Sequential information source P is a probability distribution over space of infinite sequences $P : \{0,1\}^\infty \to [0,1]$.

It is characterized by a sequence of probability mass functions $(f^{(1)}, f^{(2)}, ...)$ where $f^{(n)}$ is a probability mass function on $\{0,1\}^n$ that denotes the marginal distribution of P on the first n-bit segments ($f^{(n)} : \{0,1\}^n \to [0,1]$). So for instance

$$f^{(3)}((1,0,1)) = \sum_{\{x \text{ with prefix } 1,0,1\}} P(x)$$