Capacity Bounds of the Additive Inverse Gaussian Noise Channel

Hui-Ting Chang and Stefan M. Moser*

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Abstract

A very recent and new model describing communication based on the exchange of chemical molecules in a drifting liquid medium is investigated and new analytical upper and lower bounds on the capacity are presented. The bounds are asymptotically tight, i.e., if the average-delay constraint is loosened to infinity or if the drift velocity of the liquid medium tends to infinity, the corresponding asymptotic capacities are derived precisely.

Index Terms — Additive inverse Gaussian noise, Brownian motion, channel capacity, molecular communication.

1 Introduction

Recently, Srinivas, Adve, and Eckford [1] presented a new intriguing channel model describing communication in a fluid media via emission of molecules. The basic idea is that in certain situations like, e.g., when nano devices try to communicate with each other or with some receiving station, it might not be possible to use traditional signal propagation via electromagnetic waves because, for example, the nano device is too small to accommodate the minimal necessary antenna size or it does not possess enough power.

So the question arises as to how communication could be established in such a setup. If we assume that the nano devices are inside a certain liquid medium (e.g., blood in a blood vessel), then one can think of communication based on the emission of chemical substances. Such a system, of course, will behave fundamentally differently from the usual information transmission systems. It is therefore a very interesting task to try to model this communication scenario and analyze it.

The work in [1] is a first attempt to this: there the additive inverse Gaussian noise (AIGN) channel is introduced. The model is simplistic and neglects many properties of a real system. Nevertheless, it also shows a Shannon-like beauty because it simplifies as much as possible without losing the essentials. It definitely is of fundamental importance with big impact on practice seeing that nano devices

*S. Moser is and H.-T. Chang was with the Department of Electrical and Computer Engineering, National Chiao Tung University, Hsinchu, Taiwan. Ms. Chang is currently an exchange at the University of Stuttgart, Germany. This work was supported by the National Science Council, Taiwan, under NSC 100–2628–E–009–003. The material in this work was presented in part at the IEEE International Symposium on Information Theory (ISIT), Cambridge, MA, USA, July 2012.
are a very hot topic in current research worldwide. It also has huge potential for future research as it allows to slowly incorporate additional effects that might have influence on a real system.

While we believe that the main and most important contribution of [1] is the description of the AIGN channel, the authors also present in [1] a first analysis of the channel’s capacity behavior. In this paper, we build on these results. We will present new upper and lower bounds on capacity and establish the exact asymptotic capacity in the cases when either the drift velocity of the fluid or the average-delay constraint of the transmitter tends to infinity.

The remainder of this paper is structured as follows. In Section 2 we will introduce the channel model and its underlying assumptions more in detail. In Section 3 we summarize a couple of mathematical properties and identities related to the given model, and Section 4 reviews the bounds of [1]. In Section 5 we present our new upper and lower bounds on capacity, while the exact asymptotic capacity formulas are given in Section 6. Finally, Section 7 contains the derivations and proofs, and in Section 8 we discuss the results.

In this paper, we use \( f \) to denote the probability density function (PDF) of a random variable. E.g., the PDF of \( N \) is denoted by \( f_N \). However, for the PDF of the input \( X \) we use the letter \( Q \), and for PDFs on the output alphabet \( Y \) of the channel we use \( R \). All logarithms \( \log(\cdot) \) refer to the natural logarithm, i.e., all results are stated in nats. Following engineering custom, though, we have scaled the plots given in Figs. 1–4 to be in bits.

## 2 Channel Model

The basic idea of the system under consideration is that a transmitter emits a molecule at a certain time into a fluid that itself is drifting with constant speed. The molecule is then transported by the fluid and its inherent Brownian motion into random directions. Once it reaches the receiver, the molecule is removed from the fluid. To simplify our model, we make the following assumptions:

- The Brownian motion is described by a Wiener process with variance \( \sigma^2 \).
- We only consider a one-dimensional setup where the position of the molecule is described by a single random coordinate \( W \). The transmitter is set at coordinate 0 and the receiver is along the moving direction of the fluid at a certain distance \( d \). Without loss of generality we will set \( d = 1 \).
- The fluid is moving with constant drift velocity \( v > 0 \).
- Once the molecule reaches \( W = d \), it is absorbed and not released again.
- The transmitter and receiver are perfectly synchronized and have potentially infinite time to wait for the arrival of the molecules.
- There are no other molecules from the same type interfering with the communication.
- The channel is memoryless, i.e., the trajectories of individual information carrying molecules are independent and the receiver can distinguish the different
molecules corresponding to different molecule emissions. In particular this means that in case a molecule overpasses another, the receiver still can distinguish between them and put them into correct order. Note that strictly speaking this reordering introduces memory into the channel, however, we ignore this to keep the model memoryless. Especially in the asymptotic regime of high average delay or large drift speed, the occurrence probability of such a reordering is very small in any case.

