

Slides

Introduction

Organization

Professors:

- ▶ Lectures: Nicolae Cleju (nikcleju@etti.tuiasi.ro)
- ▶ Laboratories: Daniel Matasaru (..@etti.tuiasi.ro)

Grades

$$\text{Final grade} = 0.75 \text{ Exam} + 0.25 \text{ Lab}$$

Time schedule

- ▶ 14 weeks of lectures (3h each)
- ▶ 14 weeks of laboratories (2h each)
 - ▶ 5 laboratories
 - ▶ 7 seminars
 - ▶ 1 recuperari
 - ▶ 1 test

Course structure

1. Introduction to probabilities

2. Pam

Bibliography

1. Pam Pam
2. HamHam
3. Yoyo

Introduction to probabilities

Basic notions of probability

Random variable = the outcome of an experiment

Distribution (probability mass function)

Discrete distribution

Alphabet

Basic properties

Two independent events:

$$P(A \cap B) = P(A) \cdot P(B)$$

Chapter I: Discrete information sources

Discrete memoryless source

Is a random variable that takes, succesively, different independent values according to a certain distribution:

$$S : \begin{pmatrix} s_1 & s_2 & s_3 \\ \frac{1}{2} & \frac{1}{4} & \frac{1}{4} \end{pmatrix}$$

Properties:

- ▶ Discrete: it can take a value from a discrete set (alphabet)
- ▶ Complete: $\sum p(s_i) = 1$
- ▶ Memoryless: successive values are independent of previous values (e.g. successive throws of a coin)

Examples

A coin is a discrete memoryless source (DMS) with two possibilities (head, tail):

$$S : \begin{pmatrix} s_1 & s_2 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

A dice is a discrete memoryless source (DMS) with six possibilities:

$$S : \begin{pmatrix} s_1 & s_2 & s_3 & s_4 & s_5 & s_6 \\ \frac{1}{6} & \frac{1}{6} & \frac{1}{6} & \frac{1}{6} & \frac{1}{6} & \frac{1}{6} \end{pmatrix}$$

Winning the lottery can be modeled as DMS:

$$S : \begin{pmatrix} s_1 & s_2 \\ 0.9999 & 0.0001 \end{pmatrix}$$

Terminology

The different choices are called *messages*.

When an event takes place (e.g. throwing a coin/dice), it is said that the *DMS provides a message*.

Information

When a DMS provides a new message, it gives out some new information, i.e. the information that a particular message took place.

The information attached to a particular event (message) is rigorously defined as:

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

...

Example - Game

Game: I think of a number between 1 and 8. You have to guess it by asking yes/no questions.

- ▶ How much indetermination does the problem have?
- ▶ How is the best way to ask questions? Why?
- ▶ What if the questions are not asked in the best way?
- ▶ On average, what is the number of questions required to find the number?

Example - Game v2

Suppose I choose a number according to the following distribution:

...

- ▶ On average, what is the number of questions required to find the number?
- ▶ What distribution makes guessing the number the most difficult?
- ▶ What distribution makes guessing the number the easiest?