

# Information Theory and Coding

February 2012

*This summary was kindly written by Marc Zimmerman and Christopher Chiche*

## 1 Source Coding

### 1.1 Introduction

**Singularity** A code  $\mathcal{C}$  is singular if  $\exists u \neq v$  s.t  $\mathcal{C}(u) = \mathcal{C}(v)$

**Uniquely decodable** A code  $\mathcal{C}$  is uniquely decodable if  $\mathcal{C}^*$  is non-singular.

**Prefix-free**  $\Rightarrow$  uniquely decodable

**Instantaneous code** A code  $\mathcal{C}$  is instantaneous if it is **prefix-free**.

### 1.2 Optimal Codes

**Theorem: 1.1 (Kraft)** A collection  $\{l(u) : u \in \mathcal{U}\}$  can be the length of a prefix-free code iff  $\sum_{u \in \mathcal{U}} 2^{-l(u)} \leq 1$

**Theorem: 1.2 (Kraft)** If  $\mathcal{C}$  is a uniquely decodable code then  $\sum_{u \in \mathcal{U}} 2^{-l(u)} \leq 1$

**Entropy** The entropy of a source  $U$  is defined as

$$H(U) = \sum_{u \in \mathcal{U}} p(u) \log \frac{1}{p(u)} = E \left[ \log \frac{1}{p(U)} \right]$$

**Lemma 1.3**  $\sum p_i \log \frac{q_i}{p_i} \leq 0$  where  $q_i = 2^{-l_i}$ .

**Theorem: 1.4** For any uniquely decodable code  $\mathcal{C}$  we have that

$$E[\text{length}(\mathcal{C}(U))] \geq H(U)$$

**Theorem: 1.5** There exists a prefix-free code  $\mathcal{C}$  with  $E[\text{length}(\mathcal{C}(U))] < H(U) + 1$

**Theorem: 1.6 (Properties of optimal codes)**    1. If  $p(u) < p(v)$  then  $l(u) \geq l(v)$   
 2. Any longest codeword has a “sibling”  
 3. There is an optimal code s.t. the two least probable symbols are “siblings”

**Theorem: 1.7 (Block coding)** For identically and independently distributed (i.i.d) RVs  $U^n$  we have

$$H(U) \leq \frac{1}{n} E[\text{length}(\mathcal{C}(U^n))] \leq H(U) + \frac{1}{n}.$$

### 1.3 Entropy and his Friends

**Theorem: 1.8**  $0 \leq H(U) \leq \log(|\mathcal{U}|)$  with equality for the second inequality iff  $U$ 's are uniformly distributed on  $\mathcal{U}$ .

**Definition** For a random vector  $(U_1, \dots, U_n)$  with distribution  $P_{U_1, \dots, U_n}(U_1, \dots, U_n)$  we define

$$H(U^n) = E \left[ \log \frac{1}{p(U^n)} \right]$$

**Theorem: 1.9** If  $\{U_1, \dots, U_n\}$  are independent RVs we have  $H(U^n) = \sum_{i=1}^n H(U_i)$

**Theorem: 1.10**  $H(UV) \leq H(U) + H(V)$  with equality iff  $U, V$  are independent

**Theorem: 1.11**  $H(X) \geq H(Y)$  if  $Y = f(X)$

**Mutual Information**  $I(U, V) = H(U) + H(V) - H(UV) = \sum_{u,v} p(u, v) \log \frac{p(uv)}{p(u)p(v)}$ .  
 Furthermore, by the preceding theorem,  $I(U, V) \geq 0$ .

**Conditional Entropy**  $H(U|V) = H(UV) - H(V) = E \left[ \log \frac{1}{p(U|V)} \right] = \sum_{v \in V} p(v) H(U|V = v)$

**Theorem: 1.12**  $I(U, V) = H(U) - H(U|V) = H(V) - H(V|U) \geq 0$  with equality iff  $U, V$  independent.

**Theorem: 1.13 (Chain rule of entropy)**

$$\begin{aligned} H(U_1, \dots, U_n) &= H(U_1) + H(U_2|U_1) + H(U_3|U_1, U_2) + \dots + H(U_n|U_1, \dots, U_{n-1}) \\ &= \sum_{i=1}^n H(U_i|U^{i-1}) \end{aligned}$$

