

Secure Joint Communication and Sensing

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Abstract

This work considers mitigation of information leakage between communication and sensing operations in joint communication and sensing systems. Specifically, a discrete memoryless state-dependent broadcast channel model is studied in which (i) the presence of feedback enables a transmitter to simultaneously achieve reliable communication and channel state estimation; (ii) one of the receivers is treated as an eavesdropper whose state should be estimated but which should remain oblivious to a part of the transmitted information. The model abstracts the challenges behind security for joint communication and sensing if one views the channel state as a characteristic of the receiver, e.g., its location. For independent and identically distributed (i.i.d.) states, perfect output feedback, and when part of the transmitted message should be kept secret, a partial characterization of the secrecy-distortion region is developed. The partial characterization is simplified when the broadcast channel is either physically-degraded or reversely-physically-degraded. The characterization is also extended to the situation in which the entire transmitted message should be kept secret, for which the characterization

This work has been supported by the German Federal Ministry of Education and Research (BMBF) under the Grant 16KIS1242, German Research Foundation (DFG) under the Grant SCHA 1944/9-1, and National Science Foundation (NSF) under the Grant CCF 1955401.

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is exact for physically-degraded and reversely-physically-degraded channels. The benefits of a joint approach compared to separation-based secure communication and state-sensing methods are illustrated with a binary joint communication and sensing model.

I. INTRODUCTION

The vision for next generation mobile communication networks includes a seamless integration of the physical and digital world. Key to its success is the network's ability to automatically react to changing environments thanks to tight harmonization of communication and sensing [1]. For instance, a millimeter wave (mmWave) joint communication and radar system can be used to detect a target or to estimate crucial parameters relevant to communication and adapt the communication scheme accordingly [2]. Joint communication and sensing (JCAS), or integrated sensing and communication, techniques are envisioned more broadly as key enablers for a wide range of applications, including connected vehicles and drones.

Several information-theoretic studies of JCAS have been initiated, drawing on existing results for joint communication and state estimation [3]–[6]. Motivated by the integration of communication and radar for mmWave vehicular applications, [7] considers a model in which messages are encoded and sent through a state-dependent channel with generalized feedback both to reliably communicate with a receiver and to estimate the channel state by using the feedback and transmitted codewords. The optimal trade-off between the communication rate and channel-state estimation distortion is then characterized for memoryless JCAS channels and i.i.d. channel states that are causally available at the receiver and estimated at the transmitter by using a strictly causal channel output. Follow up works have extended the model to multiple access channels [8] and broadcast channels [9].

The nature of JCAS mandates the use of a single modality for the communication and sensing functions so that sensing signals carry information, which then creates situations in which leakage of sensitive information can occur. For example, a target illuminated for sensing its range has the ability to gather potentially sensitive information about the transmitted message [10]. As the

sensing performance and secrecy performance are both measured with respect to the signal received at the sensed target, there exists a trade-off between the two [2]. To capture and characterize this trade-off, we extend the JCAS model in [7] by introducing an eavesdropper in the network. The objective of the transmitter is then to simultaneously communicate reliably with the legitimate receiver, estimate the channel state, and hide a part of the message from the eavesdropper. The channel state is modeled as a two-component state capturing the characteristics of each individual receiver, the feedback is modeled as perfect output feedback for simplicity, and the transmitted message is divided into two parts, only one of which should be kept (strongly) secret (this is called partial secrecy in [11]).

We develop inner and outer bounds for the secrecy-distortion region of this partial-secrecy scenario under a strong secrecy constraint when i.i.d. channel states are causally available at the corresponding receivers. The bounds are simplified when the JCAS channel is physically- or reversely-physically-degraded, and the outer bound also applies to the case of noisy generalized feedback. We also extend these characterizations to the case in which the entire transmitted message should be kept secret. For such a single secure message case, the inner and outer bounds match when the JCAS channel is either physically- or reversely-physically-degraded. The proposed secure JCAS models can be viewed as extensions of the wiretap channel with feedback models [12]–[19]. Our achievability proof leverages the output statistics of random binning (OSRB) method [20]–[22] to obtain strong secrecy. A binary JCAS channel example with multiplicative Bernoulli states illustrates how secure JCAS methods may outperform separation-based secure communication and state-sensing methods.

II. PROBLEM DEFINITION

We consider the secure JCAS model shown in Fig. 1, which includes a transmitter equipped with a state estimator, a legitimate receiver, and an eavesdropper (Eve). The transmitter attempts to reliably transmit a uniformly distributed message $M = (M_1, M_2) \in \mathcal{M} = \mathcal{M}_1 \times \mathcal{M}_2$ through a memoryless state-dependent JCAS channel with known statistics $P_{Y_1 Y_2 Z | S_1 S_2 X}$ and i.i.d. state

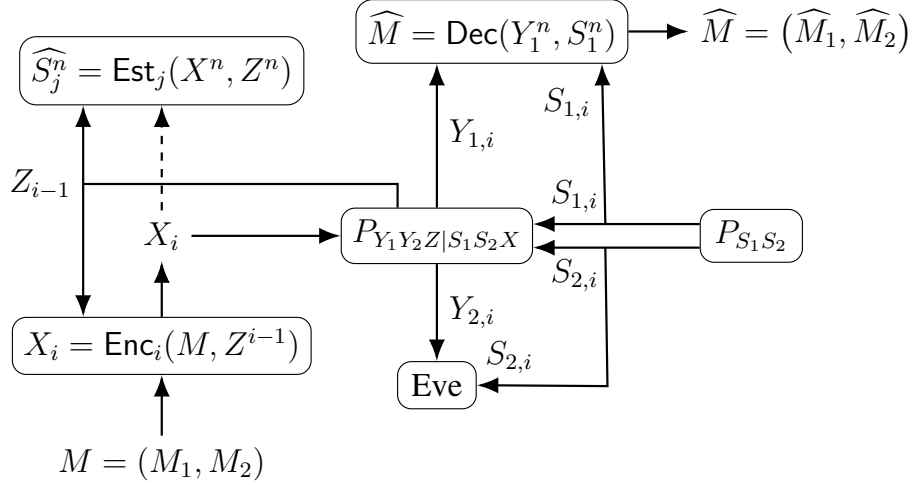


Fig. 1. JCAS model with partial secrecy, where only M_2 should be kept secret from Eve, for $j = 1, 2$ and $i = [1 : n]$. We mainly consider JCAS with perfect output feedback, where $Z_{i-1} = (Y_{1,i-1}, Y_{2,i-1})$.

sequence $(S_1^n, S_2^n) \in \mathcal{S}_1^n \times \mathcal{S}_2^n$ generated according to a known joint probability distribution $P_{S_1 S_2}$. The transmitter calculates the channel inputs X^n as $X_i = \text{Enc}_i(M, Z^{i-1}) \in \mathcal{X}$ for all $i = [1 : n]$, where $\text{Enc}_i(\cdot)$ is an encoding function and $Z^{i-1} \in \mathcal{Z}^{i-1}$ is the delayed channel output feedback. The legitimate receiver that observes $Y_{1,i} \in \mathcal{Y}_1$ and $S_{1,i}$ for all channel uses $i = [1 : n]$ should reliably decode both M_1 and M_2 by forming the estimate $\widehat{M} = \text{Dec}(Y_1^n, S_1^n)$, where $\text{Dec}(\cdot)$ is a decoding function. The eavesdropper that observes $Y_{2,i} \in \mathcal{Y}_2$ and $S_{2,i}$ should be kept ignorant of M_2 . Finally, the transmitter estimates the state sequence (S_1^n, S_2^n) as $\widehat{S}_j^n = \text{Est}_j(X^n, Z^n) \in \widehat{\mathcal{S}}_j^n$ for $j = 1, 2$, where $\text{Est}_j(\cdot, \cdot)$ is an estimation function. Unless specified otherwise, all sets \mathcal{S}_1 , \mathcal{S}_2 , $\widehat{\mathcal{S}}_1$, $\widehat{\mathcal{S}}_2$, \mathcal{X} , \mathcal{Y}_1 , \mathcal{Y}_2 , and \mathcal{Z} are finite.

