Information Theory

Chapter II: Source coding

#### What does coding do?

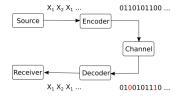


Figure 1: Communication system

- Why coding?
- 1. Source coding
  - ► Convert source messages to channel symbols (for example 0,1)
  - Minimize number of symbols needed
  - ► (Adapt probabilities of symbols to maximize mutual information)
- 2. Error control
  - ▶ Protection against channel errors / Adds new (redundant) symbols

#### Source-channel separation theorem

#### Source-channel separation theorem (informal):

- ▶ It is possible to obtain the best reliable communication by performing the two tasks separately:
  - 1. Source coding: to minimize number of symbols needed
  - 2. Error control coding (channel coding): to provide protection against noise

#### Source coding

- ▶ Assume we code for transmission over ideal channels with no noise
- ▶ Transmitted symbols are perfectly recovered at the receiver
- ► Main concerns:
  - minimize the number of symbols needed to represent the messages
  - make sure we can decode the messages
- Advantages:
  - Efficiency
  - Short communication times
  - Can decode easily

#### **Definitions**

- Let  $S = \{s_1, s_2, ... s_N\}$  = an input discrete memoryless source
- ► Let  $X = \{x_1, x_2, ... x_M\}$  = the alphabet of the code ► Example: binary:  $\{0,1\}$
- ▶ A **code** is a mapping from *S* to the set of all codewords:

$$C = \{c_1, c_2, ... c_N\}$$

Message	Codeword
s <sub>1</sub> s <sub>2</sub>	$c_1 = x_1 x_2 x_1 \dots$ $c_2 = x_1 x_2 x_2 \dots$
 SN	$c_N = x_2 x_2 x_2 \dots$

Codeword length  $l_i$  = the number of symbols in  $c_i$ 

### Encoding and decoding

- ► **Encoding**: given a sequence of messages, replace each message with its codeword
- ▶ **Decoding**: given a sequence of symbols, deduce the original sequence of messages
- Example: at blackboard

### Example: ASCII code

Letter	<b>ASCII Code</b>	Binary	Letter	ASCII Code	Binary
a	097	01100001	Α	065	01000001
b	098	01100010	В	066	01000010
С	099	01100011	C	067	01000011
d	100	01100100	D	068	01000100
e	101	01100101	E	069	01000101
f	102	01100110	F	070	01000110
g	103	01100111	G	071	01000111
h	104	01101000	Н	072	01001000
i	105	01101001	I	073	01001001
j	106	01101010	J	074	01001010
k	107	01101011	K	075	01001011
- 1	108	01101100	L	076	01001100
m	109	01101101	M	077	01001101
n	110	01101110	N	078	01001110
0	111	01101111	0	079	01001111
р	112	01110000	P	080	01010000
q	113	01110001	Q	081	01010001
r	114	01110010	R	082	01010010
S	115	01110011	S	083	01010011
t	116	01110100	T	084	01010100
u	117	01110101	U	085	01010101
V	118	01110110	V	086	01010110
w	119	01110111	W	087	01010111
x	120	01111000	X	088	01011000
У	121	01111001	Υ	089	01011001
z	122	01111010	Z	090	01011010

Figure 2: ASCII code (partial)

### Average code length

- ▶ How to measure representation efficiency of a code?
- ▶ Average code length = average of the codeword lengths:

$$\bar{l} = \sum_{i} p(s_i) l_i$$

- ► The probability of a codeword = the probability of the corresponding message
- Smaller average length: code more efficient (better)
- ► How small can the average length be?

