COMP2610 / COMP6261 Information Theory

Lecture 2: First Steps and Basic Probability

Robert C. Williamson

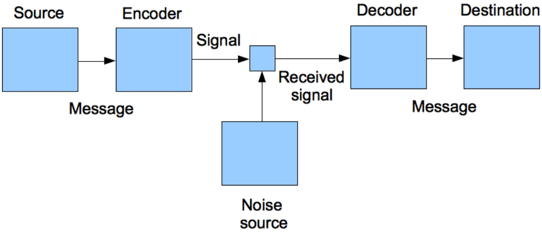
Research School of Computer Science
The Australian National University

Australian
National
University

July 24, 2018

Outline

A General Communication System



Source	: The information source that generates the message to be communicated
Encoder	: Operates on the message to produce a signal suitable for transmission
Channel	: The medium used to transmit the signal
Decoder	: Reconstructs the message from the signal
Destination	: The entity that receives the message

Communication over Noisy Channels

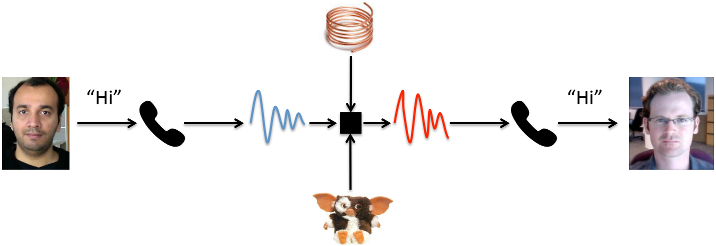
A channel is some medium for transmitting messages

A noisy channel is a channel that potentially introduces errors in the sender's message

The Problem of Communication

"The fundamental problem of communication is that of reproducing at one point either exactly or approximately a message selected at another point."
(Claude Shannon, 1948)

Example: Telephone Network



Source : Aditya

Encoder : Telephone handset

Channel : Analogue telephone line

Decoder : Telephone handset

Destination : Mark

Examples of Noisy Communication Channels

Other examples of noisy channels:

- A radio communication link
- VDSL NBN connection
- The complete link from camera, through editing, Netflix, the rest of the internet, VDSL link to home, wifi to TV screen
- Reproducing cells
- A magnetic hard disk drive
  - Channel does not need to involve physical movement

What would the other components be for each of these channels?

Uncertainty in Communication

We can not avoid uncertainty when

1. Dealing with noise (imperfections) in the channel
2. "Compressing" the messages (compare a high-resolution photograph of a manuscript with the typed text that captures the essence; or a transcript of a spoken utterance)

Channel Noise

A noisy channel introduces errors in sender's message

Thus, receiver is uncertain that the message is what the sender intended

How to model, quantify, and mitigate this uncertainty?

Message Compression – I

Cover and Thomas, Example 1.1.2

- Suppose we'd like to relay the outcome of an 8 horse race to a friend
  - We wish to convey one of $\{ \texttt{A}, \texttt{B}, \ldots, \texttt{H} \}$
- Suppose we encode the message as a binary string. A natural coding scheme is

$$\begin{aligned} \texttt{A} &\rightarrow \texttt{000} \\ \texttt{B} &\rightarrow \texttt{001} \\ \texttt{C} &\rightarrow \texttt{010} \\ &\vdots \\ \texttt{H} &\rightarrow \texttt{111} \end{aligned}$$

Message Compression – II

Cover and Thomas, Example 1.1.2

- Now say the probabilities of the horses winning are $(1/2, 1/4, 1/8, 1/16, 1/64, 1/64, 1/64, 1/64)$
- Encoding messages based on their probability of the being chosen will give shorter expected lengths:

$$
\begin{aligned}
\mathtt{A} &\rightarrow \mathtt{0}\\
\mathtt{B} &\rightarrow \mathtt{10}\\
\mathtt{C} &\rightarrow \mathtt{110}\\
\mathtt{D} &\rightarrow \mathtt{1110}\\
\mathtt{E} &\rightarrow \mathtt{11110}\\
\mathtt{F} &\rightarrow \mathtt{111100}\\
\mathtt{G} &\rightarrow \mathtt{111101}\\
\mathtt{H} &\rightarrow \mathtt{111111}
\end{aligned}
$$

What is “Information”?

