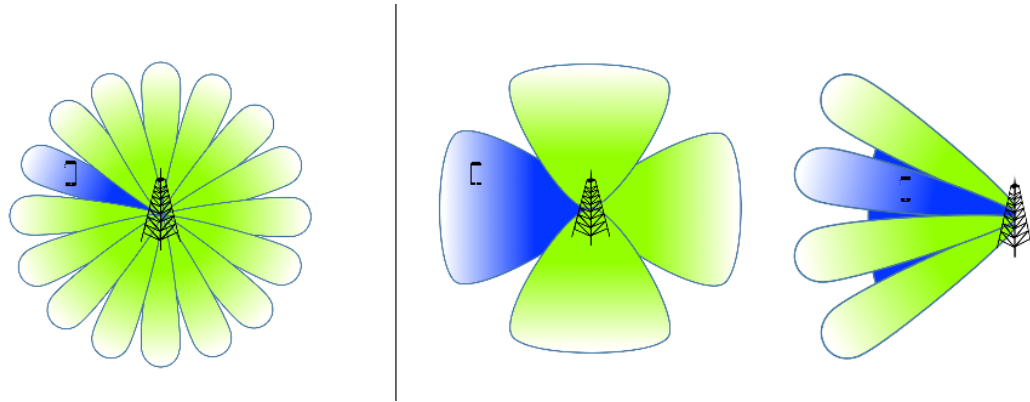
Noisy Search

Code to Search

Break

Experiment Design

- Directional transmission $B \subset 2\pi$ is available for transmission
- Angular resolution of $\delta \leq B$



Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

Spectrum Sensing

▷ Initial Access

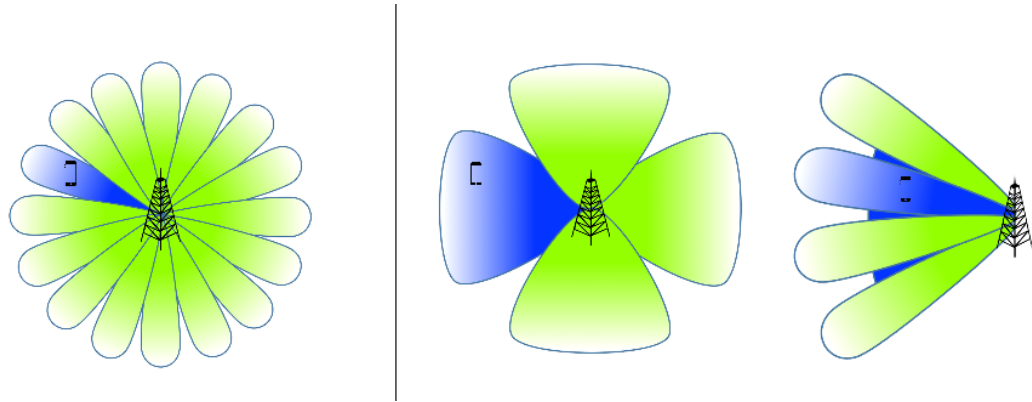
Noisy Search

Code to Search

Break

Experiment Design

- Directional transmission $B \subset 2\pi$ is available for transmission
- Angular resolution of $\delta \leq B$



- Subsets of B are used sequentially by transmitter (receiver)

| time | 1 | ... | $\tau - 1$ | τ |
|-------------|--------|-----|---------------|---------------------------------------|
| sample | $A(1)$ | ... | $A(\tau - 1)$ | |
| observation | $Y(1)$ | ... | $Y(\tau - 1)$ | |
| declaration | | | | $\hat{W} = d(Y^{\tau-1}, x^{\tau-1})$ |
| error | | | | $\mathbf{1}_{\{\hat{W} \neq W\}}$ |

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

Spectrum Sensing

▷ Initial Access

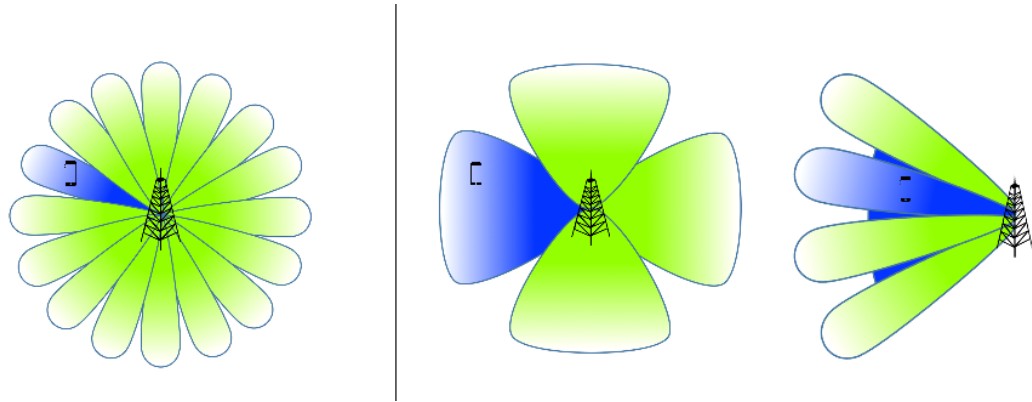
Noisy Search

Code to Search

Break

Experiment Design

- Directional transmission $B \subset 2\pi$ is available for transmission
- Angular resolution of $\delta \leq B$



- Subsets of B are used sequentially by transmitter (receiver)
- Inspection of a subset results in a signal plus noise measurement

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

Spectrum Sensing

▷ Initial Access

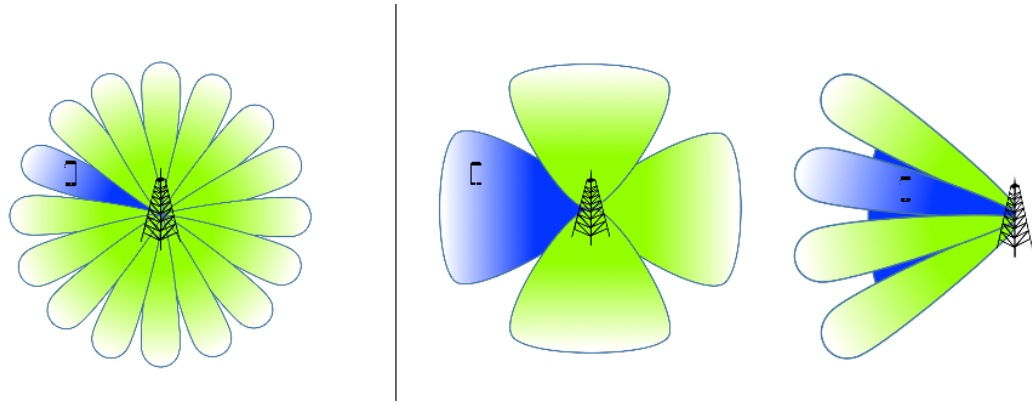
Noisy Search

Code to Search

Break

Experiment Design

- Directional transmission $B \subset 2\pi$ is available for transmission
- Angular resolution of $\delta \leq B$



- Subsets of B are used sequentially by transmitter (receiver)
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T(\mathbf{W} + \mathbf{Z})$$

$$\mathbf{a}, \mathbf{W} \in \{0, 1\}^{\frac{B}{\delta}} \quad \|\mathbf{W}\|_0 = K \quad \mathbf{Z} \sim \mathcal{N}(0, \delta\sigma^2 \mathbf{I})$$

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

Spectrum Sensing

▷ Initial Access

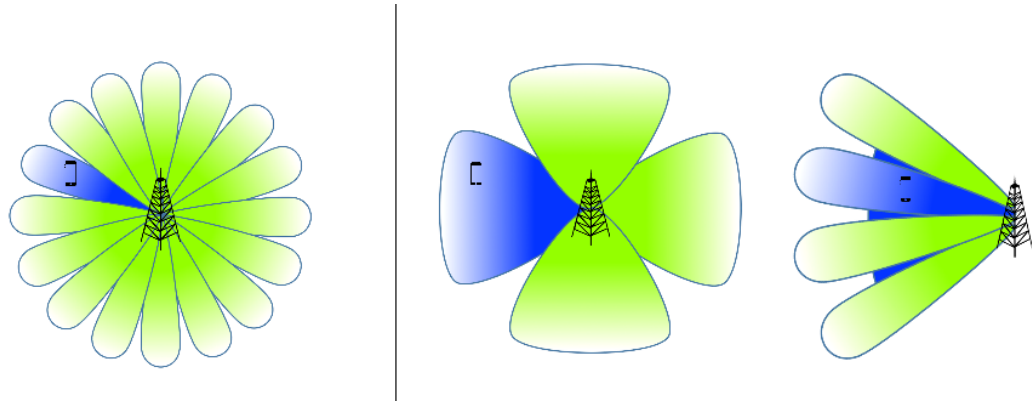
Noisy Search

Code to Search

Break

Experiment Design

- Directional transmission $B \subset 2\pi$ is available for transmission
- Angular resolution of $\delta \leq B$



- Subsets of B are used sequentially by transmitter (receiver)
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T(\mathbf{W} + \mathbf{Z})$$

$$\mathbf{a}, \mathbf{W} \in \{0, 1\}^{\frac{B}{\delta}} \quad \|\mathbf{W}\|_0 = K \quad \mathbf{Z} \sim \mathcal{N}(0, \delta\sigma^2 \mathbf{I})$$

Spectrum Sensing: Problem Statement

Motivation & Setup

Examples

Spectrum Sensing

▷ Initial Access

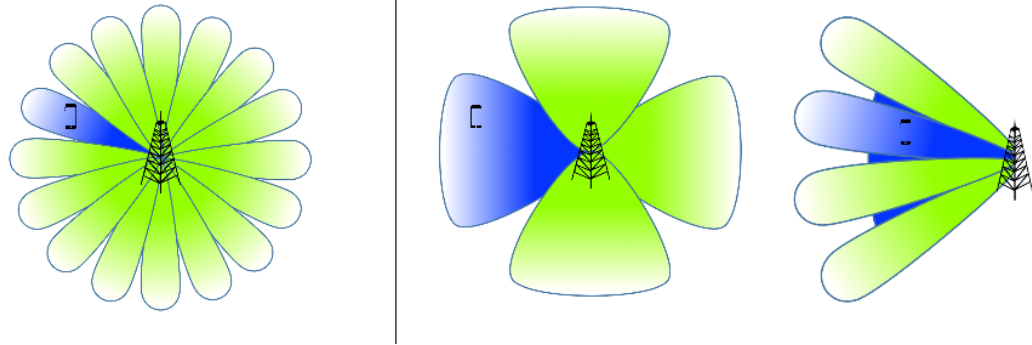
Noisy Search

Code to Search

Break

Experiment Design

- Directional transmission $B \subset 2\pi$ is available for transmission
- Angular resolution of $\delta \leq B$



- Subsets of B are used sequentially by transmitter (receiver)
- Inspection of a subset results in a signal plus noise measurement

$$Y^a = \mathbf{a}^T(\mathbf{W} + \mathbf{Z})$$

$$\mathbf{a}, \mathbf{W} \in \{0, 1\}^{\frac{B}{\delta}} \quad \|\mathbf{W}\|_0 = K \quad \mathbf{Z} \sim \mathcal{N}(0, \delta\sigma^2 \mathbf{I})$$

- Minimize $\mathbb{E}\{\tau_\epsilon\}$

Motivation & Setup

Examples

▷ Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

Measurement-Dependent Noisy Search

Measurement-Dependent Noisy Search

Motivation & Setup

Examples

Noisy Search

▷ Problem Setup

Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Unknown parameter: $W \in \{0, 1\}^{\frac{B}{\delta}}, \|W\|_0 = 1$
- Actions $A(t) \in \mathcal{A} \subset \{0, 1\}^{\frac{B}{\delta}}$ chosen sequentially
- $Y(t) = A(t)(\mathbf{W} + \mathbf{Z})$

Measurement-Dependent Noisy Search

Motivation & Setup

Examples

Noisy Search

▷ Problem Setup

Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Unknown parameter: $W \in \{0, 1\}^{\frac{B}{\delta}}, \|W\|_0 = 1$
- Actions $A(t) \in \mathcal{A} \subset \{0, 1\}^{\frac{B}{\delta}}$ chosen sequentially
- $Y(t) = A(t)(\mathbf{W} + \mathbf{Z}) = A(t)\mathbf{W} + \hat{Z}$
 - Observation noise variance increases w $|A(t)|$

