Introduction to Machine Learning

Information Theory Source Coding and Cross-Entropy





Learning goals

- Know connection between source coding and (cross-)entropy
- Know that the entropy of the source distribution is the lower bound for the average code length

SOURCE CODING AND CROSS-ENTROPY

- For a random source / distribution p, the minimal number of bits to optimally encode messages from is the entropy H(p).
- If the optimal code for a different distribution q(x) is instead used to encode messages from p(x), expected code length will grow.

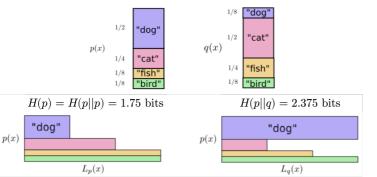


Figure: $L_p(x)$, $L_q(x)$ are the optimal code lengths for p(x) and q(x)

