

CS3236: Homework 6

Pierre Senellart <pierre.senellart@nus.edu.sg>

Due Monday, September 29, 2pm

Submission: Submission can be made in person before the beginning of the lecture, or by upload to the IVLE Workbin. You may submit handwritten answers (possibly scanned), but they must be **clearly readable**. Answers that are not readable may receive only partial marks. Late answers are still accepted on Tuesday by 2pm (on the IVLE Workbin only), but receive only 50% of the possible marks. Any later submissions receive no marks. Assignments are marked out of 20 points.

1. (6 points) Consider the following probability distribution $p(x, y)$ given by $p(1, 1) = 0$, $p(2, 1) = 3/4$, $p(1, 2) = 1/8$ and $p(2, 2) = 1/8$.
 - a) (2 points) Compute the entropies $H(X)$, $H(Y)$ as well as $H(X | Y)$ and $H(Y | X)$. Verify that conditioning reduces entropy.
 - b) (2 points) Compute the entropies $H(X | Y = y)$ for all $y \in \{1, 2\}$. Discuss whether conditioning reduces entropy for all $y \in \{1, 2\}$.
 - c) (2 points) Compute the mutual informations $I(X; Y)$ and $I(Y; X)$ independently and verify the symmetry of mutual information.
2. (5 points) Let $\mathcal{N}_1 = \text{BSC}(f_1)$ and $\mathcal{N}_2 = \text{BSC}(f_2)$ be two binary symmetric channels with bit flip probabilities f_1 and f_2 respectively. Imagine a new channel $\mathcal{N} = \mathcal{N}_2 \circ \mathcal{N}_1$ formed by composing the two individual channels one after the other. That is, we input x into the first channel, the output y_1 of the first channel is immediately input to the second channel, and finally we receive the output of the second channel.
 - a) (1 points) Draw the transition diagram for the combined channel.
 - b) (3 points) What is the capacity of the combined channel for general f_1 and f_2 ?
 - c) (1 point) Evaluate the capacity for $f_1 = 1/3$ and $f_2 = 1/10$.
3. (9 points) Imagine a channel that takes as inputs symbols $\mathcal{X} = \{0, 1, \dots, 6\}$, and outputs symbols $\mathcal{Y} = \{0, 1, \dots, 6\}$ according to the rule $Y = X + Z \pmod{7}$ where the channel adds a randomly chosen Z with probabilities $P_Z(1) = P_Z(2) = P_Z(3) = 1/3$.
 - a) (1 point) Write down the transition diagram and the probabilities for this channel.
 - b) (2 points) Compute $H(Z)$ and $H(Z | X)$.
 - c) (2 points) Show that $H(Y | X) = H(Z | X)$.

- d) (2 points) Compute the capacity of our channel. Show that the capacity is attained when the channel's input X is chosen uniformly at random, i.e., $P_X(x) = 1/7$.
- e) (2 points) Find a code that transmits 1 bit per channel use without error. Compare the rate of this code to the capacity.
4. (Bonus) Suppose we hold as information a random variable Y , and want to guess the value of a (correlated) random variable X . Intuitively, $H(X | Y)$ tells us something about the uncertainty of X given Y , but how does this relate to a probability of guessing? Imagine that from Y we try to derive an estimate \tilde{X} of X . That is, we let $\tilde{X} = g(Y)$ for some function g of Y . Let us define the probability of error as $P_e = \Pr[X \neq \tilde{X}]$. Let us also use $|X|$ to denote the number of possible values that X can take.
- Fano's inequality states that $H_2(P_e) + P_e \log(|X| - 1) \geq H(X | Y)$ for any function g that we might apply. Prove this inequality. (Hint: define a new random variable E for error that takes on value 1 if $X \neq \tilde{X}$ and 0 otherwise. Consider $H(E, X | Y)$.)