



## What are they?

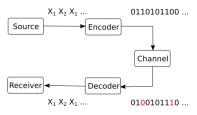


Figure 1: Communication system

- A device that transmits data from one place to another
- ► The data undergoes distortions / errors
- We consider that transmission is instantaneous

## How do they work?

- ▶ A random variable  $X \in \{x_1, x_2, ...\}$  is put at the input of the channel
- ▶ A random variable  $Y \in \{y_1, y_2, ...\}$  appears immediately at the output of the channel
  - Y is related to X
- The receiver wants to find X, but can see only Y

#### Naming:

- ▶ The inputs  $\{x_1, x_2, ...\}$  and outputs  $\{y_1, y_2, ...\}$  are called **symbols**
- ▶ Symbols  $\neq$  messages  $s_i$  from the source S
  - ightharpoonup The encoder might convert  $s_i$  to a different representation
  - Example: source messages = characters, but channel symbols = 0/1 (encoder converts characters to binary)

### What do we want?

- ► A successful communication = deduce the *X* which was sent from the *Y* that was received
- ▶ We are interested in **deducing X when knowing just Y**
- Main topic: How much does knowing Y tell us about X?
  - Depends on the relation between them
  - ▶ Is the same as how much X tells us about Y (symmetrical)

### Probabilistic description

#### From a probabilistic point of view:

- A system of two related random variables
  - ▶ Input random variable  $X \in \{x_1, x_2, ...\}$
  - ▶ Output random variable  $Y \in \{y_1, y_2, ...\}$
  - ▶ It doesn't matter that one is *input* and other is *output*, we just care about the relation between the two random variables
- X and Y are related probabilistically, but still random (because of noise / errors / distortions)
  - All the probabilities are known
- ▶ We need to analyze the relation of X with Y

### Intuitive examples

- Binary channel with errors
  - ► Send 0's and 1's, receive 0's and 1's, but with errors
- ▶ Pipe
  - ▶ Send colored balls over the pipe, but someone may be re-painting them
- ► Grandma calling!
  - ▶ She says "cat" / "hat" / "pet", but sometimes you hear her wrong
- Living near stadium
  - You don't actually see the game, but try to deduce the score from the shouts you hear

#### Nomenclature

We only deal with discrete memoryless stationary channels

- Discrete: number of input and output symbols is finite
- Memoryless: the output symbol depends only on the current input symbol
- Stationary: the probabilities involved do not change in time

# Systems of two random variables

- ▶ Two random variables:  $X = \{x_1, x_2, ...\}$ ,  $Y = \{y_1, y_2, ...\}$ .
- Example: throw a dice (X) and a coin (Y) simultaneously
- ▶ How to describe this system?

A single joint information source:

$$X \cap Y : \begin{pmatrix} x_1 \cap y_1 & x_1 \cap y_2 & \dots & x_i \cap y_j \\ p(x_1 \cap y_1) & p(x_1 \cap y_2) & \dots & p(x_i \cap y_j) \end{pmatrix}$$

Arrange in a nicer form (table):

	<i>y</i> <sub>1</sub>	<i>y</i> <sub>2</sub>	<i>y</i> <sub>3</sub>
$x_1$			
<i>x</i> <sub>2</sub>			
<i>X</i> 3			
		•	•

▶ Elements of the table:  $p(x_i \cap y_i)$ 

## Joint probability matrix

The table constitutes the **joint probability matrix**:

$$P(X,Y) = \begin{bmatrix} p(x_1 \cap y_1) & p(x_1 \cap y_2) & \cdots & p(x_1 \cap y_M) \\ p(x_2 \cap y_1) & p(x_2 \cap y_2) & \cdots & p(x_2 \cap y_M) \\ \vdots & \vdots & \ddots & \vdots \\ p(x_N \cap y_1) & p(x_N \cap y_2) & \cdots & p(x_N \cap y_M) \end{bmatrix}$$

$$\sum_{i}\sum_{j}p(x_{i}\cap y_{j})=1$$

- This matrix completely defines the two-variable system
- This matrix completely defines the communication process