For simplicity, we consider the perfect output feedback case in which for all $i = [2 : n]$ we have

$$Z_{i-1} = (Y_{1,i-1}, Y_{2,i-1}). \quad (1)$$

Although this is explicitly used in our achievability proofs, some of our converse results hold for generalized feedback. We next define the strong secrecy-distortion region for the problem of

interest.

Definition 1. A secrecy-distortion tuple (R_1, R_2, D_1, D_2) is *achievable* if, for any $\delta > 0$, there exist $n \geq 1$, one encoder, one decoder, and two estimators $\text{Est}_j(X^n, Y_1^n, Y_2^n) = \widehat{S}_j^n$ such that

$$\frac{1}{n} \log |\mathcal{M}_j| \geq R_j - \delta \quad \text{for } j=1, 2 \quad (\text{rates}) \quad (2)$$

$$\Pr [M \neq \widehat{M}] \leq \delta \quad (\text{reliability}) \quad (3)$$

$$I(M_2; Y_2^n | S_2^n) \leq \delta \quad (\text{strong secrecy}) \quad (4)$$

$$\mathbb{E}[d_j(S_j^n, \widehat{S}_j^n)] \leq D_j + \delta \quad \text{for } j=1, 2 \quad (\text{distortions}) \quad (5)$$

where $d_j(s^n, \widehat{s}^n) = \frac{1}{n} \sum_{i=1}^n d_j(s_i, \widehat{s}_i)$ for $j=1, 2$ are bounded per-letter distortion metrics.

The secrecy-distortion region $\mathcal{R}_{\text{PS,POF}}$ is the closure of the set of all achievable tuples with partial secrecy and perfect output feedback. \diamond

The use of per-letter distortion metrics $d_j(\cdot, \cdot)$ in conjunction with i.i.d. states simplifies the problem to a rate distortion region characterization [7]–[9]; in fact, past observations are independent of present and future ones, lending the transmitter no state prediction ability to adapt its transmission on the fly. Analyzing JCAS models with memory leads to conceptually different results; see, e.g., [23].

Remark 1. The strong secrecy condition (4) is equivalent to $I(M_2; Y_2^n, S_2^n) \leq \delta$ since the transmitted message is independent of the state sequence.

III. BOUNDS FOR JCAS WITH PARTIAL-SECURITY

We next provide inner and outer bounds for the secrecy-distortion region $\mathcal{R}_{\text{PS,POF}}$; see Section VI for a proof sketch.

Define $[a]^+ = \max\{a, 0\}$ for $a \in \mathbb{R}$.

Proposition 1 (Inner Bound). $\mathcal{R}_{\text{PS,POF}}$ includes the union over all joint distributions P_{UVX} of the rate tuples (R_1, R_2, D_1, D_2) such that

$$R_1 \leq I(U; Y_1 | S_1) \quad (6)$$

$$R_2 \leq \min\{R'_2, \quad (I(V; Y_1 | S_1) - R_1)\} \quad (7)$$

$$D_j \geq \mathbb{E}[d_j(S_j, \hat{S}_j)] \quad \text{for } j = 1, 2 \quad (8)$$

where

$$P_{UVXY_1Y_2S_1S_2} = P_{U|V}P_{V|X}P_XP_{S_1S_2}P_{Y_1Y_2|S_1S_2X}, \quad (9)$$

$$R'_2 = [I(V; Y_1 | S_1, U) - I(V; Y_2 | S_2, U)]^+ + H(Y_1 | Y_2, S_2, S_1, V) \quad (10)$$

and one can apply the per-letter estimators $\text{Est}_j^*(x, y_1, y_2) = \hat{s}_j$ for $j = 1, 2$ such that

$$\text{Est}_j^*(x, y_1, y_2) = \underset{\tilde{s}_j \in \hat{\mathcal{S}}_j}{\text{argmin}} \sum_{s_j \in \mathcal{S}_j} P_{S_j|XY_1Y_2}(s_j|x, y_1, y_2) d_j(s_j, \tilde{s}_j). \quad (11)$$

One can limit $|\mathcal{U}|$ to

$$(\min\{|\mathcal{X}|, |\mathcal{Y}_1| \cdot |\mathcal{S}_1|, |\mathcal{Y}_2| \cdot |\mathcal{S}_2|\} + 2) \quad (12)$$

and $|\mathcal{V}|$ to

$$(\min\{|\mathcal{X}|, |\mathcal{Y}_1| \cdot |\mathcal{S}_1|, |\mathcal{Y}_2| \cdot |\mathcal{S}_2|\} + 2) \cdot (\min\{|\mathcal{X}|, |\mathcal{Y}_1| \cdot |\mathcal{S}_1|, |\mathcal{Y}_2| \cdot |\mathcal{S}_2|\} + 1). \quad (13)$$

Proposition 2 (Outer Bound). $\mathcal{R}_{\text{PS,POF}}$ is included in the union over all joint distributions P_{UVX} of the rate tuples in (6), (8), and

$$R_2 \leq \min \left\{ (H(Y_1, S_1 | Y_2, S_2) - H(S_1 | Y_2, S_2, V) + I(Y_2; V | S_2)), \quad (I(V; Y_1 | S_1) - R_1) \right\} \quad (14)$$

where (9) and (11) follow. One can limit $|\mathcal{U}|$ to (12) and $|\mathcal{V}|$ to (13), respectively.

Remark 2. Since we consider perfect feedback as in (1), the outer bound proposed in Proposition 2 is also valid for the general JCAS problem depicted in Fig. 1, in which the feedback Z_{i-1} can be a noisy version of $(Y_{1,i-1}, Y_{2,i-1})$.

We next simplify the inner and outer bounds for the strong secrecy-distortion regions of physically-degraded and reversely-physically-degraded JCAS channels with partial secrecy and perfect output feedback, defined below; see also [9, Definition 2].

Definition 2. A JCAS channel $P_{Y_1 Y_2 | S_1 S_2 X}$ is *physically-degraded* if we have

$$P_{Y_1 Y_2 S_1 S_2 | X} = P_{Y_1 Y_2 | S_1 S_2 X} P_{S_1 S_2} = P_{S_1} P_{Y_1 | S_1 X} P_{Y_2 S_2 | S_1 Y_1} \quad (15)$$

and is *reversely-physically-degraded* if the degradation order is changed such that

$$P_{Y_1 Y_2 S_1 S_2 | X} = P_{Y_1 Y_2 | S_1 S_2 X} P_{S_1 S_2} = P_{S_2} P_{Y_2 | S_2 X} P_{Y_1 S_1 | S_2 Y_2}. \quad (16)$$

◇

A physically-degraded JCAS channel corresponds to a situation in which the observations (Y_2^n, S_2^n) of the eavesdropper are degraded versions of observations (Y_1^n, S_1^n) of the legitimate receiver with respect to the channel input X^n .

Corollary 1. (Inner Bound): $\mathcal{R}_{\text{PS,POF}}$ for a physically-degraded JCAS problem with partial secrecy and perfect output feedback includes the union over all joint distributions P_{VX} of the rate tuples (R_1, R_2, D_1, D_2) such that (8) and

$$R_1 \leq I(V; Y_1 | S_1) \quad (17)$$

$$R_2 \leq \min\{(H(Y_1, S_1 | Y_2, S_2) - H(S_1 | Y_2, S_2, V)), (I(V; Y_1 | S_1) - R_1)\} \quad (18)$$

where (9) with constant U and (11) follow. One can limit $|\mathcal{V}|$ to

$$(\min\{|\mathcal{X}|, |\mathcal{Y}_1| \cdot |\mathcal{S}_1|, |\mathcal{Y}_2| \cdot |\mathcal{S}_2|\} + 1). \quad (19)$$

(Outer Bound): $\mathcal{R}_{\text{PS,POF}}$ for a physically-degraded JCAS problem with partial secrecy and perfect output feedback is included in the union over all joint distributions P_{VX} of the rate tuples in (8), (14), and (17), where (9) with constant U and (11) follow. One can limit $|\mathcal{V}|$ to (19).

Proof Sketch: Since the outer bound given in Proposition 2 does not assume any degradedness, the outer bound terms for R_2 and D_j for $j = 1, 2$ follow from Proposition 2. Furthermore, the outer bound term for R_1 can be obtained from the proof of Proposition 2, given in Section VI-B below, by introducing the terms (Y_2^{i-1}, S_2^{i-1}) in the conditioning for the negative term in (65)(b).

The achievability proof for Corollary 1 follows by modifying the proof of Proposition 1, given in Section VI-A below. We next provide a sketch of the modifications for a physically-degraded JCAS channel. First, U^n is not used, i.e., U^n is eliminated from the achievability proof. Second, to each $v^n(k)$ we assign four random bin indices $(F_v(k), W_{v_1}(k), W_{v_2}(k), L_v(k))$ such that $F_v(k) \in [1 : 2^{n\tilde{R}_v}]$, $W_{v_1}(k) \in [1 : 2^{nR_{v_1}}]$, $W_{v_2}(k) \in [1 : 2^{nR_{v_2}}]$, and $L_v(k) \in [1 : 2^{n\bar{R}_v}]$ for all $k = [1 : b]$ independently such that $M_1(k) = W_{v_1}(k)$ and $M_2(k) = (W_{v_2}(k), L_v(k))$. As in (57), we impose the reliability constraint

$$\tilde{R}_v > H(V|Y_1, S_1) \quad (20)$$

as in (59) and (60) we impose the strong secrecy constraints

$$R_{v_2} + \tilde{R}_v < H(V|Y_2, S_2) \quad (21)$$

$$\bar{R}_v < H(Y_1|Y_2, S_2, S_1, V) \quad (22)$$

and as in (61) we impose the mutual independence and uniformity constraint

$$R_{v_1} + R_{v_2} + \tilde{R}_v + \bar{R}_v < H(V). \quad (23)$$

We remark that we have $H(V|Y_2, S_2) \geq H(V|Y_1, S_1)$ for all physically-degraded JCAS channels, i.e., we obtain

$$[I(V; Y_1|S_1) - I(V; Y_2|S_2)]^+ \stackrel{(a)}{=} H(V|Y_2, S_2) - H(V|Y_1, S_1) \quad (24)$$

where (a) follows because V is independent of (S_1, S_2) and since

$$V - X - (Y_1, S_1) - (Y_2, S_2) \quad (25)$$

form a Markov chain for such JCAS channels. Define

$$\begin{aligned}
R'_{2,\text{deg}} &= [I(V; Y_1|S_1) - I(V; Y_2|S_2)]^+ + H(Y_1|Y_2, S_2, S_1, V) \\
&\stackrel{(a)}{=} H(V|Y_2, S_2) - H(V|Y_1, S_1) + H(Y_1|Y_2, S_2, S_1, V) \\
&= H(Y_1, V|Y_2, S_2, S_1) - H(V|Y_1, S_1) + H(S_1|Y_2, S_2) - H(S_1|Y_2, S_2, V) \\
&= H(V|Y_2, S_2, S_1, Y_1) - H(V|Y_1, S_1) + H(Y_1|Y_2, S_2, S_1) + H(S_1|Y_2, S_2) - H(S_1|Y_2, S_2, V) \\
&\stackrel{(b)}{=} H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2, V)
\end{aligned} \tag{26}$$

where (a) follows by (24) and (b) follows from the Markov chain in (25).

Applying the Fourier-Motzkin elimination [24] to (20)-(23), for any $\epsilon > 0$ one can achieve

$$R_1 = R_{v_1} = I(V; Y_1, S_1) - 2\epsilon = I(V; Y_1|S_1) - 2\epsilon \tag{27}$$

and for any R_1 that is less than or equal to (27), one can achieve

$$R_2 = R_{v_2} + \bar{R}_v = \min\{R'_{2,\text{deg}}, (I(V; Y_1|S_1) - R_1)\} - 3\epsilon. \tag{28}$$

Furthermore, the proofs for achievable distortions, sufficiency of given deterministic estimators, inversion of the problem in the source model into the problem in the channel model, and elimination of the public indices follow similarly as in Section VI-A, so we omit them. ■

Corollary 2. (Inner Bound): $\mathcal{R}_{\text{PS,POF}}$ for a reversely-physically-degraded JCAS problem with partial secrecy and perfect output feedback includes the union over all joint distributions P_{VX} of the rate tuples satisfying (8), (17), and

$$R_2 \leq \min\{H(Y_1|Y_2, S_2, S_1), (I(V; Y_1|S_1) - R_1)\} \tag{29}$$

where (9) with constant U and (11) follow. One can limit $|\mathcal{V}|$ to

$$\min\{|\mathcal{X}|, |\mathcal{Y}_1| \cdot |\mathcal{S}_1|, |\mathcal{Y}_2| \cdot |\mathcal{S}_2|\}. \tag{30}$$

(Outer Bound): $\mathcal{R}_{\text{PS,POF}}$ for a reversely-physically-degraded JCAS problem with partial secrecy and perfect output feedback is included in the union over all joint distributions P_{VX} of the rate

tuples in (8), (17), and

$$R_2 \leq \min \left\{ \left(H(Y_1|Y_2, S_2, S_1) + I(Y_2; V|S_2) \right), \quad \left(I(V; Y_1|S_1) - R_1 \right) \right\} \quad (31)$$

where (9) with constant U and (11) follow. One can limit $|\mathcal{V}|$ to (19).

Proof Sketch: The achievability proof follows from Proposition 1 after elimination of U^n from its proof, as in the proof for Corollary 1 above. After removal of U , by (7) we have the inner bound

$$\begin{aligned} R_2 &\stackrel{(a)}{\leq} \min \left\{ H(Y_1|Y_2, S_2, S_1, V), \quad \left(I(V; Y_1|S_1) - R_1 \right) \right\} \\ &\stackrel{(b)}{=} \min \left\{ H(Y_1|Y_2, S_2, S_1), \quad \left(I(V; Y_1|S_1) - R_1 \right) \right\} \end{aligned} \quad (32)$$

where (a) follows since V is independent of (S_1, S_2) and because $H(V|Y_1, S_1) \geq H(V|Y_2, S_2)$ for all reversely-physically-degraded JCAS channels because of the Markov chain

$$V - X - (Y_2, S_2) - (Y_1, S_1) \quad (33)$$

and (b) follows also because of the Markov chain in (33).

