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A Variational Characterization of H -Mutual Information and its Application to Computing H -Capacity

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SUMMARY H -mutual information (H -MI) is a wide class of information leakage measures, where $H = (\eta, F)$ is a pair of monotonically increasing function η and a concave function F , which is a generalization of Shannon entropy. H -MI is defined as the difference between the generalized entropy H and its conditional version, including Shannon mutual information (MI), Arimoto MI of order α , g -leakage, and expected value of sample information. This study presents a variational characterization of H -MI via statistical decision theory. Based on the characterization, we propose an alternating optimization algorithm for computing H -capacity. **key words:** H -mutual information, Arimoto–Blahut algorithm, statistical decision theory, value of information

1. Introduction

Shannon mutual information (MI) $I(X; Y)$ [1] is a typical quantity that quantifies the amount of information a random variable Y contains about a random variable X . Several ways to generalize the Shannon MI are available in literature. A well-known generalization of Shannon MI is a class of α -mutual information (α -MI) $I_\alpha^{(\cdot)}(X; Y)$ [2], where $\alpha \in (0, 1) \cup (1, \infty)$ is a tunable parameter. The α -MI class includes Sibson MI $I_\alpha^S(X; Y)$ [3], Arimoto MI $I_\alpha^A(X; Y)$ [4], and Csiszár MI $I_\alpha^C(X; Y)$ [5]. These MIs share common properties such as non-negativity and data-processing inequality (DPI).

In problems on information security, Shannon MI can be interpreted as a measure of information leakage, i.e., a measure of how much information observed data Y leak about secret data X . Recently, various operationally meaningful leakage measures were proposed for privacy-guaranteed data-publishing problems. For example, Calmon and Fawaz introduced the *average cost gain* [6] and Issa *et al.* introduced the *maximal leakage*. Extending the maximal leakage, Liao *et al.* introduced α -leakage and *maximal α -leakage* [7]. Alvim *et al.* proposed g -leakage [8–10], a rich class of information leakage measures; g -leakage was extended to *maximal g -leakage* by Kurri *et al.* [11]. Note

that these information leakage measures are based on the adversary's decision-making on X from the observed data Y and a gain (utility) or loss (cost) function.

Research on quantifying leaked information from the observed data Y based on a decision-making problem can be traced back to the 1960s. In a pioneering work by Raiffa and Schlaifer on quantifying the *value of information* (VoI) [12], the *expected value of sample information* (EVSI) was formulated in a statistical decision-theoretic framework. EVSI was defined as the largest increase in maximal Bayes expected gain (or the largest reduction of minimal Bayes risk) compared to those without using Y . Thus, information leakage measures in the information disclosure problem can be interpreted as variants of EVSI.

Recently, Américo *et al.* proposed a wide class of information leakage measures, referred to as H -mutual information (H -MI) $I_H(X; Y)$ [13, 14]. Here, $H = (\eta, F)$ is a pair of a continuous real-valued function $F: \Delta_X \rightarrow \mathbb{R}$ and a continuous and strictly increasing function $\eta: F(\Delta_X) \rightarrow \mathbb{R}$, where Δ_X is a probability simplex on a finite set \mathcal{X} and $F(\Delta_X)$ is the image of F . When η is an identity map and $F(p_X) := -\sum_x p_X(x) \log p_X(x)$, $H = (\eta, F)$ represents the Shannon entropy $S(X)$. Thus $H = (\eta, F)$ can be regarded as a generalized entropy. H -MI is defined as the difference between the generalized entropy $H = (\eta, F)$ and its conditional version $H(X|Y)$, which includes Shannon MI, Arimoto MI of order α , g -leakage, and EVSI. In [13, 14], Américo *et al.* provided the necessary and sufficient conditions (referred to as *core-concavity* (CCV) condition) for $I_H(X; Y)$ to satisfy non-negativity and DPI when the conditional entropy $H(X|Y)$ satisfies the η -averaging (EAVG) condition.

In this study, we present a variational characterization of H -MI that satisfies DPI via statistical decision theory. Our variational characterization transforms H -MI into the following optimization problem:

$$I_H(X; Y) = \max_{q_{X|Y}} \mathcal{F}_H(p_X, q_{X|Y}), \quad (1)$$

where $p_X \in \Delta_X$ is a distribution on X and $q_{X|Y} = \{q_{X|Y}(\cdot | y)\}_{y \in \mathcal{Y}}$ is a set of conditional distributions of X , given $Y = y$. This variational characterization allows us to derive an alternating optimization algorithm (also known as Arimoto–Blahut algorithm [15], [16]) for computing H -capacity $C_H := \max_{p_X} I_H(X; Y)$, such as the channel capacity $C := \max_{p_X} I(X; Y)$ and Arimoto capacity $C_\alpha^A := \max_{p_X} I_\alpha^A(X; Y)$ [†] [4, 17], [18].

[†]It is worth mentioning that Liao *et al.* reported the operational

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1.1 Main Contributions

The main contributions of this study are as follows:

- We provide a variational characterization of H -MI (Theorem 2) using the fact that every concave function F has a statistical decision-theoretic variational characterization [19, Section 3.5.4].
- On the basis of variational characterization, we build an alternating optimization algorithm for calculating H -capacity $C_H := \max_{p_X} I_H(X; Y) = \max_{p_X} \max_{q_{X|Y}} \mathcal{F}_H(p_X, q_{X|Y})$ (Algorithm 1) (see Section 4). Moreover, we show that the algorithms for computing Arimoto capacity C_α^A derived from our approach coincide with the previous algorithms reported in [17], [18].

1.2 Organization of the Paper

The remainder of this paper is organized as follows. We review the statistical decision theory and H -MI in Section 2. In Section 3, we present the variational characterization of H -MI. In Section 4, we derive an alternating optimization algorithm for computing H -capacity $C_H := \max_{p_X} I_H(X; Y)$ based on the characterization.

2. Preliminaries

2.1 Notations

Let X, Y be random variables on finite alphabets \mathcal{X} and \mathcal{Y} , drawn according to a joint distribution $p_{X,Y} = p_X p_{Y|X}$. Let p_Y be a marginal distribution of Y and $p_{X|Y}(\cdot|y) := \frac{p_X(\cdot) p_{Y|X}(y|\cdot)}{\sum_x p_X(x) p_{Y|X}(y|x)}$ be a posterior distribution on X given $Y = y$, respectively. The set of all distributions p_X is denoted as Δ_X . We often identify Δ_X with $(m-1)$ -dimensional probability simplex $\{(p_1, \dots, p_m) \in [0, 1]^m \mid \sum_{i=1}^m p_i = 1\}$, where $m := |\mathcal{X}|$. Given a function $f: \mathcal{X} \rightarrow \mathbb{R}$, we use $\mathbb{E}_X[f(X)] := \sum_x f(x) p_X(x)$ and $\mathbb{E}_X[f(X)|Y = y] := \sum_x f(x) p_{X|Y}(x|y)$ to denote expectation on $f(X)$ and conditional expectation on $f(X)$ given $Y = y$, respectively. We also use $\mathbb{E}_X^{p_X}[f(X)]$ to emphasize that we are taking expectations p_X . We use $S(X), S(X|Y), I(X; Y) := S(X) - S(X|Y)^\dagger$, and $D(p||q)$ to denote Shannon entropy, conditional entropy, Shannon MI, and relative entropy, respectively. Let \mathcal{A} be an action space (decision space) and $\delta: \mathcal{Y} \rightarrow \mathcal{A}$ be a decision rule for a decision maker (DM). Let $A := \delta(Y)$ be an action (decision) of the DM. We use $\ell(x, a)$ and $g(x, a)$ to denote the loss (cost) function and gain (utility) function of the DM, respectively.

meaning of Arimoto capacity and Sibson capacity in the privacy-guaranteed data-publishing problems [7, Thm 2]; these capacities are essentially equivalent to the maximal α -leakage.