#### **Definitions**

#### A code can be:

- ▶ non-singular: all codewords are different
- uniquely decodable: for any received sequence of symbols, there is only one corresponding sequence of messages
  - ▶ i.e. no sequence of messages produces the same sequence of symbols
  - i.e. there is never a confusion at decoding
- ▶ instantaneous (also known as prefix-free): no codeword is prefix to another code
  - ► A prefix = a codeword which is the beginning of another codeword

Examples: at the blackboard

# The graph of a code

 ${\sf Example\ at\ blackboard}$ 

#### Instantaneous codes are uniquely decodable

- ► Theorem:
  - ► An instantaneous code is uniquely decodable
- ► Proof:
  - ▶ There is exactly one codeword matching the beginning of the sequence
    - Suppose the true initial codeword is c
    - ▶ There can't be a shorter codeword c', since it would be prefix to c
    - There can't be a longer codeword c", since c would be prefix to it
  - ► Remove first codeword from sequence
  - By the same argument, there is exactly one codeword matching the new beginning, and so on . . .
- Note: the converse is not necessary true; there exist uniquely decodable codes which are not instantaneous

### Uniquely decodable codes are non-singular

- ► Theorem:
  - ► An uniquely decodable code is non-singular
- ► Proof:
  - If the code is singular, some codewords are not unique (different messages, same codeword)
  - ▶ Don't know which of those messages was there => not uniquely decodable
  - So if the code is uniquely-decodable, it must also be non-singular  $(A \to B \Leftrightarrow \overline{B} \to \overline{A})$
- ► Relation between code types:
  - ▶ Instantaneous ⊂ uniquely decodable ⊂ non-singular

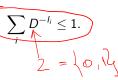
# Graph-based decoding of instantaneous codes

- ▶ How to decode an instantaneous code: graph-based decoding
- Advantage on instantaneous code over uniquely decodable: simple decoding
- ▶ Why the name *instantaneous*?
  - ▶ The codeword can be decoded as soon as it is fully received
  - Counter-example: Uniquely decodable, non-instantaneous, delay 6: {0, 01, 011, 1110}

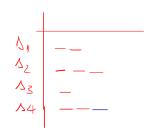
#### Existence of instantaneous codes

- ▶ When can an instantaneous code exist?
- Kraft inequality theorem:

There exists an instantaneous code with D symbols and codeword lengths  $l_1, l_2, \ldots l_n$  if and only if the lengths satisfy the following inequality:



- Proof: At blackboard
- Comments:
  - If lengths do not satisfy this, no instantaneous code exists
  - ▶ If the lengths of a code satisfy this, that code can be instantaneous or not (there exists an instantaneous code, but not necessarily that one)
  - Kraft inequality means that the codewords lengths cannot be all very small



$$2+2+2+2+2 \leq 1$$
.

# Instantaneous codes with equality in Kraft

► From the proof => we have equality in the relation

$$\sum_{i} D^{-l_i} = 1$$

only if the lowest level is fully covered <=> no unused branches

- ► For an instantaneous code which satisfies Kraft with equality, all the graph branches terminate with codewords (there are no unused branches)
  - ▶ This is most economical: codewords are as short as they can be

### Kraft inequality for uniquely decodable codes

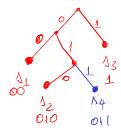
- ► Instantaneous codes must obey Kraft inequality
- ► How about uniquely decodable codes?
- ► McMillan theorem (no proof given):
  - ▶ Any uniquely decodable code **also** satisfies the Kraft inequality:

$$\sum_{i} D^{-l_i} \le 1.$$

- Consequence:
  - ► For every uniquely decodable code, there exists in instantaneous code with the same lengths!
  - ► Even though the class of uniquely decodable codes is larger than that of instantaneous codes, it brings no benefit in codeword length
  - We can always use just instantaneous codes.

#### Finding an instantaneous code for given lengths

- ▶ How to find an instantaneous code with code lengths  $\{l_i\}$ 
  - →1. Check that lengths satisfy Kraft relation
    - 2. Draw graph
    - 3. Assign nodes in a certain order (e.g. descending probability)
- Easy, standard procedure
- Example: at blackboard

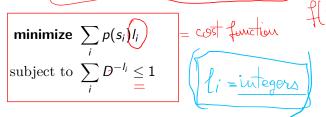


### Optimal codes

▶ We want to minimize the average length of a code:

$$\bar{l} = \sum_{i} p(s_{i}) l_{i}$$

- But the <u>lengths must obey the Kraft inequality</u> (for uniquely decodable)
- ► So we reach the following **constrained optimization problem**:



P	ا ا	ColeA	Code B	
0.4	7	00	0	0
0.3	<u>۸</u> ۲	01	10	O
0.2	J√₹	41	110	1
0.1	134	10	111	1
				11010
$\overline{\ell}_{\text{P}} = 2 \text{ b}$ $\overline{\ell}_{\text{B}} =$				0.4.1 +
•			O	3.2 +
			0.	.2·3 + 0.1·3 = 19b
				P I >

$$x) = 2x + 3x + 7$$

$$3f = 0 \quad 4x + 3 = 0$$

$$x = \frac{3}{4}$$

# The method of Lagrange multipliers

- Method of Lagrange multipliers: standard mathematical tool
- ▶ To solve the following constrained optimization problem

minimize 
$$f(x)$$
  
subject to  $g(x) = 0$ 

one must build a new function  $L(x, \lambda)$  (the **Lagrangean function**):

$$L(x,\lambda) = \underline{f}(x) - \lambda \underline{g}(x)$$

and the solution x is among the solutions of the system:

$$\begin{cases} \frac{\partial L(x,\lambda)}{\partial x} = 0 \\ \frac{\partial L(x,\lambda)}{\partial \lambda} = 0 \end{cases}$$

 $\triangleright$  If there are multiple variables  $x_i$ , derivation is done for each one

# Solving for minimum average length of code

The unknown 
$$x$$
 are  $l_i$ 
The function is  $f(x)$ 

► The function is 
$$f(x) = \bar{l} = \sum_i p(s_i)l_i$$
  
► The constraint is  $g(x) = \sum_i D^{-l_i} - 1$ 

lengths cannot be any shorter, in general

Intuition: using  $l_i = -\log(p(s_i))$  satisfies Kraft with equality, so the

$$p(s_i))$$

$$(p(s_i))$$

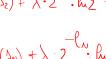
$$(p(s_i))$$



$$(\Delta_2) + \lambda \cdot 2 \cdot \Delta_2$$

F(A) (1+2+2+1+2)

$$P(N_2) + \lambda \cdot 2^{-l_2} \ln 2 =$$



### Optimal lengths

► The optimal codeword lengths are:

$$I_i = -\log(p(s_i))$$

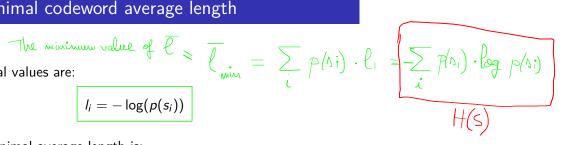
 $A_{\perp} = P/A_{\perp} = more = p$  li = scurt

- ► Higher probability => smaller codeword
  - more efficient
  - ▶ language examples: "da", "nu", "the", "le" . . .
- ► Smaller probability => longer codeword
  - ▶ it appears rarely => no problem
- Overall, we obtain the minimum average length

# Entropy = minimal codeword average length

If the optimal values are:

$$I_i = -\log(p(s_i))$$



Then the minimal average length is:

$$\min \overline{l} = \sum_{i} p(s_i)l_i = -\sum_{i} p(s_i)\log(p(s_i)) = \underline{H(S)}$$

- The **entropy** of a source = the **minimum average length** necessary
- to encode the messages
  - e.g. the minimum number of bits required to represent the data in binary form

# Meaning of entropy

- ► This tells us something about entropy
  - ► This is what entropy means in practice
  - ► Small entropy => can be written (encoded) with few bits
  - ► <u>Large entropy</u> => requires more bits for encoding
- ▶ This tells us something about the average length of codes
  - ► The average length of an uniquely decodable code must be at least as large as the source entropy

$$H(S) \leq \overline{I}$$

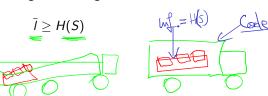
One can never represent messages, on average, with a code having average length less than the entropy

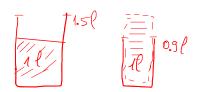
### Analogy of entropy and codes

- ► Analogy: 1 liter of water
  - ▶ 1 liter of water = the quantity of water that can fit in any bottle of size  $\geq 1$  liter, but not in any bottle < 1 liter

#### $Bottle \ge water$

- ► Information of the source = the water
- The code used for representing the messages = the bottle that carries the water







