MA4261 Information and Coding Theory
AY24/25 Semester 1
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Probability

- $\text{Var}(X) = \mathbb{E}[(X - \mathbb{E}[X])^2] = \mathbb{E}[X^2] - \mathbb{E}[X]^2$
- **Union bound:** In a probability space with σ-algebra $\mathscr{F}$ we have
$$\Pr\left(\bigcup_{i=1}^{k} A_i\right) \leq \sum_{i=1}^{k} \Pr(A_i)$$
This holds in the infinite case too.
- $\mathbb{E}[X] = \mathbb{E}_Y[\mathbb{E}_X[X \mid Y]]$
- Random variables X, Y, Z form a **Markov chain** in the order $X - Y - Z$ if their joint distribution P_{XYZ} satisfies for all $(x, y, z) \in \mathscr{X} \times \mathscr{Y} \times \mathscr{Z}$
$$P_{XYZ}(x, y, z) = P_X(x) P_{Y|X}(y \mid x) P_{Z|Y}(z \mid y)$$
This is equivalent to saying X and Z are **conditionally independent given** Y.
- **Markov's Inequality:** Let X be a real-valued non-negative random variable. Then for any $a > 0$ we have $\Pr(X > a) \leq \frac{\mathbb{E}[X]}{a}$.
- **Chebyshev's Inequality:** Let X be a real-valued random variable with mean μ and variance σ^2. Then for any $a > 0$
$$\Pr(|X - \mu| > a\sigma) \leq \frac{1}{a^2}$$
- **Weak Law of Large Numbers:** For every $\epsilon > 0$,
$$\lim_{n\to\infty} \Pr\left(\left|\frac{1}{n}\sum_{i=1}^{n} X_i\right| > \epsilon\right) = 0$$

Information Quantities

Definition. *The **entropy** $H(X)$ of a discrete random variable X is defined by*
$$H(X) = -\sum_{x\in\mathscr{X}} p(x) \log p(x)$$

Properties of H

1. $H(X) \geq 0$
2. $H_b(X) = (\log_b a) H_a(X)$ (binary entropy)
3. (Conditioning does not increase entropy) For any two random variables X and Y, $H(X \mid Y) \leq H(X)$ with equality iff X and Y are independent.
4. $H(X_1, X_2, \dots, X_n) \leq \sum_{i=1}^{n} H(X_i)$ with equality iff all X_i are independent.
5. $H(X) \leq \log |\mathscr{X}|$ with equality iff X is distributed uniformly over $\mathscr{X}$.
6. $H(p)$ is concave in p.
7. **Han's Inequality:**
$$H(X_1, \dots, X_n) \leq \frac{1}{n-1} \sum_{i=1}^{n} H(X_1, \dots, X_{i-1}, X_{i+1}, \dots, X_n)$$

Definition. *The **relative entropy** $D(p \parallel q)$ of pmf p wrt pmf q is*
$$D(p \parallel q) = \sum_x p(x) \log \frac{p(x)}{q(x)}$$

Definition. *The **mutual information** between two random variables X and Y is defined as*
$$I(X;Y) = \sum_{x\in\mathscr{X}} \sum_{y\in\mathscr{Y}} p(x, y) \log \frac{p(x, y)}{p(x)p(y)}$$

Alternatively,
$$H(X) = E_p \log \frac{1}{p(X)}$$
$$H(X, Y) = E_p \log \frac{1}{p(X, Y)}$$
$$H(X \mid Y) = E_p \log \frac{1}{p(X \mid Y)}$$
$$I(X;Y) = E_p \log \frac{p(X, Y)}{p(X)p(Y)}$$
$$D(p \parallel q) = E_p \log \frac{p(X)}{q(X)}$$

Properties of D and I

1. $I(X;Y) = H(X) - H(X \mid Y) = H(Y) - H(Y \mid X) = H(X) + H(Y) - H(X, Y)$
2. $D(p \parallel q) \geq 0$ with equality iff $p(x) = q(x)$ for all $x \in \mathscr{X}$
3. $I(X;Y) = D(p(x, y) \parallel p(x)p(y)) \geq 0$ with equality iff $p(x, y) = p(x)p(y)$, i.e. X and Y are independent.
4. If $|\mathscr{X}| = m$ and u is the uniform distribution over $\mathscr{X}$, then $D(p \parallel q) = \log m - H(p)$.
5. $D(p \parallel q)$ is convex in the pair (p, q).

