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## LETTER TO THE EDITOR

# Statistical mechanics of the data compression theorem 

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#### Abstract

We analyse the performance of a linear code used for data compression of a Slepian-Wolf type. In our framework, two correlated data are separately compressed into codewords employing Gallager-type codes and cast into a communication network through two independent input terminals. At the output terminal, the received codewords are jointly decoded by a practical algorithm based on the Thouless-Anderson-Palmer approach. Our analysis shows that the achievable rate region presented in the data compression theorem is described as first-order phase transitions among several phases. The typical performance of the practical decoder is also well evaluated by the replica method.


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Data compression, or source coding, is a scheme to reduce the size of data in information representation. In his seminal paper [9], Shannon showed that for an information source represented by a distribution $\mathcal{P}(\boldsymbol{\xi})$ of an $N$-dimensional Boolean (binary) vector $\boldsymbol{\xi}$, one can employ another representation in which the message length $N$ is reduced to $M(\leqslant N)$ without any distortion, if the code rate $R=M / N$ satisfies $R \geqslant H_{2}(\boldsymbol{\xi})$ in the limit $N, M \rightarrow \infty$. Here, $H_{2}(\xi)=-(1 / N) \operatorname{Tr}_{\xi} \mathcal{P}(\xi) \log _{2} \mathcal{P}(\xi)$ represents the binary entropy per bit in the original representation $\boldsymbol{\xi}$ indicating the optimal compression rate. Unfortunately, Shannon's theorem itself is non-constructive and does not provide explicit rules for devising the optimal codes. Therefore, it is surprising that a practical code proposed by Lempel and Ziv (LZ) in 1973 [14] saturates Shannon's optimal compression limit in the case of a single-user interface, when lossless compression scenarios are considered. However, it should be emphasized here that generalization of the LZ codes to advanced data compression suitable for multi-user interface is difficult, although the importance of the network is rapidly increasing.

The purpose of this letter is to employ recent developments of the research on errorcorrecting codes (ECC), to construct a simple model of a data compression scheme and to present a physical picture of it. More specifically, we will investigate the efficacy and the limitation of a linear compression scheme inspired by Gallager's codes [2], which has been actively


Figure 1. (a) SW system: a network introduced in the data compression theorem. Separate coding is assumed in the distributed system. (b) Achievable rate region: code rates are classified into four categories according to whether the two compressed data are decodable or not. The parameter regime where the both data are decodable without any distortion is termed the achievable rate region.
investigated in both the information theory and physics communities [4-6,8], when it is applied to the data compression problem introduced by Slepian and Wolf (SW) in their research on multi-terminal information theory $[1,10]$. Unlike the existing argument in information theory, our approach based on statistical mechanics makes it possible not only to assess the theoretical bounds of the achievable performance but also to provide practical encoding/decoding methods that can be performed in linear timescales with respect to the data length.

Let us start by setting up the framework of the SW problem [10]. In a general scenario, two correlated $N$-dimensional Boolean vectors $\boldsymbol{\xi}$ and $\boldsymbol{\eta}$ are independently compressed to $M$-dimensional vectors $\boldsymbol{u}$ and $\boldsymbol{v}$, respectively. These compressed data (or codewords) $\boldsymbol{u}$ and $\boldsymbol{v}$ are decoded to retrieve the original data simultaneously by a single decoder. A schematic representation of this system is shown in figure $1(a)$.

