Distributed signal cancelation inspired by Witsenhausen's counterexample

Pulkit Grover and Anant Sahai

Wireless Foundations, Department of EECS

University of California at Berkeley, CA-94720, USA

{pulkit, sahai} @eecs.berkeley.edu

Abstract— We consider the problem of two-stage signal cancelation based on noisy observations. This problem turns out to be an extension of the Witsenhausen counterexample — a famous open problem in distributed control. Cost is imposed on the power expended by the first controller, and the residual signal after the actions of the two controllers. Along the lines of a recent approximate solution to the Witsenhausen counterexample, we provide an approximate solution to this distributed signal cancelation problem to within a constant factor. This approximation holds uniformly over all problem parameters and for all vector lengths.

I. INTRODUCTION

Consider the distributed signal canceling system shown in Fig. 1. The first controller (encoder $\mathcal{E}$) observes a noisy version of the signal $\mathbf{S}^m$ and modifies it by adding a power-constrained input $\mathbf{U}^m$. The resulting signal $\mathbf{X}^m$ is observed noisily by a second controller (decoder $\mathcal{D}$). Based on this observation, the decoder subtracts an input $\widehat{\mathbf{X}}^m$ from $\mathbf{X}^m$. The goal is to reduce the mean square value of the resulting signal $\mathbf{X}^m - \widehat{\mathbf{X}}^m$. Intuitively, it might appear that the optimal strategy for each controller is to scale down the signal as much as possible. After all, the system is a Linear-Quadratic-Gaussian (LQG) system and it is well known that for centralized LQG systems, control laws linear in the observation are optimal [1]. Even within information theory, when the encoder has noiseless observations, if the objective is to communicate $\mathbf{S}^m$ to the decoder, then the optimal strategy is well known to be linear [2]. The related problem of state masking, where the transmitter wants to hide $\mathbf{S}^m$ from the decoder (in a mean-square error sense), also has a linear solution [3].

It may come as a surprise, therefore, that the optimal strategy for the problem of signal cancelation is nonlinear. This is because the problem is a generalization[1] of the infamous Witsenhausen counterexample [6], a *distributed* control problem for which it is known that the optimal strategy is nonlinear [6]. Witsenhausen's counterexample is still unsolved in that it is unknown what the optimal strategy or the optimal costs are. The problem formulation is quite similar to some problems in information theory. For example, in the problem of remote source coding [7], the encoders have noisy observations of the source that needs to be communicated to the decoder. The encoder can also

be thought of as an agent that is relaying the source, as considered in [8], [9]. The main difference in Witsenhausen's formulation (as well as our extension here) as compared to communication problems is that it is the *modified state* $\mathbf{X}^m$ (and not a message, or the source $\mathbf{S}^m$) that is to be reconstructed at the decoder. This feels a bit unnatural from a traditional information-theoretic standpoint, because it amounts to modification of the information that is meant to be communicated. However, the problem formulation is perfectly natural in a control setting because cancelation and tracking are problems of wide applicability in control systems.
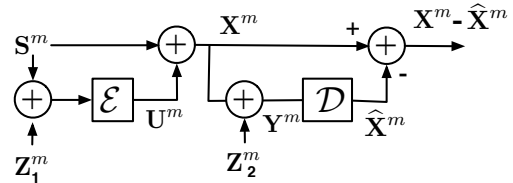

Fig. 1. The model for a noise canceling system. This model is an extension of Witsenhausen's counterexample, where the noise $\mathbf{Z}_1^m$ is not present, and $\mathbf{S}^m$ is observed perfectly by the encoder.

Recently, we formulated a vector version of the Witsenhausen counterexample, which allows the application of laws of large numbers, thus simplifying the problem. For this simplified problem, we obtained information-theoretic upper and lower bounds on the cost[2], characterizing the asymptotic (infinite-length) optimal costs to within a factor of 1.3 (calculated numerically) for all problem parameters [4], [10]. Based on this work, we then obtained similar approximate-optimality results for the finite-length extensions using lattice-based techniques and sphere-packing outer bounds [11], [12]. For example, for the original counterexample, which corresponds to the scalar case, we characterize the optimal cost to within a factor of 8 (calculated numerically) for all problem parameters.

