

Lecture 6 : Shannon Theory

Claude Shannon (1948)

1. How much can a message be compressed?
2. At what rate can one communicate reliably over a noisy channel?

We will model the message as a random variable

$$X := \{x, p(x)\}$$

↑ letter ↑ probability alphabet

$$x \in \{0, 1, \dots, d-1\}$$

$$p(x) \in [0, 1]$$

$$\sum_x p(x) = 1$$

n -letter message

$$x_1, x_2, \dots, x_n$$

has probability $\prod_{i=1}^n p(x_i)$

if it is independently and identically distributed (iid).

We can represent this as
a random variable

$$X^n = \{ \underline{x}, p(\underline{x}) \}$$

$$(x_1, x_2, \dots, x_n) \quad \uparrow \quad p(x_1) p(x_2) \dots p(x_n)$$

Consider a long message

i.e. $n \gg 1$.

Can we compress such a message?

Consider a binary alphabet $\pi \in \{0, 1\}$

$$p(0) = 1 - p \quad p \in [0, 1]$$

$$p(1) = p$$

Law of large numbers:

Typical strings have $n(1-p)$ 0's
and np 1's.

of possible strings

$$\binom{n}{np} = \frac{n!}{(np)! (n(1-p))!} = \binom{n}{n(1-p)}$$

Recall Stirling's approximation

$$\log n! = n \log n - n + O(\log n)$$

$$\log \binom{n}{np}$$

$$= \log \left(\frac{n!}{(np)!(n(1-p))!} \right)$$

$$= \log n! - \log(np)! - \log(n(1-p))!$$

$$\approx n \log n - \cancel{n} - np \log np + \cancel{np}$$

$$- n(1-p) \log(n(1-p)) + n(\cancel{1-p})$$

$$= n \left(\cancel{\log n} - p \cancel{\log n} - p \log p \right. \\ \left. - (\cancel{1-p}) \log n - (1-p) \log(1-p) \right)$$

$$= n (-p \log p - (1-p) \log(1-p))$$

$$= n H(p)$$

where $H(p)$ is the binary entropy

Stirling's approximation is for the natural logarithm but we will use log base 2 (convenient for binary alphabet).

Making this change just scales the log by a constant, which is not significant.

The # of typical strings is therefore

$$2^{n H(p)}$$

We can represent the typical messages using only $n H(p) + \delta$ bits rather than n

As we will see, the probability that the message is atypical is negligible in the limit $n \rightarrow \infty$.

Note that $H(p) \in [0, 1]$

$H(p) = 1$ for $p = \frac{1}{2}$ only

So for any distribution other than the uniform distribution, we can compress the message

Let's make this more precise

Consider $X = \{x, p(x)\}$ Random Variable
 $x \in \{0, 1, \dots, d-1\}$ (RV)

d-letter alphabet again

$$\mathbb{E}_X [f(x)] = \sum_x f(x) p(x)$$

Expectation value of $f(x)$

$$\mu[X] = \mathbb{E}_X [x] = \sum_x x p(x)$$

Strong law of large numbers

For any $\epsilon, \delta > 0 \quad \exists N \text{ s.t.}$

$$\left| \frac{1}{n} \sum_{i=1}^n x_i - \mu[X] \right| \leq \delta$$

w/ probability at least $1-\epsilon$

for all $n \geq N$.

Def : Shannon entropy of an RV

$$H(X) = \mathbb{E}_X \left[\log_2 \frac{1}{p(x)} \right]$$

$$= - \sum_x p(x) \log_2 p(x)$$

Def : a sequence of n letters
is δ -typical if

$$H(X) - \delta \leq -\frac{1}{n} \log_2 p(x_1 \dots x_n) \leq H(X) + \delta$$
$$-(H(X) - \delta) \geq \frac{1}{n} \log_2 p(-) \geq -(H(X) + \delta)$$

Lemma

For any $\epsilon, \delta > 0$ $\exists N$ s.t.

all sequences of $n \geq N$ letters
are δ -typical w/ probability $1 - \epsilon$.