The codes are composed of randomly selected sparse matrices $A$ and $B$ of dimensionality $M_{1} \times N$ and $M_{2} \times N$, respectively. These are constructed similarly to those of Gallager's ECC [4] as characterized by $K_{1}$ and $K_{2}$ nonzero unit elements per row and $C_{1}$ and $C_{2}$ nonzero unit elements per column, respectively. The compression rates can be different between the two terminals. Corresponding to matrices $A$ and $B$, the rates are defined as $R_{1}=M_{1} / N=K_{1} / C_{1}$ and $R_{2}=M_{2} / N=K_{2} / C_{2}$, respectively. While both matrices are known to the decoder, encoders only need to know their own matrix; that is, encoding is carried out separately in this scheme as $\boldsymbol{u}=A \boldsymbol{\xi}$ and $\boldsymbol{v}=B \boldsymbol{\eta}$, where Boolean arithmetic is employed. After receiving the codewords $\boldsymbol{u}$ and $\boldsymbol{v}$, the pair of equations $\boldsymbol{u}=A \boldsymbol{S}, \boldsymbol{v}=B \boldsymbol{\tau}$ should be solved with respect to $S$ and $\boldsymbol{\tau}$ which become the estimates of the original data $\boldsymbol{\xi}$ and $\boldsymbol{\eta}$, respectively.

To facilitate the current investigation we first map the problem to that of an Ising model with finite connectivity [11]. We employ the binary representation $(+1,-1)$ of the dynamical variables $\boldsymbol{S}$ and $\boldsymbol{\tau}$ and of the vectors $\boldsymbol{u}$ and $\boldsymbol{v}$ rather than the Boolean $(0,1)$ one; the vector $\boldsymbol{u}$ is generated by taking products of the relevant binary data bits $u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}=\xi_{i_{1}} \xi_{i_{2}} \cdots \xi_{i_{K_{1}}}$, where the indices $i_{1}, i_{2}, \ldots, i_{K_{1}}$ correspond to the nonzero elements of $A$, producing a binary version of $\boldsymbol{u}$, and similarly for $\boldsymbol{v}$. Assuming the thermodynamic limit $N, M_{1}, M_{2} \rightarrow \infty$, while keeping the code rates $R_{1}=M_{1} / N$ and $R_{2}=M_{2} / N$ finite is quite natural as communication to date generally requires transmitting large data, where finite size corrections are likely to be negligible. To explore the system's capabilities we examine the partition function

$$
\begin{align*}
& \mathcal{Z}=\operatorname{Tr}_{S, \tau} \mathcal{P}(\boldsymbol{S}, \boldsymbol{\tau}) \prod_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}\left[1+\frac{1}{2} \mathcal{A}_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}\left(u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle} \cdot S_{i_{1}} S_{i_{2}} \cdots S_{i_{K_{1}}}-1\right)\right] \\
& \times \prod_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle}\left[1+\frac{1}{2} \mathcal{B}_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle}\left(v_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle} \cdot \tau_{i_{1}} \tau_{i_{2}} \cdots \tau_{i_{K_{2}}}-1\right)\right] . \tag{1}
\end{align*}
$$

The tensor product $\mathcal{A}_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle} u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}$, where $u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}=\xi_{i_{1}} \xi_{i_{2}} \cdots \xi_{i_{K_{1}}}$, is the binary equivalent of $A \xi$. Elements of the sparse connectivity tensor $\mathcal{A}_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}$ take the value 1 if the corresponding indices of data are chosen (i.e. if all corresponding indices of the matrix $A$ are 1 ) and 0 otherwise; it has $C_{1}$ unit elements per $i$ index representing the system's degree of connectivity. Note that if the product $S_{i_{1}} S_{i_{2}} \cdots S_{i_{K_{1}}}$ is in disagreement with the corresponding element $u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle}$, which implies an error for the parity check, the value of the partition function $\mathcal{Z}$ vanishes. Similar arguments are valid for $\mathcal{B}_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle}$ and $v_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle}$. The probability $\mathcal{P}(S, \tau)$ represents our prior knowledge of data including the correlation between the sources $\boldsymbol{\xi}$ and $\boldsymbol{\eta}$. Note that the dynamical variables $\boldsymbol{\tau}$, introduced to estimate $\boldsymbol{\eta}$, are irrelevant to the performance measure with respect to the other data $\boldsymbol{\xi}$.

