

The EGC region is given by:

$$R_1 > I(X; \hat{X}_1) \quad (1)$$

$$R_2 > I(X; \hat{X}_2) \quad (2)$$

$$R_1 + R_2 > I(X; \hat{X}_0 \hat{X}_1 \hat{X}_2) + I(\hat{X}_1; \hat{X}_2) \quad (3)$$

The conditions from the theorem are

$$R'_1 > I(X; \hat{X}_1) \quad (4)$$

$$R'_2 > I(X; \hat{X}_2) \quad (5)$$

$$R'_1 + R'_2 - I(\hat{X}_1; \hat{X}_2) > I(X; \hat{X}_1 \hat{X}_2) \quad (6)$$

$$\Delta_1 + \Delta_2 > I(X; \hat{X}_0 | \hat{X}_1 \hat{X}_2) \quad (7)$$

We need to show that for any pair of rates (R_1, R_2) that satisfy (1) – (3), we can obtain $(R'_1, R'_2, \Delta_1, \Delta_2)$ that satisfy $R_i = R'_i + \Delta_i$ and the conditions (4) – (7).

Consider a rate pair (R_1, R_2) that satisfy the conditions of the EGC region. Let

$$\delta_1 = R_1 - I(X; \hat{X}_1)$$

$$\delta_2 = R_2 - I(X; \hat{X}_2)$$

Substituting these in condition (3), we get (after a bunch of chain rules)

$$\begin{aligned} \delta_1 + \delta_2 &> \underbrace{I(X; \hat{X}_0, \hat{X}_1 \hat{X}_2) - I(X; \hat{X}_2)}_{I(X; \hat{X}_0 \hat{X}_1 | \hat{X}_2)} + I(\hat{X}_1; \hat{X}_2) - I(X; \hat{X}_1) \\ &= \underbrace{I(X; \hat{X}_0 \hat{X}_1 | \hat{X}_2)}_{I(X; \hat{X}_0 | \hat{X}_1, \hat{X}_2)} + I(\hat{X}_1; \hat{X}_2) - I(X; \hat{X}_1) \\ &= I(X; \hat{X}_0 | \hat{X}_1, \hat{X}_2) + \underbrace{I(X; \hat{X}_1 | \hat{X}_2) + I(\hat{X}_1; \hat{X}_2)}_{I(\hat{X}_1; X \hat{X}_2)} - I(X; \hat{X}_1) \\ &= I(X; \hat{X}_0 | \hat{X}_1, \hat{X}_2) + \underbrace{I(\hat{X}_1; X \hat{X}_2) - I(\hat{X}_1; X)}_{I(\hat{X}_1; \hat{X}_2 | X)} \\ &= I(X; \hat{X}_0 | \hat{X}_1 \hat{X}_2) + I(\hat{X}_1; \hat{X}_2 | X) \end{aligned}$$

We can now split the sum $\delta_1 + \delta_2$ as $\epsilon_1 + \epsilon_2$ and $\Delta_1 + \Delta_2$ such that

$$\Delta_1 + \Delta_2 > I(X; \hat{X}_0 | \hat{X}_1 \hat{X}_2) \quad (8)$$

$$\epsilon_1 + \epsilon_2 > I(\hat{X}_1; \hat{X}_2 | X) \quad (9)$$

Now, if we write $R'_i = R_i + \epsilon_i$, and substitute into (9), we get (after more chain rules)

$$\begin{aligned} R'_1 + R'_2 - I(\hat{X}_1; \hat{X}_2) &> \underbrace{I(\hat{X}_1; \hat{X}_2 | X) + I(X; \hat{X}_1) + I(X; \hat{X}_2) - I(\hat{X}_1; \hat{X}_2)}_{I(\hat{X}_1; X \hat{X}_2) - I(\hat{X}_1; \hat{X}_2)} + I(X; \hat{X}_2) \\ &= \underbrace{I(\hat{X}_1; X \hat{X}_2) - I(\hat{X}_1; \hat{X}_2)}_{I(X; \hat{X}_1 | \hat{X}_2)} + I(X; \hat{X}_2) \\ &= I(X; \hat{X}_1 | \hat{X}_2) + I(X; \hat{X}_2) \\ &= I(X; \hat{X}_1 \hat{X}_2) \end{aligned}$$