ECE253/CSE208 Introduction to Information Theory

Lecture 5: Asymptotic Equipartition Property (AEP)

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- Chap 3 of Elements of Information Theory (2nd Edition) by Thomas Cover & Joy Thomas
- Lecture 1 Typical Sequences of Information Theory for Wireless Comms. by Dr. Saif Mohammed

Typical Sequences

• LLN in probability — Sample mean converges to the true mean:

$$\bar{X} = \frac{1}{n} \sum_{i} X_i \xrightarrow[n \to \infty]{\text{i.p.}} E(X).$$

LLN in info theory — Sample entropy converges to the true entropy:

$$\bar{H}(X) = \frac{1}{n} \log \frac{1}{p(X_1, \dots, X_n)} \xrightarrow[n \to \infty]{i.p.} H(X).$$

Example

Consider i.i.d. $\{X_i\}_{i=1}^n \sim \text{Bern}(p)$, then $p(x_1,x_2,\ldots,x_n) = \prod_{i=1}^n p(x_i)$. For example, $p(1,0,1,1,0,1) = p^{\sum x_i} \times (1-p)^{n-\sum x_i} = p^4(1-p)^2$. Clearly, not all sequences are generated equally.

We will see that $p(X_1, X_2, \dots, X_n)$ is close to $2^{-nH(X)}$ with high probability. That is, the probability $p(X_1, X_2, \dots, X_n)$ assigned to an observed sequence is close to $2^{-nH(X)}$.

Almost all events are almost equally surprising.

$$\Pr\Bigl\{(X_1,\ldots,X_n):p(X_1,\ldots,X_n)=2^{-n(H\pm\epsilon)}\Bigr\}\approx 1, \text{ if } \{X_i\}_{i=1}^n\sim p(x) \text{ are i.i.d.}$$

Typical Sets

We can thus divide the set of all sequences into two classes:

- 1. Typical set, where the probability of each typical sequence is close to $2^{-nH(X)}$.
- 2. Atypical set that contains all the other sequences.
- Typical set is primarily a theoretical tool that is defined to help prove some theorems, even though its concept is somehow counter-intuitive, as we will see later.

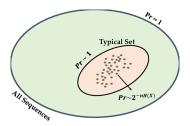


Figure: Typical sequences and typical set.

Asymptotic Equipartition Property (AEP)

Theorem (AEP: Empirical entropy converges to the true entropy.)

If
$$\{X_i\}_{i=1}^n \sim p(x)$$
 are i.i.d., then $-\frac{1}{n} \log p(X_1, X_2, \dots, X_n) \xrightarrow{i.p.} H(X)$.

Proof: by the weak law of large numbers (WLLN), we have

$$-\frac{1}{n}\log p\left(X_{1}, X_{2}, \dots, X_{n}\right) = -\frac{1}{n}\sum_{i}\log p\left(X_{i}\right) \xrightarrow{i.p.} -\operatorname{E}[\log p(X)] = H(X)$$

Example (Sanity check of AEP)

Consider i.i.d. $\{X_i\}_{i=1}^n \sim \mathsf{Bern}(p)$, let q=1-p. We have

$$p(x_1,\ldots,x_n) = p^{\sum_{i=1}^n x_i} \times q^{n-\sum_{i=1}^n x_i} \xrightarrow{i.p.} p^{np} q^{nq}.$$

$$H(X) = -p\log p - q\log q \implies -nH(X) = \log(p^{np}q^{nq}).$$

This matches the AEP: $p(X^n) \xrightarrow{i.p.} 2^{-nH(X)}$.

Q: AEP is based on the assumption that X^n are i.i.d. How about for non-iid case?

A: Entropy rate of stochastic processes; see the next lecture (Chap 4).

Weakly Typical Sequences

Some sequences are "typical" in the sense that their information is about the same as the self-information expected. We define those typical sequences as follows:

Definition (ϵ -typical sequence and ϵ -typical set)

A sequence $(x_1,x_2,\ldots,x_n)\in\mathcal{X}^n$ is an ϵ -typical sequence with respect to p(x) if

$$2^{-n(H(X)+\epsilon)} \le p(x_1, x_2, \dots, x_n) \le 2^{-n(H(X)-\epsilon)}.$$

Further, a typical set $A_{\epsilon}^{(n)}$ is the set containing all ϵ -typical sequences $(x_1,\ldots,x_n)\in\mathcal{X}^n$.