Since the partition function (1) is invariant under the transformations $S_{i} \rightarrow S_{i} \xi_{i}, \tau_{i} \rightarrow \tau_{i} \eta_{i}$, $u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle} \rightarrow u_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{1}}\right\rangle} \xi_{i_{1}} \xi_{i_{2}} \cdots \xi_{i_{K_{1}}}=1$ and $v_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle} \rightarrow v_{\left\langle i_{1}, i_{2}, \ldots, i_{K_{2}}\right\rangle} \tau_{i_{1}} \tau_{i_{2}} \cdots \tau_{i_{K_{2}}}=1$, it is useful to decouple the correlations between the vectors $\boldsymbol{S}, \boldsymbol{\tau}$ and $\boldsymbol{\xi}, \boldsymbol{\eta}$. Rewriting equation (1) using this gauge, one obtains a similar expression apart from the first factor which becomes $\mathcal{P}(\boldsymbol{S} \otimes \boldsymbol{\xi}, \boldsymbol{\tau} \otimes \boldsymbol{\eta})$, where $\boldsymbol{S} \otimes \boldsymbol{\xi}=\left(S_{i} \xi_{i}\right)$ and $\boldsymbol{\tau} \otimes \boldsymbol{\eta}=\left(\tau_{i} \eta_{i}\right)$ for $i=1,2, \ldots, N$.

The random selection of elements in $\mathcal{A}$ and $\mathcal{B}$ introduces disorder to the system; we average the logarithm of the partition function $\mathcal{Z}(\mathcal{A}, \mathcal{B}, \boldsymbol{u}, \boldsymbol{v})$ over the disorder and the statistical properties of both data, using the replica method [13]. In the calculation, a set of order parameters $q_{a_{1}, a_{2}, \ldots, a_{l}}=\frac{1}{N} \sum_{i=1}^{N} Z_{i} S_{i}^{a_{1}} S_{i}^{a_{2}} \cdots S_{i}^{a_{l}}$ and $r_{a_{1}, a_{2}, \ldots, a_{l}}=\frac{1}{N} \sum_{i=1}^{N} Y_{i} \tau_{i}^{a_{1}} \tau_{i}^{a_{2}} \cdots \tau_{i}^{a_{l}}$ arise, where $a_{1}, a_{2}, \ldots, a_{l}(l=1,2, \ldots)$ represent replica indices, and the variables $Z_{i}$ and $Y_{i}$ come from enforcing the restriction of $C_{1}$ and $C_{2}$ connections per index, respectively, as in [6].

Assuming a replica symmetric ansatz, that is, $q_{a_{1}, a_{2}, \ldots, a_{l}}=\int \mathrm{d} x \pi(x) x^{l}$ and $r_{a_{1}, a_{2}, \ldots, a_{l}}=$ $\int \mathrm{d} y \rho(y) y^{l}$ [6], we obtain the following free energy per spin:

$$
\begin{align*}
& \mathcal{F}=-\frac{1}{N}\langle\ln \mathcal{Z}\rangle_{\mathcal{A}, \mathcal{B}, \mathcal{P}} \\
&=-{\underset{\pi, \hat{\pi}, \rho, \hat{\rho}}{ }}_{\operatorname{Extr}}\left\{\frac { C _ { 1 } } { K _ { 1 } } \left\langle\left.\ln \left(\frac{1+\prod_{i=1}^{K_{1}} x_{i}}{2}\right)\right|_{\pi}+\frac{C_{2}}{K_{2}}\left\langle\ln \left(\frac{1+\prod_{i=1}^{K_{2}} y_{i}}{2}\right)\right\rangle_{\rho}\right.\right. \\
&-C_{1}\left\langle\left.\ln \left(\frac{1+x \hat{x}}{2}\right)\right|_{\pi, \hat{\pi}}-C_{2}\left\langle\ln \left(\frac{1+y}{2}\right)\right\rangle_{\rho, \hat{\rho}}\right. \\
&+\frac{1}{N}\left\langle\operatorname { l n } \left[\operatorname{Tr}_{\boldsymbol{S}, \tau} \prod_{i=1}^{N} \prod_{\mu=1}^{C_{1}}\left(\frac{1+\hat{x}_{\mu i} S_{i}}{2}\right)\right.\right. \\
&\left.\left.\left.\times \prod_{i=1}^{N} \prod_{\mu=1}^{C_{2}}\left(\frac{1+\hat{y}_{\mu i} \tau_{i}}{2}\right) \mathcal{P}(\boldsymbol{S} \otimes \boldsymbol{\xi}, \boldsymbol{\tau} \otimes \boldsymbol{\eta})\right]\right\rangle_{\hat{\pi}, \hat{\rho}, \mathcal{P}}\right\} \tag{2}
\end{align*}
$$