The basic ideas behind these simplifications are related to Shannon’s approach when he introduced the additive Gaussian noise channel [2] and also focused solely on the impact of the noise, but neglected many other aspects like delay, synchronization, or interference.

A Wiener process is described by independent Gaussian position increments, i.e., for any time interval $\tau$, the increment in position $\Delta W$ is Gaussian distributed with mean $v\tau$ and variance $\sigma^2\tau$. The increments of nonoverlapping intervals are assumed to be independent. Here, $v$ denotes the drift velocity of the fluid and $\sigma^2$ is a channel parameter that describes the strength of the Brownian motion and relates to the viscosity of the fluid, the temperature, the size and structure of the molecules, etc.

In our setup of the communication, the positions of transmitter and receiver are fixed, i.e., we need to “invert” the Wiener process to describe the random time it takes for the molecule to travel from position 0 to position $d = 1$. This random time $N$ has an inverse Gaussian distribution\(^1\) that is described by its probability density function (PDF)

$$f_N(n) = \sqrt{\frac{\lambda}{2\pi n^3}} \exp \left( -\frac{\lambda(n-\mu)^2}{2\mu^2 n} \right) 1\{n > 0\}.$$  
(1)

Here, $1\{\cdot\}$ denotes the indicator function that takes on the values 1 or 0 depending on whether the statement holds true or not. The PDF (1) depends on two parameters: $\mu$ denotes the average traveling time

$$\mu = \frac{d}{v} = \frac{1}{v}$$  
(2)

and $\lambda$ relates to the Brownian motion parameter $\sigma^2$ via

$$\lambda = \frac{d^2}{\sigma^2} = \frac{1}{\sigma^2}.$$  
(3)

Usually we write $N \sim IG(\mu, \lambda)$.

To transport the information, the transmitter is now assumed to modulate the emission time $X$ of its molecule (time-position modulation). After emission, the molecule takes the random time $N$ to travel to the receiver, i.e., the receiver registers the arrival time

$$Y = X + N,$$  
(4)

\(^1\)The name is a bit unfortunate: it is called “inverse” because we have “inverted” the problem of random position for given time to random time for given position. However, an inverse Gaussian random variable has nothing to do with $1/G$ for $G$ being Gaussian distributed.
where $X$ and $N$ are independent, $X \perp \perp N$. Hence, given some emission time $x \geq 0$, the channel output has a conditional PDF

$$f_{Y|X}(y|x) = \sqrt{\frac{\lambda}{2\pi(y-x)^3}} \exp\left(-\frac{\lambda(y-x-\mu)^2}{2\mu^2(y-x)}\right) I\{y > x\}. \quad (5)$$

In addition to the nonnegativity constraint on the input $X$,

$$X \geq 0, \quad (6)$$

for practicability reasons, the transmitter is also subject to an average-delay constraint $m$:

$$\mathbb{E}[X] \leq m. \quad (7)$$

Note that other constraints are possible, e.g., it would be quite reasonable to constrain the maximum delay (see also [3]). We have deferred the investigation of such assumptions to our future research.

We refer to the model (4) above as *additive inverse Gaussian noise (AIGN) channel*. It is straightforward to see that Shannon’s Channel Coding Theorem [2] can be applied to (4) resulting in a capacity

$$C = \max_{Q: \mathbb{E}_{Q}[X] \leq m} I(X;Y), \quad (8)$$

measured in nats (or bits) per channel use (i.e., per molecule emission). Note that the capacity depends strongly on the two most important channel parameters: the allowed average delay $m$ and the fluid’s drift velocity $v$.