Since the outer bound in Proposition 2 does not assume any degradedness, the outer bound terms for D_j for $j = 1, 2$ follow from Proposition 2, and the outer bound term for R_1 can be obtained from the proof of Proposition 2 below by introducing the terms (Y_2^{i-1}, S_2^{i-1}) in the conditioning for the negative term in (65)(b). Furthermore, by (14) we obtain the outer bound

$$\begin{aligned} R_2 &\stackrel{(a)}{\leq} \min \left\{ \left(H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2) + I(Y_2; V|S_2) \right), \quad \left(I(V; Y_1|S_1) - R_1 \right) \right\} \\ &= \min \left\{ \left(H(Y_1|Y_2, S_2, S_1) + I(Y_2; V|S_2) \right), \quad \left(I(V; Y_1|S_1) - R_1 \right) \right\} \end{aligned} \quad (34)$$

where (a) follows from the Markov chain in (33). ■

IV. BOUNDS FOR JCAS WITH SINGLE SECURE MESSAGE

We next give inner and outer bounds for the JCAS problem with perfect output feedback, in which there is a single message $M = M_2$ that should be kept secret from an eavesdropper,

i.e., $M_1 = \emptyset$ in Fig. 1. For this problem, the definitions of an achievable secrecy-distortion tuple (R, D_1, D_2) and corresponding strong secrecy-distortion region \mathcal{R}_{POF} follow similarly as in Definition 1 by eliminating (M_1, R_1) and replacing $(M_2, R_2, \mathcal{R}_{\text{PS,POF}})$ with $(M, R, \mathcal{R}_{\text{POF}})$, respectively.

Proposition 3. (Inner Bound): \mathcal{R}_{POF} includes the union over all joint distributions P_{VX} of the rate tuples (R, D_1, D_2) satisfying (8) and

$$R \leq \min\{R'', \quad I(V; Y_1|S_1)\} \quad (35)$$

where

$$P_{VXY_1Y_2S_1S_2} = P_{V|X}P_XP_{S_1S_2}P_{Y_1Y_2|S_1S_2X}, \quad (36)$$

$$R'' = [I(V; Y_1|S_1) - I(V; Y_2|S_2)]^+ + H(Y_1|Y_2, S_2, S_1, V) \quad (37)$$

and one can apply the deterministic per-letter estimators in (11). One can limit $|\mathcal{V}|$ to (19).

Proposition 4. (Outer Bound): \mathcal{R}_{POF} is included in the union over all P_X of the rate tuples satisfying (8) and

$$R \leq \min \left\{ (H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2, X)), \quad I(X; Y_1|S_1) \right\} \quad (38)$$

where one can apply the deterministic per-letter estimators in (11).

Proof Sketch: The proof of the inner bound in Proposition 3 follows by eliminating U^n in the proof of Proposition 1, given in Section VI-A below, such that $R_1 = R_{v_1} = 0$ and by imposing (20)-(23) after replacing R_{v_2} with R_v , since for this case we have $M(k) = (W_v(k), L_v(k))$ for all $k = [1 : b]$.

We next prove the outer bound. Assume that for some $\delta_n > 0$ and $n \geq 1$, there exist an encoder, a decoder, and estimators such that all constraints imposed on the JCAS problem with perfect output feedback are satisfied for some tuple (R, D_1, D_2) . We then obtain

$$nR \stackrel{(a)}{\leq} I(M; Y_1^n|S_1^n) + n\epsilon_n$$

$$\begin{aligned}
&\leq \sum_{i=1}^n (H(Y_{1,i}|S_{1,i}) - H(Y_{1,i}|Y_1^{i-1}, S_1^n, M, X_i) + \epsilon_n) \\
&\stackrel{(b)}{=} \sum_{i=1}^n (H(Y_{1,i}|S_{1,i}) - H(Y_{1,i}|S_{1,i}, X_i) + \epsilon_n) \\
&= \sum_{i=1}^n (I(X_i; Y_{1,i}|S_{1,i}) + \epsilon_n) \tag{39}
\end{aligned}$$

where (a) follows because M and S_1^n are independent, and from Fano's inequality for an $\epsilon_n > 0$ such that $\epsilon_n \rightarrow 0$ if $\delta_n \rightarrow 0$, which is entirely similar to (64) below, and (b) follows because

$$Y_{1,i} - (S_{1,i}, X_i) - (Y_1^{i-1}, S_1^{n \setminus i}, M) \tag{40}$$

form a Markov chain, where $S_1^{n \setminus i} = \{S_{1,1}, S_{1,2}, \dots, S_{1,i-1}, S_{1,i+1}, \dots, S_{1,n}\}$. Furthermore, we also have

$$\begin{aligned}
nR &\stackrel{(a)}{\leq} I(M; Y_1^n, Y_2^n, S_1^n, S_2^n) + n\epsilon_n \\
&= H(Y_1^n, S_1^n | Y_2^n, S_2^n) + I(Y_2^n, S_2^n; M) - H(Y_1^n, S_1^n | Y_2^n, S_2^n, M) + n\epsilon_n \\
&\stackrel{(b)}{\leq} \sum_{i=1}^n H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_1^n, Y_2^n, S_2^n, M, S_1^{i-1}, X_i) \\
&\quad - H(Y_1^n | Y_2^n, S_2^n, M) + n\epsilon_n \\
&\stackrel{(c)}{\leq} \sum_{i=1}^n H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_{1,i}, Y_{2,i}, S_{2,i}, X_i) \\
&\quad - H(Y_1^n | Y_2^n, S_2^n, M, X^n) + n\epsilon_n \\
&= \sum_{i=1}^n H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_{1,i}, Y_{2,i}, S_{2,i}, X_i) \\
&\quad - H(Y_1^n | Y_2^n, S_2^n, X^n) + I(M; Y_1^n | Y_2^n, S_2^n, X^n) + n\epsilon_n \\
&\stackrel{(d)}{=} \sum_{i=1}^n H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}) + \delta_n - \sum_{i=1}^n H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}, X_i) \\
&\quad + I(M; Y_1^n | Y_2^n, S_2^n, X^n) + n\epsilon_n \\
&\stackrel{(e)}{\leq} \sum_{i=1}^n H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_{2,i}, S_{2,i}, X_i) + n\epsilon_n \tag{41}
\end{aligned}$$

where (a) follows from Fano's inequality, which is similar to (64) below, (b) follows by (4) and from Remark 1 after replacing M_2 with M for the JCAS problem with a single secure message, (c) follows because

$$S_{1,i} - (Y_{1,i}, Y_{2,i}, S_{2,i}, X_i) - (Y_1^{n \setminus i}, Y_2^{n \setminus i}, S_2^{n \setminus i}, M, S_1^{i-1}) \quad (42)$$

form a Markov chain, (d) follows because $(Y_1^n, Y_2^n, S_2^n, X^n)$ are i.i.d., and (e) follows since X^n can recover (M, Y_1^n, Y_2^n) , which are the inputs of the encoder, given possible independent local randomness at the encoder. Thus, by applying the distortion bound in (70) given below and introducing a uniformly-distributed time-sharing random variable, as being applied in the proof of Proposition 2, we prove the outer bound for the JCAS problem with a single secure message and perfect output feedback by letting $\delta_n \rightarrow 0$. ■

We next characterize the exact strong secrecy-distortion regions for the JCAS problem with a single secure message when the JCAS channel $P_{Y_1 Y_2 | S_1 S_2 X}$ is physically-degraded, as in (15), or reversely-physically-degraded, as in (16).

