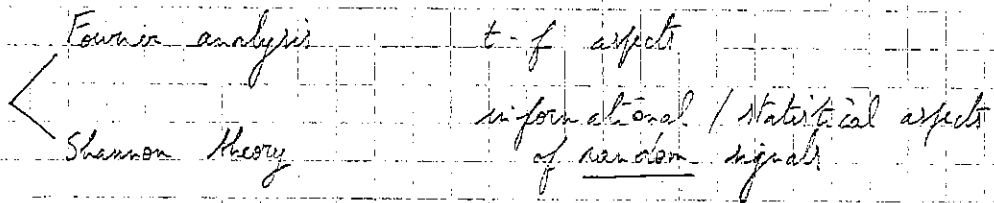


Reference

Elements of information theory I.M. Cover and J.A. Thomas Wiley

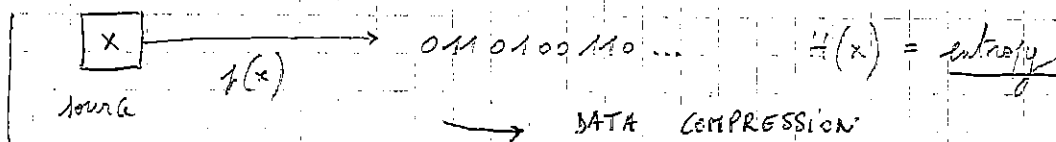


1948

Q1: what is information content of message?

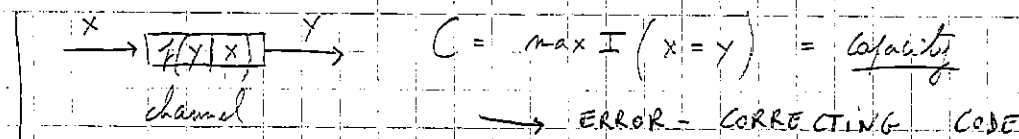
Q2: How much info can we send reliably through a noisy channel?

①



→ Source coding theorem (Shannon 1st theorem)

②



→ Channel coding theorem (Shannon 2nd theorem)

CH 1: ENTROPIES

X = random variable over alphabet $X = \{x\}$ ↑ symbols
 characterized by $f(x) = P[X=x] \forall x \in X$

DEF $H(X) = - \sum_{x \in X} f(x) \log_2 f(x)$ (bit) $p(x) = ?$

↳ 1 entropy

• Unbiased coin, $X = \{\text{heads}, \text{tails}\} = \{0, 1\}$

$$H(X) = -\frac{1}{2} \log_2 \frac{1}{2} - \frac{1}{2} \log_2 \frac{1}{2} = 1 \text{ bit}$$

$$= \underbrace{-\log_2 2}_1$$

• Uniform distribution $X = \{1, 2, \dots, n\}$ $p(x) = \frac{1}{n} \quad \forall x \in X$

$$H(X) = -\sum_{x=1}^n \frac{1}{n} \log_2 \frac{1}{n} = \log_2 n$$

$$= \underbrace{-\log_2 n}_1$$

$$H(X) = \log |X| \rightarrow \text{cardinality of alphabet } X$$

• H is functional of $p(x)$ we can take random values like
(and not of the value)

$$\{0, 1\}$$

$$\{8, 9\}$$

$$\{A, B\}$$

• $X = \left\{ \begin{array}{ccc} \text{heads} & \text{tails} & \text{side} \\ \frac{1-\epsilon}{2} & \frac{1-\epsilon}{2} & \epsilon \end{array} \right\}$

$$H = -\frac{1-\epsilon}{2} \log_2 \frac{1-\epsilon}{2} - \frac{1-\epsilon}{2} \log_2 \frac{1-\epsilon}{2} - \epsilon \log_2 \epsilon$$

$$\epsilon \rightarrow 0 \quad \underbrace{-\frac{1}{2}} \quad \underbrace{-\frac{1}{2}}$$

$$\lim_{\epsilon \rightarrow 0} (-\epsilon \log_2 \epsilon) = \lim_{\epsilon \rightarrow 0} \frac{\log_2 \epsilon}{-\frac{1}{\epsilon}} = \lim_{\epsilon \rightarrow 0} \frac{1/\epsilon}{1/\epsilon^2} = \lim_{\epsilon \rightarrow 0} \epsilon = 0$$

• $H(X) \geq 0 \quad 0 \leq p(x) \leq 1 \quad \forall x$

$$H = \sum_{x \in X} \left(-p(x) \log_2 p(x) \right) \geq 0 \quad \forall x$$

Shannon (1948)

3. AXIOMS: $f(x) = \{p_1, p_2, \dots, p_m\}$

(a) $H(p_1, p_2, \dots, p_m)$ continuous in p_i 's ($i=1, \dots, m$)

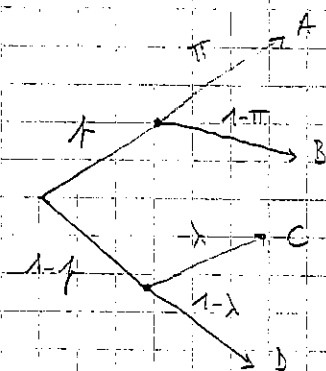
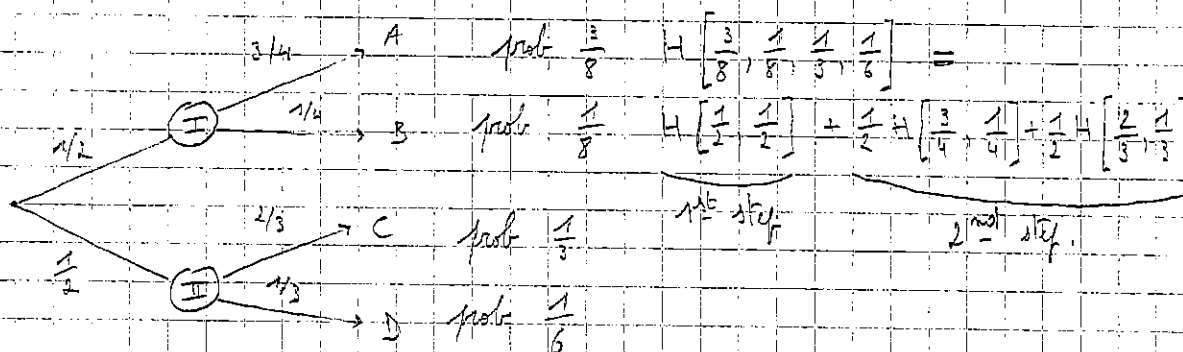
(b) if all p_i 's are equal ($p_i = \frac{1}{m}$)

then H should be monotonically increasing with m

$$\begin{aligned} H &= - \sum_{i=1}^m p_i \log_2 p_i \\ &= - \sum_{i=1}^m \frac{1}{m} \log_2 \frac{1}{m} \\ &= \log_2 m \end{aligned}$$

(c) GROUPING AXIOM

ex:



$$0 \leq p \leq 1$$

$$0 \leq \pi \leq 1$$

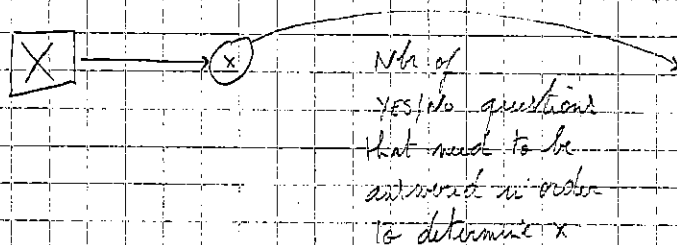
$$0 \leq \lambda \leq 1$$

$$\begin{aligned} &H[p\pi, p(1-\pi), (1-p)\lambda, (1-p)(1-\lambda)] \\ &= -p\pi \log(p\pi) - p(1-\pi) \log(p(1-\pi)) - (1-p)\lambda \log((1-p)\lambda) \\ &\quad - (1-p)(1-\lambda) \log((1-p)(1-\lambda)) \\ &= -\underbrace{p\pi \log p}_{\text{sum of 1st}} - \underbrace{p\pi \log \pi}_{\text{sum of 2nd}} - \underbrace{p(1-\pi) \log p}_{\text{sum of 3rd}} - \underbrace{p(1-\pi) \log(1-\pi)}_{\text{sum of 4th}} \\ &\quad - \underbrace{(1-p)\lambda \log(1-p)}_{\text{sum of 5th}} - \underbrace{(1-p)\lambda \log \lambda}_{\text{sum of 6th}} - \underbrace{(1-p)(1-\lambda) \log(1-p)}_{\text{sum of 7th}} \\ &\quad - \underbrace{(1-p)(1-\lambda) \log(1-\lambda)}_{\text{sum of 8th}} \\ &= -p \log p - (1-p) \log(1-p) - p \{ -\pi \log \pi - (1-\pi) \log(1-\pi) \} \\ &\quad + (1-p) \{ -\lambda \log \lambda - (1-\lambda) \log(1-\lambda) \} \\ &= \underbrace{H[p, 1-p]}_{\text{1st step}} + p \underbrace{H[\pi, 1-\pi]}_{\text{2nd step}} + (1-p) \underbrace{H[\lambda, 1-\lambda]}_{\text{3rd step}} \end{aligned}$$

Interpretation of $H(X)$

1) Measure of uncertainty
(amount of randomness)

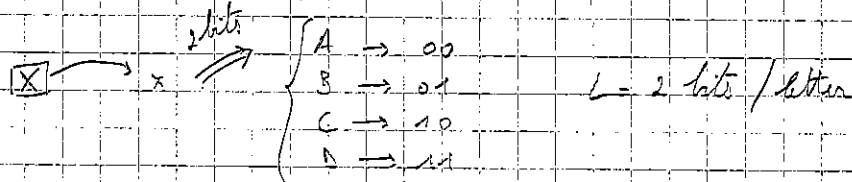
2) Measure of information content



ex 1: $X = \{A, B, C, D\}$

$$p(A) = p(B) = p(C) = p(D) = \frac{1}{4}$$

$$H(X) = \log_2 4 = 2 \text{ bits/letter}$$



ex 2: $X = \{A, B, C, D\}$

$$L = \frac{1}{2} \cdot 1 + \frac{1}{4} \cdot 2 + \frac{1}{8} \cdot 3 + \frac{1}{8} \cdot 3 = \frac{4+2+3+3}{8} = \frac{7}{4} \text{ bits/letter}$$

HUFFMAN CODE

x	$p(x)$	code word	length
A	$1/2$	1	1
B	$1/4$	01	2
C	$1/8$	001	3
D	$1/8$	000	3

$$\frac{7}{4} < 2$$

$$H(X) = -\frac{1}{2} \log_2 \frac{1}{2} - \frac{1}{4} \log_2 \frac{1}{4} - \frac{1}{8} \log_2 \frac{1}{8} - \frac{1}{8} \log_2 \frac{1}{8} = \frac{7}{4}$$

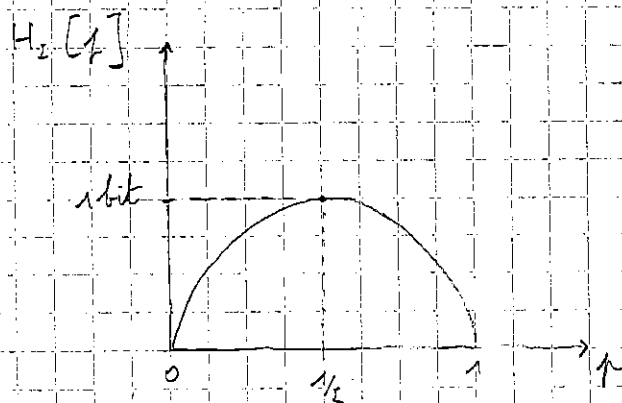
(without considering the code words)

$$\boxed{H(X) \leq L} = \text{length of shortest description of random variable } X$$

Entropy of binary variable

$$X = \begin{cases} 0 & \text{prob } 1-p \\ 1 & \text{prob } p \end{cases} \quad \text{BERNOULLI VARIABLE of parameter } p (0 \leq p \leq 1)$$

$$H(X) = -p \log_2 p - (1-p) \log_2 (1-p) \equiv H_2[p]$$



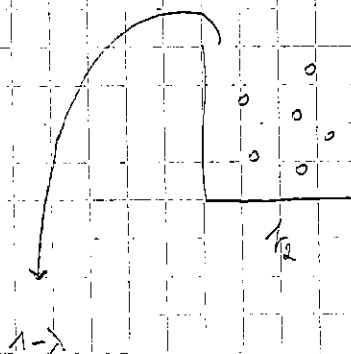
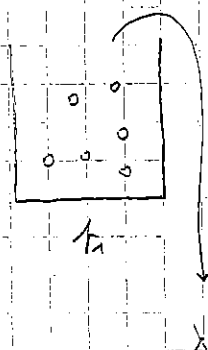
$H_2[p]$ is concave funct. of p

$$H_2[\lambda p_1 + (1-\lambda) p_2] \geq \lambda H[p_1] + (1-\lambda) H[p_2]$$

with $0 \leq \lambda \leq 1$ $\rightarrow H(\bar{x}) = \frac{1}{2} H(x_1) + \frac{1}{2} H(x_2)$

$$X_1 = \begin{cases} 0 & \text{prob } 1-p_1 \\ 1 & \text{prob } p_1 \end{cases}$$

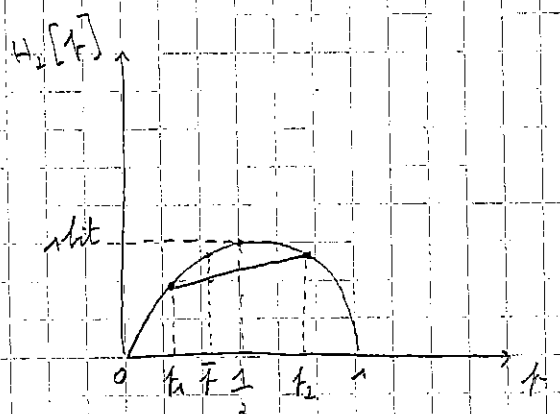
$$X_2 = \begin{cases} 0 & \text{prob } 1-p_2 \\ 1 & \text{prob } p_2 \end{cases}$$



$$\begin{aligned} \mathbb{P}[\bar{X}=0] &= \lambda(1-p_1) + (1-\lambda)(1-p_2) \\ &= 1 - \bar{p} \end{aligned}$$

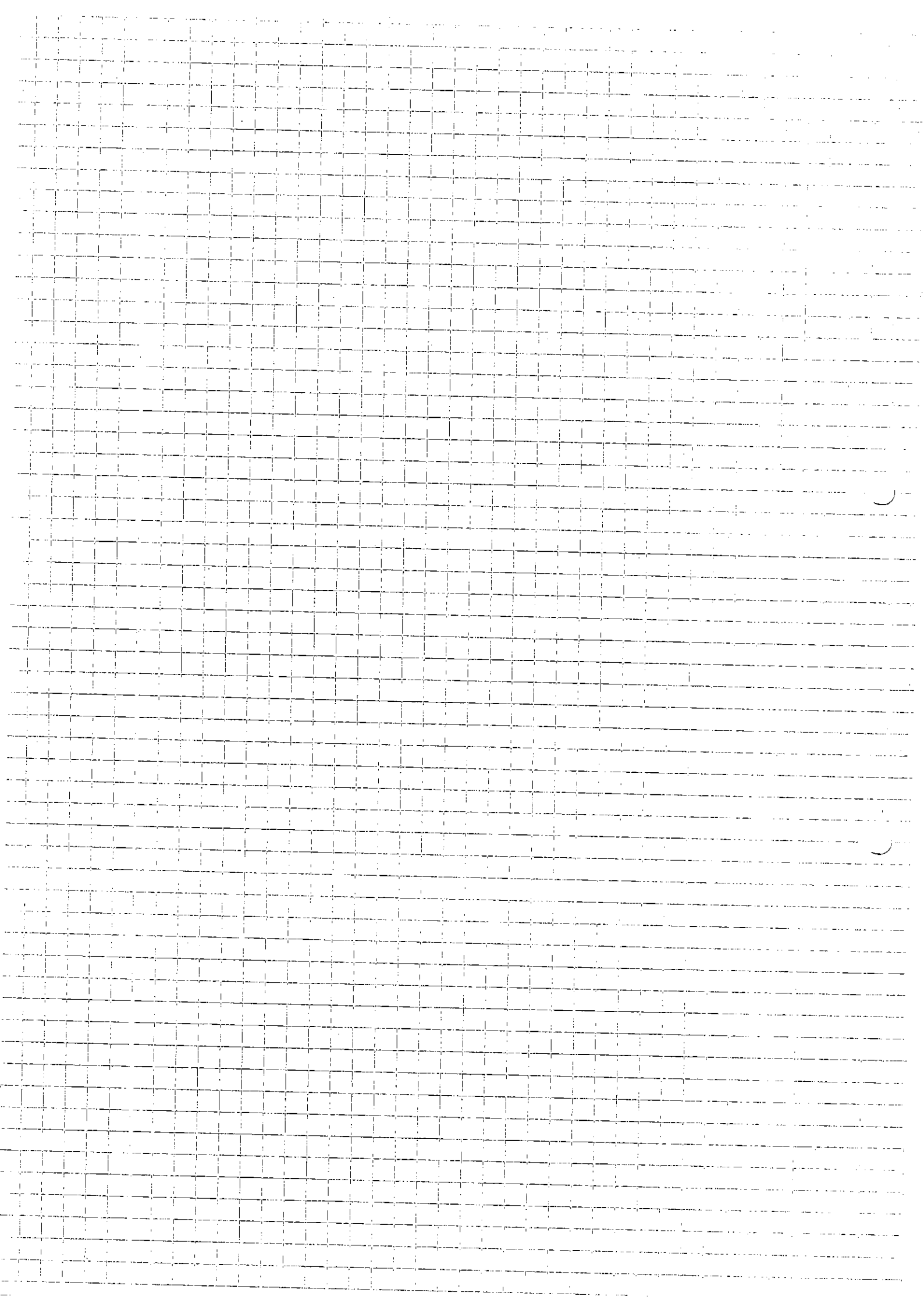
$$\boxed{\bar{p} = \lambda p_1 + (1-\lambda) p_2}$$

$$\begin{aligned} \mathbb{P}[\bar{X}=1] &= \lambda p_1 + (1-\lambda) p_2 \\ &= \bar{p} \end{aligned}$$



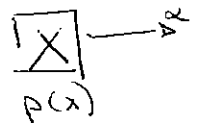
$$\lambda = \frac{1}{2}$$

50% - 50% mixing



! $X \neq \mathcal{X}$ avoid $\rightarrow$ gas.