Building on our work on the counterexample, this paper provides approximately optimal solutions to the problem of distributed signal cancelation. In Section II, we consider the problem of Fig. 1 where the difference from the counterexample is that the observation of the encoder is noisy. In

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[1]In the limit of zero observation noise at the encoder, the signal cancelation problem reduces to a vector extension of the counterexample [4]. To the best of our knowledge, the connection of Witsenhausen's counterexample with signal cancelation was first noticed by Martins [5].

[2]As is usual in control, the cost is defined as a weighted sum of the power and distortion costs.

Section III, we provide an equivalent problem, where there is no noise in the observation at the encoder, but there is noise in evolution of the state $\mathbf{X}^m$. Using this equivalent problem, in Section IV, we characterize the asymptotic optimal costs for the signal cancellation problem to within a factor of 80 for all problem parameters (numerical evaluation of the bounds shows that the actual factor is smaller than 10). Using more sophisticated techniques, we then derive results for finite vector-lengths, characterizing the optimal costs to within a constant factor (uniformly over all problem parameters) for any vector length. In Section V, we observe that our techniques also provide approximately optimal solutions to the problem with noises in all inputs, state evolutions, and observations. This compliments our earlier work [13] where we provided approximately optimal solutions to the extension of the counterexample with quadratic costs on all states and inputs, and suggests that the set of tools developed in this line of work are rich enough to begin addressing more sophisticated distributed control problems.

This line of work parallels (and is intimately connected to) the recent work in information theory where advances have been made on long-standing problems using similar approximation approaches. Because of space limitations, we refer the reader to [4], [12] for survey of related results in information theory (including connections with deterministic models [14] and constant gap results for capacity e.g. [15]).

II. PROBLEM STATEMENT, DEFINITIONS, AND NOTATION

A. The signal cancellation problem

The "initial state" $\mathbf{S}^m$ is distributed $\mathcal{N}(0, \sigma^2 \mathbb{I})$. The encoder $\mathcal{E}$ observes $\mathbf{S}^m + \mathbf{Z}_1^m$, where $\mathbf{Z}_1^m \sim \mathcal{N}(0, N_1)$ is independent of $\mathbf{S}^m$. Based on this observation, the encoder modifies state $\mathbf{S}^m$ using an input $\mathbf{U}^m$ of average power at most P, resulting in a state $\mathbf{X}^m$, i.e. $\mathbb{E}\left[\|\mathbf{S}^m - \mathbf{X}^m\|^2\right] \leq mP$. The decoder $\mathcal{D}$ observes the state $\mathbf{X}^m$ through a noisy channel with additive white Gaussian noise $\mathbf{Z}_2^m \sim \mathcal{N}(0, N_2 \mathbb{I})$, which is independent of $\mathbf{X}^m$. Without loss of generality, we assume that $N_2 = 1$. The decoder maps its observation $\mathbf{Y}^m = \mathbf{X}^m + \mathbf{Z}_2^m$ to an estimate $\widehat{\mathbf{X}}^m$ of the modified state $\mathbf{X}^m$. The objective is to minimize the MMSE error $\mathbb{E}\left[\|\mathbf{X}^m - \widehat{\mathbf{X}}^m\|^2\right]$.

Alternatively, the control-theoretic weighted cost formulation [6] defines the total cost to be

$$J = \frac{1}{m} k^2 \|\mathbf{U}^m\|^2 + \frac{1}{m} \|\mathbf{X}^m - \widehat{\mathbf{X}}^m\|^2, \tag{1}$$

where $k \in \mathbb{R}^+$. The objective is to minimize the average cost, $\mathbb{E}[J]$, in an unconstrained manner. The average is taken over the realizations of the initial state and the observation noises. It is this weighted cost formulation that we address in this paper.

