

Final 2015  $\rightarrow$  Q2

Final 2009  $\rightarrow$  Q6

Final 2008  $\rightarrow$  Q1b

## Channel

$$(0) \quad a_1 = \frac{2}{3}$$



$$(1) \quad a_2 = \frac{1}{3}$$

	b <sub>1</sub>	b <sub>2</sub>
a <sub>1</sub>	P(b <sub>1</sub>  a <sub>1</sub> )	P(b <sub>2</sub>  a <sub>1</sub> )
a <sub>2</sub>	P(b <sub>1</sub>  a <sub>2</sub> )	P(b <sub>2</sub>  a <sub>2</sub> )

## Output Prob.

$$\begin{aligned} P(b_1) &= P(b_1|a_1)P(a_1) + P(b_1|a_2)P(a_2) \\ &= 0.9 \times \frac{2}{3} + 0.25 \times \frac{1}{3} = \frac{41}{60} \end{aligned}$$

$$\begin{bmatrix} a_1 & 0.9 & 0.1 \\ a_2 & 0.25 & 0.75 \end{bmatrix} = 1$$

channel matrix

$$\begin{aligned} P(b_2) &= P(b_2|a_1)P(a_1) + P(b_2|a_2)P(a_2) \\ &= 0.1 \times \frac{2}{3} + 0.75 \times \frac{1}{3} = \frac{19}{60} \end{aligned}$$

$$\begin{bmatrix} P(b_1) + P(b_2) \\ = \frac{41}{60} + \frac{19}{60} = 1 \end{bmatrix} \checkmark$$

## Joint Prob.

$$P(a_1, b_1) = P(b_1|a_1)P(a_1) = 0.9 \times \frac{2}{3} = \frac{3}{5}$$

$$P(a_1, b_2) = P(b_2|a_1)P(a_1) = 0.1 \times \frac{2}{3} = \frac{1}{15}$$

$$P(a_2, b_1) = P(b_1|a_2)P(a_2) = 0.25 \times \frac{1}{3} = \frac{1}{12}$$

$$P(a_2, b_2) = P(b_2|a_2)P(a_2) = 0.75 \times \frac{1}{3} = \frac{1}{4}$$

## Conditional Input Prob.

$$P(a_1|b_1) = \frac{P(a_1, b_1)}{P(b_1)} = \frac{\frac{3}{5}}{\frac{41}{60}} = \frac{36}{41}$$

$$P(a_1|b_2) = \frac{P(a_1, b_2)}{P(b_2)} = \frac{\frac{1}{15}}{\frac{19}{60}} = \frac{4}{19}$$

$$P(a_2|b_1) = \frac{P(a_2, b_1)}{P(b_1)} = \frac{\frac{1}{12}}{\frac{41}{60}} = \frac{5}{41}$$

$$P(a_2|b_2) = \frac{P(a_2, b_2)}{P(b_2)} = \frac{\frac{1}{4}}{\frac{19}{60}} = \frac{15}{19}$$

## Mutual Info.

$$I(A, B) = H(A) - H(A|B) = H(B) - H(B|A)$$

$$\begin{aligned} H(B) &= -\sum_{b_j} P(b_j) \log_2 P(b_j) = -[P(b_1) \log_2 P(b_1) + P(b_2) \log_2 P(b_2)] \\ &= -[\frac{4}{6} \times \log_2 \frac{4}{6} + \frac{2}{6} \times \log_2 \frac{2}{6}] \\ &= 0.90071 \end{aligned}$$

$$\begin{aligned} H(B|A) &= -\sum_{b_j} \sum_{a_i} P(b_j, a_i) \log_2 P(b_j | a_i) = -[P(b_1, a_1) \log_2 P(b_1 | a_1) + \\ &\quad P(b_2, a_1) \log_2 P(b_2 | a_1) + \\ &= -[\frac{3}{5} \log_2 (0.9) + \frac{1}{5} \log_2 (0.1) + P(b_1, a_2) \log_2 P(b_1 | a_2) + \\ &\quad \frac{1}{2} \log_2 (0.25) + \frac{1}{4} \log_2 (0.75)] \\ &= 0.58308 \end{aligned}$$

$$\therefore I(A, B) = H(B) - H(B|A)$$

$$= 0.90071 - 0.58308$$

$$= 0.31762$$

## clc H(A|B)

$$\text{Method 1} \rightarrow H(A|B) = -\sum_{a_i} \sum_{b_j} P(a_i, b_j) \log_2 (P(a_i | b_j))$$

$$\text{Method 2} \rightarrow H(A|B) = H(A) - I(A|B)$$

Model

[Final 2014 → Q6(2)]  
[Final 2016 → Q5(2)]