- Intuitively, we would like to assign shorter bit strings to the 'typical' sequences to reduce the expected length of the code. It turns out that as n grows large, almost all the probability concentrates on the typical set.
- Typical set is made by all the sequences that are giving us an amount of information close to the average information of the source distribution.
- The least and most probable sequences give us less information than the average.
- Hence, AEP filters out a lot of highly unlikely sequences as well as a small number of highly likely sequences.

Typical Sequences (cont'd)

Example (Most likely sequence is often not in the typical set)

• For i.i.d. $X_i \sim \text{Bern}(0.9)$, H(X) = 0.469. The most likely sequence of outcome is the sequence of all 1's, (1,1,...,1).

$$-\frac{1}{n}\log_2 p\left((x_1, x_2, \dots, x_n) = (1, 1, \dots, 1)\right) = -\frac{1}{n}\log_2(0.9^n) = 0.152.$$

Hence, for small enough ϵ , all-one sequence is not in the typical set.

• For Bernoulli RVs, the typical set consists of sequences with average numbers of 0's and 1's in n independent trials. Because if a sequence has np 1's and nq 0's for n trails, then $p(x_1, \ldots, x_n) = p^{np}q^{nq} \implies$

$$-\frac{1}{n}\log_2 p(x_1, x_2, \dots, x_n) = -p\log p - q\log q = H(X).$$

If p=0.9, n=10, then the typical set consist of all sequences that have a single 0 in the entire sequence. If p=0.5, then every possible binary sequences belong to the typical set.

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Typical Sequences and Set (cont'd)

Example (The "typicality" is in the sense of *sample entropy close to the true entropy*, rather than "most likely")

A computer program is used to generate a binary sequence of length 10 digits (i.i.d. $X_i \sim \text{Bern}(\frac{1}{3})$). One of the following four sequences is generated from the program.

Which one is it?

(a) 0 0 0 0 0 0 0 0 0 0 0 0,
$$\Pr(\mathbf{a}) = (2/3)^{12} = 7.7 \times 10^{-3}$$

(b) 1 0 1 1 0 1 0 1 0 1 0 1 0 0,
$$Pr(b) = (2/3)^6 \times (1/3)^6 = 1.2 \times 10^{-4}$$

(c) 0 0 0 1 0 0 0 1 0 0 1 0,
$$Pr(c) = (2/3)^9 \times (1/3)^3 = 9.6 \times 10^{-4}$$

(d)
$$1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1$$
, $\Pr(\mathsf{d}) = (1/3)^{12} = 1.9 \times 10^{-6}$.

The answer is sequence (c), although sequence (a) has a higher probability of occurrence. An intuition based reasoning is that, since the source outputs are i.i.d., roughly 1/3 of the 12 digits should be zero and 2/3 should be one. This is in fact true as the length of the sequence is increasing. Those sequences are called "typical sequences".

Typical Sequences and Set (cont'd)

- Consider a random source i.i.d. $X_i \sim \text{Bern}(p)$ generating a sequence of length n.
- There are $\binom{n}{np}$ independent sequences that have exactly np ones and the probability of each such sequence is $p^{np}(1-p)^{n(1-p)}$.
- Approximate $\binom{n}{np}$ by using the Stirling's formula: $n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$.

$$\begin{split} \log \binom{n}{np} &= \log \left(\frac{n!}{(np)!(n-np)!} \right) \\ &\approx \log \left(\frac{\sqrt{2\pi n} \left(\frac{n}{e} \right)^n}{\sqrt{2\pi np} \left(\frac{np}{e} \right)^{np} \sqrt{2\pi n(1-p)} \left(\frac{n(1-p)}{e} \right)^{n(1-p)}} \right) \\ &= -\log \left(\sqrt{2\pi np(1-p)} \right) - n \times \left[p \log p + (1-p) \log (1-p) \right] \\ &\Longrightarrow \boxed{\binom{n}{np}} \approx \frac{2^{nH(p)}}{\sqrt{2\pi np(1-p)}} \end{split}$$

Hence, the number of such sequences increases as $2^{nH(p)}$, but it's a much smaller subset of all possible sequences.

