Practice problems

1. Naïve. (20 pts.)
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 \(i\)th 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 \(i\)th codeword be the first \(\lceil \lg(1/p_i) \rceil\) bits (in the binary representation) of \(T_i\). Start with an empty string, and consider \(X_j\) in order. If \(X_j\) takes on the \(i\)th value, append the \(i\)th 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
\[
\mathbb{H}(X_j) \leq z \leq \mathbb{H}(X_j) + 1.
\]

2. Codification. (20 pts.)

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 \([q(x), q(x) + p(x)]\) are disjoint subintervals of \([0, 1)\).

(C) Given (A) and (B), the sequence \(X\) can be represented by any point in the interval \(I(X) = [q(X), q(X) + p(X)]\). Show that we can choose a codeword in \(I(X)\) with \(\lceil \lg(1/p(X)) \rceil\) + 1 binary 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) (Extra credit.) Using the Chernoff inequality, argue that \(\log(1/p(X))\) is close to \(n \mathbb{H}(p)\) with high probability. Thus, this approach yields an effective compression scheme.

3. **Maximizing Entropy** (20 pts.)

Consider an \(n\)-sided die, where the \(i\)th 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 \(1/n\).

4. **Extraction to the limit** (20 pts.)

We have shown that we can extract, on average, at least \(\lceil \log m \rceil - 1\) 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 \(k \lfloor \log m \rfloor - k\) independent, unbiased bits from them. Give a better procedure that extracts, on average, at least \(k \lfloor \log m \rfloor - 1\) independent, unbiased bits from these numbers.

5. **Easy inequality** (20 pts.)

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

\[
\sum_{i=1}^{n} \frac{1}{2^{\ell_i}} \leq 1.
\]

6. **Computing entropy** (20 pts.)

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

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

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

7. **Conditional Entropy** (20 pts.)

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

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

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

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