(0)  $a_1 = 0.35$

$P = 0.75$

$b_1 (0)$

(1)  $a_2 = 0.65$

$q = 0.25$

$\ell = 0.25$

$P = 0.75$

$b_2 (1)$

Channel Transition  
Matrix

$$\begin{bmatrix} 0.75 & 0.25 \\ 0.25 & 0.75 \end{bmatrix}$$

∴ Binary Symmetric C as  $P_{11} = P_{22}, P_{12} = P_{21}$  (جذري -  
src entropd. Correct Reception (P) ! جذري -

$$H(A) = - \sum P(a_i) \log_2 P(a_i) = - [0.35 \log_2 0.35 + 0.65 \log_2 0.65]$$

$$H(A) = 0.934$$

Channel Capacity

$$\text{Binary Symmetric } \rightarrow C = 1 + P(\ell) \log_2 P + (1-P) \log_2 (1-P)$$

$$\therefore C = 1 + 0.75 \log_2 0.75 + 0.25 \log_2 0.25$$

$$C = 0.18872$$

Proof 1: Calculate or Derive a formula for the max entropy  $H(x)_{\max}$ :

- \* Entropy reaches its maximum value when uncertainty is at its max value. ( $\because H(x) \propto \text{uncertainty}$ )
- \* That only happens when all the symbols have the same probability i.e.  $P_1 = P_2 = \dots = P_n = \frac{1}{n}$  Q

$$\therefore H(x) = \sum_{i=1}^n P_i \log_2 \frac{1}{P_i} \quad (\text{Value of } \frac{1}{P_i})$$

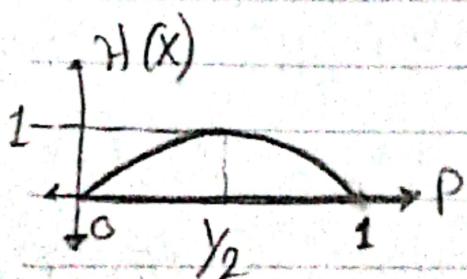
$$\therefore H_{\max}(x) = \sum_{i=1}^n \frac{1}{n} \log_2 \frac{1}{1/n}$$

$$H_{\max}(x) = n \times \frac{1}{n} \log_2 n$$

$$H_{\max}(x) = \log_2 n \text{ bits/symbol Q.E.D.}$$

Bonus:

$$\therefore \text{For a binary SRC} \rightarrow \begin{cases} x_1 = P \\ x_2 = 1-P \end{cases} \quad H_{\max}(x) = \log_2 2 = 1 \text{ bit/symbol}$$



## Proof 2: Derive a formula for the Mutual Information:

- \* By Shannon's 1<sup>st</sup> theorem, we need  $H(A)$  bits to specify one input symbol (ac).
- \* On average  $H(A|B)$  bits are lost in the channel!
- \* Therefore, observation of a single output symbol provides us with  $\underbrace{I(A;B)}_{\text{mutual info}} = \underbrace{H(A)}_{\text{info sent}} - \underbrace{H(A|B)}_{\text{info lost}}$  bits of info.

$$H(A) \quad H(B) \\ H(A|B) \quad H(B|A) \\ \rightarrow \underbrace{H(A) - H(A|B)}_{I(A;B)} = \underbrace{H(B) - H(B|A)}_{I(B;A)}$$

where  $I(A;B) = I(B;A) \geq 0$

— Bonus:

\* Relation bet. Mutual Info and Joint entropy

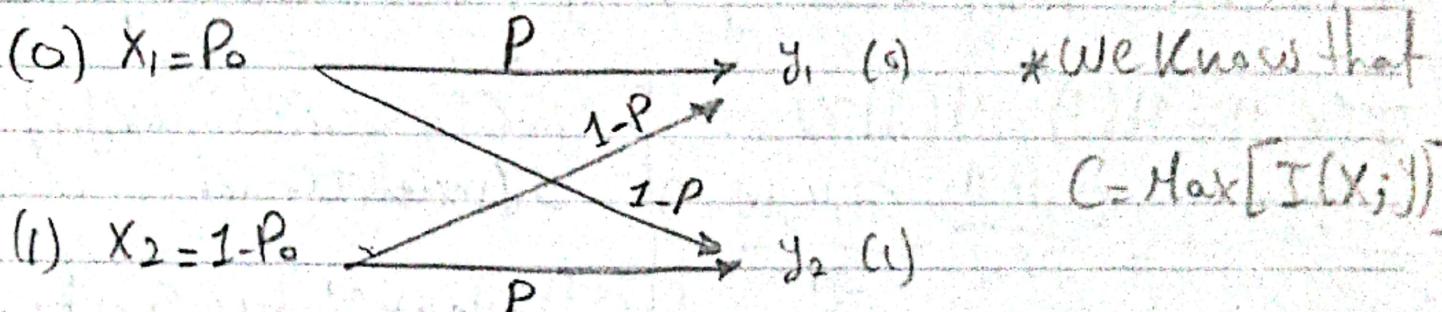
$$\begin{aligned} I(A,B) &= H(A) + H(B|A) \\ &= H(B) + H(A|B) \\ &= H(A) + H(B) - I(A;B) \end{aligned}$$

\*  $I(A;B) \rightarrow = 0$  if,  $H(A|B) = H(A)$  i.e. all info lost

$\rightarrow = H(A)$  if,  $H(A|B) = 0$  i.e. No info lost

Proof 3: Prove that the Capacity of binary symmetric channels is

$$C = 1 + P \ell \mathcal{J}_2 P + (1-P) \ell \mathcal{J}_2 (1-P)$$



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

$$* H(Y) = \sum P(y_e) \ell \mathcal{J}_2 \frac{1}{P(y_e)} \quad \text{let } z =$$

$$\begin{aligned} \rightarrow P(y_1) &= \sum P(y_1|x_i) P(x_i) = PP_0 + (1-P)(1-P_0) \\ \rightarrow P(y_2) &= 1 - P(y_1) = 1 - z \end{aligned}$$

$$H(Y) = z \ell \mathcal{J}_2 \frac{1}{z} + (1-z) \ell \mathcal{J}_2 \frac{1}{1-z}$$

$$* H(Y|X) = \sum P(x_i) H(Y|x_i) = \sum \sum P(x_i) P(y_j|x_i) \ell \mathcal{J}_2 (y_j|x_i)$$

$$= P_0 [(1-P) \ell \mathcal{J}_2 \frac{1}{1-P} + P \ell \mathcal{J}_2 \frac{1}{P}] + (1-P) [P \ell \mathcal{J}_2 \frac{1}{P} + (1-P) \ell \mathcal{J}_2 \frac{1}{1-P}]$$

$$= P \ell \mathcal{J}_2 \frac{1}{P} + (1-P) \ell \mathcal{J}_2 \frac{1}{1-P}$$

where,  $H(Y|X) = \sum \sum P(y_j|x_i) \ell \mathcal{J}_2 (y_j|x_i)$   
 $= \sum \sum P(y_j|x_i) P(x_i) \ell \mathcal{J}_2 (y_j|x_i)$

Follow  
Proof 3

\* to calc Max  $[I(X;Y)]$ , set value of  $P_0$  to maximize it!

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

$$\frac{\partial I(X;Y)}{\partial P_0} = \frac{\partial H(Y)}{\partial P_0} - \frac{\partial H(Y|X)}{\partial P_0}$$

$$\text{at } \frac{\partial H(Y)}{\partial P_0} = 2J_0 \rightarrow P_0 = \frac{1}{2}$$

so the channel is binary &  
5dmmetric

so the max value is at  
 $P_0 = 1 - P_0 = \frac{1}{2}$  i.e.  $\frac{1}{n}$

! gives us 1g Jaccard

$$* \text{at } P_0 = \frac{1}{2} \rightarrow H(Y) = 1$$

$$\text{so } Z_{P_0=\frac{1}{2}} = \frac{1}{2}$$

$$\rightarrow H(Y|X) = P \cdot J_2 \frac{1}{P} + (1-P) \cdot J_2 \frac{1}{1-P}$$

$$= -[P \cdot J_2 P + (1-P) \cdot J_2 (1-P)] \text{ Not func of } P_0$$

$$\text{so } C = \text{Max} [I(X;Y)]$$

$$= 1 - H(Y|X)$$

$$= 1 + P \cdot J_2 P + (1-P) \cdot J_2 (1-P)$$

Q.E.D