For noise correction and message compression, we will need to quantify the information contained in a message

Roughly, “information” measures how much:

- Unexpected data a message contains
- The receiver’s uncertainty is reduced on seeing the message

The Case for Probability

We run into the notion of uncertainty when trying to pin down:

1. How to deal with channel noise
2. How to compress messages
3. What "information" means

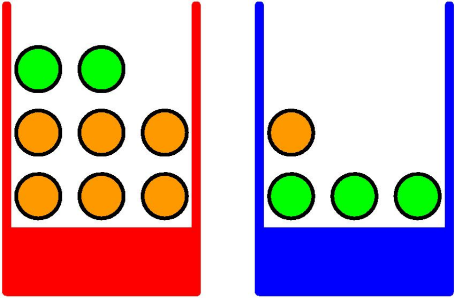
To make progress, we need to formalise uncertainty

We will do this using probability theory

We now commence our *review* of probability; this will be hard going if you have not met it before!

Probability: Example

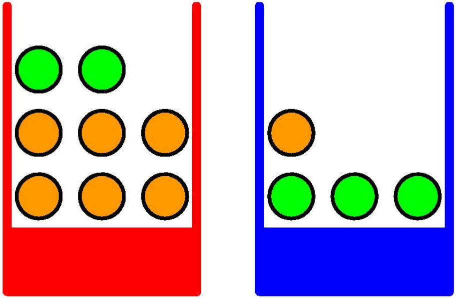
Quantification and Manipulation of Uncertainty (Bishop, PRML, 2006)



Probability: Example

Quantification and Manipulation of Uncertainty (Bishop, PRML, 2006)

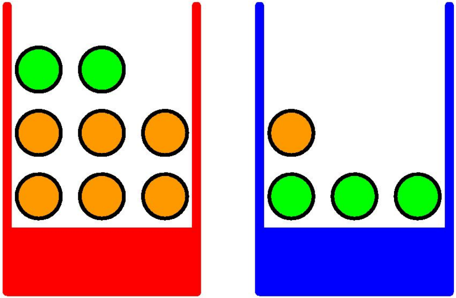
1. Pick a box at random



Probability: Example

Quantification and Manipulation of Uncertainty (Bishop, PRML, 2006)

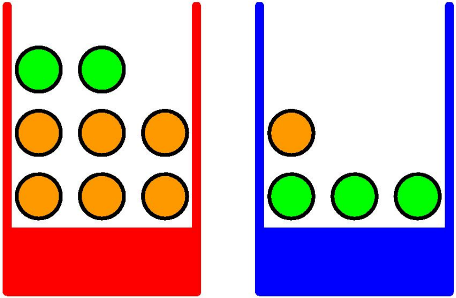
1. Pick a box at random
2. From the selected box, pick a fruit (apple or orange) at random



Probability: Example

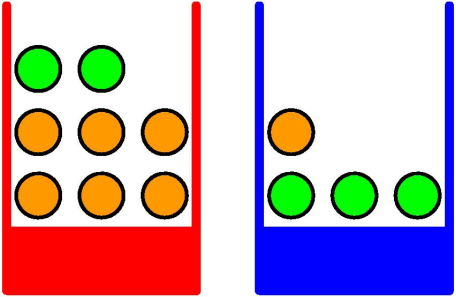
Quantification and Manipulation of Uncertainty (Bishop, PRML, 2006)

1. Pick a box at random
2. From the selected box, pick a fruit (apple or orange) at random
3. Observe the fruit type and return it back to the original box



Probability: Example

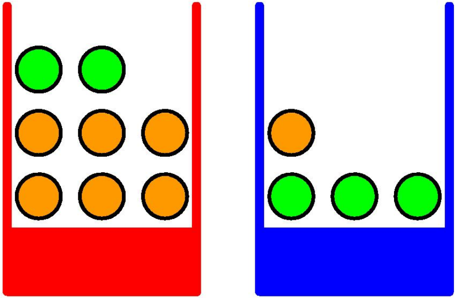
Quantification and Manipulation of Uncertainty (Bishop, PRML, 2006) — Cont'd



- Identity of the box is a random variable $B \in \{r, b\}$
- Identity of the fruit is a random variable $F \in \{a, o\}$