- SHANNON'S ENTROPY : $H(X) = -\sum_{x \in X} p(x) \log_2 p(x)$



- JOINT ENTROPY $(X, Y) \rightarrow (x, y)$ $x \in X$ characterized by $p(x, y)$

$$H(X, Y) = -\sum_{x \in X} \sum_{y \in Y} p(x, y) \log_2 p(x, y) \quad (\text{bit})$$

- CONDITIONAL ENTROPY : $p(x, y) = \text{joint probab}$
 $p(y|x) = \frac{p(x, y)}{p(x)}$ cond probab

$$L_{\Delta} \quad H(Y|X) = \sum_{x \in X} p(x) H(Y|X=x)$$

$$\text{where } H(Y|X=x) = -\sum_{y \in Y} p(y|x) \log_2 p(y|x)$$

(DEF 1) $H(Y|X) = -\sum_{x \in X} \sum_{y \in Y} p(x, y) \log_2 p(y|x)$

CHAIN RULE : $H(X, Y) = H(X) + H(Y|X)$

$$\begin{aligned} \text{• DEMO: } H(X, Y) &= -\sum_x \sum_y p(x, y) \log p(x, y) \\ &= -\sum_x \sum_y p(x, y) \log p(x) \cdot p(y|x) \\ &= -\sum_x \sum_y p(x, y) \log p(x) - \sum_x \sum_y p(x, y) \log p(y|x) \\ &\quad \underbrace{\hspace{10em}}_{H(X)} \quad + \quad \underbrace{\hspace{10em}}_{H(Y|X)} \end{aligned}$$

$$\text{• } p(x, y) = p(x) \cdot p(y|x)$$

$$\text{• } H(Y|X) = H(X, Y) - H(X) \quad (\text{Add uncertainty on } Y \text{ once } X \text{ is known})$$

(DEF 2)

CASE 1 : INDEPENDENT VARIABLES

$$P(x, y) = P(x) \cdot P(y) \iff P(y|x) = \frac{P(x, y)}{P(x)} = P(y)$$

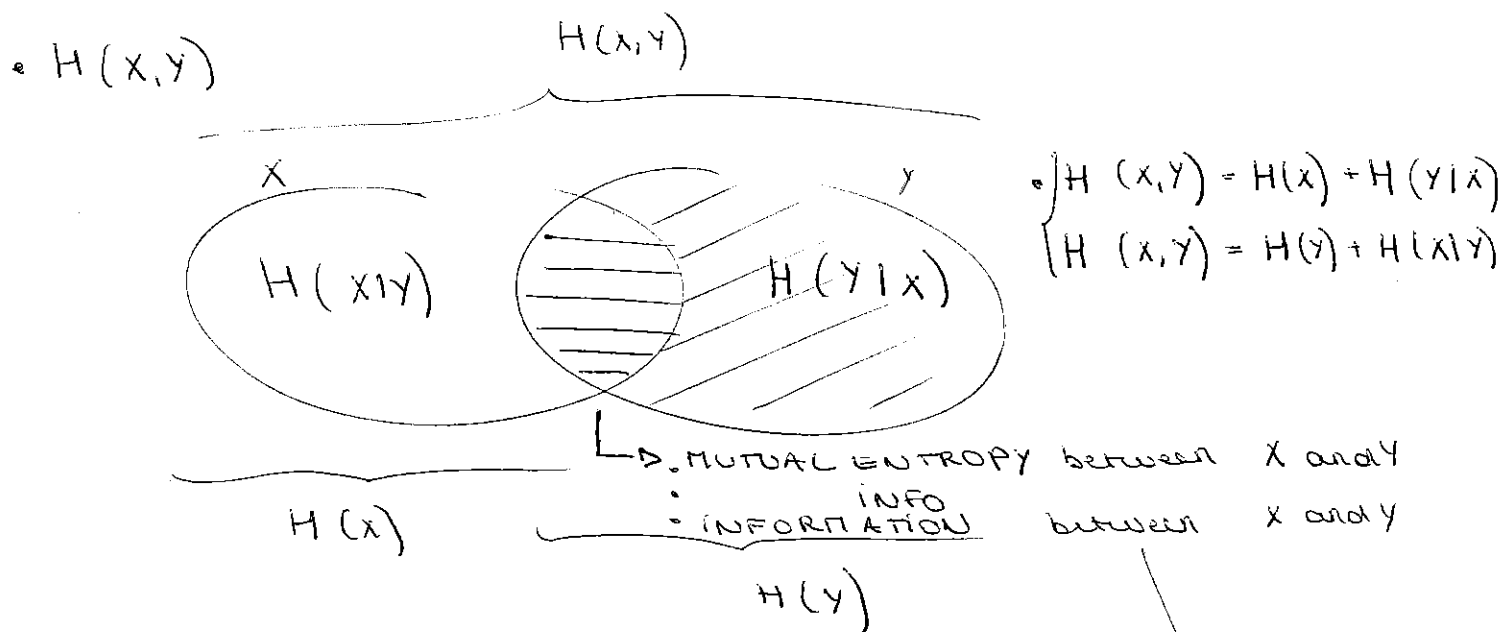
$$\bullet H(Y|X) = - \sum_y \underbrace{\sum_x P(x, y)}_{P(y)} \log P(y) = H(Y)$$

$$\Rightarrow H(X, Y) = H(X) + H(Y)$$

CASE 2 : FULLY CORRELATED VARIABLES $P(y|x) = \begin{cases} 1 & \text{for } y = y^*(x) \\ 0 & y \neq y^* \end{cases}$

$$H(Y|X) = - \sum_x P(x) \underbrace{\sum_y P(y|x) \log P(y|x)}_{\substack{P(y^*|x) \log P(y^*|x) = 0 \\ = 1 \quad = 1}} = 0$$

Theorem : $H(Y|X) = 0$ iff Y is a function of X



$$\rightarrow H(X) + H(Y|X) = H(Y) + H(X|Y)$$

INFO about X
contained
in Y

$$\underbrace{H(X) - H(X|Y)}_{\substack{\text{Decrease of uncertainty on} \\ X \text{ due to knowing } Y}} = \underbrace{H(Y) - H(Y|X)}_{\substack{\text{INFO about } Y \\ \text{cont. in } X}} = H(X:Y) = I(X:Y)$$

DEF 1
MUTUAL
ENT.

Mutual Entropy (Information)

$$\bullet X, Y \quad \begin{matrix} x \in X \\ y \in Y \end{matrix} \quad p(x, y) \longrightarrow \begin{cases} p(x) = \sum_{y \in Y} p(x, y) \\ p(y) = \sum_{x \in X} p(x, y) \end{cases}$$

DEF 2

$$\bullet H(X:Y) = - \sum_{x \in X} \sum_{y \in Y} p(x, y) \log_2 \frac{p(x) \cdot p(y)}{p(x, y)}$$

$$\text{Demo: } \bullet p(y|x) = \frac{p(x, y)}{p(x)} \text{ and } p(x|y) = \frac{p(x, y)}{p(y)}$$

$$\bullet H(X:Y) = - \sum_x \sum_y p(x, y) \log \frac{p(x)}{p(x|y)}$$

$$= \underbrace{- \sum_x \sum_y p(x, y) \log p(x)}_{H(X)} + \underbrace{\sum_x \sum_y p(x, y) \log p(x|y)}_{-H(X|Y)}$$

$$= \text{INFO ON } X \text{ CONTAINED IN } Y \quad \left. \begin{matrix} \text{ENTROPY SHARED BY} \\ X \text{ \& } Y \end{matrix} \right\}$$

$$\bullet \text{DEF 3} \quad \text{JOINT ENT} \quad \left[H(X:Y) = \underset{1}{H(X)} + \underset{2}{H(Y)} - \underset{3}{H(X, Y)} \right]$$

(1 3 2)

• ENTROPY $\equiv$ SELF-INFO

$$H(X:X) = H(X) - \cancel{H(X|X)} = H(X)$$

RELATIVE ENTROPY : (KULLBACK DISTANCE)

- 2 proba dist : $\begin{cases} p(x) \text{ defined over } X \\ q(x) \end{cases}$

$$D(p \parallel q) = \sum_{x \in X} p(x) \log_2 \frac{p(x)}{q(x)} \quad \left| \begin{array}{l} \text{Measure 'distance' between} \\ p(x) \text{ and } q(x) \end{array} \right.$$

- $D(p(x) \parallel p(x)) = 0$
 - $D(p \parallel q) \neq D(q \parallel p)$
 - $D(p(x) \parallel q(x)) \geq 0$
 - Triangular inequality
- FUNDAMENTAL INEQ.

CONDITIONAL RELATIVE ENTROPY

$$D(p(y|x) \parallel q(y|x)) = \sum_x \bar{p}(x) \sum p(y|x) \log \frac{p(y|x)}{q(y|x)}$$

CHAIN RULE : $H(X, Y) = H(X) + H(Y|X)$

$$D(p(x, y) \parallel q(x, y)) = D(p(x) \parallel q(x)) + D(p(y|x) \parallel q(y|x))$$

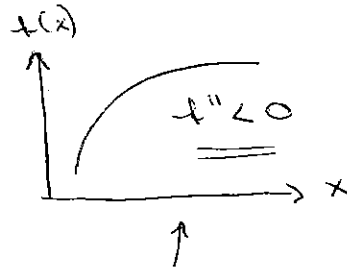
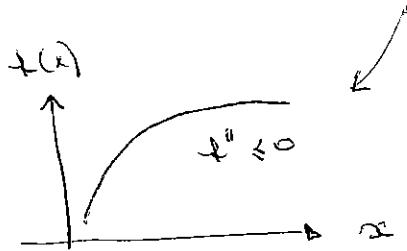
↳ m'aumo que la chain rule precedence.

INFORMATION INEQUALITY

- Let $\begin{cases} p(x) \\ q(x) \end{cases}$ be proba distrib over X
- $D(p \parallel q) \geq 0$
- $D(p \parallel q) = 0 \iff p(x) = q(x) \forall x \in X$

JENSEN INEQUALITY

- IF f IS CONCAVE FUNCTION THEN $E[f(x)] \leq f(E[x])$
WHERE X = random variable.



- IF f IS STRICTLY CONCAVE THEN $E[f(x)] = f(E[x])$
iff X = constant

$$-D(P||Q) = - \sum_{x \in X} P(x) \log \frac{P(x)}{Q(x)}$$

- $A \equiv \{x : P(x) > 0\} = \text{support of } P$
 $B \equiv \{x : Q(x) > 0\} = \text{support of } Q$

$$B \supset A$$



$$\begin{aligned} L_D &= \sum_{x \in A} P(x) \log \frac{Q(x)}{P(x)} \\ &= E \left[\log \frac{Q(x)}{P(x)} \right]_{X \sim P(x)} \end{aligned}$$

- $\log x$ is a strictly concave function of x ($x > 0$)

$$\left(\sum_{x \in A} P(x) \log \left(E \left[\frac{Q(x)}{P(x)} \right]_{X \sim P(x)} \right) \right) = \log \left(\sum_{x \in A} P(x) \frac{Q(x)}{P(x)} \right)$$

devent
=

if STRICTLY

- Si $\frac{Q(x)}{P(x)} = \text{constant}$
then $\forall x$

$$= \log \left(\sum_{x \in A} Q(x) \right) \leq 0 \Rightarrow D(P||Q) \geq 0$$

$$\leq \sum_{x \in B} Q(x) = 1$$

CONSEQ 1.

Distribution that MAXIMIZES entropy is UNIFORM DISTRIBUTION

$$H(X) \leq \log |X|$$

$$H(X) = \log_2 |X| \iff p(x) = \frac{1}{|X|}, \forall x \in X$$

Demo: $\begin{cases} p(x) \\ u(x) = \frac{1}{|X|} \end{cases}$

$$D(p||u) = \sum_{x \in X} p(x) \log \frac{p(x)}{u(x)} \geq 0$$

$$= \underbrace{\sum_{x \in X} p(x) \log p(x)}_{-H(X)} + \underbrace{\sum_{x \in X} p(x) \log |X|}_1 \geq 0$$

$$\Rightarrow H(X) \leq \log |X|$$

$$\& H(X) = \log |X| \iff p(x) = u(x)$$

CONSEQ 2: (X, Y) pair of rand variables

$$\bullet H(X:Y) \geq 0$$

$$I \equiv H(X:Y) = 0 \iff X \text{ and } Y \text{ are independent variables.}$$

Demo: $\begin{cases} H(X:Y) = - \sum_{x \in X} \sum_{y \in Y} p(x,y) \log \frac{p(x)p(y)}{p(x,y)} \\ D(p||q) = \sum_x p(x) \log \frac{p(x)}{q(x)} \end{cases}$

$$I = \sum_x \sum_y p(x,y) \log \frac{p(x,y)}{p(x)p(y)} = D(p(x,y) || p(x)p(y)) \geq 0$$

$$I = 0 \iff p(x,y) = p(x)p(y) \iff X \text{ and } Y \text{ are independent}$$

Coating theory

1. Asymptotic equipartition.

- $X_1, X_2, \dots, X_n$ independent, identically distributed (i.i.d)
- $\bar{X} = \frac{1}{n} \sum_{i=1}^n X_i \approx E(X)$ (esperance mathématique)
(average) $\rightarrow$ for $n \gg 1$

$$\frac{1}{n} \log \frac{1}{P(X_1, \dots, X_n)} = \frac{1}{n} \sum_{i=1}^n \log_2 \frac{1}{P(X_i)} \approx E\left[\log_2 \frac{1}{P(X_i)}\right] \equiv H(X)$$

$\hookrightarrow$ proba de réalisation

(n >> 1)

$$P(X_1, \dots, X_n) \approx 2^{-n H(X)}$$

$$\begin{cases} X \in [0, 1] \\ P(X=1) = P \\ P(X=0) = 1-P \end{cases}$$

$$\sum_i X_i \approx nP$$

$$n - \sum_i X_i \approx n(1-P)$$

$$X^n = X_1, X_2, \dots, X_n$$

$$\prod_{i=1}^n P(X = X_i) = P^{\sum_i X_i} \cdot (1-P)^{n - \sum_i X_i}$$

$$= P^n (1-P)^n$$

$$(\underbrace{1 \ 0 \ 1 \ 1 \ 0 \ 1})$$

$$= P^{nP} (1-P)^{n(1-P)}$$

$$= 2^{\log_2 P \cdot nP} \cdot 2^{\log_2 (1-P) \cdot n(1-P)}$$

$$= 2^{-n [-P \log_2 P - (1-P) \log_2 (1-P)]}$$

$$= 2^{-n H(P, 1-P)}$$

$\hookrightarrow$ entropie fond de la binaire (?)