[†]Note that, throughout this paper, the notations $H(X)$ and $H(X|Y)$ are used to denote generalized forms of entropy and conditional entropy introduced in Definitions 2 and 4.

Throughout this paper, we use \log to denote the natural logarithm and $\|p_X\|_p := (\sum_x p_X(x)^p)^{\frac{1}{p}}$ represents the p -norm of $p_X \in \Delta_X$.

We initially review statistical decision theory [20] and H -MI [13, 14].

2.2 Statistical Decision Theory and Scoring Rules

In this subsection, we review statistical decision theory. In particular, we review a problem of deciding the optimal probability mass function (pmf) considering a loss or a gain function (referred to as a *scoring rule*), which is historically known as a *probability forecasting* problem.

Suppose that a DM makes action $A \in \mathcal{A}$ from observed data $Y \in \mathcal{Y}$ using a decision rule $\delta: \mathcal{Y} \rightarrow \mathcal{A}$. We assume that the DM uses the decision rule δ^* that minimizes Bayes risk $r(\delta) := \mathbb{E}_{X,Y}[\ell(X, \delta(Y))]$ (or maximizes Bayes expected gain $G(\delta) := \mathbb{E}_{X,Y}[g(X, \delta(Y))]$). Figure 1 shows the system model for this problem.

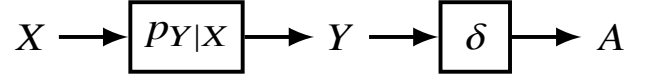


Fig. 1 System model of the statistical decision theory

Proposition 1 ([20, Result 1], [21, Thm 2.7]): The minimal Bayes risk is given by

$$\min_{\delta} r(\delta) = r(\delta^*) \quad (2)$$

$$= \mathbb{E}_Y \left[\min_{a \in \mathcal{A}} \mathbb{E}_X [\ell(X, a) | Y] \right] \quad (3)$$

$$= \sum_y p_Y(y) \left[\min_{a \in \mathcal{A}} \sum_x \ell(x, a) p_{X|Y}(x|y) \right], \quad (4)$$

with the optimal decision rule $\delta^*: \mathcal{Y} \rightarrow \mathcal{A}$ given by

$$\delta^*(y) := \operatorname{argmin}_{a \in \mathcal{A}} \mathbb{E}_X [\ell(X, a) | Y = y]. \quad (5)$$

Similarly, the maximal Bayes expected gain and the optimal decision rule $\delta^*: \mathcal{Y} \rightarrow \mathcal{A}$ are given by

$$\max_{\delta} G(\delta) = G(\delta^*) \quad (6)$$

$$= \mathbb{E}_Y \left[\max_{a \in \mathcal{A}} \mathbb{E}_X [g(X, a) | Y] \right], \quad (7)$$

$$\delta^*(y) := \operatorname{argmax}_{a \in \mathcal{A}} \mathbb{E}_X [g(X, a) | Y = y]. \quad (8)$$

Remark 1: Let $\ell(x, a)$ be a loss function. Let us define a gain function $g(x, a) := c\ell(x, a) + d$, where $c < 0$ and d are constants. One can easily see that if δ^* minimize Bayes risk $r(\delta) := \mathbb{E}_{X,Y}[\ell(X, \delta(Y))]$ then the rule δ^* also maximizes the Bayes expected gain $G(\delta) := \mathbb{E}_{X,Y}[g(X, \delta(Y))]$. The reverse is also true.

Example 1: Let \hat{X} be an estimator of X . Suppose that a DM conducts a point estimation on X , i.e., $A = \hat{X} \in \mathcal{X}$ considering 0-1 loss $\ell_{0-1}(x, \hat{x}) = \mathbb{1}_{\{x=\hat{x}\}}$, where $\mathbb{1}_{\{\cdot\}}$ is an indicator function. Then the minimal Bayes risk and the optimal decision rule δ^* are given as follows:

$$\min_{\delta} r(\delta) = 1 - \mathbb{E}_Y \left[\max_x p_{X|Y}(x | Y) \right], \quad (9)$$

$$\delta^*(y) = \operatorname{argmax}_x p_{X|Y}(x | y). \quad (\text{MAP estimation}) \quad (10)$$

Example 2: Suppose that a DM decides the optimal pmf $q \in \mathcal{A} = \Delta_{\mathcal{X}}$ considering log-score $g_{\log}(x, q) := \log q(x)$ [22]. Then, the maximal Bayes expected gain and the optimal decision rule are given as

$$\min_{\delta} r(\delta) = S(X | Y), \quad (11)$$

$$\delta^*(y) = p_{X|Y}(\cdot | y), \quad (12)$$

where $S(X|Y) = -\sum_y p_Y(y) \sum_x p_{X|Y}(x|y) \log p_{X|Y}(x|y)$ is the conditional entropy.

Remark 2: Historically, the problem of deciding the optimal pmf $q \in \Delta_{\mathcal{X}}$ considering a loss $\ell(x, q)$ or a gain $g(x, q)$ is called a *probability forecasting* problem [23], [24]. In the problem, the loss or gain function is called the *scoring rule*.

Remark 3: Note that finding the optimal decision rule $\delta: \mathcal{Y} \rightarrow \Delta_{\mathcal{X}}$ that minimizes $r(\delta)$ (*resp.* maximizes $G(\delta)$) is equivalent to finding the optimal set of conditional distributions $q_{X|Y} = \{q_{X|Y}(\cdot | y)\}_{y \in \mathcal{Y}}$ that minimizes $r(q_{X|Y}) := \mathbb{E}_{X,Y} [\ell(X, q_{X|Y}(X | Y))]$ (*resp.* maximizes $G(q_{X|Y}) := \mathbb{E}_{X,Y} [g(X, q_{X|Y}(X | Y))]$). Thus we call $r(q_{X|Y})$ (*resp.* $G(q_{X|Y})$) as Bayes risk (*resp.* Bayes expected gain) for $q_{X|Y}$ and denote the optimal set of conditional distribution as $q_{X|Y}^*$.