**Corollary 1.14 (Chain rule for conditional entropy)**

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

**Theorem: 1.15 (Chain rule of Information)**

$$I(U^n; V) = \sum_i I(U_i; V|U^{i-1})$$

**Corollary 1.16 (Chain rule for mutual information)**

$$I(U^n; V) = H(U^n) - H(U^n|V) = \sum I(U_i; V|U^{i-1})$$

**Corollary 1.17 (Chain rule for relative entropy)**

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

**Definition**

$$\begin{aligned} I(U; V|W) &= H(U|W) + H(V|W) - H(UV|W) \\ &= H(UW) + H(VW) - H(UVW) - H(W) \\ &= H(U|W) - H(U|VW) \\ &= H(V|W) - H(V|UW) \\ &= \sum_{u,v,w} p(u, v, w) \log \frac{p(uv|w)}{p(u|w)p(v|w)} \\ &= \sum_w p(w) I(U; V|W = w) \end{aligned}$$

**Theorem: 1.18**  $H(U)$  as a function of the distribution of  $U$  is concave.

**Kullback-Leibler Divergence**  $p(x), q(x)$  two probability distributions.

$$D(p||q) = \sum p(x) \log \frac{p(x)}{q(x)}$$

### 1.3.1 Entropy Rate of Stochastic Processes

**Definition** The entropy rate of a stochastic process  $U_1, U_2, \dots, U_n$  is defined as

$$\lim_{n \rightarrow \infty} \frac{1}{n} H(U_1, U_2, \dots, U_n),$$

when the limit exists.

**stationary stochastic process** A stochastic process  $U_1, U_2, \dots$  is said to be stationary if the statistics of  $U_1 \dots U_k$  is the same as the statistics of  $U_{1+m}, U_{2+m}, \dots, U_{k+m}$  for every  $k \geq 1, m \geq 1$ .

**Theorem: 1.19** If  $U_1, U_2, \dots, U_n$  is a stationary process, the entropy rate is well defined and

$$\lim_{n \rightarrow \infty} \frac{1}{n} H(U^n) = \lim_{n \rightarrow \infty} \frac{1}{n} H(U_n|U^{n-1})$$

**Theorem: 1.20** *Given a stationary process with entropy rate  $H$ . Then:*

- *for any  $R > H$  there is a uniquely decodable code which uses at most  $R$  bits/source letter to encode the source.*
- *If  $R < H$ , no such method exists.*

### 1.3.2 Asymptotic Equipartition Property (AEP)

**Definition** We define the set of  $\epsilon$ -typical sequences of length  $n$  as

$$T_\epsilon^n = \{u^n | (1 - \epsilon)p(a) \leq \frac{1}{n}N(a|u^n) \leq p(a)(1 + \epsilon), \forall a \in \mathcal{U}\}$$

**Theorem: 1.21 (Properties of  $T_\epsilon^n$ )** 1.  $Pr(U^n \in T_\epsilon^n) \rightarrow 1$  as  $n \rightarrow \infty$

2. If  $u^n \in T_\epsilon^n$  then  $2^{-nH(U)(1+\epsilon)} \leq Pr(U^n = u^n) \leq 2^{-nH(U)(1-\epsilon)}$

3.  $|T_\epsilon^n| \leq 2^{(1+\epsilon)nH}$

4. For  $n$  large enough  $(1 - \epsilon)2^{(1-\epsilon)nH} \leq |T_\epsilon^n|$

**Theorem: 1.22 (Interpretations of Kullback Liebler Divergence)**

- $Pr(U^n \in T_\epsilon^n) \doteq 2^{-nD(p||q)}$
- $E[\text{length}[\mathcal{C}(\mathcal{U})]] = D(p||q) + H(p)$  if  $\mathcal{U}$  has distrib  $p$  but is encoded with distrib  $q$

**Remark**  $u^n \in T_\epsilon^n(p) \Rightarrow Pr(U^n(q) = u^n) = 2^{-n(D(p||q)+H(p))(1\pm\epsilon)}$

## 1.4 Universal Source Coding

**Coding types memo** : 1 - Fixed to variable (Huffman) 2 - Fixed to fixed (coding barel?) 3 - Variable to fixed (Dictionary) 4 - Variable to variable (LZ)

### 1.4.1 Variable-to-fixed length coding - Tunstall algorithm

**Definition** A dictionary  $\mathcal{D}$  is *valid* if any infinite source sequence has a prefix in  $\mathcal{D}$ .

**Definition** A *parser*, given a dictionary  $\mathcal{D}$ , produces the longest word in the dictionary which is a prefix of the sequence it is parsing and then repeats.

