Chapter 40

Exercises - Entropy

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40.0.1 Compress a sequence.

We wish to compress a sequence of independent, identically distributed random variables $X_1, X_2, , \ldots$. Each X_j takes on one of n values. The ith value occurs with probability p_i, where $p_1 \geq p_2 \geq \ldots \geq p_n$. The result is compressed as follows. Set

$$T_i = \sum_{j=1}^{i-1} p_j,$$

and let the ith codeword be the first $\lceil \lg(1/p_i) \rceil$ bits of T_i. Start with an empty string„ and consider ${}_X j$ in order. If X_j takes on the ith value, append the ith codeword to the end of the string.

(A) Show that no codeword is the prefix of any other codeword.

(B) Let Z be the average number of bits appended for each random variable X_j. Show that

$$\mathbb{H}(X_j) \leq z \leq \mathbb{H}(X_j) + 1.$$

40.0.2 Arithmetic coding

Arithmetic coding is a standard compression method. In the case when the string to be compressed is a sequence of biased coin flips, it can be described as follows. Suppose that we have a sequence of bits $X = (X_1, X_2, \ldots, X_n)$, where each X_i is independently 0 with probability p and 1 with probability $1 - p$. The sequences can be ordered lexicographically, so for $x = (x_1, x_2, \ldots, x_n$ and $y = (y_1, y_2, \ldots, y_n)$, we say that $x < y$ if $x_i = 0$ and $y_i = 1$ in

the first coordinate i such that $x_i \neq y_i$. If $z(x)$ is the number of zeroes in the string x, then define $p(x) = p^{z(x)}(1-p)^{n-z(x)}$ and

$$q(x) = \sum_{y<x} p(y).$$

(A) Suppose we are given $X = (X_1, X_2, \ldots, X_n)$. Explain how to compute $q(X)$ in time $O(n)$ (assume that any reasonable operation on real numbers takes constant time).

(B) Argue that the intervals $\Big[q(x), q(x)+p(x)\Big)$ are disjoint subintervals of $[0,1)$.

(C) Given (A) and (B), the sequence X can be represented by any point in the interval $I(X) = \Big[q(X), q(X)+p(X)\Big)$. Show that we can choose a codeword in $I(X)$ with $\lceil \lg(1/p(X)) \rceil + 1$ binary decimal digits to represent X in such a way that no codeword is the prefix of any other codeword.

(D) Given a codeword chosen as in (C), explain how to decompress it to determine the corresponding sequence $(X_1, X_2, \ldots, X_n)$.

(E) Using the Chernoff inequality, argue that $\lg(1/p(X))$ is close to $n\mathbb{H}(p)$ with high probability. Thus, this approach yields an effective compression scheme.

40.0.3 Computing entropy.

1. Let $S = \sum_{i=1}^{10} 1/i^2$. Consider a random variable X such that $\mathbf{Pr}[X = i] = 1/(Si^2)$, for $i = 1, \ldots, 10$. Compute $\mathbb{H}(X)$.

2. Let $S = \sum_{i=1}^{10} 1/i^3$. Consider a random variable X such that $\mathbf{Pr}[X = i] = 1/(Si^3)$, for $i = 1, \ldots, 10$. Compute $\mathbb{H}(X)$.

3. Let $S(\alpha) = \sum_{i=1}^{10} 1/i^\alpha$, for $\alpha > 1$. Consider a random variable X such that $\mathbf{Pr}[X = i] = 1/(S(\alpha)i^\alpha)$, for $i = 1, \ldots, 10$. Prove that $\mathbb{H}(X)$ is either increasing or decreasing as a function of α (you can assume that α is an integer).

40.0.4 When is entropy maximized?

Consider an n-sided die, where the ith face comes up with probability p_i. Show that the entropy of a die roll is maximized when each face comes up with equal probability $1/n$.

40.0.5 Condition entropy.

The ***conditional entropy*** $\mathbb{H}(Y|X)$ is defined by

$$\mathbb{H}(Y|X) = \sum_{x,y} \mathbf{Pr}[(X = x) \cap (Y = y)] \lg \frac{1}{\mathbf{Pr}[Y = y | X = x]}.$$

If $Z = (X, Y)$, prove that

$$\mathbb{H}(Z) = \mathbb{H}(X) + \mathbb{H}(Y|X).$$

40.0.6 Improved randomness extraction.

We have shown that we can extract, on average, at least $\lfloor \lg m \rfloor - 1$ independent, unbiased bits from a number chosen uniformly at random from $\{0, \ldots, m-1\}$. It follows that if we have k numbers chosen independently and uniformly at random from $\{0, \ldots, m-1\}$ then we can extract, on average, at least $k \lfloor \lg m \rfloor - k$ independent, unbiased bits from them. Give a better procedure that extracts, on average, at least $k \lfloor \lg m \rfloor - 1$ independent, unbiased bits from these numbers.

40.0.7 Kraft inequality.

Assume you have a (valid) prefix code with n codewords, where the ith codeword is made out of ℓ_i bits. Prove that

$$\sum_{i=1}^{n} \frac{1}{2^{l_i}} \leq 1.$$