ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE
School of Computer and Communication Sciences

Handout 14 Information Theory and Coding
Homework 6 October 21, 2014

PROBLEM 1. Let the alphabet be $\mathcal{X} = \{a, b\}$. Consider the infinite sequence $X_1^\infty = ababababababab......$

(a) What is the compressibility of $\rho(X_1^\infty)$ using finite-state machines (FSM) as defined in class? Justify your answer.

(b) Design a specific FSM, call it M, with at most 4 states and as low a $\rho_{\mathrm{M}}(X_1^\infty)$ as possible. What compressibility do you get?

(c) Using only the result in point (a) but no specific calculations, what is the compressibility of X_1^∞ under the Lempel-Ziv algorithm, i.e., what is $\rho_{\mathrm{LZ}}(X_1^\infty)$?

(d) Re-derive your result from point (c) but this time by means of an explicit computation.

PROBLEM 2. From the notes on the Lempel-Ziv algorithm, we know that the maximum number of distinct words c a string of length n can be parsed into satisfies

$$n > c \log_K(c/K^3)$$

where K is the size of the alphabet the letters of the string belong to. This inequality lower bounds n in terms of c. We will now show that n can also be upper bounded in terms of c.

(a) Show that, if $n \geq \frac{1}{2}m(m-1)$, then $c \geq m$.

(b) Find a sequence for which the bound in (a) is met with equality.

(c) Show now that $n < \frac{1}{2}c(c+1)$.

PROBLEM 3. Let $U_1, U_2, \dots$ be the letters generated by a memoryless source with alphabet $\mathcal{U}$, i.e., $U_1, U_2, \dots$ are i.i.d. random variables taking values in the alphabet $\mathcal{U}$. Suppose the distribution p_U of the letters is known to be one of the two distributions, p_1 or p_2. That is, either

(i) $\Pr(U_i = u) = p_1(u)$ for all $u \in \mathcal{U}$ and $i \geq 1$, or

(ii) $\Pr(U_i = u) = p_2(u)$ for all $u \in \mathcal{U}$ and $i \geq 1$.

Let $K = |\mathcal{U}|$ be the number of letters in the alphabet $\mathcal{U}$, let $H_1(U)$ denote the entropy of U under (i), and $H_2(U)$ denote the entropy of U under (ii). Let $p_{j,\min} = \min_{u \in \mathcal{U}} p_j(u)$ be the probability of the least likely letter under distribution p_j. For a word $w = u_1 u_2 \dots u_n$, let $p_j(w) = \prod_{i=1}^n p_j(u_i)$ be its probability under the distribution p_j, define $p_j(\text{empty string}) = 1$. Let $\hat{p}(w) = \max_{j=1,2} p_j(w)$.

(a) Given a positive integer α, let $\mathcal{S}$ be a set of α words w with largest $\hat{p}(\cdot)$. Show that $\mathcal{S}$ forms the intermediate nodes of a K-ary tree $\mathcal{T}$ with $1 + (K-1)\alpha$ leaves. [Hint: if $w \in \mathcal{S}$ what can we say about its prefixes?]

Let $\mathcal{W}$ be the leaves of the tree $\mathcal{T}$, by part (a) they form a valid, prefix-free dictionary for the source. Let $H_1(W)$ and $H_2(W)$ be the entropy of the dictionary words under distributions p_1 and p_2.

(b) Let $Q = \min_{v \in \mathcal{S}} \hat{p}(v)$. Show that for any $w \in \mathcal{W}$, $\hat{p}(w) \leq Q$.

(c) Show that for $j = 1, 2$, $H_j(W) \geq \log(1/Q)$.

(d) Let $\mathcal{W}_1$ be the set of leaves w such that $p_1(\text{parent of } w) \geq p_2(\text{parent of } w)$. Show that $|\mathcal{W}_1| Q p_{1,\min} \leq 1$.

(e) Show that $|\mathcal{W}| \leq \frac{1}{Q}(1/p_{1,\min} + 1/p_{2,\min})$.

(f) Let $E_j[\text{length}(W)]$ denote the expected length of a dictionary word under distribution j. The variable-to-fixed-length code based on the dictionary constructed above emits

$$\rho_j = \frac{\lceil \log |\mathcal{W}| \rceil}{E_j[\text{length}(W)]} \quad \text{bits per source letter}$$

if the distribution of the source is p_j. Show that

$$\rho_j < H_j(U) + \frac{1 + \log(1/p_{1,\min} + 1/p_{2,\min})}{E_j[\text{length}(W)]}.$$

(Hint: relate $\log |\mathcal{W}|$ to $H_j(W)$ and recall that $H_j(W) = H_j(U) E_j[\text{length}(W)]$.)

(g) Show that as α gets larger, this method compresses the source to its entropy for both the assumptions (i), (ii) given above.