## Joint entropy

▶ The distribution  $X \cap Y$  determines the **joint entropy**:

$$H(X,Y) = -\sum_{i} \sum_{j} p(x_i \cap y_j) \cdot \log(p(x_i \cap y_j))$$

 This is the global entropy of the system (knowing the input and the output)

## Marginal distributions

- ▶  $p(x_i) = \sum_i p(x_i \cap y_j) = \text{sum of row } i \text{ from } P(X,Y)$
- ▶  $p(y_j) = \sum_i p(x_i \cap y_j) = \text{sum of column } j \text{ from } P(X,Y)$
- The distributions p(x) and p(y) are called **marginal distributions** ("summed along the margins")

# Examples [marginal distributions not enough]

Marginal distributions don't tell everything about the system:

Example 1:

$$P(X,Y) = \begin{bmatrix} 0.3 & 0 \\ 0 & 0.7 \end{bmatrix}$$

Example 2:

$$P(X,Y) = \begin{bmatrix} 0.15 & 15 \\ 0.15 & 0.55 \end{bmatrix}$$

- ▶ Both have identical p(x) and p(y), but are completely different
- ▶ Which one is better for a transmission?
- Marginal distribution are useful, but not enough. Essential is the relation between X and Y.

## Bayes formula

$$p(A \cap B) = p(A) \cdot p(B|A)$$

$$p(B|A) = \frac{p(A \cap B)}{p(A)}$$

- "The conditional probability of B given A" (i.e. given that event A happened)
- Examples: listen to the lecture

When A and B are independent events:

$$p(A \cap B) = p(A)p(B)$$
$$p(B|A) = p(B)$$

The fact that event A happened doesn't influence B at all

### Three examples

Examples to help you remember conditional probabilities

- ► Gambler's paradox
- ► CNN: Crippled cruise ship returns; passengers happy to be back

#### Channel matrix

Noise (or channel) matrix:

$$P(Y|X) = \begin{bmatrix} p(y_1|x_1) & p(y_2|x_1) & \cdots & p(y_M|x_1) \\ p(y_1|x_2) & p(y_2|x_2) & \cdots & p(y_M|x_2) \\ \vdots & \vdots & \ddots & \vdots \\ p(y_1|x_N) & p(y_2|x_N) & \cdots & p(y_M|x_N) \end{bmatrix}$$

- Defines the probability of an output given an input
- ► Each row = a separate distribution that indicates the probability of the outputs if the input is x<sub>i</sub>
- ▶ The sum of each row is 1 (there must be some output if the input is  $x_i$

## Relation of channel matrix and joint probability matrix

- ▶ P(Y|X) is obtained from P(X, Y) by dividing every row to its sum  $(p(x_i))$
- ► This is known as *normalization* of rows
- ▶ P(X, Y) can be obtained back from P(Y|X) by multiplying each row with  $p(x_i)$
- ightharpoonup P(Y|X) contains less information than P(X,Y)
  - ightharpoonup it doesn't tell us the probabilities  $p(x_i)$  anymore

### Definition of a discrete transmission channel

**Definition**: A discrete transmission channel is defined by three items:

- 1. The input alphabet  $X = \{x_1, x_2, \ldots\}$
- 2. The output alphabet  $Y = \{y_1, y_2, \ldots\}$
- 3. The noise (channel) matrix P(Y|X) which defines the conditional probabilities of the outputs  $y_j$  for every possible input  $x_i$

## Graphical representation of a channel

► Nice picture with arrows :)

## Intuitive examples

- Postal service
- Play and win the lottery
  - + funny joke

# Conditional entropy H(Y|X) (mean error)

- ightharpoonup Since each row in P(Y|X) is a distribution, each row has an entropy
- $\triangleright$  Entropy of row  $x_i$ :

$$H(Y|x_i) = -\sum_j p(y_j|x_i) \log(p(y_j|x_i))$$

- ▶  $H(Y|x_i)$  = "The uncertainty of the output symbol when the input symbol is  $x_i$ "
- ► Example: lottery

