

Information Theory Notes

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November 18, 2015

These are preliminary notes.

1 AEP for gaussian

Consider an infinite sequence of paired random vectors X^n, Y^n for $n = 1, 2, \dots$, where for each n , (X^n, Y^n) is jointly multivariate gaussian with mean zero and covariance

$$\text{Cov} \begin{pmatrix} X^n \\ Y^n \end{pmatrix} = \Sigma^n = \begin{pmatrix} \Sigma_X^n & \Sigma_{XY}^n \\ \Sigma_{YX}^n & \Sigma_Y^n \end{pmatrix}.$$

Recall the following formulas for entropy (in bits):

$$H(X^n) = \frac{1}{2} \log_2(2\pi |e \Sigma_X^n|)$$

$$H(Y^n) = \frac{1}{2} \log_2(2\pi |e \Sigma_Y^n|)$$

$$H(X^n, Y^n) = \frac{1}{2} \log_2(2\pi |e \Sigma^n|)$$

and for the log-2 densities:

$$\log p(x^n) = -\frac{1}{2} \log_2(2\pi |\Sigma_X^n|) - \frac{\log_2 e}{2} (x^n)^T (\Sigma_X^n)^{-1} (x^n)$$

$$\log p(y^n) = -\frac{1}{2} \log_2(2\pi |\Sigma_Y^n|) - \frac{\log_2 e}{2} (y^n)^T (\Sigma_Y^n)^{-1} (y^n)$$

$$\log p(x^n, y^n) = -\frac{1}{2} \log_2(2\pi |\Sigma^n|) - \frac{\log_2 e}{2} (x^n, y^n)^T (\Sigma^n)^{-1} (x^n, y^n)$$

For given n , define the set of *jointly typical values* $A_\epsilon^{(n)}$ as the set of pairs (x^n, y^n) such that

$$\begin{aligned} |-\log p(x^n) - H(X^n)| &< \epsilon \\ |-\log p(y^n) - H(Y^n)| &< \epsilon \\ |-\log p(x^n, y^n) - H(X^n, Y^n)| &< \epsilon. \end{aligned}$$

The standard joint AEP theorem for continuous random variables (Cover and Thomas 2006) yields the following result as a special case:

Corollary. *Suppose*

$$\begin{aligned} \Sigma_X^n &= \begin{pmatrix} \Sigma_X^1 & 0 & \dots & 0 \\ 0 & \Sigma_X^1 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & \Sigma_X^1 \end{pmatrix} \\ \Sigma_Y^n &= \begin{pmatrix} \Sigma_Y^1 & 0 & \dots & 0 \\ 0 & \Sigma_Y^1 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & \Sigma_Y^1 \end{pmatrix} \end{aligned}$$

and

$$\Sigma_{XY}^n = \begin{pmatrix} \Sigma_{XY}^1 & 0 & \dots & 0 \\ 0 & \Sigma_{XY}^1 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & \Sigma_{XY}^1 \end{pmatrix}.$$

Then:

- $\Pr[(X^n, Y^n) \in A_\epsilon^{(n)}] \rightarrow 1$ as $n \rightarrow \infty$.
- $\text{Vol}(A_\epsilon^{(n)}) \leq 2^{nH(X^1, Y^1) + \epsilon}$ for all n .
- If $(\tilde{X}^n, \tilde{Y}^n)$ are multivariate normal with covariance $\begin{pmatrix} \Sigma_X & 0 \\ 0 & \Sigma_Y \end{pmatrix}$ then

$$\Pr[(\tilde{X}^n, \tilde{Y}^n) \in A_\epsilon^{(n)}] \leq 2^{-n(I(X^1; Y^1) - 3\epsilon)}$$

Also, for sufficiently large n ,

$$\Pr[(\tilde{X}^n, \tilde{Y}^n) \in A_\epsilon^{(n)}] \geq (1 - \epsilon)2^{-n(I(X; Y) + 3\epsilon)}.$$

We are interested generalizing the above Corollary to a broader class of sequences $\Sigma^1, \Sigma^2, \dots$

It is sufficient if

$$\begin{aligned} x^T \Sigma_X^{-1} x &\rightarrow \mathbf{E}[x^T \Sigma_X^{-1} x] \\ y^T \Sigma_Y^{-1} y &\rightarrow \mathbf{E}[y^T \Sigma_Y^{-1} y] \\ (x, y)^T \Sigma^{-1}(x, y) &\rightarrow \mathbf{E}[(x, y)^T \Sigma^{-1}(x, y)] \end{aligned}$$

2 Fano's inequality

Suppose we draw $\mu_1, \dots, \mu_K \sim N(0, I)$, and then for $i^* \sim \text{Unif}\{1, \dots, K\}$ we draw $y^* \sim N(\mu_{i^*}, \Omega)$. We predict \hat{i} using the Bayes' rule. Letting $p = \Pr[\hat{i} \neq i]$, then by Fano's inequality,

$$\ln K \leq \frac{H(p) + \frac{1}{2} \log |I + \Sigma|}{1 - p}.$$

where $\Sigma = \Omega^{-1}$, and

$$H(p) = -p \ln p - (1 - p) \ln(1 - p) \leq -\ln 2$$

Note that $\frac{1}{2} \ln |I + \Sigma| = I(\mu; Y)$ for $\mu \sim N(0, I)$ and $Y \sim N(\mu, \Omega)$. In particular, for $p = 1/2$,

$$\ln K \leq -2 \ln 2 + \ln |I + \Sigma|$$