

COMP2610 – Information Theory

Lecture 12: The Source Coding Theorem

Assignment Project Exam Help

<https://eduassistpro.github.io>



Australian  
National  
University

Add WeChat edu\_assist\_pro

28 August 2018

## Last time

Basic goal of compression

Key concepts: codes and their types, raw bit content, essential bit content

# Assignment Project Exam Help

Informal statement of source coding theorem

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## A General Communication Game (Recap)

Data compression is the process of replacing a message with a smaller message which can be reliably converted back to the original.

- Want small messages *on average* when outcomes are from a *fixed*, *kno*

<https://eduassistpro.github.io>

Heads, Tails, Heads, ...



## Definitions (Recap)

### Source Code

Given an ensemble  $X$ , the function  $c : \mathcal{A}_X \rightarrow \mathcal{B}$  is a **source code** for  $X$ .

The number of symbols in  $c(x)$  is the **length**  $l(x)$  of the code word for  $x$ .

The **extension** of  $c$  is defined by  $c(x_1 \dots x_n) = c(x_1) \dots c(x_n)$ .

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Definitions (Recap)

### Source Code

Given an ensemble  $X$ , the function  $c : \mathcal{A}_X \rightarrow \mathcal{B}$  is a **source code** for  $X$ .  
The number of symbols in  $c(x)$  is the **length**  $l(x)$  of the code word for  $x$ .  
The **extension** of  $c$  is defined by  $c(x_1 \dots x_n) = c(x_1) \dots c(x_n)$ .

### Smallest

Let  $X$  be  
 $\mathcal{A}_X$  such that

$$P(x \in S_\delta) \geq$$

subset of

## Definitions (Recap)

### Source Code

Given an ensemble  $X$ , the function  $c : \mathcal{A}_X \rightarrow \mathcal{B}$  is a **source code** for  $X$ .  
The number of symbols in  $c(x)$  is the **length**  $l(x)$  of the code word for  $x$ .  
The **extension** of  $c$  is defined by  $c(x_1 \dots x_n) = c(x_1) \dots c(x_n)$ .

### Smallest

Let  $X$  be  
 $\mathcal{A}_X$  such that

$$P(x \in S_\delta) \geq$$

### Essential Bit Content

Let  $X$  be an ensemble then for  $\delta \geq 0$  the **essential bit content** of  $X$  is

$$H_\delta(X) \stackrel{\text{def}}{=} \log_2 |S_\delta|$$

## Essential Bit Content (Recap)

Intuitively, construct  $S_\delta$  by removing elements of  $X$  in ascending order of probability, till we have reached the  $1 - \delta$  threshold.

$\mathbf{x}$	$P(\mathbf{x})$
a	
b	
c	
d	3/16
e	1/64
f	1/64
g	1/64
h	1/64



$a_i)$

$) \geq 1 - \delta$

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Essential Bit Content (Recap)

Intuitively, construct  $S_\delta$  by removing elements of  $X$  in ascending order of probability, till we have reached the  $1 - \delta$  threshold

$x$	$P(x)$
a	
b	
c	
d	3/16
e	1/64
f	1/64
g	1/64

$$\delta = 1/64 : S_\delta = \{a, b, c, d, e, f, g\}$$



## Essential Bit Content (Recap)

Intuitively, construct  $S_\delta$  by removing elements of  $X$  in ascending order of probability, till we have reached the  $1 - \delta$  threshold

$\mathbf{x}$	$P(\mathbf{x})$
--------------	-----------------

a

b

c

d

3/16

$\delta = 1/64 : S_\delta = \{a, b, c, d, e, f, g$

$\delta = 1/16 : S_\delta = \{a,$

$a_i)$

$\geq 1 - \delta$

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Essential Bit Content (Recap)

Intuitively, construct  $S_\delta$  by removing elements of  $X$  in ascending order of probability, till we have reached the  $1 - \delta$  threshold

$\mathbf{x}$	$P(\mathbf{x})$
a	



$a_i)$   
 $\geq 1 - \delta$

<https://eduassistpro.github.io>

$\delta = 1/64 : S_\delta = \{a, b, c, d, e, f, g\}$

$\delta = 1/16 : S_\delta = \{a,$

$\delta = 3/4 : S_\delta = \{a$

Add WeChat [edu\\_assist\\_pr](#)