Properties of AEP

Theorem

Let $x^n := (x_1, x_2, \dots, x_n)$, we have the following properties of the AEP:

- 1. If $x^n \in A_{\epsilon}^{(n)}$ then $H(X) \epsilon \le -\frac{1}{n} \log p(x^n) \le H(X) + \epsilon$.
- 2. $\Pr\{A_{\epsilon}^{(n)}\} > 1 \epsilon$ for n sufficiently large.
- 3. $\left| A_{\epsilon}^{(n)} \right| \leq 2^{n(H(X)+\epsilon)}$.
- 4. $\left|A_{\epsilon}^{(n)}\right| \geq (1-\epsilon)2^{n(H(X)-\epsilon)}$ for n sufficiently large.

The above Theorem asserts that i) the typical set has probability nearly 1; ii) all elements in it are nearly equiprobable; and iii) the size of the typical set is about $2^{nH(X)}$.

Proof of AEP Properties

Proof.

1. From the definition of ϵ -typical sequences, if $(x_1, \dots, x_n) \in A_{\epsilon}^{(n)}$, then we have

$$2^{-n(H(X)+\epsilon)} < p(x^n) < 2^{-n(H(X)-\epsilon)}$$

Taking the \log and dividing by -n yields Property 1.

2. Since $-\frac{1}{n}\log p(X^n) \xrightarrow{\text{i.p.}} H(X)$, for any $\delta > 0$, $\exists \ n_0$ such that for all $n \geq n_0$,

$$\Pr\left(\left|-\frac{1}{n}\log p(X^n) - H(X)\right| < \epsilon\right) > 1 - \delta.$$

Finally, we know $\left|-\frac{1}{n}\log p(X^n)-H(X)\right|<\epsilon$ holds iif X^n is ϵ -typical, so we can set $\delta\coloneqq\epsilon$ to obtain Property 2.

Proof of AEP Properties (cont.)

Proof.

3. By Property 1, we have $2^{-n(H(X)+\epsilon)} \leq p(x^n), \ \forall x^n \in A_{\epsilon}^{(n)} \implies$

$$2^{-n(H(X)+\epsilon)} \left| A_{\epsilon}^{(n)} \right| \leq \sum_{x^n \in A_{\epsilon}^{(n)}} p(x^n) \leq \sum_{x^n \in \mathcal{X}^n} p(x^n) = 1,$$

which proves Property 3.

4. By Property 2, for n sufficiently large, we have $\Pr\{A_{\epsilon}^{(n)}\}>1-\epsilon$. Hence,

$$1 - \epsilon < \Pr\{A_{\epsilon}^{(n)}\} = \sum_{x^n \in A_{\epsilon}^{(n)}} p(x^n) \le \sum_{x^n \in A_{\epsilon}^{(n)}} 2^{-n(H(X) - \epsilon)} = 2^{-n(H(X) - \epsilon)} \left| A_{\epsilon}^{(n)} \right|.$$

The " \leq " follows from the upper bound of $p(x^n)$.

Properties of AEP (cont'd)

For small ϵ , we have $|A_{\epsilon}^{(n)}| \approx 2^{nH(X)}$. Thus, the fraction of sequences that are typical is

$$\rho_n := \frac{|A_{\epsilon}^{(n)}|}{|\mathcal{X}^n|} \approx \frac{2^{nH(X)}}{|\mathcal{X}|^n} = \frac{2^{nH(X)}}{2^{n\log|\mathcal{X}|}} = 2^{-n(\log|\mathcal{X}| - H(X))}.$$

- For non-uniform distribution: $H(X) < \log |\mathcal{X}|$, $\rho_n \to 0$ as $n \to \infty$.
- For uniform distribution: $H(X) = \log |\mathcal{X}| \to \rho_n = 1$, every sequence is typical.

Everything outside the typical set has a negligible probability.

- $|A_{\epsilon}^{(n)}|$ is exponentially small fraction in n. However, the typical sequences make up most of the probability because $\Pr\{A_{\epsilon}^{(n)}\} > 1 \epsilon$.
- In other words, the probability of a generated sequence being in the typical set is high, even though the number of elements in the typical set is much smaller than the total number of possible sequences.
- For n sufficiently large, we can almost think of the sequence Xⁿ as being obtained by choosing a sequence from the weakly typical set according to the uniform distribution → "asymptotic equipartition".