B. Notation and definitions

Let $\bar{J}^{(\gamma)}$ denote the average cost for a given strategy $\gamma = (\gamma_1, \gamma_2)$ of the encoder and the decoder (γ_1 is the function that maps $\mathbf{S}^m + \mathbf{Z}_1^m$ to $\mathbf{U}^m$ for the encoder, and similarly, γ_2 is the mapping function for the decoder). Where there is no

confusion, we drop the superscript (γ). Let $\bar{J}_{opt} = \inf_\gamma \bar{J}^{(\gamma)}$ be the optimal cost.

Vectors are denoted in bold font, random variables in upper case, and their realizations in lower case. We use $A \perp\!\!\!\perp B$ to imply that the random variables A and B are independent. $\mathcal{B}$ is used to denote the unit ball in L_2-norm in $\mathbb{R}^m$.

Definition 1 (Lattice): An m-dimensional lattice Λ is a set of points in $\mathbb{R}^m$ such that if $\mathbf{x}^m, \mathbf{y}^m \in \Lambda$, then $\mathbf{x}^m + \mathbf{y}^m \in \Lambda$, and if $\mathbf{x}^m \in \Lambda$, then $-\mathbf{x}^m \in \Lambda$.

Definition 2 (Packing and packing radius): Given an m-dimensional lattice Λ and a radius r, the set $\Lambda + r\mathcal{B} = \{\mathbf{x}^m + r\mathbf{y}^m : x \in \Lambda, \mathbf{y}^m \in \mathcal{B}\}$ is a *packing* of Euclidean m-space if for all points $\mathbf{x}^m, \mathbf{y}^m \in \Lambda$, $(\mathbf{x}^m + r\mathcal{B}) \bigcap (\mathbf{y}^m + r\mathcal{B}) = \emptyset$. The packing radius r_p is defined as $r_p := \sup\{r : \Lambda + r\mathcal{B} \text{ is a packing}\}$.

Definition 3 (Covering and covering radius): Given an m-dimensional lattice Λ and a radius r, the set $\Lambda + r\mathcal{B}$ is a *covering* of Euclidean m-space if $\mathbb{R}^m \subset \Lambda + r\mathcal{B}$. The covering radius r_c is defined as $r_c := \inf\{r : \Lambda + r\mathcal{B} \text{ is a covering}\}$.

Definition 4 (Packing-covering ratio): The *packing-covering ratio* (denoted by ξ) of a lattice Λ is the ratio of its covering radius to its packing radius, $\xi = \frac{r_c}{r_p}$.

III. EQUIVALENCE OF TWO PROBLEMS

In this section we show that the problem of Section II is equivalent to a problem with noise in evolution of state $\mathbf{X}^m$, but noiseless observation at the encoder, shown in Fig. 2(c).
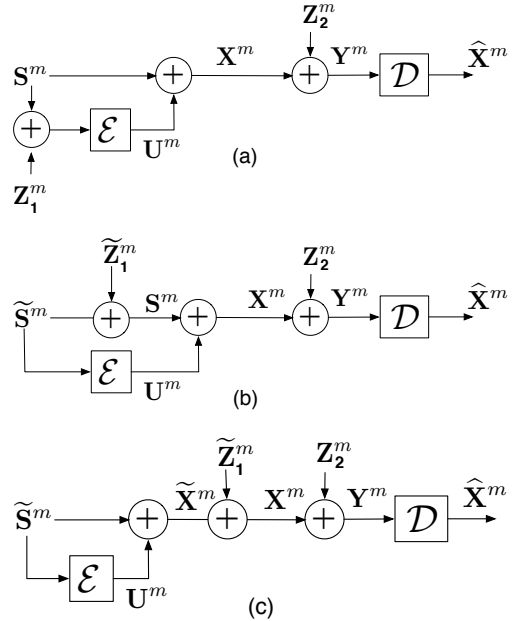

Fig. 2. The figures show how the signal cancellation problem shown in Fig. 1 is equivalent to a problem with noise in the evolution of state $\mathbf{X}^m$, instead of noise in the observation at the encoder. From (c), it is clear that the encoder can not help much in the reconstruction of $\widetilde{\mathbf{Z}}_1^m$ since its observations are independent of $\widetilde{\mathbf{Z}}_1^m$.