Example 3: Besides the log-score $g_{\log}(x, q)$ in Example 2, there exist other scoring rules that give the same optimal set of conditional distribution $q_{X|Y}^*$. Some examples are shown below:

- $g_{\text{PS}}(x, q) := \frac{1}{\alpha-1} \left(\frac{q(x)}{\|q\|_{\alpha}} \right)^{\alpha-1}$ (the *pseudo-spherical score* [25])
- $g_{\text{Power}}(x, q) := \frac{\alpha}{\alpha-1} \cdot q(x)^{\alpha-1} - \|q\|_{\alpha}^{\alpha}$ (the *power score* [26] (also known as *Tsallis score* [24]))

†

Note that the log-score $g_{\log}(x, q)$, pseudo-spherical score $g_{\text{PS}}(x, q)$, and power score $g_{\text{Power}}(x, q)$ are all *proper scoring rules* (PSR) defined as follows.

Definition 1: The scoring rule $g(x, q)$ is *proper* if for all $q \in \Delta_{\mathcal{X}}$,

†The pseudo-spherical score and the power score are originally defined for $\alpha > 1$. We multiply the original definitions by $\frac{1}{\alpha-1}$ so that we can define them for $\alpha \in (0, 1) \cup (1, \infty)$.

$$\mathbb{E}_X^{p_X} [g(X, p_X)] \geq \mathbb{E}_X^{p_X} [g(X, q)]. \quad (13)$$

If the equality holds if and only if $q = p_X$, then the scoring rule $g(x, q)$ is called *strictly proper*^{††}.

Example 4: Recently, Liao *et al.* proposed α -loss $\ell_{\alpha}(x, q) := \frac{\alpha}{\alpha-1} \left(1 - q(x)^{\frac{\alpha-1}{\alpha}} \right)$ [7, Def 3] in the privacy-guaranteed data-publishing context. In [7, Lemma 1], they proved that

$$\operatorname{argmin}_q \mathbb{E}_X^{p_X} [\ell_{\alpha}(X, q)] = p_{X_{\alpha}}, \quad (14)$$

where $p_{X_{\alpha}}$ is the α -tilted distribution of p_X (also known as *scaled distribution* [2] and *escort distribution* [27]) defined as follows:

$$p_{X_{\alpha}}(x) := \frac{p_X(x)^{\alpha}}{\sum_x p_X(x)^{\alpha}}. \quad (15)$$

Thus, α -loss $\ell_{\alpha}(x, q)$ can be regard as a scoring rule that is *not proper*.

Table 1 summarizes examples of scoring rules described above, their optimal values, and the optimal set of conditional distributions $q_{X|Y}^*$.

2.3 H -Mutual information (H -MI) [13, 14]

In this subsection, we review H -MI and show that H -MI includes well-known information leakage measures.

Definition 2 ([13, Def. 11]): Let p_X be a pmf of X , $F: \Delta_{\mathcal{X}} \rightarrow \mathbb{R}$ and $\eta: F(\Delta_{\mathcal{X}}) \rightarrow \mathbb{R}$ be continuous functions, and η be strictly increasing. Given $H = (\eta, F)$, the *unconditional form of entropy* is defined as follows:

$$H(X) := \eta(F(p_X)). \quad (16)$$

Definition 3 (CCV [13, Def. 12]): $H = (\eta, F)$ is *core-concave* (CCV) if F is concave. We say that $H(X)$ is core-concave entropy if $H = (\eta, F)$ is CCV.

Definition 4 (EAVG [13, Def. 13]): ^{†††} Given a joint distribution $p_{X,Y} = p_X p_{Y|X}$ and $H = (\eta, F)$, a functional $H(p_X, p_{Y|X})$ satisfies η -averaging (EAVG) if it is represented as follows:

$$H(p_X, p_{Y|X}) = \eta \left(\mathbb{E}_Y^{p_Y} [F(p_{X|Y}(\cdot | Y))] \right) \quad (17)$$

$$= \eta \left(\sum_y p_Y(y) F(p_{X|Y}(\cdot | y)) \right), \quad (18)$$

where $p_{X|Y}(x|y) := \frac{p_X(x)p_{Y|X}(y|x)}{\sum_x p_X(x)p_{Y|X}(y|x)}$ is the posterior distribution of X given $Y = y$ and $p_Y(y) := \sum_x p_X(x)p_{Y|X}(y|x)$ is the marginal distribution of Y . We say that $H(p_X, p_{Y|X})$ is conditional entropy of $H = (\eta, F)$ and it is denoted by $H(X|Y)$.

††Similarly, we can define a (strictly) proper loss $\ell(x, q)$.

†††We slightly modified the definition of EAVG.

Table 1 Typical scoring rules for deciding $q \in \Delta_X$ and the optimal decision rules

$\ell(x, q),$ $g(x, q)$	$\operatorname{argmin}_q \mathbb{E}_X [\ell(X, q)]$ $= \operatorname{argmax}_q \mathbb{E}_X [g(X, q)]$	$\min_q \mathbb{E}_X [\ell(X, q)],$ $\max_q \mathbb{E}_X [g(X, q)]$	$\operatorname{argmin}_{q_{X Y}} \mathbb{E}_{X,Y} [\ell(X, q_{X Y}(\cdot Y))]$ $= \operatorname{argmax}_{q_{X Y}} \mathbb{E}_{X,Y} [g(X, q_{X Y}(\cdot Y))]$	$\min_{q_{X Y}} \mathbb{E}_{X,Y} [\ell(X, q_{X Y}(\cdot Y))],$ $\max_{q_{X Y}} \mathbb{E}_{X,Y} [g(X, q_{X Y}(\cdot Y))]$
$-\log q(x)$ (log-loss), $\log q(x)$ (log-score [22])	p_X	$S(X),$ $-S(X)$	$p_{X Y}(\cdot y), y \in \mathcal{Y}$	$S(X Y),$ $-S(X Y)$
$\frac{1}{\alpha-1} \left(1 - \left(\frac{q(x)}{\ q\ _\alpha}\right)^{\alpha-1}\right),$ $\frac{1}{\alpha-1} \cdot \left(\frac{q(x)}{\ q\ _\alpha}\right)^{\alpha-1}$ (pseudo-spherical score [25])	p_X	$\frac{1}{\alpha-1} (1 - \ p_X\ _\alpha)$ (Harvda–Tsallis entropy), $\frac{1}{\alpha-1} \cdot \ p_X\ _\alpha$	$p_{X Y}(\cdot y), y \in \mathcal{Y}$	$\frac{1}{\alpha-1} \left(1 - \mathbb{E}_Y [\ p_{X Y}(\cdot Y)\ _\alpha]\right),$ $\frac{1}{\alpha-1} \cdot \mathbb{E}_Y [\ p_{X Y}(\cdot Y)\ _\alpha]$
$\frac{\alpha}{\alpha-1} \left(1 - q(x)^{\alpha-1}\right) + \ q\ _\alpha^\alpha,$ $\frac{\alpha}{\alpha-1} \cdot q(x)^{\alpha-1} - \ q\ _\alpha^\alpha$ (power score [26], Tsallis score [24])	p_X	$\frac{1}{\alpha-1} (1 - \ p_X\ _\alpha^\alpha),$ $\frac{1}{\alpha-1} \cdot \ p_X\ _\alpha^\alpha$	$p_{X Y}(\cdot y), y \in \mathcal{Y}$	$\frac{1}{\alpha-1} \left(1 - \mathbb{E}_Y [\ p_{X Y}(\cdot Y)\ _\alpha^\alpha]\right),$ $\frac{1}{\alpha-1} \cdot \mathbb{E}_Y [\ p_{X Y}(\cdot Y)\ _\alpha^\alpha]$
$\frac{\alpha}{\alpha-1} \left(1 - q(x)^{\frac{\alpha-1}{\alpha}}\right)$ (α -loss [7]), $\frac{\alpha}{\alpha-1} \cdot q(x)^{\frac{\alpha-1}{\alpha}}$ (α -score)	p_{X_α}	$\frac{\alpha}{\alpha-1} (1 - \ p_X\ _\alpha),$ $\frac{\alpha}{\alpha-1} \cdot \ p_X\ _\alpha$	$p_{X_\alpha Y}(\cdot y), y \in \mathcal{Y}$	$\frac{\alpha}{\alpha-1} \left(1 - \mathbb{E}_Y [\ p_{X Y}(\cdot Y)\ _\alpha]\right),$ $\frac{\alpha}{\alpha-1} \cdot \mathbb{E}_Y [\ p_{X Y}(\cdot Y)\ _\alpha]$