### 3 Mathematical Preliminaries

Let $N \sim \text{IG}(\mu, \lambda)$ denote an inverse Gaussian distributed random variable according to (5). Then the differential entropy of $N$ is given by

$$h(N) = \frac{1}{2} \log \frac{2\pi e \mu^3}{\lambda} + \frac{3}{2} \frac{2\lambda}{\mu} \text{Ei}\left(-\frac{2\lambda}{\mu}\right), \quad (9)$$

where $\text{Ei}(\cdot)$ denotes the exponential integral function

$$\text{Ei}(t) \triangleq -\int_{t}^{\infty} \frac{e^{-\tau}}{\tau} \, d\tau. \quad (10)$$

The general moments of $N$ are given as

$$\mathbb{E}[N^\nu] = \sqrt{\frac{2\lambda}{\pi}} e^{\frac{\lambda}{\nu^2}} \mu^{-\frac{1}{2}} K_{\nu-\frac{1}{2}}\left(\frac{\lambda}{\mu}\right), \quad \nu \in \mathbb{R}, \quad (11)$$

where $K_\zeta$ represents the order-$\zeta$ modified Bessel function of the second kind. In particular, this means that

$$\mathbb{E}[N] = \mu, \quad \mathbb{E}\left[\frac{1}{N}\right] = \frac{1}{\mu} + \frac{1}{\lambda}, \quad (12)$$

$$\mathbb{E}[N^2] = \mu^2 + \frac{\mu^3}{\lambda}, \quad \mathbb{E}\left[\frac{1}{N^2}\right] = \frac{1}{\mu^2} + \frac{3}{\lambda^2} + \frac{3}{\mu\lambda}, \quad (13)$$

$$\text{Var}(N) = \frac{\mu^3}{\lambda}, \quad \text{Var}\left(\frac{1}{N}\right) = \frac{1}{\mu\lambda} + \frac{2}{\lambda^2}. \quad (14)$$

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Moreover, we have

\[ E[\log N] = \log \mu + e^{\frac{2\lambda}{\mu}} Ei \left( -\frac{2\lambda}{\mu} \right). \] (15)

Similarly to Gaussian random variables, inverse Gaussians are closed under scaling: for any \( \alpha > 0 \),

\[ N \sim IG(\mu, \lambda) \implies \alpha N \sim IG(\alpha \mu, \alpha \lambda). \] (16)

However, while the sum of two independent Gaussians is Gaussian again, this property only holds for inverse Gaussians with similar parameters: if \( \frac{\lambda_1}{\mu_1^2} = \frac{\lambda_2}{\mu_2^2} \),

\[ N_1 + N_2 \sim IG \left( \mu_1 + \mu_2, \left( \sqrt{\lambda_1} + \sqrt{\lambda_2} \right)^2 \right). \] (18)

If (17) is not satisfied, then \( N_1 + N_2 \) is not inverse Gaussian distributed.

Finally, it is interesting to note that the inverse Gaussian distribution is differential-entropy maximizing under the following three given constraints:

\[ E[N] = \alpha_1, \quad E[N^{-1}] = \alpha_2, \quad E[\log N] = \alpha_3. \] (19)

### 4 Known Bounds on Capacity

In [1], two analytical bounds on capacity are presented. Firstly, an upper bound is derived based on the fact that differential entropy \( h(Y) \) under an average-delay constraint \( E[Y] \leq m + \mu \) is maximized by an exponential distribution:

\[ h(Y) \leq 1 + \log(m + \mu). \] (20)

This leads to the bound

\[ C = \max_{Q: E_Q[X] \leq m} I(X; Y) \leq \max_{Q: E_Q[X] \leq m} \{h(Y) - h(N)\} \leq \frac{1}{2} \log \left( \frac{\lambda e(m + \mu)^2}{2\pi \mu^3} - \frac{3}{2} e^{\frac{2\lambda}{\mu}} Ei \left( -\frac{2\lambda}{\mu} \right) \right). \] (23)

Secondly, a lower bound is given that is based on (18). In the definition of capacity, the maximization is dropped and instead a suboptimal input \( X \sim IG \left( m, \frac{2m^2}{\mu^2} \right) \) is chosen. Note that this choice makes sure that \( X \) and \( N \) satisfy (17), i.e., we get \( Y \sim IG \left( m + \mu, \frac{2}{\mu^2}(m + \mu)^2 \right) \). This yields

\[ C \geq h(Y) - h(N) \quad \geq \frac{1}{2} \log \left( \frac{m + \mu}{\mu} + \frac{3}{2} e^{\frac{2\lambda(m + \mu)}{\mu^2}} Ei \left( -\frac{2\lambda(m + \mu)}{\mu^2} \right) - \frac{3}{2} e^{\frac{2\lambda}{\mu}} Ei \left( -\frac{2\lambda}{\mu} \right) \right). \] (25)

Both bounds are depicted in Figs. 1 and 2 as a function of the average-delay constraint \( m \) and in Figs. 3 and 4 as a function of the drift velocity \( v \), respectively.
5 New Bounds on Capacity

In the following we will present our bounds on capacity. Similarly to Section 4, we will state the results using only the channel parameters $\mu$ and $\lambda$ as well as the delay constraint $m$.