Ex: 10110011000

$$nP$$

$$n(1-P)$$

$$N_{\text{seq}} = \binom{n}{nP} = \frac{n!}{(nP)! (n(1-P))!}$$

combien y a-t-il de sequences ?

$$n! \approx n^n = 2^{n \log_2 n}$$

$$= 2^{n \log_2 n - nP \log_2 nP - n(1-P) \log_2 n(1-P)}$$

$$\approx 2^{n H(P, 1-P)}$$

$$\bullet P(x_1, \dots, x_n) \cdot N_T \geq 1 \quad n \gg 1.$$

Asymptotic Equip. Theorem

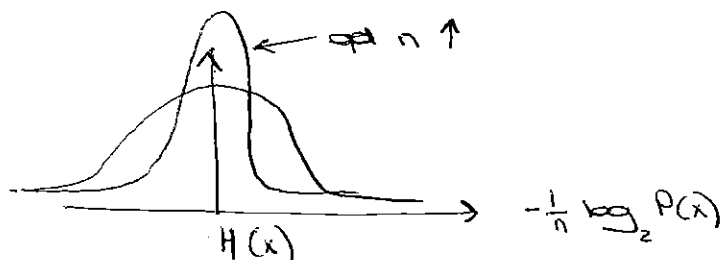
In $X_1, X_2, \dots, X_n$ I.I.D

$$\bullet P(x) \Rightarrow \lim_{n \rightarrow \infty} \left[-\frac{1}{n} \log \frac{1}{P(x_1, x_2, \dots, x_n)} \right] = H(x)$$

Demo

$$\rightarrow -\frac{1}{n} \log_2 \frac{1}{P(x_1, \dots, x_n)} = -\frac{1}{n} \sum_{i=1}^n \log_2 \frac{1}{P(x_i)} \xrightarrow[n \rightarrow \infty]{LLN} E[-\log_2 P(x)] = H(x)$$

L.
Laplace
Number



2. Typical ensemble $A_\epsilon^{(n)} \subset (x_1, x_2, \dots, x_n) \in \mathcal{X}^n$
 $\hookrightarrow$ param $\hookrightarrow$ any sequences
 $2^{-nH(x) - \epsilon} \leq P(x_1, x_2, \dots, x_n) \leq 2^{-nH(x) + \epsilon}$
 $\hookrightarrow$ proba d'avoir une seq

• Prop 1 $H(x) - \epsilon \leq -\frac{1}{n} \log_2 P(x_1, \dots, x_n) \leq H(x) + \epsilon$
 if $(x_1, \dots, x_n) \in A_\epsilon^{(n)}$

• Prop 2 $P((x_1, x_2, \dots, x_n) \in A_\epsilon^{(n)}) > 1 - \epsilon, n \gg 1$

• $\forall \delta > 0, \exists n_0 : \forall n \geq n_0$

$$P\left(\left| -\frac{1}{n} \log \frac{1}{P(x_1, \dots, x_n)} - H(x) \right| \leq \epsilon\right) > 1 - \delta$$

$\delta = \epsilon$ $P[(x_1, \dots, x_n) \in A_\epsilon^{(n)}] > 1 - \epsilon.$

Coding theory

Prop 3 $|A_{\epsilon}^{(n)}| \leq 2^{n(H(x) + \epsilon)}$

$$\geq \sum_{x^n \in A_{\epsilon}^{(n)}} 2^{-n(H(x) + \epsilon)}$$

$$= |A_{\epsilon}^{(n)}| 2^{-n(H(x) + \epsilon)}$$

$$\Rightarrow |A_{\epsilon}^{(n)}| \leq 2^{n(H(x) + \epsilon)}$$

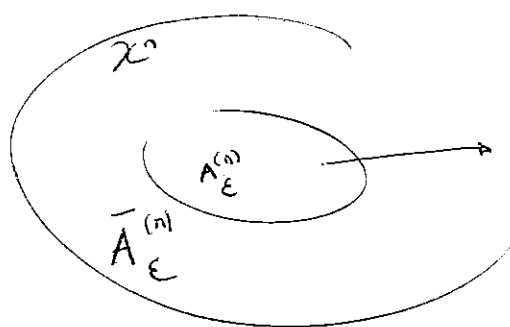
$$1 = \sum_{x^n \in \mathcal{X}^n} P(x_1, \dots, x_n)$$

$$\geq \sum_{x^n \in A_{\epsilon}^{(n)}} P(x_1, \dots, x_n)$$

Prop 4 $|A_{\epsilon}^{(n)}| > (1 - \epsilon) 2^{n(H(x) - \epsilon)}, n \gg 1$

$$P\{A_{\epsilon}^{(n)}\} > 1 - \epsilon, n \gg 1 \Rightarrow 1 - \epsilon = \sum_{x^n \in A_{\epsilon}^{(n)}} P(x^n) \leq \sum_{x^n \in A_{\epsilon}^{(n)}} 2^{-n(H(x) - \epsilon)} =$$

$$|A_{\epsilon}^{(n)}| 2^{-n(H(x) - \epsilon)}$$



la proba de se trouver
dans cet ensemble
 ≥ 1

3. Data Compression

$\exists \epsilon > 0, \exists n, \exists$ source code :

$\forall x^n$ is represented by a seq of bits
by a bijective map (invertible)

$$E\left[\frac{1}{n} \log_2(x^n)\right] < H(x) + \epsilon$$

Typical seq :

$$\rightarrow \text{Prop 3 \& 4} \rightarrow (1 - \epsilon) 2^{n(H - \epsilon)} \leq |A_{\epsilon}^{(n)}| \leq 2^{n(H + \epsilon)}$$

Flog si 1 $\rightarrow$ la seq $\in$ à l'ensemble $A_{\epsilon}^{(n)}$
si 0 $\rightarrow$ $\notin$

Flog $\underbrace{\dots}_{n(H + \epsilon) + 1} = \text{size de la seq}$

Donc il faut $n(H + \epsilon) + 2$ bits.

(5) (2)

Non typical

$$\begin{array}{l} \text{Flag: } \dots\dots\dots \\ \quad \quad \quad n \log |x| + 1 \\ \hline n \log |x| + 2 \end{array}$$

$$E(l(x^n)) = \sum_{x^n} P(x^n) l(x^n)$$

$$= \sum_{x^n \in A_\epsilon^{(n)}} P(x^n) l(x^n) + \sum_{x^n \notin A_\epsilon^{(n)}} P(x^n) l(x^n)$$

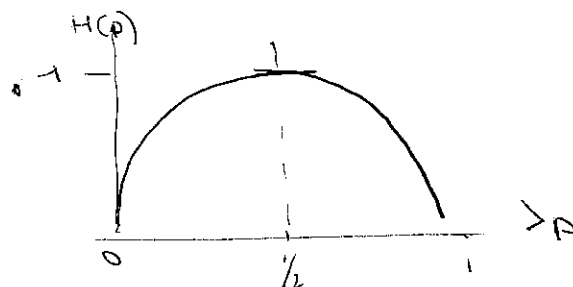
$$= \underbrace{\sum_{x^n \in A_\epsilon^{(n)}}}_{\approx 1} P(x^n) [n(H+\epsilon) + 2] + \underbrace{\sum_{x^n \notin A_\epsilon^{(n)}}}_{\leq \epsilon} P(x^n) [n \log_2 |x| + 2]$$

$$\leq n \left(H + \underbrace{\epsilon + \epsilon \log |x|}_{\epsilon'} + \frac{2}{n} \right)$$

• $H(x) \ll \log |x|$

• Si on est en binaire $x = 2$
car 0 ou 1

• si on a des sequences
random on peut parfois
compresser... (?)



Information inequality

$$\bullet \mathcal{D}(p \parallel q) \geq 0$$

↳ call back distance

$$\bullet \mathcal{D}(p \parallel q) = 0 \iff p = q$$

$$\bullet \text{conseq \#1} \quad : H(X) \leq \log_2 |X|$$

= $\iff X$ is uniform over X

$$\bullet \text{conseq \#2} \quad : I(X:Y) = \mathcal{D}(p(x,y) \parallel p(x)p(y)) \geq 0$$

= 0 $\iff p(x,y) = p(x)p(y)$

$\iff X$ and Y independent

$\iff$ Subadditivity of entropy

$$\boxed{H(X,Y) \leq H(X) + H(Y)}$$

($\iff$ ssi X and Y are indep)

$$I(X:Y) = H(X) + H(Y) - H(X,Y) \geq 0$$

$$\bullet \text{conseq \#3} \quad : \frac{H(X|Y)}{H(X)} \quad \text{The fact of learning } Y \text{ can only decrease entropy of } X$$

$$I(X:Y) = H(X) - H(X|Y) \geq 0$$

$$\bullet H(X|Y) = \sum_y p(y) H(X|Y=y) \leq H(X)$$

$$! H(X|Y=y) \leq H(X), \forall y \quad \rightarrow \text{WRONG}$$

Example

$P(x,y)$	y	x		
		1	2	
1	1	0	$\frac{3}{4}$	$\frac{3}{4} \rightarrow (0 + \frac{3}{4})$
	2	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{2}{8} = \frac{1}{4}$
		$\frac{1}{8}$	$\frac{7}{8}$	

$$H(x) = \frac{1}{8} \log_2 8 + \frac{7}{8} \log_2 \frac{8}{7}$$

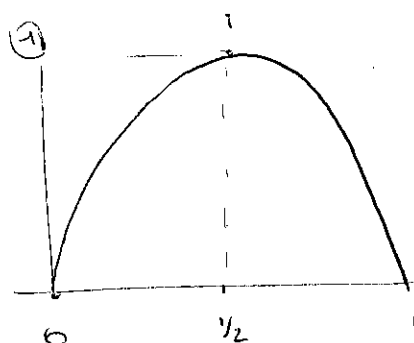
$\xrightarrow{\text{inverse}} \log_2 \frac{8}{7}$
 $\log 8 - \log 7$

$$= 3 - \frac{7}{8} \log_2 7$$

$$= 0.544 \text{ bits.}$$

$$H(x|y=1) = H_2[0,1] = 0 < 0.544$$

$$H(x|y=2) = H_2[\frac{1}{2}, \frac{1}{2}] = \frac{1}{2} < 0.544$$



$$H(x|y) = \underbrace{P(y=1)}_{\frac{3}{4}} \underbrace{H(x|y=1)}_0 + \underbrace{P(y=2)}_{\frac{1}{4}} \underbrace{H(x|y=2)}_1$$

$$= 0.25 \text{ bits} < 0.544 \text{ bits.}$$

• CONSEQ #4 : Concavity of H

$$H(\lambda P_1 + (1-\lambda) P_2) \geq \lambda H(P_1) + (1-\lambda) H(P_2)$$

P_1, P_2 proba dist

$$0 \leq \lambda \leq 1$$

Proof : • $X_1 \sim P_1$

• $X_2 \sim P_2$

• $\Theta = \begin{cases} 1 & \text{with proba } \lambda \\ 2 & \text{with proba } 1-\lambda \end{cases}$

$$Z \equiv X_\Theta \sim \lambda P_1 + (1-\lambda) P_2$$

- $H(Z) \geq H(Z|\Theta)$

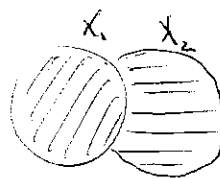
$$H(\lambda p_1 + (1-\lambda) p_2) \geq \underbrace{p(\Theta=1)}_{\lambda} \underbrace{H(Z|\Theta=1)}_{H(x_1)} + \underbrace{p(\Theta=2)}_{1-\lambda} \underbrace{H(Z|\Theta=2)}_{H(x_2)} = H(p)$$

Entropy of MULTI-VARIABLE probability distributions

- collection of random variables $x_1, \dots, x_n$

- CHAIN RULE for entropies : $H(x_1, \dots, x_n) = H(x_1) + H(x_2|x_1) + \dots + H(x_3|x_1, x_2) + \dots + H(x_n|x_1, \dots, x_{n-1})$

- $H(x_1, x_2) = H(x_1) + H(x_2|x_1)$



avoid double counting.

- $H(x_1, x_2, x_3) = H(x_1) + H(x_2, x_3|x_1)$
 $= H(x_1) + H(x_2|x_1) + H(x_3|x_1, x_2)$

Thus $H(x_1, x_2, \dots, x_n) = \sum_{i=1}^n H(x_i | x_1, \dots, x_{i-1})$
 (! s.t. $i=1 \Rightarrow H(x_1)$)

- SUBADDITIVITY of H

$$H(x_1, x_2, \dots, x_n) \leq H(x_1) + H(x_2) + \dots + H(x_n)$$

Proof: $H(x_1, x_2, \dots, x_n) = H(x_1) + \underbrace{H(x_2|x_1)}_{\leq H(x_2)} + \dots + \underbrace{H(x_n|x_1, \dots, x_{n-1})}_{\leq H(x_n)}$

- $H(x_i) - H(x_i | x_1, \dots, x_{i-1})$

$$= I(x_i; x_1, \dots, x_{i-1}) \geq 0$$

x_i indep of $x_1, \dots, x_{i-1}$

• CHAIN RULE for information

$$H(X_1, \dots, X_n : Y) = H(X_1 : Y) + H(X_2 : Y | X_1) + \dots + H(X_n : Y | X_1, \dots, X_{n-1})$$

Proof: $H(X_1, \dots, X_n : Y) = H(X_1, \dots, X_n) - H(X_1, \dots, X_n | Y)$

$$\begin{aligned} \left. \begin{aligned} H(X_1, \dots, X_n) &= \sum_{i=1}^n H(X_i | X_1, \dots, X_{i-1}) \\ H(X_1, \dots, X_n | Y) &= \sum_{i=1}^n H(X_i | X_1, \dots, X_{i-1}, Y) \end{aligned} \right\} \\ &= \sum_{i=1}^n \left\{ H(X_i | X_1, \dots, X_{i-1}) - H(X_i | X_1, \dots, X_{i-1}, Y) \right\} \\ &= \sum_{i=1}^n H(X_i : Y | X_1, \dots, X_{i-1}) \end{aligned}$$

CONDITIONAL MUTUAL ENTROPY

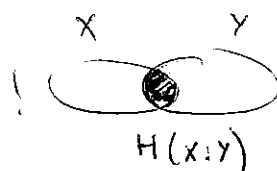
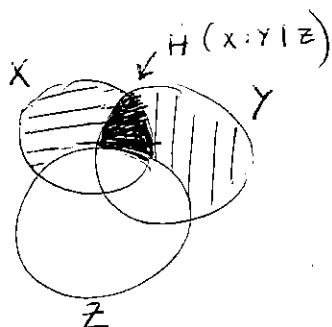
$$H(X : Y | Z) = H(X | Z) - H(X | Y, Z)$$

↑
MUTUAL ENT

$$\begin{aligned} &\left(H(X : Y | Z) = H(X | Z) - H(X | Y, Z) \right) \\ &\rightarrow = H(X | Z) - H(X, Y, Z) + H(Y, Z) \\ &\quad \underbrace{H(X | Z) - H(X, Y, Z) + H(Z) + H(Y | Z)}_{= H(X, Y | Z)} \end{aligned}$$

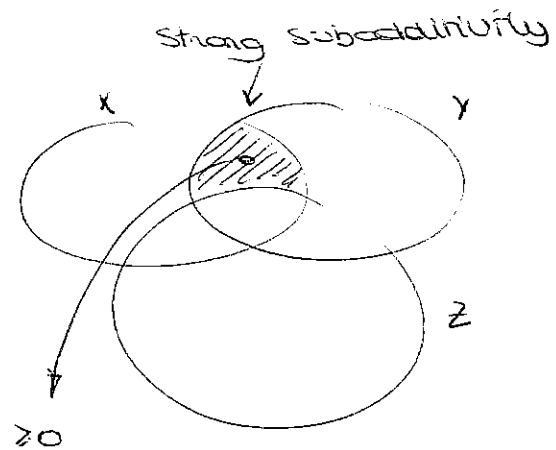
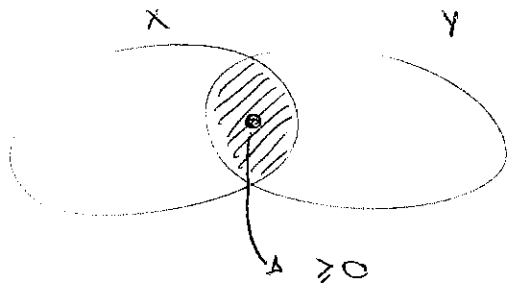
$$H(X : Y | Z) = H(X | Z) + H(Y | Z) - H(X, Y | Z)$$

$$\left(H(X : Y) = H(X) + H(Y) - H(X, Y) \right)$$



Summary

- $H(X) \longrightarrow H(X|Y)$
- $H(X:Y) \longrightarrow H(X:Y|Z)$
- $D(P||Q) \longrightarrow D(P(X|Y)||Q(X|Y))$
- Subadditivity $\longrightarrow$ Strong subadditivity



$$\begin{aligned}
 H(X:Y|Z) &= H(X|Z) + H(Y|Z) - H(XY|Z) \\
 &= - \sum_{x,y} p(x,y) \log p(x|y) - \sum_{y,z} p(y,z) \log p(y|z) \\
 &\quad + \sum_{x,y,z} p(x,y,z) \log p(x,y|z)
 \end{aligned}$$

$\sum_y p(y|xz)=1$ $\uparrow$ $\sum_z p(x|yz)=1$

$$= - \sum_{x,y,z} p(x,y,z) \log \frac{p(x|z) p(y|z)}{p(x,y|z)}$$

$$= \sum_z p(z) \underbrace{\sum_{x,y} p(x,y|z) \log \frac{p(x,y|z)}{p(x|z) p(y|z)}}_{\text{fixed } z}$$

$$= D(P(x,y|z) || P(x|z) P(y|z)) \geq 0$$

$$\bullet \quad I(x:y) = D(p(x,y) \parallel p(x)p(y)) \geq 0$$

$$\Leftrightarrow H(xy) \leq H(x) + H(y)$$



$$\Leftrightarrow H(xyz) \leq H(x|z) + H(y|z)$$

Coding theory

• Chapter 3 : SOURCE CODING (DATA COMPRESSION)

↳ Huffman code

• $\square \rightarrow \text{a d g e}$ Morse: $E \rightarrow \cdot$ (E est la lettre la plus freq) $Q \rightarrow - - \cdot -$ (Q peu freq)• Code $C: X \rightarrow D^*$

$$= \{a, b, c, \dots, z\} = \{0, 1, 2, \dots, D-1\}$$

$$= \{0, 1\} \text{ when } D=2$$

 $D = \text{size of coding alpha}$ • $C(x) = \text{codeword associated with symbol } x$ $\ell(x) = \text{length of } C(x)$

$$\begin{aligned} \hookrightarrow C(a) &= 00 & \ell(a) &= 2 \\ C(b) &= 01 & \ell(b) &= 2 \\ C(c) &= 111 & \ell(c) &= 3 \end{aligned}$$

Average length of code C for source X

$$L(C) = \sum_{x \in X} p(x) \ell(x)$$

$$\text{Ex: } X = \{a, b, c, d\}$$

$$D = \{0, 1\}$$

$$\begin{aligned} \begin{cases} P(X=a) = 1/2 \\ P(X=b) = 1/4 \\ P(X=c) = 1/8 \\ P(X=d) = 1/8 \end{cases} & \begin{cases} C(a) = 0 \\ C(b) = 10 \\ C(c) = 110 \\ C(d) = 111 \end{cases} \end{aligned}$$

$$\hookrightarrow L(C) = \overset{\substack{\text{using} \\ 1 \text{ bit}}}{\frac{1}{2} \cdot 1} + \frac{1}{4} \cdot 2 + \frac{1}{8} \cdot 3 + \frac{1}{8} \cdot 3 = \frac{7}{4} \text{ bits.}$$

$$H(X) = \dots = \frac{7}{4} \text{ bits.}$$

optimal code mais ne pourra jamais faire mieux que l'entropie.