**Definition** A dictionary  $\mathcal{D}$  is *prefix-free* if no dictionary word is a prefix of another. If a dictionary is valid and prefix-free

1. Every sequence can be parsed
2. The parser can operate without looking ahead
3. The parsing is unique

**Theorem: 1.23** *If a memoryless source  $U_1, U_2, \dots$  is parsed by a valid p.f. dictionary, the entropy  $H(W)$  of the parsed word satisfies*

$$H(W) = H(U)E[\text{length}(W)]$$

**Theorem: 1.24 (Tunstall algorithm)** *1. Start with the root as intermediate node and all level 1 nodes as leaves.*

*2. If number of leaves is equal to the desired dictionary size stop.*

*3. Otherwise, pick the highest probability leaf, make it an intermediate node and grow  $K$  leaves on it. Goto step 2*

**Proposition 1.25** *By choosing  $b$  (# of binary digits) large, we are choosing  $M$  (# of words) large and thus  $E[L]$  large. This makes the term excess of  $H(U)$  approach zero. Thus, by taking a large dictionary, the number of bits per source letter the scheme uses can be made as close to  $H(U)$  as desired.*

$$\frac{b}{E[L]} < H(U) + \frac{1}{E[L]} [\log(1/P_{\min}) + \log(1 + (K - 1)/M)].$$

### 1.4.2 Lempel-Ziv Algorithm

**Lemma 1.26** *If a string  $u_1, \dots, u_n$  with  $u_i \in \mathcal{U}$ ,  $|\mathcal{U}| = J$  as a concatenation of  $c$  distinct words  $u_1, \dots, u_n = w_1, \dots, w_c$ , then  $n \geq c \log_J \frac{c}{J^3}$*

**Compressibility of a string** Given an IL encoder  $E$  and a string  $u_1^n$ .

- $\rho_E(u_1^n) = \frac{1}{n} \text{length}(y_1^n)$
- ( $E$  with  $s$  states)  $\rho_s(u) \lim_{n \rightarrow \infty} \sup \rho_s(u_1^n)$
- $\rho(u) = \lim_{s \rightarrow \infty} \rho_s(u)$

**Theorem: 1.27** *For any IL-encoder with  $s$  states*

$$\text{length}(y_1^n) \geq c(u_1^n) \log_2(c(u_1^n)/(8s^2))$$

**Theorem: 1.28** *On any infinite string  $U_1, U_2, \dots$  LZ will perform at least as well as any F.S.M.*

**Theorem: 1.29** *Suppose  $U_1, U_2, \dots$  is a stationary stochastic process with entropy rate  $H$ . Then  $E[\rho_{LZ}(u_1^\infty)] \leq H$ , with  $\rho_{LZ}(u_1^n) = \#$  of bits LZ produces when fed  $u_1 \dots u_n$*

## 2 Data transmission

**Theorem: 2.1** *If we have a memoryless channel, used without feedback. Then*

$$P(Y_1 = y_1 \dots Y_n = y_n | X_1 = x_1 \dots X_n = x_n) = \prod_{i=1}^n P(y_i | x_i)$$

**Capacity** Given a DMC with input alphabet  $\mathcal{X}$ , output alphabet  $\mathcal{Y}$ ,  $P(Y = y | X = x) = P(y|x)$ , we have  $C = \max_{p_x} I(X, Y)$

- Capacity of BSC ( $p$  switch probability):  $C_{BSC} = 1 - H(p)$
- Capacity of Z-Channel:  $C_Z = \log_2(1 + (1-p)p^{p/(1-p)})$