Theorem 1. \mathcal{R}_{POF} for a physically-degraded JCAS problem with perfect output feedback is the region defined in Proposition 4.

Proof: Since the outer bound given in Proposition 4 is valid for any JCAS channel, the converse proof for Theorem 1 follows from Proposition 4. Furthermore, the achievability proof for Theorem 1 follows by modifying the proof of Corollary 1 such that we assign $V^n(k) = X^n(k)$ for all $k = [1 : b]$ and then apply the same OSRB steps for $X^n(k)$ rather than $V^n(k)$, i.e., replace V with X in the inner bound terms given in Proposition 3. Define

$$\begin{aligned} R''_{\text{deg}} &= [I(X; Y_1 | S_1) - I(X; Y_2 | S_2)]^+ + H(Y_1 | Y_2, S_2, S_1, X) \\ &\stackrel{(a)}{=} I(X; Y_1, S_1 | Y_2, S_2) + H(Y_1 | Y_2, S_2, S_1, X) \\ &= H(Y_1, S_1 | Y_2, S_2) - H(S_1 | Y_2, S_2, X) \end{aligned} \quad (43)$$

where (a) follows because the JCAS channel is physically-degraded, and since X is independent of (S_1, S_2) . Thus, by (35) we have

$$R \leq \min\{R''_{\text{deg}}, \quad I(X; Y_1|S_1)\} \quad (44)$$

which proves that the exact strong secrecy-distortion region is characterized for physically-degraded JCAS channels. \blacksquare

Theorem 2. \mathcal{R}_{POF} for a reversely-physically-degraded JCAS problem with perfect output feedback is the union over all P_X of the rate tuples in (8) and

$$R \leq \min\{H(Y_1|Y_2, S_2, S_1), \quad I(X; Y_1|S_1)\} \quad (45)$$

where one can apply the deterministic per-letter estimators in (11).

Proof Sketch: We show that the inner and outer bounds in Propositions 3 and 4, respectively, match after assigning $V^n = X^n$ in the achievability proof, i.e., we choose $V = X$ that is allowed by (36), such that by (35) we obtain the inner bound

$$\begin{aligned} R &\stackrel{(a)}{\leq} \min\{H(Y_1|Y_2, S_2, S_1, X), \quad I(X; Y_1|S_1)\} \\ &\stackrel{(b)}{=} \min\{H(Y_1|Y_2, S_2, S_1), \quad I(X; Y_1|S_1)\} \end{aligned} \quad (46)$$

where (a) follows since X is independent of (S_1, S_2) and because $H(X|Y_1, S_1) \geq H(X|Y_2, S_2)$ for all reversely-physically-degraded JCAS channels due to the Markov chain in (33), and (b) follows also because of the Markov chain in (33).

Since the outer bound in Proposition 3 does not assume any degradedness, the outer bound terms for D_j for $j = 1, 2$ follow from Proposition 3. Furthermore, by (38) we have the outer bound

$$\begin{aligned} R &\stackrel{(a)}{\leq} \min\left\{\left(H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2)\right), \quad I(X; Y_1|S_1)\right\} \\ &= \min\{H(Y_1|Y_2, S_2, S_1), \quad I(X; Y_1|S_1)\} \end{aligned} \quad (47)$$

where (a) follows from the Markov chain in (33). \blacksquare

V. BINARY JCAS CHANNEL WITH MULTIPLICATIVE BERNOULLI STATES EXAMPLE

We next consider a JCAS example with perfect output feedback and single secure message, in which JCAS channel input and output alphabets are binary with multiplicative Bernoulli states, i.e., we have

$$Y_1 = S_1 \cdot X, \quad Y_2 = S_2 \cdot X \quad (48)$$

where $P_{S_1 S_2}(0, 0) = (1 - q)$, $P_{S_1 S_2}(1, 1) = q\alpha$, and $P_{S_1 S_2}(1, 0) = q(1 - \alpha)$ for fixed $q, \alpha \in [0, 1]$, so the JCAS channel satisfies (15) [9, Section IV-A].

Define the binary entropy function $H_b(x) = -x \log(x) - (1 - x) \log(1 - x)$ and denote a Bernoulli random variable X with probability p of success as $X \sim \text{Bern}(p)$.

Lemma 1. *The strong secrecy-distortion region \mathcal{R}_{POF} for a binary JCAS channel with multiplicative Bernoulli states characterized by parameters (q, α) and with Hamming distortion metrics is the union over all $p \in [0, 1]$, where $X \sim \text{Bern}(p)$, of the rate tuples*

$$R \leq q(1 - \alpha)H_b(p) \quad (49)$$

$$D_1 \geq (1 - p) \cdot \min\{q, (1 - q)\} \quad (50)$$

$$D_2 \geq (1 - p) \cdot \min\{q\alpha, (1 - q\alpha)\}. \quad (51)$$

Proof Sketch: The proof follows by evaluating the strong secrecy-distortion region \mathcal{R}_{POF} defined in Theorem 1 since the JCAS channel considered is degraded. Proofs for (50) and (51) follow by choosing $\text{Est}_j^*(1, y_j) = y_j$ and $\text{Est}_j^*(0, y_j) = \mathbb{1}\{\Pr[S_j = 1] > 0.5\}$ for $j = 1, 2$ that can be obtained as in (11), which are equivalent to the proofs for [9, Eqs. (27c) and (27d)]. We next have $I(X; Y_1|S_1) = qH_b(p)$, which is equivalent to the proof for [9, Eq. (27a)] with $r = 1$. Furthermore, we obtain

$$\begin{aligned} & H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2, X) \\ & \stackrel{(a)}{=} H(S_1|S_2) + H(Y_1|S_1, Y_2, S_2) - H(S_1|S_2) \end{aligned}$$

$$\begin{aligned}
&\stackrel{(b)}{=} P_{S_1 S_2}(1, 0)H(Y_1|S_1 = 1, S_2 = 0) \\
&\stackrel{(c)}{=} P_{S_1 S_2}(1, 0)H(X) = q(1 - \alpha)H_b(p)
\end{aligned} \tag{52}$$

where (a) follows since $S_1 - S_2 - (Y_2, X)$ form a Markov chain for the considered JCAS channel, (b) follows since if $S_1 = 0$, then $Y_1 = 0$, and if $(S_1, S_2) = (1, 1)$, then $Y_1 = Y_2$, and (c) follows since $Y_1 = X$ that is because of $S_1 = 1$ and since X is independent of (S_1, S_2) . Therefore, we have

$$\begin{aligned}
R &\leq \min \left\{ (H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2, X)), \quad I(X; Y_1|S_1) \right\} \\
&= q(1 - \alpha)H_b(p)
\end{aligned} \tag{53}$$

which follows since $\alpha \geq 0$. ■

We remark that for the considered example, the rate of the securely transmitted message is upper bounded by $(H(Y_1, S_1|Y_2, S_2) - H(S_1|Y_2, S_2, X))$ rather than $I(X; Y_1|S_1)$, the latter of which is the upper bound for the rate for the same example when there is no secrecy constraint [9, Corollary 4]. Thus, the amount of rate loss due to the strong secrecy constraint is $q\alpha H_b(p)$ for this JCAS example. Furthermore, one can show that JCAS methods achieve significantly better performance than separation-based secure communication and state-sensing methods. First, one can show that the maximum secure communication rate in (49) is achieved with $p = 0.5$, whereas the minimum distortions in (50) and (51) are achieved with $p = 1$ that results in zero communication rate. Then, applying time sharing between the tuples achieved by the separation based methods to convexify and enlarge the region, we observe that the secrecy-distortion region that can be achieved by applying the JCAS methods is strictly larger than the region being achieved by the separation based methods. These analyses are analogous to the comparisons between joint and separation-based secrecy and reliability methods for the secret key agreement problem, as discussed in [25]–[27].