Strongly Typical Sequences

Definition (Strongly Typical Sets)

The strongly typical set $T^{(n)}_\delta$ with respect to a distribution function p(x) is the set of sequences $x^n \in \mathcal{X}^n$ such that

$$\sum_{x \in \mathcal{X}} \left| \frac{1}{n} N(x; x^n) - p(x) \right| \le \delta,$$

where $N(x;x^n)$ is the number of occurrences of x in the sequence x^n , and $\delta>0$ is an arbitrarily small number. The sequences in $T_\delta^{(n)}$ are called strongly δ -typical sequences.

Theorem (Strong AEP)

There exists $\eta>0$ such that $\eta\to0$ as $\delta\to0$, and the following hold

- 1. If $x^n \in T^{(n)}_\delta$, then $H(X) \eta \le -\frac{1}{n} \log p(x^n) \le H(X) + \eta$.
- 2. $\Pr\{T_{\delta}^{(n)}\} > 1 \delta$ for n sufficiently large.
- 3. $\left| T_{\delta}^{(n)} \right| \le 2^{n(H(X) + \eta)}$.
- 4. $\left|T_{\delta}^{(n)}\right| \geq (1-\delta)2^{n(H(X)-\eta)}$ for n sufficiently large.

Strong Typicality vs Weak Typicality

- Weak typicality (entropy typicality): empirical entropy ≈ true entropy.
- Strong typicality (letter typicality): empirical distribution \approx true distribution.
- Strong typicality

 Weak typicality, but not vice versa.
- Strong typicality works only for finite alphabet, i.e., $|\mathcal{X}| < \infty$.

High-probability Set

To this end, we know that the $A_\epsilon^{(n)}$ is a fairly small set that has most of the probability.

Q: Is it the smallest set with such a property?

Definition

For $\delta > 0$, let $B_{\delta}^{(n)} \subset \mathcal{X}^n$ be the smallest set such that $\Pr\left(X^n \in B_{\delta}^{(n)}\right) \geq 1 - \delta$.

Theorem

Let
$$\delta < \frac{1}{2}$$
. For any $\delta' > 0$,

$$\frac{1}{n}\log|B_{\delta}^{(n)}| > H - \delta'$$

for n sufficiently large.

Typical set vs High-probability set.

For sufficiently large n (depending on δ and δ'), $B^{(n)}_{\delta}$ has at least $2^{n(H-\delta')}$ elements. The ϵ -typical set $A^{(n)}_{\epsilon}$ has about $2^{n(H\pm\epsilon)}$ elements. Thus, $A^{(n)}_{\epsilon}$ and $B^{(n)}_{\delta}$ have roughly the same number of elements to first order in the exponent.

Encoding for the Typical Set

The fact that the typical set has probability approaching 1 as n grows large means that we "only need" to care about encoding the sequences in the typical set.

The number of bits required to encode a set of size S is $\lceil \log |S| \rceil$, where the ceiling operator $\lceil a \rceil$ outputs the smallest integer number no less than a.

Let i.i.d. $\{X_i\}_{i=1}^n \sim p(x)$. Consider the following scheme for coding $x^n \in \mathcal{X}^n$.

- First, consider a complete order of all the sequences in $A_{\epsilon}^{(n)}$ and its complement, according to a certain criterion (e.g., lexicographic order, "ABC, ACB, BAC, BCA, CAB, CBA").
- We use the first bit as an indicator to show if x^n is typical, say, start with 0 if the sequence is typical, otherwise start with 1.

Encoding for the Typical Set (cont'd)

- If $x^n \in A_{\epsilon}^{(n)}$, since $\left|A_{\epsilon}^{(n)}\right| \leq 2^{n(H(X)+\epsilon)}$, use $n(H(X)+\epsilon)+1$ bits for encoding (the additional 1 bit is due to integrality),
- If $x^n \not\in A_{\epsilon}^{(n)}$, use no more than $n \log |\mathcal{X}| + 1$ bits to encode it.

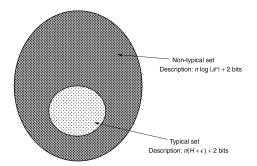


Figure: Encoding for the typical set.