From an engineering point of view, there are two interesting scenarios: we can either plot the capacity as a function of the given average-delay constraint $m$ or as a function of the given drift velocity $v$. The former corresponds to the traditional situation of capacity as a function of the cost, which usually is power, but here has become delay. The latter is less traditional as the drift velocity is a channel parameter. However, information theorists often consider the power constraint also as being “part of the channel”, i.e., belonging to that part of a system that the system designer has no control over. So, it is actually not that unorthodox to plot the capacity as a function of some channel parameter.

The adaptations of the given analytical formulas for these two cases are straightforward using (2).

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{bounds.png}
\caption{Bounds on capacity as a function of $m$. The drift velocity has been set to $v = 2$ and the channel parameter $\lambda$ is assumed to be $\lambda = \frac{1}{4}$.}
\end{figure}

We start with some upper bounds.

**Theorem 1.** The capacity of the AIGN channel as defined in (4) is upper-bounded by either of the following three bounds:

\[
C \leq \frac{1}{2} \log \left( 1 + \frac{\lambda m}{\mu (m + \mu)} \right) + \frac{3}{2} \log \left( 1 + m \left( \frac{1}{\mu} + \frac{1}{\lambda} \right) \right);
\]

(26)
Figure 2: Bounds on capacity as a function of $m$ identical to Fig. 1, but zoomed in at low values of $m$.

\[
C \leq \frac{1}{2} \log \lambda + \frac{\eta - 1}{2} \left( \log \mu + e^{\frac{2\lambda}{\mu}} \text{Ei} \left( -\frac{2\lambda}{\mu} \right) \right) \\
+ \frac{1}{2} \log \left( \frac{2\lambda}{\pi} \mu^{-\eta - \frac{1}{2}} e^{\frac{\lambda}{\mu}} K_{\eta + \frac{1}{2}} \left( \frac{\lambda}{\mu} \right) - (m + \mu)^{-\eta} \right) \\
+ \frac{\eta + 2}{2} \log \left( 1 + m \left( \frac{1}{\mu} + \frac{1}{\lambda} \right) \right) - \log \eta; \\
(27)
\]

\[
C \leq \frac{1}{2} \log \frac{\lambda}{\mu} + \frac{1}{2} \log \left( 1 + m \left( \frac{1}{\mu} + \frac{1}{\lambda} \right) \right) \\
- e^{\frac{2\lambda}{\mu}} \text{Ei} \left( -\frac{2\lambda}{\mu} \right) + \frac{1}{2} \log \left( 1 + \frac{m}{\mu} - \frac{\lambda}{\mu + \lambda} \right). \\
(28)
\]

Here, $\text{Ei} (\cdot)$ is defined in (10) and $K_{\nu} (\cdot)$ represents the order-$\nu$ modified Bessel function of the second kind. In the second bound (27), $0 < \eta \leq 1$ is a parameter that can be optimized over. A suboptimal choice for $\eta$ is

\[
\eta \triangleq \min \left\{ \frac{2}{\log \left( 4 + \frac{4m}{\lambda} \right)}, 1 \right\}. \\
(29)
\]

These bounds are shown in Figs. 1–4.

Next we will state a lower bound.

**Theorem 2.** The capacity of the AIGN channel as defined in (4) is lower-bounded
Figure 3: Bounds on capacity as a function of $v$. The average-delay constraint has been set to $m = 2$ and the channel parameter $\lambda$ is assumed to be $\lambda = \frac{1}{4}$.

Figure 4: Bounds on capacity as a function of $v$ identical to Fig. 3, but zoomed in at low values of $v$. 