CLASS of codes

① NON SINGULAR CODES

if $x_i \neq x_j \Rightarrow C(x_i) \neq C(x_j)$ les code words sent tous différents.

* Extension C^* of code C

$$C^*(x_1, \dots, x_n) = C(x_1) \dots C(x_n)$$

Dans exemple $\uparrow$ $C^*(a d c) = C(a)C(c)C(d)$
 $= 0110111$

② Uniquely decodable codes

whose extension C^* is non singular (le decoding doit être non ambiguous)

③ Instantaneous codes

satisfy "prefix condition" !

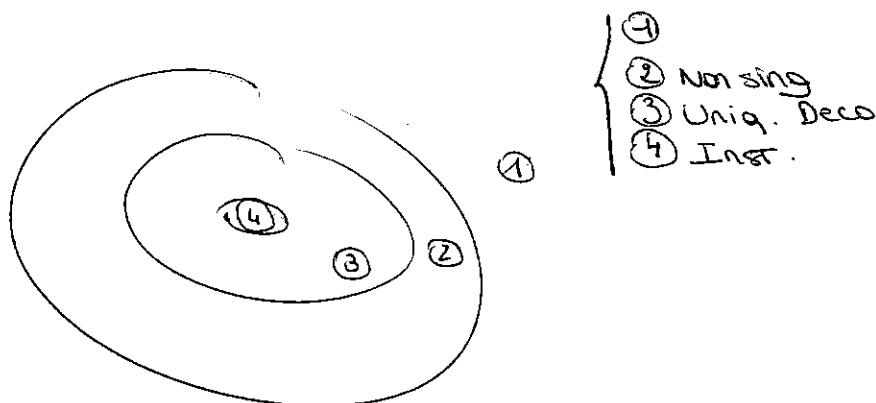
- NO CODEWORD IS PREFIX of another codeword
- $\hookrightarrow$ decoding can be performed step by step.

ex: $\begin{array}{ccccccc} 0 & 1 & 0 & 1 & 1 & 1 & 0 & 1 & 0 \\ \hline & a & b & d & b & b & & & \end{array}$

- $\hookrightarrow$ Self punctuating Code.

Source coding

- Non singular $x_i \neq x_j \Rightarrow C(x_i) \neq C(x_j)$
- Uniquely decodable extension of C is non singular
- Instantaneous codes prefix condition.



Ex:

	①	②	③	④
X=1	0	0	10	0
X=2	0	010	00	10
X=3	1	01	<u>1</u>	110
X=4	1	10	<u>11</u> 0	111

NON SING UNIQ Decod Inst

= tous les chiffres sont encodés

↳ on peut decoder mais avec résolu des ambiguïtés (prefix =)

→ ex: 101100

on peut decoder Instantanément.

(pas d'ambiguïté (11 avec 110))

↳ on ne sait pas si c'est 11 ou 110

KRAFT INEQUALITY : optimal code (shortest code word with Inst code)

Any instant. code will encoding alphabet of size D and with code word of length $l_1, \dots, l_m$ (m number)

SATISFIES

$$\sum_{i=1}^m D^{-l_i} \leq 1$$

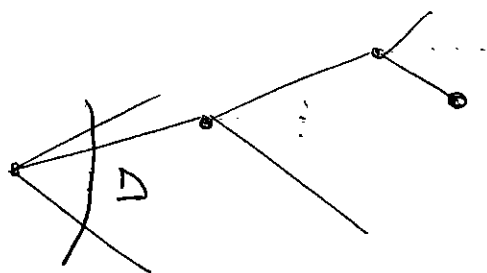
Necessary cond !

↓
= 1 si on a le code OPTIMAL.

- Given $\{l_1, \dots, l_m\}$ that satisfy $\sum_{i=1}^m D^{-l_i} \leq 1$, then there exists an instantaneous code with codewords of length $l_1, \dots, l_m$ with coding alphabet of size D .

SUFFICIENT COND.

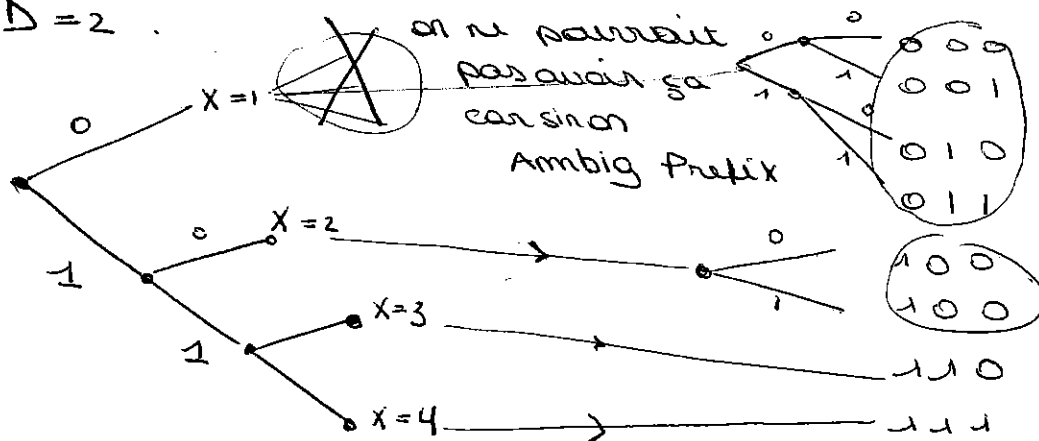
PROOF: "Decoding tree"



tree of order D .

	④
x_1	0
x_2	10
x_3	110
x_4	111

Ex: $D=2$.



Ensemble of descendants of the codewords are DISJOINT

- $l_{\max}$ = length of the longest codewords ($l_{\max} = 3$)

$\hookrightarrow$ codeword # $i \rightarrow D^{l_{\max} - l_i}$ descendants

$$\sum_{i=1}^m D^{l_{\max} - l_i} \leq D^{l_{\max}}$$

$$\Leftrightarrow \sum_{i=1}^m D^{-l_i} \leq 1$$

Ex: ④

x_1	0	$\rightarrow l_1 = 1$	$l_{max} = 3$
x_2	10	$l_2 = 2$	
x_3	110	$l_3 = 3$	
x_4	111	$l_4 = 3$	

$$\Rightarrow 2^{-1} + 2^{-2} + 2^{-3} + 2^{-3} \stackrel{?}{\leq} 1$$

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{8} = 1$$

OPTIMAL.

LENGTH OF OPTIMAL INSTANTANEOUS CODE

• looking for $\{l_1, \dots, l_m\}$ satisfying KRAFT ($\Rightarrow \exists$ inst code) such that average length L is minimum.

MIN $L = \sum_{i=1}^m p_i l_i$ with $l_i = \text{integers}$

and constraint $\sum_{i=1}^m D^{-l_i} \leq 1$

Approx: $\begin{cases} l_i = \text{real} \\ \sum D^{-l_i} = 1 \end{cases}$

Lagrange multiplier method for constrained optimization.

$$J \equiv \sum_{i=1}^m p_i l_i + \lambda \left(\sum_{i=1}^m D^{-l_i} - 1 \right)$$

$$\begin{aligned} \frac{d}{dx} D^x &= \frac{d}{dx} e^{x \ln D} \\ &= \ln D \cdot e^{x \ln D} \\ &= \ln D \cdot D^x \end{aligned}$$

$$\begin{cases} \frac{\partial J}{\partial l_i} = p_i - \lambda \ln D D^{-l_i} = 0 \quad \forall i \\ \frac{\partial J}{\partial \lambda} = \sum_i D^{-l_i} - 1 = 0 \end{cases}$$

$$\hookrightarrow D^{-l_i} = \frac{p_i}{\lambda \ln D} \rightarrow \sum_i \frac{p_i}{\lambda \ln D} = 1 \rightarrow \lambda = \frac{1}{\ln D} \rightarrow D^{-l_i} = p_i$$

$$\boxed{l_i^* = \frac{-\log_D p_i}{\geq 0}} \quad \neq \text{integer.}$$

$$\bullet L^* = \sum_i p_i \ell_i^* = - \sum_i p_i \log_D p_i$$

$$\boxed{L^* = H_D(x)}$$

→ THEOREM :

The length L of any instantaneous code with coding alphabet of size D for a source X must satisfy

$$\boxed{L \geq H_D(x)}$$

$L = H_D(x)$ iff source distribⁿ is "D-adic"

($p_i = \text{integer power of } \frac{1}{D}$)

$$\begin{aligned} \text{Proof: } L - H_D(x) &= \sum_i \ell_i + \sum_i p_i \log_D p_i \\ &= - \sum_i p_i \log_D D^{-\ell_i} + \sum_i p_i \log_D p_i \quad \left\{ \begin{array}{l} \ell_i = -\log_D(D^{-\ell_i}) \\ q_i = \frac{D^{-\ell_i}}{C} \quad C = \sum_i D^{-\ell_i} \leq 1 \end{array} \right. \\ &= - \sum_i p_i \log q_i - \sum_i p_i \log C \\ &\quad + \sum_i p_i \log_D p_i \\ &= \underbrace{D(p||q)}_{\geq 0} \quad (\text{relative entropy}) + \underbrace{\log_D \frac{1}{C}}_{\geq 0} \\ &\quad \text{because } C \leq 1. \end{aligned}$$

$$\bullet L = H_D(x)$$

$$\text{iff } \left\{ \begin{array}{l} D(p||q) = 0 \\ C = 1 \end{array} \right. \Leftrightarrow p_i = D^{-\ell_i} \quad (\ell_i \rightarrow \text{integer})$$

p_i is D-adic distrib

$$\text{ex: } D=2 \quad \left(\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \dots \right)$$

find optimal code?

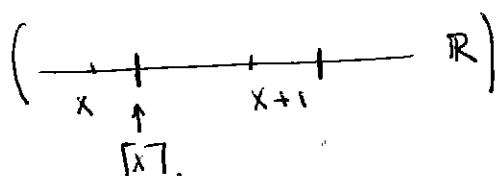
- ① look for D-adic distrib, "close to" P_i
- ② Check $l_i^* = -\log_D P_i = \text{integer} \Rightarrow \text{KRAFT } \sum_i D^{-l_i^*} = \sum_i D^{\log_D P_i} = \sum_i P_i = 1.$
- ③ Build the code.

SHANNON'S CODE : $H(x) \leq L < H(x) + 1$
 ↳ penalty of 1 bit.

$$\begin{aligned}
 \bullet \quad l_i &= \left\lceil \log_D \frac{1}{P_i} \right\rceil & \left(\text{ceiling function of } x, \lceil x \rceil = \text{smallest integer that is } \geq x \right) \\
 \bullet \quad \text{KRAFT} : \sum_i D^{-l_i} &= \sum_i D^{-\lceil \log_D \frac{1}{P_i} \rceil} \\
 &\leq \sum_i D^{-\log_D \frac{1}{P_i}} \\
 &= \sum_i P_i = 1.
 \end{aligned}$$

$$\left. \begin{aligned}
 &\bullet \quad \lceil x \rceil \geq x \\
 &\bullet \quad -\lceil x \rceil \leq -x \\
 &\bullet \quad D^{-\lceil x \rceil} \leq D^{-x}
 \end{aligned} \right\} \Rightarrow x \leq \lceil x \rceil < x+1$$

↳ Therefore there exists $\exists$ instantaneous code = Shannon's code.



$$\begin{aligned}
 \bullet \quad \log_D \frac{1}{P_i} &\leq l_i < \log_D \frac{1}{P_i} + 1 \Rightarrow \sum_i P_i \log_D \frac{1}{P_i} \leq \sum_i P_i l_i < \sum_i P_i (\log_D \frac{1}{P_i} + 1) \\
 &\uparrow \quad \quad \uparrow \quad \quad \uparrow \\
 &P_i \quad \quad P_i \quad \quad P_i
 \end{aligned}$$

$$\boxed{H_D(x) \leq L < H_D(x) + 1}$$

↳ The worst case penalty is 1 bit. (can on next pass D-adic, si c'est le cas on ajoute 1 entropie $H_D(x)$)

Theorem

Length L^* of

optimal code with codewords length $l_1^*, \dots, l_m^*$ and coding alphabet of size D MUST SATISFY

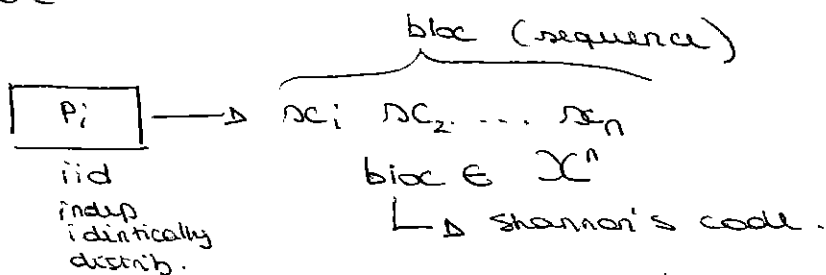
$$\boxed{H_D(x) \leq L^* < H_D(x) + 1}$$

↑
length of optimal code

$$\left. \begin{array}{l} \bullet H_D(x) \leq L^* \\ \bullet L^* \leq L_{Sh} \end{array} \right\} \underline{H_D(x) \leq L^* < L_{Sh} < H(x) + 1}$$

Reduction de la pénalité

BLOCK CODING



LOWER BOUND

$$\frac{H(x_1, \dots, x_n)}{n} \leq \frac{1}{n} \sum p(x_1, \dots, x_n) l(x_1, \dots, x_n)$$

average of bits I need to encode n bits.

$$H(x)$$

$$L_n = \text{mean code length per source symbol.}$$

Upper Bound

$$\frac{H(x_1, \dots, x_n) + 1}{n}$$

$$H(x) + \frac{1}{n}$$

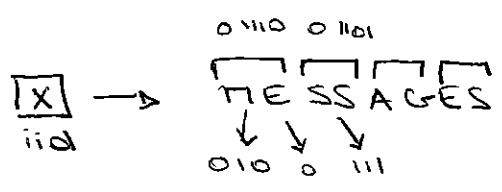
$$\left(\begin{array}{l} H(x_1, \dots, x_n) = H(x_1) + \dots + H(x_n) \\ \text{Lower indep} = n H(x) \end{array} \right)$$

SHANNON'S CODE (sub optimal)

HUFFMAN'S CODE (optimal)

$$L \rightarrow l(x) = \left\lceil \log \frac{1}{p(x)} \right\rceil \quad H(x) \leq \underbrace{E[l(x)]}_L < H(x) + \underline{\underline{1 \text{ bit}}}$$

Block Code



• $L_n = \frac{1}{n} E[l(x_1, x_2, \dots, x_n)] = \text{mean length per source symbol}$

$$\begin{aligned} \bullet \quad & \underbrace{H(x_1, \dots, x_n)} = H(x_1) + \dots + H(x_n) \quad \underbrace{E[l(x_1, \dots, x_n)]}_{n L_n} < \underbrace{H(x_1, \dots, x_n)}_{n H(x)} + 1 \\ & = n H(x) \end{aligned}$$

$$\Rightarrow \boxed{H(x) \leq L_n < H(x) + \underbrace{\frac{1}{n}}_{\rightarrow 0 \text{ (tends to 0)}}$$

Shannon's first Theorem.

$$H(x) \leq L_n^{\text{OPT}} \leq L_n^{\text{SHANNON}} < H(x) + \frac{1}{n}$$

$$\bullet \quad \frac{H(x_1, \dots, x_n)}{n} \leq L_n < \frac{H(x_1, \dots, x_n)}{n} + \frac{1}{n}$$

Process is STATIONARY $\lim_{n \rightarrow \infty} \frac{H(x_1, \dots, x_n)}{n} = H(X) \equiv \frac{\text{ENTROPIC RATE OF SOURCE}}$

$$= H(x_i | x_{i-1})$$

MARKOV

$$\boxed{H(x) \leq L_n < H(x) + \frac{1}{n}}$$

Coding a source of UNKNOWN DISTRIBUTION

$\boxed{x} \rightarrow p(x) = \text{actual prob. distrib (unknown)}$
 $q(x) = \text{best estimate of } p(x) \text{ used for encoding}$

$$l(x) = \left\lceil \log \frac{1}{q(x)} \right\rceil \quad \text{SHANNON'S CODE}$$

$$\boxed{a \leq \lceil a \rceil < a+1}$$

$$\begin{aligned} \bullet E[l(x)]_p &= \sum_x p(x) l(x) \\ &= \sum_x p(x) \left\lceil \log \frac{1}{q(x)} \right\rceil \quad (\text{because we have just an approximation}) \\ &> \sum_x p(x) \log \frac{1}{q(x)} \cdot \frac{p(x)}{p(x)} \\ &> \underbrace{\sum_x p(x) \log \frac{p(x)}{q(x)}}_{\substack{D(p||q) \geq 0 \\ \text{penalty}}} + \underbrace{\sum_x p(x) \log \frac{1}{p(x)}}_{H(p)} \end{aligned}$$

• If estimation is bad of $p(x)$, penalty $\uparrow$

$$\bullet E[l(x)]_q \leq \underbrace{\sum_x p(x) \log \frac{1}{q(x)} \frac{p(x)}{p(x)}}_{D(p||q) + H(p)} + \underbrace{\sum_x p(x)}_{1 \text{ bit}}$$

$$L_D \left| H(p) + \underbrace{D(p||q)}_{\geq 0} \leq L^{\text{SH}} < H(p) + \underbrace{D(p||q)}_{\geq 0} + \frac{1}{n} \right|$$

Universal CODE (adaptive code)

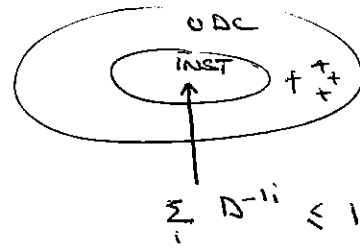
$$D(p||q) \rightarrow 0$$

EX: LEMPEL-ZIV CODE

MAC MILLAN'S THEOREM

• ANY UDC satisfies

$$\text{Kraft } \sum_i D^{-l_i} \leq 1$$



$$H(X) \leq L^{\text{instantaneous}}$$

HUFFMAN'S CODE (OPTIMAL SOURCE CODE)

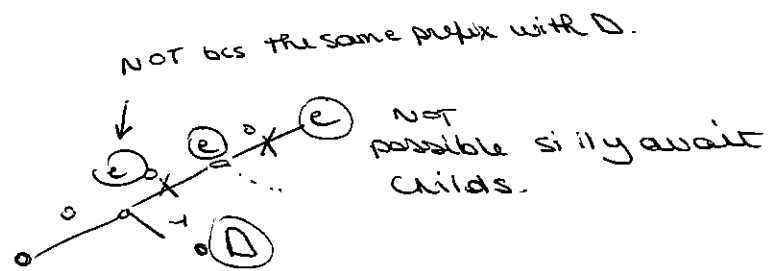
$$X = \{a, b, c, d, e\}$$

X	P(X=x)	
a	0,25	
b	0,25	
c	0,20	
d	0,16	... 0
e	0,14	... 1

$D = 2$

d/e 0,30

on les lie
entre elles
et forme d
entité!