# Efficiency and redundancy of a code

**Efficiency** of a code (M = size of code alphabet):

$$\gamma = \frac{H(s)}{\ell} \leq 1 \qquad \gamma = 95\%$$

• usually 
$$M=2$$
 so  $\eta=\frac{H(S)}{7}$ 

but if M > 2 a factor of log M is needed because H(S) in bits (binary) but  $\overline{I}$  not in bits (M symbols)

 $\eta = \frac{H(S)}{\overline{I} \log M}$ 

**Redundancy** of a code:

$$\rho = 1 - \eta$$

- These measures indicate how close is the average length to the optimal value
- $\blacktriangleright$  When y = 1 optimal code

$$\overline{f} = H(s)$$

### Optimal codes



- Problem:  $I_i = -\log(p(s_i))$  might not be an integer number
  - but the codeword lengths must be natural numbers
- An **optimal code** = a code that attains the minimum average length  $\bar{l} = H(S)$
- An optimal code can always be found for a source where all  $p(s_i)$  are powers of 2
  - ightharpoonup e.g. 1/2, 1/4, 1/2<sup>n</sup>, known as <u>dyadic distribution</u>
  - ▶ the lengths  $l_i = -\log(p(s_i))$  are all natural numbers => can be attained
  - ightharpoonup the code with lengths  $l_i$  can be found with the graph-based procedure

$$\widehat{\ell} = + (s)$$

$$- \log_2 \ell$$

$$e \qquad \widehat{\ell}_i = - \log_2 \left(\frac{1}{4}\right) = 2$$

#### Non-optimal codes

- ▶ What if  $-\log(p(s_i))$  is not a natural number? i.e.  $p(s_i)$  is not a power of 2
- Shannon's solution: round to next largest natural number

$$I_i = \lceil -\log(p(s_i)) \rceil$$

i.e. 
$$-\log(p(s_i)) = 2.15 = > l_i = 3$$

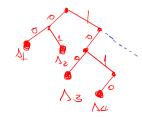


# Shannon coding

	Shannon	coding
-	91141111011	country.

- 1. Arrange probabilities in descending order
- 2. Use codeword lengths  $l_i = \lceil -\log(p(s_i)) \rceil$
- 3. Find any instantaneous code for these lengths \*
  - \* Note: simplified version
  - ▶ Shannon actually prescribed the way to compute the codewords
- ► The code obtained = a "Shannon code"
- ► Simple scheme, better algorithms are available
  - **Example:** compute lengths for S:(0.9,0.1)
- ▶ But still enough to prove fundamental results





# Average length of Shannon code

#### Theorem:

► The average length of a Shannon code satisfies

$$H(S) \leq \overline{I} < H(S) + 1$$

### Average length of Shannon code

#### Proof:

- 1. The first inequality is because H(S) is minimum length
- 2. The second inequality:
  - a. Use Shannon code:

$$I_i = \lceil -\log(p(s_i)) \rceil = -\log(p(s_i)) + \epsilon_i$$

where  $0 \le \epsilon_i < 1$ 

b. Compute average length:

$$\bar{I} = \sum_{i} p(s_i)I_i = H(S) + \underbrace{\sum_{i} p(s_i)\epsilon_i}_{\leq 1}$$

c. Since 
$$\epsilon_i < 1 = \sum_i p(s_i) \epsilon_i < \sum_i p(s_i) = 1$$

#### Average length of Shannon code

- ► Average length of Shannon code is **at most 1 bit longer** than the minimum possible value
  - ► That's quite efficient
  - ► There exist even better codes, in general
- ▶ Q: Can we get even closer to the minimum length?
- ► A: Yes, as close as we want!
  - ▶ In theory, at least . . . :)
  - See next slide.

