

## Source Coding

**Introduction** Diagram of a general communication system. *Discrete sources* output of the source is in discrete time and discrete valued. *Source Coding* representation of information sources in bits. *Source Code Function*  $C : U \mapsto \{0, 1\}^* = \{\emptyset, 0, 1, 00, \dots\}$ .

**Non-Singular Codes** A code  $C$  is *singular* if  $\exists u \neq v / C(u) = C(v)$ . A code  $C$  is *non-singular* if it is not singular. With a code  $C$  define for a positive integer  $n : C^n : U^n \mapsto \{0, 1\}^*$  as  $C^n(u_1, u_2, \dots, u_n) = C(u_1)C(u_2)\dots C(u_n)$

$C^* : U^* \mapsto \{0, 1\}^*$  as  $C^*(u_1u_2\dots u_n) = C(u_1)C(u_2)\dots C(u_n)$

**Uniquely Decodable Codes** A code  $C$  is said to be *uniqually decodable* if  $C^*$  is non-singular. We want our codes to be uniqually decodable.

**Prefix-Free Codes** A sequence  $u_1, \dots, u_n$  is a *prefix* of  $v_1, \dots, v_n$  if  $n \geq m / u_1 = v_1, \dots, u_m = v_m$ . A code  $C$  is said to be *prefix-free* if  $\forall u \neq v C(u)$  is not a prefix of  $C(v)$ .

**Theorem** A prefix-free code is uniquely decodable. (In a binary-tree representation of a PF code all codewords are found on the leaves).

**Kraft's Inequality for PF Codes Theorem** If  $C$  is PF then  $\text{Kraftsum}(C) \triangleq \sum_{u \in U} 2^{-\text{length}(C(u))} \leq 1$ .

**Proposition**  $\text{Kraftsum}(C^n) = [\text{Kraftsum}(C)]^n$ .

**Kraft's Inequality for extensions of codes Proposition** Suppose  $C : U \mapsto \{0, 1\}^*$  is a non-singular code then  $\text{Kraftsum}(C) = \sum_{u \in U} 2^{-\text{length}(C(u))} \leq 1 + \max[\text{length}(C(u))]$

**Kraft's Inequality for uniquely decodable codes**

**Theorem** If  $C$  is a uniquely decodable code then  $\text{Kraftsum}(C) \leq 1$ . **Corollary** If  $C$  is a uniquely decodable code then there exists a PF code  $C'$  such that  $\text{length}(C(u)) = \text{length}(C'(u))$ .

**Reverse Kraft's inequality Theorem** Given an alphabet  $U$  and a function  $l : u \mapsto \{0, 1, 2, 3, \dots\} / \sum_{u \in U} 2^{-\text{length}(C(u))} \leq 1$  then there exist a PF code  $C : U \mapsto \{0, 1\}^* / \forall u \in U \text{length}(C(u)) = l(u)$

**Sources** A source producer a sequence  $u_1, u_2, u_3, \dots$  each  $u_i \in U$  being random variables. A *memory-less* source is one where  $u_1, u_2, \dots$  are independent. A *stationary* source is one where each  $(u_i, \dots, u_{i+n-1})$  has the same statistics as  $(u_1, \dots, u_n)$  for each  $i$  and each  $n$ . A memory-less and stationary source is equivalent to  $u_1, u_2, \dots$  are *independent, identically distributed (iid)*.

**Expected codeword length**  $E[\text{length}(C(u))]$  average number of bits/letter the code uses to represent the source. We want to minimize it and  $C$  to be uniquely decodable.

## Entropy

**Lemma**  $\ln(z) \leq z^{-1}$  with eq if  $z = 1$ . **Property**  $0 \leq H(U) \leq \log|U|$

**Entropy as a lower-bound to the expected codeword length Theorem** For any uniquely decodable code  $C$  for a source  $U$ , we have  $E[\text{length}(C(u))] \geq \sum_u p(u) \log_2 \frac{1}{p(u)} \triangleq H(U)$

**Existence of PF codes with average length at most entropy + 1 Theorem** Given source  $U$  there exists a PF code  $C$  s.t.  $E[\text{length}(C(u))] \geq H(u) + 1$

**Entropy of multiple random variables Property** Suppose  $U$  and  $V$  are ind. RV. Then  $H(UV) = H(U) + H(V)$ . **Observe** Suppose we have  $U_1, U_2, \dots$  iid. If we use a code  $C$  to represent  $n$  letters at time., we will have  $H(U_1 \dots U_n) \leq E[\text{length}(C(U_1 \dots U_n))] \leq H(U_1 \dots U_n) + 1$ . Also  $\frac{1}{n} H(U_1 \dots U_n) = H(U_1)$  (iid of  $U$ ).

