INFOH-422	2015-2016

INFORMATION, CODING, COMPUTING AND COMPLEXITY THEORY

Exercise Sheet 1

Exercise 1. A discrete random variable X has a uniform probability distribution $p(x)$ over the set $\mathcal{X}$ of cardinality $m = |\mathcal{X}|$.

(a) Give an example for $\mathcal{X}$ and calculate $p(x)$ for $x \in \mathcal{X}$.

(b) Determine the entropy $H(X)$ of X. If $m = 64$, what is $H(X)$?

(c) How many bits are needed to enumerate the alphabet of $\mathcal{X}$ without encoding, when $m = 64$?

(d) How many symbols taken from a quaternary alphabet are necessary to enumerate $\mathcal{X}$ without encoding, when $m = 64$?

(e) Show that $H(X)$ is greater than the entropy of any other random variable Y, when Y takes values from the same set as $\mathcal{X}$. *(Read the reminder on Lagrange multipliers.)*

Exercise 2. A random variable X has an alphabet $\mathcal{X} = \{A, B, C, D\}$.

(a) Calculate $H(X_p)$ with associated probability distribution $p(X) = \{\frac{1}{1}, \frac{1}{4}, \frac{1}{8}, \frac{1}{8}\}$.

(b) Calculate $H(X_q)$ with associated probability distribution $q(X) = \{\frac{1}{4}, \frac{1}{4}, \frac{1}{4}, \frac{1}{4}\}$.

(c) Consider the binary code defined by $\{C(\text{X=A}) = 0, C(\text{X=B}) = 10, C(\text{X=C}) = 110, C(\text{X=D}) = 111\}$. Calculate the expected length (in number of bits) of the codewords of X, when X obeys the distribution $p(X)$ and $q(X)$ respectively.

(d) Compare the four results.

Exercise 3. A fair coin is flipped repeatedly until one obtains "head". Let the random variable X be given by the number of flips until one obtains "head" for the first time.

(a) Calculate $H(X)$.

(b) Find a sequence of "yes/no" questions to determine the value of X. Compare the entropy of X with the expected length of the sequence of questions necessary to fully determine X.

Hint:

$$\sum_{n=1}^{\infty} r^n = \frac{r}{1-r},$$
$$\sum_{n=1}^{\infty} n \cdot r^n = \frac{r}{(1-r)^2}, r < 1.$$

Exercise 4. Let X and Y be two random variables. What is the inequality relating $H(X)$ and $H(Y)$ if,

(a) $Y = 2^X$, with $\mathcal{X} = \{0, 1, 2, 3, 4\}$ with associated probability distribution $\{\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \frac{1}{16}\}$.

(b) $Y = \cos(X)$, with $\mathcal{X} = \{0, \pi/2, \pi, 3\pi/2, 2\pi\}$ with associated probability distribution $\{\frac{1}{3}, \frac{1}{3}, \frac{1}{12}, \frac{1}{12}, \frac{1}{6}\}$.

(c) Show that the entropy of any function $f(X)$ of the random variable X is less than or equal to the entropy of X. In order to prove this, it is useful to calculate the joint entropy $H(X, f(X))$. In which case the is inequality $H(f(X)) \le H(X)$ saturated?

Exercise 5. Let X and Y be two random variables, which take the values $x_1, x_2, \cdots, x_r$ and $y_1, y_2, \cdots, y_s$. Furthermore, define a random variable $Z = X + Y$.

(a) Show that $H(Z|Y) = H(X|Y)$ and $H(Z|X) = H(Y|X)$. Deduce that if X and Y are independently distributed, then $H(X) \leq H(Z)$ and $H(Y) \leq H(Z)$. Thus, summing the two random variables can only increase the uncertainty.

(b) Give an example for X and Y (which should be correlated) such that $H(X) > H(Z)$ and $H(Y) > H(Z)$.

(c) In which case is the equality $H(Z) = H(X) + H(Y)$ satisfied?

Exercise 6. (Optional) Give an example of a distribution of two random variables X and Y whose correlation coefficient r (as defined below) is zero, even though they are not independent. Show that in this case $H(X{:}Y) \neq 0$, which shows that the mutual entropy is a better measure of the dependence of X and Y.

Definition. Correlation coefficient

$$r = \frac{\langle x \cdot y\rangle - \langle x\rangle \cdot \langle y\rangle}{\sqrt{\langle x^2\rangle - \langle x\rangle^2}\sqrt{\langle y^2\rangle - \langle y\rangle^2}}$$

Reminders

(a) How to change the base in logarithm:

$$\log_a b = \log_x b / \log_x a.$$

(b) Lagrange theorem:

- To maximize
  $u(x_1, x_2, ..., x_n)$ with k constraints $g_j(x_1, x_2, ..., x_n) = a_j$, $j = 1, \cdots, k$.
- Introduce the Lagrangian:
  $L(x_1, ..., x_n, \lambda_1, ..., \lambda_k) = u(x_1, x_2, ..., x_n) + \sum_{j=1}^{k} \lambda_j [a_j - g_j(x_1, x_2, ..., x_n)]$.
- With the condition of an extremum being:
  $\forall i, \frac{\partial L}{\partial x_i} = 0$.
- If u is concave, the solution is a maximum.

The exercises and solutions are available at `http://quic.ulb.ac.be/teaching`