VI. PROOFS FOR PROPOSITIONS 1 AND 2

A. Inner Bound

Proof Sketch: We use the OSRB method [21], [22] for the achievability proofs, applying the steps in [28, Section 1.6]; see also [29].

Since in the JCAS problem with partial secrecy and perfect output feedback an encoder maps messages into length- n codewords in the channel model, we first define an operationally dual problem to this problem in the source model, as defined in [21] and which is called *Protocol A*. Reliability and secrecy analysis for a proposed random code construction is conducted for Protocol A. We next define a problem in the channel model, called *Protocol B*, that is equivalent to the JCAS problem considered with the addition of a public index. The joint probability distributions in Protocols A and B are shown to be almost equal under given constraints, which allows to invert the random source code proposed for Protocol A to construct a random channel code for Protocol B. The achievability proof by using the OSRB method follows by proving that the public index in Protocols A and B can be fixed ahead of transmissions.

Protocol A (dual problem in the source model): Similar to the dual problem defined in [29] for a wiretap channel, the dual of the JCAS problem with partial secrecy and perfect output feedback is a secret key agreement model, where a source encoder observes $X^n \in \mathcal{X}^n$ and independently and uniformly-randomly assigns two random bin indices $M \in \mathcal{M} = \mathcal{M}_1 \times \mathcal{M}_2$ and $F \in \mathcal{F}$ to it. In the dual source model, $M = (M_1, M_2)$ represents a secret key that should be reliably reconstructed at a source decoder that observes $(Y_1^n, S_1^n) \in \mathcal{Y}_1^n \times \mathcal{S}_1^n$ and F to satisfy (3), whereas the eavesdropper observes $(Y_2^n, S_2^n) \in \mathcal{Y}_2^n \times \mathcal{S}_2^n$ and F , which determines the conditions to satisfy the strong secrecy constraint (4). Furthermore, the state sequence estimation at the source encoder by using perfect output feedback should satisfy the distortion constraints (5).

While the strictly causal feedback that depends on the i.i.d. state sequence does not provide opportunities to improve reliability, feedback offers significant opportunities to improve secrecy. Hence, we apply a block Markov coding scheme that consists of $b \geq 2$ transmission blocks,

each with n channel uses, to transmit $(b - 1)$ independent messages $M(k) = (M_1(k), M_2(k))$. In every block, secret keys are distilled from the feedback and used to protect messages in the subsequent block. In the following, all n -letter random variables are i.i.d. according to (9) for all $k = [1 : b]$, obtained by fixing $P_{U|V}$, $P_{V|X}$, and P_X so that there exist associated per-letter estimators $\text{Est}_j(x, y_1, y_2) = \widehat{S}_j$ for $j = 1, 2$ that satisfy

$$\mathbb{E}[d_j(S_j^n, \text{Est}_j^n(X^n, Y_1^n, Y_2^n))] \leq D_j + \epsilon'_n \quad (54)$$

where $\epsilon'_n > 0$ such that $\epsilon'_n \rightarrow 0$ when $n \rightarrow \infty$. The block k under consideration is indicated by adding the argument (k) to the variables, e.g., $M(k)$ refers to the message in block k , etc.

For all blocks $k = [1 : b]$ we construct codes as follows. To each $u^n(k)$ independently and uniformly assign two random bin indices $(F_u(k), W_u(k))$ such that $F_u(k) \in [1 : 2^{n\bar{R}_u}]$ and $W_u(k) \in [1 : 2^{nR_u}]$ for all $k = [1 : b]$. Furthermore, to each $v^n(k)$ independently and uniformly assign three random indices $(F_v(k), W_v(k), L_v(k))$ such that $F_v(k) \in [1 : 2^{n\bar{R}_v}]$, $W_v(k) \in [1 : 2^{nR_v}]$, and $L_v(k) \in [1 : 2^{n\bar{R}_v}]$ for all $k = [1 : b]$. Finally, to each $y_1^n(k - 1)$, independently and uniformly assign a random index $L_{y_1}(k - 1) \in [1 : 2^{n\bar{R}_{y_1}}] = [1 : 2^{n\bar{R}_v}]$. Conceptually, the indices $F(k) = (F_u(k), F_v(k))$ represent the public choice of an independent encoder-decoder pair in block $k \in [1 : b]$, while the indices $W(k) = (W_u(k), W_v(k), L_v(k))$ represent the messages that should be reliably reconstructed at the decoder. Only $W_v(k)$ should be directly kept secret from the eavesdropper. Moreover, $L_v(k)$ represents a non-secure additional message that should be reliably reconstructed at the decoder and can be kept secret by applying a one-time pad as used in the chosen-secret model [30]–[32]. The role of the index $L_{y_1}(k - 1)$, which is known at all legitimate parties thanks to the perfect output feedback, is to provide the required key for the one-time pad in block k . Secure reconstruction of $L_v(k)$ follows by summing it in modulo- $2^{n\bar{R}_v}$ with $L_{y_1}(k - 1)$. Thus, rather than reconstructing $L_v(k)$ directly, the decoder reconstructs the modulo-sum $(L_v(k) + L_{y_1}(k - 1))$ by estimating $V^n(k)$ since it then can use its observation $Y_1^n(k - 1)$ from the previous transmission block to obtain $L_v(k)$ by applying modulo- $2^{n\bar{R}_v}$ subtraction. If $L_{y_1}(k - 1)$ is uniformly distributed and independent of all random variables

in the source model except $Y_1^n(k-1)$, then the modulo-sum is also uniformly distributed and independent of $L_v(k)$, which allows to keep $L_v(k)$ secret from the eavesdropper. Furthermore, we assign for all $k = [2 : b]$ that

$$M_1(k) = W_u(k), \quad M_2(k) = (W_v(k), L_v(k)). \quad (55)$$

We next impose conditions on the bin sizes to satisfy all constraints given in Definition 1.