**Properties of optimal codes 1** If  $p(u) < p(v)$  then  $l(u) \geq l(v)$ . **2** In an optimal PF code there are more than 2 longest codewords. If not the longest codeword can be shortened without violating the PF condition. **3** Among optimal codes, there is one for the two least probable symbols are siblings.

**Huffman procedure** Procedure to design the optimal code. **1** Given prob  $p_1, p_2, \dots, p_{k-1}, p_k$ . Start with the two smallest prob. **2** Group them together as the binary descendant of a node. **3** Repeat until one node is left.

**Equivalence of PF codes and strategy for guessing via binary questions TODO**

**Interpretation of entropy as expected number of questions for guessing the random variable TODO**

## Mutual Information

**Conditional Entropy and Mutual Information**

**Conditional Entropy**

$H(U|V = v) = \sum_u p(u|v) \log \frac{1}{p(u|v)}$   
 $H(U|V) = \sum_v p(v) H(U|V = v)$ . **Conjecture**  $H(U|V) \leq H(U)$ . **Mutual Information**  $I(U; V) = H(U) + H(V) - H(UV)$  is the saving in the number of questions to given  $U$  by the knowledge of  $V$ .

**Lemma** Suppose  $W$  is an alphabet and  $p$  and  $q$  are two prob distribution in  $W$ . Then,  $\sum_w p(w) \log \frac{p(w)}{q(w)} \geq 0$  with eq. iff  $p = q$ . **Theorem**  $I(U; V) \geq 0$  with eq iff  $U$  and  $V$  are independent.

**Conditional Mutual Information**

$I(U; V|W) = H(U|W) + H(V|W) - H(UV|W) = H(U|W) - H(U|VW) = H(V|W) - H(V|UW)$

**Theorem**  $I(U; V|W) \geq 0$  with eq. iff  $U, V$  are independent conditional in  $W \equiv U - V - W$ .

**Chain Rules for entropy and mutual information Theorem**  
 $H(UV) = H(U) + H(V|U) = H(V) + H(U|V)$   
 $H(U_1 \dots U_n) = H(U_1) + H(U_2|U_1) + \dots + H(U_n|U_1 \dots U_{n-1})$

**Theorem**  $I(U_1 \dots U_n, V) = I(U_1; V) + \dots + I(U_n; V|U_1 \dots U_{n-1})$   
**Review of Markov Chain** Suppose  $X, Y, Z$  are RVs. We can write  $p(xyz) = p(x)p(y|x)p(z|xy)$ . Because

$p(y|x) = \frac{p(xy)}{p(x)}$ . If  $X - Y - Z$  then  $p(xyz) = p(x)p(y|x)p(z|y)$ . Suppose  $U_1 - U_2 - \dots - U_n$  then  $H(U_1 \dots U_n) = H(U_1) + H(U_2|U_1) + \dots + H(U_n|U_{n-1})$   
**Data Processing Inequality Theorem** Suppose  $U - V - W$  then  $I(U; W) \leq I(U; V)$ . **Corollary** If  $U - V - W$  then  $I(U; W) \leq I(V; W)$ . **Corollary** If  $U - V - W - X$  then  $I(U; X) \leq I(V; W)$ .  
 $I(UV; W) = I(U; W) + I(V; W|U) = I(V; W) + I(U; W|V)$ .

**Entropy Rate** Given a stochastic process  $U_1, U_2, \dots$  we define its *entropy rate*  $H(U) = \lim_{n \rightarrow \infty} \frac{1}{n} H(u_1 \dots u_n)$  if the limit exists.