# Conditional entropy $\overline{H(Y|X)}$ (mean error)

- ▶ There may be a different value  $H(Y|x_i)$  for every  $x_i$
- ightharpoonup Compute the average over all  $x_i$ :

$$H(Y|X) = \sum_{i} p(x_i)H(Y|x_i)$$

$$= -\sum_{i} \sum_{j} p(x_i)p(y_j|x_i)\log(p(y_j|x_i))$$

$$= -\sum_{i} \sum_{j} p(x_i \cap y_j)\log(p(y_j|x_i))$$

- ▶ H(Y|X) = "The uncertainty of the output symbol when we know the input symbol" (any input, in general)
- ► Also known as average error

### Equivocation matrix

Equivocation matrix:

$$P(X|Y) = \begin{bmatrix} p(x_1|y_1) & p(x_1|y_2) & \cdots & p(x_1|y_M) \\ p(x_2|y_1) & p(x_2|y_2) & \cdots & p(x_2|y_M) \\ \vdots & \vdots & \ddots & \vdots \\ p(x_N|y_1) & p(x_N|y_2) & \cdots & p(x_N|y_M) \end{bmatrix}$$

- Defines the probability of an input given an output
- ightharpoonup Each column = a separate distribution that indicates the probability of the inputs **if the output is**  $y_j$
- ▶ The sum of each column is 1 (there must be some input if the output is  $y_j$

# Relation of equivocation matrix and joint probability matrix

- ▶ P(X|Y) is obtained from P(X,Y) by dividing every column to its sum  $(p(y_j))$
- ▶ This is known as *normalization* of columns
- ▶ P(X, Y) can be obtained back from P(X|Y) by multiplying each column with  $p(y_j)$
- ightharpoonup P(X|Y) contains less information than P(X,Y)
  - ightharpoonup it doesn't tell us the probabilities  $p(y_i)$  anymore

# Conditional entropy H(X|Y) (equivocation)

- ▶ Since each column is a distribution, each column has an entropy
- $\triangleright$  Entropy of column  $y_i$ :

$$H(X|y_j) = -\sum_i p(x_i|y_j) \log(p(x_i|y_j))$$

▶  $H(X|y_j) =$  "The uncertainty of the input symbol when the output symbol is  $y_j$ "

# Conditional entropy H(X|Y) (equivocation)

- ▶ A different  $H(X|y_j)$  for every  $y_j$
- ightharpoonup Compute the average over all  $y_j$ :

$$H(X|Y) = \sum_{j} p(y_j)H(X|y_j)$$

$$= -\sum_{i} \sum_{j} p(y_j)p(x_i|y_j)\log(p(x_i|y_j))$$

$$= -\sum_{i} \sum_{j} p(x_i \cap y_j)\log(p(x_i|y_j))$$

- "The uncertainty of the input symbol when we know the output symbol" (any output, in general)
- Also known as equivocation
- Should be small for a good communication

## The big picture

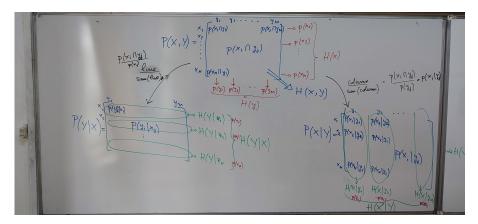


Figure 2: The big picture

## Properties of conditional entropies

For a general system with two random variables X and Y:

► Conditioning always reduces entropy:

$$H(X|Y) \leq H(X)$$

$$H(Y|X) \leq H(Y)$$

(knowing something cannot harm)

▶ If the variables are independent:

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

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

(knowing the second variable does not help at all)

#### Relations between the informational measures

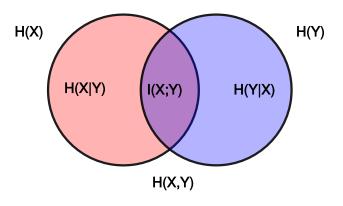


Figure 3: Relations between the informational measures

image from Wikipedia

#### Relations between the informational measures

- Six quantities: H(X), H(Y), H(X,Y), H(X|Y), H(Y|X), I(X,Y)
- ► All relations on the picture are valid relations:

$$H(X, Y) = H(X) + H(Y) - I(X, Y)$$

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

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

. . .