Using a Slepian-Wolf [33] decoder, one can reliably reconstruct $U^n(k)$ from $(Y_1^n(k), S_1^n(k), F_u(k))$ for all $k = [1 : b]$ such that the expected value of the error probability taken over the random bin assignments vanishes when $n \rightarrow \infty$, if we have [21, Lemma 1]

$$\tilde{R}_u > H(U|Y_1, S_1). \quad (56)$$

Similarly, one can next reliably reconstruct $V^n(k)$ from $(Y_1^n(k), S_1^n(k), F_v(k), U^n(k))$ for all $k = [1 : b]$ if we have

$$\tilde{R}_v > H(V|Y_1, S_1, U). \quad (57)$$

Thus, (3) is satisfied if (56) and (57) are satisfied and the *backward decoding* is applied, which is a method proposed in [34] that requires to wait until all b block transmissions are complete to decode the blocks in the backward order as $k = b, b-1, \dots, 2$ such that reliable reconstruction of $L_v(k)$ is possible by using $Y_1^n(k-1)$. Furthermore, the large delay of nb channel uses to apply backward decoding can be reduced by applying a binning step in the channel model or using the *sliding window decoding* [35], as mentioned in [36, pp. 393].

The public index $F_u(k)$ and secret key $W_u(k)$ are almost independent and uniformly distributed for all $k = [1 : b]$ if we have [21, Theorem 1]

$$R_u + \tilde{R}_u < H(U) \quad (58)$$

since then the expected value, which is taken over the random bin assignments, of the variational distance between the joint probability distributions $\text{Unif}[1:2^{nR_u}] \cdot \text{Unif}[1:2^{n\tilde{R}_u}]$ and $P_{W_u F_u}$ vanishes

when $n \rightarrow \infty$. Furthermore, the public index $F_v(k)$ and secret key $W_v(k)$ are almost independent of $(Y_2^n(k), S_2^n(k), U^n(k))$ and uniformly distributed for all $k = [1 : b]$ if we have

$$R_v + \tilde{R}_v < H(V|Y_2, S_2, U). \quad (59)$$

Similarly, the random bin index $L_{y_1}(k-1)$ is almost independent of $(Y_2^n(k-1), S_2^n(k-1), S_1^n(k-1), V^n(k-1), U^n(k-1))$ and uniformly distributed for all $k = [2 : b]$ if we have

$$\bar{R}_{y_1} = \bar{R}_v < H(Y_1|Y_2, S_2, S_1, V, U) \stackrel{(a)}{=} H(Y_1|Y_2, S_2, S_1, V) \quad (60)$$

where (a) follows because $U - V - (Y_1, Y_2, S_1, S_2)$ form a Markov chain. Thus, (4) is satisfied by applying the one-time padding step mentioned above if (59) and (60) are satisfied. Consider next the joint condition that $(F_u(k), W_u(k), F_v(k), W_v(k), L_v(k))$ are almost mutually independent and uniformly distributed for all $k = [1 : b]$ if we have

$$R_u + \tilde{R}_u + R_v + \tilde{R}_v + \bar{R}_v < H(U, V). \quad (61)$$

Applying the Fourier-Motzkin elimination to (56)-(61), for any $\epsilon > 0$ we can achieve

$$R_1 = R_u = I(U; Y_1, S_1) - 2\epsilon \stackrel{(a)}{=} I(U; Y_1|S_1) - 2\epsilon \quad (62)$$

$$R_2 = R_v + \bar{R}_v \stackrel{(b)}{=} \min\{R'_2, (I(V; Y_1|S_1) - R_1)\} - 3\epsilon \quad (63)$$

where (a) follows since U and S_1 are independent and (b) follows because (U, V) are mutually independent of (S_1, S_2) and if $H(V|Y_2, S_2, U) \leq H(V|Y_1, S_1, U)$, then W_v cannot be securely reconstructed, i.e., we then impose $R_v = 0$.

We next consider the distortion constraints (5) on channel-state estimations. Since we assume per-letter estimators given in (54), (3) is satisfied by imposing the conditions above on the bin sizes, and all $(u^n(k), v^n(k), x^n(k), y_1^n(k), y_2^n(k), s_1^n(k), s_2^n(k))$ tuples are in the jointly typical set with high probability, by applying the law of total expectation to bounded distortion metrics and from the typical average lemma [36, pp. 26], distortion constraints (5) are satisfied; see also [37]. Furthermore, without loss of generality one can use the deterministic per-letter estimators in (11) and the proof follows from the proof of [7, Lemma 2] by replacing (S, Z, \hat{S}, d) with

$(S_j, (Y_1, Y_2), \widehat{S}_j, d_j)$, respectively, since $\widehat{S}_j(k) - (X(k), Y_1(k), Y_2(k)) - S_j(k)$ form a Markov chain for all $j = 1, 2$ and $k = [1 : b]$.

Protocol B (main problem in the channel model with common randomness assistance): In Protocol B, we consider the JCAS problem with partial secrecy and perfect output feedback, and assist the problem with the public index $F(k)$ for all $k = [1 : b]$ such that (2)-(5) are satisfied also for Protocol B by choosing R_1 and R_2 as in (62) and (63), respectively. The proof of this result follows by proving that the joint probability distribution obtained in Protocol A is almost preserved in Protocol B, i.e., we prove for $n \rightarrow \infty$ that 1) the limit of the expectation, defined over the random binning operations, of the variational distance between the joint probability distributions obtained in Protocol B and required for the reliability constraint is 0; 2) the limit of the random probability, defined over the random binning operations, that Kullback-Leibler divergence between the joint probability distributions obtained in Protocol B and required for the secrecy constraint is greater than 0 is 0. Since the proof steps are standard and mainly repeat the steps in [21], we omit them; see [29, Section IV] for an extensive proof for a wiretap channel.

Now suppose the public indices $F(k)$ are generated uniformly at random for all $k = [1 : b]$ independently. The encoder generates $(U^n(k), V^n(k))$ according to $P_{U^n(k)V^n(k)|X^n(k)F_u(k)F_v(k)}$ obtained from the binning scheme above to compute the bins $W_u(k)$ from $U^n(k)$ and $(W_v(k), L_v(k))$ from $V^n(k)$, respectively, for all $k = [1 : b]$. This procedure induces a joint probability distribution that is almost equal to $P_{UVXY_1Y_2S_1S_2}$ fixed above [28, Section 1.6]. We remark that the reliability and secrecy metrics considered above are expectations over all possible realizations $F = f$. Thus, applying the selection lemma [38, Lemma 2.2], these results prove Proposition 1 by choosing an $\epsilon > 0$ such that $\epsilon \rightarrow 0$ when $n \rightarrow \infty$ and imposing $b \rightarrow \infty$. ■

B. Outer Bound

Proof Sketch: Assume that for some $\delta_n > 0$ and $n \geq 1$, there exist an encoder, decoder, and estimators such that (2)-(5) are satisfied for some tuple (R_1, R_2, D_1, D_2) . Using Fano's inequality

and (3), we have

$$H(M|Y_1^n, S_1^n) \stackrel{(a)}{\leq} H(M|\widehat{M}) \leq n\epsilon_n \quad (64)$$

where (a) allows randomized decoding and $\epsilon_n = \delta_n(R_1 + R_2) + H_b(\delta_n)/n$ such that $\epsilon_n \rightarrow 0$ if $\delta_n \rightarrow 0$.

Let $U_i \triangleq (M_1, M_2, Y_1^{i-1}, S_1^{i-1})$ and $V_i \triangleq (M_1, M_2, Y_1^{i-1}, S_1^{i-1}, Y_2^{i-1}, S_2^{i-1})$ such that $U_i - V_i - X_i - (Y_{1,i}, Y_{2,i}, S_{1,i}, S_{2,i})$ form a Markov chain for all $i \in [1 : n]$ by definition of the channel statistics.