Shannon's first theorem (coding theorem for noiseless channels):

▶ It is possible to encode an infinitely long sequences of messages from a source S with an average length as close as desired to H(S), but never below H(S)

#### Key points:

- ightharpoonup we can always obtain  $\overline{I} \to H(S)$
- for an infinitely long sequence

#### Proof:

- ightharpoonup Average length can never go below H(S) because this is minimum
- $\blacktriangleright$  How can it get very close to H(S) (from above)?
  - 1. Use n-th order extension  $S^n$  of S
  - 2. Use Shannon coding for  $S^n$ , so it satisfies

$$H(S^n) \leq \overline{I_{S^n}} < H(S^n) + 1$$

3. But  $H(S^n) = nH(S)$ , and average length **per message of** S is

$$\overline{I_S} = \frac{\overline{I_{S^n}}}{n}$$

because messages of  $S^n$  are just n messages of S glued together

4. So, dividing by *n*:

$$H(S) \leq \overline{I_S} < H(S) + \frac{1}{n}$$

5. If extension order  $n \to \infty$ , then

$$\overline{I_S} \rightarrow H(S)$$

- ▶ Analogy: how to buy things online without paying for delivery :)
  - ► FanCourier taxes 15 lei per delivery
    - ▶ not efficient to buy something worth a few lei
  - ► How to improve efficiency? Buy *n* things bundled together!
  - ► The delivery cost **per unit** is now  $\frac{15}{n}$
  - As  $n \to \infty$ , the delivery cost per unit  $\to 0$ 
    - $\blacktriangleright$  What's 15 lei when you pay  $\infty$  lei...

#### Comments:

- ► Shannon's first theorem shows that we can approach H(S) to any desired accuracy using extensions of large order of the source
  - ▶ This is not practical: the size of  $S^n$  gets too large for large n
  - ightharpoonup Other (better) algorithms than Shannon coding are used in practice to approach H(S)

## Coding with the wrong code

- ▶ Consider a source with probabilities  $p(s_i)$
- We use a code designed for a different source:  $l_i = -\log(q(s_i))$
- ▶ The message probabilities are  $p(s_i)$  but the code is designed for  $q(s_i)$
- Examples:
  - design a code based on a sample data file (like in lab)
  - but we use it to encode various other files => probabilities might differ slightly
  - ▶ e.g. design a code based a Romanian text, but encode a text in English
- What happens?

## Coding with the wrong code

- ▶ We lose some efficiency:
  - ightharpoonup Codeword lengths  $\overline{l_i}$  are not optimal for our source => increased  $\overline{l}$
- ▶ If code were optimal, best average length = entropy H(S):

$$\overline{I_{optimal}} = -\sum p(s_i)\log p(s_i)$$

▶ But the actual average length we obtain is:

$$\overline{I_{actual}} = \sum p(s_i)I_i = -\sum p(s_i)\log q(s_i)$$

#### The Kullback–Leibler distance

▶ Difference between average lengths is:

$$\overline{I_{actual}} - \overline{I_{optimal}} = \sum_{i} p(s_i) \log(\frac{p(s_i)}{q(s_i)}) = D_{KL}(p||q)$$

- ➤ The difference = the Kullback-Leibler distance between the two distributions
  - ▶ is always  $\geq 0 =$  improper code means increased  $\bar{I}$  (bad)
  - distributions more different => larger average length (worse)
- ▶ The KL distance between the distributions = the number of extra bits used because of a code optimized for a different distribution  $q(s_i)$  than the true distribution of our data  $p(s_i)$

#### The Kullback–Leibler distance

Reminder: where is the Kullback-Leibler distance used

- ► Here: Using a code optimized for a different distribution:
  - Average length is increased with  $D_{KL}(p||q)$
- ▶ In chapter IV (Channels): Definition of mutual information:
  - ▶ Distance between  $p(x_i \cap y_j)$  and the distribution of two independent variables  $p(x_i) \cdot p(y_j)$

$$I(X,Y) = \sum_{i,j} p(x_i \cap y_j) \log(\frac{p(x_i \cap y_j)}{p(x_i)p(y_j)})$$

# Shannon-Fano coding (binary)

#### Shannon-Fano (binary) coding procedure:

- 1. Sort the message probabilities in descending order
- 2. Split into two subgroups as nearly equal as possible
- 3. Assign first bit 0 to first group, first bit 1 to second group
- 4. Repeat on each subgroup
- 5. When reaching one single message => that is the codeword

#### Example: blackboard

#### Comments:

- ► Shannon-Fano coding does not always produce the shortest code lengths
- Connection: yes-no answers (example from first chapter)