Measurement-Dependent Noisy Search

Motivation & Setup

Examples

Noisy Search

▷ Problem Setup

Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Known parameter: $W \in \{0, 1\}^{\frac{B}{\delta}}, \|W\|_0 = 1$
- Actions $A(t) \in \mathcal{A} \subset \{0, 1\}^{\frac{B}{\delta}}$ chosen sequentially
- $Y(t) = A(t)(\mathbf{W} + \mathbf{Z}) = A(t)\mathbf{W} + \hat{Z}$
 - Observation noise variance increases w $|A(t)|$

| time | 1 | ... | $\tau - 1$ | τ |
|-------------|--------|-----|---------------|---------------------------------------|
| sample | $A(1)$ | ... | $A(\tau - 1)$ | |
| observation | $Y(1)$ | ... | $Y(\tau - 1)$ | |
| declaration | | | | $\hat{W} = d(Y^{\tau-1}, x^{\tau-1})$ |
| error | | | | $\mathbf{1}_{\{\hat{W} \neq W\}}$ |

Objective:

Find τ , $A(0), \dots, A(\tau - 1)$, and $d(\cdot)$ that minimize $\mathbb{E} [\tau]$ s.t. $\text{Pe} \leq \epsilon$

Measurement-Dependent Noisy Search

Motivation & Setup

Examples

Noisy Search

▷ Problem Setup

Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Known parameter: $W \in \{0, 1\}^{\frac{B}{\delta}}, \|W\|_0 = 1$
- Actions $A(t) \in \mathcal{A} \subset \{0, 1\}^{\frac{B}{\delta}}$ chosen sequentially
- $Y(t) = A(t)(\mathbf{W} + \mathbf{Z}) = A(t)\mathbf{W} + \hat{Z}$
 - Observation noise variance increases w $|A(t)|$

| time | 1 | ... | $\tau - 1$ | τ |
|-------------|--------|-----|---------------|---------------------------------------|
| sample | $A(1)$ | ... | $A(\tau - 1)$ | |
| observation | $Y(1)$ | ... | $Y(\tau - 1)$ | |
| declaration | | | | $\hat{W} = d(Y^{\tau-1}, x^{\tau-1})$ |
| error | | | | $\mathbf{1}_{\{\hat{W} \neq W\}}$ |

Objective:

Find τ , $A(0), \dots, A(\tau - 1)$, and $d(\cdot)$ that minimize $\mathbb{E} [\tau]$ s.t. $P_e \leq \epsilon$

- Numerical solution via a dynamic programming equation

Simpler Questions of General Consequence

Motivation & Setup

Examples

Noisy Search

Problem Setup

▷ Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

☐ Role of allowable actions set \mathcal{A}

Simpler Questions of General Consequence

Motivation & Setup

Examples

Noisy Search

Problem Setup

▷ Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Designing \mathcal{A} can significantly reduce the overhead

Simpler Questions of General Consequence

Motivation & Setup

Examples

Noisy Search

Problem Setup

▷ Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Designing \mathcal{A} can significantly reduce the overhead
 - ▷ Even though noise variance increases w $|a|$ linearly!

Simpler Questions of General Consequence

Motivation & Setup

Examples

Noisy Search

Problem Setup

▷ Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Designing \mathcal{A} can significantly reduce the overhead
 - ▷ Even though noise variance increases w $|a|$ linearly!
- Selecting $A(t)$ based on past observations (a feedback scheme) or off-line (non-adaptively)?

Simpler Questions of General Consequence

Motivation & Setup

Examples

Noisy Search

Problem Setup

▷ Questions

Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Designing \mathcal{A} can significantly reduce the overhead
 - ▷ Even though noise variance increases w $|a|$ linearly!
- Selecting $A(t)$ based on past observations (a feedback scheme) or off-line (non-adaptively)?
 - What is the adaptivity gain?
 - Feedback policies are computationally expensive

Role of Measurements

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

▷ Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

☐ Role of allowable actions set \mathcal{A}

Role of Measurements

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

▷ Analysis I

Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Advantages of group testing

Role of Measurements

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

▷ Analysis I

Analysis II

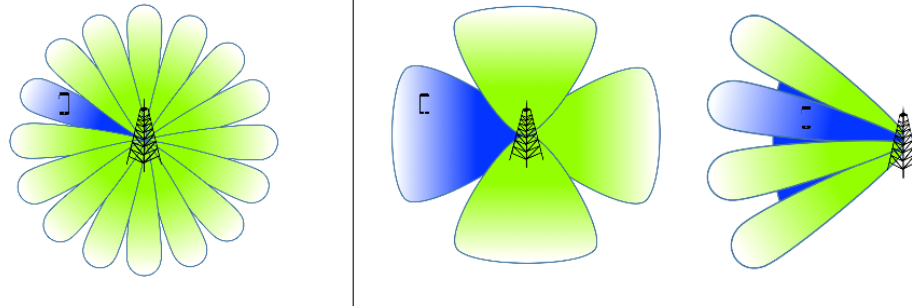
Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Advantages of group testing



Role of Measurements

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

▷ Analysis I

Analysis II

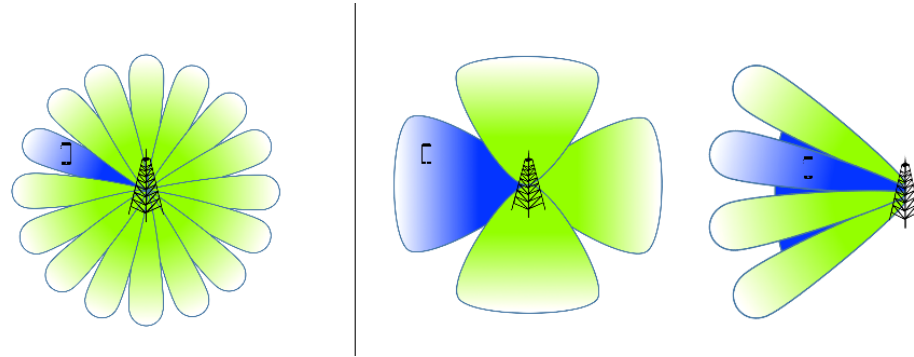
Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Advantages of group testing



- If \mathcal{A} only singletons ($||A(t)|| = 1$) \Rightarrow search time $\mathcal{O}(B/\delta)$
- If \mathcal{A} includes intervals, can be $\mathcal{O}(\log(B/\delta\epsilon))$

Role of Measurements

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

▷ Analysis I

Analysis II

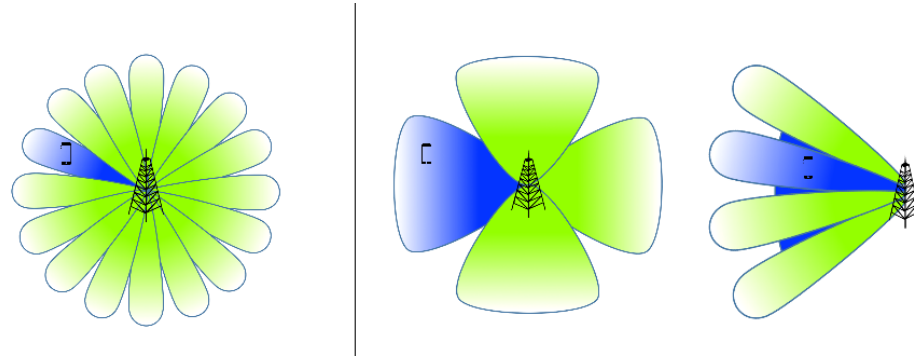
Summary Result

Code to Search

Break

Experiment Design

- Role of allowable actions set \mathcal{A}
 - Advantages of group testing



- If \mathcal{A} only singletons ($||A(t)|| = 1$) \Rightarrow search time $\mathcal{O}(B/\delta)$
- If \mathcal{A} includes intervals, can be $\mathcal{O}(\log(B/\delta\epsilon))$

Observation:

$$\text{If } Y^a = \overbrace{\mathbf{1}_{\{\text{object in } a\}}}^X + Z, \quad Z \sim \mathcal{N}(0, \sigma_z^2), \Rightarrow \mathbb{E}[\tau] \approx \frac{\log B/\delta\epsilon}{I(X, Y^a)}$$

Adaptivity Gain

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

▷ Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Selecting $A(t)$ based on past observations (a feedback scheme) is computationally expensive

Adaptivity Gain

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

▷ Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Selecting $A(t)$ based on past observations (a feedback scheme) is computationally expensive
- Critical to quantify the **Adaptivity (feedback) gain** $\mathbb{E} [\tau_\epsilon]$:

$$\mathbb{E} [\tau_\epsilon^{na}] - \mathbb{E} [\tau_\epsilon^*]$$

Adaptivity Gain

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

▷ Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Selecting $A(t)$ based on past observations (a feedback scheme) is computationally expensive
- Critical to quantify the **Adaptivity (feedback) gain** $\mathbb{E} [\tau_\epsilon]$:

$$\mathbb{E} [\tau_\epsilon^{na}] - \mathbb{E} [\tau_\epsilon^*]$$

- Asymptotic analysis when B/δ grows

Adaptivity Gain

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

▷ Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Selecting $A(t)$ based on past observations (a feedback scheme) is computationally expensive
- Critical to quantify the **Adaptivity (feedback) gain** $\mathbb{E} [\tau_\epsilon]$:

$$\mathbb{E} [\tau_\epsilon^{na}] - \mathbb{E} [\tau_\epsilon^*]$$

- Asymptotic analysis when B/δ grows
 - Qualitative difference when B grows versus δ shrinks

Adaptivity Gain

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

▷ Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Selecting $A(t)$ based on past observations (a feedback scheme) is computationally expensive
- Critical to quantify the **Adaptivity (feedback) gain** $\mathbb{E} [\tau_\epsilon]$:

$$\mathbb{E} [\tau_\epsilon^{na}] - \mathbb{E} [\tau_\epsilon^*]$$

- Asymptotic analysis when B/δ grows
 - Qualitative difference when B grows versus δ shrinks
 - ▷ When B grows overall noise variance grows
 - ▷ Overall noise is constant even when $1/\delta$ grows

Adaptivity Gain

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

▷ Analysis II

Summary Result

Code to Search

Break

Experiment Design

- Selecting $A(t)$ based on past observations (a feedback scheme) is computationally expensive
- Critical to quantify the **Adaptivity (feedback) gain** $\mathbb{E} [\tau_\epsilon]$:

$$\mathbb{E} [\tau_\epsilon^{na}] - \mathbb{E} [\tau_\epsilon^*]$$

- Asymptotic analysis when B/δ grows
 - Qualitative difference when B grows versus δ shrinks
 - ▷ When B grows overall noise variance grows
 - ▷ Overall noise is constant even when $1/\delta$ grows
 - Need for a fairly **tight non-asymptotic** analysis

Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

▷ Summary Result

Code to Search

Break

Experiment Design

- Searching with codebooks with feedback over a stateful channel

Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

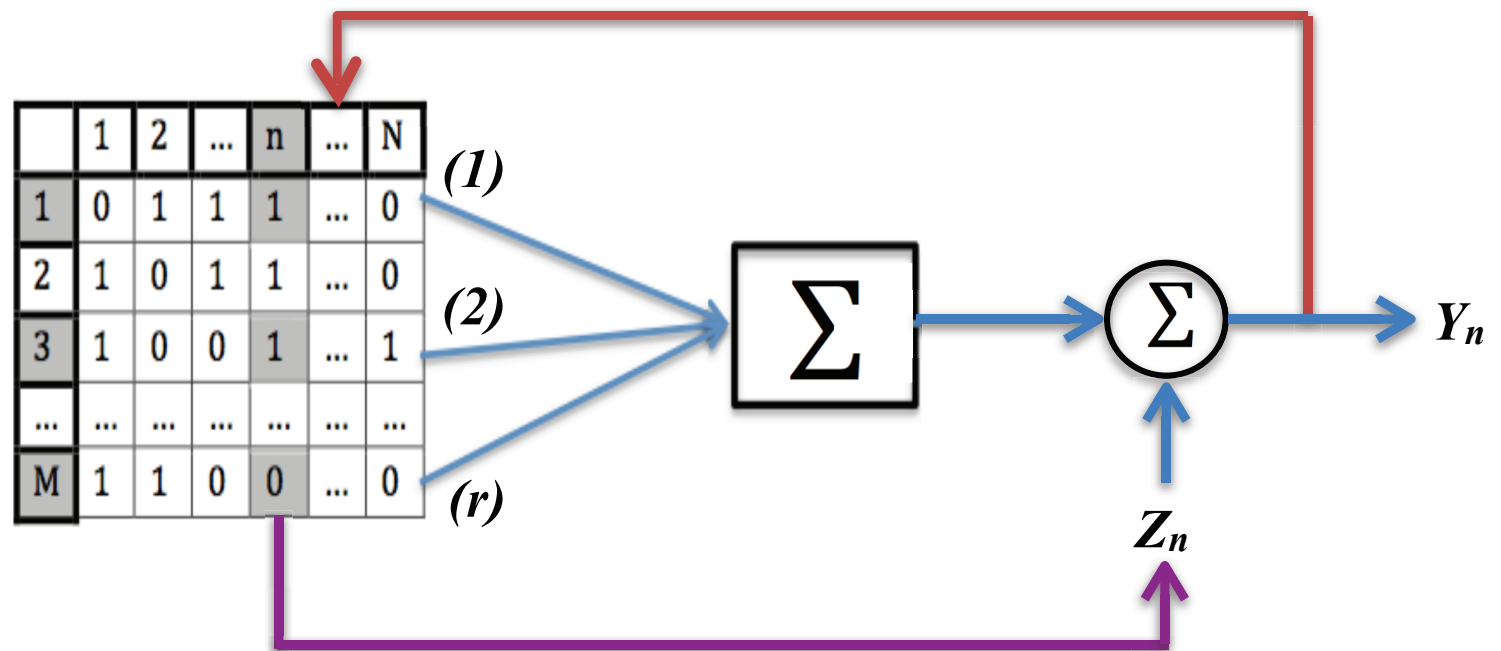
▷ Summary Result

Code to Search

Break

Experiment Design

- Searching with codebooks with feedback over a stateful channel



Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

▷ Summary Result

Code to Search

Break

Experiment Design

- Searching with codebooks with feedback over a stateful channel ($K = 1$)
 - Reduces the non-adaptive case to known IT problems
 - Adaptive strategy as a variant of feedback code

Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

▷ Summary Result

Code to Search

Break

Experiment Design

- Searching with codebooks with feedback over a stateful channel ($K = 1$)
 - Reduces the non-adaptive case to known IT problems
 - Adaptive strategy as a variant of feedback code
- Non-asymptotic achievability analysis for an adaptive scheme
 - Sorted Posterior Matching (SortPM) search strategy

Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

▷ Summary Result

Code to Search

Break

Experiment Design

- Searching with codebooks with feedback over a stateful channel ($K = 1$)
 - Reduces the non-adaptive case to known IT problems
 - Adaptive strategy as a variant of feedback code
- Non-asymptotic achievability analysis for an adaptive scheme
 - Sorted Posterior Matching (SortPM) search strategy
- Characterize daptivity gain with two distinct asymptotic regimes $B/\delta \rightarrow \infty$

Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

▷ Summary Result

Code to Search

Break

Experiment Design

- Searching with codebooks with feedback over a stateful channel ($K = 1$)
 - Reduces the non-adaptive case to known IT problems
 - Adaptive strategy as a variant of feedback code
- Non-asymptotic achievability analysis for an adaptive scheme
 - Sorted Posterior Matching (SortPM) search strategy
- Characterize daptivity gain with two distinct asymptotic regimes $B/\delta \rightarrow \infty$
 - Fixed search interval and increasing resolution (initial access)
 - Fixed resolution and increasing search (primary user detection)

Our Contributions: Main Take-aways (general K , $K = 1$)

Motivation & Setup

Examples

Noisy Search

Problem Setup

Questions

Analysis I

Analysis II

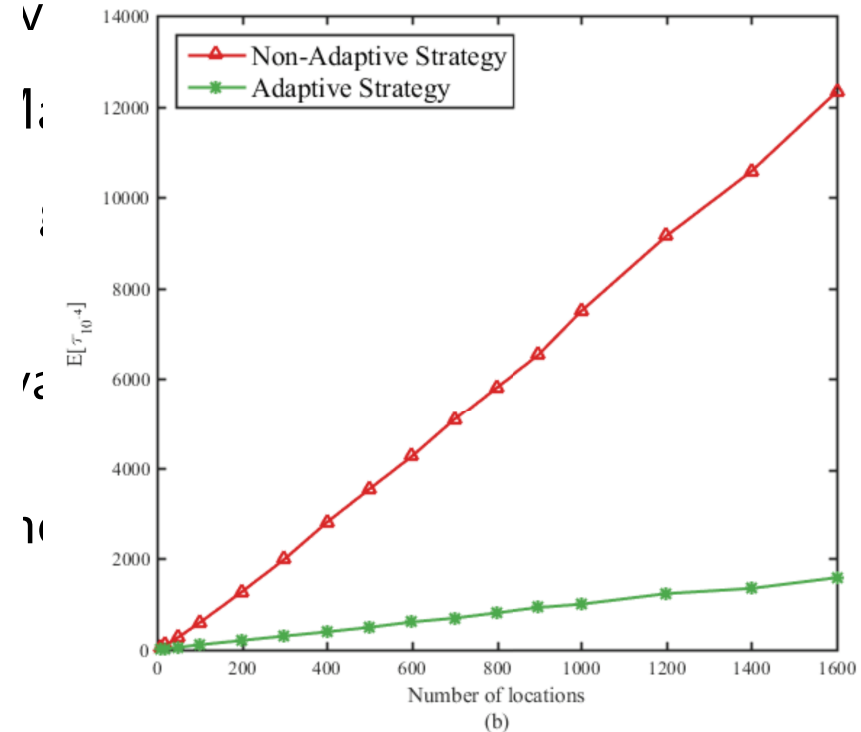
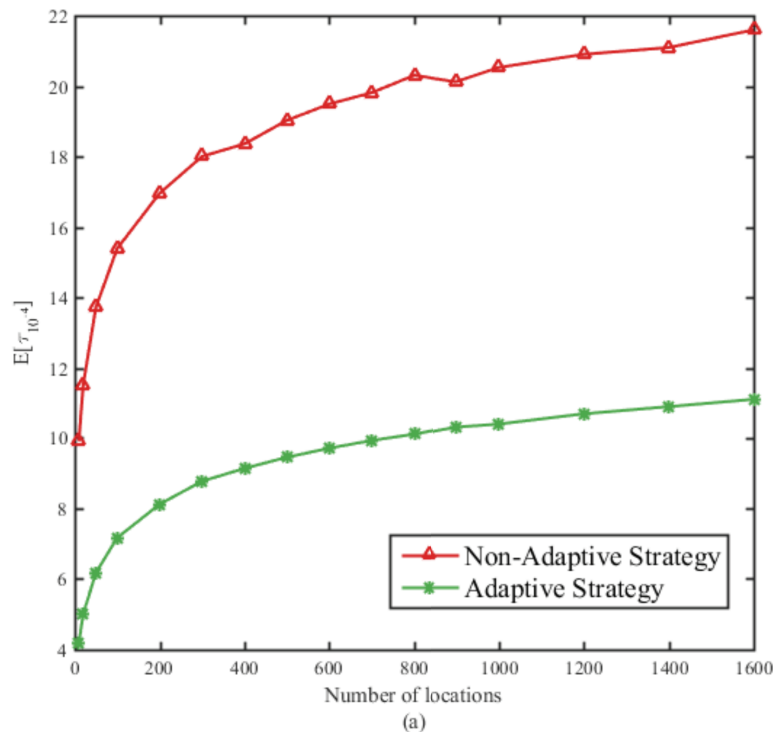
▷ Summary

Code to S

Break

Experiment

- Searching with codebooks with feedback over a stateful channel ($K = 1$)
 - Reduces the non-adaptive case to known IT problems
 - Adaptive strategy as a variant of feedback code



Motivation & Setup

Examples

Noisy Search

▷ Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Analysis

Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

- ☐ Searching via coding over a stateful channel

Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

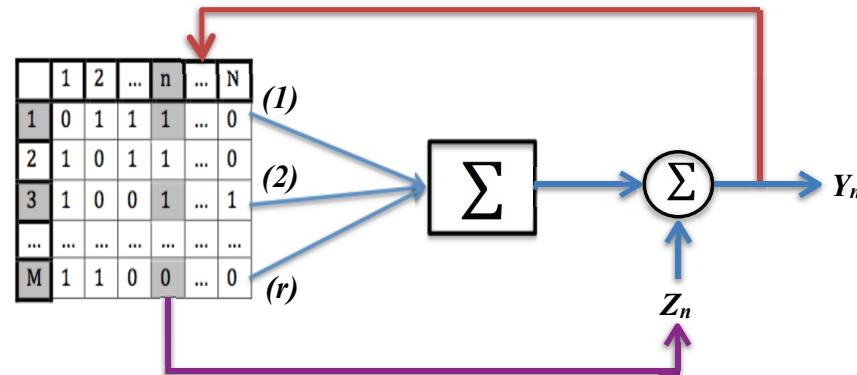
Generalizations II

Generalization III

Break

Experiment Design

- Searching via coding over a stateful channel



Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

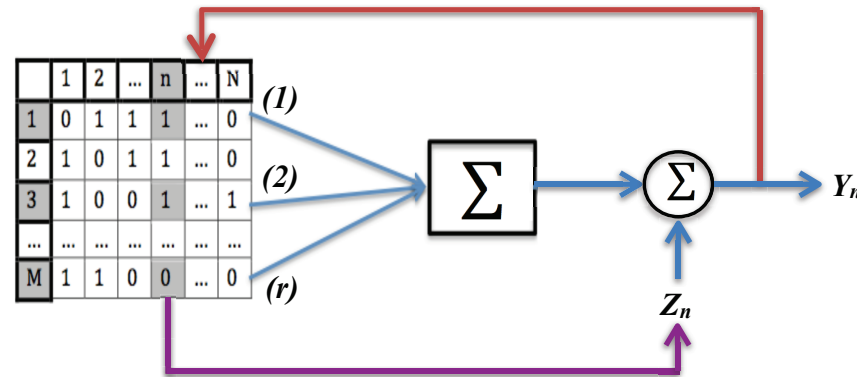
Generalizations II

Generalization III

Break

Experiment Design

- Searching via coding over a stateful channel



- Reduces non-adaptive case to known IT problem:

$$Y = X^q + Z^q, \quad X^q \sim \text{Ber}(q), \quad Z^q \sim \mathcal{N}(0, \frac{qB}{\delta} \sigma^2)$$

Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

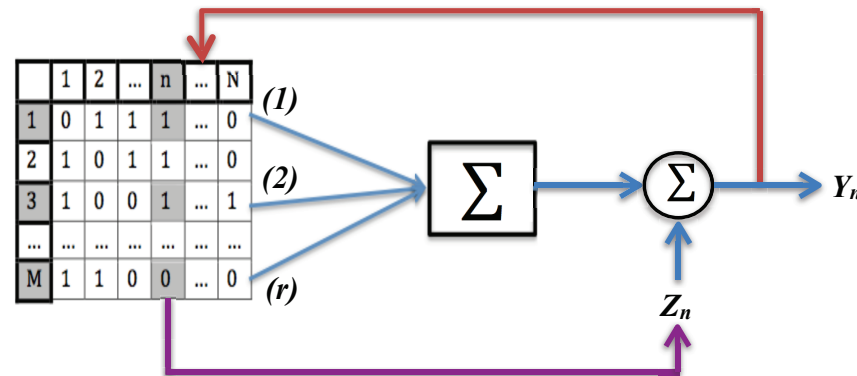
Generalizations II

Generalization III

Break

Experiment Design

- Searching via coding over a stateful channel



- Reduces non-adaptive case to known IT problem:

$$Y = X^q + Z^q, \quad X^q \sim \text{Ber}(q), \quad Z^q \sim \mathcal{N}(0, \frac{qB}{\delta} \sigma^2)$$

$$\mathbb{E}[\tau_\epsilon^{\text{NA}}] \geq \frac{(1 - \epsilon) \log \frac{B}{\delta} - h(\epsilon)}{C_{\text{BPSK}}(q, \sigma \sqrt{qB/\delta})}$$

Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

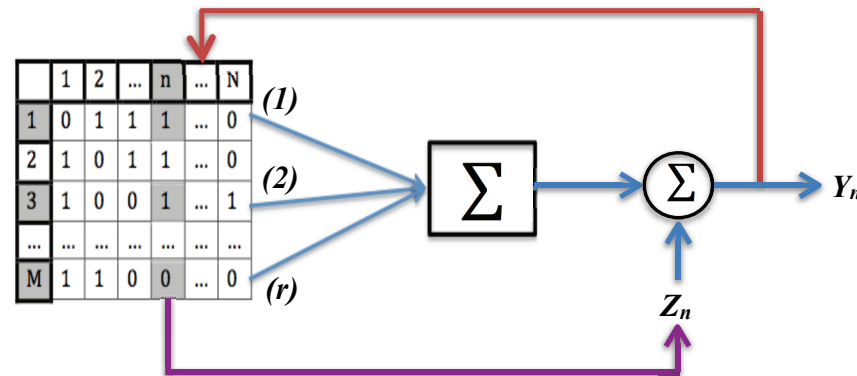
Generalizations II

Generalization III

Break

Experiment Design

- Searching via coding over a stateful channel



- Reduces non-adaptive case to known IT problem:

$$Y = X^q + Z^q, \quad X^q \sim \text{Ber}(q), \quad Z^q \sim \mathcal{N}(0, \frac{qB}{\delta} \sigma^2)$$

$$\mathbb{E}[\tau_\epsilon^{\text{NA}}] \geq \frac{(1 - \epsilon) \log \frac{B}{\delta} - h(\epsilon)}{C_{\text{BPSK}}(q^*, \sigma \sqrt{q^* B / \delta})}$$

Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

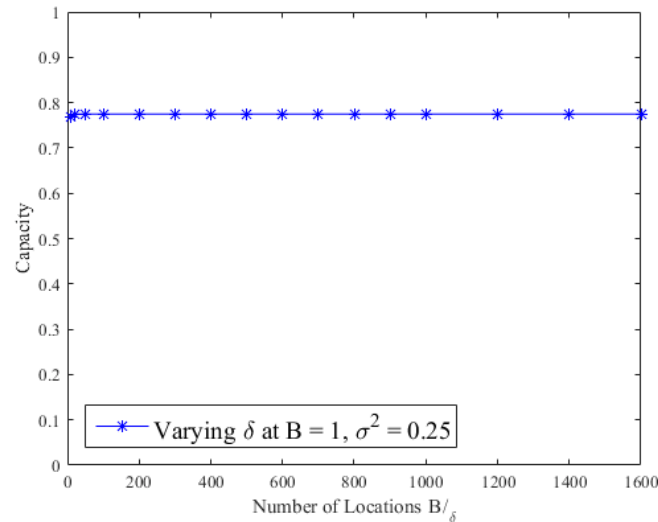
Generalizations II

Generalization III

Break

Experiment Design

- Searching via coding over a stateful channel



- Reduces non-adaptive case to known IT problem:

$$Y = X^q + Z^q, \quad X^q \sim \text{Ber}(q), \quad Z^q \sim \mathcal{N}(0, \frac{qB}{\delta} \sigma^2)$$

$$\mathbb{E}[\tau_\epsilon^{\text{NA}}] \geq \frac{(1 - \epsilon) \log \frac{B}{\delta} - h(\epsilon)}{C_{\text{BPSK}}(q^*, \sigma \sqrt{q^* B / \delta})}$$

Non-asymptotic Converse for Non-adaptive Search:

Motivation & Setup

Examples

Noisy Search

Code to Search

▷ Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

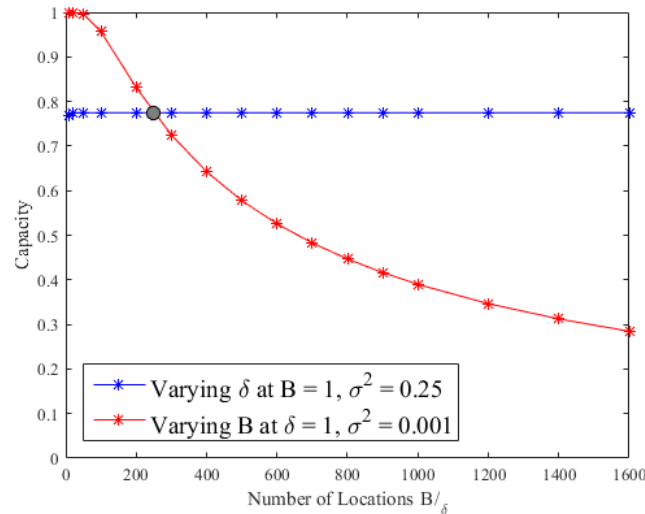
Generalizations II

Generalization III

Break

Experiment Design

- Searching via coding over a stateful channel



- Reduces non-adaptive case to known IT problem:

$$Y = X^q + Z^q, \quad X^q \sim \text{Ber}(q), \quad Z^q \sim \mathcal{N}(0, \frac{qB}{\delta}\sigma^2)$$

$$\mathbb{E}[\tau_\epsilon^{\text{NA}}] \geq \frac{(1 - \epsilon) \log \frac{B}{\delta} - h(\epsilon)}{C_{\text{BPSK}}(q^*, \sigma \sqrt{q^* B / \delta})}$$

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Non-adaptive Strategy:

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Non-adaptive Strategy:

Fix the number of samples $\tau = T$

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Non-adaptive Strategy:

Fix the number of samples $\tau = T$

□ select T to be such that $\mathbb{E}\{P_e\} \leq \epsilon$

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Non-adaptive Strategy:

Fix the number of samples $\tau = T$

- select T to be such that $\mathbb{E}\{P_e\} \leq \epsilon$
- for all $t \leq T$ query random set a such that $|a| = q^* B / \delta$ optimized

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Sorted Posterior Matching (sortPM) Strategy:

Consider prior $\rho(t) := (\mathbb{P}\{W = e_i | A(0 : t - 1), Y(0, t - 1)\})$

- ☐ declares i as the target, if $\rho_i(t) \geq 1 - \epsilon$, $i \in \Omega$
- ☐ otherwise, queries the bins left of the median of the sorted prior
 - observe (noisy) Y
 - update the prior (posterior) via the Bayes' rule

Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

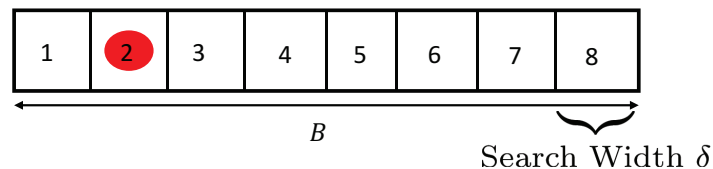
Break

Experiment Design

Sorted Posterior Matching (sortPM) Strategy:

Consider prior $\rho(t) := (\mathbb{P}\{W = e_i | A(0 : t - 1), Y(0, t - 1)\})$

- ☐ declares i as the target, if $\rho_i(t) \geq 1 - \epsilon$, $i \in \Omega$
- ☐ otherwise, queries the bins left of the median of the sorted prior
 - observe (noisy) Y
 - update the prior (posterior) via the Bayes' rule



Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

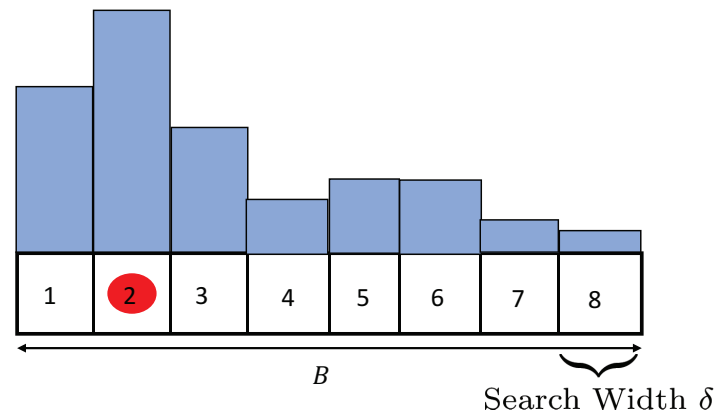
Break

Experiment Design

Sorted Posterior Matching (sortPM) Strategy:

Consider prior $\rho(t) := (\mathbb{P}\{W = e_i | A(0 : t - 1), Y(0, t - 1)\})$

- ☐ declares i as the target, if $\rho_i(t) \geq 1 - \epsilon$, $i \in \Omega$
- ☐ otherwise, queries the bins left of the median of the sorted prior
 - observe (noisy) Y
 - update the prior (posterior) via the Bayes' rule



Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

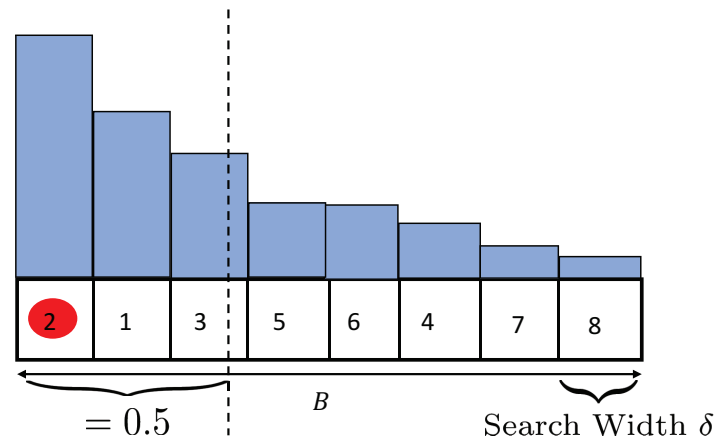
Break

Experiment Design

Sorted Posterior Matching (sortPM) Strategy:

Consider prior $\rho(t) := (\mathbb{P}\{W = e_i | A(0 : t - 1), Y(0, t - 1)\})$

- ☐ declares i as the target, if $\rho_i(t) \geq 1 - \epsilon$, $i \in \Omega$
- ☐ otherwise, queries the bins left of the median of the sorted prior
 - observe (noisy) Y
 - update the prior (posterior) via the Bayes' rule



Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

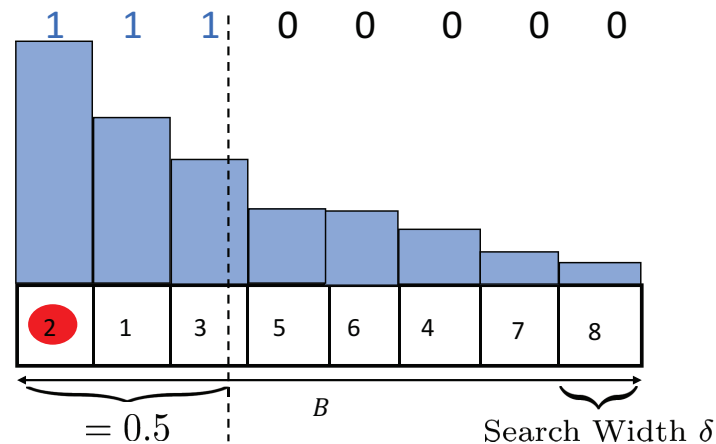
Break

Experiment Design

Sorted Posterior Matching (sortPM) Strategy:

Consider prior $\rho(t) := (\mathbb{P}\{W = e_i | A(0 : t - 1), Y(0, t - 1)\})$

- ☐ declares i as the target, if $\rho_i(t) \geq 1 - \epsilon$, $i \in \Omega$
- ☐ otherwise, queries the bins left of the median of the sorted prior
 - observe (noisy) Y
 - update the prior (posterior) via the Bayes' rule