- ▶ If know three, can find the other three
- ▶ Simplest to find first H(X), H(Y), H(X,Y) —> then find others

## Mutual information I(X,Y)

- Mutual information I(X,Y) = the average information that one variable has about the other
- ightharpoonup Mutual information I(X,Y)= the average information that is transmitted on the channel
- ▶ Consider a communication channel with X as input and Y as output:
  - We are the receiver and we want to find out the X
  - ▶ When we don't know the output: H(X)
  - ightharpoonup When we know the output: H(X|Y)
- ▶ How much information was transmitted?
  - Reduction of uncertainty:

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

# Mutual information I(X,Y)

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

$$= -\sum_{i} p(x_{i}) \log(p(x_{i})) + \sum_{i} \sum_{j} p(x_{i} \cap y_{j}) \log(p(x_{i}|y_{j}))$$

$$= -\sum_{i} \sum_{j} p(x_{i} \cap y_{j}) \log(p(x_{i})) + \sum_{i} \sum_{j} p(x_{i} \cap y_{j}) \log(p(x_{i}|y_{j}))$$

$$= \sum_{i} \sum_{j} p(x_{i} \cap y_{j}) \log(\frac{p(x_{i}|y_{j})}{p(x_{i})})$$

$$= \sum_{i} \sum_{j} p(x_{i} \cap y_{j}) \log(\frac{p(x_{i} \cap y_{j})}{p(x_{i})p(y_{j})})$$

## Properties of mutual information

#### Mutual information I(X, Y) is:

- ightharpoonup commutative: I(X,Y) = I(Y,X)
- ▶ non-negative:  $I(X, Y) \ge 0$
- a special case of the Kullback–Leibler distance (relative entropy distance)

#### Relation to Kullback-Leibler distance

I(X, Y) is a special case of the Kullback-Leibler distance

$$D_{KL}(P||Q) = \sum_{i} p(s_i) \log(\frac{p(s_i)}{q(s_i)})$$

- ▶ In our case, the distributions are:
  - $\triangleright$   $p(s_i) = p(x_i \cap y_i) = \text{joint distribution of } X \text{ and } Y \text{ our system}$
  - $ightharpoonup q(s_i) = p(x_i) \cdot p(y_j) = \text{joint distribution when } X \text{ and } Y \text{ are independent}$

$$I(X,Y) = D_{KL}(p(x_i \cap y_j)||p(x_i) \cdot p(y_j))$$

- Interpretation
  - ▶ When X and Y are independent, mutual information I(X, Y) = 0
  - ▶ Our mutual information = how far away are from being independent
  - ightharpoonup Example: height of a point = how far is it from the point of 0 height

## Types of communication channels

1. Channels with zero equivocation

$$H(X|Y)=0$$

- ► Each column of the noise (channel) matrix contains only one non-zero value
- No doubts on the input symbols when the output symbols are known
- ► All input information is transmitted

$$I(X, Y) = H(X)$$

Example: codewords...

## Types of communication channels

2. Channels with zero mean error

$$H(Y|X)=0$$

- Each row of the noise (channel) matrix contains only one non-zero value
- No doubts on the output symbols when the input symbols are known
- The converse is not necessary true!
- Example: AND gate

## Types of communication channels

3. Channels uniform with respect to the input

$$H(Y|x_i) = same$$

- Each row of noise matrix contains the same values, possibly in different order
- $\vdash$   $H(Y|x_i) = same = H(Y|X)$
- ▶ H(Y|X) does not depend on the actual probabilities  $p(x_i)$

## Types of communication channels

- 4. Channels uniform with respect to the output
- ► Each column of noise matrix contains the same values, possibly in different order
- ▶ If the input symbols are equiprobable, the output symbols are also equiprobable
- Attention:

$$H(X|y_i) \neq same!$$

## Types of communication channels

- 5. Symmetric channels
  - ▶ Uniform with respect to the input and to the output
  - Example: binary symmetric channel

#### Input probabilities are important

- Suppose we have a channel defined by P(Y|X)
- ▶ I(X,Y) depends on the input probabilities  $p(x_i)$ 
  - For some distribution  $p(x_i)$ , we get a value of I(X,Y)
  - ▶ For a different distribution  $p(x_i)$ , we get a different I(X,Y)
- ightharpoonup We want I(X,Y) to be as large as possible
- Questions:
  - what is the largest possible value of I(X,Y) (depending on  $p(x_i)$ )?
  - For what distribution  $p(x_i)$ ?