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by the following bound:

\[
C \geq \log \frac{m}{\lambda} + \frac{\mu}{m} - \frac{\lambda}{\mu} + k\lambda + \frac{3}{2} \log \frac{\lambda}{\mu} - \frac{3}{2} e^{\frac{2\lambda}{\mu}} Ei \left( -\frac{2\lambda}{\mu} \right)
\]

\[
- \log \left( 1 + \frac{1}{m} e^{\frac{\lambda}{m}} \sqrt{\frac{\lambda m}{2 + k^2 \lambda m}} K_1 \left( \sqrt{\frac{2\lambda}{m} + k^2 \lambda^2} \right) \right)
\]

\[
+ \frac{1}{2m} e^{\frac{\lambda}{m} + k\lambda} \sqrt{\frac{\lambda m}{1 + k^2 \lambda m}} K_1 \left( \frac{2}{m} \sqrt{\frac{\lambda}{m} + k^2 \lambda^2} \right)
\]

\[- \frac{1}{2} \log \frac{2\pi}{e}.
\]

(30)

where

\[
k \triangleq \sqrt{\frac{1}{\mu^2} - \frac{2}{m\lambda}}
\]

(31)

must be real, i.e., the bound is only valid if

\[m \geq \frac{2\mu^2}{\lambda}.
\]

(32)

Note that this lower bound can be simplified considerably, but for the price of losing its tightness for large values of \(m\) or \(v\): the complicated second last term (second and third row of (30)) can be lower-bounded by \(-\log \frac{3}{2}\), yielding

\[
C \geq \log \frac{m}{\lambda} + \frac{\mu}{m} - \frac{\lambda}{\mu} + k\lambda + \frac{3}{2} \log \frac{\lambda}{\mu} - \frac{3}{2} e^{\frac{2\lambda}{\mu}} Ei \left( -\frac{2\lambda}{\mu} \right)
\]

\[- \log \frac{3}{2} - \frac{1}{2} \log \frac{2\pi}{e}.
\]

(33)

6 Asymptotic Capacities

The upper bound (23) and the lower bound (30) are asymptotically tight, i.e., when we let \(v\) or \(m\) tend to infinity, these two bounds coincide. Hence, we can state the exact asymptotic capacity.

Theorem 3. The capacity of the AIGN channel as defined in (4) is asymptotically, when the average-delay constraint \(m\) is loosened to infinity while all other parameters are kept constant, as follows:

\[
\lim_{m \to \infty} \left\{ \frac{C(m)}{\log m} - 1 \right\} = \frac{1}{2} \log \frac{\lambda e}{2\pi \mu^3} - \frac{3}{2} e^{\frac{2\lambda}{\mu}} Ei \left( -\frac{2\lambda}{\mu} \right).
\]

(34)

In the asymptotic regime when the drift velocity \(v\) of the fluid medium tends to infinity while all other parameters are kept constant, the capacity is as follows:

\[
\lim_{v \to \infty} \left\{ \frac{C(v)}{\log v} - \frac{3}{2} \log v \right\} = \frac{1}{2} \log \frac{\lambda m^2 e}{2\pi}.
\]

(35)

These asymptotic results agree with the approximations given in [4].
7 Derivations

7.1 Upper Bounds

The upper bounds on capacity are all based on the duality technique that we have successfully used in our previous work, see, e.g., [5] or [6]. For an arbitrary choice of a distribution \( R(\cdot) \) on the channel output alphabet, we have

\[
C \leq \mathbb{E}_{Q^*} \left[ \mathcal{D}(f_Y|X(\cdot)|X) \right],
\]

where \( \mathcal{D}(\cdot|\cdot) \) is the relative entropy [7] and \( Q^* \) denotes the (unknown!) capacity-achieving input distribution. To be able to use this technique, we need to find an elaborate choice of \( R(\cdot) \) that is simple enough to allow the evaluation of (36), but that at the same time is good enough to result in a close bound. Moreover, we need to find ways of dealing with the expectation over the unknown \( Q^* \).

As discussed in Section 4, the basic idea of the upper bound (23) was to upper-bound the output entropy by its maximum possible value, which will be achieved if the output happens to be exponentially distributed. It therefore does not come as a surprise that if we choose \( R(\cdot) \) to be an exponential distribution, we can fully recover the upper bound (23) from (36).

The upper bounds (26), (27), and (28) are based on a choice of \( R(\cdot) \) being a power inverse Gaussian distribution [8]: for \( y > 0 \),

\[
R(y) = \frac{\alpha}{\sqrt{2\pi\beta}} \left( \frac{\beta}{y} \right)^{1+\frac{\eta}{2}} \exp \left( -\frac{\alpha}{2\eta^2\beta^3} \left( \frac{y}{\beta} \right)^{\frac{\eta}{2}} - \left( \frac{\beta}{y} \right)^{\frac{\eta}{2}} \right),
\]

where \( \alpha, \beta > 0 \), and \( \eta \in \mathbb{R} \setminus \{0\} \) are free parameters. The family of power inverse Gaussian distributions contains the IG distribution as a special case for the choice \( \eta = 1 \).