**Entropy Rate of Stationary Processes Theorem** If  $u_1, u_2, \dots$  is stationary process, then the entropy rate exists and  $\lim_{n \rightarrow \infty} \frac{1}{n} H(u_1 \dots u_n) = \lim_{n \rightarrow \infty} H(u_n|u_1 \dots u_{n-1})$

**Coding Theorem for Stationary Sources Theorem** If  $U_1, U_2, \dots$  is a stationary process with entropy rate  $H$ , then  $\forall \epsilon > 0$  there exists a source code  $C_n : U^n \rightarrow \{0, 1\}^*$  s.t. the average code length is less than  $H + \epsilon$

**Fixed-to-Fixed Length Source Codes** Codes of type  $U \rightarrow \{0, 1\}^*$  or  $U^n \rightarrow \{0, 1\}^*$  are called *fixed-to-variable* length codes, and all our designs have error free recovery of the source from its representation. We want *Fixed-to-fixed* codes  $C : U^n \rightarrow \{0, 1\}^k$  ( $2^k$  representations), to obtain efficient codes we will give up error free recovery replace this by recovery with very small prob. of error. The code assign binary representations only to a subset  $S \subset U^n$  which ensure  $\Pr((u_1 \dots u_n) \in S) \approx 1$  and  $|S| \leq 2^k$ .

## Typicality

**Typicality** Given an alphabet  $U$  and distribution  $p$  in  $U$ . We have a source that produces iid letters  $u_i$  with distribution  $p$ . We want a *set*  $T_{n, \epsilon} \subset U^n$ .

**Properties of Typical Sets 1.**

$\Pr((u_1 \dots u_n) \in T_{n, \epsilon, p}) \approx 1$  ( $\geq 1 - \frac{|U|}{n \epsilon^2 p(u)}$ ).

$|T_{n, \epsilon, p}| \leq 2^{n(1+\epsilon)H(U)}$

**Asymptotic Equipartition Property Def** AEP is a general property of the output samples of a stochastic source. It is fundamental to the concept of typical set used in theories of compression.

**Theorem** If  $U_1, \dots, U_n$  iid  $\sim q$  and  $(u_1 \dots u_n) \in T_{n, \epsilon, p}$  then  $\Pr((U_1 \dots U_n) = (u_1 \dots u_n)) = \prod_{i=1}^n q(u_i)$ .

**Corollary**  $\Pr(((U_1 \dots U_n) = (u_1 \dots u_n)) \in T_{n, \epsilon, p}) = 2^{-n(1 \pm \epsilon)D(p||q)} 2^{\pm n \epsilon H(p)} (1 \pm \epsilon) \triangleq 2^{-nD(p||q)}$ .

**Consequently** If  $(X_1, Y_1) \dots (X_n, Y_n)$  iid  $p_X p_Y$  then  $\Pr(((X_1, Y_1) \dots (X_n, Y_n)) \in T_{n, \epsilon, p_{XY}}) \triangleq 2^{-nI(X; Y)}$

**Source Coding by AEP 1.** Assign to every member of  $T_{n, \epsilon, p}$  a distinct element of  $\{0, 1\}^*$ . Call this  $C : T_{n, \epsilon, p} \rightarrow \{0, 1\}^*$ . **2.** The source code is the following : Observe if  $(U_1 \dots U_n) \in T_{n, \epsilon, p}$  represent it by 0 else by 1.

**Variable-to-Fixed Length Source Codes**  $\equiv$  Dual of Fixed-to-Variable length source coding  $\equiv$  Dictionary to sed source coding *Idea* Given an alphabet  $U$ , find a dictionary  $D \subset U^*$ , assign  $\lceil \log|D| \rceil$  bit binary representation to words in  $D$ , and then given  $U_1 U_2 \dots$ , parse it into  $w_1, w_2 \dots$  of dictionary words and represent each words by its binary description.

**Valid and Prefix-Free Dictionaries** The words of valid and PF dictionaries form the leaves of a complete dictionary tree.

**Relationship between word- and letter-entropies for valid, prefix-free dictionaries** nbr of bits/letter

$= \frac{m \lceil \log|D| \rceil}{\text{length}(W_1) + \dots + \text{length}(W_m)} \rightarrow \frac{\lceil \log|D| \rceil}{E[\text{length}(W_1)]}$

**Lemma** Suppose  $Z$  is non negative integer valued RV. Then  $E[Z] = \sum_{n=0}^{\infty} \Pr[Z > n]$ . **Observation** nbr of words = nbr of leaves in tree representation  $= 1 + (|U| - 1)$  (nbr interior nodes).

## Tunstall procedure

**Tunstall procedure 1.**  $D = U$  with  $|U|$  words and one interior node (root). **2.** While  $|D| < M$  do : convert the most probable word/leaf into interior node and grow  $|U|$  leaves from it.

**Analysis of Tunstall procedure Lemma** Suppose  $D$  valid and PF dictionary and  $U_1 U_2 \dots$  are iid. Then  $H(W_1) = E[\text{length}(W_1)]H(U_1)$ . **Now** nbr of bits/letter  $= \frac{\lceil \log|D| \rceil}{E[\text{length}(W_1)]} = \frac{\lceil \log|D| \rceil}{H(W_1)} H(U_1)$ .