## Lossy Coding (Recap)

Consider a coin with  $P(\text{Heads}) = 0.9$

If we are ha  
sequenc

There are

So, we can just code those, and ignore th

- Coding 10 outcomes with 2% failure doable w/  $\frac{\text{bits}}{\text{outcome}}$

This time

Recap: typical sets

Formal statement of source coding theorem

Proof of source coding theorem

Assignment Project Exam Help

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

# The Source Coding Theorem

(Theorem 4.1 in MacKay)

Our aim this week is to understand this:

The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < \epsilon$ , there exists a code with  $N > N_0$

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

# The Source Coding Theorem

(Theorem 4.1 in MacKay)

Our aim this week is to understand this:

The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < \frac{1}{N_0}$

<https://eduassistpro.github.io>

In English:

- Given outcomes drawn from  $X$ ...

# The Source Coding Theorem

(Theorem 4.1 in MacKay)

Our aim this week is to understand this:

The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a code with  $N > N_0$  such that:

<https://eduassistpro.github.io>

In English:

- Given outcomes drawn from  $X$ ...
- ... no matter what *reliability*  $1 - \delta$  an

# The Source Coding Theorem

(Theorem 4.1 in MacKay)

Our aim this week is to understand this:

The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a positive integer  $N_0$  such that for all  $N > N_0$ , there exists a code of length  $N$  such that the probability of error is less than  $\epsilon$  and the average length is less than  $H + \delta$ .

<https://eduassistpro.github.io>

In English:

- Given outcomes drawn from  $X$ ...
- ... no matter what *reliability*  $1 - \delta$  and
- ... there is always a length  $N_0$  so sequences  $X^N$  longer than this ...



# The Source Coding Theorem

(Theorem 4.1 in MacKay)

Our aim this week is to understand this:

The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a positive integer  $N_0$  such that for all  $N > N_0$

<https://eduassistpro.github.io>

In English:

- Given outcomes drawn from  $X$ ...
- ... no matter what *reliability*  $1 - \delta$  and
- ... there is always a length  $N_0$  so sequences  $X^N$  longer than this ...
- ... have an average essential bit content  $\frac{1}{N} H_\delta(X^N)$  within  $\epsilon$  of  $H(X)$

# The Source Coding Theorem

(Theorem 4.1 in MacKay)

Our aim this week is to understand this:

The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a positive integer  $N_0$  such that for all  $N > N_0$ ,

<https://eduassistpro.github.io>

In English:

- Given outcomes drawn from  $X$ ...
- ... no matter what *reliability*  $1 - \delta$  and
- ... there is always a length  $N_0$  so sequences  $X^N$  longer than this ...
- ... have an average essential bit content  $\frac{1}{N} H_\delta(X^N)$  within  $\epsilon$  of  $H(X)$

$H_\delta(X^N)$  measures the *fewest* number of bits needed to uniformly code *smallest* set of  $N$ -outcome sequence  $S_\delta$  with  $P(x \in S_\delta) \geq 1 - \delta$ .

## 1 Introduction

- Quick Review

# Assignment Project Exam Help

## 2 Extended Ensembles

- De
- Es
- Th

<https://eduassistpro.github.io>

## 3 The Source Coding Theorem

- Typical Sets
- Statement of the Theorem

Add WeChat edu\_assist\_pro

## Extended Ensembles (Review)

Instead of coding single outcomes, we now consider coding **blocks** and sequences of blocks

**Assignment Project Exam Help**

Example (Coin Flips).

hhhh

blocks)

<https://eduassistpro.github.io>

blocks)

blocks)

Add WeChat edu\_assist\_pr

## Extended Ensembles (Review)

Instead of coding single outcomes, we now consider coding **blocks** and sequences of blocks

Example (Coin Flips):

hhhh

blocks)

blocks)

blocks)

<https://eduassistpro.github.io>

### Extended Ensemble

The **extended ensemble** of blocks of size  $N$  from  $X^N$  are denoted  $\mathbf{x} = (x_1, x_2, \dots, x_N)$ . The **probability** of  $\mathbf{x}$  is defined to be  $P(\mathbf{x}) = P(x_1)P(x_2) \dots P(x_N)$ .