Chain rules

- Entropy: $H(X_1, X_2, \dots, X_n) = \sum_{i=1}^{n} H(X_i \mid X_{i-1}, \dots, X_1)$
- Mutual information: $I(X_1, X_2, \dots, X_n; Y) = \sum_{i=1}^{n} I(X_i; Y \mid X_1, X_2, \dots, X_{i-1})$
- Relative entropy: $D(p(x, y) \parallel q(x, y)) = D(p(x) \parallel q(x)) + D(p(y \mid x) \parallel q(y \mid x))$

Important results

- **Jensen's Inequality:** If f is a convex function, then $\mathbb{E}f(X) \geq f(\mathbb{E}X)$
- **Log sum Inequality:** For n positive numbers, $a_1, a_2, \dots, a_n$ and $b_1, b_2, \dots, b_n$
$$\sum_{i=1}^{n} a_i \log \frac{a_i}{b_i} \geq \left(\sum_{i=1}^{n} a_i\right) \log \frac{\sum_{i=1}^{n} a_i}{\sum_{i=1}^{n} b_i}$$
with equality iff $\frac{a_i}{b_i} =$ constant.
- **Data-processing Inequality:** If $X \to Y \to Z$ forms a Markov chain, $I(X;Y) \geq I(X;Z)$.
- **Sufficient statistic:** $T(X)$ is sufficient relative to $\{f_\theta(x)\}$ iff $I(\theta;X) = I(\theta;T(X))$ for all distributions on θ.
- **Fano's Inequality:** Let $P_e = \Pr\{\hat{X}(Y) \neq X\}$. Then
$$H(P_e) + P_e \log |\mathscr{X}| \geq H(X \mid Y)$$
This can be loosened to
$$P_e \geq \frac{H(X \mid Y) - 1}{\log |\mathscr{X}|}$$
- If X and X' are i.i.d., then $\Pr(X = X') \geq 2^{-H(X)}$

Asymptotic Equipartition Property

Definition. *The **typical set** of X, a discrete memoryless source (DMS) is defined as*
$$A_\epsilon^{(n)}(X) := \left\{x^n \in \mathscr{X}^n : \left|\frac{1}{n} \log \frac{1}{P_{X^n}(x^n)} - H(X)\right| \leq \epsilon\right\}$$
where for all $x^n \in \mathscr{X}^n$
$$P_{X^n}(x^n) = \Pr(X^n = x^n) = \prod_{i=1}^{n} P_X(x_i)$$

Theorem (AEP). *1. $\Pr(X^n \in A_\epsilon^{(n)}(X)) \geq 1 - \epsilon$ for all sufficiently large n.*
2. The size of the typical set satisfies $(1-\epsilon)2^{n(H(X)-\epsilon)} \leq \left|A_\epsilon^{(n)}(X)\right| \leq 2^{n(H(X)+\epsilon)}$.

Definition (Code). *An $(n, 2^{nR})$-fixed-to-fixed-length source code consists of an encoder f and a decoder φ where*
1. $f : \mathscr{X}^n \to \{1, \dots, 2^{nR}\}$ and
2. $\varphi : \{1, \dots, 2^{nR}\} \to \mathscr{X}^n$
n is the blocklength of the code and R is the rate of the code.