Bound on R_1 : We have

$$\begin{aligned} nR_1 &\stackrel{(a)}{\leq} I(M_1; Y_1^n | S_1^n) + n\epsilon_n \\ &\leq \sum_{i=1}^n (H(Y_{1,i} | S_{1,i}) - H(Y_{1,i} | M_1, M_2, Y_1^{i-1}, S_1^n) + \epsilon_n) \\ &\stackrel{(b)}{=} \sum_{i=1}^n (H(Y_{1,i} | S_{1,i}) - H(Y_{1,i} | M_1, M_2, Y_1^{i-1}, S_1^i) + \epsilon_n) \\ &\stackrel{(c)}{=} \sum_{i=1}^n (I(U_i; Y_{1,i} | S_{1,i}) + \epsilon_n) \end{aligned} \quad (65)$$

where (a) follows by (64) and because M_1 and S_1^n are independent, (b) follows since

$$S_{1,i+1}^n - (M_1, M_2, Y_1^{i-1}, S_1^i) - Y_{1,i} \quad (66)$$

form a Markov chain, and (c) follows from the definition of U_i .

Bound on $(R_1 + R_2)$: Similar to (65), we obtain

$$\begin{aligned} n(R_1 + R_2) &\stackrel{(a)}{\leq} I(M_1, M_2; Y_1^n | S_1^n) + n\epsilon_n \\ &\stackrel{(b)}{\leq} \sum_{i=1}^n (H(Y_{1,i} | S_{1,i}) - H(Y_{1,i} | M_1, M_2, Y_1^{i-1}, S_1^i, Y_2^{i-1}, S_2^{i-1}) + \epsilon_n) \\ &\stackrel{(c)}{=} \sum_{i=1}^n (I(V_i; Y_{1,i} | S_{1,i}) + \epsilon_n) \end{aligned} \quad (67)$$

where (a) follows because (M_1, M_2, S_1^n) are mutually independent and by (64), (b) follows since (66) form a Markov chain, and (c) follows from the definition of V_i .

Bound on R_2 : We obtain

$$\begin{aligned}
nR_2 &\stackrel{(a)}{\leq} I(M_2; Y_1^n, Y_2^n, S_1^n, S_2^n) + n\epsilon_n \\
&\leq H(Y_1^n, S_1^n | Y_2^n, S_2^n) + H(Y_2^n, S_2^n) - H(Y_2^n, S_2^n | M_2) - H(Y_1^n, S_1^n | Y_2^n, S_2^n, M_1, M_2) + n\epsilon_n \\
&= H(Y_1^n, S_1^n | Y_2^n, S_2^n) + I(Y_2^n, S_2^n; M_2) - \sum_{i=1}^n H(S_{1,i} | Y_1^n, Y_2^n, S_2^n, M_1, M_2, S_1^{i-1}) \\
&\quad - H(Y_1^n | Y_2^n, S_2^n, M_1, M_2) + n\epsilon_n \\
&\stackrel{(b)}{\leq} H(Y_1^n, S_1^n | Y_2^n, S_2^n) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_1^i, Y_2^i, S_2^i, M_1, M_2, S_1^{i-1}) \\
&\quad - H(Y_1^n | Y_2^n, S_2^n, M_1, M_2) + n\epsilon_n \\
&\stackrel{(c)}{=} H(Y_1^n, S_1^n | Y_2^n, S_2^n) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_{1,i}, Y_{2,i}, S_{2,i}, V_i) + n\epsilon_n \\
&\quad - \sum_{i=1}^n H(Y_{1,i}, Y_{2,i}, S_{2,i} | Y_1^{i-1}, Y_2^{i-1}, S_2^{i-1}, M_1, M_2) + \sum_{i=1}^n H(Y_{2,i}, S_{2,i} | Y_2^{i-1}, S_2^{i-1}, M_1, M_2) \\
&\leq H(Y_1^n, S_1^n | Y_2^n, S_2^n) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_{1,i}, Y_{2,i}, S_{2,i}, V_i) + n\epsilon_n \\
&\quad - \sum_{i=1}^n H(Y_{1,i}, Y_{2,i}, S_{2,i} | Y_1^{i-1}, Y_2^{i-1}, S_2^{i-1}, M_1, M_2, S_1^{i-1}) \\
&\quad + \sum_{i=1}^n H(Y_{2,i}, S_{2,i} | Y_2^{i-1}, S_2^{i-1}, M_1, M_2, Y_1^{i-1}, S_1^{i-1}) \\
&\quad + \sum_{i=1}^n I(Y_{2,i}, S_{2,i}; Y_1^{i-1}, S_1^{i-1}, Y_2^{i-1}, S_2^{i-1}, M_1, M_2) \\
&\stackrel{(d)}{=} H(Y_1^n, S_1^n | Y_2^n, S_2^n) + \delta_n - \sum_{i=1}^n H(S_{1,i} | Y_{1,i}, Y_{2,i}, S_{2,i}, V_i) + n\epsilon_n \\
&\quad - \sum_{i=1}^n H(Y_{1,i}, Y_{2,i}, S_{2,i} | V_i) + \sum_{i=1}^n H(Y_{2,i}, S_{2,i} | V_i) + \sum_{i=1}^n I(Y_{2,i}, S_{2,i}; V_i) \\
&\stackrel{(e)}{\leq} \sum_{i=1}^n (H(Y_{1,i}, S_{1,i} | Y_{2,i}, S_{2,i}) - H(S_{1,i} | Y_{2,i}, S_{2,i}, V_i) + I(Y_{2,i}; V_i | S_{2,i})) + n\epsilon_n + \delta_n \tag{68}
\end{aligned}$$

where (a) follows by (64), (b) follows by (4) and from Remark 1, and because

$$(Y_{1,i+1}^n, Y_{2,i+1}^n, S_{2,i+1}^n) - (Y_1^i, Y_2^i, S_2^i, M_1, M_2, S_1^{i-1}) - S_{1,i} \tag{69}$$

form a Markov chain, (c) and (d) follow from the definition of V_i , and (e) follows since $(Y_1^n, S_1^n, Y_2^n, S_2^n)$ are i.i.d. and because $S_{2,i}$ and V_i are independent.

Distortion Bounds: We have for $j = 1, 2$

$$(D_j + \delta_n) \stackrel{(a)}{\geq} \mathbb{E}[d_j(S_j^n, \widehat{S}_j^n)] = \frac{1}{n} \sum_{i=1}^n \mathbb{E}[d_j(S_{j,i}, \widehat{S}_{j,i})] \quad (70)$$

where (a) follows by (5), which can be achieved by using the deterministic per-letter estimators in (11).

Introduce a uniformly distributed time-sharing random variable $Q \sim \text{Unif}[1:n]$ that is independent of other random variables, and define $Y_1 = Y_{1,Q}$, $S_1 = S_{1,Q}$, $Y_2 = Y_{2,Q}$, $S_2 = S_{2,Q}$, $X = X_Q$, $V = (V_Q, Q)$, and $U = (U_Q, Q)$, so $U - V - X - (Y_1, Y_2, S_1, S_2)$ form a Markov chain. The proof of the outer bound follows by letting $\delta_n \rightarrow 0$.

Cardinality Bounds: We use the support lemma [39, Lemma 15.4] to prove the cardinality bound, which is a standard procedure, so we omit the proof. ■

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