## Huffman coding (binary)

#### Huffman coding procedure (binary):

- 1. Sort the message probabilities in descending order
- 2. Join the last two probabilities, insert result into existing list, preserve descending order
- 3. Repeat until only two messages are remaining
- 4. Assign first bit 0 and 1 to the final two messages
- 5. Go back step by step: every time we had a sum, append 0 and 1 to the end of existing codeword

Example: blackboard

### Properties of Huffman coding

#### Properties of Huffman coding:

- Produces a code with the smallest average length (better than Shannon-Fano)
- Assigning 0 and 1 can be done in any order => different codes, same lengths
- When inserting a sum into an existing list, may be equal to another value => options
  - we can insert above, below or in-between equal values
  - leads to codes with different individual lengths, but same average length
- ➤ Some better algorithms exist which do not assign a codeword to every single message (they code a while sequence at once, not every message)

# Huffman coding (M symbols)

General Huffman coding procedure for codes with M symbols:

- ► Have M symbols  $\{x_1, x_2, ... x_M\}$
- ► Add together the last *M* symbols
- ▶ When assigning symbols, assign all *M* symbols
- ▶ **Important**: at the final step must have *M* remaining values
  - ▶ May be necessary to add *virtual* messages with probability 0 at the end of the initial list, to end up with exactly *M* messages in the last step
- Example : blackboard

## Example: compare Huffman and Shannon-Fano

Example: compare binary Huffman and Shannon-Fano for:

$$p(s_i) = \{0.35, 0.17, 0.17, 0.16, 0.15\}$$

# Probability of symbols

For every symbol  $x_i$  we can compute the average number of symbols  $x_i$  in a code

$$\overline{I_{x_i}} = \sum_i p(s_i) I_{x_i}(s_i)$$

- $I_{x_i}(s_i) = \text{number of symbols } x_i \text{ in the codeword of } s_i$
- e.g.: average number of 0's and 1's in a code
- ▶ Divide by average length => probability (frequency) of symbol  $x_i$

$$p(x_i) = \frac{\overline{I_{x_i}}}{\overline{I}}$$

- ► These are the probabilities of the input symbols for the transmission channel
  - they play an important role in Chapter IV (transmission channels)

### Source coding as data compression

- ► Consider that the messages are already written in a binary code
  - Example: characters in ASCII code
- ► Source coding = remapping the original codewords to other codewords
  - ► The new codewords are shorter, on average
- ► This means data **compression** 
  - Just like the example in lab session
- ▶ What does data compression remove?
  - Removes **redundancy**: unused bits, patterns, regularities etc.
  - ▶ If you can guess somehow the next bit in a sequence, it means the bit is not really necessary, so compression will remove it
  - ► The compressed sequence looks like random data: impossible to guess, no discernable patterns

#### Discussion: data compression with coding

- Consider data compression with Shannon or Huffman coding, like we did in lab
  - ▶ What property do we *exploit* in order to obtain compression?
  - ► How does *compressible data* look like?
  - ► How does *incompressible data* look like?
  - What are the limitation of our data compression method?
  - ► How could it be improved?

### Other codes: arithmetic coding

- ▶ Other types of coding do exist (info only)
  - ► Arithmetic coding
  - Adaptive schemes
  - etc.

# Chapter summary

- ► Average length:  $\bar{I} = \sum_i p(s_i)I_i$
- ightharpoonup Code types: instantaneous  $\subset$  uniquely decodable  $\subset$  non-singular
- ▶ All instantaneous or uniqualy decodable code must obey Kraft:

$$\sum_{i} D^{-l_i} \leq 1$$

- ▶ Optimal codes:  $I_i = -\log(p(s_i))$ ,  $\overline{I_{min}} = H(S)$
- ▶ Shannon's first theorem: use n-th order extension of S,  $S^n$ :

$$\boxed{H(S) \leq \overline{I_S} < H(S) + \frac{1}{n}}$$

- $\triangleright$  average length always larger, but as close as desired to H(S)
- Coding techniques:
  - ► Shannon: ceil the optimal codeword lengths (round to upper)
  - ► Shannon-Fano: split in two groups approx. equal
  - ► Huffman: group last two. Is best of all.