↳ il faut que la taille soit la même

② In the optimal instantaneous code, the 2 least frequent symbols are encoded into the 2 longest codewords having the same length

③ WNLG, 2 longest codewords share same prefix and differ by the last bit

④ voir p3.

X	P(X=x)	
d/e	0,30	
a	0,25	
b	0,25	... 0
c	0,20	... 1

b/c 0,45

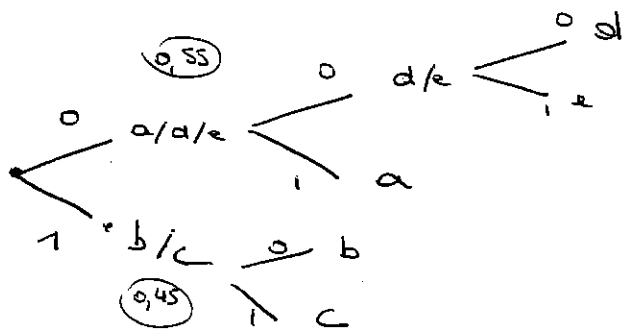
b/c	0,45		a/d/e
a/e	0,30	... 0	
a	0,25	... 1	

⇓

a/d/e	0,55	→ 0	
b/c	0,45	→ 1	

1.

• on go backward



x	C(x)	l(x)
a	01	2
b	10	2
c	11	2
d	000	3
e	001	3

$$\text{Knott : } 2^{-2} + 2^{-2} + 2^{-2} + 2^{-3} + 2^{-3} \leq 1$$

• OPTIMAL CODE $H(X) \leq L^* < H(X) + 1$

$$L = \sum_{x \in \mathcal{X}} p(x) \cdot l(x)$$

$$= \underbrace{(0,25 + 0,25 + 0,20)}_{0,70} \cdot 2 + \underbrace{(0,16 + 0,14)}_{0,30} \cdot 3$$

$$= 2,30 \text{ bits/symbol} \quad \rightarrow \text{excess of } 0,6\% \rightarrow \text{GOOD.}$$

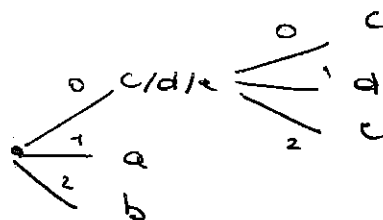
$$H(X) = - \sum_x p(x) \log p(x) = 2.2855 \text{ bits/symbol}$$

Example $D=3 \quad \{0, 1, 2\}$.

$\hookrightarrow$ au lieu de prendre les 2 derniers on prend les 3 derniers...

x	$P(X=x)$	$l(x)$
a	0,25	2
b	0,25	2
c	0,20	2
d	0,16	3
e	0,14	3

c/d/e	0,5	... 0
a	0,25	... 1
b	0,25	... 2



X	C(x)	L(x)
a	1	1
b	2	1
c	00	2
d	01	2
e	02	3

$$L = 0.50 \times 1 + 0.50 \times 2$$

$$= 1.50 \text{ bits/symbol} \quad \text{ternary digits.}$$

$$H(X) = - \sum_x P(x) \log_3 P(x) = 1.442 \text{ bits/symb.}$$

OPTIMALITY $L(C) \leq L(\text{any } C')$

• Lemma: For any source distribution $\{p_1, \dots, p_m\}$
 $\exists$ instantaneous optimal code C_m
 satisfying the following properties.

① If $p_j > p_k$, then $l_j \leq l_k$

* $\Rightarrow$ ① OPT code $C_m \rightarrow C_m'$ by interchanging $C(j) \leftrightarrow C(k)$

$$L(C_m') - L(C_m) = \sum_i p_i l_i' - \sum_i p_i l_i$$

$$\geq 0$$

$$= p_j l_j' + p_k l_k' - p_j l_j - p_k l_k$$

$$= p_j l_k + p_k l_j - p_j l_j - p_k l_k$$

$$= (p_j - p_k)(l_k - l_j)$$

$$\underbrace{> 0}_{p_j > p_k} \Rightarrow \underbrace{\geq 0}_{l_k \geq l_j}$$

$$\text{If } p_j > p_k \Rightarrow l_j \geq l_k$$

$$P$$

$$P_1' = P_1$$

$$P_{m-2}' = P_{m-2}$$

$$P_{m-1}' = P_{m-1} + P_m$$

C_{m-1}	
w_1'	l_1'
$\vdots$	$\vdots$
w_{n-2}	l_{n-2}
w_{n-1}	l_{n-1}

C_m	
$w_1 = w_1'$	$l_1 = l_1'$
$\vdots$	$\vdots$
$w_{n-2} = w_{n-2}'$	$l_{n-2} = l_{n-2}'$
$w_{n-1} = w_{n-1}'$	$l_{n-1} = l_{n-1}' + 1$
$w_n = w_{n-1}'$	$l_n = l_{n-1}' + 1$

$$L(C_m) = \sum_{i=1}^m p_i l_i = \sum_{i=1}^{m-2} p_i' l_i' + P_{m-1}' l_{m-1}' + P_m' l_m'$$

$$+ \underbrace{(P_{m-1} + P_m)}_{P_{m-1}'} (l_{m-1}' + 1)$$

(15)

(3)

$$= \sum_{i=1}^{m-1} p_i' q_i' + p_{m-1} + p_m$$

$$= L(C_{m-1}) + \underbrace{p_{m-1} + p_m}_{\text{constant}}$$

Cooling Theory

31/03.

Shannon's CODE sub optimal

$$H(x) \leq L^{\text{SH}} < H(x) + 1$$

HUFFMAN'S CODE optimal

$$H(x) \leq L^* < H(x) + 1$$

• $L^* < L^{\text{SH}}$

• Source $\{P_1, \dots, P_{m-1}, P_m\}$ $L(C_m)$ $\Rightarrow L(C_m) = L(C_{m+1}) + \underbrace{P_{m-1} + P_m}_{\text{est}}$

Source $\{P'_1, \dots, P'_{m-2}, \underbrace{P_{m-1} + P_m}_{P_{m-1}'}\}$ $L(C_{m-1})$

COMPARAISON SHANNON (vs) HUFFMAN

Ex ①

	Shannon	Huffman
a $\rightarrow 0,9999$	$\lceil \log_2 \frac{1}{P_a} \rceil = 1$	1
b $\rightarrow 0,0001$	$\lceil \log_2 \frac{1}{P_b} \rceil = 14$	1

$\begin{cases} a \Rightarrow 0 \\ b \Rightarrow 1 \end{cases}$

Ex ②

Shannon		Huffman	
a $1/3$	$\rightarrow 1/3$	a $1/3$	$\lceil \log_2 3 \rceil = 2$
b $1/3$	$\rightarrow 1/3$	b $1/3$	$\lceil \log_2 3 \rceil = 2$
c $1/4$	$\rightarrow 1/3$	c $1/4$	$\lceil \log_2 4 \rceil = 2$
d $1/12$	$\rightarrow 1/3$	d $1/12$	$\lceil \log_2 12 \rceil = 4$

$\Rightarrow c/d = 1/3 \rightarrow 1/3$

codewords.

a	1
b	00
c	010
d	011

huffman

a	$1/3$	$\lceil \log_2 3 \rceil = 2$
b	$1/3$	$\lceil \log_2 3 \rceil = 2$
c	$1/4$	$\lceil \log_2 4 \rceil = 2$
d	$1/12$	$\lceil \log_2 12 \rceil = 4$

	Shannon	Huffman
a	1	2
b	2	2
c	3	2
d	3	4

$\Rightarrow$ contre exemple de Shannon & Huffman

$$L_{\text{Huff}} = \frac{1}{3} \cdot 1 + \frac{1}{3} \cdot 2 + \frac{1}{4} \cdot 3 + \frac{1}{12} \cdot 4 = 3 - 2 \text{ bits}$$

$$L_{\text{Shann}} = 2 + 2 \cdot \frac{1}{12} = 2 + \frac{1}{6} \text{ bits}$$

⇒ Ex 2 : other way.

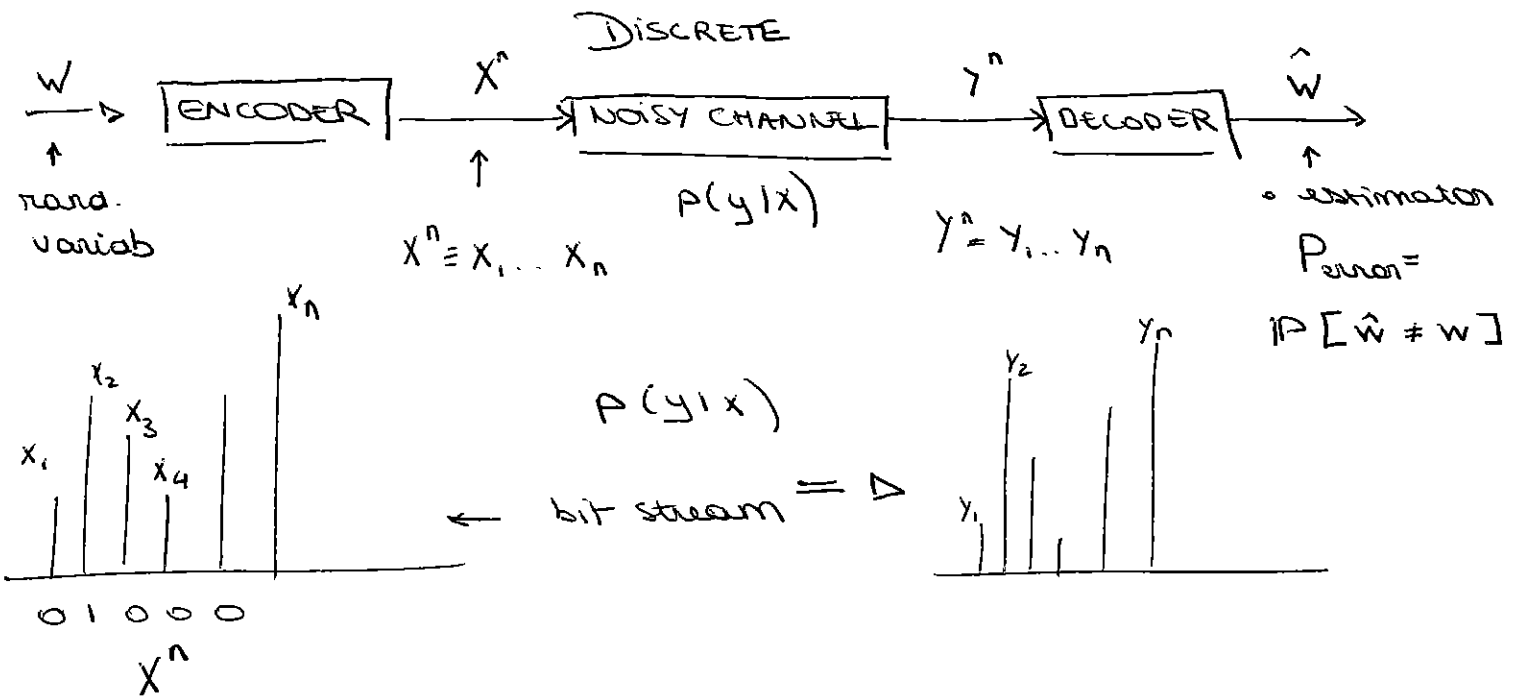
a $\frac{1}{3}$
 b $\frac{1}{3}$
 c $\frac{1}{4}$
 d $\frac{1}{12}$

$\left. \begin{matrix} 0 \\ 1 \end{matrix} \right\} cd \frac{1}{3}$

$\left. \begin{matrix} 0 \\ 1 \end{matrix} \right\} ab \frac{2}{3}$
 $cd \frac{1}{3}$

	huff
a	00
b	01
c	10
d	11

CHAPTER : CAPACITY of NOISY CHANNELS



Restrictions

i) Discrete channels

ii) Memory less channels. ($X^n = X_1 \dots X_n$)

$P(y^n | x^n)$ what's the output knowing the input.

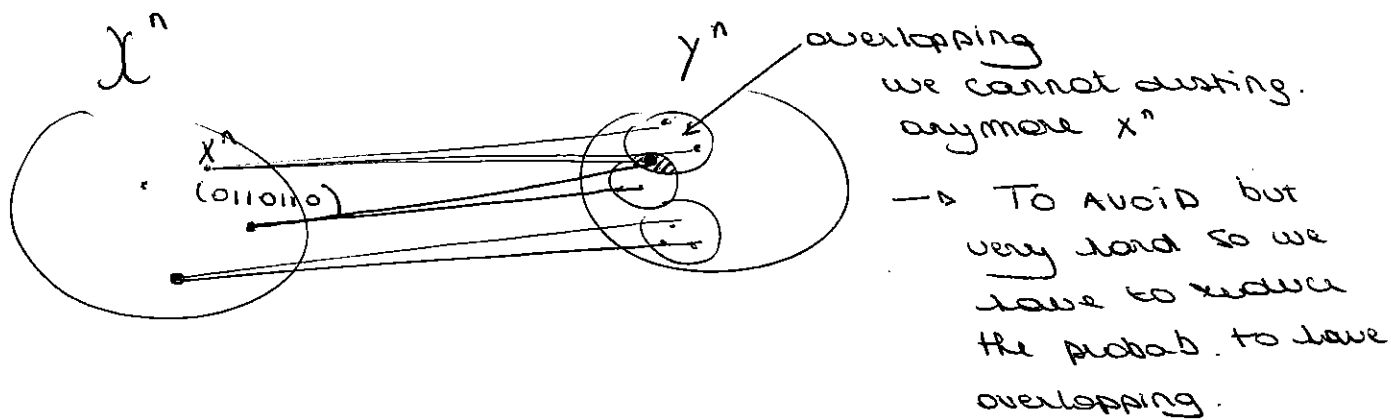
$$= \prod_{i=1}^n P(y_i | x_i)$$

• Highest number of message "DISTINGUISHABLE" $\leq 2^{n \cdot C}$

$$\log_2(nM) \leq n \cdot C$$

channel capacity

$$\frac{1}{n} \log(nM) \leq C \rightarrow \text{INFO SENT PER USE OF CHANNEL}$$



• 4 msg

00	→	0010
01	→	0100
10	→	1111
11	→	1010
2		4

2 logical bits

4 physical bits.