where the brackets with the subscripts $\pi$ and $\hat{\pi}$ represent averages over the distribution $\pi(x)$ and its conjugate $\pi(\hat{x})$ with respect to variables denoted by $x \in[-1,1]$ and $\hat{x} \in[-1,1]$ with and without subscripts, respectively. Similar notations are also used for $\rho$ and $\hat{\rho}$. The bracket with the subscript $\mathcal{P}$ denotes the average with respect to $\boldsymbol{\xi}$ and $\boldsymbol{\eta}$ following the data distribution $\mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta})$.

Taking the functional derivative with respect to the distributions $\pi, \hat{\pi}, \rho$ and $\hat{\rho}$, we obtain the saddle point equations (SPE) with the effective fields $F_{i}(\cdots)$ such that

$$
\begin{align*}
& \frac{\exp \left(F_{i}\left(\hat{x}_{\mu j \in \mathcal{L}(\mu) \backslash i}, \hat{y}_{\mu i} ; \boldsymbol{\xi}, \boldsymbol{\eta}\right) \xi_{i} S_{i}\right)}{2 \cosh F_{i}\left(\hat{x}_{\mu j \in \mathcal{L}(\mu) \backslash i}, \hat{y}_{\mu i} ; \boldsymbol{\xi}, \boldsymbol{\eta}\right)} \\
& \quad=\frac{\operatorname{Tr}_{S} \prod_{i, \tau} \prod_{j \in \mathcal{L}(\mu) \backslash i} \prod_{\mu=1}^{C_{1}}\left(\frac{1+\hat{x}_{\mu j} S_{j}}{2}\right) \prod_{i=1}^{N} \prod_{\mu=1}^{C_{2}}\left(\frac{1+\hat{y}_{\mu i} \tau_{i}}{2}\right) \mathcal{P}(\boldsymbol{S} \otimes \boldsymbol{\xi}, \boldsymbol{\tau} \otimes \boldsymbol{\eta})}{\operatorname{Tr}_{\boldsymbol{S}, \tau} \prod_{i}^{N} \prod_{\mu=1}^{C_{1}}\left(\frac{1+\hat{x}_{\mu i} S_{i}}{2}\right) \prod_{i=1}^{N} \prod_{\mu=1}^{C_{2}}\left(\frac{1+\hat{y}_{\mu} \tau_{i}}{2}\right) \mathcal{P}(\boldsymbol{S} \otimes \boldsymbol{\xi}, \boldsymbol{\tau} \otimes \boldsymbol{\eta})} \tag{3}
\end{align*}
$$

and similarly for the other field. Notice that the notation $S \backslash S_{i}$ represents the set of all dynamical variables $S$ except $S_{i}$. On the other hand, $\mathcal{L}_{1}(\mu)$ and $\mathcal{L}_{2}(\mu)$ denote the set of all indices of nonzero components in the $\mu$ th row of $A$ and $B$, respectively. The notation $\mathcal{L}_{1}(\mu) \backslash i$ represents the set of all indices belonging to $\mathcal{L}_{1}(\mu)$ except $i$.