Non-adaptive and Adaptive Search Strategies

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

▷ Search Strategies

Upper Bound

Prior Work

General

General

General

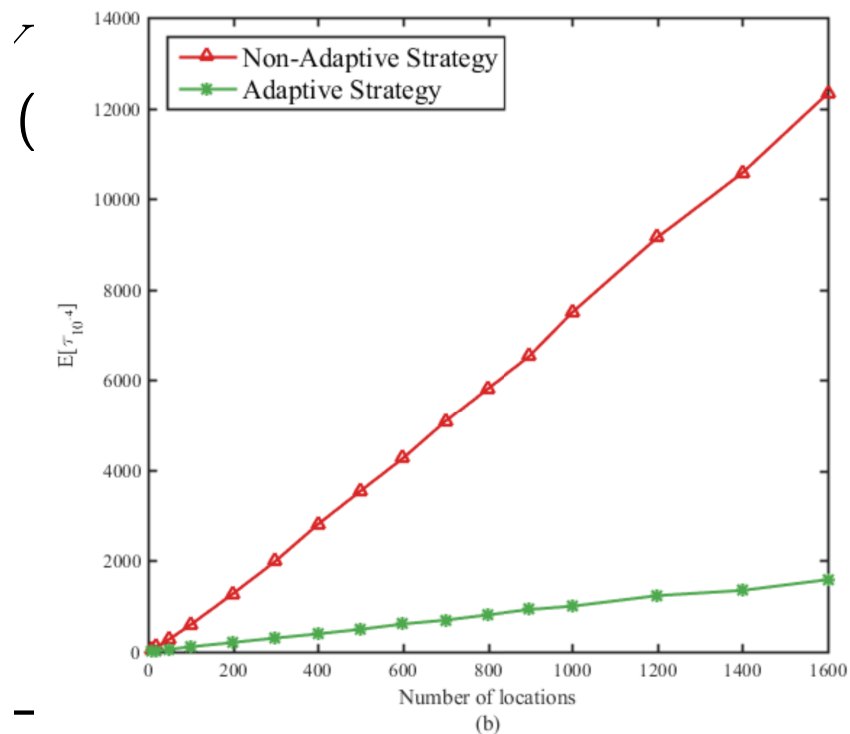
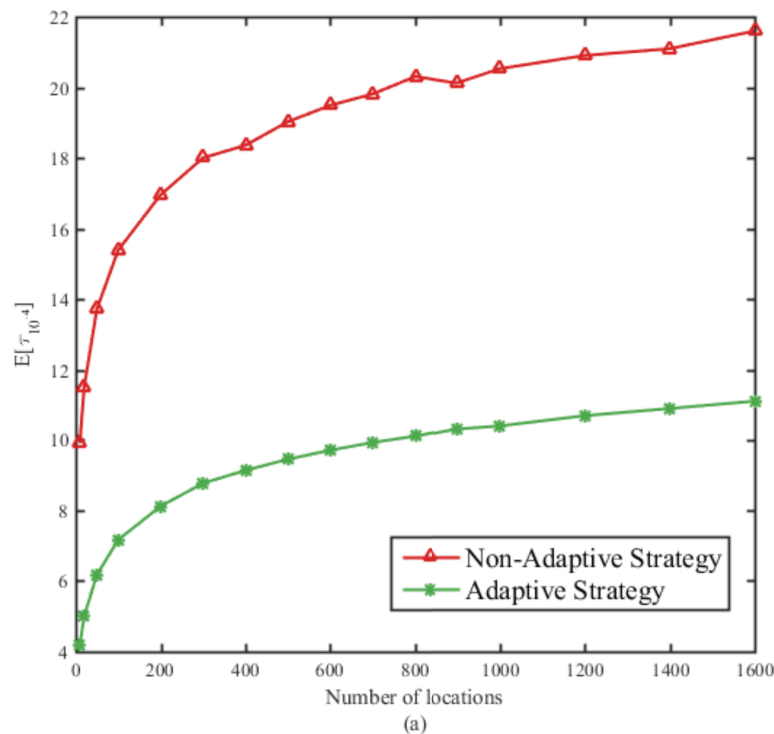
Break

Experin

Sorted Posterior Matching (sortPM) Strategy:

Consider prior $\rho(t) := (\mathbb{P}\{W = e_i | A(0 : t - 1), Y(0, t - 1)\})$

- declares i as the target, if $\rho_i(t) \geq 1 - \epsilon$, $i \in \Omega$
- otherwise, queries the bins left of the median of the sorted prior



SortPM: Upper Bound

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

▷ Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Theorem. *[Lalitha, Ronquillo and J. 17] Under SortPM, we have*

$$\mathbb{E}[\tau_{SPM}] \leq \min_{\alpha} \frac{\log B/\delta\epsilon + \max\{\log \log B/\delta, \log \log \frac{1}{\epsilon}\}}{1 - h(Q((\sigma^2\alpha B/\delta)^{-1/2}))} + K(\alpha).$$

where

$$h(p) = p \log \frac{1}{p} + (1 - p) \log \frac{1}{1 - p},$$

$K(\cdot)$ is non-increasing function

SortPM: Upper Bound

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

▷ Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Theorem. [Lalitha, Ronquillo and J. 17] Under SortPM, we have

$$\mathbb{E}[\tau_{SPM}] \leq \min_{\alpha} \frac{\log B/\delta\epsilon + \max\{\log \log B/\delta, \log \log \frac{1}{\epsilon}\}}{1 - h(Q((\sigma^2\alpha B/\delta)^{-1/2}))} + K(\alpha).$$

where

$$h(p) = p \log \frac{1}{p} + (1 - p) \log \frac{1}{1 - p},$$

$K(\cdot)$ is non-increasing function

✓ Analysis is based on a Lyapunov drift

SortPM: Upper Bound

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

▷ Upper Bound

Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

Corollary. *[Lalitha, Ronquillio and J. 17] Relying on hard-detected output symbols, the asymptotic adaptivity gain for $B/\delta \rightarrow \infty$ is:*

$$\lim_{\delta \rightarrow 0} \frac{\tau_{opt}^{NA} - \mathbb{E}[\tau_{opt}^A]}{\log \frac{B}{\delta}} = \frac{1}{C_{BPSK}(q^*, B\sigma^2)} - 1.$$

$$\lim_{B \rightarrow \infty} \frac{\tau_{opt}^{NA} - \mathbb{E}[\tau_{opt}^A]}{\frac{B}{\delta} \log \frac{B}{\delta}} \geq \frac{\sigma^2 \delta}{\log e}.$$

SortPM: Upper Bound

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

▷ Upper Bound

Prior Work

Generalizations I

Generalizations II

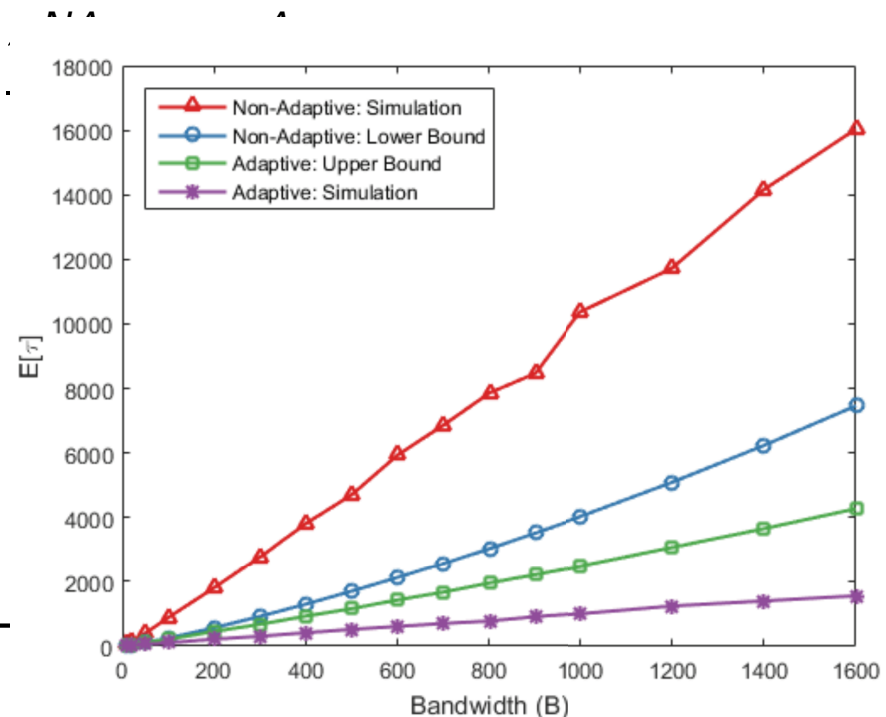
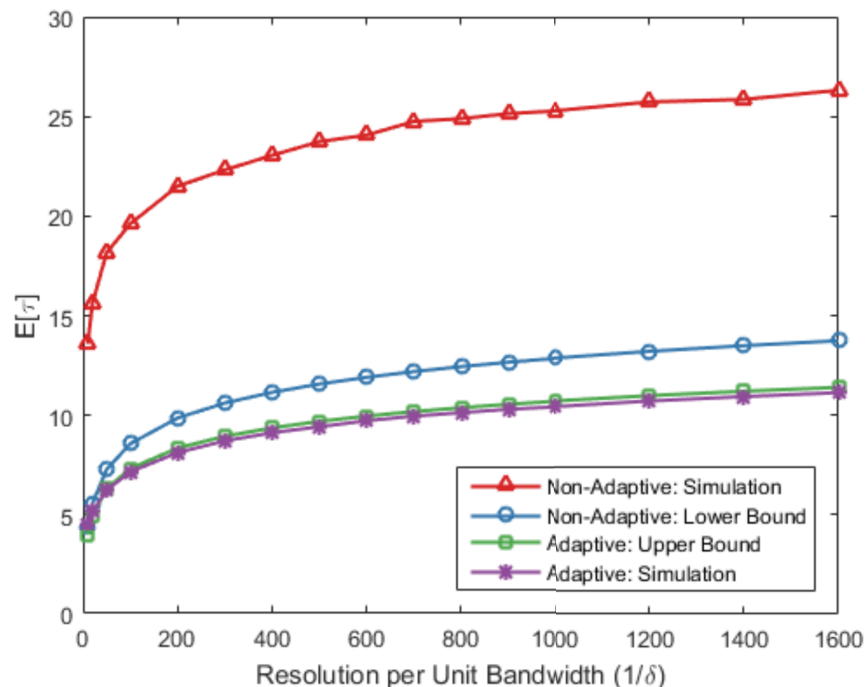
Generalizations III

Break

Experi

Corollary. [Lalitha, Ronquillo and J. 17] Relying on hard-detected output symbols, the asymptotic adaptivity gain for $B/\delta \rightarrow \infty$ is:

$$\lim_{\delta \rightarrow 0} \frac{\tau_{opt}^{NA} - \mathbb{E}[\tau_{opt}^A]}{\log \frac{B}{\delta}} = \frac{1}{C_{BPSK}(q^*, B\sigma^2)} - 1.$$



Prior Work: Measurement Independent Noise

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

▷ Prior Work

Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

- ☐ Generalized binary search [Burnashev and Zigangirov '74]
- ☐ Channel coding over DMC with feedback [Burnashev '75], [Yamamoto and Itoh '79], ... [Naghshvar, Wigger and J '13]
- ☐ Posterior matching [Shayevitz and Feder '11]
- ☐ Bisection search with noisy responses [Horstein '63], [Waeber, Frazier, Henderson '13]

Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

- General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}, \hat{Z} = f(\mathbf{Z}, A(t))$

Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

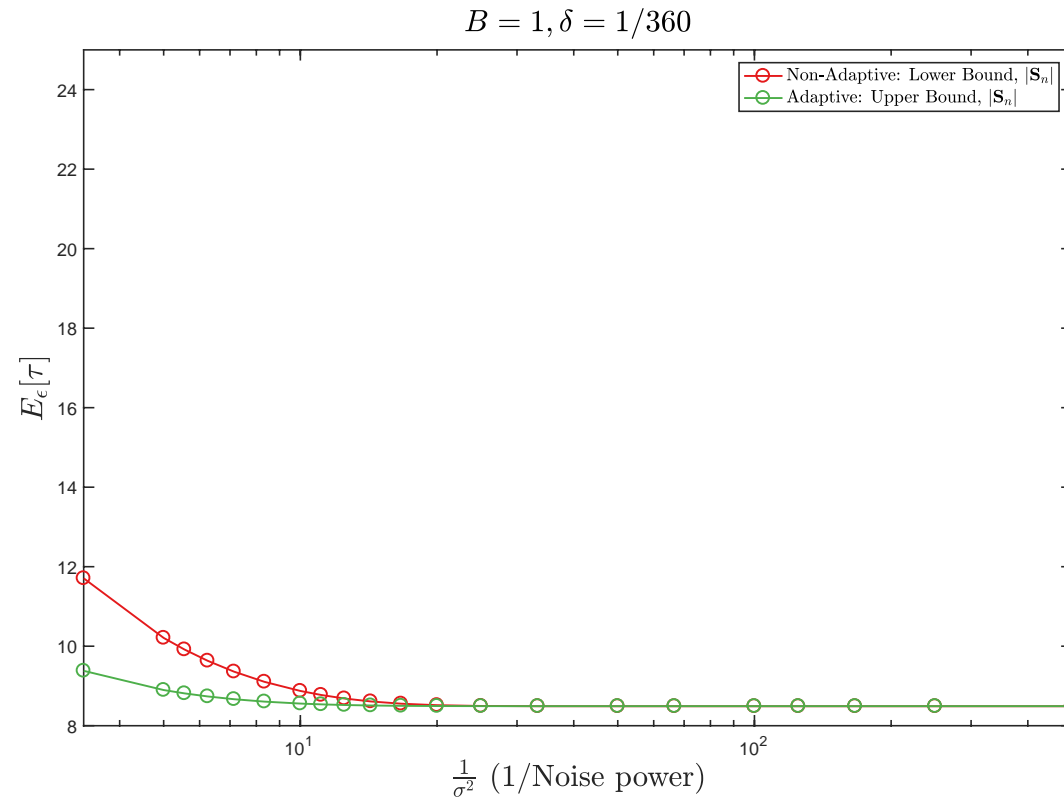
Generalizations II

Generalization III

Break

Experiment Design

□ General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$



Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

Generalizations II

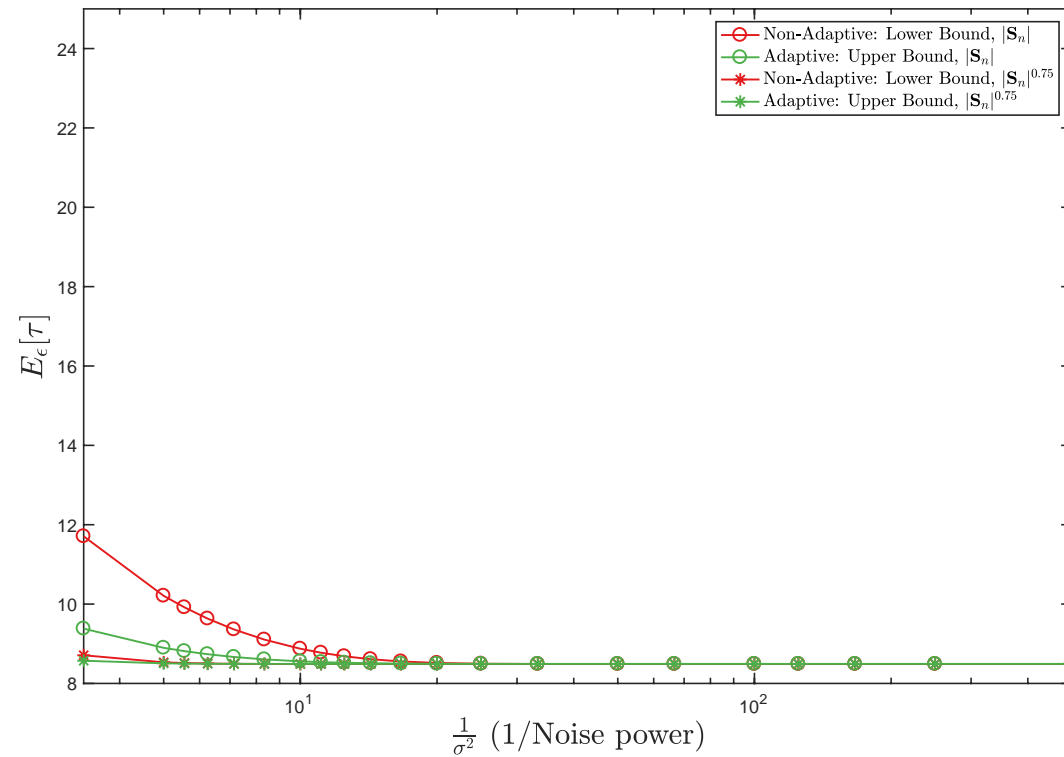
Generalization III

Break

Experiment Design

□ General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$

$B = 1, \delta = 1/360$



Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

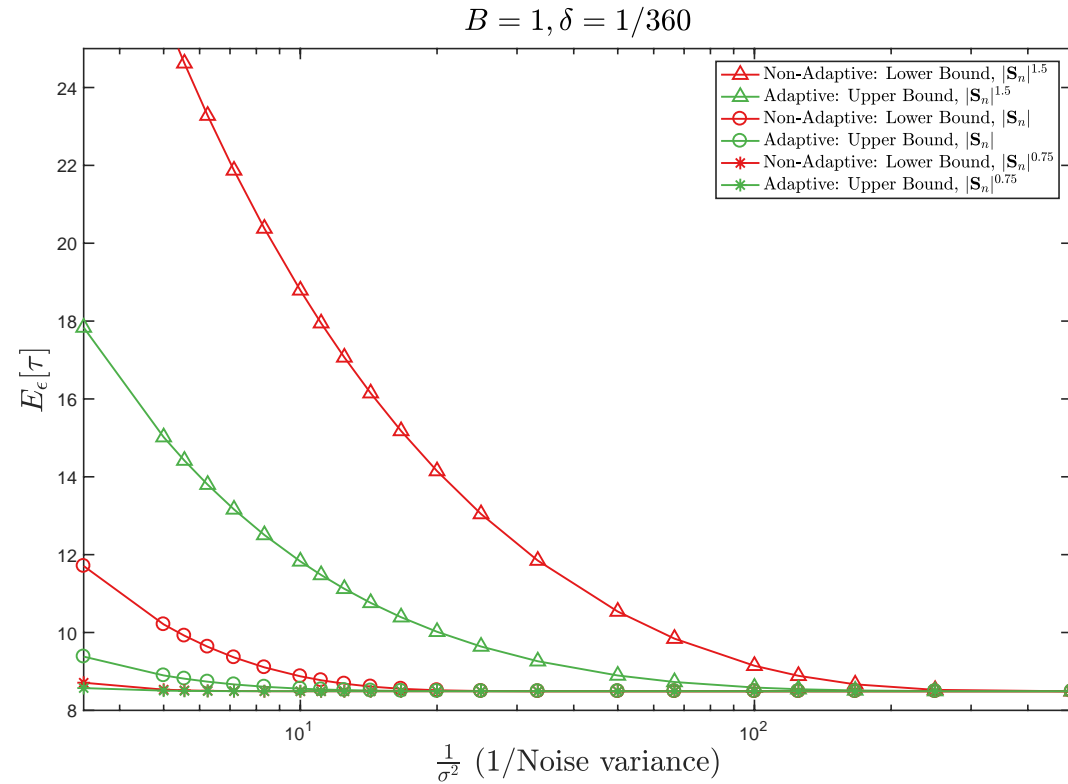
Generalizations II

Generalization III

Break

Experiment Design

□ General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$



Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

Generalizations II

Generalization III

Break

Experiment Design

- General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$
- Fixed (hierarchical) beam patterns

Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

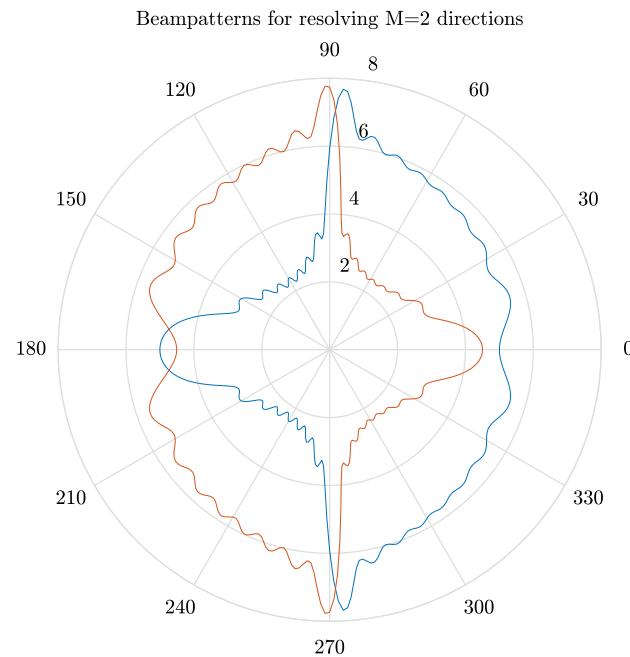
Generalizations II

Generalization III

Break

Experiment Design

- General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$
- Fixed (hierarchical) beam patterns



Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

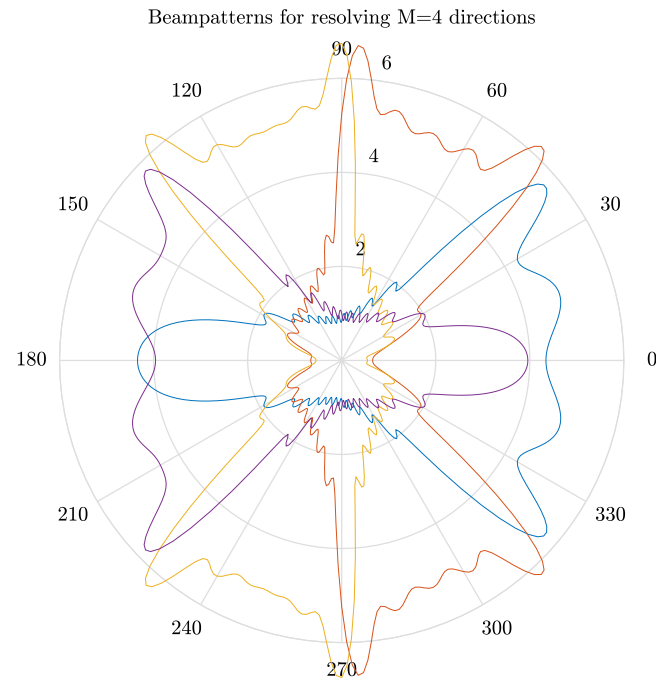
Generalizations II

Generalization III

Break

Experiment Design

- General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$
- Fixed (hierarchical) beam patterns



Generalizations

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

▷ Generalizations I

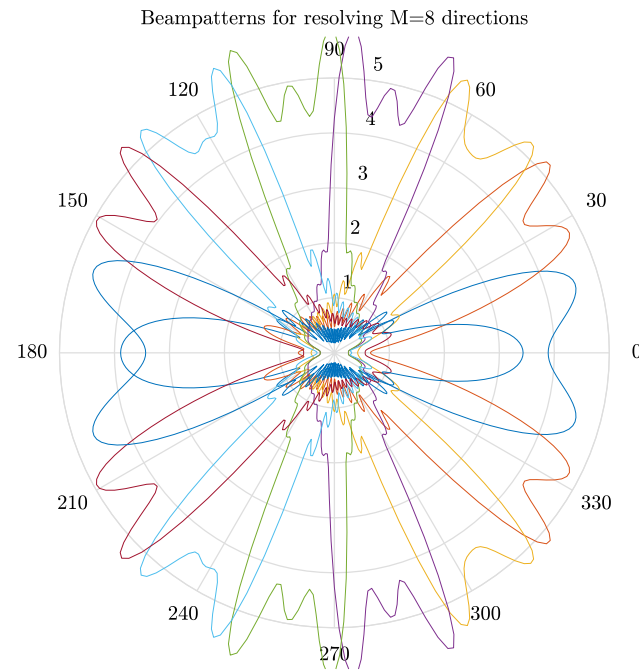
Generalizations II

Generalization III

Break

Experiment Design

- General noise model: $Y(t) = A(t)\mathbf{W} + \hat{Z}$, $\hat{Z} = f(\mathbf{Z}, A(t))$
- Fixed (hierarchical) beam patterns



Generalizations and On-going Work

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

▷ Generalizations II

Generalization III

Break

Experiment Design

☐ Search for multiple target ($K > 1$)

☐ Dynamic case: $W(t)$

☐ Beyond Gaussian

Generalizations and On-going Work

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive

Search Strategies

Upper Bound

Prior Work

Generalizations I

▷ Generalizations II

Generalization III

Break

Experiment Design

- ☐ Search for multiple target ($K > 1$)
 - ✓ Noisy sequential group testing [Atia and Saligrama '12];
Mapped to an OR MAC [Kaspi, Shayevitz, J '15]
- ☐ Dynamic case: $W(t)$
- ☐ Beyond Gaussian