→ Rate = $\frac{1}{2} \leq R$

DEFINITIONS

Discrete memoryless channel

- input alphabet X
 - output Y
 - matrix of transition probabilities P
- $P(y|x)$

$$P(y^n | x^n) = \prod_{i=1}^n P(y_i | x_i)$$

① Informational Capacity $C \equiv \max_{P(x)} I(X:Y)$ [Shannon]

$\sim \int P(y|x) dy$

② Operational Capacity $\equiv$ highest trans. rate R (bits/used channel) that is achievable with arbitrarily small error probability P_e

Shannon's 2nd theorem:

$$C_{\text{info}} = C_{\text{operat.}}$$

Ex 1: NOISELESS BINARY CHANNEL.

bits
 $0 \rightarrow 0$
 $1 \rightarrow 1$

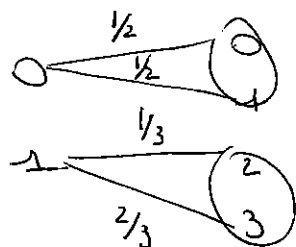
$$C_{\text{aper}} = 1 \text{ bit / use of channel}$$

$$\textcircled{1} \quad I(X:Y) = H(X) - \underbrace{H(X|Y)}_0$$

$$C_{\text{info}} = \max_{p(x)} H(x) = \log_2 2 = 1 \text{ bit / use of channel.}$$

$$P^*(x) = \{1/2, 1/2\}. \rightarrow \text{probabilité d'avoir un bit 1 ou 0 sur le canal.}$$

Ex 2: NOISY CHANNEL WITHOUT OVERLAP



$$\bullet C_{\text{aper}} = 1 \text{ bit / use of channel}$$

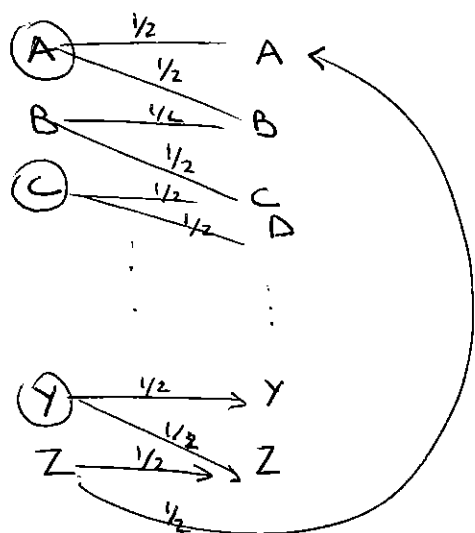
$$\bullet I(X:Y) = H(X) - \underbrace{H(X|Y)}_0$$

$$\bullet C_{\text{info}} = \max_{p(x)} H(x) = 1 \text{ bit / use of channel}$$

$$P^*(x) = \{1/2, 1/2\}.$$

Ex 3: NOISY CHANNEL WITH OVERLAP

("noisy typewriter")



$$\bullet C_{\text{aper}} = \log_2 13 \text{ bits / use of channel}$$

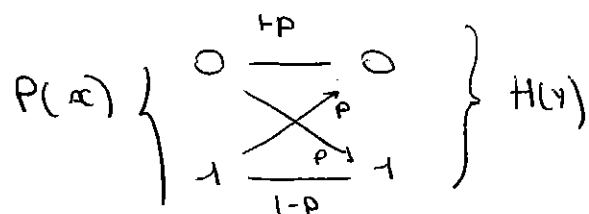
$$\begin{aligned} I(X:Y) &= H(Y) - H(Y|X) \\ &= H(Y) - \underbrace{\sum_{x \in X} p(x)}_1 \underbrace{H(Y|X=x)}_{1 \forall x} \\ &= H(Y) - 1 \end{aligned}$$

$$\bullet C_{\text{info}} = \max_{p(x)} \underbrace{H(Y) - 1}_{\leq \log_2 26} \quad H(Y) \leq \log_2 13$$

$$= \log_2 26 - 1 = \log_2 \frac{26}{2} = \log_2 13 \text{ bits / use}$$

$$P^*(x) = \{1/13, \dots, 1/13\}.$$

Ex ④ Binary Symmetric Channel



p = bit flip probability
 $0 \leq p \leq 1$

$$\begin{aligned} H(X:Y) &= H(Y) - H(Y|X) \\ &= H(Y) - \underbrace{\sum_{x=0}^1 P(x)}_1 \underbrace{H(Y|X=x)}_{H_2(p) \forall x} \\ &= H(Y) - H_2(p) \end{aligned}$$

$$\begin{aligned} H_2(p) &\equiv H_2[p, 1-p] \\ &= -p \log p - (1-p) \log (1-p) \end{aligned}$$

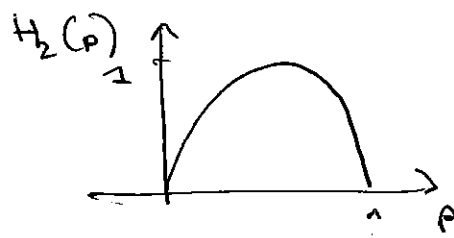
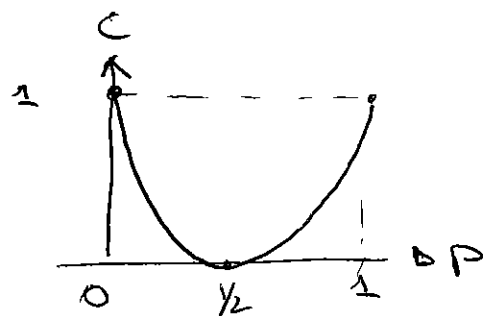
$$P(y=0) = \underbrace{P(x=0)}_{1/2} \cdot (1-p) + \underbrace{P(x=1)}_{1/2} p = 1/2$$

$$\begin{aligned} C &= \max_{P(x)} H(Y) - H_2(p) \leq 1 - H_2(p) \\ &\leq \log_2 |Y| = 1 \end{aligned}$$

$$C = 1 - H_2(p)$$

$X_{\text{equiprob.}} = Y_{\text{equiprob.}}$

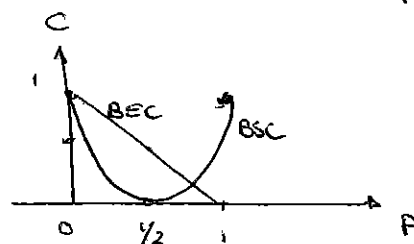
$$p^*(x) = \{1/2, 1/2\}$$



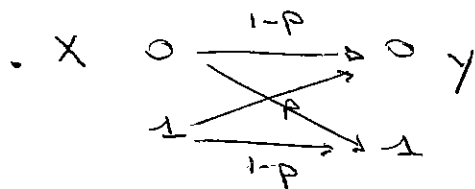
$$H(Y) \leq \log(y)$$

• Binary symmetric channel

$$C = \max_{p(x)} I(X:Y)$$



$p = \text{bit flip (error) prob.}$
 $0 \leq p \leq 1$

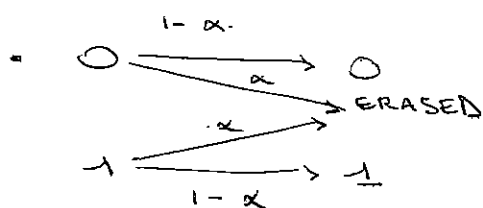


$$C_{\text{BSC}} = 1 - H_2(p) \quad P^*(x) = \frac{1}{2} \quad (x=0,1)$$

$$H_2(p) = -p \log_2 p - (1-p) \log_2 (1-p)$$

• Binary erasure channel

- $\alpha = \text{erasure prob.}$
 $0 \leq \alpha < 1$



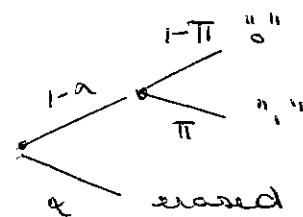
$$\begin{cases} P(X=0) = 1-\pi \\ P(X=1) = \pi \end{cases}$$

$$\begin{cases} P(Y=0) = (1-\pi)(1-\alpha) \\ P(Y=1) = \pi(1-\alpha) \\ P(Y=\text{erased}) = (1-\pi)\alpha + \pi\alpha = \alpha \end{cases}$$

"grouping RULE"

$$\begin{aligned} I(X:Y) &= H(Y) - H(Y|X) \\ \max_{P(X)} &= H(Y) - \sum_{x=0}^1 P(x) H(Y|X=x) \\ &\quad \uparrow \\ &\quad \max \pi \end{aligned}$$

$$\begin{aligned} &= H(Y) - H_2(\alpha) = H_2(\alpha) \quad \forall \alpha \\ &\leq \log_2 3 - H_2(\alpha) \\ &\leq \log_2 3 - H_2(\alpha) \end{aligned}$$



$$\begin{aligned} \Rightarrow H(Y) &= H_3 \left[\underbrace{(1-\pi)(1-\alpha)}_0, \underbrace{\pi(1-\alpha)}_{\text{erasure}}, \alpha \right] = H_2(\alpha) + (1-\alpha) \cdot H_2(\pi) \\ &\quad + \alpha \log 1 \end{aligned}$$

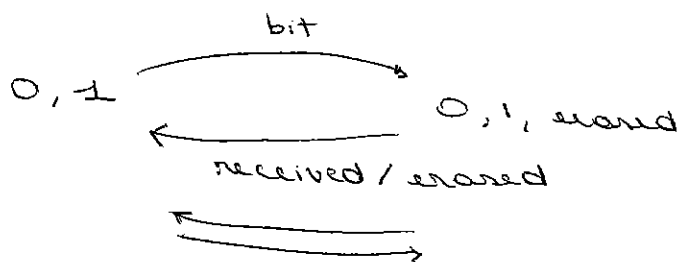
$$\Rightarrow \bar{I}(x:y) = (1-\alpha) H_2(\pi)$$

$$\Rightarrow C = \max_{\pi} (1-\alpha) H_2(\pi)$$

$$= 1-\alpha; \quad P^*(x) = \frac{1}{2} \quad (x=0,1)$$

($1-\alpha$ = prob of no erasure)

• BIN ERASURE CHANNEL WITH FEEDBACK



↳ feedback without error.

$$\text{No of uses of channel} = (1-\alpha) \cdot 1 + \alpha(1-\alpha) \cdot 2 + \alpha^2(1-\alpha) \cdot 3 + \dots$$

$$= (1-\alpha) \cdot \sum_{k=1}^{\infty} k \alpha^{k-1}$$

$$= (1-\alpha) \frac{\partial}{\partial \alpha} \left(\sum_{k=1}^{\infty} \alpha^k \right)$$

$$= (1-\alpha) \frac{\partial}{\partial \alpha} \left(\frac{\alpha}{1-\alpha} \right)$$

$$= (1-\alpha) \cdot \frac{(1-\alpha) + \alpha}{(1-\alpha)^2}$$

$$= \frac{1}{1-\alpha}$$

$$\cdot \sum_{k=0}^{\infty} \alpha^k = \frac{1}{1-\alpha}$$

$$\cdot \frac{1}{1-\alpha} - 1 = \frac{1-(1-\alpha)}{1-\alpha} = \frac{\alpha}{1-\alpha}$$

• $\frac{1}{1-\alpha}$ uses of channel to transmit 1 bit

• 1 uses of channel to transmit $(1-\alpha)$ bits

$$C_{\text{without feedback}} = 1-\alpha$$

$$C_{\text{feedback}} = 1-\alpha$$

THEOREM Feedback does not enhance the capacity of memoryless channel.

$$P(y^n | x^n) = \prod_{i=1}^n P(y_i | x_i)$$

Properties of C (arbitrary channel)

$$\textcircled{1} C \geq 0$$

$$I(x:y) \geq 0 \iff H(x,y) \leq H(x) + H(y); \quad I(x:y) = H(x) + H(y) - H(x,y)$$

$$\textcircled{2} \quad C \leq \log_2 |X| \quad I(X:Y) = H(X) - \underbrace{H(X|Y)}_{\geq 0} \leq H(X) \leq \log_2 |X|$$

$$\textcircled{3} \quad C \leq \log_2 |Y| \quad I(X:Y) = H(Y) - \underbrace{H(Y|X)}_{\geq 0} \leq H(Y) \leq \log_2 |Y|$$

$\textcircled{4}$ $I(X:Y)$ is a continuous, concave function of $p(x)$

$$\rightarrow p(x) = \lambda p_1(x) + (1-\lambda) p_2(x) \quad 0 \leq \lambda \leq 1$$

$$I \geq \lambda I_1 + (1-\lambda) I_2$$

$\rightarrow$ numerical optimization techniques.

• SYMMETRIC CHANNELS $\begin{cases} X \\ Y \\ p(y|x) = \text{matrix of transition probabilities.} \end{cases}$

channel SYMMETRIC

IF $\begin{cases} \text{all rows of } p(y|x) \text{ are permutations of each other.} \\ \text{all columns} \end{cases}$

$$X \rightarrow \begin{pmatrix} \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{pmatrix}$$

$\uparrow$
Y

$$\text{Ex: } |X| = |Y| = 3$$

$$p(y|x) = \begin{pmatrix} 0.3 & 0.2 & 0.5 \\ 0.5 & 0.3 & 0.2 \\ 0.2 & 0.5 & 0.3 \end{pmatrix}$$

channel weakly symmetric

IF $\begin{cases} \text{all rows } p(y|x) \text{ are permutations of each other} \\ \text{all columns sum to SAME NUMBER} \end{cases}$

$$\text{Ex: } |X| = 2, |Y| = 3$$

$$\sum_x p(y|x) = \text{constant} \quad \forall y$$

$$p(y|x) = \begin{pmatrix} 1/3 & 1/6 & 1/2 \\ 1/3 & 1/2 & 1/6 \\ 2/3 & 1/3 & 2/3 \end{pmatrix}$$

THEOREM

A (weakly) symmetric channel has

$$\text{CAPACITY } C = \log_2 |Y| - H_2(\pi)$$

WHICH is reached for Uniform Input Dist. $p^*(x)$

$$p(y|x) = \begin{pmatrix} \overline{\pi} \\ \text{-----} \\ \text{-----} \\ \text{-----} \end{pmatrix} \quad \text{DEMO}$$

$$\begin{aligned} I(X:Y) &= H(Y) - H(Y|X) \\ &= H(Y) - \sum_{x \in X} p(x) \underbrace{H(Y|X=x)}_{H_2(\pi) \quad \forall x} \\ &= H(Y) - H_2(\pi) \\ &\leq \log |Y| - H_2(\pi) \end{aligned}$$

$\textcircled{20} \quad \textcircled{2}$

$$p^*(x) = \frac{1}{|X|} \text{ uniform distrib}$$

$$\begin{aligned} C \rightarrow P(y) &= \sum_x P(y|x) p^*(x) \\ &= \frac{1}{|X|} \cdot \sum_x P(y|x) \quad \forall y \\ &= \frac{1}{|Y|} \text{ uniform} \end{aligned}$$

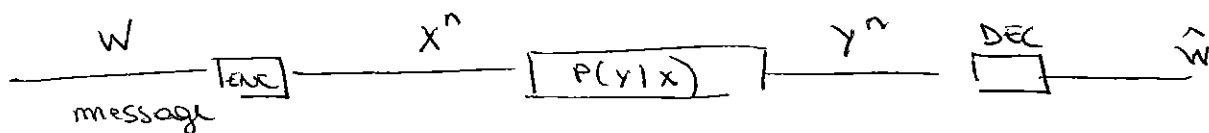
$$\rightarrow C = \log_2 |Y| - H_2(\pi)$$

$$\text{Ex 1: } C = \log_2 3 - H[0.3, 0.2, 0.5] \approx 0.1 \text{ bits/use}$$

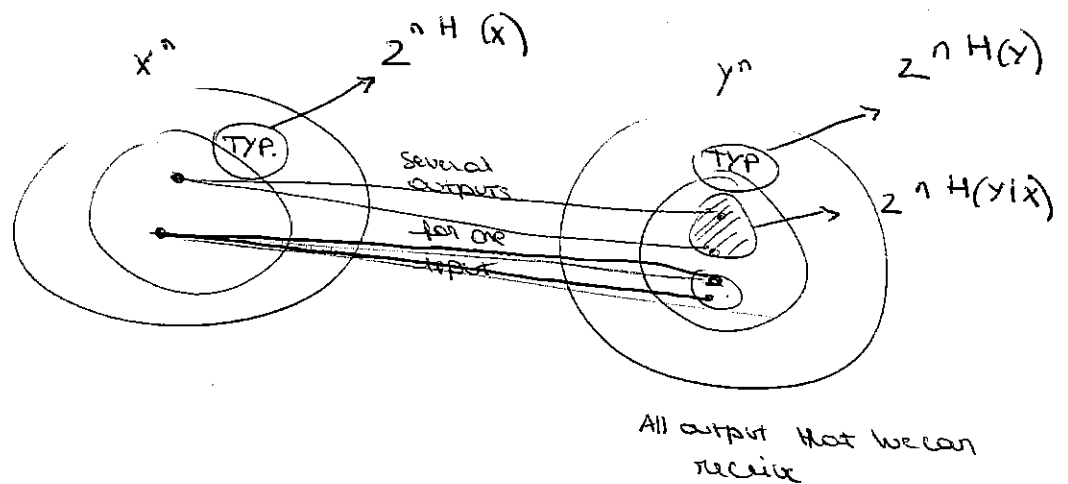
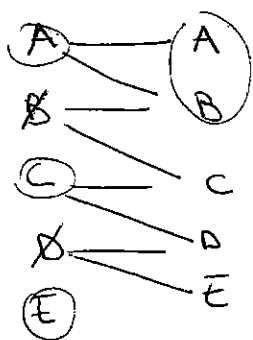
$$\text{Ex 2: } C = \log 3 - H[1/3, 1/6, 1/2] \approx 0.13 \text{ bits/use}$$

SHANNON 2nd THEOREM (NOISY CHANNEL)

$$C_{\text{CAPR}} \equiv C_{\text{INFO}}$$



$$P_e = P[\hat{W} \neq W] \leq \epsilon$$

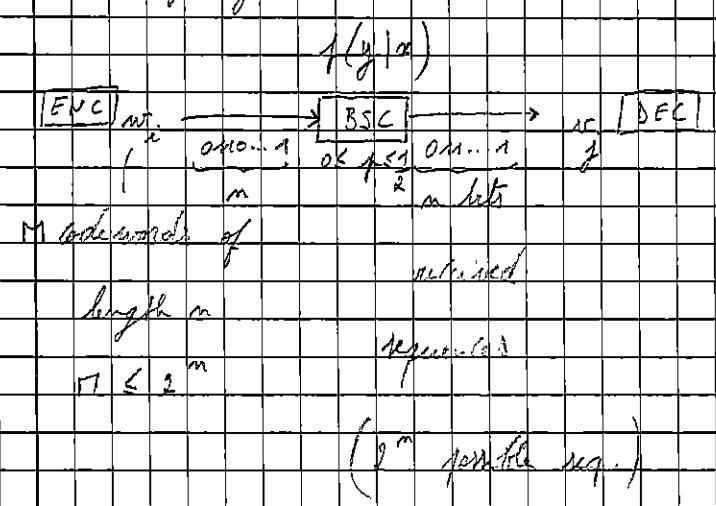


$$\text{Nr of nonoverlapping ensembles} \leq \frac{2^n H(Y)}{2^n H(Y|X)} = 2^{n(H(Y) - H(Y|X))} = 2^{n I(X;Y)}$$

$$\text{Nr of distinguishable messages} \leq 2^{n I(X;Y)}$$

Chapter 5 : Error correcting codes

Binary Symmetric Channel



"Ideal decoder" : associates to received sequence r the code word u that is the most probable.