After solving these equations, the expectation of the overlap $\mathrm{m}_{1}=\frac{1}{N}\left\langle\sum_{i=1}^{N} \xi_{i}\right.$ $\left.\operatorname{sign}\left\langle S_{i}\right\rangle\right\rangle_{\mathcal{A}, \mathcal{P}}$ can be theoretically evaluated, and similarly for $m_{2}$ of the overlap between $\boldsymbol{\eta}$ and its estimator. The performance of the current compression method can be measured by the vector $\mathbf{m}=\left(m_{1}, m_{2}\right)$. Hereafter, we use the term 'ferromagnetic' to specify the perfect retrieval, that is, $m_{1}=1$ (or $m_{2}=1$ ), while the term 'paramagnetic' implies the distortion, that is, $\mathrm{m}_{1}<1$ (or $\mathrm{m}_{2}<1$ ). For instance, a term such as 'ferromagnetic-paramagnetic (FP) phase' denotes the phase characterized by the performance vector $\mathbf{m} \in\left\{\left(m_{1}, m_{2}\right) \mid m_{1}=1, m_{2}<1\right\}$, and so on.

One can show that the ferromagnetic-ferromagnetic state (FF), described by the solutions $\pi(x)=\delta(x-1), \hat{\pi}(\hat{x})=\delta(\hat{x}-1), \rho(y)=\delta(y-1)$ and $\hat{\rho}(\hat{y})=\delta(\hat{y}-1)$, always satisfies the SPE. In addition, in the limit of $C_{1}, C_{2} \rightarrow \infty$, four solutions describing the paramagneticparamagnetic state $(\mathrm{PP}), \pi(x)=\delta(x), \hat{\pi}(\hat{x})=\delta(\hat{x}), \rho(y)=\delta(y)$ and $\hat{\rho}(\hat{y})=\delta(\hat{y})$, the paramagnetic-ferromagnetic (PF) phase, $\pi(x)=\delta(x), \hat{\pi}(\hat{x})=\delta(\hat{x}), \rho(y)=\delta(y-1)$ and $\hat{\rho}(\hat{y})=\delta(\hat{y}-1)$ and the FP state, $\pi(x)=\delta(x-1), \hat{\pi}(\hat{x})=\delta(\hat{x}-1), \rho(y)=\delta(y)$ and $\hat{\rho}(\hat{y})=\delta(\hat{y})$, are also analytically obtained for an arbitrary joint distribution $\mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta})$. Free energies corresponding to these solutions are provided from equation (2) as $\mathcal{F}_{\mathrm{FF}}=$ $-\frac{1}{N} \operatorname{Tr}_{\xi, \eta} \mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta}) \ln \mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta}), \mathcal{F}_{\mathrm{PP}}=\left(R_{1}+R_{2}\right) \ln 2, \mathcal{F}_{\mathrm{FP}}=R_{2} \ln 2-\frac{1}{N} \operatorname{Tr}_{\xi} \mathcal{P}(\boldsymbol{\xi}) \ln \mathcal{P}(\boldsymbol{\xi})$, $\mathcal{F}_{\mathrm{PF}}=R_{1} \ln 2-\frac{1}{N} \operatorname{Tr}_{\eta} \mathcal{P}(\boldsymbol{\eta}) \ln \mathcal{P}(\boldsymbol{\eta})$, where subscripts stand for corresponding states and $\mathcal{P}(\boldsymbol{\xi})=\operatorname{Tr}_{\boldsymbol{\eta}} \mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta})$ and $\mathcal{P}(\boldsymbol{\eta})=\operatorname{Tr}_{\boldsymbol{\xi}} \mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta})$ represent marginal distributions for the vectors $\xi$ and $\eta$, respectively.

