CS 1511 Homework 3

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5. (a)

When encoding with techniques that involve creating prefix free codes, the letter with higher probabilities of appearing will have shorter bit lengths. The bitlength of a character is $\log_2 1/P(X)$. In this case, $P(x) = \frac{1}{2^k}$, so $\log_2 1/P(X) = \log_2 2^k = k$. In expectation, a letter with a probability of $1/2^k$ of appearing will appear $1/2^k * n$ times in a string of length n where letters are picked from the probability distribution. Therefore, in expectation, each character will have a bitlength of k and show up $n/2^k$ times. Thus, this means the expected total bitlength of a n long string is $\frac{n*k}{2^k}$, which is algebraically equivalent to n*H(x).

5. (b)

In the same idea as the previous question, the bitlength of a character is $\log_2 1/P(X)$. In this new case, an addition is made to so that our probability distribution for each letter which originally appears as $\frac{k}{2^k}$ is now $\frac{k}{2^k} + 1$. In expectation, an individual letter will now contain $\frac{k+2^k}{2^k}$ bits due to the probability of appearing as $1/2^k$ with a bitlength of k that has been appended to in order to make our unpronounced form into the rounded up form of $\frac{1}{2^k}$. Due to there being n letters in our string with these letters being picked from our probability distribution, we expect the total bitlength of the string to be equivalent to $\frac{n(k+2^k)}{2^k}$. Thus, this total bitlength of $\frac{n(k+2^k)}{2^k}$ will be algebraically equivalent to n*(H(x)+1).

i.
$$H(X) = \sum P(x) * \log_2 \frac{1}{P(x)}$$

 $H(X) = \frac{1}{3} * \log_2 3 + \frac{2}{3} * \log_2 \frac{3}{2} = 0.918$
ii. $P(y = 1) = P(y = 1 | x = 0) * P(x = 0) + P(y = 1 | x = 1) * P(x = 1) = \frac{17}{30}$
 $P(y = 0) = P(y = 0 | x = 0) * P(x = 0) + P(y = 0 | x = 1) * P(x = 1) = \frac{13}{30}$
iii. $H(Y) = \sum P(y) * \log_2 \frac{1}{P(y)}$
 $H(Y) = \frac{13}{30} * \log_2 \frac{30}{13} + \frac{17}{30} * \log_2 \frac{30}{17} = 0.9871$
iv. $H(X|Y) = \sum P(x,y) * \log_2 \frac{1}{P(x|y)}$
Using Bayes Formula: $(((9/13) * \log_2(13/9) + (4/13)(\log_2(13/4))) * (13/30)) + 17/30 * ((1/17) * (\log_2(17) + 16/17 * \log_2(17/16))) = 0.561$

v.
$$H(Y|X) = \sum P(x) * \sum P(y|x) * \log_2 \frac{1}{P(y|x)}$$

 $1/3 * ((9/10) * log_2(10/9) + 1/10 * log_2(10)) + 2/3 * (2/10 * log_2(5) + 8/10 * log_2(10/8)) = 0.63$
vi. $I(X;Y) = H(X) - H(X|Y) = 0.918 - 0.561 = 0.357$
vii. $I(Y;X) = H(Y) - H(Y|X) = 0.9871 - 0.63 = 0.3571$

viii. In this setting this means that there is the same amount of uncertainty between either what is sent or received. If you know what is sent you are a level of "unsure" of what is received. The same logic applies as the other way around.

6. (b)

i.

I(X;Y) is the mutual information between X and Y. This is the measure of the reduction in uncertainty about x that results from learning the value of y. The formula is I(X;Y) = H(X) - H(X|Y). If $I(X;Y) \ge 0$, then $H(X) - H(X|Y) \ge 0$. $H(X) \ge H(X|Y)$. This must be true. The entropy of a distribution must be greater or equal to the conditional entropy. Knowing another probability distribution cannot lower the amount of understood information.

ii.

$$\begin{split} &I(X;Y) = I(Y;X). \\ &H(X) - H(X|Y) = H(Y) - H(Y|X) \\ &H(X|Y) - H(Y|X) = H(Y) - H(X) \\ &\sum P(x,y) * \log_2 \frac{1}{P(x|y)} - \sum P(x,y) * \log_2 \frac{1}{P(y|x)} = H(Y) - H(X) \\ &\sum P(x,y) * (\log_2 \frac{1}{P(x|y)} - \log_2 \frac{1}{P(y|x)}) = \sum P(x,y) * \log_2 \frac{P(y|x)}{P(x|y)} = H(Y) - H(X) \\ &\text{Apply Bayes Theorem. } \frac{P(y|x)}{P(x|y)} = \frac{P(x|y) * (P(y)/P(x)}{P(x|y))} = \frac{P(y)}{P(x)} \\ &\sum P(x,y) * \log_2 \frac{P(y)}{P(x)} = H(Y) - H(X) \\ &\sum P(x,y) * \log_2 \frac{P(y)}{P(x)} = \sum P(y) * \log_2 \frac{1}{P(y)} - \sum P(x) * \log_2 \frac{1}{P(x)} \end{split}$$

Unsure how to proceed from here, especially since the bounds of the summations are different. Logically it makes sense that the mutual information between X and Y is the same as the mutual information between Y and X. Not sure exactly how to prove that fully mathematically.