Assumption : all code words are equiprobable $p(u) = \frac{1}{M}$

For fixed r , choose u by $\max_u p(u|r)$

Bayes rule $p(u|r) \cdot p(r) = p(r|u) \cdot p(u)$

$$\max_u p(u|r) = \max_u p(r|u) \cdot \underbrace{\frac{1}{M}}_{\text{fixed}} \cdot \frac{1}{p(r)}$$

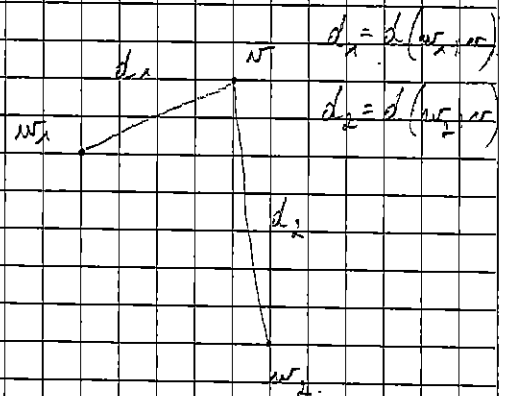
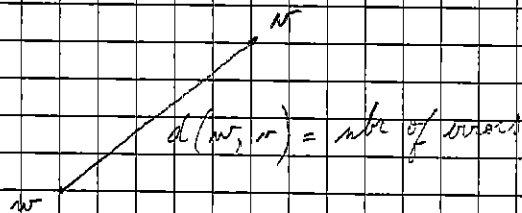
"Ideal decoder" : associates to the code words that maximize $p(r|u)$

Hamming distance $d(u_1, u_2)$ = nbr of bits that are different in u_1 and u_2

1) $d(u_1, u_2) \geq 0$ $d(u_1, u_2) = 0$ iff $u_1 = u_2$

$$1) d(w_1, w_2) = d(w_2, w_1)$$

$$3) d(w_1, w_2) \leq d(w_1, w_3) + d(w_3, w_2)$$



$$\max_w f(w|w) = f \frac{d(w, w)}{n - d(w, w)} (1 - f)$$

$$\frac{f(w|w_1)}{f(w|w_2)} = \frac{f \frac{d_1}{n - d_1} (1 - f)}{f \frac{d_2}{n - d_2} (1 - f)} = \left(\frac{f}{1 - f} \right)^{d_1 - d_2} = \left(\frac{1 - f}{f} \right)^{d_2 - d_1}$$

$$f(w|w_1) > f(w|w_2) \text{ iff } d_1 < d_2$$

choose w_1

"Ideal decoder" $\equiv$ "Minimum-distance decoder"

Example $n = 4$

$\Rightarrow$ ENC $\Rightarrow$

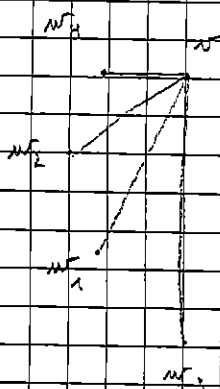
$$w_1 = 0000 \quad d_1 = 3$$

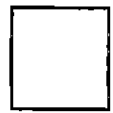
$$w_2 = 1001 \quad d_2 = 2$$

$$w_3 = 1110 \quad d_3 = 4$$

$$w_4 = 0111 \quad d_4 = 1$$

$$w = 01011$$





Relation between distance of a code and error correction

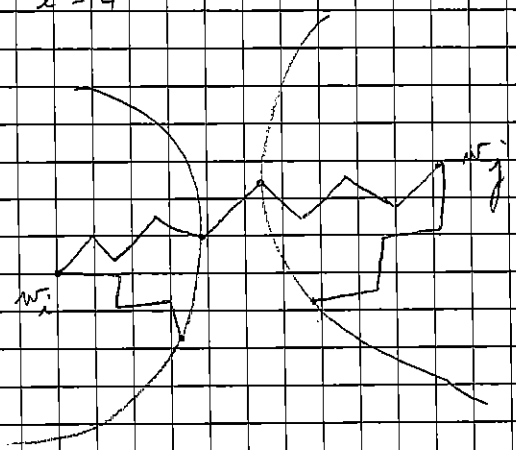
Theorem 1: Given a set of code words $w_1, w_2, \dots, w_n$ of length n satisfying $d(w_i, w_j) \geq \underbrace{2e+1}_{\text{odd integer}} \quad \forall i \neq j \quad e = \text{integer} > 0$

& converse then code corrects up to e errors.

Theorem 2: Given a set of code words $w_1, w_2, \dots, w_n$ of length n satisfying $d(w_i, w_j) \geq \underbrace{2e}_{\text{even integer}} \quad \forall i \neq j \quad e = \text{integer} > 0$

& converse then code corrects up to $e-1$ errors and detects e errors.

Proof: $e = 4$



$d = 2e + 1 = 9$

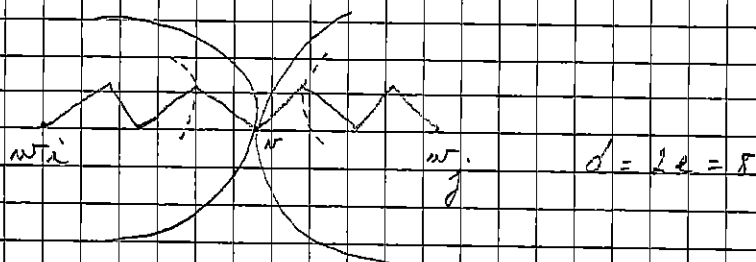
$\text{Sphere} = \{x : d(w_i, x) \leq 4\}$

Sufficient to have $d = 2e + 1 = 9$ in order to correct $e = 4$ errors

it is necessary to have 5 errors to have the risk of decoding error.

Necessary to have $d = 2e + 1 = 9$ in order to correct $e = 4$ errors.

If distance $d = 2e = 8$



$$\underbrace{d(w_i, w_j)}_{2e} \leq \underbrace{d(w_i, w)}_e + \underbrace{d(w, w_j)}_e$$

$$\Rightarrow d(w, w_j) \geq e = 4 \Rightarrow \text{cannot correct } e = 4 \text{ errors}$$

(can still correct $e-1=3$ errors)

Nevertheless, I can detect $e = 4$ errors.

Parameters characterizing a ECC

$$\begin{cases} \Gamma = \text{nbr of codewords} \\ n = \text{length of codewords} \\ d = \min_{i \neq j} d(w_i, w_j) \end{cases}$$

$\rightarrow$ (minimum) distance of the code

Hamming's bound

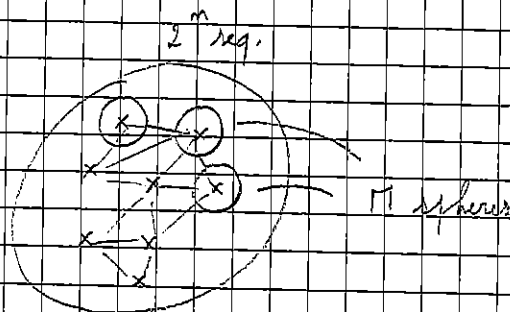
$$* R = \frac{\log \Gamma}{n} \quad \text{bits / use of channel}$$

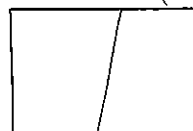
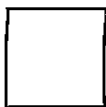
$$\Rightarrow \Gamma = 2^{nR}$$

$\Rightarrow$ many codewords

$$* d \geq 2e + 1$$

$\Rightarrow$ codewords distant from each other



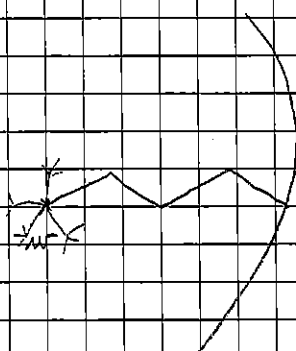


How many codewords can we have if a error can be corrected?

Hamming's bound

$$M \leq \frac{2^m}{\sum_{i=0}^e \binom{m}{i}}$$

$$\binom{m}{i} = \frac{m!}{i!(m-i)!}$$



Nbr of sequence inside sphere

$$= 1 + m + \binom{m}{2} + \dots$$

$$= \sum_{i=0}^e \binom{m}{i}$$

Sphere must be non-overlapping

$$M \cdot \sum_{i=0}^e \binom{m}{i} \leq 2^m \quad \text{necessary condition}$$

Ex: repetition code

$$0 \rightarrow 000 \Rightarrow \begin{cases} 001 \\ 010 \\ 100 \end{cases} \Rightarrow \text{majority rule} \Rightarrow 0$$

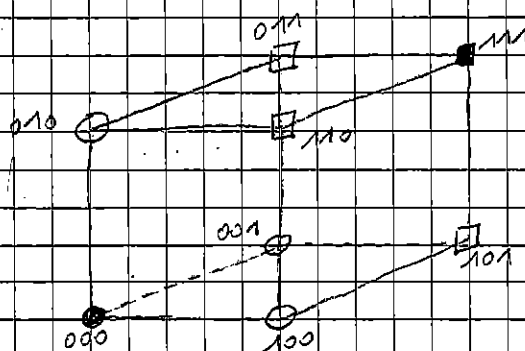
$$M=2$$

$$1 \rightarrow 111 \Rightarrow \begin{cases} 110 \\ 101 \\ 011 \end{cases} \Rightarrow \text{majority rule} \Rightarrow 1$$

$$m=3$$

$$d=3 \Leftrightarrow \text{correct } e=1 \text{ error}$$

$$\text{Hamming } M=2 \leq \frac{2^m}{1+m+e} = \frac{2^3}{1+3+1} = 2$$



Hamming's bound necessary ~~sufficient~~ condition for code to correct t errors

$$M \leq \frac{2^m}{\sum_{i=0}^t \binom{m}{i}} \Rightarrow M \leq \left\lfloor \frac{2^m}{\sum_{i=0}^t \binom{m}{i}} \right\rfloor$$

Example: $\begin{cases} m=4 \\ t=1 \end{cases} \Rightarrow d=3$

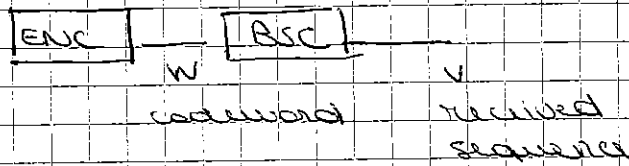
$$M \leq \left\lfloor \frac{2^4}{1+4} \right\rfloor = \left\lfloor \frac{16}{5} \right\rfloor = 3 \quad \underline{\underline{M \leq 2}}$$

$$\begin{cases} w_1 = 0000 & d_{1j} = 1 + \alpha \\ w_2 = 0111 & d_{23} = 1 + (3 - \alpha) = 4 - \alpha \\ w_3 = 1 \boxed{??} \end{cases} \quad d_{12} = 3$$

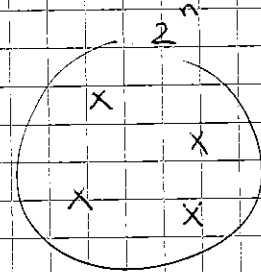
$\alpha = \text{nbr of "1"}$

	d_{12}	d_{13}	d_{23}
$\alpha=0$	3	1	4
1	3	2	3
2	3	3	2
3	3	4	1

• ERROR CORRECTING CODES



$$\begin{cases}
 M = \text{no of codewords} \\
 n = \text{length of codewords} \\
 d = \text{distance} \\
 \quad \hookrightarrow \min_{i \neq j} d(w_i, w_j) \\
 d = 2t + 1
 \end{cases}$$

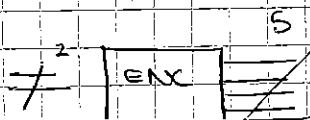


• Hamming's bound

$$M \leq \left\lfloor \frac{2^n}{\sum_{i=0}^t \binom{n}{i}} \right\rfloor$$

Ex: $n=5$

① $t=1 \quad M \leq \left\lfloor \frac{32}{1+5} \right\rfloor = 5 \quad \dots \rightarrow M \leq 4$



$$\left\{ \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 & 1 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 \end{pmatrix} \right\}^3_4^3$$

$$R = \frac{2}{5}$$

② $t=2 \quad M \leq \left\lfloor \frac{32}{1+5+5/2} \right\rfloor = 2$

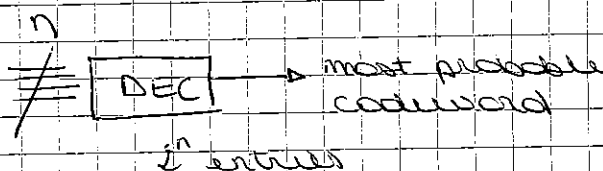
$$\begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 \end{pmatrix}^5$$

$$\left(\frac{5}{2} \right) = \frac{5 \cdot 4}{2 \cdot 1} = 10 \quad \xrightarrow{\text{ENC}} \text{codeword}^6$$

Repetition code

$$R = \frac{1}{5}$$

• HAMMING'S CODES



- Parity bit

0 1 0 1 1 1

5 bit

5 bit

parity bit

Ex: $\begin{matrix} 0 & 0 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{matrix} \begin{pmatrix} \rightarrow 2^0 \text{''} \\ \rightarrow 1^1 \text{''} \end{pmatrix} \rightarrow \text{Data}$

$\left. \begin{matrix} m=4 \\ n=3 \\ d=2 \end{matrix} \right\} \rightarrow \text{detect } 1 \rightarrow \text{error}$
 $\rightarrow \text{correct } 0 \text{ error}$

$\underbrace{\hspace{10em}}_{\text{information bits}} \quad \underbrace{\hspace{10em}}_{\text{parity check bit}}$

• $\omega = x_1 x_2 \dots x_n \Rightarrow x_1 + x_2 + \dots + x_n = \underline{\underline{0 \bmod 2}}$
 ($x_i = 0, 1$)

- $w = (x_1 \quad x_n)^T$ is CODEWORD IFF

$$\begin{aligned} \text{m equations} \left\{ \begin{aligned} &A_{11}x_1 + A_{12}x_2 + \dots + A_{1n}x_n = 0 \\ &\vdots \\ &A_{m1}x_1 + A_{m2}x_2 + \dots + A_{mn}x_n = 0 \end{aligned} \right. \quad A_{ji} = 0, \quad H = [h_{ij}] \end{aligned}$$

$$\begin{matrix} \longleftrightarrow & m \\ \text{rows} & \end{matrix} \left\{ \begin{pmatrix} a_{11} & a_{1n} \\ \vdots & \vdots \\ a_{m1} & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = 0 \right. \longleftrightarrow \underline{H_w = 0}$$

n columns

Hamming's matrix
parity check matrix

$$\text{rk} H \leq mn \leq n$$

- $\left\{ \begin{array}{l} m \text{ linearly indep rows} \\ m \text{ linearly indep columns} \end{array} \right.$

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \dots & a_{1,n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m,1} & a_{m,2} & a_{m,3} & \dots & a_{m,n} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_m \\ \hline x_{m+1} \\ \vdots \\ x_n \end{pmatrix} = 0$$

$\underbrace{\hspace{10em}}_{m \text{ linear eq columns}}$

m parity check bits $n-m$ info bits

$$\begin{cases} h_{1,1}x_1 + \dots + h_{1,m}x_m = h_{1,m+1} + \dots + h_{1,n}x_n \\ \vdots \\ h_{m,1}x_1 + \dots + h_{m,n}x_m = h_{m,m+1}x_{m+1} + \dots + h_{m,n}x_n \end{cases}$$

Solve for n parity bits

$n-m$ INFO BITS

$$w = (\underbrace{x_1, x_2, \dots, x_n}_{m \text{ parity bits}} \mid \underbrace{x_{m+1}, \dots, x_n}_{n-m \text{ info bits}})$$

$\rightarrow k = n-m$
 $\rightarrow M = 2^k$

$$R = \frac{\log_2 M}{n} \quad \longleftrightarrow \quad M = 2^{nR}$$

$\bullet$ $\frac{k}{n} = \frac{m}{n}$ $\Rightarrow R = \frac{k}{n} = \frac{m}{n}$ (m of phys bits)

$\frac{m}{\text{parity}} \mid \frac{k}{\text{info}}$ $\Rightarrow R = \frac{k}{n} = \frac{m}{n}$ (m of phys bits)

Example of Hamming's code

$$\begin{cases} n=6 \\ m=3 \quad (= \text{rank } H) \\ k=n-m=3 \quad \text{info bits} \end{cases}$$

$$H \begin{pmatrix} x_1 \\ \vdots \\ x_3 \\ \hline x_4 \\ x_5 \\ x_6 \end{pmatrix} = 0$$

$$H = \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 & 0 & 1 \end{array} \right)$$

3 bit parity 3 info bits

resolution
as system

Fix $\begin{cases} x_4=0 \\ x_5=1 \\ x_6=1 \end{cases} \Rightarrow \begin{cases} x_1 + 0 + 1 + 0 = 0 \\ x_2 + x_3 + 0 + 0 + 1 = 0 \\ x_1 + x_3 + 0 + 0 + 1 = 0 \end{cases} \Rightarrow \begin{cases} x_1=1 \\ x_2+x_3=1 \quad x_2=1 \\ x_1+x_3=1 \quad x_3=0 \end{cases}$

$$\Rightarrow w = (\underbrace{110}_{\text{parity}} \mid \underbrace{011}_{\text{info}})$$

List of codewords

$$n = 2^k = 8$$

$$\begin{aligned} w_0 &= 000 \quad 000 \\ w_1 &= 001 \quad 001 \\ w_2 &= 111 \quad 010 \\ w_3 &= 110 \quad 011 \end{aligned}$$

$d=2$

$d=2$

$$w_7 = 000 \quad 111 \quad d=2 \text{ detects 1 error.}$$

• Hamming's code is linear

$$\left. \begin{aligned} w_1 &= 001 \quad 001 \\ w_2 &= 111 \quad 010 \end{aligned} \right\} w_1 + w_2 = 110 \quad 011 = w_3$$