We use the choice (37) in (36) and get

\[
C \leq -h(N) - \left( 1 + \frac{\eta}{2} \right) \log \beta + \left( 1 + \frac{\eta}{2} \right) \frac{\mathbb{E}_{Q^*}[\log(X + N)]}{\beta} \\
+ \frac{1}{2} \log \frac{2\pi e}{\alpha} + \frac{3}{2} \log \beta + \frac{\alpha}{\beta} \frac{\mathbb{E}_{Q^*}[(X + N)^\eta]}{2\eta^2\beta^{1+\eta}} \\
+ \frac{\alpha}{\beta} \frac{\mathbb{E}_{Q^*}[(X + N)^{-\eta}]}{2\eta^2\beta}. \tag{38}
\]

To minimize this upper bound we choose

\[
\alpha \triangleq \frac{\eta^2\beta}{\beta^{-\eta}\mathbb{E}_{Q^*}[(X + N)^\eta] + \beta^\eta\mathbb{E}_{Q^*}[(X + N)^{-\eta}] - 2},
\]

\[
\beta \triangleq \mathbb{E}_{Q^*}[(X + N)^{\eta}]^{1/\eta}, \tag{39}
\]

which yields

\[
C \leq -h(N) + \left( 1 + \frac{\eta}{2} \right) \mathbb{E}_{Q^*}[\log(X + N)] + \frac{1}{2} \log \frac{2\pi e}{\eta^2} \\
+ \frac{1}{2} \log \left( \mathbb{E}_{Q^*}[(X + N)^{-\eta}] - \frac{1}{\mathbb{E}_{Q^*}[(X + N)^{\eta}]} \right). \tag{41}
\]
The first upper bound (26) now follows by picking $\eta \triangleq 1$ and continue bounding
\[
E_{Q^*} \left[ \frac{1}{X + N} \right] \leq E \left[ \frac{1}{N} \right] = \frac{1}{\lambda} + \frac{1}{\mu}
\]  
and
\[
E_{Q^*} \left[ \log(N + X) \right] 
= E[\log N] + E_{Q^*} \left[ \log \left( \frac{1 + X}{N} \right) \mid X = x \right]
\]  
\[
\leq E[\log N] + E_{Q^*} \left[ \log \left( \frac{1 + X}{\mu} + \frac{1}{\lambda} \right) \right]
\]  
\[
= E[\log N] + E_{Q^*} \left[ \log \left( 1 + X \left( \frac{1}{\mu} + \frac{1}{\lambda} \right) \right) \right]
\]  
\[
\leq e^{\frac{2\lambda}{\mu}} \text{Ei} \left( -\frac{2\lambda}{\mu} \right) + \log \mu + \log \left( 1 + m \left( \frac{1}{\mu} + \frac{1}{\lambda} \right) \right)
\]  
where (44) and (46) both follow by Jensen’s inequality.

For the second upper bound (27) we restrict the parameter $\eta$ to $0 < \eta \leq 1$ such that $\xi \mapsto \xi^\eta$ is a concave function and such that we can apply Jensen’s inequality:
\[
E_{Q^*} [(X + N)^\eta] \leq (E_{Q^*}[X + N])^\eta \leq (m + \mu)^\eta.
\]  
Moreover, for $\eta > 0$ we have
\[
E_{Q^*} \left[ (X + N)^{-\eta} \right] \leq E \left[ N^{-\eta} \right] = \sqrt{\frac{2\lambda}{\pi \mu} \left( -\eta + \frac{1}{2} \log \frac{1 + m}{\lambda} \right)^\frac{1}{2} \text{Ei} \left( -\frac{2\lambda}{\mu} \right) + \log \mu + \log \left( 1 + m \left( \frac{1}{\mu} + \frac{1}{\lambda} \right) \right)}
\]  
Plugging (47) and (48) into (41) then yields the second upper bound (27).