**Theorem: 2.2 (Fano's Inequality)** *If  $U, V$  are RVs in the same alphabet  $\mathcal{U}$  then :*

$$H(U|V) \leq h_2(p) + p \log_2(|\mathcal{U}| - 1)$$

Where  $p = \Pr(U \neq V)$  and  $h_2(p) = p \log_2 \frac{1}{p} + (1-p) \log_2 \frac{1}{1-p}$

**Corollary 2.3** *If  $U_1 \dots U_L, V_1 \dots V_L$  are RVs taking value in the alphabet  $\mathcal{U}$ , then:*

$$\frac{1}{L} H(U^L | V^L) \leq h_2(\bar{p}) + \bar{p} \log(|\mathcal{U}| - 1)$$

Where  $\bar{p} = \frac{1}{L} \sum_{i=1}^L \Pr(U_i \neq V_i)$

**DMC** Discrete Memoryless Channel

**Theorem: 2.4** *If  $X_1 \dots X_n$  is the input to a DMC (without feedback) and  $Y_1 \dots Y_n$  is the output, then:*

$$I(X^n, Y^n) \leq \sum_{i=1}^n I(X_i | Y_i) \leq nC$$

Where  $C$  is the capacity of the DMC.

**Theorem: 2.5 (Data processing Inequality)** *If  $A - B - C$  forms a Markov Chain, then*

$$I(A; B) \geq I(A; C)$$

**Corollary 2.6** *If  $A - B - C - D$  is a Markov Chain, then*

$$I(A, D) \leq I(B, C)$$

**Block Codes** Given a channel with input alphabet  $\mathcal{X}$ , output alphabet  $\mathcal{Y}$  a block code with block length  $n$  and  $M$  codewords is a mapping:  $Enc : \{1 \dots M\} \rightarrow \mathcal{X}^n$ . A decoder is a mapping:  $Dec : \mathcal{Y}^n \rightarrow \{?, 1, 2 \dots M\}$ . The rate of such a code is  $R = \frac{1}{n} \log_2 M$  (bits/channel use).

## Probability of error for a message M

$$P_{e,m} = P(\{y^n : \text{Dec}(y^n) \neq m\} | x^n = \text{Enc}(m)) \quad m = 1, 2, \dots, M$$

**Theorem: 2.7** Given a DMC with  $C = \max_{p_x} I(X, Y)$ ,  $R < C$ ,  $\epsilon > 0$ , there exists a block code with rate  $\geq R$ ,  $P_{e,max} < \epsilon$

So, for a DMC, the quantity  $C$  is a fundamental quantity, namely "at rates up to  $C$  we can communicate reliably" [Achievability] and "for rates  $> C$  this is not possible" [Converse]

## 2.1 Communication with feedback

**Theorem: 2.8** For a DMC, feedback does not increase capacity

## 3 Convex optimization

**Convex function**  $f : \mathcal{S} \rightarrow \mathbb{R}$  is convex if:  $\forall u, v \in \mathcal{S}, 0 \leq \lambda \leq 1 : f(\lambda u + (1 - \lambda)v) \leq \lambda f(u) + (1 - \lambda)f(v)$

**Convex Set** A set  $\mathcal{S}$  is convex if:  $\forall u, v \in \mathcal{S}, 0 \leq \lambda \leq 1 : (\lambda u + (1 - \lambda)v) \in \mathcal{S}$

**Concave function** A function  $f$  is said to be concave if  $(-f)$  is convex

**Corollary 3.1** 1. If  $f$  is convex then  $\forall u_1, \dots, u_k \in \mathcal{S}, \lambda_1 \dots \lambda_k \geq 0, \sum \lambda_i = 1 : f(\sum_{i=1}^k \lambda_i u_i) \leq \sum_{i=1}^k \lambda_i f(u_i)$

2. If  $\mathcal{U}$  is a random variable and  $f$  is convex, then  $f(E[\mathcal{U}]) \leq E[f(\mathcal{U})]$

3. If  $f$  is convex,  $\begin{cases} a \geq 0 \\ a \leq 0 \end{cases}$  then  $a \cdot f$  is  $\begin{cases} \text{convex} \\ \text{concave} \end{cases}$

4.  $f_1, f_2$  convex  $\rightarrow f_1 + f_2$  is convex and  $\max(f_1, f_2)$  is convex

**Theorem: 3.2** If  $[a, b] \rightarrow \mathbb{R}$  and suppose  $f$  is twice differentiable and suppose  $f''(x) \geq 0$  for  $x \in [a, b]$  then  $f$  is convex

**Theorem: 3.3** Suppose we are given a DMC  $(\mathcal{X}, \mathcal{Y}, p(y|x))$  and we set  $f(p) = I(X, Y)$  when  $X$  has distribution  $p$ , then  $f$  is a concave function of  $p$ .

### 3.1 Maximizing concave functions over the simplex

**Theorem: 3.4 (Kuhn-Tucker conditions for optimality)** A necessary condition for  $q \in \mathcal{S}$  to maximize a function  $f$  is:  $\forall k, j$  s.t.  $q_j > 0$ ,  $\frac{\partial f}{\partial q_k} \leq \frac{\partial f}{\partial q_j}$ , which is equivalent to: there is some  $\mu$  such that:

$$\begin{aligned} \frac{\partial f}{\partial q_j} &= \mu & \forall j \text{ s.t. } q_j > 0 \\ \frac{\partial f}{\partial q_k} &\leq \mu & \forall k \text{ s.t. } q_k = 0 \end{aligned}$$

**Theorem: 3.5** If  $f$ : simplex of  $K - 1$  dimensions  $\rightarrow \mathbb{R}$ ,  $f$  is concave. then  $(p_1..p_K)$  maximizes  $f$  if and only if **KT** conditions.

**Theorem: 3.6** A distribution  $p_x$  minimizes  $I(X; Y)$  if and only if

$$\begin{aligned} \exists \mu \text{ s.t. } \sum_y p(y|x) \log \frac{p(y|x)}{p(y)} &= \mu & \forall x \text{ s.t. } p_X(x) > 0 \\ &\leq \mu & \forall x \text{ s.t. } p_X(x) = 0 \end{aligned}$$

Furthermore,  $\mu = C$

**Theorem: 3.7** The capacity achieving output distribution is unique. Also, the capacity achieving output has  $p_Y(y) > 0$  for all  $y$  which can be reached for some input  $x$

**Theorem: 3.8** Suppose  $p(x)$  is any input distribution (not necessarily capacity achieving). Then:

$$\sum_y p(y|x) \log \frac{p(y|x)}{p(y)} \geq C \quad \text{for some } x \text{ with } p(y) \text{ the output distribution corresponding to } p(x)$$

**Corollary 3.9** For any input distribution  $p(x)$ :

$$\sum_x p(x) \sum_y p(y|x) \log \frac{p(y|x)}{p(y)} \leq C \leq \max_x \sum_y p(y|x) \log \frac{p(y|x)}{p(y)}$$

with equality on second inequality if  $C = \min_{p(x)} \max_x \sum_y p(y|x) \log \frac{p(y|x)}{p(y)}$

**Theorem: 3.10** For any DMC there is an input distribution  $p(x)$  which achieves capacity and has  $\text{Support}(p) = \{x : p(x) > 0\}$  of size at most  $|\mathcal{Y}|$



### 3.2 Communications with cost constraints

$$C(\beta) = \max_{p(x_i), E[b(x_i)] \leq \beta} I(X; Y)$$

**Definition** An encoder of rate  $\frac{1}{n}$  is said to obey a **max-cost constraint**  $\beta$  if  $\frac{1}{n} \sum_{i=1}^n b(x_i(m)) \leq \beta$  for every  $m$

**Definition** An encoder of rate  $\frac{1}{n}$  is said to obey an **average-cost constraint**  $\beta$  if  $\frac{1}{M} \sum_{m=1}^M \frac{1}{n} \sum_{i=1}^n b(x_i(m)) \leq \beta$

**Theorem: 3.11** If  $R < C(\beta), \epsilon > 0$ , then there exists a block Encoder/Decoder such that:

1.  $\frac{1}{n} \log M \geq R$
2.  $Pr(\hat{m} \neq m | m \text{ is sent}) < \epsilon \quad \forall m$
3.  $\frac{1}{n} \sum_{i=1}^n b(X_i(m)) < \beta + \epsilon \quad \forall m$

## 4 Channels with continuous valued input/output

**Definition**  $h(x) \triangleq \int_X p(x) \log \frac{1}{p(x)} dx = E[\log \frac{1}{p(x)}]$

**Theorem: 4.1 (Continuous Stuff)** 1. If  $Y = X + cst$  then  $h(Y) = h(X)$

2. if  $Y = aX$  then  $h(Y) = h(X) + \log |a|$

3. if  $X \sim N(\mu, \sigma^2)$  then  $h(x) = \frac{1}{2} \log(2\pi e \sigma^2)$

4. A constant RV has  $h$  equal to  $-\infty$

5. Differential entropy of jointly Gaussian variables:  $X \sim N(\mu, \mathbf{K}), h(X^n) = \frac{1}{2} \log((2\pi e)^n |\mathbf{K}|)$

**Definition** If  $p$  and  $q$  are two probability densities, we define  $D(p||q) = \int_X p(x) \log \frac{p(x)}{q(x)} dx$  as the divergence between  $p$  and  $q$ .

**Theorem: 4.2**  $D(p||q) \geq 0$  with  $= 0$  if and only if  $p = q$

**Corollary 4.3** 1. Suppose  $X$  is a  $\mathbb{R}$ -valued RV which takes values in  $[a, b]$ . Then  $h(X) \leq h(\text{Uniform}[a, b]) = \log(b - a)$

2. Suppose  $X$  is 0-mean, variance  $\sigma^2$ . Then  $h(X) \leq \frac{1}{2} \log(2\pi e \sigma^2)$

3. Suppose  $X$  is  $\mu$ -mean,  $X \geq 0$ . Then  $h(X) \leq h(\text{Exp}(\lambda)) = \frac{1}{\ln 2} - \log_2 \lambda \quad (\lambda = \frac{1}{\mu})$   
 $(\Rightarrow \text{exp. distribution has worst entropy for non-negative RV.})$

**Theorem: 4.4 (Chain-rule)**  $h(X^n) = \sum_{i=1}^n h(X_i | X^{i-1})$

**Definition** if  $X, Y$  are  $\mathbb{R}$ -valued,  $I(X, Y) \triangleq \int \int p(x, y) \log \frac{p(x, y)}{p(x)p(y)} dx dy = D(p_{XY} || p_X p_Y)$

**Theorem: 4.5** 1.  $I(X, Y) \geq 0$ ,  $= 0$  if and only if  $X$  and  $Y$  are independent.

2.  $h(X|Y) \leq h(X)$ ,  $=$  if and only if  $X$  and  $Y$  are independent.

3.  $I(X^n; Y) = \sum_{i=1}^n I(X_i; Y|X^{i-1})$

4. In the differential setting, 1-to-1 transformation preserves  $I(-, -)$

#### 4.1 Channels with non-discrete alphabet

**Definition** Given a channel  $\mathcal{X}, \mathcal{Y}, p(y|x)$  we say that a rate  $R$  is achievable if :

$$\forall \epsilon > 0, \exists Enc/Dec \text{ s.t } rate(Enc) \geq R \text{ and } P(error) < \epsilon$$

**Definition** The capacity  $C$  of a channel is the largest achievable rate  $C = \sup\{R | R \text{ is achievable on the channel}\}$

**Theorem: 4.6** For a memoryless channel  $\mathcal{X}, \mathcal{Y}, p(y|x)$ ,  $C = \sup_{p(x)} I(X, Y)$

**Theorem: 4.7**  $C(\beta) = \sup_{p_x, E[b(x)] \leq \beta} I(X; Y)$

**Gaussian channel with power constraint**  $C = \frac{1}{2} \log(1 + \frac{p}{\sigma^2})$

## 5 Rudiments of Coding theory

(7, 4) **Hamming Code** Binary code with block length 7 where  $\vec{x} \in \mathbb{F}_2^7$  is a codeword if and only if it satisfies :

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 & 1 & 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ \vdots \\ x_7 \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

This code has  $2^4$  codewords. Single error correcting.