**Universal Source Coding Lemma** If  $W$  is a RV taking values in  $D$  and for each  $w \in D$

$qp_0 \leq \Pr(W = w) \leq q$ . Then

$\lceil \log|D| \rceil - \log \frac{1}{p_0} \leq H(W) \leq \lceil \log|D| \rceil$ . **Corollary**

Given  $U$  and  $p_U, \epsilon > 0$  there exists a dictionary based code which *nbrofbits/letter*  $\leq H(U)(1 + \epsilon)$ .

**LempelZiv method - Data compression 0.** Set  $D = U$ . **1.** Associate to each  $w \in D$  a  $\lceil \log|D| \rceil$  bit binary representation based on dictionary order. **2.** Parse the next word  $w$  from the source sequence using  $D$ , emit the representation of  $w$ . **3.** Set  $D \leftarrow (D \setminus \{w\}) \cup \{wu : u \in U\}$ . **4.** Go to 1.

**Analysis of LempelZiv Technique** Compare LZ to an adversary : adversary knows before have  $u_1 u_2 \dots$  designs a FSM to compress this sequence. And show LZ does as well as the adversary.

**Information-Lossless FSM Compressors A**

**Finite-State-Machine** is 1. Set  $S$  of states  $|S| < \infty$ . **2.** Initial special state  $s_0 \in S$ . **3.** Next state function  $g : SxU \rightarrow S$ . **4.**  $f : SxU \rightarrow \{0, 1\}^*$ . A *legitimate* machine has to verify :  $\forall s \in S \forall u_1 \dots u_m \neq v_1 \dots v_n$  if  $g(s, u_1 \dots u_m) = g(s, v_1 \dots v_m) \Rightarrow f(s, u_1 \dots u_m) \neq f(s, v_1 \dots v_n)$ . **IL** A legitimate FSM is information-lossless.

**Lower bound on the output length of an IL FSM Compressor Fact** Suppose  $m$  numbers  $a_1 \dots a_m \geq 0$  with  $\sum_{i=1}^m a_i = k$ . Then,  $\sum_{i=1}^m a_i \log \frac{a_i}{8} \geq k \log \frac{k}{8m}$  (with eq. for  $a_i = \frac{k}{m}$ ).

**LZ Compressibility of sequences** *Corollary* If  $u_1 u_2 \dots$  is a stationary process with entropy rate  $H$  then  $E[p_{LZ}(u_1 u_2 \dots)] \leq H$ .

**Optimality of LempelZiv** TODO

## Channels

**Communication Channels** *Def*  $P_{e,i} = Pr(U_i \neq V_i)$ .

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

**Discrete Memoryless Channels** A channel is said to be *memoryless* if

$$Pr(Y_i = y | X_i = x_i, \text{past}) = Pr(Y_i = y | X_i = x_i)$$

*Encoder* function  $f : 1, \dots, M \rightarrow \mathcal{X}^n$ .

*Decoder* function  $\Phi : \mathcal{Y}^n \rightarrow \{1, \dots, M\}$ .

$$\text{Recall } h_2(\alpha) = \alpha \log\left(\frac{1}{\alpha}\right) + (1 - \alpha) \log\left(\frac{1}{1 - \alpha}\right).$$

**Theorem "Bad news"** No matter how the encoder and decoder are designed, we have  $h_2(\bar{P}_e) + P_e \log(|U| - 1) \geq \tau_s \left(\frac{H}{\tau_s} - \frac{C}{\tau_c}\right)$ . Or if  $R > C$  we show that any design with *rate*  $\geq R$ , we can't make bot error prob closer to 0 then some  $\delta(C, R) > 0$ .

$$\text{Lemma } h_2\left(\frac{1}{L} \sum_{i=1}^L p_i\right) \geq \frac{1}{L} \sum_{i=1}^L h_2(p_i)$$

$$\text{Rate } rate(f) = R = \frac{k}{n} \equiv R = \frac{\log M}{n}$$

**Probability of error**

$$P_{e,i} = Pr(\Phi(Y_1 \dots Y_n) \neq i | (X_1 \dots X_n) = f(i)).$$

$$\text{Average prob. of error } P_{e,avg} = \frac{1}{M} \sum_{i=1}^M P_{e,i}.$$

$$\text{Maximal prob. of error } P_{e,max} = \max_{1 \leq i \leq M} P_{e,i}.$$

**Examples of Discrete Memoryless Channels (BSC and BEC)** TODO

**Transmission with or without feedback** TODO

**Channel Capacity**  $C = \max_{P_X} I(X; Y)$  with

$$I(X; Y) = H(X) - H(X|Y).$$

**Theorem** Given a channel  $P(y|x)$  with

$C = \max I(X; Y)$  then any  $R < C$  is achievable.