## Extended Ensembles (Review)

Instead of coding single outcomes, we now consider coding **blocks** and sequences of blocks

Example (Coin Flips):

hhhh

blocks)

blocks)

blocks)

<https://eduassistpro.github.io>

### Extended Ensemble

The **extended ensemble** of blocks of size  $N$  from  $X^N$  are denoted  $\mathbf{x} = (x_1, x_2, \dots, x_N)$ . The **probability** of  $\mathbf{x}$  is defined to be  $P(\mathbf{x}) = P(x_1)P(x_2) \dots P(x_N)$ .

What is the entropy of  $X^N$ ?

# Extended Ensembles (Review)

Example: Bent Coin

Let  $X$  be an ensemble with outcomes

$\mathcal{A}_X = \{h, t\}$  with  $p_h = 0.9$  and  $p_t = 0.1$ .

Consider  $X^4$  – i.e., 4 flips of the coin.

Assignment Project Exam Help

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Extended Ensembles (Review)

Example: Bent Coin

Let  $X$  be an ensemble with outcomes

$\mathcal{A}_X = \{h, t\}$  with  $p_h = 0.9$  and  $p_t = 0.1$ .

Consider  $X^4$  – i.e., 4 flips of the coin.

What is the

- Four heads?  $P(hhhh) = (0.9)^4 \approx 0.656$
- Four tails?  $P(tttt) = (0.1)^4 = 0.0001$



# Extended Ensembles (Review)

Example: Bent Coin

Let  $X$  be an ensemble with outcomes

$\mathcal{A}_X = \{h, t\}$  with  $p_h = 0.9$  and  $p_t = 0.1$ .

Consider  $X^4$  – i.e., 4 flips of the coin.

What is the

- Four heads?  $P(hhhh) = (0.9)^4 \approx 0.656$
- Four tails?  $P(tttt) = (0.1)^4 = 0.0001$

What is the entropy and raw bit content of

- The outcome set size is  $|\mathcal{A}_{X^4}| = |\{0000, 0001, 0010, \dots, 1111\}| = 16$
- Raw bit content:  $H_0(X^4) = \log_2 |\mathcal{A}_{X^4}| = 4$
- Entropy:  $H(X^4) = 4H(X) = 4 \cdot (-0.9 \log_2 0.9 - 0.1 \log_2 0.1) = 1.88$

## Essential Bit Content of Extended Ensembles

What if we use a **lossy uniform code** on the extended ensemble?

Assignment Project Exam Help

$\mathbf{x}$	$P(\mathbf{x})$	$\mathbf{x}$	$P(\mathbf{x})$
hhhh	0.656	thht	0.008
hhht			
hhth			
hthh			
thhh			
htht	0.008	ttht	0.001
htth	0.008	ttth	0.001
hhtt	0.008	tttt	0.000

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

$$\delta = 0 \text{ gives } H_{\delta}(X^4) = \log_2 16 = 4$$

## Essential Bit Content of Extended Ensembles

What if we use a **lossy uniform code** on the extended ensemble?

Assignment Project Exam Help

$\mathbf{x}$	$P(\mathbf{x})$	$\mathbf{x}$	$P(\mathbf{x})$
hhhh	0.656	thht	0.008
hhht			
hhth			
hthh			
thhh			
htht	0.008	ttht	0.001
htth	0.008	ttth	0.001
hhtt	0.008		

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

$$\delta = 0.0001 \text{ gives } H_{\delta}(X^4) = \log_2 15 = 3.91$$

## Essential Bit Content of Extended Ensembles

What if we use a **lossy uniform code** on the extended ensemble?

Assignment Project Exam Help

$x$	$P(x)$	$x$	$P(x)$
hhhh	0.656	thht	0.008
hhht			
hhth			
hthh			
thhh			
htht	0.008		
htth	0.008		
hhtt	0.008		

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

$$\delta = 0.005 \text{ gives } H_{\delta}(X^4) = \log_2 11 = 3.46$$

## Essential Bit Content of Extended Ensembles

What if we use a **lossy uniform code** on the extended ensemble?

Assignment Project Exam Help

$\mathbf{x}$	$P(\mathbf{x})$
hhhh	0.656
hhht	
hhth	
hthh	
thhh	

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

$$\delta = 0.05 \text{ gives } H_{\delta}(X^4) = \log_2 5 = 2.32$$

# Essential Bit Content of Extended Ensembles

What if we use a **lossy uniform code** on the extended ensemble?