Note that (27) still depends on the parameter $0 < \eta \leq 1$. An optimal choice of $0 < \eta \leq 1$ can easily be computed numerically. To get a (suboptimal, but good) analytical value, we analyze the bound for $\mu$ large:
\[
(27) \bigg|_{\mu \text{ large}} \approx \frac{1}{2} \log \lambda + \frac{\eta - 1}{2} \log 2 \lambda + \gamma + \frac{1}{2} \log \frac{2\Gamma \left( \frac{1}{2} + \eta \right)}{\sqrt{\pi} \lambda^\eta} + \frac{\eta + 2}{2} \log \left( 1 + \frac{m}{\lambda} \right) - \log \eta.
\]  
Taking the derivative with respect to $\eta$ and setting it to zero now yields
\[
\frac{\partial}{\partial \eta} (49) = \log 2 + \frac{\gamma}{2} + \frac{1}{2} \psi \left( \frac{1}{2} + \eta \right) + \frac{1}{2} \log \left( 1 + \frac{m}{\lambda} \right)
\]  
\[
- \frac{1}{\eta}
\]  
\[
\approx \log 2 + \frac{1}{2} \log \left( 1 + \frac{m}{\lambda} \right) - \frac{1}{\eta} = 0,
\]  
where in the last step we have approximated the digamma function $\psi(\cdot)$ by its value for $\eta = \frac{1}{2}$. Note that $\gamma \approx 0.577$ denotes the Euler number. This then yields
\[
\eta = \frac{2}{\log (4 + \frac{4m}{\lambda})}.
\]  
To make sure that we do not choose $\eta$ outside the allowed range, $0 < \eta \leq 1$, we truncate it at 1. This yields (29).

The third upper bound (28) follows from (41) with the choice $\eta \triangleq -1$ and the bounds (42) and (46).
7.2 Lower Bound

The lower bound is inspired by the fact that (23) is implicitly based on an output that is exponentially distributed. For large \(v\) or \(m\), the impact of the noise \(N\) will decrease, i.e., it is a good guess that an exponential input should work well:

\[
C \leq I(X;Y)\big|_{X\sim\text{Exp}(\frac{1}{m})} = h(Y)\big|_{X\sim\text{Exp}(\frac{1}{m})} - h(N). \tag{53}
\]

The problem is now to evaluate the differential entropy of a random variable \(Y\) that is the sum of an exponential with an inverse Gaussian. The PDF of \(Y\) is as follows [9]:

\[
f_Y(y) = \frac{1}{m} \cdot e^{-\frac{y}{m} + \frac{k}{m}} \left[ e^{-k\lambda Q \left( -\sqrt{k}\lambda \left( \sqrt{ky} - \frac{1}{\sqrt{ky}} \right) \right)} + e^{k\lambda Q \left( \sqrt{k}\lambda \left( \sqrt{ky} + \frac{1}{\sqrt{ky}} \right) \right)} \right], \tag{55}
\]

where \(k\) is defined in (31) and where this form of the PDF only is valid if condition (32) is satisfied. Here, \(Q(\cdot)\) denotes the \(Q\)-function defined as

\[
Q(x) \triangleq \frac{1}{\sqrt{2\pi}} \int_x^\infty e^{-\frac{t^2}{2}} dt. \tag{56}
\]

Using (55) we now need to evaluate and bound the differential entropy of \(Y\):

\[
h(Y) = \log m + 1 + \frac{\mu}{m} - \frac{\lambda}{\mu} + k\lambda
- \mathbb{E} \left[ \log \left( 1 - Q \left( -\sqrt{k}\lambda \left( \sqrt{ky} - \frac{1}{\sqrt{ky}} \right) \right) + e^{2k\lambda Q \left( \sqrt{k}\lambda \left( \sqrt{ky} + \frac{1}{\sqrt{ky}} \right) \right)} \right). \tag{57}
\]

Using the nonnegativity of the \(Q\)-function and the bound

\[
Q(\xi) \leq \frac{1}{2} e^{-\sqrt{\frac{\xi}{2}}}, \quad \xi \geq 0, \tag{58}
\]

we bound part of (57) as follows:

\[
\mathbb{E} \left[ \log \left( 1 - Q \left( -\sqrt{k}\lambda \left( \sqrt{ky} - \frac{1}{\sqrt{ky}} \right) \right) + e^{2k\lambda Q \left( \sqrt{k}\lambda \left( \sqrt{ky} + \frac{1}{\sqrt{ky}} \right) \right)} \right) \right]
\leq \mathbb{E} \left[ \log \left( 1 + e^{2k\lambda \frac{1}{2} \left( -\frac{1}{2} k\lambda \left( \sqrt{ky} + \frac{1}{\sqrt{ky}} \right)^2 \right)} \right) \right] \tag{59}
\]

\[
= \mathbb{E} \left[ \log \left( 1 + e^{-k\lambda \frac{1}{2} \left( \sqrt{ky} + \frac{1}{\sqrt{ky}} \right)^2} \right) \right] \tag{60}
\]

\[
\leq \log \left( 1 + \frac{1}{2} \mathbb{E} \left[ e^{-k\lambda \left( \sqrt{ky} + \frac{1}{\sqrt{ky}} \right)^2} \right] \right), \tag{61}
\]
where the last bound follows from Jensen. Note that from (60) it is obvious that we can bound the whole expression by $\log \frac{3}{2}$, which will prove (33).