**Hamming codes**  $(2^m - 1, 2^m - m - 1)$ : # of codewords =  $2^{\text{dimensions}}$ . Capable of correcting "1 flip"

**Remark** The Hamming distance  $d_h$  is a metric

**Theorem: 5.1** If  $d = d_{min}(C)$  then the code  $C$  can correct  $\lfloor \frac{d-1}{2} \rfloor$  flips

**Theorem: 5.2**  $d_{min}(C)$  is a good "figure of the merit" in measuring how good a code is.

**Hamming weight of a sequence  $\bar{x}$**   $w_H(\bar{x}) = \#\{i, x_i \neq 0\}$

**Theorem: 5.3** If  $C$  is a linear code, then  $d_{min}(C) = \min_{\bar{x} \in C, \bar{x} \neq 0} w_H(\bar{x})$

**Theorem: 5.4 (Sphere packing bound)** Suppose a codeword  $\mathcal{C} \in \mathbb{F}_2^n$  can correct all possible  $e$  or fewer flips. Then:

$$|\mathcal{C}| \sum_{i=0}^e \binom{n}{i} \leq 2^n$$

With equality if perfect code

**Theorem: 5.5 (Gilbert Varshamov bound)** Given a block length  $n$  and  $d$ . there is a code  $\mathcal{C} \in \mathbb{F}_2^n$  with :  $d_{\min}(\mathcal{C}) \geq d$ ,  $|\mathcal{C}| \sum_{i=0}^{d-1} \binom{n}{i} \geq 2^n$

**Corollary 5.6 (Gilbert Varshamov for linear codes)** Given  $n, d$  there is a linear code  $\mathcal{C}$  with  $|\mathcal{C}| \sum_{i=0}^{d-1} \binom{n}{i} \geq 2^n$

**Theorem: 5.7 (Singleton bound)** If a code  $\mathcal{C} \in \mathbb{F}_2^n$  has  $|\mathcal{C}| > 2^k$  ( $k$  integer) then  $d_{\min}(\mathcal{C}) \leq n - k$

## 5.1 Reed-Salomon codes

Block codes over alphabets which are algebraic fields  $\mathcal{C} \in \mathbb{F}^n$ .

They are described as follows: Pick  $\alpha_1, \alpha_2, \dots, \alpha_n$  distinct elements of  $\mathbb{F}$ . The code is going to have  $|\mathbb{F}|^k$  codewords, to each  $\vec{u} \in \mathbb{F}^k$  we will associate a codeword  $\vec{x}(\vec{u})$ . The rule that describes  $\vec{u} \mapsto \vec{x}(\vec{u})$  is as follows:

Given  $\vec{u} = (u_0, \dots, u_{k-1})$ , first construct the polynomial  $U(D) = u_0 + u_1D + u_2D^2 + \dots + u_{k-1}D^{k-1}$ . Set  $\vec{x}(\vec{u}) = (u(\alpha_1), u(\alpha_2), \dots, u(\alpha_n))$

**Theorem: 5.8**  $d_{\min}(RS \text{ code } \mathcal{C}) = n - k - 1$

- A  $(n, k)$  Reed-Salomon code can correct  $(n - k)$  erasures
- It is possible to achieve the capacity of the Binary Symetric Channel by using Linear Codes.

## 6 Rappels

**Theorem: 6.1 (Chebychev's inequality)** In the case of a random variable  $S_n$  that is the sum of  $n$  i.i.d. random variables  $X_1, X_2, \dots, X_n$  we have :

$$Pr(|S_n - n\mu| \geq a) \leq \frac{n\sigma^2}{a^2}$$

**Theorem: 6.2 (Strong law of large numbers)**

$$\forall \epsilon, Pr(\lim_{n \rightarrow \infty} |\bar{X}_n - \mu| > \epsilon) = 0 \text{ with } \bar{X}_n = \frac{1}{n}(X_1 \dots X_n)$$

**Theorem: 6.3 (About markov Chains)** If  $X - Y - Z$  is a Markov chain :

- $I(X, Z|Y) = 0$
- $I(X, Y) \geq I(X, Z)$

**Theorem: 6.4 (Jensen's inequality)** *If  $f$  is a convex function, then  $E[f(x)] \geq f(E[x])$*

**Sums**  $\sum_{n=0}^{N-1} r^n = \frac{1-r^N}{1-r}$        $\sum_{n=0}^{\infty} nr^n = \frac{r}{(1-r)^2}$

**K-ary tree** If a K-ary tree has  $n$  nodes, then it has  $1 + (K - 1).n$  leaves.