**Fano's Inequality** Suppose  $U$  and  $V$  RVs taking values in set  $\mathcal{U}$ . Let  $P_{e,i} = Pr(U_i | V_i)$ , then  $H(U_i | V_i) \leq h_2(P_{e,i}) + P_{e,i} \log(|\mathcal{U}| - 1)$ .

**Theorem "Good news"** If  $\frac{H}{\tau_s} < \frac{C}{\tau_c}$  can achieve

$\bar{P}_e \rightarrow 0$ . Or if  $R < C, \varepsilon > 0$  then there exists an Enc/Dec s.t. *rate*  $\geq R, P_{e,max} < \varepsilon$

**Converse to the Channel Coding Theorem** TODO

**Proof of the Channel Coding Theorem** TODO

**Capacity of BSC and BEC** *Binary Symmetric Channel*  $\mathcal{X} = \mathcal{Y} = \{0, 1\}$ .

$$p(y|x) = \begin{cases} 1 - \delta & , x = y \\ \delta & , \text{else} \end{cases} \quad I(X; Y) =$$

$H(Y) - H(Y|X) = H(Y) - h_2(\delta) \leq 1 - h_2(\delta)$ . If we choose  $p_X = (\frac{1}{2}, \frac{1}{2})$  then  $p_Y = (\frac{1}{2}, \frac{1}{2})$ . So  $C = 1 - h_2(\delta)$  bits.

**Binary Erasure Channel**  $\mathcal{X} = \{0, 1\}$  and

$$\mathcal{Y} = \{0, 1, e\}. \quad p(y|x) = \begin{cases} 1 - \varepsilon & , x = y \\ \varepsilon & , y = e \end{cases}$$

$$I(X; Y) = H(X) - H(X|Y) = (1 - \varepsilon)H(X) \leq 1 - \varepsilon.$$

If we choose  $p_X = (\frac{1}{2}, \frac{1}{2})$ . So  $C = 1 - \varepsilon$  bits.

## Concavity

**Recall convexity concavity**  $f$  is *convex* if

$$\forall x_1 \in D, \forall x_2 \in D, \forall \theta \in [0, 1]$$

$$f(\theta x_1 + (1 - \theta)x_2) \leq \theta f(x_1) + (1 - \theta)f(x_2).$$

$f$  is *concave* if  $\forall x_1 \in D, \forall x_2 \in D, \forall \theta \in [0, 1]$

$$f(\theta x_1 + (1 - \theta)x_2) \geq \theta f(x_1) + (1 - \theta)f(x_2) \Leftrightarrow -f \text{ is convex.}$$

$f$  is *linear* if  $\forall x_1 \in D, \forall x_2 \in D, \forall \theta \in [0, 1]$

$$f(\theta x_1 + (1 - \theta)x_2) = \theta f(x_1) + (1 - \theta)f(x_2).$$

**Properties** 1. If  $f_1, f_2$  convex and  $C_1, C_2$  non negative then  $f(x) = C_1 f_1(x) + C_2 f_2(x)$  convex. 2. Any local minimum is a global minimum. 3. Tangent line lies below function. 4.  $g$  convex and  $h$  linear  $\Rightarrow g(h(x))$  convex.

**Jensen's Inequality** *Theorem* If  $f$  is convex and  $X$  an RV on  $D$  then  $f(E[X]) \leq E[f(X)]$ . (idem concavity  $\geq$ ).

**Concavity of Mutual Information in Input**

**Distribution** *Theorem* Fix  $p(y|x), I(p_X) = I(X; Y)$  is concave.

**KKT Conditions** *Def*  $(P_1, \dots, P_k)$  satisfies KKT if  $\exists \lambda$  s.t.  $\forall i, \frac{\partial f}{\partial p_i} = \lambda$  for  $p_i > 0$  and  $\frac{\partial f}{\partial p_i} \leq \lambda$  for  $p_i = 0$ .