#### Channel capacity

- What is the maximum information I(X,Y) we can transmit on a certain channel?
- **Definition:** the **information capacity of a channel** is the maximum value of the mutual information, where the maximization is done over the input probabilities  $p(x_i)$

$$C = \max_{p(x_i)} I(X, Y)$$

- ▶ i.e. the maximum mutual information we can obtain if we are allowed to choose  $p(x_i)$  as we want
- ▶ Use together with definition of I(X, Y):

$$C = \max_{p(x_i)} (H(Y) - H(Y|X))$$
$$C = \max_{p(x_i)} (H(X) - H(X|Y))$$

#### What channel capacity means

- Channel capacity is the maximum information we can transmit on a channel, on average, with one symbol
- ▶ One of the most important notions in information theory
- Its importance comes from Shannon's second theorem (noisy channel theorem)
- It allows us to compare channels

#### Preview of the channel coding theorem

- For transmission with no errors, we use error coding of data before transmission
- ► How error coding usually works:
  - ► For each *k* symbols of data, coder appends additional *m* symbols, computed via some coding algorithm
  - ▶ All of them are sent on the channel
  - ▶ The decoder detects/corrects errors based on the additional *m* bits
- ► Coding rate:

$$R = \frac{k}{k+m}$$

- ightharpoonup stronger protection = bigger m = less efficient
- $\blacktriangleright$  weaker protection = smaller m = more efficient

#### Preview of the channel coding theorem

▶ A rate is called **achievable** for a channel if, for that rate, there exists a coding and decoding algorithm guaranteed to correct all possible errors on the channel

#### Shannon's noisy channel coding theorem (second theorem)

For a given channel, all rates below capacity R < C are achievable. All rates above capacity, R > C, are not achievable.

#### Channel coding theorem explained

#### In layman terms:

- For all coding rates R < C, there is a way to recover the transmitted data perfectly (decoding algorithm will detect and correct all errors)
- For all coding rates R > C, there is no way to recover the transmitted data perfectly

#### Example:

- ightharpoonup Send binary digits (0,1) on a channel with capacity 0.7 bits/message
- $\,\blacktriangleright\,$  There exists coding schemes with R < 0.7 that allow perfect recovery
  - ▶ i.e. for every 7 bits of data coding adds 3 or more bits, on average =>  $R = \frac{7}{7+3}$
- ► With less than 3 bits for every 7 bits of data => impossible to recover all the data

# Efficiency and redundancy

Efficiency of a channel:

$$\eta_C = \frac{I(X,Y)}{C}$$

Absolute redundancy of a channel:

$$R_C = C - I(X, Y)$$

Relative redundancy of a channel:

$$\rho_C = \frac{R_C}{C} = 1 - \frac{I(X, Y)}{C} = 1 - \eta_C$$

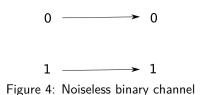
#### Computing the capacity

- Tricks for easier computation of the capacity
- Channel is uniform with respect to the input:
  - $\blacktriangleright$  H(Y|X) does not depend on the actual probabilities  $p(x_i)$
  - $C = \max_{p(x_i)} I(X, Y) = \max_{p(x_i)} (H(Y) H(Y|X)) = \max_{p(x_i)} (H(Y)) H(Y|X)$
  - Should maximize H(Y)
- ▶ If channel is also uniform with respect to the output:
  - $\triangleright$  same values on columns of P(Y|X)
  - $p(y_j) = \sum_i p(y_j|x_i) p(x_i)$
  - if  $p(x_i) = \text{uniform} = \frac{1}{n}$ , then  $p(y_j) = \frac{1}{n} \sum_i p(y_j | x_i) = \text{uniform}$
  - therefore  $p(y_j)$  are constant = uniform = H(Y) is maximized
  - $\blacktriangleright$  H(Y) is maximized when H(X) is maximized (equiprobable symbols)