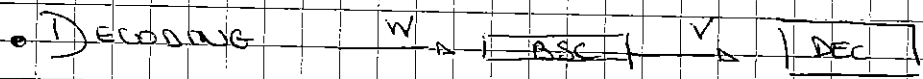
$$w_i, w_j \text{ codewords} \Leftrightarrow \begin{cases} H w_i = 0 \\ H w_j = 0 \end{cases} \Rightarrow (w_i + w_j) \text{ is a codeword}$$

$$\begin{aligned} \Rightarrow H w &= H (w_i + w_j) \\ &= H w_i + H w_j \end{aligned}$$

(min) distance $d = \min_{i \neq j} d(w_i, w_j)$ $d = W$

(min) weight $W = \min_{k \neq 0} W(w_k)$

$$d = \min_{i \neq j} d(w_i, w_j) = \min_{\substack{i \neq j \\ k \neq 0}} W(w_i + w_j) = \min_{k \neq 0} W(w_k) = W$$



$$w = (x_1 \quad x_n)^T; \quad v = (y_1 \quad y_n)^T \quad C \equiv H_V$$

connecting vector
syndrome

- NO ERROR $(V=W) \Rightarrow C=0$
- WAS ERROR(S) $\Leftarrow C \neq 0$

*D

- $V = W + Z$
 $\uparrow$
 error
 pattern
 vector

$$Z = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 1 \\ 1 \\ 0 \\ 1 \end{pmatrix}$$

j_1
 j_2
 j_e

$$\begin{aligned}
 C &= HW = H(W+Z) = \cancel{HW} + HZ = HZ \\
 &= \sum_{j \in \{j_1, j_2, \dots, j_e\}} \text{column}_j(H)
 \end{aligned}$$

EXAMPLE:

$$H = \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 & 0 & 1 \end{array} \right)$$

3 parity bits
3 info bits

$$\text{no codewords} \Leftrightarrow HW=0$$

- Error of bit #1 $C = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$

$$\text{Error of bits \#2, \#3, \#5} \quad C = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

$$\text{Single error of bit \#j} \Rightarrow C = \text{column}_j(H)$$

- Hamming's code corrects 1 error iff all columns are distinct

2 error iff all ensemble of 4 columns are lin indep

3 errors iff " " " " 6 columns
 " " " "

(4 columns per 2 set of two lin columns)

"CANONICAL" HANNING'S CODE

$$H = \left(\begin{array}{ccc|ccc} & \text{INFO} & & \text{PARITY} & & \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ \uparrow & & & & & & \\ 0 & 0 & 1 & \leftarrow 1 & 2 & 3 & 4 & 5 & 6 & 7 \end{array} \right)$$

$$n = 7$$

$$m = 3$$

parity bits

$$k = n - m = 4 \text{ info bits}$$

$$w_0 = 0000000$$

$$w_1 = 0001111 \rightarrow d = 3 - w = 0 \Rightarrow e = 1$$

$$w_2 = 0010110$$

...

$$w_5 = 1111111$$

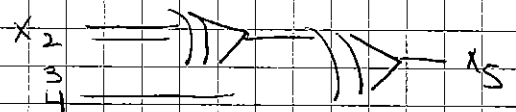
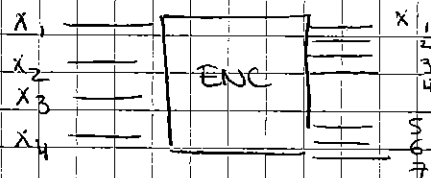
$$\rightarrow \begin{cases} x_5 + x_6 + x_7 = x_4 \\ x_6 + x_7 = x_2 + x_3 \\ x_5 + x_7 = x_1 + x_3 \end{cases}$$

$$M = 2^4 = 16$$

$$x_6 = x_1 + x_3 + x_4$$

$$x_7 = x_1 + x_2 + x_4$$

$$x_5 = x_2 + x_3 + x_4$$



Decoding

$$\neq \boxed{H} \cdot C = H \cdot v = H_2 = H \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} = \text{col}_j(H) = j \text{ error in bit \# } j$$

$$\begin{cases} C_1 = y_4 + y_5 + y_6 + y_7 \\ C_2 = y_2 + y_3 + y_6 + y_7 \\ C_3 = y_1 + y_3 + y_5 + y_7 \end{cases}$$

• Hamming's code

$$\underbrace{\begin{pmatrix} A_{11} & A_{1n} \\ A_{m1} & A_{mn} \end{pmatrix}}_H \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = 0$$

$$Hw = 0 \iff w \text{ codeword}$$

$$\text{rank } H = m < n$$

$$k = n - m$$

$$M = 2^k$$

$$\begin{aligned} C &= H^\perp \\ &= H(w+g) \\ &= Hg \end{aligned}$$

• Canonical code

$$H = \left(\begin{array}{ccccccc} 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 \end{array} \right) \Bigg\} 3$$

7

$$M \leq \frac{2^n}{\sum_{i=0}^n \binom{n}{i}}$$

$$2^4 \leq \frac{2^7}{1+7} = 2^4$$

$$k = 4$$

$$n = 16$$

$$e = 1$$

$$\left\{ \begin{array}{l} m \\ n = 2^m - 1 \\ k = 2^m - 1 - m \\ e = 1 \end{array} \right.$$

$$2^{n-m} = 2^k = \frac{2^n}{1+n} \implies 1+n = 2^m$$

$$\implies n = 2^m - 1 \quad \left\{ \begin{array}{l} m=3 \\ n=2^3-1=7 \end{array} \right.$$

$$\begin{array}{l} m=4 \\ n=15 \end{array} \quad \left(\begin{array}{cccc|cccc} 0 & 0 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 \end{array} \right) \implies e=1$$

• Ideal decoder

$$\text{BSC} \xrightarrow{n} V \implies \text{Table with } 2^n \text{ entries} \xrightarrow{\text{Most probable}} W$$

$$\text{BSC} \xrightarrow{n} V \implies H \xrightarrow{m} C \xrightarrow{\text{Table with } 2^m \text{ entries}} \text{Most probable } Z$$

$$m \ll n$$

$$2^m \lll 2^n$$

Lower Bounds on M_R of Parity check BITS.

① Hamming's bound

n, e fixed

$$2^m \geq \sum_{i=0}^e \binom{n}{i}$$

n bits

 k info n parity

$k \uparrow \Rightarrow M = 2^k \uparrow \Rightarrow R \uparrow$
 $m \uparrow \Rightarrow e \uparrow$

• Vector C may take 2^m values.

• No. of error patterns $= 1 + n + \binom{n}{2} + \dots + \binom{n}{e}$

"General" Hamming's bound

$$M \leq \frac{2^n}{\sum_{i=0}^e \binom{n}{i}}$$

$$2^k = 2^{n-m} \leq \frac{2^n}{2}$$

$$\rightarrow \sum_{i=0}^e \binom{n}{i} \leq 2^m$$

$\rightarrow$ Necessary Sufficient

$$\begin{cases} n=10 \\ e=2 \end{cases} \quad 2^m \geq 1 + 10 + \binom{10}{2} = 56$$

$m \geq \underline{\underline{6}}$

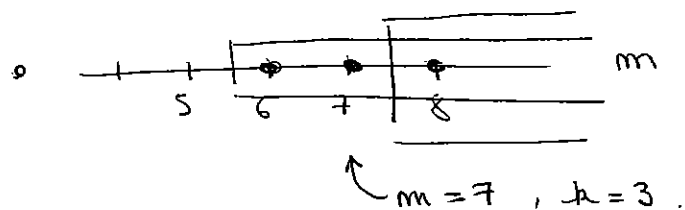
② Gilbert Varshamov bound

• n, e fixed $2^m > \sum_{i=0}^{2e-1} \binom{n-1}{i}$

$$H = \left(\begin{array}{c} \text{||||} \\ \text{||||} \\ \text{||||} \end{array} \right) \}_m$$

• Sufficient Necessary

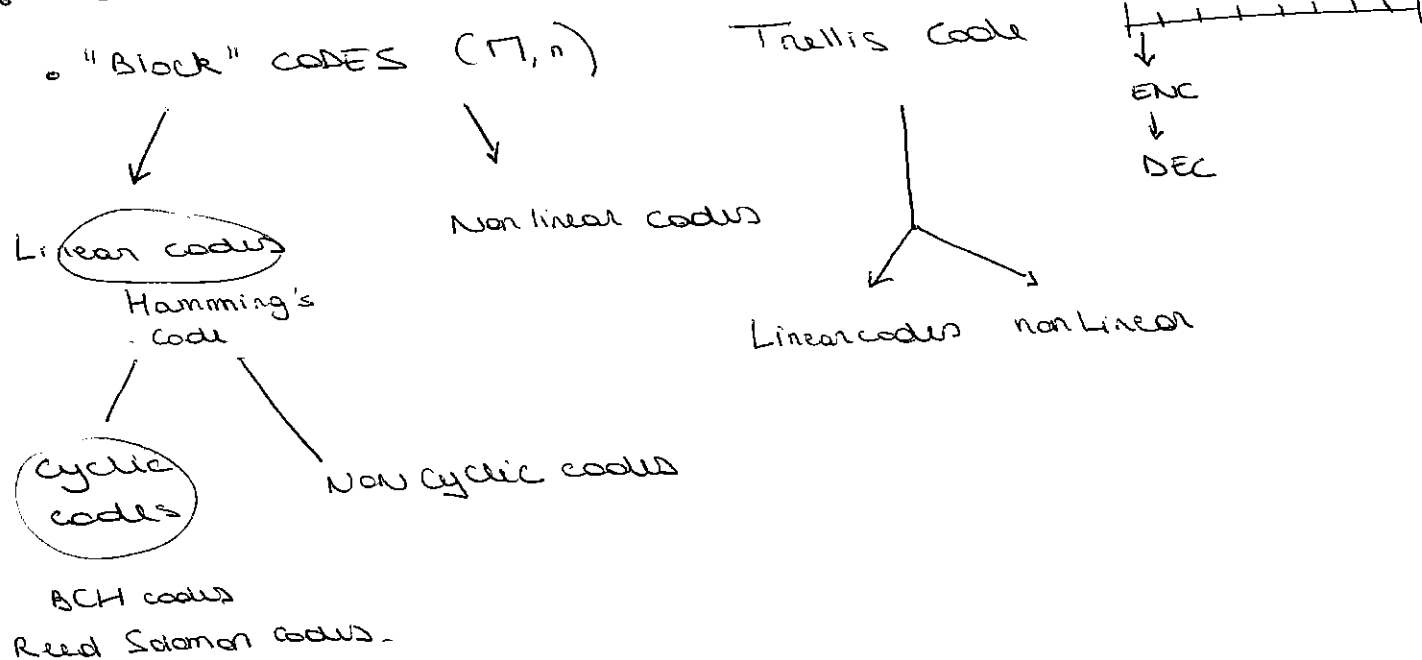
$$\begin{cases} n=10 \\ e=2 \end{cases} \quad 2^m > 1 + \binom{9}{1} + \binom{9}{2} + \binom{9}{3} = 130 \quad m \geq 8$$



$$\begin{aligned}
 & m_{GV} \geq m_H \\
 & \frac{m_{GV}}{m_H} \leq 2
 \end{aligned}
 \quad \left| \quad \begin{aligned}
 & \underline{e=1} \quad H: 2^m \geq 1+n \\
 & GV: 2^m > 1+(n-1)=n
 \end{aligned} \right\} 2^m \geq 1+n$$

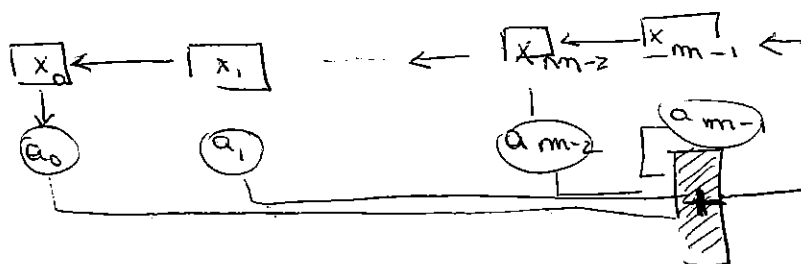
→ necessary & sufficient condition to correct $e=1$ error.

OVERVIEW OF ECC.



CYCLIC CODES :

SHIFT Register
+ Feedback



$$\left\{ \begin{array}{l} X_0' = X_1 \\ X_1' = X_2 \\ \vdots \\ X_{m-2}' = X_{m-1} \\ X_{m-1}' = a_0 X_0 + a_1 X_1 + \dots + a_{m-1} X_{m-1} \end{array} \right.$$

$$X' = T X$$

transition Matrix

$$X = \begin{pmatrix} X_0 \\ \vdots \\ X_{m-1} \end{pmatrix}; \quad X' = \begin{pmatrix} X_0' \\ \vdots \\ X_{m-1}' \end{pmatrix}; \quad T = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_0 & a_1 & \dots & \dots & a_{m-1} \end{pmatrix}$$

$$\det T = a_0 = 1$$

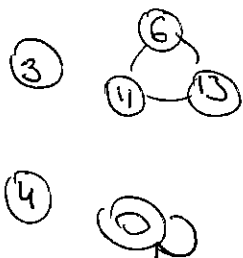
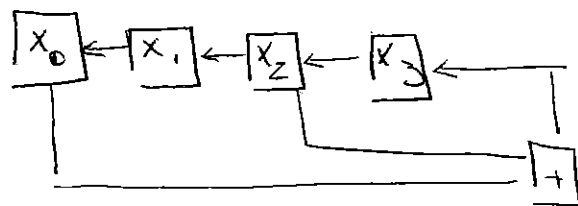
Time Evaluation

$$X_0 \rightarrow X_1 = T X_0 = T^2 X_0 \rightarrow \dots \rightarrow X_0$$

$$X_0 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

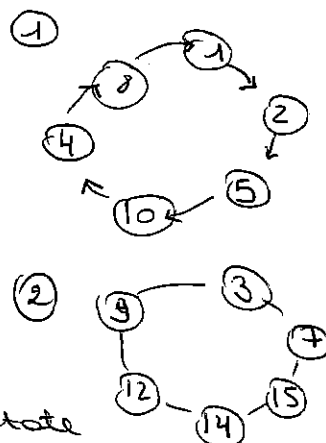
Cycle whose period is $\leq 2^m - 1$

Ex: $\left\{ \begin{array}{l} a_0 = 1 \\ a_1 = 0 \\ a_2 = 1 \\ a_3 = 0 \end{array} \right.$



$$\begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

initial state



DEF : code is CYCLIC when it FULFILLS Property

IF : $w = (w_0 w_1 \dots w_{n-1})^T$ is codeword

THEN : $w' = (w_{n-1} w_0 w_1 \dots w_{n-2})^T$ is codeword.

Theorem : IF we construct Hamming's code as follows

$$H = \left(X \mid TX \mid T^2X \mid \dots \mid T^{n-1}X \right) \quad \left. \vphantom{\begin{matrix} \text{columns} \\ = \\ \text{subsequent} \\ \text{states} \\ \text{over one} \\ \text{full cycle} \end{matrix}} \right\} n$$

then resulting code is cyclic

n = period of cycle

$$X = \text{some initial state} = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

$$H = \begin{pmatrix} 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 0 \end{pmatrix} \quad \begin{matrix} n=6 \\ m=4 \\ k=2 \Rightarrow n=4 \end{matrix}$$

$$\text{codewords : } \begin{cases} w_0 = 000 & 000 & \curvearrowright \\ w_1 = 101 & 010 & \uparrow \\ w_2 = 010 & 101 & \downarrow \\ w_3 = 111 & 111 & \curvearrowleft \end{cases}$$

Proof : IF $w = (w_0 \dots w_{n-1})^T$ codeword

$$\rightarrow Hw = 0$$

$$\rightarrow (X \mid TX \mid \dots \mid T^{n-1}X) \begin{pmatrix} w_0 \\ w_1 \\ \vdots \\ w_{n-1} \end{pmatrix} = 0$$

$$\rightarrow w_0 X + w_1 TX + \dots + w_{n-2} T^{n-2}X + w_{n-1} T^{n-1}X = 0$$

$$w_0 TX + w_1 T^2X + \dots + w_{n-2} T^{n-1}X + w_{n-1} X = 0 \quad \left. \vphantom{\begin{matrix} \text{columns} \\ = \\ \text{subsequent} \\ \text{states} \\ \text{over one} \\ \text{full cycle} \end{matrix}} \right\} T$$

$$\rightarrow (X \mid TX \mid \dots \mid T^{n-1}X) \begin{pmatrix} w_{n-1} \\ w_0 \\ w_1 \\ \vdots \\ w_{n-2} \end{pmatrix} = 0 \rightarrow w' = (w_{n-1} w_0 w_1 \dots w_{n-2})^T \text{ is a codeword}$$

CLASS OF CYCLIC CODES

$$H = (x | Tx | \dots | T^{n-1}x) \text{ over a cycle}$$

$$T = \begin{pmatrix} 0 & & & \\ & 0 & & \\ & & \ddots & \\ & & & 0 \end{pmatrix} ; x = \begin{pmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{pmatrix}$$

Param INFO

Ex: BOSE - CHAUDHURI - HOOGHEVEN CODES.

$$e, T(q \times q), n = 2^q - 1$$

$$H = \left(\begin{array}{c|c|c|c|c} x & Tx & T^2x & \dots & T^{n-1}x \\ \hline x & T^3x & T^5x & & T^{3(n-1)}x \\ \hline x & T^5x & T^{10}x & & T^{5(n-1)}x \\ \hline \vdots & \vdots & \vdots & \vdots & \vdots \\ \hline x & T^{(2^q-1)}x & T^{4^q-2}x & \dots & T^{(2^q-1)(n-1)}x \end{array} \right) \left. \begin{array}{l} e \text{ blocks} \\ \text{of } q \text{ rows.} \end{array} \right\} q$$