**Theorem** For concave differentiable  $f(P_i)$ ,

$(P_1, \dots, P_k) \in \text{argmax}_{\sum P_i=1, P_i \geq 0} f(P_1, \dots, P_k)$  iff it satisfies the KKT conditions.

**KKT Conditions (cont'd)** *Theorem*

$p(x) \in \text{argmax} I(X; Y)$  iff  $\exists \lambda$  s.t.

$$\forall x \sum_y p(y|x) \log\left(\frac{p(y|x)}{p(y)}\right) \leq \lambda. \text{ With eq. for } p(x) > 0, \text{ if so then } C = \lambda.$$

$p(x) > 0$ , if so then  $C = \lambda$ .

**Application of KKT: Capacity of Z Channel** *Capacity*

$$C = \log(1 + 2^{-\frac{h_2(\delta)}{1-\delta}}) = \lambda$$

$$p_x^*(0) = 1 - \frac{1}{(1-\delta)(1+2^{-\frac{h_2(\delta)}{1-\delta}})}$$

**Continuous Alphabet: Differential Entropy**

$$h(X) = E[-\log f_X(X)] = -\int f_X(x) \log(f_X(x)) dx.$$

$$h(Y|X) = -E[\log f_{X|Y}(X|Y)].$$

$$h(X, Y) = E[-\log f_{XY}(X, Y)].$$

$$D(f||g) = E_f[\log \frac{f_X(X)}{g_X(X)}] = \int f_X(x) \log \frac{f_X(x)}{g_X(x)} dx.$$

$$I(X; Y) =$$

$$D(f_{XY} || f_X f_Y) = \int \int f_{XY}(x, y) \log \frac{f_Y(y|x)}{f_Y(y)} dx dy$$

**Properties of differential entropy**

$$1. I(X; Y) = h(X) - h(X|Y) = h(Y) - h(Y|X).$$

$$2. D(f||g) \geq 0 \text{ with eq for } f = g.$$

$$3. I(X; Y) \geq 0 \text{ with eq for } X \text{ and } Y \text{ indepdt.}$$

4. Conditioning reduces  $h$ :  $h(X|Y) \leq h(X)$  with eq for  $X$  and  $Y$  indepdt.

$$5. \text{Chain Rule : } h(X_1, \dots, X_n) = h(X_1) + h(X_2|X_1) + \dots + h(X_n|X_1 \dots X_{n-1}).$$

$$6. h(X_1, \dots, X_n) \leq \sum_{i=1}^n h(X_i).$$

**Entropy-typical sequences** *Discrete*

$$|T^n(\varepsilon)| = 2^{n(H(X) + \delta(\varepsilon))}. \quad \text{Continuous}$$

$$Vol(T^n(\varepsilon)) = 2^{n(h(X) + \delta(\varepsilon))}.$$

$$P[X \in T^n(\varepsilon)] \xrightarrow{n \rightarrow \infty} 1.$$

$$\text{Theorem } \lim_{\Delta \rightarrow 0} (H(X_\Delta) + \log \Delta) = h(X).$$

$$\text{Quantization Theorem } I(X_\Delta; Y_\Delta) \xrightarrow{\Delta \rightarrow 0} I(X; Y)$$

**Entropy of Gaussian distribution** *Gaussian X* We have

$$\mathcal{X} \sim N(0, \sigma^2) \text{ and } f_X(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{x^2}{2\sigma^2}}. \text{ Then}$$

$$h(X) = E[-\log_e f_X(X)] = \frac{1}{2} \log_e(2\pi e \sigma^2) \text{ Nats} = \frac{1}{2} \log_2(2\pi e \sigma^2) \text{ Bits.}$$

**Theorem "Maximal entropy"** If  $Var[X] = \sigma^2$ , then  $h(X) \leq \frac{1}{2} \log(2\pi e \sigma^2)$  with eq for  $X \sim N(\mu, \sigma^2)$  for some  $\mu$ .

**Capacity under cost constraint**

$$C(P) = \max_{f_X : E_f[b(X)] \leq P} I(X; Y)$$

**Capacity of AWGN : Additive White Gaussian Noise**

$$Y = X + Z, Z \sim N(0, \sigma^2). \quad C(P) = \frac{1}{2} \log(1 + \frac{P}{\sigma^2})$$

**Converse to the channel coding theorem with cost**

**Theorem** If  $\frac{H}{\tau_s} > \frac{C(P)}{\tau_c}$ , (any code with

$\sum_u p(u) \frac{1}{n} \sum_{i=1}^n b(x_i^u) \leq P$ ) has a bit error rate  $\bar{P}_e \rightarrow 0$  which can't be arbitrarily small.

$$\text{Lemma } \sum_{i=1}^n I(X_i; Y_i) \leq nC(P).$$

**Parallel Gaussian channels (water-filling)** With KKT  $\exists \lambda \dots$  so  $P_i = \max\{0, \lambda - \sigma_i^2\}$ . Choose  $\lambda$  so that  $\sum_{i=1}^k P_i = P$ . Indeed,  $\lambda$  : water-level and shaded areas :  $P_i$ .