Theorem 1 ([14, Thm. 2] and [13, Thm. 4]): Given $H = (\eta, F)$, H -MI is defined as

$$I_H(X; Y) := H(X) - H(X | Y), \quad (19)$$

where $H(X|Y)$ satisfies EAVG. Then, the following are equivalent[†]:

(CCV) $H = (\eta, F)$ is core-concave.

(Non-negativity) $I_H(X; Y) \geq 0$.

(DPI) If $X - Y - Z$ forms a Markov chain, then

$$I_H(X; Z) \leq I_H(X; Y). \quad (20)$$

Table 2 lists examples of H -MI, $H = (\eta, F)$, and $H(X|Y)$ described below that satisfy the conditions in Theorem 1 (For more examples, see [13, 14], [28, Table I]).

Example 5: Let $\alpha \in (0, 1) \cup (1, \infty)$. Shannon MI $I(X; Y) := S(X) - S(X|Y)$ and Arimoto MI $I_\alpha^A(X; Y) := H_\alpha(X) - H_\alpha(X | Y)$ are examples of H -MI, where

$$H_\alpha(X) := \frac{\alpha}{1-\alpha} \log \|p_X\|_\alpha = \frac{1}{1-\alpha} \log \|p_X\|_\alpha^\alpha \quad (21)$$

$$= -\log \|p_X\|_\alpha^{\frac{\alpha}{\alpha-1}}, \quad (22)$$

$$H_\alpha^A(X | Y) := \frac{\alpha}{1-\alpha} \log \sum_y p_Y(y) \sum_x \|p_{X|Y}(\cdot|y)\|_\alpha \quad (23)$$

are the Rènyi entropy of order α and the Arimoto conditional entropy of order α [4], respectively.

As shown in Example 5, the Rènyi entropy $H_\alpha(X)$ can be represented in at least three different ways. The corresponding $H = (\eta, F)$ for these expressions are shown in Table 2. Thus, we can define novel MIs as follows:

Definition 5 (Hayashi MI, Fehr–Berens MI): Hayashi MI of order $\alpha \in (0, 1) \cup (1, \infty)$ and Fehr–Berens MI of order $\alpha > 1$ are defined as follows:

[†]Note that the original statement of the theorem is stated in terms of conditional entropy $H(X|Y)$ instead of H -MI $I_H(X; Y)$.

$$I_\alpha^H(X; Y) := H_\alpha(X) - H_\alpha^H(X | Y), \quad (24)$$

$$I_\alpha^{\text{FB}}(X; Y) := H_\alpha(X) - H_\alpha^{\text{FB}}(X | Y), \quad (25)$$

where

$$H_\alpha^H(X; Y) := \frac{1}{1-\alpha} \log \sum_y p_Y(y) \sum_x \|p_{X|Y}(\cdot|y)\|_\alpha^\alpha, \quad (26)$$

$$H_\alpha^{\text{FB}}(X; Y) := -\log \sum_y p_Y(y) \|p_{X|Y}(\cdot|y)\|_\alpha^{\frac{\alpha}{\alpha-1}} \quad (27)$$

are the Hayashi conditional entropy of order α [29, Section II.A] and the Fehr–Berens conditional entropy of order α [30, Section III.E, 5]), respectively.

Since $H_\alpha^A(X|Y) \geq H_\alpha^H(X|Y)$ [31, Prop 1], it follows that Hayashi MI is greater than or equal to Arimoto MI.

Proposition 2: Let $\alpha \in (0, 1) \cup (1, \infty)$.

$$I_\alpha^A(X; Y) \leq I_\alpha^H(X; Y). \quad (28)$$

The amount of information that the observed data Y contain about X can also be quantified using the framework of a decision-making problem. In the 1960s, the EVSI was proposed by Raiffa and Schaifer [12]. Recently, equivalents or variants of the EVSI have been proposed in the context of privacy-guaranteed data-publishing problems. For example, Calmon and Fawaz proposed average (cost) gain [6] and Alvim *et al.* proposed g -leakage [8–10].

Definition 6: Let $g(x, a)$ be a gain function. The EVSI [12], also known as *average gain* [6] and *additive g -leakage* [8–10], is defined as the largest increase in the maximal Bayes expected gain compared to those without using Y , i.e.,

$$\text{EVSI}^g(X; Y) := \max_\delta G(\delta) - \max_a \mathbb{E}_X [g(X, a)] \quad (29)$$

$$= -\max_a \mathbb{E}_X [g(X, a)] - \mathbb{E}_Y \left[-\max_a \mathbb{E}_X [g(X, a) | Y] \right], \quad (30)$$

where the equality in (30) follows from Proposition 1. The EVSI can also be defined using a loss function $\ell(x, a)$ as the

Table 2 Examples of H -mutual information (H -MI)

Name of H -MI	$H(X)$	$\eta(t)$	$F(p_X)$	$H(X Y)$
Shannon MI $I(X; Y)$ [1]	$-\sum_x p_X(x) \log p_X(x)$	t	$-\sum_x p_X(x) \log p_X(x)$	$-\sum_y p_Y(y) \sum_x p_{X Y}(x y) \log p_{X Y}(x y)$
Arimoto MI $I_\alpha^A(X; Y)$ [4]	$\frac{\alpha}{1-\alpha} \log \ p_X\ _\alpha$	$\begin{cases} \frac{\alpha}{1-\alpha} \log t, & 0 < \alpha < 1, \\ \frac{\alpha}{1-\alpha} \log(-t), & \alpha > 1 \end{cases}$	$\begin{cases} \ p_X\ _\alpha, & 0 < \alpha < 1, \\ -\ p_X\ _\alpha, & \alpha > 1 \end{cases}$	$\frac{\alpha}{1-\alpha} \log \sum_y p_Y(y) \sum_x \ p_{X Y}(\cdot y)\ _\alpha$
Hayashi MI $I_\alpha^H(X; Y)$	$\frac{1}{1-\alpha} \log \ p_X\ _\alpha^\alpha$	$\begin{cases} \frac{1}{1-\alpha} \log t, & 0 < \alpha < 1, \\ \frac{1}{1-\alpha} \log(-t), & \alpha > 1 \end{cases}$	$\begin{cases} \ p_X\ _\alpha^\alpha, & 0 < \alpha < 1, \\ -\ p_X\ _\alpha^\alpha, & \alpha > 1 \end{cases}$	$\frac{1}{1-\alpha} \log \sum_y p_Y(y) \sum_x \ p_{X Y}(\cdot y)\ _\alpha^\alpha$
Fehr–Berens MI $I_\alpha^{FB}(X; Y), \alpha > 1$	$-\log \ p_X\ _{\frac{\alpha}{\alpha-1}}$	$-\log(-t)$	$-\ p_X\ _{\frac{\alpha}{\alpha-1}}$	$-\log \sum_y p_Y(y) \ p_{X Y}(\cdot y)\ _{\frac{\alpha}{\alpha-1}}$
EVSI $^{(\cdot)}$ ($X; Y$) [12], [6], [8–10]	$\min_q \mathbb{E}_X [\ell(X, q)],$ $-\max_q \mathbb{E}_X [g(X, q)]$	t	$\min_q \mathbb{E}_X [\ell(X, q)],$ $-\max_q \mathbb{E}_X [g(X, q)]$	$\sum_y p_Y(y) \min_q \mathbb{E}_X [\ell(X, q) Y = y],$ $-\sum_y p_Y(y) \max_q \mathbb{E}_X [g(X, q) Y = y]$

largest reduction of the minimal Bayes risk compared with those without using Y , i.e.,

$$\text{EVSI}^\ell(X; Y) := \min_a \mathbb{E}_X [\ell(X, a)] - \min_\delta r(\delta) \quad (31)$$

$$= \max_a \mathbb{E}_X [\ell(X, a)] - \mathbb{E}_Y \left[\min_a \mathbb{E}_X [\ell(X, a) | Y] \right]. \quad (32)$$

Example 6: Suppose that a DM decides a pmf $q \in \Delta_X$ considering log-loss $\ell_{\log}(x, q) := -\log q(x)$ or log-score $g_{\log}(x, q) := \log q(x)$. From Example 2, we obtain

$$\text{EVSI}^{\ell_{\log}}(X; Y) = \text{EVSI}^{g_{\log}}(X; Y) = I(X; Y). \quad (33)$$

Instead of examining the differences between $G(\delta)$ and $\mathbb{E}_X [g(X, a)]$, one can quantify information leakage by examining their ratio. Alvim *et al.* proposed *multiplicative g -leakage* [8–10] as follows:

Definition 7 (multiplicative g -leakage): \dagger Let $g(x, a)$ be a non-negative or non-positive gain function and $c(g)$ be a function of g such that its sign is equal to $\text{sign}(g)^{\dagger\dagger}$. Then the *multiplicative g -leakage* is defined as the largest multiplicative increase of the maximal Bayes expected gain compared to those of without Y , i.e.,

$$\text{MEVSI}^g(X; Y) := c(g) \log \frac{\max_\delta G(\delta)}{\max_a \mathbb{E}_X [g(X, a)]} \quad (34)$$

$$= c(g) \log \frac{\mathbb{E}_Y [\max_a \mathbb{E}_X [g(X, a) | Y]]}{\max_a \mathbb{E}_X [g(X, a)]}. \quad (35)$$

Similarly, we can define $\text{MEVSI}^\ell(X; Y)$ using a loss function $\ell(x, a)$.

Example 7: Suppose that a DM decides a pmf $q \in \Delta_X$ considering pseudo-spherical score $g_{\text{ps}}(x, q) := \frac{1}{\alpha-1} \cdot \left(\frac{q(x)}{\|q\|_\alpha} \right)^{\alpha-1}$ or $g_\alpha(x, q) := \frac{\alpha}{\alpha-1} \cdot q(x)^{\frac{\alpha-1}{\alpha}}$ (referred to as α -score). Define $c(g_{\text{ps}}) = c(g_\alpha) := \frac{\alpha}{\alpha-1}$. From Table 1, we obtain

\dagger We slightly modified the definition of the multiplicative g -leakage so that we can define it using non-positive gain function $g(x, a)$ by multiplying $c(g)$.

$\dagger\dagger \text{sign}(g) := 1$, if $g(x, a) \geq 0, \forall(x, a)$, -1 ; otherwise.

$$\begin{aligned} \text{MEVSI}^{g_{\text{ps}}}(X; Y) &= \text{MEVSI}^{g_\alpha}(X; Y) \\ &= I_\alpha^A(X; Y). \end{aligned} \quad (\text{Arimoto MI}) \quad (36)$$

Example 8: Suppose that a DM decides a pmf $q \in \Delta_X$ considering a power score $g_{\text{Power}}(x, q) := \frac{\alpha}{\alpha-1} \cdot q(x)^{\alpha-1} - \|q\|_\alpha^\alpha$. Define $c(g_{\text{Power}}) := \frac{1}{\alpha-1}$. From Table 1, we obtain

$$\text{MEVSI}^{g_{\text{Power}}}(X; Y) = I_\alpha^H(X; Y). \quad (\text{Hayashi MI}) \quad (37)$$

Note that we can easily show that $F(p_X) := -\mathbb{E}_X^{p_X} [g(X, a)]$ and $F(p_X) := \mathbb{E}_X^{p_X} [\ell(X, a)]$ are concave with respect to p_X and that $H(X|Y) := \mathbb{E}_Y [-\max_a \mathbb{E}_X [g(X, a) | Y]]$ and $H(X|Y) := \mathbb{E}_Y [\min_a \mathbb{E}_X [\ell(X, a) | Y]]$ satisfy the EAVG condition given in Definition 4 (see also [14, Sec V.F]). Thus, we obtain the following result.

Proposition 3 ([14, Sec V.F]): $\text{EVSI}^{(\cdot)}(X; Y)$ and $\text{MEVSI}^{(\cdot)}$ are members of H -MI.

Conversely, can we represent H -MI $I_H(X; Y)$ by a decision-theoretic quantity? In the next section, we will show that this is possible. Furthermore, we derive a variational characterization of H -MI using this representation.

3. Variational Characterization of H -MI

In this section, we provide a variational characterization of H -MI $I_H(X; Y)$ using the fact that every continuous concave function F has a statistical decision-theoretic variational characterization [19, Section 3.5.4].

Grünwald and Dawid showed that every concave function $F: \Delta_X \rightarrow \mathbb{R}$ has the following variational characterization.

Proposition 4 ([19, Section 3.5.4]): Let $X = \{x_1, x_2, \dots, x_m\}$ and $F: \Delta_X \rightarrow \mathbb{R}$ be a continuous concave functions. Suppose that a DM decide a pmf $q \in \Delta_X \subseteq [0, 1]^m$ considering the following proper loss function $\ell_F(x, q)$ defined as

$$\ell_F(x, q) := F(q) + z^\top (\mathbb{1}^x - q), \quad (38)$$

where

- $\mathbb{1}^x$ is the m -dimensional vector having $\mathbb{1}_j^x = 1$ if $j = x$,

0; otherwise,

- $z \in \partial F(q) \subseteq \mathbb{R}^m$ is a subgradient in subdifferential of $F(q)^\dagger$.

Then, the following holds:

$$F(p_X) = \min_q \mathbb{E}_X^{p_X} [\ell_F(X, q)], \quad (39)$$

where the minimum is achieved at $q = p_X$.

Example 9: Some examples of the proper loss function $\ell_F(x, q)$ in Proposition 4 are listed below:

- If $F(p_X) = -\sum_x p_X(x) \log p_X(x)$, then $\ell_F(x, q) = \ell_{\log}(x, q) = -g_{\log}(x, q) = -\log q(x)$.
- If $F(p_X) = \|p_X\|_\alpha, 0 < \alpha < 1$, then $\ell_F(x, q) = \left(\frac{q(x)}{\|q\|_\alpha}\right)^{\alpha-1} = (\alpha - 1)g_{\text{PS}}(x, q)$. If $F(p_X) = -\|p_X\|_\alpha, \alpha > 1$, then $\ell_F(x, q) = (1 - \alpha)g_{\text{PS}}(x, q)$.
- If $F(p_X) = \|p_X\|_\alpha^\alpha, 0 < \alpha < 1$, then $\ell_F(x, q) = \alpha q(x)^{\alpha-1} - (\alpha - 1)\|q\|_\alpha^\alpha = (\alpha - 1)g_{\text{Power}}(x, q)$. If $F(p_X) = -\|p_X\|_\alpha^\alpha, \alpha > 1$, then $\ell_F(x, q) = (1 - \alpha)g_{\text{Power}}(x, q)$.
- If $F(p_X) = -\|p_X\|_\alpha^{\frac{\alpha}{\alpha-1}}, \alpha > 1$, then $\ell_F(x, q) = \|q\|_\alpha^{\alpha-1} - \frac{\alpha}{\alpha-1}(\|q\|_\alpha^\alpha - q(x)^{\alpha-1})$.

Using Proposition 4, we obtain the following variational characterization of H -MI.

Theorem 2 (Variational characterization of H -MI): Suppose that $H = (\eta, F)$ satisfies the CCV condition and $H(X | Y)$ satisfies the EAVG condition, respectively. Then, there exists a functional $\mathcal{F}_H(p_X, q_{X|Y})$ such that

$$I_H(X; Y) = \max_{q_{X|Y}} \mathcal{F}_H(p_X, q_{X|Y}). \quad (40)$$

Proof. From Proposition 4, there exists a proper loss function $\ell_F(x, q)$ such that $F(p_X) = \min_q \mathbb{E}_X^{p_X} [\ell_F(X, q)]$. Since $H(X|Y)$ satisfies EAVG, it can be written as

$$H(X | Y) = \eta \left(\mathbb{E}_Y \left[F(p_{X|Y}(\cdot | Y)) \right] \right) \quad (41)$$

$$= \eta \left(\mathbb{E}_Y \left[\min_q \mathbb{E}_X^{p_{X|Y}(\cdot | Y)} [\ell_F(X, q)] \right] \right) \quad (42)$$

$$= \eta \left(\mathbb{E}_Y \left[\min_q \mathbb{E}_X [\ell_F(X, q) | Y] \right] \right) \quad (43)$$

$$\stackrel{(a)}{=} \eta \left(\min_{q_{X|Y}} \mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X | Y))] \right) \quad (44)$$

$$\stackrel{(b)}{=} \min_{q_{X|Y}} \eta \left(\mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X | Y))] \right), \quad (45)$$

where

- (a) follows from Proposition 1 and Remark 3,

[†]Note that if F is differentiable, then the subdifferential $\partial F(q)$ is singleton, i.e., $\partial F(q) = \{\nabla F(q)\}$, where $\nabla F(q)$ is the gradient of $F(q)$.

- (b) follows from the assumption that η is strictly increasing.

Therefore, we obtain the following variational characterization of H -MI:

$$I_H(X; Y) := \eta(F(p_X)) - \eta \left(\mathbb{E}_Y \left[F(p_{X|Y}(X | Y)) \right] \right) \quad (46)$$

$$= \eta(F(p_X)) - \min_{q_{X|Y}} \eta \left(\mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X | Y))] \right) \quad (47)$$

$$= \max_{q_{X|Y}} \underbrace{\left(\eta(F(p_X)) - \eta \left(\mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X | Y))] \right) \right)}_{=: \mathcal{F}_H(p_X, q_{X|Y})}. \quad (48)$$

□

Example 10: From Theorem 2 and Example 9 we obtain the variational characterization for specific H -MIs as follows:

$$I(X; Y) = \max_{q_{X|Y}} \mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\log \frac{q_{X|Y}(X | Y)}{p_X(X)} \right], \quad (49)$$

$$I_\alpha^A(X; Y) = \max_{q_{X|Y}} \frac{\alpha}{\alpha - 1} \log \frac{\mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\left(\frac{q_{X|Y}(X|Y)}{\|q_{X|Y}(\cdot | Y)\|_\alpha} \right)^{\alpha-1} \right]}{\|p_X\|_\alpha^{\alpha-1}}, \quad (50)$$

$$I_\alpha^H(X; Y) = \max_{q_{X|Y}} \frac{1}{\alpha - 1} \times \log \frac{\mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\alpha q_{X|Y}(X | Y)^{\alpha-1} - (\alpha - 1) \|q_{X|Y}(\cdot | Y)\|_\alpha^\alpha \right]}{\|p_X\|_\alpha^\alpha}, \quad (51)$$

$$I_\alpha^{\text{FB}}(X; Y) = \max_{q_{X|Y}} \log \frac{\mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\ell^{\text{FB}}(X, q_{X|Y}(X | Y)) \right]}{\|p_X\|_\alpha^{\frac{\alpha}{\alpha-1}}}, \quad (52)$$

where $\ell^{\text{FB}}(x, q) := \|q\|_\alpha^{\alpha-1} - \frac{\alpha}{\alpha-1}(\|q\|_\alpha^\alpha - q(x)^{\alpha-1})$.