Probability: Example

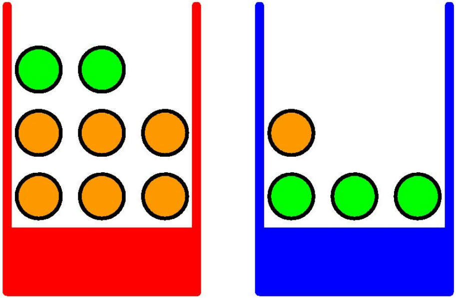
Quantification and Manipulation of Uncertainty (Bishop, PRML, 2006) — Cont'd



- Identity of the box is a random variable $B \in \{r, b\}$
- Identity of the fruit is a random variable $F \in \{a, o\}$

Probability of an event: Proportion of times it happens out of a large number of trials

Probability: Example



Suppose we repeat the selection process many times, and ended up picking up the blue box 60% of the time and the red box 40% of the time

- $p(B = r) = 0.4$, $p(B = b) = 0.6$

Probability: Basic Properties

By definition, $0 \leq p(B = b) \leq 1$ and $0 \leq p(B = r) \leq 1$

Outcomes are mutually exclusive:

$$\begin{aligned} p(B = r \texttt{ AND } B = b) &= p(B = r, B = b) \\ &= 0 \end{aligned}$$

Outcomes are jointly exhaustive:

$$\begin{aligned} p(B = r \texttt{ OR } B = b) &= p(B = r) + p(B = b) - p(B = r \texttt{ AND } B = b) \\ &= p(B = r) + p(B = b) \\ &= 1 \end{aligned}$$

Probability

What Types of Questions Can We Answer?

- What is the probability of picking the red box, and an apple within that box?
- What is the (overall) probability of picking up an apple?
- Given that we selected a red box, what is the probability of selecting an apple?

We can answer these and more complex questions by using the *rules of probability*.

Joint Probability

What is the probability of selecting the red box and selecting an apple?

Joint Probability

What is the probability of selecting the red box and selecting an apple?

Joint Probability of a Set of Events

The proportion of times these events happened together out of the total number of trials.

Joint Probability

What is the probability of selecting the red box and selecting an apple?

Joint Probability of a Set of Events

The proportion of times these events happened together out of the total number of trials.

If we repeated our experiment many (say $N = 100$) times, and in 10 of the trials we saw $B = r$ and $F = a$, then we may estimate

$$\begin{aligned} p(B = r \texttt{ AND } F = a) &= p(B = r, F = a) \\ &= \frac{10}{100} \\ &= 0.1 \end{aligned}$$

Marginal Probability

What is the probability of an apple being picked, regardless of the box we selected?

Marginal Probability

What is the probability of an apple being picked, regardless of the box we selected?

Marginal Probability of an Event

The proportion of times that this event happened out of the total number of trials.

Marginal Probability

What is the probability of an apple being picked, regardless of the box we selected?

Marginal Probability of an Event

The proportion of times that this event happened out of the total number of trials.

Remember that we selected a red box and an apple in 10 out of 100 trials

Say that in 45 of the trials, we selected a blue box and an apple

So, irrespective of B, an apple was selected 45 + 10 = 55 times, and:

$$p(F = a) = \frac{55}{100} = \frac{11}{20}$$

Conditional Probability

What is the probability of an apple being picked up, given that a red box was selected?

Conditional Probability

What is the probability of an apple being picked up, given that a red box was selected?

Conditional Probability of an Event

The conditional probability of an event X with respect to an event Y is the proportion of times that X happens out of the times that Y happens.

Conditional Probability

What is the probability of an apple being picked up, given that a red box was selected?

Conditional Probability of an Event

The conditional probability of an event X with respect to an event Y is the proportion of times that X happens out of the times that Y happens.

The trials where we selected a blue box are irrelevant, whether or not an apple was selected

We selected a red box and an apple 10 out of 100 times

We selected a red box (regardless of the fruit) 40 out of 100 times

$$p(F = a \, \mathtt{GIVEN} \, B = r) = p(F = a | B = r) = \frac{10}{40} = \frac{1}{4}$$

Conditional Probability

What is the probability of an apple being picked up, given that a red box was selected?

Conditional Probability of an Event

The conditional probability of an event X with respect to an event Y is the proportion of times that X happens out of the times that Y happens.