**Proof of Channel Coding Theorem for general**

**channels via Threshold Decoding** *Theorem*

$\forall R < C(P), \forall \varepsilon > 0, \exists n \exists \text{code}$  with

$$\forall m, \frac{1}{n} \sum_{i=1}^n b(X_i^{(n)}) \leq P \text{ and } P_{max} \leq \varepsilon.$$

$$P_{max} = \max_m P[\text{error}|m]$$

$$P_{avg} = \frac{1}{M} \sum_{m=1}^M P[\text{error}|m].$$

**Corollary** If  $\frac{H}{\tau_s} < \frac{C(P)}{\tau_c}$  can achieve  $\bar{P}_e \rightarrow 0$ .

## Distances

**Channel Codes** Code for *BSC*:  $M = 2^{nR}$ . Given the code we see  $(n, nR)$  as visible parameters.

**Minimum Distance** *Hamming distance*

$d_H(\bar{x}, \bar{y}) = \#\{i : y_i \neq x_i\}$  so maximum-likelihood  $\equiv$  minimum distance. *minimum distance of C to these*

*parameters*  $d = d_H(C) = \min_{x, x' \in C, x \neq x'} d_H(x, x')$ .

**Hamming ball** with center  $\bar{x}$  and radius  $r$

$$:B(\bar{x}, r) = \{\bar{y} \in \{0, 1\}^n : d_H(\bar{y}, \bar{x}) \leq r\}.$$

Also note  $|B(\bar{x}, r)| = 1 + \binom{n}{1} + \dots + \binom{n}{r}$

**Theorem** Given  $\bar{x}, \bar{y}, \bar{z} \in \{0, 1\}^n$ ,  $d_H(\bar{x}, \bar{y}) \geq 0$  with eq if  $\bar{x} = \bar{y}$ .  $d_H(\bar{x}, \bar{y}) = d_H(\bar{y}, \bar{x})$ .

$$d_H(\bar{x}, \bar{z}) \leq d_H(\bar{x}, \bar{y}) + d_H(\bar{y}, \bar{z}).$$

**Corollary** Suppose  $\bar{x}, \bar{x}' \in \{0, 1\}^n$  with

$$d = d_H(\bar{x}, \bar{x}'). \text{ Set } r = \lfloor \frac{d-1}{2} \rfloor. \text{ Consider } B(\bar{x}, r) \text{ and } B(\bar{x}', r) \text{ then they are disjoint.}$$

**Singleton Bound (Bad news)** If

$$\# \text{ of codewords} = M > 2^k \text{ then } d_{min} \leq n - k.$$

**Sphere-packing Bound (Bad news)** Suppose

$C \subset \{0, 1\}^n$  is a binary code with  $M$  codewords and

$$d = d_{min}. \text{ Then, } M \left[ \sum_{i=0}^{\lfloor \frac{d-1}{2} \rfloor} \binom{n}{i} \right] \leq 2^n.$$

**GilbertVarshamov Bound (Good news)** For every

$$(n, M, d) \text{ satisfy } d_{min} = d \text{ and } M \left[ \sum_{i=0}^{d-1} \binom{n}{i} \right] \geq 2^n$$

there exists a code  $C \subset \{0, 1\}^n$  with  $\geq M$

codewords and  $d_{min}(C) \geq d$ .

## Linear Codes

**Linear Codes** A code  $C \subset \{0, 1\}^n$  is said to be *linear* if  $x, y \in C$  then  $x + y \in C \equiv C$  is a vector space in  $\{0, 1\}^n$ .

**Generator Matrix** *Fact 1* If  $C$  is a linear code, then  $|C| = 2^k$  for some int  $k$  and there exists a  $k \times n$  binary matrix  $G$  s.t.

$C = \{[u_1 \dots u_k]G : (u_1 \dots u_k) \in \{0, 1\}^k\} \equiv C$  is a raw space of  $G$ .