Definition (Achievable rate). *$R \geq 0$ is achievable if there exists a sequence of $(n, 2^{nR})$-codes such that $\lim_{n\to\infty} \Pr(\hat{X}^n \neq X^n) = 0$ where $\hat{X}^n = \varphi(M)$ and $M = f(X^n)$ are the reconstructed source and compression index respectively.*

Definition (Optimum Source Coding Rate). *The optimum source coding rate for the DMS X is $R^*(X) = \inf\{R : R \text{ is achievable}\}$.*

Theorem (Fixed-to-Fixed-Length Data Compression).
$$R^*(X) = H(X)$$

Theorem. *If $R < H(X)$, then $P_e^{(n)} := \Pr(\hat{X}^n \neq X^n) \to 1$ as $n \to \infty$.*

Theorem (Han-Verdu Lemma). *Fix any $(n, 2^{nR})$-code. Then $P_e = \Pr(\hat{X}^n \neq X^n)$ satisfies*
$$P_e \geq \sup_{\gamma>0} \Pr\left\{\frac{1}{n} \log \frac{1}{P_{X^n}(X^n)} \geq R + \gamma\right\} - e^{-n\gamma}$$

Theorem. *Let $B_\delta^{(n)} \subset \mathscr{X}^n$ be such that if $X_1, X_2, \dots \sim P_X$, then for every $\delta \in (0, 1)$, $\Pr(X^n \in B_\delta^{(n)}) \geq 1 - \delta$ for all n sufficiently large. Then for any $\delta' > 0$,*
$$\frac{1}{n} \log \left|B_\delta^{(n)}\right| \geq H(X) - \delta'$$
for n sufficiently large. Here $H(X)$ is computed wrt PMF P_X

Entropy Rates of Stochastic Processes

A **stochastic process** $\{x_i\}_{i\in\mathbb{N}}$ is an indexed sequence of random variables where i is the time.

Definition. *A stochastic process is **stationary** if $\Pr(X_1 = x_1, \dots, X_n = x_n) = \Pr(X_{1+\ell} = x_1, \dots, X_{n+\ell} = x_n)$ for all $n \in \mathbb{N}$ and every shift $\ell \in \mathbb{N}$, and for all $x_1, \dots, x_n \in \mathscr{X}$*

Definition. *A stochastic process is a **Markov chain** if $\forall n \geq 1$, $\Pr(X_{n+1} = x_{n+1} \mid X_1 = x_1, \dots, X_n = x_n) = \Pr(X_{n+1} = x_{n+1} \mid X_n = x_n)$ $\forall x_1, \dots, x_{n+1} \in \mathscr{X}$*

Definition. *The Markov chain is **time-invariant** if $P(x_{n+1} \mid x_n)$ does not depend on n. Such a Markov chain is charactersied by a transition probability matrix (TPM) $P = [P_{ij}]$, $i, j \in \mathscr{X}$, $P_{ij} = \Pr(X_{n+1} = j \mid X_n = i)$ for all time-invariant n. In other words, we have $p_{n+1} = p_n P$*

If it is possible to go from any state to any other in a finite number of steps, the Markov chain is **irreducible**. If the GCD of the lengths of different paths from a state to itself is 1, the Markov chain is **aperiodic**.

Definition (Entropy rate). *Two definitions:*
$$H(X) = \lim_{n\to\infty} \frac{1}{n} H(X_1, X_2, \dots, X_n)$$
$$H'(X) = \lim_{n\to\infty} H(X_n \mid X_{n-1}, X_{n-2}, \dots, X_1)$$
For a stationary stochastic process, $H(\mathscr{X}) = H'(\mathscr{X})$

Theorem (Cesaro mean). *If $a_n \to a$ and $b_n = \frac{1}{n}\sum_{i=1}^{n} a_i$, then $b_n \to a$.*

Theorem (Shannon-McMillan-Breiman). *For a stationary, ergodic (irreducible and aperiodic) process, the AEP holds: $\lim_{n\to\infty} -\frac{1}{n} \log p(X_1, \dots, X_n) = H(X)$*

- **Entropy rate of an ergodic Markov chain:** $H(X) = H'(X) = H(X_2 \mid X_1)$
- **Functions of a Markov chain:** If $X_1, X_2, \dots, X_n$ form a stationary Markov chain and $Y_i = \phi(X_i)$, then
$$H(Y_n \mid Y^{n-1}, X_1) \leq H(Y) \leq H(Y_n \mid Y^{n-1})$$
$$\lim_{n\to\infty} H(Y_n \mid Y^{n-1}, X_1) = H(Y) = \lim_{n\to\infty} H(Y_n \mid Y^{n-1})$$