The trials where we selected a blue box are irrelevant, whether or not an apple was selected

We selected a red box and an apple 10 out of 100 times

We selected a red box (regardless of the fruit) 40 out of 100 times

$$p(F = a \,\texttt{GIVEN}\, B = r) = p(F = a | B = r) = \frac{10}{40} = \frac{1}{4}$$

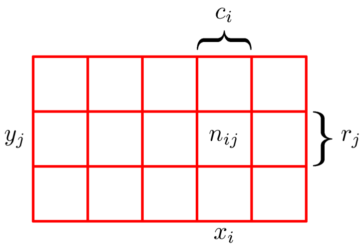
Can we write this in terms of the joint and marginal probabilities?

Joint, Marginal and Conditional Probabilities:

A More General Formulation (1)

Consider the more general case of two random variables:

$$X \in \{x_1, x_2, \ldots, x_M\} \text{ and } Y \in \{y_1, y_2, \ldots, y_L\}$$



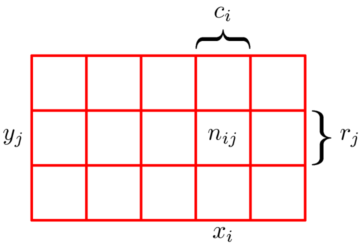
N : Total number of trials

Joint, Marginal and Conditional Probabilities:

A More General Formulation (1)

Consider the more general case of two random variables:

$$X \in \{x_1, x_2, \ldots, x_M\} \text{ and } Y \in \{y_1, y_2, \ldots, y_L\}$$



N : Total number of trials

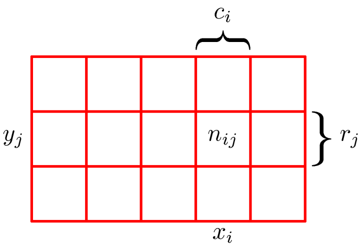
n_{ij} : $\sharp(X = x_i, Y = y_j)$ = $\sharp$ of times that x_i and y_i happen

Joint, Marginal and Conditional Probabilities:

A More General Formulation (1)

Consider the more general case of two random variables:

$$X \in \{x_1, x_2, \ldots, x_M\} \text{ and } Y \in \{y_1, y_2, \ldots, y_L\}$$



N : Total number of trials

n_{ij} : $\sharp(X = x_i, Y = y_j)$ = $\sharp$ of times that x_i and y_i happen

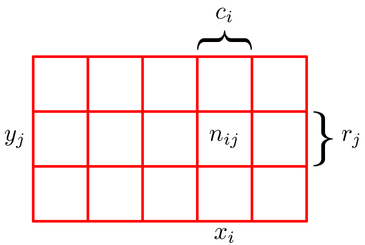
c_i : $\sharp(X = x_i) = \sum_j n_{ij}$ = $\sharp$ of times that x_i happens

Joint, Marginal and Conditional Probabilities:

A More General Formulation (1)

Consider the more general case of two random variables:

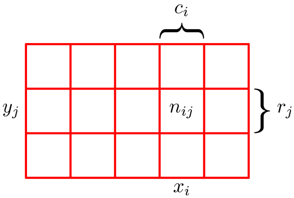
$$X \in \{x_1, x_2, \ldots, x_M\} \text{ and } Y \in \{y_1, y_2, \ldots, y_L\}$$



N : Total number of trials
n_{ij} : $\sharp(X = x_i, Y = y_j)$ = $\sharp$ of times that x_i and y_i happen
c_i : $\sharp(X = x_i) = \sum_j n_{ij}$ = $\sharp$ of times that x_i happens
r_j : $\sharp(Y = y_j) = \sum_i n_{ij}$ = $\sharp$ of times that y_j happens

Joint, Marginal and Conditional Probabilities:

A More General Formulation (2)



By definition:

$$p(X = x_i, Y = y_j) = \frac{n_{ij}}{N} \text{ (Joint)}$$

$$p(X = x_i) = \frac{c_i}{N} \text{ (Marginal)}$$

$$p(Y = y_j) = \frac{r_j}{N} \text{ (Marginal)}$$

$$p(Y = y_j | X = x_i) = \frac{n_{ij}}{c_i} \text{ (Conditional)}$$

Joint, Marginal and Conditional Probabilities:

A More General Formulation (1)