**Parity-check Matrix** *Fact 2* If  $C$  is a linear code with  $|C| = 2^k$ , then there exists a  $n \times (n - k)$  matrix  $H$  s.t.  $C = \{\bar{x} : \bar{x}H = [0 \dots 0]\}$ .

**Hamming Codes** *Fact*. For the BSC, given

$$R < C, \varepsilon > 0 \text{ there exists a liner code } C \text{ s.t.}$$

$$rate \geq R, p(\text{error}) \leq \varepsilon. \text{ The } \text{Hamming weight}$$

$w_H(x)$  of a vector  $x \in \{0, 1\}^n$  is

$$w_H(x) = \sum_{i=1}^n \mathbb{1}\{x_i \neq 0\} = d_H(x, 0 \dots 0).$$

Given a linear code  $C$ , let  $w_{min}(C) = \min_{x \in C, x \neq 0} w_H(x)$ .

**Theorem** For a linear code  $C$ , let

$$w_{min}(C) = d_{min}(C).$$

**Field**  $(\mathbb{F}, +, \cdot)$  is a *field*.

$a, b \in \mathbb{F} \Rightarrow a + b \in \mathbb{F}, a \cdot b \in \mathbb{F}$ . **Properties**

$$a + b = b + a, a \cdot b = b \cdot a, (a + b) + c = a + (b + c),$$

$$(a \cdot b) \cdot c = a \cdot (b \cdot c), \exists 0 \in \mathbb{F} \text{ s.t. } 0 + a = a, \exists 1 \in \mathbb{F} \text{ s.t.}$$

$$1 \cdot a = a, \forall a \in \mathbb{F}, \exists (-a) \text{ s.t. } a + (-a) = 0,$$

$$\forall a \neq 0, \exists (a^{-1}) \text{ s.t. } a \cdot (a^{-1}) = 1,$$

$$a \cdot (b + c) = a \cdot b + a \cdot c. \text{ Theorem "Galois" Any finite}$$

field is isomorphic to one of  $\mathbb{F} = \{\text{polynomial of degree} < k\}$  with coeff.  $+$  : poly additive *modp* :

poly mult. *modp* cond  $x^k = \dots$  (degree  $\leq k - 1$ ).

**Corollary** Finite field exist only with  $|\mathbb{F}| = p^k$  (prime power).

**Linear codes (general F)**  $C \subset \mathbb{F}^k$  is linear if

$$\forall x, x' \in C, \forall a, a' \in \mathbb{F}, a \cdot x + a' \cdot x' \in C.$$

**Reed-Solomon Codes** Given a field  $\mathbb{F}, n \leq |\mathbb{F}|, k \leq n$ .

Construct a linear code  $C$  with  $C \subset \mathbb{F}^n$  and

$$|C| = |\mathbb{F}| \text{ as follows : Pick } \alpha_1 \in \mathbb{F}, \alpha_2 \in \mathbb{F}, \dots$$

$$\alpha_n \in \mathbb{F} \text{ s.t. } \alpha_i \neq \alpha_j \text{ for } i \neq j. \text{ with}$$

$$u(D) = u_0 + u_1 D + \dots + u_{k-1} D^{k-1},$$

$$C = \{(u(\alpha_1), \dots, u(\alpha_n)) : (u_0 \dots u_{k-1}) \in \mathbb{F}^k\} \text{ called a}$$

**Reed - Salomon code**. **Obs**. If  $C$  is a RS code, then

$C$  is linear and  $d_{min}(C) = w_{min}(C)$ . **Theorem** An

$(n, k)$  RS code has  $d_{min} = n - (k - 1)$ . Any code

$C \subset \mathbb{F}^k$  with  $|C| > |\mathbb{F}|^{k-1}$  has

$$d_{min}(C) \leq n - (k - 1).$$

**Polar Codes** *Perfect channel*  $p(y|0).p(y|1) = 0$ ,

$C = 1$ , trivial code :  $m = 0 \rightarrow 0$  or  $1 \rightarrow 1$ . *Useless*

*channel*  $p(y|0) = p(y|1)$  i.e.  $Y$  indpt of  $X, C = 0$ ,

trivial code :  $m = 0 \rightarrow X = 0$  is optimal. *Mediocre*

*channel* If we can convert a mediocre channel into a

mixture of the "perfect" and "useless" channels,

then communication can take place by means a

trivial codes. *Conversion method*

$$2I(p) = I(p^-) + I(p^+), I(p^-) \leq I(p) \leq I(p^+)$$

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## Credits

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