Assignment Project Exam Help

$x$	$P(x)$
hhhh	0.656
hhht	
hhth	

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

$$\delta = 0.25 \text{ gives } H_{\delta}(X^4) = \log_2 3 = 1.6$$

## Essential Bit Content of Extended Ensembles

What if we use a **lossy uniform code** on the extended ensemble?

Assignment Project Exam Help

x	P(x)	y	P(y)
hhhh	0.656		
hhht	0.073		
hhth			

<https://eduassistpro.github.io>

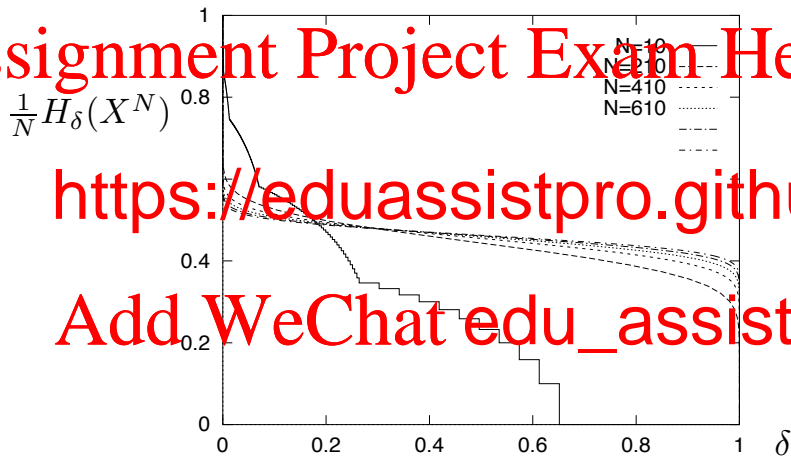
Add WeChat edu\_assist\_pr

$$\delta = 0.25 \text{ gives } H_{\delta}(X^4) = \log_2 3 = 1.6$$

Unlike entropy,  $H_{\delta}(X^4) \neq 4H_{\delta}(X) = 0$

# Essential Bit Content of Extended Ensembles

What happens as  $N$  increases?



Recall that the entropy of a single coin flip with  $p_h = 0.9$  is  $H(X) \approx 0.47$



# Essential Bit Content of Extended Ensembles

Some Intuition

## Assignment Project Exam Help

Why does the curve flatten for large  $N$ ?

Recall that

typical

<https://eduassistpro.github.io>

Such sequences occupy most of the probability mass

equally likely

Add WeChat edu\_assist\_pro

As we increase  $\delta$ , we will quickly encounter these small, roughly equal sized changes to  $|S_\delta|$

# Typical Sets and the AEP (Review)

$\mathbf{x}$	$\log_2(P(\mathbf{x}))$
...1.....1...1...11.....1.....1.....1.....1.....11..	-50.1
.....1.....1.....1.....1.....1.....1.....1.....1.....	-37.3
.....1.....1.....1.....1.....1.....1.....1.....1.....	-33.9
1.1.....1.....1.....1.....1.....1.....1.....1.....1.....	-56.4
...11.....1.....1.....1.....1.....1.....1.....1.....1.....	-53.2
.....1.....1.....1.....1.....1.....1.....1.....1.....1.....	-43.7
—	—

Assignment Project Exam Help

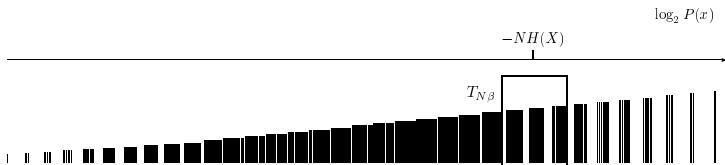
<https://eduassistpro.github.io>

1.....1...1.....1.....11.....1.....1.....1.....1.....11..... -56.4

.....1.....1.....1.....11.....1.....1.....1.....1.....1.....

.....11.....1.....1.....1.....1.....1.....1.....1.....1.....

Add WeChat edu\_assist\_pro



## Typical Sets and the AEP (Review)

### Typical Set

For “closeness”  $\epsilon > 0$ , the typical set  $T_{n,\epsilon}$  for  $X^N$  is

The name  
occurrences of symbol  $a_1$ ,  $p_2 N$  of  $a_2, \dots, p$

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Typical Sets and the AEP (Review)

### Typical Set

For “closeness”  $\epsilon > 0$ , the typical set  $T_N^\epsilon$  for  $X^N$  is

The number of occurrences of symbol  $a_1$ ,  $p_1 N$  of  $a_2, \dots, p$

### Asymptotic Equipartition Property (Informal)

As  $N \rightarrow \infty$ ,  $\log_2 P(x_1, \dots, x_N)$  is close to  $-NH(X)$  with high probability.