In the problem of Section II, the encoder takes an action based on its observation of $\mathbf{S}^m + \mathbf{Z}_1^m$. Define $\widetilde{\mathbf{S}}^m := \alpha(\mathbf{S}^m +$

$\mathbf{Z}_1^m$), the MMSE estimate of $\mathbf{S}^m$ given $\mathbf{S}^m + \mathbf{Z}_1^m$, where $\alpha = \frac{\sigma^2}{\sigma^2 + N_1}$. Since $\widetilde{\mathbf{S}}^m$ can be obtained from $\mathbf{S}^m + \mathbf{Z}_1^m$ with an invertible mapping, we can equivalently assume that the encoder observes $\widetilde{\mathbf{S}}^m$. The initial state can be written as $\mathbf{S}^m = \widetilde{\mathbf{S}}^m + \widetilde{\mathbf{Z}}_1^m$, where $\widetilde{\mathbf{S}}^m \perp\!\!\!\perp \widetilde{\mathbf{Z}}_1^m$ (orthogonality principle), and $\widetilde{\mathbf{Z}}_1^m \sim \mathcal{N}\left(0, \frac{\sigma^2 N_1}{\sigma^2 + N_1}\right)$. The resulting block diagram (which represents an equivalent problem) is shown in Fig. 2(b). By commutativity of addition, we get the equivalent problem with noise $\widetilde{\mathbf{Z}}_1^m$ in state evolution, as shown in Fig. 2(c). An intermediate state $\widetilde{\mathbf{X}}^m = \widetilde{\mathbf{S}}^m + \mathbf{U}^m$ is also introduced.

In summary, the equivalent noisy-state evolution problem is the following: the initial state $\widetilde{\mathbf{S}}^m \sim \mathcal{N}(0, \widetilde{\sigma}^2 \mathbb{I})$ is observed noiselessly by the encoder $\mathcal{E}$, where $\widetilde{\sigma}^2 = \frac{\sigma^4}{\sigma^2 + N_1}$. The encoder modifies the state using an input $\mathbf{U}^m$, resulting in the system state $\mathbf{X}^m$. State evolution noise $\widetilde{\mathbf{Z}}_1^m \sim \mathcal{N}(0, \widetilde{N}_1 \mathbb{I})$ is added to the state $\widetilde{\mathbf{X}}^m$ resulting in state $\mathbf{X}^m$. Here, $\widetilde{N}_1 = \frac{\sigma^2 N_1}{\sigma^2 + N_1}$. The objective, as before, is to minimize

$$\bar{J} = \frac{1}{m} k^2 \mathbb{E}\left[\|\mathbf{U}^m\|^2\right] + \frac{1}{m} \mathbb{E}\left[\|\mathbf{X}^m - \widehat{\mathbf{X}}^m\|^2\right], \quad (2)$$

where $\widehat{\mathbf{X}}^m$ is the estimate of $\mathbf{X}^m$ at the decoder based on noisy observations of $\mathbf{X}^m$.

IV. APPROXIMATELY OPTIMAL SOLUTIONS FOR DISTRIBUTED SIGNAL CANCELATION

A coarse lower bound on the average cost is given in the following.

Theorem 1:

$$\bar{J}_{opt} \geq \max\left\{ \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}, \right.$$
$$\left. \inf_{P \geq 0} k^2 P + \left(\left(\sqrt{\widetilde{\kappa}(P)} - \sqrt{P}\right)^+\right)^2 \right\},$$

where $\widetilde{\kappa}(P) = \frac{\widetilde{\sigma}^2}{(\widetilde{\sigma} + \sqrt{P})^2 + 1}$, and $\widetilde{\sigma}^2 = \frac{\sigma^4}{\sigma^2 + N_1}$.

Proof: Consider the equivalent problem of noise in state evolution of Section III. A lower bound can be derived as follows.