We continue with part of (61) as follows:

\[
\mathbb{E} \left[ e^{-\frac{1}{2}k\lambda \left( \sqrt{Y} - \frac{1}{\sqrt{Y}} \right)^2} \right] = \int_0^\infty \frac{1}{km} e^{\frac{1}{km} - \frac{1}{k} - k\lambda} \cdot \left[ 1 - Q \left( -\sqrt{k\lambda} \left( \sqrt{t} - \frac{1}{\sqrt{t}} \right) \right) + e^{2k\lambda} Q \left( \sqrt{k\lambda} \left( \sqrt{t} + \frac{1}{\sqrt{t}} \right) \right) \right] \cdot e^{-\frac{1}{2}k\lambda \left( \sqrt{t} - \frac{1}{\sqrt{t}} \right)^2} dt \]

\[
\leq \int_0^\infty \frac{1}{km} e^{\frac{1}{km} - \frac{1}{k} - k\lambda} \left( 1 + \frac{1}{2} e^{-\frac{1}{2}k\lambda (t - 2 + \frac{1}{t})} \right) \cdot e^{-\frac{1}{2}k\lambda (t - 2 + \frac{1}{t})} dt
\]

\[
= \frac{1}{km} e^{\frac{1}{km} \int_0^\infty e^{-\frac{1}{km} - \frac{1}{k} - k\lambda} \left( 1 + \frac{1}{2} e^{-\frac{1}{2}k\lambda (t - 2 + \frac{1}{t})} \right) dt
\]

\[
= \frac{1}{2km} e^{\frac{1}{km} \int_0^\infty e^{-\frac{1}{km} - k\lambda} \left( 1 + \frac{1}{2} e^{-\frac{1}{2}k\lambda (t - 2 + \frac{1}{t})} \right) dt
\]

\[
= \frac{2}{m} e^{\frac{1}{km} \sqrt{\frac{\lambda m}{2 + k^2 \lambda m}} K_1 \left( \sqrt{\frac{2\lambda}{m} + k^2 \lambda^2} \right)}
\]

\[
+ \frac{1}{m} e^{\frac{1}{km} \sqrt{\frac{\lambda m}{1 + k^2 \lambda m}} K_1 \left( 2\sqrt{\frac{\lambda}{m} + k^2 \lambda^2} \right)}.
\]

Plugging (65), (61), and (57) into (54) finally yields the given lower bound (30).

8 Discussion

We should point out that in [1] the authors have already concluded from numerical analysis that their upper bound (23) is very tight. We have now formally proven this by providing an analytical lower bound that is tight in the asymptotic regime.

Due to the tightness of the known upper bound (23), it obviously is very difficult to find improved upper bounds. So, our focus in the search for upper bounds lay mainly in the low-delay and in the low-velocity regimes. We tried in particular to find a bound that would show that the strange behavior of (23), which is firstly decreasing in \(v\) before it becomes increasing, is an artifact of the bounding technique. We have only partially succeeded. We have found bounds that are strictly better than (23) and, in particular, we have found bounds that grow monotonically in \(v\), as we would expect. However, there is still considerable room for improvement.

Note that the capacity for \(v = 0\) is strictly larger than zero because even if there is no drift, the molecules still have a positive probability of arriving due to the Brownian motion. It is one of the peculiarities of the channel that in the situation of \(v = 0\) the noise, which hurts communication at large speeds, becomes the only mean of communication and is therefore highly beneficial.
In the case when the capacity is analyzed as a function of the average-delay constraint \( m \), the general picture is better. While the previously known upper bound (23) remains strictly bounded away from zero, we have found an upper bound that tends to zero as \( m \downarrow 0 \) (both (26) and (27), but the former is considerably simpler). Unfortunately, the slope of convergence of our upper bound (26) and of the lower bound (25) do not coincide. The exact asymptotic capacity for \( v = 0 \) and the capacity growth rates for \( v \downarrow 0 \) and \( m \downarrow 0 \) are projects of our future research.

References