For large block sizes “almost all sequences are typical” (i.e., in  $T_{N\beta}$ ).

- 1 Introduction
  - Quick Review

# Assignment Project Exam Help

- 2 Extended Ensembles
  - De
  - Es
  - Th

<https://eduassistpro.github.io>

- 3 The Source Coding Theorem
  - Typical Sets
  - Statement of the Theorem

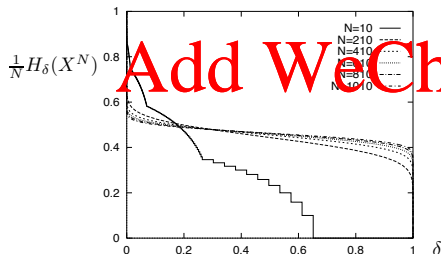
Add WeChat edu\_assist\_pro

# The Source Coding Theorem

## The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a positive integer  $N_0$  such that for all  $N > N_0$

<https://eduassistpro.github.io>



- Given a **tiny** probability of error

- Even if we allow a **large** probability of error, we **cannot** compress more than  $H$  bits per outcome for large sequences.

Warning: proof ahead

# Assignment Project Exam Help



I don't expect

- I pre

<https://eduassistpro.github.io>

- And it is a remarkable and fundamental result

Add WeChat edu\_assist\_pro

- You are expected to **understand** and **be able to apply** the theorem

## Proof of the SCT

The absolute value of a difference being bounded (e.g.,  $|x - y| \leq \epsilon$ ) says two things:

- 1 When  $x - y$  is positive, it says  $x - y < \epsilon$  which means  $x < y + \epsilon$
- 2 When  $x - y$  is negative, it says  $-(x - y) < \epsilon$  which means  $x < y - \epsilon$

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr



## Proof of the SCT

The absolute value of a difference being bounded (e.g.,  $|x - y| \leq \epsilon$ ) says two things:

- 1 When  $x - y$  is positive, it says  $x - y < \epsilon$  which means  $x < y + \epsilon$
- 2 When  $x - y$  is negative, it says  $-(x - y) < \epsilon$  which means  $x < y - \epsilon$

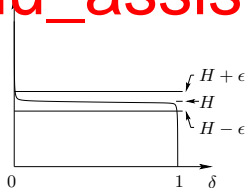
<https://eduassistpro.github.io>

Using this

that for any  $\epsilon$  and  $\delta$  we can find  $N$  large eno

**Part 1:**  $\frac{1}{N} H_{\delta}(X^N) < H + \epsilon$

**Part 2:**  $\frac{1}{N} H_{\delta}(X^N) > H - \epsilon$



# Proof the SCT

## Idea

**Proof Idea:** As  $N$  increases

- $T_{N\beta}$  has  $\sim 2^{N\beta H(X)}$  elements

- alm

- $S_\delta$  and  $T_{N\beta}$  increasingly overlap

- so  $\log_2 |S_\delta| \sim NH$

Basically, we look to encode all typical sequences uniformly, and relate that to the essential bit content

## Proof of the SCT (Part 1)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) < H(X) + \epsilon$ .

# Assignment Project Exam Help

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Proof of the SCT (Part 1)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) < H(X) + \epsilon$ .

Assignment Project Exam Help

Recall (see Lecture 10) for the typical set  $T_{N,\delta}$  we have for any  $N, \delta$  that

(1)

and, by the

So for any

<https://eduassistpro.github.io>

$N\delta \geq 1 - \delta$ .