#### Computing the capacity

- ▶ If channel is symmetric: use both tricks
  - $C = \max_{p(x_i)} (H(Y)) H(Y|X)$
  - $\blacktriangleright$  H(Y) is maximized when H(X) is maximized (equiprobable symbols)

## Examples of channels and their capacity



► Capacity = 1 bit/message, when  $p(x_1) = p(x_2) = \frac{1}{2}$ 

## Noisy binary non-overlapping channel

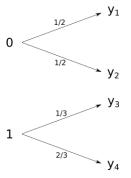


Figure 5: Noisy binary non-overlapping

- ► There is noise (H(Y|X) > 0), but can deduce the input (H(X|Y) = 0)
- Capacity = 1 bit/message, when  $p(x_1) = p(x_2) = \frac{1}{2}$

## Noisy typewriter

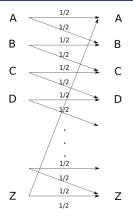


Figure 6: Noisy typewriter

$$\max I(X, Y) = \max (H(Y) - H(Y|X)) = \max H(Y) - 1$$
$$= \log(26) - 1 = \log(13)$$

#### Noisy typewriter

- lacktriangle Capacity =  $\log(13)$  bit/message, when input probabilities are uniform
- ► Can transmit 13 letters with no errors (A, C, E, G, ...)

#### Binary symmetric channel

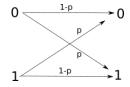


Figure 7: Binary symmetric channel (BSC)

- Capacity =  $1 H_p = 1 + p \log(p) + (1 p) \log(1 p)$
- ► Capacity is reached when input distribution is uniform

## Binary erasure channel

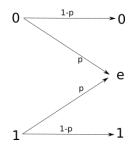


Figure 8: Binary erasure channel

- Different from BSC: here we know when errors happened
- ightharpoonup Capacity = 1 p
- ▶ Intuitive meaning: lose p bits, remaining bits = capacity = 1 p

#### Symmetric channel of *n*-th order

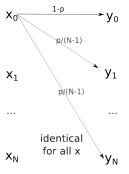


Figure 9: N-th order symmetric channel

- Extension of binary symmetric channel for *n* symbols
- ▶ 1 p chances that symbol has no error
- ▶ p chances that symbol is changed, uniformly to any other (N-1) symbols  $(\frac{p}{N-1})$  each

## Symmetric channel of *n*-th order

Channel is symmetric =>

$$C = \max_{p(x_i)} I(X, Y) = \max_{p(x_i)} (H(Y) - H(Y|X)) = \max_{p(x_i)} (H(Y)) - H(Y|X)$$

- $\vdash H(Y|X) = H(Y|x_i) = \text{entropy of any row (same values)}$

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

Capacity is reached when input probabilities are uniform

#### Chapter summary

- ► Channel = Probabilistic system with two random variables X and Y
- Characterization of transmission:
  - ightharpoonup P(X,Y) => H(X,Y) joint entropy
  - $\triangleright$   $p(x_i)$ ,  $p(y_j)$  marginal distributions => H(X), H(Y)
  - ightharpoonup P(Y|X) channel matrix => H(Y|X) average noise
  - ightharpoonup P(X|Y) => H(X|Y) equivocation
  - ► I(X,Y) mutual information
- ▶ Channel capacity:  $C = \max_{p(x_i)} I(X, Y)$
- Examples:
  - ▶ Binary symmetric channel:  $C = 1 H_p$
  - ▶ Binary erasure channel: C = 1 p
  - ▶ *N*-th symmetric channel:  $C = \log(N) H(of \ a \ row \ of \ channel \ matrix)$

## History



Figure 10: Claude Shannon (1916 - 2001)

► A mathematical theory of communications, 1948

## Exercises and problems

► At blackboard only