If the decoder is given side information $\widetilde{\mathbf{S}}^m$, it can simulate the encoder, reconstructing $\mathbf{U}^m$ perfectly. Thus the decoder only has to estimate $\widetilde{\mathbf{Z}}_1^m$, which is independent of $\widetilde{\mathbf{S}}^m$. The resulting MMSE is therefore given by $\frac{\widetilde{N}_1}{\widetilde{N}_1 + 1} = \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}$, yielding the first term in the lower bound.

Alternatively, if side-information $\widetilde{\mathbf{Z}}_1^m$ is given to the decoder, the problem reduces to the vector Witsenhausen counterexample, where the encoder observes the source $\widetilde{\mathbf{S}}^m$ noiselessly and there is no noise $\widetilde{\mathbf{Z}}_1^m$ in state evolution. A lower bound can now be obtained from [4, Theorem 1] (using $\widetilde{\sigma}$ in place of σ), yielding the second term in the lower bound. ∎

A. An upper bound on the total cost

Define $N_{sum} := \frac{\sigma^2 N_1}{\sigma^2 + N_1} + 1$.

Theorem 2: For the noisy extension of Witsenhausen's counterexample of Section II, an upper bound on the optimal costs is

$$\bar{J}_{opt} \leq \min\left\{\bar{J}_{\widetilde{ZI}}, \bar{J}_{\widetilde{ZF}}, \bar{J}_{\widetilde{VQ}}\right\},$$

where $\bar{J}_{\widetilde{ZI}} = \frac{\sigma^2}{\sigma^2 + 1}$, $\bar{J}_{\widetilde{ZF}} = k^2 \frac{\sigma^4}{\sigma^2 + N_1} + \frac{\sigma^2 N_1}{\sigma^2 + N_1 + \sigma^2 N_1}$, and

$$\bar{J}_{\widetilde{VQ}} \leq \inf_{P \geq 0} k^2 P + \frac{\sigma^2 N_1}{\sigma^2 + N_1} +$$
$$\left(\sqrt{N_{sum}}\sqrt{\psi\left(m+2, \sqrt{\frac{mP}{\xi^2 N_{sum}}}\right)}\right.$$
$$\left. + \sqrt{\frac{P}{\xi^2}}\sqrt{\psi\left(m, \sqrt{\frac{mP}{\xi^2 N_{sum}}}\right)}\right)^2, \quad (3)$$

where $\psi(m, r) := \Pr(\mathbf{Z}^m \geq r) = \int_{\mathbf{z}^m \geq r} \frac{e^{-\frac{\mathbf{z}^m}{2}}}{(\sqrt{2\pi})^m} d\mathbf{z}^m$ for $\mathbf{Z}^m \sim \mathcal{N}(0, \mathbb{I})$, and ζ is the packing-covering ratio of a lattice in $\mathbb{R}^m$.

Proof: We provide three strategies. Depending on k, σ, and N_1, we use the best of the three. The obtained upper bound is therefore the minimum of the costs attained by the three startegies. The strategies are defined on the equivalent problem of noise in the state evolution (of Section III).

The first strategy is the Zero-Input ($\widetilde{ZI}$) strategy, where the input $\mathbf{U}_1^m = 0$. The decoder merely estimates $\widetilde{\mathbf{S}}^m + \widetilde{\mathbf{Z}}_1^m = \mathbf{S}^m$ from the noisy observation $\mathbf{S}^m + \mathbf{Z}_2^m$. Since $\mathbf{Z}_2^m \sim \mathcal{N}(0, \mathbb{I})$, the LLSE error is given by

$$MMSE = \frac{\sigma^2}{\sigma^2 + 1}, \quad (4)$$

which is also the attained cost since $P = 0$.