Generalizations and On-going Work

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

▷ Generalizations II

Generalization III

Break

Experiment Design

- Search for multiple target ($K > 1$)
 - ✓ Noisy sequential group testing [Atia and Saligrama '12];
Mapped to an OR MAC [Kaspi, Shayevitz, J '15]
 - ✓ Factor of $\frac{1}{K}$ in rate, where K bounds (is) the number of targets
- Dynamic case: $W(t)$
- Beyond Gaussian

Generalizations and On-going Work

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

▷ Generalizations II

Generalization III

Break

Experiment Design

- Search for multiple target ($K > 1$)
 - ✓ Noisy sequential group testing [Atia and Saligrama '12];
Mapped to an OR MAC [Kaspi, Shayevitz, J '15]
 - ✓ Factor of $\frac{1}{K}$ in rate, where K bounds (is) the number of targets
 - ‡ Case of an adder channel
- Dynamic case: $W(t)$
- Beyond Gaussian

Generalizations and On-going Work

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

▷ Generalizations II

Generalization III

Break

Experiment Design

- Search for multiple target ($K > 1$)
 - ✓ Noisy sequential group testing [Atia and Saligrama '12]; Mapped to an OR MAC [Kaspi, Shayevitz, J '15]
 - ✓ Factor of $\frac{1}{K}$ in rate, where K bounds (is) the number of targets
 - ‡ Case of an adder channel
- Dynamic case: $W(t)$
 - ✓ Results generalizes to unknown but constant speed (cut rate by half)
- Beyond Gaussian

Generalizations and On-going Work

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

▷ Generalizations II

Generalization III

Break

Experiment Design

- Search for multiple target ($K > 1$)
 - ✓ Noisy sequential group testing [Atia and Saligrama '12]; Mapped to an OR MAC [Kaspi, Shayevitz, J '15]
 - ✓ Factor of $\frac{1}{K}$ in rate, where K bounds (is) the number of targets
 - ‡ Case of an adder channel
- Dynamic case: $W(t)$
 - ✓ Results generalizes to unknown but constant speed (cut rate by half)
- Beyond Gaussian
 - ✓ Similar results for the binary symmetric noise (hard decoding) [Kaspi, Shayevitz, J '14]

Empirical Network Parameter tuning

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

▷ Generalization III

Break

Experiment Design

Network performance function of network parameter $f : \mathcal{X} \rightarrow \mathbb{R}$.

Assumptions:

- \mathcal{X} is the set of network parameters and protocols
- $f(x)$ is the network performance; $f(x_1)$ and $f(x_2)$ "correlated"
- f observed w noise: $y = f(x) + \eta(x)$, η non-persistent noise

Goal: Design a sequential strategy of selecting n query points x_1, \dots, x_n to identify a global optimizer of f .

- Performance measures:
 - Simple regret: $\mathcal{S}_n = f(x^*) - f(x_n^*)$
 - Cumulative regret: $\mathcal{R}_n = \sum_{t=1}^n f(x^*) - f(x_t)$

Empirical Network Parameter tuning

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

▷ Generalization III

Break

Experiment Design

Network performance function of network parameter $f : \mathcal{X} \rightarrow \mathbb{R}$.

Assumptions:

- \mathcal{X} is the set of network parameters and protocols
- $f(x)$ is the network performance; $f(x_1)$ and $f(x_2)$ "correlated"
- f observed w noise: $y = f(x) + \eta(x)$, η non-persistent noise

Goal: Design a sequential strategy of selecting n query points x_1, \dots, x_n to identify a global optimizer of f .

- Performance measures:
 - Simple regret: $\mathcal{S}_n = f(x^*) - f(x_n^*)$
 - Cumulative regret: $\mathcal{R}_n = \sum_{t=1}^n f(x^*) - f(x_t)$

Empirical Network Parameter tuning

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies

Upper Bound

Prior Work

Generalizations I

Generalizations II

▷ Generalization III

Break

Experiment Design

Network performance function of network parameter $f : \mathcal{X} \rightarrow \mathbb{R}$.

Assumptions:

- \mathcal{X} is the set of network parameters and protocols
- $f(x)$ is the network performance; $f(x_1)$ and $f(x_2)$ "correlated"
- f observed w noise: $y = f(x) + \eta(x)$, η non-persistent noise

Goal: Design a sequential strategy of selecting n query points x_1, \dots, x_n to identify a global optimizer of f .

- Performance measures:
 - Simple regret: $\mathcal{S}_n = f(x^*) - f(x_n^*)$
 - Cumulative regret: $\mathcal{R}_n = \sum_{t=1}^n f(x^*) - f(x_t)$

Empirical Network Parameter tuning

Network performance function of network parameter $f : \mathcal{X} \rightarrow \mathbb{R}$.

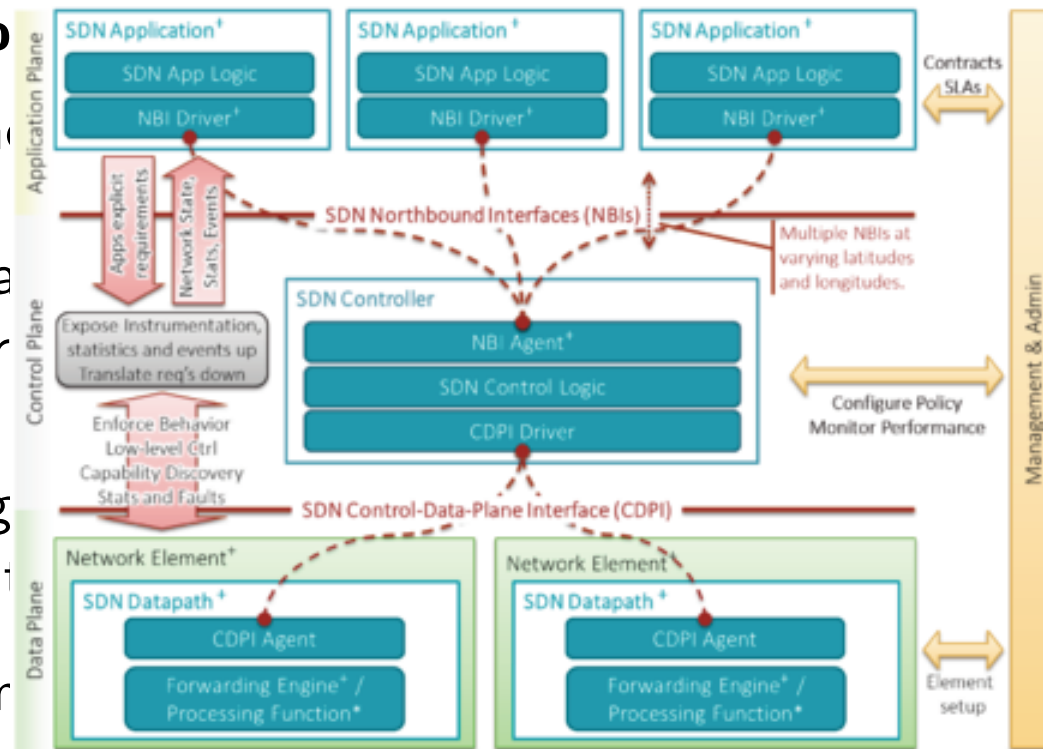
Assumption

- \mathcal{X} is the set of network parameters
- $f(x)$ is the network performance function
- f observed

Goal: Design

x_1, \dots, x_n

- Perform



tent noise
points

- Simple regret: $\mathcal{R}_n = f(x^*) - f(x_n)$
- Cumulative regret: $\mathcal{R}_n = \sum_{t=1}^n f(x^*) - f(x_t)$

Empirical Network Parameter tuning

Motivation & Setup

Examples

Noisy Search

Code to Search

Non-adaptive
Search Strategies
Upper Bound

Prior Work

Generalizations I

Generalizations II

▷ Generalization III

Break

Experiment Design

Network performance function of network parameter $f : \mathcal{X} \rightarrow \mathbb{R}$.

Assumptions:

- \mathcal{X} is the set of network parameters and protocols
- $f(x)$ is the network performance; $f(x_1)$ and $f(x_2)$ "correlated"
- f observed w noise: $y = f(x) + \eta(x)$, η non-persistent noise

Goal: Design a sequential strategy of selecting n query points x_1, \dots, x_n to identify a global optimizer of f .

- Performance measures:
 - Simple regret: $\mathcal{S}_n = f(x^*) - f(x_n^*)$
 - Cumulative regret: $\mathcal{R}_n = \sum_{t=1}^n f(x^*) - f(x_t)$ [bandit]

Motivation & Setup

Examles

Noisy Search

Code to Search

▷ Break

Experiment Design

Questions?

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment
▷ Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

Experiment Design: Single-shot

Design of Experiments [Blackwell '51]

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment

▷ Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- M mutually exclusive hypotheses: $H_i \Leftrightarrow \{\theta = i\}$,
 $i = 1, 2, \dots, M$
- Prior $\boldsymbol{\rho}(0) = [\rho_1(0), \dots, \rho_M(0)]$, $\rho_i(0) = P(\theta = i)$

Design of Experiments [Blackwell '51]

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment

▷ Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- M mutually exclusive hypotheses: $H_i \Leftrightarrow \{\theta = i\}$,
 $i = 1, 2, \dots, M$
- Prior $\boldsymbol{\rho}(0) = [\rho_1(0), \dots, \rho_M(0)]$, $\rho_i(0) = P(\theta = i)$
- Experiments \mathcal{A} are available

Design of Experiments [Blackwell '51]

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment

▷ Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- M mutually exclusive hypotheses: $H_i \Leftrightarrow \{\theta = i\}$,
 $i = 1, 2, \dots, M$
- Prior $\boldsymbol{\rho}(0) = [\rho_1(0), \dots, \rho_M(0)]$, $\rho_i(0) = P(\theta = i)$
- Experiments \mathcal{A} are available
- $Z|_{\{\theta=i, A=a\}} \sim q_i^a(\cdot)$: observation density given $a \in \mathcal{A}$ and H_i

Design of Experiments [Blackwell '51]

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment

▷ Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- M mutually exclusive hypotheses: $H_i \Leftrightarrow \{\theta = i\}$,
 $i = 1, 2, \dots, M$
- Prior $\boldsymbol{\rho}(0) = [\rho_1(0), \dots, \rho_M(0)]$, $\rho_i(0) = P(\theta = i)$
- Experiments \mathcal{A} are available
- $Z|_{\{\theta=i, A=a\}} \sim q_i^a(\cdot)$: observation density given $a \in \mathcal{A}$ and H_i

Objective:

What is the best experiment $A = a$ to identify θ ?

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be?