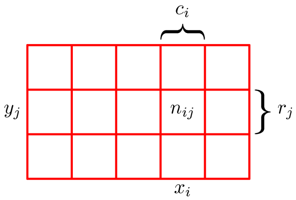
Bins and fruit example:

	Orange	**Apple**
Blue	15	45
Red	30	10

Verify the computations from previous section with this table

Joint, Marginal and Conditional Probabilities:

A More General Formulation (3)



Observe:

$$p(X = x_i) = \frac{\sum_j n_{ij}}{N}$$
$$= \sum_j p(X = x_i, Y = y_j)$$
$$p(Y = y_j | X = x_i) = \frac{n_{ij}}{c_i} = \frac{n_{ij}}{N} \Big/ \frac{c_i}{N}$$
$$= p(X = x_i, Y = y_j) / p(X = x_i)$$

The Rules of Probability

Sum Rule / Marginalization :

$$p(X = x_i) = \sum_j p(X = x_i, Y = y_j)$$

The Rules of Probability

Sum Rule / Marginalization :

$$p(X = x_i) = \sum_j p(X = x_i, Y = y_j)$$

Product Rule :

$$p(X = x_i, Y = y_j) = p(Y = y_j | X = x_i) p(X = x_i)$$

The Rules of Probability

Sum Rule / Marginalization :

$$p(X = x_i) = \sum_j p(X = x_i, Y = y_j)$$

Product Rule :

$$p(X = x_i, Y = y_j) = p(Y = y_j | X = x_i) p(X = x_i)$$

and by symmetry:

$$P(Y = y_j, X = x_i) = p(X = x_i | Y = y_j) p(Y = y_j)$$

The Rules of Probability

Sum Rule / Marginalization :

$$p(X = x_i) = \sum_j p(X = x_i, Y = y_j)$$

Product Rule :

$$p(X = x_i, Y = y_j) = p(Y = y_j | X = x_i) p(X = x_i)$$

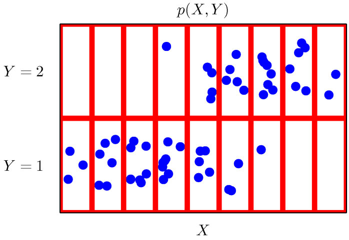
and by symmetry:

$$P(Y = y_j, X = x_i) = p(X = x_i | Y = y_j) p(Y = y_j)$$

Therefore:

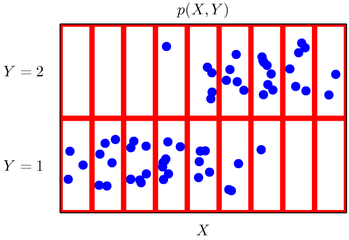
$$P(X = x_i) = \sum_j P(X = x_i, Y = y_j) = \sum_j P(X = x_i | Y = y_j) P(Y = y_j)$$

An Illustration of a Distribution over Two Variables

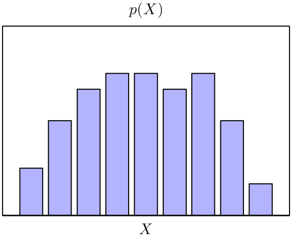


joint

An Illustration of a Distribution over Two Variables

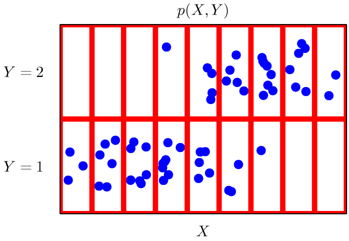


joint

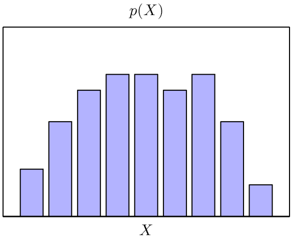


marginal

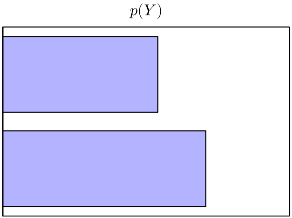
An Illustration of a Distribution over Two Variables



joint

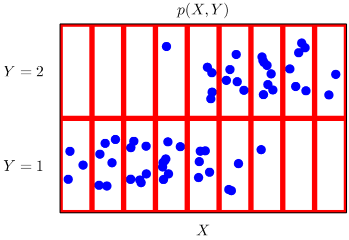


marginal

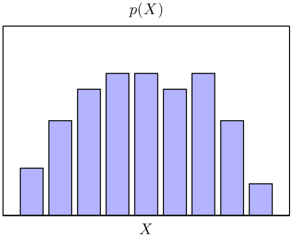


marginal

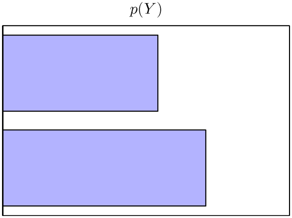
An Illustration of a Distribution over Two Variables