Remark 4: From Example 7, we obtain another variational characterization with $\ell_F(x, q) = -g_\alpha(x, q)$ that is *not* proper as follows:

$$I_\alpha^A(X; Y) = \max_{q_{X|Y}} \frac{\alpha}{\alpha - 1} \log \frac{\mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[q_{X|Y}(X | Y)^{\frac{\alpha-1}{\alpha}} \right]}{\|p_X\|_\alpha}. \quad (53)$$

4. Application: Deriving Algorithm For Computing H -Capacity

In information theory, the notion of capacity often characterizes the theoretical limits of performance in the problem. For example, channel capacity $C := \max_{p_X} I(X; Y)$ characterizes supremum of achievable rate in channel coding [1]. Recently, Liao *et al.* reported the operational

meaning of Arimoto capacity $C_\alpha^A := \max_{p_X} I_\alpha^A(X; Y)$ in the privacy-guaranteed data-publishing problems [7, Thm 2]. The Arimoto–Blahut algorithm (ABA), which is a well-known alternating optimization algorithm for computing capacity C , proposed by Arimoto [15] and Blahut [16]. Extending his results, Arimoto derived an ABA for computing Arimoto capacity C_α^A in [17]. Recently, we derived another ABA for computing C_α^A using a variational characterization of $I_\alpha^A(X; Y)$ different from Arimoto’s method [18]. These algorithms are based on a double maximization problem using the variational characterization of MIs. In this section, we derive an alternating optimization algorithm for computing H -capacity $C_H := \max_{p_X} I_H(X; Y)$ based on the variational characterization of H -MI and ABA. Moreover, we show that the algorithms for computing Arimoto capacity C_α^A from our approach coincide with the previous algorithms [17], [18].

From Theorem 2, H -capacity $C_H := \max_{p_X} I_H(X; Y)$ can be represented as a double maximization problem as follows:

$$C_H = \max_{p_X} \max_{q_{X|Y}} \mathcal{F}_H(p_X, q_{X|Y}), \quad (54)$$

where

$$\begin{aligned} \mathcal{F}_H(p_X, q_{X|Y}) \\ := (\eta(F(p_X)) - \eta(\mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X|Y))])). \end{aligned} \quad (55)$$

Based on the representation in (54), we can derive an alternating optimization algorithm for computing C_H as described in Algorithm 1, where $p_X^{(0)}$ is an initial distribution of the algorithm..

Algorithm 1 Arimoto–Blahut algorithm for computing C_H

Input:

$$p_X^{(0)}, p_{Y|X}, \epsilon \in (0, 1)$$

Output:

approximation of C_H

1: **Initialization:**

$$q_{X|Y}^{(0)} \leftarrow \operatorname{argmax}_{q_{X|Y}} \mathcal{F}_H(p_X^{(0)}, q_{X|Y})$$

$$F^{(0,0)} \leftarrow \mathcal{F}_H(p_X^{(0)}, q_{X|Y}^{(0)})$$

$$k \leftarrow 0$$

2: **repeat**

$$3: \quad k \leftarrow k + 1$$

$$4: \quad p_X^{(k)} \leftarrow \operatorname{argmax}_{p_X} \mathcal{F}_H(p_X, q_{X|Y}^{(k-1)})$$

$$5: \quad q_{X|Y}^{(k)} \leftarrow \operatorname{argmax}_{q_{X|Y}} \mathcal{F}_H(p_X^{(k)}, q_{X|Y})$$

$$6: \quad F^{(k,k)} \leftarrow \mathcal{F}_H(p_X^{(k)}, q_{X|Y}^{(k)})$$

$$7: \quad \textbf{until } |F^{(k,k)} - F^{(k-1,k-1)}| < \epsilon$$

$$8: \quad \textbf{return } F^{(k,k)}$$

From Propositions 1 and 4, the optimum $q_{X|Y}^* = \operatorname{argmax}_{q_{X|Y}} \mathcal{F}_H(p_X, q_{X|Y})$ for a fixed p_X is obtained as follows.

Proposition 5: For a fixed p_X , $\mathcal{F}_H(p_X, q_{X|Y})$ is maximized by

$$q_{X|Y}^*(x|y) = p_{X|Y}(x|y) = \frac{p_X(x)p_{Y|X}(y|x)}{\sum_x p_X(x)p_{Y|X}(y|x)}. \quad (56)$$

Proof. It can be easily checked that finding the optimum $q_{X|Y}^* = \operatorname{argmax}_{q_{X|Y}} \mathcal{F}_H(p_X, q_{X|Y})$ for fixed p_X is equivalent to finding the optimum $q_{X|Y}^* = \operatorname{argmin}_{q_{X|Y}} \mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X|Y))]$. From Proposition 1, the problem of finding $q_{X|Y} = \{q_{X|Y}(\cdot|y)\}_{y \in \mathcal{Y}}$ that minimizes $\mathbb{E}_{X,Y} [\ell_F(X, q_{X|Y}(X|Y))]$ becomes equivalent to the problem of finding the optimal conditional distribution $q_{X|Y}(\cdot|y)$ for each $y \in \mathcal{Y}$ that minimizes $\mathbb{E}_X [\ell(X, q_{X|Y}(\cdot|y)) | Y = y] = \mathbb{E}_X^{p_X p_{Y|X}(\cdot|y)} [\ell(X, q_{X|Y}(\cdot|y))]$. Since $\ell_F(x, q)$ defined in (38) is proper, the optimum is obtained as $q_{X|Y}^*(\cdot|y) = p_{X|Y}(\cdot|y)$, $y \in \mathcal{Y}$. \square

Remark 5: On the other hand, whether the optimum $p_X^* = \operatorname{argmax}_{p_X} \mathcal{F}_H(p_X, q_{X|Y})$ for a fixed $q_{X|Y}$ can be obtained explicitly depends on $H = (\eta, F)$. For example, Arimoto [15] and Blahut [16] derived the explicit formula for p_X^* , where $\mathcal{F}(p_X, q_{X|Y}) := \mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\log \frac{q_{X|Y}(X|Y)}{p_X(X)} \right]$ is defined in (49). Table 3 lists the explicit updating formulae for computing channel capacity C . However, when computing Hayashi capacity $C_\alpha^H := \max_{p_X} I_\alpha^H(X; Y)$ and Fehr–Berens capacity $C_\alpha^{\text{FB}} := \max_{p_X} I_\alpha^{\text{FB}}(X; Y)$, it seems that there is no explicit updating formula for p_X^* for a fixed $q_{X|Y}$. Therefore, one must find it numerically.

Next, we consider driving the algorithms for computing the Arimoto capacity C_α^A . Based on the variational characterizations (53) and (50), we define functionals $\mathcal{F}_\alpha^{A1}(p_X, q_{X|Y})$ and $\mathcal{F}_\alpha^{A2}(p_X, q_{X|Y})$ as follows:

$$\mathcal{F}_\alpha^{A1}(p_X, q_{X|Y}) := \frac{\alpha}{\alpha - 1} \log \frac{\mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[q_{X|Y}(X|Y)^{\frac{\alpha-1}{\alpha}} \right]}{\|p_X\|_\alpha}, \quad (57)$$

$$\mathcal{F}_\alpha^{A2}(p_X, q_{X|Y}) := \frac{\alpha}{\alpha - 1} \log \frac{\mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\left(\frac{q_{X|Y}(X|Y)}{\|q_{X|Y}(\cdot|Y)\|_\alpha} \right)^{\alpha-1} \right]}{\|p_X\|_\alpha}. \quad (58)$$

Simple calculations yield the following result.