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?
 - Stochastically degraded case [Blackwell '53], [Stein '53]

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?
 - Stochastically degraded case [Blackwell '53], [Stein '53]
- Given experiment a :

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?
 - Stochastically degraded case [Blackwell '53], [Stein '53]
- Given experiment a :
 - True hypothesis $\theta = i$ with probability ρ_i

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?
 - Stochastically degraded case [Blackwell '53], [Stein '53]
- Given experiment a :
 - True hypothesis $\theta = i$ with probability ρ_i
 - Output distribution $Z^a \sim \sum_{i=1}^M \rho_i q_i^a(\cdot)$

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?
 - Stochastically degraded case [Blackwell '53], [Stein '53]
- Given experiment a :
 - True hypothesis $\theta = i$ with probability ρ_i
 - Output distribution $Z^a \sim \sum_{i=1}^M \rho_i q_i^a(\cdot)$
 - Posterior upon observation $\theta|Z^a \sim \Phi^a(\rho, Z^a)$

Bayes operator

Learning from a Single Experiment

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive

▷ Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

Achievability

- Consider a single experiment $a \in \mathcal{A}$
 - Prior $\theta \sim \rho$
 - Noisy observations subject to $\{q_i^a(\cdot)\}_{i,a}$
- What should a be? Compare experiment a with a' ?
 - Stochastically degraded case [Blackwell '53], [Stein '53]
- Given experiment a :
 - True hypothesis $\theta = i$ with probability ρ_i
 - Output distribution $Z^a \sim \sum_{i=1}^M \rho_i q_i^a(\cdot)$
 - Posterior upon observation $\theta|Z^a \sim \Phi^a(\underbrace{\rho, Z^a}_{\text{Bayes operator}})$
 - How does $\Phi^a(\cdot, \cdot)$ compare with $\Phi^{a'}(\cdot, \cdot)$

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

▷ Approaches

Notations

Mutual Information

EJS

Achievability

Divergence-based Selection

- Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

▷ Approaches

Notations

Mutual Information

EJS

Achievability

Divergence-based Selection

- ☐ Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$
- ☐ Best action must maximize the divergence

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

▷ Approaches

Notations

Mutual Information

EJS

Achievability

Divergence-based Selection

- ☐ Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$
- ☐ Best action must maximize the divergence
 - maximize discrimination among H_1, H_2, \dots, H_M

Divergence-based Selection

- Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$
- Best action must maximize the divergence
 - maximize discrimination among H_1, H_2, \dots, H_M

Information Utility Heuristics:

- Measure of uncertainty V [DeGroot 1962]
- Information utility associated with V

$$\mathcal{IU}(a, \boldsymbol{\rho}, V) = V(\boldsymbol{\rho}) - \mathbb{E}[V(\Phi^a(\boldsymbol{\rho}, Z))]$$

Divergence-based Selection

- Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$
- Best action must maximize the divergence
 - maximize discrimination among H_1, H_2, \dots, H_M

Information Utility Heuristics:

- Measure of uncertainty V [DeGroot 1962]
- Information utility associated with V

$$\mathcal{IU}(a, \rho, V) = V(\rho) - \mathbb{E}[\underbrace{V(\Phi^a(\rho, Z))}_{\text{Bayes operator}}]$$

Divergence-based Selection

- Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$
- Best action must maximize the divergence
 - maximize discrimination among H_1, H_2, \dots, H_M

Information Utility Heuristics:

- Measure of uncertainty V [DeGroot 1962]
- Information utility associated with V

$$\mathcal{IU}(a, \boldsymbol{\rho}, V) = V(\boldsymbol{\rho}) - \mathbb{E}[\underbrace{V(\Phi^a(\boldsymbol{\rho}, Z))}_{\text{Bayes operator}}]$$

- Most informative action $\arg \max_a \mathcal{IU}(a, \boldsymbol{\rho}, V)$

Divergence-based Selection

- Define a “symmetrized divergence” among $q_1^a, q_2^a, \dots, q_M^a$
- Best action must maximize the divergence
 - maximize discrimination among H_1, H_2, \dots, H_M

Information Utility Heuristics:

- Measure of uncertainty V [DeGroot 1962]
- Information utility associated with V

$$\mathcal{IU}(a, \boldsymbol{\rho}, V) = V(\boldsymbol{\rho}) - \mathbb{E}[\underbrace{V(\Phi^a(\boldsymbol{\rho}, Z))}_{\text{Bayes operator}}]$$

- Most informative action $\arg \max_a \mathcal{IU}(a, \boldsymbol{\rho}, V)$

Noisy search reduces to maximizing the $\mathcal{IU}(a, \boldsymbol{\rho}, V^*)$

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

▷ Notations

Mutual Information

EJS

Achievability

- The *Entropy* of $p(\cdot)$ on space \mathcal{Z} :

$$H(p) = \sum_{\mathcal{Z}} p(z) \log \frac{1}{p(z)}$$

- The *Kullback-Leibler (KL) divergence* between $p(\cdot)$ and $q(\cdot)$:

$$D(p||q) = \sum_{\mathcal{Z}} p(z) \log \frac{p(z)}{q(z)}$$

Mutual Information as Information Utility

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

 Mutual

▷ Information

EJS

Achievability

A widely used heuristic

$$\pi_I(\boldsymbol{\rho}) = \arg \max_a I(\theta; Z^a), \quad \text{where } Z^a \sim q_{\boldsymbol{\rho}}^a = \sum_{i=1}^M \rho_i q_i^a$$

[Chaloner Verdinelli 1995], [Lindley 1956], [MacKay 1992], [Paninski 2005],
[Branson 2010], [Butko Movellan 2009], [Fleuret 2004], [Williams et al.
2007]

Mutual Information as Information Utility

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

 Mutual

▷ Information

EJS

Achievability

A widely used heuristic

$$\pi_I(\boldsymbol{\rho}) = \arg \max_a I(\theta; Z^a), \quad \text{where } Z^a \sim q_{\boldsymbol{\rho}}^a = \sum_{i=1}^M \rho_i q_i^a$$

$$\begin{aligned} I(\theta; Z^a) &= H(\boldsymbol{\rho}) - \mathbb{E}(H(\Phi^a(\boldsymbol{\rho}, Z^a))) \\ &= \mathcal{IU}(a, \boldsymbol{\rho}, H) \end{aligned}$$

Mutual Information as Information Utility

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

 Mutual

▷ Information

EJS

Achievability

A widely used heuristic

$$\pi_I(\boldsymbol{\rho}) = \arg \max_a I(\theta; Z^a), \quad \text{where } Z^a \sim q_{\boldsymbol{\rho}}^a = \sum_{i=1}^M \rho_i q_i^a$$

$$\begin{aligned} I(\theta; Z^a) &= H(\boldsymbol{\rho}) - \mathbb{E}(H(\Phi^a(\boldsymbol{\rho}, Z^a))) \\ &= \mathcal{IU}(a, \boldsymbol{\rho}, H) \end{aligned}$$

Also

$$I(\theta; Z^a) = \sum_{i=1}^M \rho_i D(q_i^a || q_{\boldsymbol{\rho}}^a)$$

Mutual Information as Information Utility

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

 Mutual

▷ Information

EJS

Achievability

A widely used heuristic

$$\pi_I(\boldsymbol{\rho}) = \arg \max_a I(\theta; Z^a), \quad \text{where } Z^a \sim q_{\boldsymbol{\rho}}^a = \sum_{i=1}^M \rho_i q_i^a$$

$$\begin{aligned} I(\theta; Z^a) &= H(\boldsymbol{\rho}) - \mathbb{E}(H(\Phi^a(\boldsymbol{\rho}, Z^a))) \\ &= \mathcal{IU}(a, \boldsymbol{\rho}, H) \end{aligned}$$

Also

$$I(\theta; Z^a) = \sum_{i=1}^M \rho_i D(q_i^a || q_{\boldsymbol{\rho}}^a)$$

Jensen-Shannon divergence [Lin 1991]

$$\text{Generalizing } L \text{ divergence: } D_L(f, g) = \frac{1}{2} D(f || \frac{f+g}{2}) + \frac{1}{2} D(g || \frac{f+g}{2})$$

Mutual Information as Information Utility

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

 Mutual

 ▷ Information

EJS

Achievability

A widely used heuristic

$$\pi_I(\boldsymbol{\rho}) = \arg \max_a I(\theta; Z^a), \quad \text{where } Z^a \sim q_{\boldsymbol{\rho}}^a = \sum_{i=1}^M \rho_i q_i^a$$

$$\begin{aligned} I(\theta; Z^a) &= H(\boldsymbol{\rho}) - \mathbb{E}(H(\Phi^a(\boldsymbol{\rho}, Z^a))) \\ &= \mathcal{IU}(a, \boldsymbol{\rho}, H) \end{aligned}$$

Also

$$I(\theta; Z^a) = \sum_{i=1}^M \rho_i D(q_i^a || q_{\boldsymbol{\rho}}^a)$$

Mutual Information as Information Utility

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

 Mutual

 ▷ Information

EJS

Achievability

A widely used heuristic

$$\pi_I(\boldsymbol{\rho}) = \arg \max_a I(\theta; Z^a), \quad \text{where } Z^a \sim q_{\boldsymbol{\rho}}^a = \sum_{i=1}^M \rho_i q_i^a$$

$$\begin{aligned} I(\theta; Z^a) &= H(\boldsymbol{\rho}) - \mathbb{E}(H(\Phi^a(\boldsymbol{\rho}, Z^a))) \\ &= \mathcal{IU}(a, \boldsymbol{\rho}, H) \end{aligned}$$

Also

$$I(\theta; Z^a) = \sum_{i=1}^M \rho_i D(q_i^a || q_{\boldsymbol{\rho}}^a)$$

As $\rho_i \rightarrow 1$, $D(q_i^a || q_{\boldsymbol{\rho}}^a) \rightarrow D(q_i^a || q_i^a) = 0$ for any experiment a

A New Symmetrized Divergence

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

▷ EJS

Achievability

A New Symmetrized Divergence

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

▷ EJS

Achievability

Extrinsic Jensen-Shannon Divergence [Naghshvar, J. ISIT'12]

A New Symmetrized Divergence

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

▷ EJS

Achievability

Extrinsic Jensen-Shannon Divergence [Naghshvar, J. ISIT'12]

The *Extrinsic Jensen-Shannon (EJS) divergence* among densities q_1, q_2, \dots, q_M with respect to $\boldsymbol{\rho} = [\rho_1, \rho_2, \dots, \rho_M]$ is defined as

$$EJS(\boldsymbol{\rho}; q_1, q_2, \dots, q_M) = \sum_{i=1}^M \rho_i D(q_i || \sum_{k \neq i} \frac{\rho_k}{1 - \rho_i} q_k).$$

A New Symmetrized Divergence

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

▷ EJS

Achievability

Extrinsic Jensen-Shannon Divergence [Naghshvar, J. ISIT'12]

The *Extrinsic Jensen-Shannon (EJS) divergence* among densities q_1, q_2, \dots, q_M with respect to $\boldsymbol{\rho} = [\rho_1, \rho_2, \dots, \rho_M]$ is defined as

$$EJS(\boldsymbol{\rho}; q_1, q_2, \dots, q_M) = \sum_{i=1}^M \rho_i D(q_i || \sum_{k \neq i} \frac{\rho_k}{1 - \rho_i} q_k).$$

Bayesian generalization of J-divergence [Jefferys 73]

$$D_J(f, g) = \frac{1}{2} D(f || g) + \frac{1}{2} D(g || f)$$

A New Symmetrized Divergence

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

▷ EJS

Achievability

Extrinsic Jensen-Shannon Divergence [Naghshvar, J. ISIT'12]

The *Extrinsic Jensen-Shannon (EJS) divergence* among densities q_1, q_2, \dots, q_M with respect to $\boldsymbol{\rho} = [\rho_1, \rho_2, \dots, \rho_M]$ is defined as

$$EJS(\boldsymbol{\rho}; q_1, q_2, \dots, q_M) = \sum_{i=1}^M \rho_i D(q_i || \sum_{k \neq i} \frac{\rho_k}{1-\rho_i} q_k).$$

Bayesian generalization of J-divergence [Jefferys 73]

$$D_J(f, g) = \frac{1}{2} D(f || g) + \frac{1}{2} D(g || f)$$

Proposition

EJS is the information utility associated with the average likelihood function $U(\boldsymbol{\rho}) = \sum_{i=1}^M \rho_i \log \frac{1-\rho_i}{\rho_i}$, i.e.

$$EJS(\boldsymbol{\rho}; q_1^a, \dots, q_M^a) = \mathcal{IU}(a, \boldsymbol{\rho}, U)$$

An Upper Bound on Expected Number of Searches

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

▷ Achievability

Theorem (Naghshvar et. al. 13). *Suppose there is $C > 0$ s.t. when a is selected according to SortPM and $|a| \leq \alpha B/\delta$, for all ρ , $EJS(\rho, a) \geq C$. Then*

$$\mathbb{E}[\tau^*] \leq \mathbb{E}[\tau_{SortPM}] \leq \frac{\log M + \max\{\log \log M, \log \frac{1}{\delta}\} + 4\Delta}{C} + K(\alpha).$$

An Upper Bound on Expected Number of Searches

Motivation & Setup

Examples

Noisy Search

Code to Search

Break

Experiment Design

Experiment Design

Intuitive Overview

Heuristic

Approaches

Notations

Mutual Information

EJS

▷ Achievability

Theorem (Naghshvar et. al. 13). *Suppose there is $C > 0$ s.t. when a is selected according to SortPM and $|a| \leq \alpha B/\delta$, for all ρ , $EJS(\rho, a) \geq C$. Then*

$$\mathbb{E}[\tau^*] \leq \mathbb{E}[\tau_{SortPM}] \leq \frac{\log M + \max\{\log \log M, \log \frac{1}{\delta}\} + 4\Delta}{C} + K(\alpha).$$

Lemma. *Fix $\alpha \in (0, 1)$. Using hard-decoded observation sequence $\Rightarrow C(\alpha) = 1 - h\left(Q\left((\sigma^2 \alpha B/\delta)^{-1/2}\right)\right)$.*