Consequences of AEP

Let $\ell(x^n)$ denote the length of the codeword (a binary string) corresponding to $x^n \in \mathcal{X}^n$. For a sufficiently large n, we have

$$E[\ell(x^n)] \le P\left(x^n \in A_{\epsilon}^{(n)}\right) \times (n(H+\epsilon)+2) + P\left(x^n \notin A_{\epsilon}^{(n)}\right) \times (n\log|\mathcal{X}|+2)$$

$$= 2 + P\left(x^n \in A_{\epsilon}^{(n)}\right) \times (n(H+\epsilon)) + P\left(x^n \notin A_{\epsilon}^{(n)}\right) \times (n\log|\mathcal{X}|)$$

$$\le 2 + n(H+\epsilon) + \epsilon n\log|\mathcal{X}| =: n(H+\tilde{\epsilon})$$

where $\tilde{\epsilon} = \epsilon (1 + \log |\mathcal{X}|) + \frac{2}{n}$ can be arbitrarily small by appropriate choices of ϵ and n.

Theorem (H(X) bits are needed to encode X^n per symbol on average)

Consider i.i.d. $\{X_i\}_{i=1}^n \sim p(x)$. Let $\epsilon > 0$, then there exists a code that maps sequences x^n into binary strings, such that the mapping is one-to-one and $E\left[\frac{1}{n}\ell(x^n)\right] \leq H(x) + \epsilon$ for n sufficiently large.

The above theorem explains the achievability part of the *Source Coding Theorem*: A sequence of symbols can be compressed to a binary string with an average of H(X) bits per symbol. This further reinforces the interpretation of the entropy as the average information content of a random source.

Jointly Typical Sequences

Two sequences x^n and y^n are jointly ϵ -typical if

- 1. the pair (x^n, y^n) is ϵ -typical with respect to the joint distribution $p(x^n, y^n) = \prod_{i=1}^n p(x_i, y_i)$ (i.e., pairwise independence).
- 2. both x^n and y^n are ϵ -typical w.r.t. their marginal distributions $p(x^n)$ and $p(y^n)$.

The set of all such pairs of sequences (x^n, y^n) is denoted by

$$\begin{split} A_{\epsilon}^{(n)}(X,Y) &= \left\{ (x^n,y^n) \in \mathcal{X}^n \times \mathcal{Y}^n : \left| -\frac{1}{n} \log p(X^n) - H(X) \right| < \epsilon, \\ \left| -\frac{1}{n} \log p(Y^n) - H(Y) \right| < \epsilon, \\ \left| -\frac{1}{n} \log p(X^n,Y^n) - H(X,Y) \right| < \epsilon \right\} \end{split}$$

Joint AEP

Theorem

Let (X^n,Y^n) be sequences of length n drawn i.i.d. $\sim p(x^n,y^n)=\prod_{i=1}^n p(x_i,y_i)$. Then,

- 1. $\Pr\left((X^n, Y^n) \in A_{\epsilon}^{(n)}\right) \to 1 \text{ as } n \to \infty.$
- 2. $(1-\epsilon)2^{n(H(X,Y)-\epsilon)} \le |A_{\epsilon}^{(n)}| \le 2^{n(H(X,Y)+\epsilon)}$.
- 3. If $(\tilde{X}^n, \tilde{Y}^n) \sim p(x^n)p(y^n)$, then

$$(1 - \epsilon)2^{-n(I(X;Y) + 3\epsilon)} \le \Pr\left((\tilde{X}^n, \tilde{Y}^n) \in A_{\epsilon}^{(n)} \right) \le 2^{-n(I(X;Y) - 3\epsilon)},$$

where both lower bounds in parts 2 and 3 hold for n sufficiently large.

Implication:

- Typical sets $|X^n| \approx 2^{nH(X)}$ and $|Y^n| \approx 2^{nH(Y)}$.
- Not all pair of typical X^n and typical Y^n are jointly typical: only about $2^{nH(X,Y)}$.
- Intuitive argument for joint typicality lemma: the probability of any randomly chosen pair is jointly typical is about $\frac{2^{nH(X,Y)}}{2^{n(H(X)+H(Y))}}=2^{-nI(X;Y)}$

We use the joint AEP and random coding to prove the channel coding theorem (Chap 7).

