ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE

School of Computer and Communication Sciences

Handout 8 | Information Theory and Coding
Homework 4 | Oct. 11, 2022

PROBLEM 1.

(a) Let U be a random variable taking values in the alphabet $\mathcal{U}$, and let f be a mapping from $\mathcal{U}$ to $\mathcal{V}$. Show that $H\big(f(U)\big) \le H(U)$.

(b) Let U and V be two random variables taking values in the alphabets $\mathcal{U}$ and $\mathcal{V}$ respectively, and let f be a mapping from $\mathcal{V}$ to $\mathcal{W}$. Show that $H(U|V) \le H\big(U\big|f(V)\big)$.

PROBLEM 2.

(a) Let U and $\hat{U}$ be two random variables taking values in the same alphabet $\mathcal{U}$, and let $p_e = \mathbb{P}[U \neq \hat{U}]$. Show that $H(U|\hat{U}) \le h(p_e) + p_e \log(|\mathcal{U}| - 1)$, where $h(p) = p \log \dfrac{1}{p} + (1-p) \log \dfrac{1}{1-p}$.

Hint: use the random variable $W \in \{0, 1\}$ defined by

$$W = \begin{cases} 1 \text{ if } U \neq \hat{U}, \\ 0 \text{ otherwise.} \end{cases}$$

(b) Let U and V be two random variables taking values in the alphabets $\mathcal{U}$ and $\mathcal{V}$ respectively, and let f be a mapping from $\mathcal{V}$ to $\mathcal{U}$. Define $p_e = \mathbb{P}[U \neq f(V)]$. Show that $H(U|V) \le h(p_e) + p_e \log(|\mathcal{U}| - 1)$.

PROBLEM 3. The entropy $H(U)$ of a random variable U is a function of the distribution p_U of the random variable. Denote by $h(p)$ the entropy of a random variable with distribution p, i.e., $h(p) = \sum_{u \in \mathcal{U}} p(u) \log \frac{1}{p(u)}$. Let p and q be two probability distributions on the same alphabet $\mathcal{U}$, and, for $\theta \in [0, 1]$ let r be the probability distribution on $\mathcal{U}$ defined by

$$r(u) = \theta\, p(u) + (1 - \theta)\, q(u)$$

for every $u \in \mathcal{U}$. We are going to show that

$$H(r) \ge \theta H(p) + (1 - \theta) H(q).$$

(a) Let U_1 and U_2 be random variables with distributions p and q respectively. Let $Z \in \{1, 2\}$ be a binary random variable with $P(Z = 1) = \theta$. Finally define the random variable U as

$$U = \begin{cases} U_1 & \text{if } Z = 1, \\ U_2 & \text{if } Z = 2. \end{cases}$$

What is the distribution of U?

(b) Compute $H(U)$ and $H(U|Z)$. What can you conclude?

PROBLEM 4. Consider a source U with alphabet $\mathcal{U}$ and suppose that we know that the true distribution of U is either P_1 or P_2. Define $S = \displaystyle\sum_{u \in \mathcal{U}} \max\{P_1(u), P_2(u)\}$.

(a) Show that $S \leq 2$ and give a necessary and sufficient condition for equality.

(b) Show that there exists a prefix-free code where the length of the codeword associated to each symbol $u \in \mathcal{U}$ is $l(u) = \left\lceil \log_2 \frac{S}{\max\{P_1(u), P_2(u)\}} \right\rceil$.

(c) Show that the average length $\bar{l}$ (using the true distribution) of the code constructed in (b) satisfies $H(U) \leq \bar{l} < H(U) + \log S + 1 \leq H(U) + 2$.

Now assume that the true distribution of U is one of k distributions $P_1, \dots, P_k$.

(d) Show that there exists a prefix-free code satisfying $H(U) \leq \bar{l} < H(U) + \log_2 S + 1 \leq H(U) + \log_2 k + 1$, where $S = \sum_{u \in \mathcal{U}} \max\{P_1(u), \dots, P_k(u)\}$.

PROBLEM 5. Let $(X_1, Y_1), \dots, (X_n, Y_n)$ be n pairs of random variables which may or may not be independent. For every $i \geq 1$ and $j \leq n$, define X_i^j to be the sequence $X_i, \dots, X_j$ if $i \leq j$, and to be $\emptyset$ if $i > j$. Define Y_i^j similarly. Therefore, since $X_{n+1}^n = Y_1^0 = \emptyset$ we have $I(X_{n+1}^n; Y_n) = I(Y_1^0; X_1) = 0$ and $I(Y_1^{n-1}; X_n | X_{n+1}^n) = I(Y_1^{n-1}; X_n)$.

(a) Show that $I(Y_1^{n-1}; X_n) = \sum_{i=1}^{n-1} I(X_n; Y_i | Y_1^{i-1})$.

(b) Show that $\sum_{i=1}^{n} I(X_{i+1}^n; Y_i | Y_1^{i-1}) = \sum_{i=1}^{n} I(Y_1^{i-1}; X_i | X_{i+1}^n)$.

PROBLEM 6. Define the *type* $P_{\mathbf{x}}$ (or empirical probability distribution) of a sequence $\mathbf{x} = x_1, \dots, x_n$ be the relative proportion of occurrences of each symbol of $\mathcal{X}$; i.e., $P_{\mathbf{x}}(a) = N(a|\mathbf{x})/n$ for all $a \in \mathcal{X}$, where $N(a|\mathbf{x})$ is the number of times the symbol a occurs in the sequence $\mathbf{x} \in \mathcal{X}^n$.

(a) Show that if $X_1, \dots, X_n$ are drawn i.i.d. according to $Q(x)$, the probability of $\mathbf{x}$ depends only on its type and is given by

$$Q^n(\mathbf{x}) = 2^{-n(H(P_{\mathbf{x}}) + D(P_{\mathbf{x}}||Q))}.$$

Define the type class $T(P)$ as the set of sequences of length n and type P:

$$T(P) = \{\mathbf{x} \in \mathcal{X}^n : P_{\mathbf{x}} = P\}.$$

For example, if we consider binary alphabet, the type is defined by the number of 1's in the sequence and the size of the type class is therefore $\binom{n}{k}$.

(b) Show for a binary alphabet that

$$|T(P)| \doteq 2^{nH(P)}.$$

We say that $a_n \doteq b_n$, if $\lim_{n\to\infty} \frac{1}{n} \log \frac{a_n}{b_n} = 0$.

(c) Use (a) and (b) to show that

$$Q^n(T(P)) \doteq 2^{-nD(P||Q)}.$$

Note: $D(P||Q)$ is the informational divergence (or Kullback-Leibler divergence) between two probability distributions P and Q on a common alphabet $\mathcal{X}$ and is defined as

$$D(P||Q) = \sum_{a \in \mathcal{X}} P(a) \log \frac{P(a)}{Q(a)}.$$

Recall that we have already seen the non-negativity of this quantity in the class.