Our second strategy is a Zero-Forcing ($\widetilde{ZF}$) strategy, applied to the equivalent noisy state-evolution problem. The first input forces the state $\widetilde{\mathbf{S}}^m$ to zero, requiring an average power of $P = \widetilde{\sigma}^2 = \frac{\sigma^4}{\sigma^2 + N_1}$. The decoder merely performs an LLSE estimation for $\widetilde{\mathbf{Z}}_1^m \sim \mathcal{N}(0, \widetilde{N})$. The $MMSE$ error is therefore given by

$$MMSE_{\widetilde{ZF}} = \frac{\widetilde{N}}{\widetilde{N} + 1} = \frac{\sigma^2 N_1}{\sigma^2 + N_1 + \sigma^2 N_1}. \quad (5)$$

The cost for $\widetilde{ZF}$ is, therefore, $\bar{J}_{\widetilde{ZF}} = k^2 \frac{\sigma^4}{\sigma^2 + N_1} + \frac{\sigma^2 N_1}{\sigma^2 + N_1 + \sigma^2 N_1}$.

The first two strategies are linear, and therefore somewhat uninteresting. Our third strategy is a nonlinear strategy that is based on the idea of implicit communication (see, for example, [13]).

This strategy, which we call the Vector Quantization ($\widetilde{VQ}$) strategy, uses a lattice $\Lambda \subset \mathbb{R}^m$ of covering radius r_c, packing radius r_p, and packing-covering ratio of $\zeta = \frac{r_c}{r_p}$ as follows. The encoder uses the input $\mathbf{U}^m$ to force $\widetilde{\mathbf{S}}^m$ to a lattice point. The decoder declares $\widehat{\mathbf{X}}^m$ to be the quantization point that is within a distance r_p of its observation $\mathbf{Y}^m$, if any such quantization point exists. If there is no such quantization point, the decoder declares $\widehat{\mathbf{X}}^m = \mathbf{Y}^m$. It is shown in [16]

that choosing $r_c = \sqrt{mP}$ so that $r_p = \sqrt{\frac{mP}{\xi^2}}$, the costs attained by $\widetilde{VQ}$ are bounded by the expression in (3). Note that this upper bound depends on ξ, the packing-covering ratio for the chosen lattice $\Lambda \subset \mathbb{R}^m$.

The upper bound can now be obtained by using the best of $\widetilde{ZI}$, $\widetilde{ZF}$, and $\widetilde{VQ}$ strategies depending on the values of k and σ. ∎

It is also shown in [16] that by loosening the upper bound in (3), one can obtain the following bound

$$\bar{J}_{\widetilde{VQ}} \leq \inf_{P > \zeta^2 N_{sum}} k^2 P + \frac{\sigma^2 N_1}{\sigma^2 + N_1}$$
$$+ \left(\sqrt{N_{sum}} + \sqrt{\frac{P}{\zeta^2}} \right)^2 e^{-\frac{mP}{2\zeta^2 N_{sum}} + \frac{m+2}{2} \left(1 + \ln \left(\frac{P}{\zeta^2 N_{sum}} \right) \right)}.$$

It follows that, for any $P > \xi^2 N_{sum}$, for the asymptotic problem

$$\limsup_{m \to \infty} \bar{J}_{\widetilde{VQ}} \leq k^2 P + \frac{\sigma^2 N_1}{\sigma^2 + N_1}.$$

B. Approximate asymptotic optimality

Theorem 3 (Approximate asymptotic optimality): In the limit of $m \to \infty$,

$$\max \left\{ \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}, \right.$$
$$\left. \inf_{P \geq 0} k^2 P + \left(\left(\sqrt{\kappa(P)} - \sqrt{P} \right)^+ \right)^2 \right\}$$
$$\leq \bar{J}_{opt}$$
$$\leq \gamma \max \left\{ \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}, \right.$$
$$\left. \inf_{P \geq 0} k^2 P + \left(\left(\sqrt{\kappa(P)} - \sqrt{P} \right)^+ \right)^2 \right\},$$

where $\gamma \leq 80$.

Proof: See [16]. ∎

Numerical evaluations (shown in Fig. 3) show that the ratio is actually bounded by 10.