Proof

$$y \quad p(y)$$

Define RV $y = \{\log_2(1/p(x)), p(x)\}$

Strong law of large numbers $\exists N$ s.t.

$$\left| \frac{1}{n} \sum_{i=1}^n y_i - M[Y] \right| \leq \delta$$

w/ probability $1 - \epsilon \quad \forall n \geq N$

$$H[Y]$$

$$= \mathbb{E}_Y [y]$$

$$= \sum_y y p(y)$$

$$= \sum_x \log_2 (1/p(x)) p(x)$$

$$= \mathbb{E}_X [\log_2 (1/p(x))] = H(X)$$

$$\left| \frac{1}{n} \sum_{i=1}^n \log (1/p(x_i)) - H(X) \right| \leq \delta$$

$$\frac{1}{n} \sum_{i=1}^n \log (1/p(x_i)) - H(X) \leq \delta$$

$$-\frac{1}{n} \sum_{i=1}^n \log (p(x_i)) \leq H(X) + \delta$$

$$-\frac{1}{n} \log p(x_1, x_2, \dots, x_n) \leq H(X) + \delta$$

For the lower bound the manipulation is analogous. \square

This lemma tells us that each typical n-letter sequence

$\underline{x} = (x_1, x_2, \dots, x_n)$ occurs w)

probability $p(\underline{x})$ satisfying

$$p_{\min} = 2^{-n(H(X) + \delta)}$$

$$\leq p(\underline{x})$$

$$\leq 2^{-n(H(X) - \delta)} = p_{\max}$$

(Multiply δ -typical inequality by -1)
and raise to power 2

The number of typical sequences

$N_{typ}(\varepsilon, \delta, n)$ is bounded

$$N_{typ} p_{min} \leq \sum_{\substack{\text{typical} \\ \underline{x}}} p(\underline{x}) \leq 1$$

$$N_{typ} \leq \frac{1}{p_{min}} = 2^{n(H(x) + \delta)}$$

$$N_{typ} p_{max} \geq \sum_{\substack{\text{typical} \\ \underline{x}}} p(\underline{x}) \geq 1 - \varepsilon$$

$$N_{typ} \geq \frac{1}{p_{max}} (1 - \varepsilon) = (1 - \varepsilon) 2^{n(H(x) - \delta)}$$

$$2^{n(H(x) + \delta)} \geq N_{typ}(\varepsilon, \delta, n)$$

$$\geq (1 - \varepsilon) 2^{n(H(x) - \delta)}$$

Therefore we can encode all typical sequences using just $n(H(X) + \delta)$ bits, or equivalently $H(X) + \delta$ bits per letter.

This will only fail for atypical sequences, which occur w/ probability ϵ . Therefore the success probability is $1 - \epsilon$.

Suppose we try instead to use only $H(X) - \delta'$ bits per letter.

$$\delta' > \delta$$

Probability that we encounter a typical sequence we can encode is upper bounded by

$$\begin{aligned}
 & \frac{\# \text{ of sequences we encode}}{(1 - \varepsilon) 2^{n(H(x) + \delta)}} \\
 &= \frac{2^{n(H(x) - \delta')}}{(1 - \varepsilon) 2^{n(H(x) - \delta)}} \quad \text{~\textcolor{red}{lower bound} on } N_{\text{typ}} \\
 &= \frac{2^{-n(\delta' - \delta)}}{(1 - \varepsilon)}
 \end{aligned}$$

$$\delta' - \delta > 0$$

\Rightarrow Exponentially small in n

Compression rate

$$R = \frac{m}{n}$$

bits encoded per letter

Theorem : Source coding (Shannon)

Compression rate

$R = H(X) + o(1)$ is achievable

$R = H(X) - \Omega(\epsilon)$ is not achievable

Aside : Big O notation

Intuition

$f(x) = \mathcal{O}(g(x))$

$f(x) \leq g(x)$ asymptotically

$f(x) = o(g(x))$

$f(x) < g(x)$ asymptotically

$$f(x) = \Omega(g(x))$$

$f(x) \geq g(x)$ asymptotically

$$f(x) = \omega(g(x))$$

$f(x) > g(x)$ asymptotically

$$f(x) = O(g(x))$$

$$\Leftrightarrow f(x) = \Omega(g(x))$$

$$\text{then } f(x) = \Theta(g(x))$$

Formally

$$f(x) = O(g(x))$$

$$\Rightarrow \exists x_0, a > 0 \text{ s.t.}$$

$$\forall x > x_0, f(x) \leq a g(x) \text{ etc.}$$

$$f(x) = O(1)$$

$$\forall \epsilon > 0 \exists x_0$$

$$f(x) \leq \epsilon \quad \forall x \geq x_0$$

$$f(x) = \Omega(1)$$

$$\exists x_0, \alpha > 0 \text{ s.t.}$$

$$\forall x \geq x_0 \quad f(x) \geq \alpha$$

Note that we did not discuss how to do the compression, we just argued that it is possible to achieve a certain compression rate. Studying this is a entire topic unto itself and beyond the scope of this course.

Noisy channel coding.

Suppose Alice wants to send information to Bob over a noisy communication channel.

What is the maximal communication rate that she can achieve?

Binary symmetric channel

$$p(0|0) = 1 - p = p(1|1)$$

$\nearrow \quad \nearrow$
B gets A sends

$$p(0|1) = p = p(1|0)$$

Alice uses the channel n times to send a message to Bob.

She chooses 2^k codeword

strings from the possible 2^n
strings of length n .

The encoding rate $R = \frac{k}{n}$

How to ensure successful
transmission?

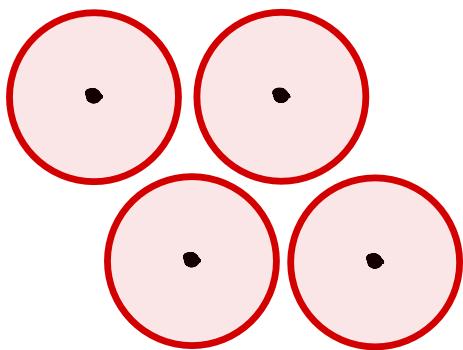
Choose codewords whose
Hamming distance from each
other is large.

Hamming distance between $\underline{x} \in \mathcal{C}$ & y
is the number of bits we need
to flip to turn \underline{x} into y .

e.g. $\underline{x} = 01101$ Hamming distance = 2
 $y = 11100$

Expected # of bit-flips is $n\rho$

For a given input codeword the output is one of $2^{nH(\rho)}$ typical strings w/ high probability.



Choose codewords \mathbf{c}_i such that each error sphere \mathcal{B} contains around $2^{nH(\rho)}$ and error spheres for different codewords are distinct.

$$\# \text{ of codewords} \quad 2^k = 2^{nR}$$

$$\text{volume of error sphere} \quad 2^{nH(p)}$$

To construct the code we need

$$2^{nR} 2^{nH(p)} \leq 2^n$$

$$R \leq 1 - H(p) := C(p)$$

C channel capacity

Is this rate achievable?

Yes using random codes.

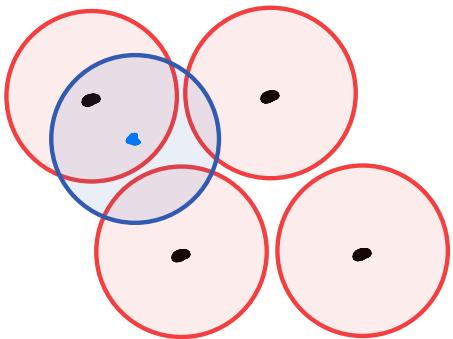
Suppose that Z is the uniformly random distribution (for a single bit).

Sample from Z^n a total of 2^{nR} times to generate 2^{nR} random codewords.

To send a message, Alice chooses one of these codewords and sends it to Bob using the channel n times - To decode Bob draws a Hamming sphere with radius $np + 5$ around his received string. If the sphere contains a unique

Codeword he decodes accordingly.

Otherwise he picks one of the options at random.



For any $\delta > 0$ Bob's Hamming sphere contains Alice's codeword w/ high probability. What is the probability that it also contains another codeword?

possible strings 2^n

strings in Bob's Hamming sphere $2^{n(H(p)+\delta)}$

Prob. that a given string is in Bob's Hamming sphere

$$\frac{2^{n(H(p)+\delta)}}{2^n} = 2^{-n(C(p)-\delta)}$$

codewords 2^{nR}

Codewords are uniformly random, so the probability that Bob's Hamming sphere contains another codeword is upper bounded by

$$2^{nR} 2^{-n(C(p) - \delta)} \\ = 2^{-n(C(p) - R - \delta)}$$

Choose $R = C(p) - \text{const.}$

to make this arbitrarily small as $n \rightarrow \infty$.

So far we have shown that for a random code, a randomly chosen codeword will be decoded successfully with high probability when sent over the channel.

$$\frac{1}{2^{nR}} \sum_{i=1}^{2^{nR}} p_i^{\text{error}} \leq \epsilon$$

Let $N_{2\epsilon} = \# \text{ of codewords}$
 $w/ p_i^{\text{error}} > 2\epsilon$

$$\frac{1}{2^{nR}} N_{2\epsilon} 2\epsilon \leq \epsilon$$

$$N_{2\epsilon} \leq 2^{nR-1}$$

So if we throw away half
the codewords then we are
guaranteed to have error
less than 2ϵ for all remaining
code words.

New code has rate

$$R' = R - \frac{1}{n} = o(1)$$

$$\Rightarrow R = C(p) - o(1)$$

is achievable where

$$C(p) = 1 - H(p).$$

If we pick a sequence of random codes then we will achieve this performance w/ high probability. Then there must exist a particular sequence of codes

that achieves the desired performance.

For RV $X = \{x, p(x)\}$

there always exists

$$x' \text{ s.t. } E_x[x] \leq x'$$

$$\& x'' \text{ s.t. } x'' \leq E_x[x]$$

We now consider two RVs

$X \in Y$ that may be correlated. We can write the joint distribution

$$XY = \{(\underline{x}, y), p(\underline{x}, y)\}$$

The marginal distribution

$$X = \{\underline{x}, p(\underline{x}) = \sum_y p(\underline{x}, y)\}.$$

Suppose we sample from XY
 n -times, giving a message

$$(\underline{x}, \underline{y}) = (x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_n)$$

$$p(\underline{x}, \underline{y}) = p(x_1, y_1) p(x_2, y_2) \cdots p(x_n, y_n)$$

We say that (x, y) is jointly
 δ -typical if

$$2^{-n(H(X)+\delta)} \leq p(x) \leq 2^{-n(H(X)-\delta)}$$

$$2^{-n(H(Y)+\delta)} \leq p(y) \leq 2^{-n(H(Y)-\delta)}$$

$$2^{-n(H(XY)+\delta)} \leq p(x, y) \leq 2^{-n(H(XY)-\delta)}$$

Strong law of large numbers
implies for any $\epsilon, \delta > 0 \exists N$
s.t. $\forall n \geq N$ such that (x, y)
is jointly δ -typical w/ probability
at least $1 - \epsilon$.

Using Bayes's rule we can derive expressions for the conditional probabilities

$$\begin{aligned}
 p(x|y) &= \frac{p(x,y)}{p(y)} \\
 &\geq \frac{2^{-n(H(XY) + \delta)}}{2^{-n(H(Y) - \delta)}} \\
 &= 2^{-n(H(X|Y) + 2\delta)} \\
 p(x|y) &\leq \frac{2^{-n(H(XY) - \delta)}}{2^{-n(H(Y) + \delta)}} \\
 &= 2^{-n(H(X|Y) - 2\delta)}
 \end{aligned}$$

where we have introduced the
conditional entropy of X given Y .

$$H(X|Y) = H(XY) - H(Y)$$

This quantifies the remaining uncertainty I have about x once I know y .

If (x, y) is jointly δ -typical then $H(X|Y) + o(1)$ bits are needed to specify x once y is known (with probability $1-\epsilon$).

The information about x that I gain when I know y is the mutual information

$$\begin{aligned} I(X;Y) &= H(X) - H(X|Y) \\ &= H(X) - (H(XY) - H(Y)) \\ &= H(Y) - H(Y|X) \end{aligned}$$

This quantifies how much X & Y are correlated.

Noisy channel coding

General case

Alphabet $\{0, 1, \dots, d-1\}$

Channel $p(y|x)$

Bob gets \rightarrow Alice sends

Again, A ⊂ B use a random code.

① Choose some distribution

$$X = \{x, p(x)\}$$

② Generate a codeword by sampling from X n times

③ Repeat ② 2^{nR} times $R = k/n$

How does Bob decode?

- He gets message y .
- He checks whether a codeword \underline{x} exists such that $\underline{x} \in \mathcal{C}$ and y are jointly typical.
- If \underline{x} exists and is unique then he outputs \underline{x} .
- Otherwise he chooses at random.

We now bound the probability of a decoding error.

The input distribution and the channel determine the joint

distribution X .

$$X = \{x, p(x)\}$$

$$Y = \{y, p(y) = \sum_x p(x,y)\}$$

$$\stackrel{\text{Bayes}}{=} \sum_x p(y|x) p(x)$$

For n uses of the channel
we get the distribution $X^n Y^n$,
as the codewords we randomly
sampled from X .

By the strong law of large
numbers, for $\epsilon, \delta > 0$ & $n \geq N$
a sequence drawn from $X^n Y^n$

will be jointly δ -typical w/ probability $1 - \varepsilon$.

