

- **Continuous pdf:**

$$f_X(x) : \mathcal{X} \rightarrow [0, \infty), f_X(x) = \lim_{\epsilon \rightarrow 0} \frac{1}{\epsilon} \cdot \Pr[x \leq X \leq x + \epsilon]$$

- **Continuous cdf:**

$$F_X(x) := \Pr[X \leq x] \text{ where } \Pr[a \leq X \leq b] = \int_a^b f_X(x) dx$$

- **Uniform distribution on $\mathcal{X} = [u, v]$:**

$$f_X(x) = 1/(v - u) \text{ for } x \in \mathcal{X}$$

- **Normal distribution:**

$$f_X(x) = (2\pi)^{-1/2} \exp(-x^2/2)$$

- **Dirac delta property:**

$$\int_{-\infty}^{\infty} dx b(x) \delta(x - a) = b(a)$$

- **Expectation value of $g(X)$ where $X \in \mathcal{X}$:**

$$\mathbb{E}[g(X)] = \sum_{x \in \mathcal{X}} \Pr[X = x] g(x), \text{ k'th moment of } X = \mathbb{E}[X^k]$$

- **Statistical distance of $X, Y \in \mathcal{X}$:**

$$\Delta(X, Y) = \frac{1}{2} \sum_{x \in \mathcal{X}} |\mathbb{P}(x) - \mathbb{Q}(x)|$$

- **Covariance matrix K :**

$$K_{i,j} = \mathbb{E}[X_i X_j] - \mathbb{E}[X_i] \cdot \mathbb{E}[X_j]$$

Zero covariance ($K_{1,2} = K_{2,1} = 0$) does not imply X_1 and X_2 are independent.

- **Marginal distribution for X when $(X, Y) \sim \mathbb{P}$:**

$$\Pr[X = x] = \sum_y \mathbb{P}(x, y)$$

- **Conditional probability for $(X, Y) \sim \mathbb{P}$:**

$$\Pr[X = x | Y = y] = \frac{\Pr[X=x, Y=y]}{\Pr[Y=y]} = \frac{\mathbb{P}(x, y)}{\mathbb{P}_2(y)}$$

- (Shannon) Entropy rules:

1. **Additivity:** inf of a set of indep. RVs must be the sum of indiv. inf. contents
2. **Sub-additivity:** Total inf. content of two jointly distrib. RVs cannot exceed sum of separate infs.
3. **Expansibility:** Adding extra outcome of prob. 0 does not affect inf.
4. **Normalization:** The distrib $(1/2, 1/2)$ has inf. of 1 bit.
5. The distrib $(p, 1 - p)$ for $p \rightarrow 0$ has zero inf.

- **Shannon entropy:**

$$H(X) = \sum_{x \in \mathcal{X}} p_x \log_2 \frac{1}{p_x}$$

- **Binary entropy function: 2 outcomes with prob. p and $1 - p$:**

$$h(p) = p \log \frac{1}{p} + (1 - p) \log \frac{1}{1-p}$$

- **Differential entropy for continuous RV $X \sim \rho$:**

$$h_{\text{diff}}(X) = - \int dx \rho(x) \log \rho(x) = \mathbb{E}_x \log \frac{1}{\rho(x)}$$

- **Relative entropy (Kullback-Leibler distance):**

$$D(\mathbb{P} || \mathbb{Q}) = \sum_{x \in \mathcal{X}} \mathbb{P}(x) \log \frac{\mathbb{P}(x)}{\mathbb{Q}(x)}$$

- **Entropy of jointly distrib. RVs: $H(X, Y)$ or $H(XY)$:**

$$H(X, Y) = \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} p_{xy} \log \frac{1}{p_{xy}}$$

- **Conditional entropy:**

$$H(X|Y) = \mathbb{E}_y [H(X|Y = y)] = - \sum_{x \in \mathcal{X}} p_x \sum_{y \in \mathcal{Y}} p_{x|y} \log p_{x|y}$$

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

- **Mutual information:**

$$\mathbf{I}(X; Y) = H(X) - H(X|Y) = H(Y) - H(Y|X)$$

$$\mathbf{I}(X; Y) = H(X, Y) - H(X|Y) - H(Y|X)$$

$$\mathbf{I}(X; Y) = H(X) + H(Y) - H(X, Y)$$

$$\mathbf{I}(X; Y|Z) = \mathbb{E}_z \mathbf{I}(X|Z = z; Y|Z = z)$$

- **Min entropy:**

$$H_{\min}(X) = - \log \max_{x \in \mathcal{X}} p_x = - \log p_{\max}$$

$$H_{\min}(X|Y) = - \log \mathbb{E}_y \max_{x \in \mathcal{X}} p_{x|y}$$

- **Linear binary codes:**

Maps k -bit msg x to n -bit ($n > k$) codeword $c_x \in \mathcal{C}$. Perceived string $z = c_x \oplus e$. Minimum distance of code: $d = \min_{c, c' \in \mathcal{C}} \text{HammingWeight}(c \oplus c')$. Receiver determines which $c_{\hat{x}}$ is closest to z and decodes it into \hat{x} . Error correcting capability $t = \lfloor \frac{d-1}{2} \rfloor$.