Perfect decoding is theoretically possible if $\mathcal{F}_{\mathrm{FF}}$ is the lowest among the above four. The corresponding parameter regime termed achievable rate region is shown in figure $1(b)$ as an intersection of the inequalities

$$
\begin{equation*}
R_{1}+R_{2} \geqslant H_{2}(\boldsymbol{\xi}, \boldsymbol{\eta}) \quad R_{1} \geqslant H_{2}(\boldsymbol{\xi} \mid \boldsymbol{\eta}) \quad R_{2} \geqslant H_{2}(\boldsymbol{\eta} \mid \boldsymbol{\xi}) \tag{4}
\end{equation*}
$$

where $H_{2}(\boldsymbol{\xi}, \boldsymbol{\eta})=-\frac{1}{N} \operatorname{Tr}_{\xi, \eta} \mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta}) \ln \mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta}), H_{2}(\boldsymbol{\xi} \mid \boldsymbol{\eta})=H_{2}(\boldsymbol{\xi}, \boldsymbol{\eta})-H_{2}(\boldsymbol{\eta})$ and $H_{2}(\boldsymbol{\eta} \mid \boldsymbol{\xi})=$ $H_{2}(\boldsymbol{\xi}, \boldsymbol{\eta})-H_{2}(\xi)$. It is worth noticing that this coincides with the achievable rate region saturated by the optimal data compression in the current framework previously shown by SW [10]. Namely, in the limit $C_{1}, C_{2} \rightarrow \infty$, the current compression codes provide the optimal performance for arbitrary information sources.

For finite $C_{1}$ and $C_{2}$, the SPE can be solved numerically, but the properties of the system highly depend on the source distribution $\mathcal{P}(\boldsymbol{\xi}, \boldsymbol{\eta})$, which makes it difficult to go further without any assumption on the distribution. As a simple but non-trivial example, we will focus here on a component-wise correlated joint distribution $\mathcal{P}(\boldsymbol{S}, \boldsymbol{\tau})=\prod_{i=1}^{N}\left(1+m_{1} S_{i}+m_{2} \tau_{i}+q S_{i} \tau_{i}\right) / 4$, where a set of parameters $m_{1}, m_{2}$ and $q$ characterize the data sources. Notice that $q$ represents the overlap between the data. To make it a distribution, these parameters must satisfy four


Figure 2. Phase diagram for $K_{1}=K_{2}=6, C_{1}=C_{2}=3$ code in the case of component-wise correlated source. Figure shows that the feasible region in the $m_{2}-q$ plane for $m_{1}=0.7$ is classified into three states. Phase boundaries obtained by numerical methods are indicated by $\circ$ with errorbars $(\mathrm{FF} / \mathrm{PP}$ and $\mathrm{FF} / \mathrm{PF})$ and $\diamond(\mathrm{PF} / \mathrm{PP})$. These are close to those for $K_{1}=K_{2} \rightarrow \infty, C_{2}=C_{2} \rightarrow \infty$ (curves and the vertical line). Practically decodable limits of the TAP/BP algorithm obtained for $N=10^{4}$ systems are indicated as - . These are well evaluated by the spinodal points of non-FF solutions ( $\square$ with errorbars). Inset: the practical limits are represented by the sizes of transmitted information. Horizontal and vertical axes show the entropy of the second source $\tau$ and the joint entropy, respectively. The shaded region cannot be achieved without the simultaneous decoding.
inequalities: $1+m_{1}+m_{2}+q \geqslant 0,1-m_{1}+m_{2}-q \geqslant 0,1+m_{1}-m_{2}-q \geqslant 0$ and $1-m_{1}-m_{2}+q \geqslant 0$.

Solving equations rigorously for decoding is computationally hard in general cases. However, one can construct a practical decoding algorithm based on the belief propagation (BP) [7] or the Thouless-Anderson-Palmer (TAP) approach [12]. It has recently been shown that these two frameworks provide the same algorithm in the case of ECC [3]. This is also the case under the current context. For this distribution, the algorithm derived from the BP/TAP frameworks becomes
$m_{\mu i}^{1}=\frac{a_{\mu i}+m_{1}+m_{2} a_{\mu i} b_{i}+q b_{i}}{1+m_{1} a_{\mu i}+m_{2} b_{i}+q a_{\mu i} b_{i}} \quad m_{\mu i}^{2}=\frac{b_{\mu i}+m_{2}+m_{1} a_{i} b_{\mu i}+q a_{i}}{1+m_{1} a_{i}+m_{2} b_{\mu i}+q a_{i} b_{\mu i}}$
$\hat{m}_{\mu i}^{1}=u_{\mu} \prod_{j \in \mathcal{L}_{1}(\mu) \backslash i} m_{\mu j}^{1} \quad \hat{m}_{\mu i}^{2}=v_{\mu} \prod_{j \in \mathcal{L}_{2}(\mu) \backslash i} m_{\mu j}^{2}$
where we denote $a_{\mu i} \equiv \tanh \sum_{v \in \mathcal{M}_{1}(i) \backslash \mu} \tanh ^{-1} \hat{m}_{v i}^{1}$ and $a_{i} \equiv \tanh \sum_{\mu \in \mathcal{M}_{1}(i)} \tanh ^{-1} \hat{m}_{\mu i}^{1}$, and similarly for $b$. Here, $\mathcal{M}_{1}(i)$ and $\mathcal{M}_{2}(i)$ indicate the set of all indices of nonzero components in the $i$ th column of the sparse matrices $A$ and $B$, respectively. Equation (5) can be solved iteratively from the appropriate initial conditions. After obtaining a solution, approximated posterior means can be calculated for $i=1,2, \ldots, N$ as

$$
\begin{equation*}
m_{i}^{1}=\frac{a_{i}+m_{1}+m_{2} a_{i} b_{i}+q b_{i}}{1+m_{1} a_{i}+m_{2} b_{i}+q a_{i} b_{i}} \quad m_{i}^{2}=\frac{b_{i}+m_{2}+m_{1} a_{i} b_{i}+q a_{i}}{1+m_{1} a_{i}+m_{2} b_{i}+q a_{i} b_{i}} \tag{6}
\end{equation*}
$$

which provide an approximation to the Bayes-optimal estimators as $\xi_{i}=\operatorname{sign}\left(m_{i}^{1}\right)$ and $\eta_{i}=\operatorname{sign}\left(m_{i}^{2}\right)$, respectively.

In order to investigate the efficacy of the current method for finite $C_{1}$ and $C_{2}$, we have numerically solved the SPE and (5) for $K_{1}=K_{2}=6$ and $C_{1}=C_{2}=3\left(R_{1}=R_{2}=1 / 2\right)$,
results of which are summarized in figure 2. Numerical results for the SPE were obtained by an iterative method using $10^{4}-10^{5}$ bin models for each probability distribution. $10-10^{2}$ updates were sufficient for convergence in most cases. Similarly to the case of $C_{1}, C_{2} \rightarrow \infty$, there can be four types of solutions corresponding to combinations of decoding success and failure on the two sources. The obtained phase diagram is quite similar to that for $C_{1}, C_{2} \rightarrow \infty$. This implies that the current compression code theoretically has a good performance close to the optimal one that is saturated in the limit $C_{1}, C_{2} \rightarrow \infty$, although the choice of $C_{1}=C_{2}=3$ is far from such a limit.

However, this does not directly mean that the suggested performance can be obtained in practice. Since the variables are updated locally in the BP/TAP decoding algorithm (5), it may become difficult to find the thermodynamically dominant state when there appear suboptimal states which have large basins of attraction. This suggests that the practical performance for the perfect decoding is determined by the spinodal points of the suboptimal states, similar to the case of ECC [6]. To confirm this conjecture, we have numerically compared the practical limit of the perfect decoding obtained by the BP/TAP decoding algorithm (5) and the spinodal points of the non-FF solutions. These two results exhibit an excellent consistency supporting our conjecture.

In summary, we have developed an efficient method of data compression in a multiterminal scenario, taking advantage of the sparse matrix based linear compression codes. We observed several practical properties of codes of this type in the simplest model of data compression. Studying the typical performance of the linear compression codes in a network, which complements the methods used in the information theory literature, is the first step towards understanding typical properties of networks.

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