So w/ prob. $1 - \varepsilon$ Bob's received vector y will be jointly δ -typical w/ the codeword \underline{z} .

But are there any other codewords that are jointly δ -typical w/ y ?

Let $\underline{x}' \neq \underline{x}$ denote another codeword.

\underline{x}' is sampled independently from \underline{n} , so \underline{x}' is independent of y .

$$p(x, y) \leq 2^{-n(H(XY) - \delta)}$$

$$1 \geq \sum_{\substack{x, y \\ \text{jointly } \delta\text{-typical}}} p(x, y) \geq N_{jt} 2^{-n(H(XY) - \delta)}$$

\underline{x}, y
jointly δ -typical

$$N_{jt} \leq 2^{n(H(XX) - \delta)}$$

$$p(y) \leq 2^{-n(H(Y) - \delta)}$$

$$p(\underline{x}') \leq 2^{-n(H(X) - \delta)}$$

$$\sum_{\substack{\underline{x}', y \\ j, \delta\text{-typ.}}} p(\underline{x}', y) = \sum_{\substack{\underline{x}', y \\ j, \delta\text{-typ.}}} p(\underline{x}') p(y)$$

$$\leq N_{jt} 2^{-n(H(X) - \delta)} 2^{-n(H(Y) - \delta)}$$

$$\begin{aligned} &\leq 2^{n(H(XY) - H(X) - H(Y) - 3\delta)} \\ &= 2^{n(I(X; Y) - 3\delta)} \end{aligned}$$

The code has $t = nR$ codewords so the probability that any other codeword except \underline{x} is jointly δ -typical w/ \underline{y} is upper bounded by

$$2^{nR} 2^{-n(I(X;Y) - 3\delta)}$$

$$= 2^n (R - I(X;Y) + 3\delta)$$

Choose $R \stackrel{\text{rate}}{\leftarrow} I(X;Y) - c - 3\delta$

then the probability of error is

$$p_{\text{error}} = \varepsilon + (1-\varepsilon) 2^{-nc} \sum_{\substack{\underline{x}, \underline{y} \text{ not } \delta-t \\ \text{it w/ } \underline{y}}} \underline{x}, \dots, \underline{x}'$$

We can make this arbitrarily close to 0 as we increase n .

We have actually bonded
 the average error probability

$$\frac{1}{2^{nR}} \sum_{i=1}^{2^{nR}} p_i^{\text{error}} \leq \varepsilon + (1-\varepsilon) 2^{-nc}$$

$$= \varepsilon'$$

We can again prune the
code. Let $N_{2\varepsilon'}$ denote the
 # of codewords w/ $p_i^{\text{error}} > 2\varepsilon'$

$$\frac{1}{2^{nR}} N_{2\varepsilon'} 2\varepsilon' \leq \varepsilon'$$

$$N_{2\varepsilon'} \leq 2^{nR-1}$$

Discard $\frac{1}{2}$ of the codewords
 to achieve $p_i^{\text{error}} \leq 2\varepsilon' \quad \forall i$.

The new code has rate

$$R' = R - \frac{1}{n}$$

So we can conclude that

$R' = I(X; Y) - o(1)$ is achievable.

We are free to choose X
so the channel capacity is

$$C := \max_X I(X; Y)$$

This only depends on the probabilities $p(y|x)$ that define the channel.

So we can achieve any $R < C$.

Can we do better?

Consider the uniform distribution over codewords

$$\tilde{X}^n = \left\{ \underline{\tilde{x}} , p(\underline{\tilde{x}}) = 2^{-nR} \right\}$$

↑ codeword

$$H(\tilde{X}^n) = - \sum_{\underline{\tilde{x}}} p(\underline{\tilde{x}}) \log_2 p(\underline{\tilde{x}})$$
$$= nR \sum_{\underline{\tilde{x}}} p(\underline{\tilde{x}}) = nR$$

$$\hat{Y}^n = \left\{ \underline{\tilde{y}} , p(\underline{\tilde{y}}) = \sum_{\underline{\tilde{x}}} p(\underline{\tilde{y}} | \underline{\tilde{x}}) p(\underline{\tilde{x}}) \right\}$$

!!

$$2^{-nR} \sum_{\underline{\tilde{x}}} p(\underline{\tilde{y}} | \underline{\tilde{x}})$$