C. Approximate optimality for finite lengths

In this section, we derive a lower bound on the cost for finite lengths. While Theorem 1 gives one such bound that is valid for each vector length m, it is not sufficient to show approximate optimality of the quantization-based schemes. The lower bound in this section is derived using the bound in [12] which was derived for the original counterexample.

Theorem 4:

$$\bar{J}_{opt} \geq \max \left\{ \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}, \right.$$
$$\left. \inf_{P \geq 0} \sup_{\sigma_G^2 \geq 1, L > 0} k^2 P + \eta(P, \widetilde{\sigma}^2, \sigma_G^2, L) \right\},$$

where

$$\eta(P, \widetilde{\sigma}^2, \sigma_G^2, L) = \frac{\sigma_G^m}{c_m(L)} \exp \left(-\frac{mL^2(\sigma_G^2 - 1)}{2} \right)$$
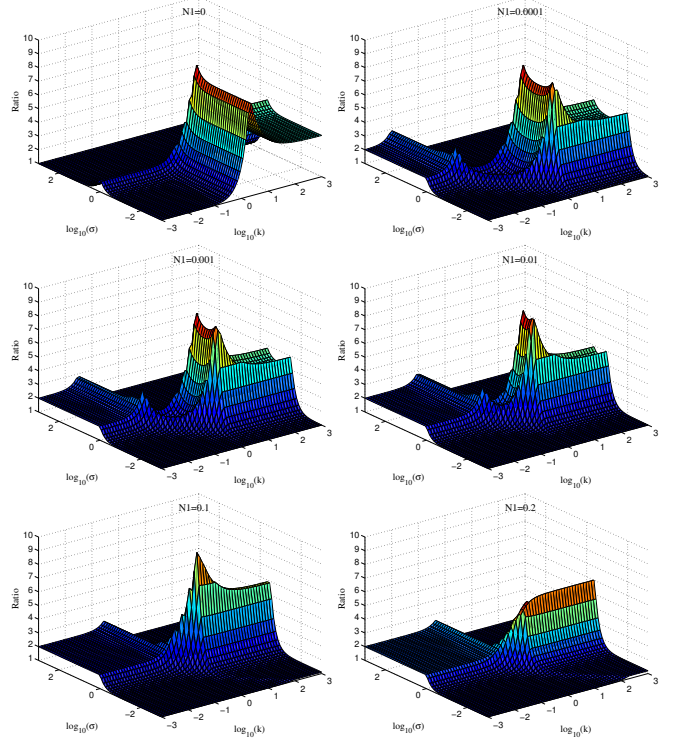$$\left(\left(\sqrt{\kappa_2(P, \widetilde{\sigma}^2, \sigma_G^2, L)} - \sqrt{P} \right)^+ \right)^2,$$

Fig. 3. Ratio of the upper and lower bound for varying values of N_1 in the asymptotic case. The maximum was observed to be smaller than 10 for all values of N_1 that were tested.

where $\kappa_2(P, \widetilde{\sigma}^2, \sigma_G^2, L) :=$

$$\frac{\widetilde{\sigma}^2 \sigma_G^2}{c_m^{\frac{2}{m}}(L) e^{1 - d_m(L)} \left((\widetilde{\sigma} + \sqrt{P})^2 + d_m(L) \sigma_G^2 \right)},$$

$$c_m(L) := \frac{1}{\Pr(\|\mathbf{Z}_2^m\|^2 \leq mL^2)} = (1 - \psi(m, L\sqrt{m}))^{-1},$$

$$d_m(L) := \frac{\Pr(\|\mathbf{Z}_2^{m+2}\|^2 \leq mL^2)}{\Pr(\|\mathbf{Z}_2^m\|^2 \leq mL^2)} = \frac{1 - \psi(m+2, L\sqrt{m})}{1 - \psi(m, L\sqrt{m})}, \ 0 < d_m(L) < 1$$, and $\psi(m, r) = \Pr(\|\mathbf{Z}_2^m\| \geq r)$.

Proof: Follows along the same lines as that of Theorem 1. When side information about $\widetilde{\mathbf{Z}}_1^m$ is supplied to the decoder, the lower bound from [12, Theorem 3] is used instead of that from [4]. ∎

Theorem 5 (Approximate optimality at finite lengths): For the signal cancelation problem of vector length m described in Section II,

$$\max \left\{ \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}, \right.$$
$$\left. \inf_{P \geq 0} \sup_{\sigma_G^2 \geq 1, L > 0} k^2 P + \eta(P, \widetilde{\sigma}^2, \sigma_G^2, L) \right\}$$
$$\leq \bar{J}_{opt}$$
$$\leq 400 \zeta^2 \max \left\{ \frac{\sigma^2 N_1}{\sigma^2 N_1 + \sigma^2 + N_1}, \right.$$
$$\left. \inf_{P \geq 0} k^2 \sup_{\sigma_G^2 \geq 1, L > 0} P + \eta(P, \widetilde{\sigma}^2, \sigma_G^2, L) \right\},$$

Proof: See [16]. ∎

For any $m \in \mathbb{Z}^+$, there exists a lattice with $\zeta \leq 4$, and in the limit $m \to \infty$, $\zeta \leq 2$ [17]. Thus the problem is solved

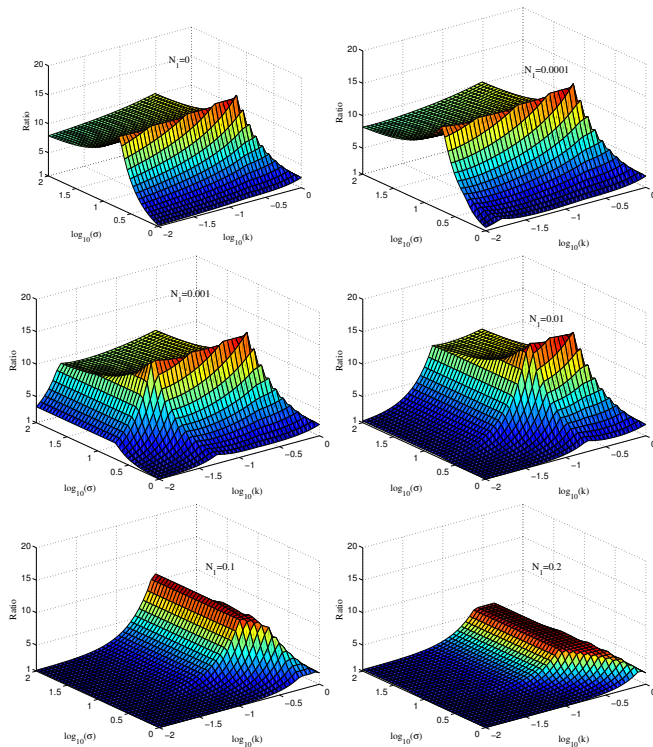to within a constant factor for all vector lengths.

Fig. 4. Ratio of the upper and lower bound for varying values of N_1 for the scalar case. The maximum was observed to be smaller than 20 for all values of N_1 that were tested.

V. DISCUSSIONS

Even though these constants seem large, the actual ratios obtained by numerical evaluations are much smaller (e.g. see [12]). A straightforward improvement in the upper bound can be obtained using dirty-paper coding [4], and in the lower bound using techniques from [10].

It is easy to check that the equivalent problem in Section III can represent any problem of noise in state evolution by varying the parameters σ and N_1 in the original problem of noisy observation at the encoder. Thus the results of this paper also provide characterizations of optimal cost for noise in state evolution within a constant factor. Noise in the first input $\mathbf{U}^m$ and in evolution of state $\mathbf{S}^m$ can also be lumped with the noise in state evolution. Thus the solution here extends easily to a general problem with noises in all state evolutions, inputs, and observations.

An interesting feature that shows up is that the zero-input strategy is approximately optimal (to within a factor of 2) for $N_1 > N_2$. This suggests that the controllers operate opportunistically — if the encoder is noisier, it does not do any work. We expect that this feature will be retained in extensions of the problem where there are multiple controllers operating sequentially.

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