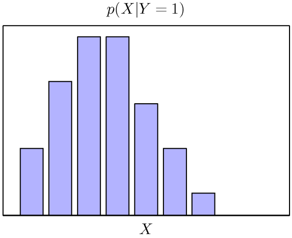
joint



marginal



marginal



conditional

Joint, Marginal and Conditional Probabilities:

An even More General Formulation

Given D random variables $X_1, \ldots, X_D$:

$$p(X_1, \ldots, X_{i-1}, X_{i+1}, \ldots, X_D) = \sum_{X_i} p(X_1, \ldots, X_D)$$

Joint, Marginal and Conditional Probabilities:

An even More General Formulation

Given D random variables $X_1, \ldots, X_D$:

$$p(X_1, \ldots, X_{i-1}, X_{i+1}, \ldots, X_D) = \sum_{X_i} p(X_1, \ldots, X_D)$$

Chain Rule: We can also express:

$$p(X_1, X_2) = p(X_1)p(X_2|X_1)$$

What are we using here?

Joint, Marginal and Conditional Probabilities:

An even More General Formulation

Given D random variables $X_1, \ldots, X_D$:

$$p(X_1, \ldots, X_{i-1}, X_{i+1}, \ldots, X_D) = \sum_{X_i} p(X_1, \ldots, X_D)$$

Chain Rule: We can also express:

$$p(X_1, X_2) = p(X_1)p(X_2|X_1)$$ What are we using here?

$$p(X_1, X_2, X_3) = p(X_1, X_2)p(X_3|X_1, X_2) = p(X_1)p(X_2|X_1)p(X_3|X_1, X_2)$$

Joint, Marginal and Conditional Probabilities:

An even More General Formulation

Given D random variables $X_1, \ldots, X_D$:

$$p(X_1, \ldots, X_{i-1}, X_{i+1}, \ldots, X_D) = \sum_{X_i} p(X_1, \ldots, X_D)$$

Chain Rule: We can also express:

$$p(X_1, X_2) = p(X_1)p(X_2|X_1) \quad \text{What are we using here?}$$

$$p(X_1, X_2, X_3) = p(X_1, X_2)p(X_3|X_1, X_2) = p(X_1)p(X_2|X_1)p(X_3|X_1, X_2)$$

$$p(X_1, \ldots, X_D) = p(X_1)p(X_2|X_1)p(X_3|X_2, X_1) \ldots p(X_D|X_1, \ldots, X_{D-1})$$

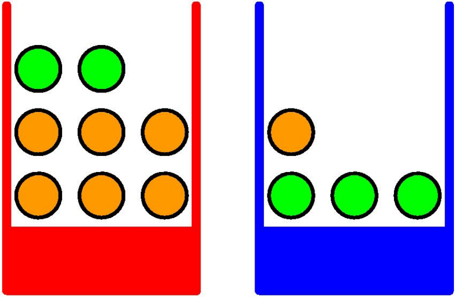
Summary

- General architecture for communication systems
- Why we need probability
- Probability theory: joint, marginal and conditional distribution
- Reading: Mackay § 2.1 and § 2.2; Bishop § 1.2

Exercise

Coming Back to our Original Example

Given: $p(B = r) = 0.4$, $p(B = b) = 0.6$
Assume the fruit are selected uniformly from each box



- Write down all conditional probabilities $P(F|B)$
- Evaluate the overall probabilities $P(F)$

Next time

- More on joint, marginal and conditional distributions
- When can we say that X, Y do not influence each other?
- What, if anything, does $p(X = x|Y = y)$ tell us about $p(Y = y|X = x)$?

Next time

- Sign-up for tutorials open at 9am wednesday 25 July. Will offer **three** tutorials. If we need more, I will add.

- Class rep.