The channel acts on the letters
of $\underline{\tilde{x}}$ independently so

$$p(\underline{\tilde{y}} | \underline{\tilde{x}})$$

$$= p(\tilde{y}_1 | \tilde{x}_1) \cdots p(\tilde{y}_n | \tilde{x}_n)$$

$$H(\underline{\tilde{y}}^n | \underline{\tilde{X}}^n) = E_{\tilde{X}^n \tilde{Y}^n} [-\log_2 p(\tilde{y} | \tilde{x})]$$

$$= - \sum_{\underline{\tilde{x}}, \underline{\tilde{y}}} p(\underline{\tilde{x}}, \underline{\tilde{y}}) \log_2 p(\underline{\tilde{y}} | \underline{\tilde{x}})$$

$$= - \sum_{\underline{\tilde{x}}, \underline{\tilde{y}}} p(\underline{\tilde{x}}, \underline{\tilde{y}}) \prod_i p(\tilde{y}_i | \tilde{x}_i)$$

$$= - \sum_{\underline{\tilde{x}}, \underline{\tilde{y}}} p(\underline{\tilde{x}}, \underline{\tilde{y}}) \sum_i \log_2 p(\tilde{y}_i | \tilde{x}_i)$$

$$= - \sum_i \sum_{\underline{\tilde{x}}, \underline{\tilde{y}}} p(\underline{\tilde{x}}, \underline{\tilde{y}}) \log_2 p(\tilde{y}_i | \tilde{x}_i)$$

Consider specific i :

$$\sum_{\tilde{\underline{x}}, \tilde{\underline{y}}} p(\tilde{\underline{x}}, \tilde{\underline{y}}) \log_2 p(\tilde{y}_i | \tilde{x}_i)$$

$$\sum_{\tilde{\underline{x}}} \dots \sum_{\tilde{\underline{x}}_n} \sum_{\tilde{\underline{y}}} \dots \sum_{\tilde{\underline{y}}_n} p(\tilde{x}_1, \dots, \tilde{x}_n), (\tilde{y}_1, \dots, \tilde{y}_n) \log_2 p(\tilde{y}_i | \tilde{x}_i)$$

$$= \sum_{\tilde{x}_i, \tilde{y}_i} \log_2 p(\tilde{y}_i | \tilde{x}_i)$$

$$\times \sum_{\tilde{\underline{x}}_{-i}, \tilde{\underline{y}}_{-i}} p(\underline{x}, \underline{y})$$

$$= \sum_{\tilde{x}_i, \tilde{y}_i} p(\tilde{x}_i, \tilde{y}_i) \log_2 p(\tilde{y}_i | \tilde{x}_i)$$

$$= -H(\tilde{y}_i | \tilde{x}_i)$$

$$H(\tilde{\underline{y}}^n | \tilde{\underline{x}}^n) = \sum_i H(\tilde{y}_i | \tilde{x}_i)$$

Shannon entropy is subadditive

$$H(\tilde{Y}^n) = H(\hat{Y}_1 \dots \hat{Y}_n) \leq \sum_i H(\tilde{Y}_i)$$

$$I(\tilde{Y}^n; \hat{X}^n) = H(\tilde{Y}^n) - H(\tilde{Y}^n | \tilde{X}^n)$$

$$\leq \sum_i H(\tilde{Y}_i) - H(\tilde{Y}_i | \tilde{X}_i)$$

$$= \sum_i I(\tilde{Y}_i; \hat{X}_i) \leq nC$$

$$I(\tilde{Y}^n; \tilde{X}^n) = I(\hat{X}^n; \tilde{Y}^n)$$

$$= H(\tilde{X}^n) - H(\hat{X}^n | \tilde{Y}^n)$$

$$= nR - H(\hat{X}^n | \tilde{Y}^n) \leq nC$$

If Bob can decode reliably then

$$\lim_{n \rightarrow \infty} \frac{1}{n} H(\hat{X}^n | \tilde{Y}^n) = 0$$

The received vector determines
the sent codeword.

$$\Rightarrow R \leq C + o(1)$$

Two things to note

① The formula for the capacity

$$C = \max_x I(X; Y)$$

single-letter formula i.e. it

depends only on a single

use of the channel but

applies to arbitrarily long

messages. We can often

compute the capacity.

② The random codes method is not efficient. Encoding and decoding require an exponentially large code book. Finding efficient codes that achieve the capacity is highly non-trivial. For the BSC this was only achieved in the 90s, ≈ 50 years after Shannon's paper.