Add WeChat edu\_assist\_pr

## Proof of the SCT (Part 1)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) < H(X) + \epsilon$ .

Assignment Project Exam Help

Recall (see Lecture 10) for the typical set  $T_{N,\beta}$  we have for any  $N, \beta$  that

(1)

and, by the  
So for any

$$N\beta) \quad 1 - \delta.$$

Now recall the definition of the *smallest*  $\delta$ -  
*smallest* subset of outcomes such that  $P(\mathcal{T}_{N\beta})$

Add WeChat edu\_assist\_pr

## Proof of the SCT (Part 1)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) < H(X) + \epsilon$ .

Recall (see Lecture 10) for the *typical* set  $T_{N\beta}$  we have for any  $N, \beta$  that

$$|T_{N\beta}| \leq 2^{N(H(X)+\beta)} \quad (1)$$

and, by the

So for any

Now recall the definition of the *smallest*  $\delta$ -

*smallest* subset of outcomes such that  $P(S_\delta) \geq 1 - \delta$

So, given any  $\delta$  and  $\beta$  we can find an  $N$  la

$$|S_\delta| \leq |T_{N\beta}| \leq 2^{N(H(X)+\beta)}$$

## Proof of the SCT (Part 1)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) < H(X) + \epsilon$ .

Recall (see Lecture 10) for the *typical* set  $T_{N\beta}$  we have for any  $N, \beta$  that

$$|T_{N\beta}| \leq 2^{N(H(X) + \beta)} \quad (1)$$

and, by the

So for any

Now recall the definition of the *smallest*  $\delta$ -

*smallest* subset of outcomes such that  $P(S_\delta) \geq 1 - \delta$

So, given any  $\delta$  and  $\beta$  we can find an  $N$  la

$$\log_2 |S_\delta| \leq \log_2 |T_{N\beta}| \leq N(H(X) + \beta)$$

## Proof of the SCT (Part 1)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) < H(X) + \epsilon$ .

Recall (see Lecture 10) for the *typical* set  $T_{N\beta}$  we have for any  $N, \beta$  that

$$|T_{N\beta}| \leq 2^{N(H(X)+\beta)} \quad (1)$$

and, by the

So for any

Now recall the definition of the *smallest*  $\delta$ -

*smallest* subset of outcomes such that  $P(S_\delta) \geq 1 - \delta$ .

So, given any  $\delta$  and  $\beta$  we can find an  $N$  such that

$$H_\delta(X^N) = \log_2 |S_\delta| \leq \log_2 |T_{N\beta}| \leq N(H(X) + \beta)$$

Setting  $\beta = \epsilon$  and dividing through by  $N$  gives result.



## Proof of the SCT (Part 2)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) > H(X) - \epsilon$ .

Suppose this was **not** the case – that is, for every  $N$  we have

**Assignment Project Exam Help**

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Proof of the SCT (Part 2)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) > H(X) - \epsilon$ .

Suppose this was **not** the case – that is, for every  $N$  we have

$$\frac{1}{N}H_\delta(X^N) \leq H(X) - \epsilon$$

Let's look

$$P(x \in S_\delta) = P(x \in S_\delta \cap T_{N\beta})$$

$$\leq |S_\delta| 2^{-N(H-\beta)}$$

since every  $x \in T_{N\beta}$  has  $P(x) \leq 2^{-N(H-\beta)}$

$$S_\delta \cap \overline{T_{N\beta}} \subset \overline{T_{N\beta}}$$

## Proof of the SCT (Part 2)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) > H(X) - \epsilon$ .

Suppose this was **not** the case – that is, for every  $N$  we have

**Assignment Project Exam Help**

Let's look

<https://eduassistpro.github.io>

$$P(x \in S_\delta) = P(x \in S_\delta \cap T_{N\beta}) + P(x \in \overline{S_\delta \cap T_{N\beta}})$$

**Add WeChat edu\_assist\_pro**

since every  $x \in T_{N\beta}$  has  $P(x) \leq 2^{-N(H-\beta)}$

$$\delta \cap \overline{N\beta} \subset \overline{N\beta}$$

So

$$P(x \in S_\delta) \leq 2^{N(H-\epsilon)} 2^{-N(H-\beta)} + P(x \in \overline{T_{N\beta}})$$

## Proof of the SCT (Part 2)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) > H(X) - \epsilon$ .

Suppose this was **not** the case – that is, for every  $N$  we have

**Assignment Project Exam Help**

Let's look

<https://eduassistpro.github.io>

$$P(x \in S_\delta) = P(x \in S_\delta \cap T_{N\beta}) + P(x \in \overline{S_\delta \cap T_{N\beta}})$$

**Add WeChat edu\_assist\_pro**

since every  $x \in T_{N\beta}$  has  $P(x) \leq 2^{-N(H-\beta)}$

$$\delta \cap \overline{T_{N\beta}} \subset \overline{T_{N\beta}}$$

So

$$P(x \in S_\delta) \leq 2^{-N(H-H+\epsilon-\beta)} + P(x \in \overline{T_{N\beta}})$$

## Proof of the SCT (Part 2)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) > H(X) - \epsilon$ .

Suppose this was **not** the case – that is, for every  $N$  we have

$$\frac{1}{N}H_\delta(X^N) \leq H(X) - \epsilon \iff |S_\delta| \leq 2^{N(H(X)-\epsilon)}$$

Let's look

<https://eduassistpro.github.io>

$$x \in S_\delta \quad x \in S_\delta \cap T_{N\beta} \quad x \in \overline{T_{N\beta}}$$

$|S_\delta| \leq 2^{N(H(X)-\epsilon)}$   
Add WeChat edu\_assist\_pro

since every  $x \in T_{N\beta}$  has  $P(x) \leq 2^{-N(H(X)-\beta)}$

So

$$P(x \in S_\delta) \leq 2^{-N(\epsilon-\beta)} + P(x \in \overline{T_{N\beta}}) \rightarrow 0 \text{ as } N \rightarrow \infty$$

since  $P(x \in T_{N\beta}) \rightarrow 1$ .

## Proof of the SCT (Part 2)

For  $\epsilon > 0$  and  $\delta > 0$ , want  $N$  large enough so  $\frac{1}{N}H_\delta(X^N) > H(X) - \epsilon$ .

Suppose this was **not** the case – that is, for every  $N$  we have

**Assignment Project Exam Help**  
 $\frac{1}{N}H_\delta(X^N) \leq H(X) - \epsilon \iff |S_\delta| \leq 2^{N(H(X)-\epsilon)}$

Let's look

**<https://eduassistpro.github.io>**

$$x \in S_\delta \quad x \in S_\delta \cap T_{N\beta} \quad x \in \overline{T_{N\beta}}$$

**Add WeChat edu\_assist\_pro**  
 $\leq |S_\delta| 2^{-N(H-\beta)} +$

since every  $x \in T_{N\beta}$  has  $P(x) \leq 2^{-N(H-\beta)}$

So

$$P(x \in S_\delta) \leq 2^{-N(\epsilon-\beta)} + P(x \in \overline{T_{N\beta}}) \rightarrow 0 \text{ as } N \rightarrow \infty$$

since  $P(x \in T_{N\beta}) \rightarrow 1$ . But  $P(x \in S_\delta) \geq 1 - \delta$ , by defn. **Contradiction**

# Interpretation of the SCT

## The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $H \equiv H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a positive integer  $N_0$  such that for all  $N > N_0$

<https://eduassistpro.github.io>

If you want to uniformly code blocks of  $N$  s

$X$

- If you use **more than  $NH(X)$  bits per block** almost no loss of information as  $N \rightarrow \infty$
- If you use **less than  $NH(X)$  bits per block** you will almost certainly **lose information** as  $N \rightarrow \infty$

# Interpretation of the SCT

## The Source Coding Theorem

Let  $X$  be an ensemble with entropy  $h = H(X)$  bits. Given  $\epsilon > 0$  and  $0 < \delta < 1$ , there exists a positive integer  $N_0$  such that for all  $N > N_0$

<https://eduassistpro.github.io>

Making the error probability  $\delta \approx 1$  doesn't re

- We're still "stuck with" coding the typical sequ

Assumes we deal with  $X^N$

- If outcomes are **dependent**, entropy  $H(X)$  need not be the limit
- We won't look at such extensions



## Implications of SCT

How practical is it to perform coding inspired by the SCT?

Assignment Project Exam Help

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Implications of SCT

How practical is it to perform coding inspired by the SCT?

Not very!

- Theorem might require huge block sizes  $N_0$

- We'

$N_0$

$N_0 H(X)$

Assignment Project Exam Help

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Implications of SCT

How practical is it to perform coding inspired by the SCT?

Not very!

- Theorem might require huge block sizes  $N_0$

- We'

$N_0$   $N_0 H(X)$

Can we do

- And

Assignment Project Exam Help

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr

## Next time

We move towards more practical compression ideas

**Prefix and Uniquely Decodable** variable-length codes

# Assignment Project Exam Help

The **Kraft Inequality**

<https://eduassistpro.github.io>

Add WeChat edu\_assist\_pr