Proposition 6:

$$\begin{aligned} \mathcal{F}_\alpha^{A1}(p_X, q_{X|Y}) \\ = \frac{\alpha}{\alpha - 1} \log \sum_{x,y} p_{X_\alpha}(x)^{\frac{1}{\alpha}} p_{Y|X}(y|x) q_{X|Y}(x|y)^{\frac{\alpha-1}{\alpha}}, \end{aligned} \quad (59)$$

$$\begin{aligned} \mathcal{F}_\alpha^{A2}(p_X, q_{X|Y}) \\ = \frac{\alpha}{\alpha - 1} \log \sum_{x,y} p_{X_\alpha}(x)^{\frac{1}{\alpha}} p_{Y|X}(y|x) q_{X_\alpha|Y}(x|y)^{\frac{\alpha-1}{\alpha}}, \end{aligned} \quad (60)$$

where p_{X_α} is the α -tilted distribution of p_X defined in (15)

Table 3 Formulae for updating $p_X^{(k)}$ and $q_{X|Y}^{(k)}$ in the Arimoto–Blahut Algorithm for calculating H -capacity C_H (cited from [18, Table I])

Name	$\mathcal{F}_H(p_X, q_{X Y})$	$p_X^{(k)}$	$q_{X Y}^{(k)}$
ABA for computing C [15], [16]	$\mathbb{E}_{X,Y}^{p_X p_{Y X}} \left[\log \frac{q_{X Y}(X Y)}{p_X(X)} \right]$	$\frac{\prod_y q_{X Y}^{(k-1)}(x y) p_{Y X}(y x)}{\sum_x \prod_y q_{X Y}^{(k-1)}(x y) p_{Y X}(y x)}$	$\frac{p_X^{(k)}(x) p_{Y X}(y x)}{\sum_x p_X^{(k)}(x) p_{Y X}(y x)}$
ABA for computing C_α^A [17]	$\frac{\alpha}{\alpha-1} \log \sum_{x,y} p_{X_\alpha}(x)^{\frac{1}{\alpha}} p_{Y X}(y x) q_{X Y}(x y)^{\frac{\alpha-1}{\alpha}}$	$\frac{\left(\sum_y p_{Y X}(y x) q_{X Y}^{(k-1)}(x y)^{\frac{\alpha-1}{\alpha}} \right)^{\frac{1}{\alpha-1}}}{\sum_x \left(\sum_y p_{Y X}(y x) q_{X Y}^{(k-1)}(x y)^{\frac{\alpha-1}{\alpha}} \right)^{\frac{1}{\alpha-1}}}$	$\frac{p_X^{(k)}(x)^\alpha p_{Y X}(y x)^\alpha}{\sum_x p_X^{(k)}(x)^\alpha p_{Y X}(y x)^\alpha}$
ABA for computing C_α^A [18]	$\frac{\alpha}{\alpha-1} \log \sum_{x,y} p_{X_\alpha}(x)^{\frac{1}{\alpha}} p_{Y X}(y x) q_{X_\alpha Y}(x y)^{\frac{\alpha-1}{\alpha}}$	$\frac{\left(\sum_y p_{Y X}(y x) q_{X_\alpha Y}^{(k-1)}(x y)^{\frac{\alpha-1}{\alpha}} \right)^{\frac{1}{\alpha-1}}}{\sum_x \left(\sum_y p_{Y X}(y x) q_{X_\alpha Y}^{(k-1)}(x y)^{\frac{\alpha-1}{\alpha}} \right)^{\frac{1}{\alpha-1}}}$	$\frac{p_X^{(k)}(x) p_{Y X}(y x)}{\sum_x p_X^{(k)}(x) p_{Y X}(y x)}$

and $q_{X_\alpha|Y} = \{q_{X_\alpha|Y}(\cdot|y)\}_{y \in \mathcal{Y}}$ is a set of α -tilted distribution of $q_{X|Y}(\cdot|y)$ defined as $q_{X_\alpha|Y}(x|y) := \frac{q_{X|Y}(x|y)^\alpha}{\sum_x q_{X|Y}(x|y)^\alpha}$.

The variational characterization $I_\alpha^A(X; Y) = \max_{q_{X|Y}} \mathcal{F}_\alpha^{A1}(p_X, q_{X|Y})$ is equivalent to that presented in [17, Eq. (7.103)] by Arimoto (see also [18, Prop 4 and Remark 4]). On the other hand, the variational characterization $I_\alpha^A(X; Y) = \max_{q_{X|Y}} \mathcal{F}_\alpha^{A2}(p_X, q_{X|Y})$ is equivalent to that presented in [18, Thm 1]. Therefore, Algorithm 1 applied for computing the Arimoto capacity C_α^A is equivalent to those previously presented in [17], [18]. Table 3 lists the explicit updating formulae for computing Arimoto capacity C_α^A of each algorithm.

Finally, we discuss the global convergence property of Algorithm 1. In general, there is no guarantee that Algorithm 1 exhibits global convergence property, and whether it does or not depends on the given $H = (\eta, F)$. However, the following sufficient condition on $H = (\eta, F)$ for the global convergence can be immediately obtained from [32, Thm 10.5].

Proposition 7: Let $\{p_X^{(k)}\}_{k=0}^\infty$ and $\{q_{X|Y}^{(k)}\}_{k=0}^\infty$ be sequences of distributions obtained from Algorithm 1. If $(p_X, q_{X|Y}) \mapsto \mathcal{F}_H(p_X, q_{X|Y})$ is jointly concave, then

$$\lim_{k \rightarrow \infty} \mathcal{F}_H(p_X^{(k)}, q_{X|Y}^{(k)}) = C_H. \quad (61)$$

Remark 6: $\mathcal{F}(p_X, q_{X|Y}) := \mathbb{E}_{X,Y}^{p_X p_{Y|X}} \left[\log \frac{q_{X|Y}(X|Y)}{p_X(X)} \right]$ is a typical example that satisfies this condition (see [32, Section 10.3.2]). Note that even if $H = (\eta, F)$ does not satisfy this sufficient condition, it may be possible to show the global convergence property of Algorithm 1. For example, Kamatsuma *et al.* [18, Cor 2] proved that

$$\lim_{k \rightarrow \infty} \mathcal{F}_\alpha^{A1}(p_X^{(k)}, q_{X|Y}^{(k)}) = \lim_{k \rightarrow \infty} \mathcal{F}_\alpha^{A2}(p_X^{(k)}, q_{X|Y}^{(k)}) = C_\alpha^A \quad (62)$$

by showing the equivalence of the proposed algorithm with the alternating optimization algorithm for which global convergence is guaranteed by Arimoto [33, Thm 3].

5. Conclusion

In this study, we derived a variational characterization of H -MI $I_H(X; Y)$. On the basis of the characterization, we derived an alternating optimization algorithm for H -capacity $C_H := \max_{p_X} I_H(X; Y)$. We also showed that the algorithms applied for computing Arimoto capacity C_α^A coincide with the previously reported algorithms [17], [18]. In a future study, we will derive algorithms for the calculating Hayashi capacity $C_\alpha^H := \max_{p_X} I_\alpha^H(X; Y)$ and Fehr–Berens capacity $C_\alpha^{\text{FB}} := \max_{p_X} I_\alpha^{\text{FB}}(X; Y)$.

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