Illustration of Joint AEP

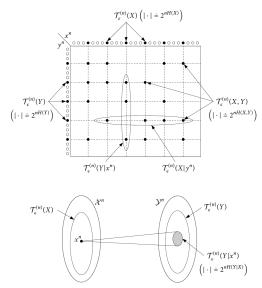


Figure: Source: Chapter 2 of Network Information Theory by El Gamal and Kim.

Proof of Joint AEP (Part 1)

By LLN, $-\frac{1}{n}\log p\left(X^n\right)\xrightarrow{\text{i.p.}} -E[\log p(X)] = H(X)$ (). Hence, given $\epsilon>0$,

- $\exists n_1$, such that for all $n > n_1$, $\Pr\left(\underbrace{\left|-\frac{1}{n}\log p\left(X^n\right) H(X)\right| \ge \epsilon}_{A}\right) < \frac{\epsilon}{3}$
- $\exists n_2$, such that for all $n > n_2$, $\Pr\left(\underbrace{\left|-\frac{1}{n}\log p\left(Y^n\right) H(Y)\right| \geq \epsilon}_{B}\right) < \frac{\epsilon}{3}$
- $\exists n_3$, such that for all $n > n_3$, $\Pr\left(\underbrace{\left|-\frac{1}{n}\log p\left(X^n,Y^n\right) H(X,Y)\right| \ge \epsilon}_{C}\right) < \frac{\epsilon}{3}$

Hence, choosing $n > \max\{n_1, n_2, n_3\}$, we have

 $\Pr(A \cup B \cup C) \leq \Pr(A) + \Pr(B) + \Pr(C) < \epsilon \text{, which implies } \Pr(\bar{A}\bar{B}\bar{C}) \geq 1 - \epsilon.$

Proof of Joint AEP (Part 2)

Note that if
$$(x^n,y^n)\in A^{(n)}_\epsilon$$
, then $\left|-\frac{1}{n}\log p(X^n,Y^n)-H(X,Y)\right|<\epsilon\implies 2^{-n(H(X,Y)+\epsilon)}< p(x^n,y^n)<2^{-n(H(X,Y)-\epsilon)}.$

The upper bound of $\left|A_{\epsilon}^{(n)}\right|$ is due to

$$1 = \sum p(x^{n}, y^{n}) \ge \sum_{A_{\epsilon}^{(n)}} p(x^{n}, y^{n}) \ge \left| A_{\epsilon}^{(n)} \right| 2^{-n(H(X, Y) + \epsilon)}.$$

To derive the lower bound of $\left|A_{\epsilon}^{(n)}\right|$: For sufficiently large $n, \Pr\left(A_{\epsilon}^{(n)}\right) \geq 1 - \epsilon$, and thus

$$1-\epsilon \leq \sum_{(x^n,y^n) \in A_{\epsilon}^{(n)}} p\left(x^n,y^n\right) \leq \left|A_{\epsilon}^{(n)}\right| 2^{-n(H(X,Y)-\epsilon)}.$$

Proof of Joint AEP (Part 3)

If \tilde{X}^n and \tilde{Y}^n are independent but have the same marginals as X^n and Y^n ,then

$$\Pr\left(\left(\tilde{X}^{n}, \tilde{Y}^{n}\right) \in A_{\epsilon}^{(n)}\right) = \sum_{(x^{n}, y^{n}) \in A_{\epsilon}^{(n)}} p\left(x^{n}\right) p\left(y^{n}\right)$$

$$\leq 2^{n(H(X, Y) + \epsilon)} \times 2^{-n(H(X) - \epsilon)} \times 2^{-n(H(Y) - \epsilon)}$$

$$= 2^{-n(I(X; Y) - 3\epsilon)}.$$

By similar arguments, we can show that for n sufficiently large,

$$\begin{split} \Pr\left(\left(\tilde{X}^n, \tilde{Y}^n\right) \in A_{\epsilon}^{(n)}\right) &= \sum_{(x^n, y^n) \in A_{\epsilon}^{(n)}} p\left(x^n\right) p\left(y^n\right) \\ &\geq \left(1 - \epsilon\right) 2^{n(H(X, Y) - \epsilon)} \times 2^{-n(H(X) + \epsilon)} \times 2^{-n(H(Y) + \epsilon)} \\ &= \left(1 - \epsilon\right) 2^{-n(I(X; Y) + 3\epsilon)}. \end{split}$$

Thank You!

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