- **Generator (G is $k \times n$) and parity check (H is $(n - k) \times n$) matrix:**

$c_x = xG$. $G = (\mathbf{1}_k | A)$. $H = (-A^T | \mathbf{1}_{n-k})$. $GH^T = 0$, $cH^T = 0$. All k rows of G are linearly independent.

- **Syndrome decoding ($s(z) \in \{0, 1\}^{n-k}$):**

$$s(z) = zH^T = (c_x + e)H^T = eH^T$$

Syndrome depends only on the error pattern, not on the message.

- **Hamming bound: Binary code of length n that can correct t errors:**

$$2^k \leq 2^n / \sum_{j=0}^t \binom{n}{j}. \text{ Approx } \log n \text{ bits of redundancy per bit error.}$$

- **Channel capacity:**

Inf. content error free: $k \leq \mathbf{I}(C; Z)$

$$\text{BSC capacity (per bit): } \frac{k}{n} \leq \mathbf{I}(C_j; Z_j) = H(Z_j) - H(Z_j|C_j)$$

This is called the BSC code rate: $\text{BSC CODE RATE} \leq 1 - h(\epsilon)$

Following the rule of thumb: $h(\epsilon) = -\epsilon \log \epsilon + \mathcal{O}(\epsilon)$

- **Uniformly random bits from continuous source:**

TODO

- **The von Neumann alg:**

Given (b_1, b_2) , if $b_1 = b_2$ then no output, else output b_1 .

- **Piling-up lemma:**

Let $X_1, \dots, X_n \in \{0, 1\}$ be independent with biases $\Pr[X_i = 1] - \Pr[X_i = 0] = \alpha_i$. Construct $Y = X_1 \oplus X_2 \oplus \dots \oplus X_n$. The bias of Y is $\Pr[Y = 1] - \Pr[Y = 0] = (-1)^{n-1} \prod_{i=1}^n \alpha_i$. Thus by xoring many bits together the bias gets reduced.

- **Resilient function:**

A function $\Psi : \{0, 1\}^n \rightarrow \{0, 1\}^m$ is (n, m, t) -resilient of, for any t coords $i_1, \dots, i_t \in [n]$, any $a_1, \dots, a_t \in \{0, 1\}$ and any $y \in \{0, 1\}^m$ it holds that: $\Pr[\Psi(X) = y | x_{i_1} = a_1, \dots, x_{i_t} = a_t] = 2^{-m}$

i.e.: Knowledge of t values of the input does not give inf. that would help in guessing the output. ECC example $[[n, k, d]]$ code: $\Psi : \{0, 1\}^n \rightarrow \{0, 1\}^k$. $\Psi = xG^T$. Then Ψ is an $(n, k, d - 1)$ -resilient fun.

- **Strong extractor $\text{Ext} : \{0, 1\}^n \times \{0, 1\}^* \rightarrow \{0, 1\}^l$:**

Takes n -bit string X and randomness R and outputs an l -bit string ($l < n$). $Z = \text{Ext}(X, R)$. Ext is a strong extractor for source min-entropy m , output length l and nonuniformity ϵ if for all distrib of X with $H_{\infty}(X) \geq m$ it holds that $\Delta(ZR; U_l R) \leq \epsilon$. U_l is an RV uniform on $\{0, 1\}^l$. Also true: $\mathbb{E}_r \Delta(Z|R = r; U_l) \leq \epsilon$

- **Universal hash functions:**

- **Leftover hash lemma:**

- **Binary symmetric channel:**

- **Secret capacity:**

- **PUF types and their properties:**

- **PUF applications + attack models:**

- **PUF entropy and inf. stuff:**

- **Fuzzy extractor definition:**

- **When to use FE and SS:**

- **Zero leakage scheme stuff:**

- **Helper data scheme:**

- **Distance bounding principles (and fraud types):**

- Brands-chaum protocol:
- Swiss knife protocol
- Analog impl.:
- Quantum stuff: