

$$H_b(X) = -\sum_{x \in \mathcal{X}} P(X=x) \log_b P(X=x) \quad D(p||q) = \sum_x p(x) \log \frac{p(x)}{q(x)} = -\mathbb{E}[\log \frac{p}{q}(X)] = H(X) - \mathbb{E}[\log q(X)]$$

$$I(X;Y) = D(p_{XY}||p_X p_Y) = H(X) + H(Y) - H(X,Y) \quad H(X,Y) = -\sum_{x,y} P(X=x, Y=y) \log P(X=x, Y=y)$$

$$D(p_{Y|X}||q_{Y|X}|p_X) = \sum_x p(x) D(p_{Y|X=x}||q_{Y|X=x}) \quad H(X|Y) = -\sum_{x,y} P(X=x, Y=y) \log P(X=x|Y=y)$$

$$I(X;Y|Z) = I(Y;X|Z) = H(X|Z) - H(X|Y,Z) = H(Y|Z) - H(Y|X,Z)$$

Inequalities & jobs: $-\sum p(x) \log p(x) \leq -\sum p(x) \log q(x) \Leftrightarrow p=q$ (Jensen: $a_i > 0, f$ convex $\Rightarrow f(\sum a_i x_i / \sum a_i) \leq \sum a_i f(x_i) / \sum a_i$)
log-sum: $\sum_i a_i \log \frac{a_i}{b_i} \geq (\sum_i a_i) \log \frac{\sum_i a_i}{\sum_i b_i}$ for $a_i, b_i > 0, i \leq n, \Rightarrow \frac{a_i}{b_i}$ const.
Fano: $H(X|Y) \leq H(1_{X \neq Y}) + P(X \neq Y) \log(|\mathcal{X}| - 1) \leq 1 + P(X \neq Y) \log(|\mathcal{X}| - 1)$ OR: $f(\mathbb{E}[X]) \leq \mathbb{E}[f(X)]$

entropy 1) $0 \leq H(X) \leq \log(|\mathcal{X}|)$ 2) $0 \leq H(X|Y) \leq H(X)$ **information** 1) $I(X;Y) \geq 0, \Leftrightarrow X \perp Y$ 2) $I(X;Y) = H(X) - H(X|Y) = H(Y) - H(Y|X)$
 3) $H(X_1, \dots, X_n) = \sum_{i=1}^n H(X_i|X_1, \dots, X_{i-1}) \leq \sum_{i=1}^n H(X_i)$ 4) $I(X_1, \dots, X_n; Y) = \sum_{i=1}^n I(X_i; Y|X_1, \dots, X_{i-1})$
 5) $H(f(X)) \leq H(X) \Leftrightarrow f$ bijective 6) $H(X) \leq H(Y)$ if $X \rightarrow Y$ 7) $(X \perp Y) \wedge Z \Rightarrow I(X;Z) \geq I(X;Y)$ (data proc)

divergence: 1) $D(p||q) \geq 0, \Leftrightarrow p=q$ 2) $D(p_{XY}||p_X p_Y) = D(p_{Y|X}||p_Y|p_X) + D(p_X||p_X)$
 3) $D(p_{XY}||p_X p_Y) \geq D(p_X||p_X)$ 4) $D(p_{Y|X}||p_Y|p_X) = D(p_X p_{Y|X}||p_X p_Y)$
 5) **convexity** $D(\lambda p_1 + (1-\lambda)p_2||\lambda q_1 + (1-\lambda)q_2) \leq \lambda D(p_1||q_1) + (1-\lambda) D(p_2||q_2)$

Typical sets: $T_n^\epsilon := \{x_1, \dots, x_n \in \mathcal{X}^n : |-\frac{1}{n} \log p_{X_1, \dots, X_n}(x_1, \dots, x_n) - H(X)| \leq \epsilon\}$ $\frac{1}{n} \log p_{X_1, \dots, X_n}(x_1, \dots, x_n) \rightarrow H(X)$
 $\forall \epsilon > 0 \exists N \forall n \geq N$ 1) $\forall \bar{x} \in T_n^\epsilon : 2^{-n(H(X)+\epsilon)} \leq p_{\bar{x}}(\bar{x}) \leq 2^{-n(H(X)-\epsilon)}$ 2) $(1-\epsilon) 2^{n(H(X)-\epsilon)} \leq |T_n^\epsilon| \leq 2^{n(H(X)+\epsilon)}$ 3) $P(X \in T_n^\epsilon) \geq 1-\epsilon$ (Codes)
 + same for $S_n^\epsilon :=$ smallest set w/ $P(X \in S_n^\epsilon) \geq 1-\epsilon$ proof: info on $\log$ except $(1-2\epsilon)$ in $\leq 1/n$ $\mathbb{E}[-\log p(X)] = H, \forall n$

unambiguous: c is injective, **uniq. decodable:** $c: \mathcal{X}^* \rightarrow \mathcal{Y}^*$ by $c(x_1, \dots, x_n) \mapsto (c(x_1), \dots, c(x_n))$ is injective
prefix: no code word $c(x)$ is a prefix of another code word $c(y)$. **Shannon** 1) $\forall \epsilon > 0 \exists n$ $c: \mathcal{X}^n \rightarrow \mathcal{Y}^*$ s.t. $\frac{1}{n} \mathbb{E}[-\log p_{X_1, \dots, X_n}(x_1, \dots, x_n)] \leq H(X) + \epsilon$
optimal for $X \sim p$: **unig. dec. + vector unig. dec. c , $\mathbb{E}[-\log p(X)] \leq \mathbb{E}[-\log p(X)]$.** **Kraft-Macmillan:** c unig. dec. $\Rightarrow \sum_x |c(x)|^{-1} \leq 1$. if $(p(x))_{x \in \mathcal{X}}$ s.t. $\sum_x p(x) |c(x)|^{-1} \leq 1$, then $\exists$ a prefix code c w/ lengths $|c(x)|$.
ELIAS: same setup as Shannon, except $n_r := \sum_{i=1}^r p_i + p_r/2, r=1, \dots, n$. **not optimal** $c_s(x) =$ first r digits of n_r . $d = |c_s(x)|$
Huffman: sort $p_1 \geq \dots \geq p_n$, give each a node labelled by prob. **optimal** $H(X) + 1 \leq \mathbb{E}[-\log p(X)] \leq H(X) + 2$, but **no sorting** $H(X) + D(p||q) \leq \mathbb{E}[-\log p(X)] \leq H(X) + D(p||q) + 1$
red. of code: code is path down tree. **code based on q .**

optimality proof: 1) a canonical code always exists 2) induct on $|\mathcal{X}|: \sqrt{2}$
a canonical code: $c: \mathcal{X}^* \rightarrow \mathcal{Y}^*$ is a canonical code if $c(x) = c(y)$ $\Leftrightarrow x = y$ and $|c(x)| \leq |c(y)|$ for $x \leq y$.
optimal for ≥ 2 : given p, p' w/ 2 smallest merged c^p : canonical for p , $c^{p'}$: merged c^p and $c^{p'}$ is canonical for $p+p'$.
expansion gives opt. code $\Rightarrow$ Huffman opt. as based on expansion.

Channel codes on (M, N) code for a DMC (X, M, Y)
is (c, d) : $c: \mathcal{S}_1 \dots \mathcal{S}_m \rightarrow \mathcal{X}^n$ encoder $d: \mathcal{Y}^n \rightarrow \mathcal{S}_1 \dots \mathcal{S}_m$ decoder

rate $\rho(c, d) := \frac{1}{n} \log |\mathcal{S}_m|$ **code book, message set, $c(d)$ = codeword for d .**
rate $\rho(c, d) := \frac{1}{n} \log |\mathcal{S}_m|$ **length m vector of iid copies of X .**
 $\epsilon_i := P(d(Y) \neq i | c(d) = \bar{x})$ **error on message i .**
 $\epsilon_{max} := \max_i \epsilon_i, \bar{\epsilon} := \sum \epsilon_i / m$.
a rate $R > 0$ is achievable if $\forall \epsilon > 0 \exists m, n$ a (m, n) code (c, d) with $\rho(c, d) > R - \epsilon$ and $\epsilon_{max} < \epsilon$.
DMC: (X, M, Y) (X, Y) realizes the DMC if $M = (p_{Y|X}(x))_{x \in \mathcal{X}}$.
cross loss if $\mathcal{Y}$ splits into digits $y_1, \dots, y_l$ s.t. $\forall i \leq l, P(Y = y_i | X = x_i) = 1$.
channel capacity: $C := \sup I(X;Y) = \sup (H(X) - H(X|Y)) = \sup (H(X) - H(X|Y))$.
Shannon 2 **noisy channel coding** for (X, M, Y) with capacity $C, R > 0$ is achievable $\Leftrightarrow R \leq C$.
Joint AEP: $J_n^\epsilon := \{(\bar{x}, \bar{y}) \in \mathcal{X}^n \times \mathcal{Y}^n : \max \{ |-\frac{1}{n} \log p_{X_1, \dots, X_n}(\bar{x}) - H(X)|, |-\frac{1}{n} \log p_{Y_1, \dots, Y_n}(\bar{y}) - H(Y)|, |-\frac{1}{n} \log p_{X_1, \dots, X_n, Y_1, \dots, Y_n}(\bar{x}, \bar{y}) - H(X, Y)| \} \leq \epsilon\}$
 $\lim_{n \rightarrow \infty} P(\bar{x}, \bar{y} \in J_n^\epsilon) = 1$
 $|J_n^\epsilon| \leq 2^{n(H(X, Y) + \epsilon)}$
 X, Y, X', Y' same marginals as X, Y (but not indep.) $\Rightarrow \exists n_0 \forall n \geq n_0$
 $(1-\epsilon) 2^{-n(I(X, Y) + \epsilon)} \leq P((X', Y') \in J_n^\epsilon) \leq 2^{-n(I(X, Y) - \epsilon)}$

Proofs: Jensen: f convex $\Rightarrow \forall x_0, f(x) \geq f(x_0) + b(x-x_0)$ for sm $b > 0 \Rightarrow f(x) \geq f(E(X)) + b(x - E(X))$, take E of both sides
Gibbs: combine to $\int p \log \frac{p}{q} = E[\log \frac{p}{q}] \geq -\log E[p/q] = -\log \mathbb{E} p = 0$. Jensen w/ $-\log$ convex. $\log$ - sm Jensen [discrete]

Divergence: (2) chain rule: split protein in legs, look at legs, (1) $\log$ -sum over 5 w/ $a_1 = \lambda p_1, a_2 = (1-\lambda) p_2, b_1 = \lambda q_1, b_2 = (1-\lambda) q_2$
matrix entry: (1) 2) about Diving eqs for $H \nabla I(Y, Z; X)$: chain rule (3) on Y on Z sep. (5) on 4 w/ Z of (7) - calc (X, Z) / Y on Z known.

entropy 1) $30: \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} \in w/ \text{ Gibbs } q = \frac{1}{|X|} \text{ using } \Gamma(4) H(x, q(x)) \text{ in time } 5) \text{ Jensen } u/2. 6) -x \log x \text{ is concave}$

For $z = 1_{x \neq y}$, so $H(Z|X, Y) \neq 0$. $H(X|Y) = H(X|Y) + H(Z|X, Y) = H(X, Z|Y) = H(Z|Y) + H(X|Y, Z) \leftarrow$ split by possible values of $Y, Z=0$ can disappear, $Z=1 \Rightarrow |X|-1$ poss X values

Weak AEP: conv: indep + WLLN $IP(X_1, \dots, T)$: by conv $p_{X_1, \dots} \in [\dots]$ by def sizes: $1 = \sum_{x^n} p(x_1, \dots) \geq \sum_T p(x_1, \dots) \geq \sum_T 2^{-n(H(X)^n)}$, lower bd: $1 - \epsilon \leq IP(\epsilon T) \leq \sum_T 2^{-n(H(X)^n)}$

Shannon 1: Let $\epsilon_1, \dots, \epsilon_n$ be a sequence of positive numbers such that $\sum_{i=1}^{\infty} \epsilon_i < \infty$. Then $\lim_{n \rightarrow \infty} \frac{1}{n} \log_2 |X^n| = H(X)$. Choose $\epsilon_1, \dots, \epsilon_n$ such that $\epsilon_i(1 + \log_2 |X|) < \frac{1}{2^i}$.

uniqueness $\Rightarrow \sum d^{-k} a(k) = \#$ of words k which are words of columns. $(\sum d^{-k} a(k)) \in \sum_{k=0}^{\infty} d^{-k} a(k) \leq d^{-k}$ uniqueness $\Rightarrow \dots \leq (\sum_{k=0}^{\infty} d^{-k} a(k))^{1/n} \rightarrow 1$ $1 + 2^{-k} \leq 4^n$

Given $\{a_i\}$: $r_n = \sum_{i=0}^{m-1} d^{-i} a_i \leq 1$ (m digits in d -exp of r_n is a point in X) $\Rightarrow r_n - r_{n-1} \leq d^{-n}$ but $\nexists$ or $r_n - r_{n-1} \geq d^{-n}$.

$$\mathbb{E}[c(x)] \geq H_d(x): \text{un prob } a(x) = d^{-l(x)} \leq d^{-L_2}, \text{ sub into } \mathbb{E}[c(x)] \text{ name } y \text{ as in } H \text{ term to make } D(a|b) \text{ and } \sum_{i=1}^n -l(x_i) \leq d^{-l(x)} + D(a|b) \geq 0.$$

opt rule exists: $(x := -\log p(a)) - b \cdot K - M$ opt rule exists, $[F]_{\text{len}}$ right: count the max prob codes with $[F]_{\text{len}} \leq \text{fix_num}$ in opt and pick min

Shannon code bound: $\sum_{i=1}^n p_i \log_2 \frac{1}{p_i} \leq L+1$

Huffman code: canonical code exists: $(c_0, c_1, \dots, c_n)$ such that $c_i = c_{i-1}/2$ if $i > 1$, $c_0 = 1$, and $|c_i| - |c_j| \geq 0$ as $F[i] - F[j]$.

2) assume wrong fix, shorter, still not code 3) pred. code $\rightarrow$ coded tree b2) max-len for sibling, now swap whenever til $\sqrt{}$ for 3)

Shannon $\angle$ for n and $p, m, n \in \mathbb{N}$. $\mathcal{I}_n^{(n)}$ is fully typed set of $p_{x,y} = p_{x|y}$ $\leftarrow$ p_x $\leftarrow$ p_y $\leftarrow$ $p_{x,y}$

1) generate m random columns from X^n by randomly sampling P_i n times $\rightarrow$ the channel

2) randomly assign each mouse a condition

2) the decoder: a function decode on $\bar{y}$ if $\exists! \bar{x}$ st $(\bar{x}, \bar{y}) \in J_{\epsilon, \delta}^{(n)}$ return $\bar{x}$'s message from 2), else return m

call this $(n-1)$ -valued $(C,D) \leftarrow$ it is **RANDOM!!**

sample from (C.D) $\forall \epsilon \in \mathbb{R} \quad m := 7^{n(R - 2\epsilon/3) + 1}$: (C.D) has rate $R - \frac{2}{3}\epsilon + \frac{1}{n}$

2) sample a random $W \sim \text{Unif}(\{1, \dots, m\})$ check not $|P(W \in \tilde{W})| \leq \epsilon/6$ by (8.10): $W, \tilde{W}$ indep. $|P(W \in \tilde{W})| \rightarrow 0$ as $m \rightarrow \infty$: no more

3) stat $\bar{X} = \frac{1}{N}$ on the channel $|P(W \neq \tilde{W})| = \sum_i 1_{|P(W \neq \tilde{W})|} (P_i \neq \tilde{P}_i) |P_i(P_i \neq \tilde{P}_i)| \Rightarrow \exists i: 1 \neq |P_i(P_i \neq \tilde{P}_i)| \leq 1$

4) decouple to $\tilde{W}$ w/ D

$\bar{\epsilon} = \frac{1}{m} \sum \epsilon_i \leq \frac{\epsilon}{2}$ order ϵ_i 's (must hold by $\epsilon_i \leq \epsilon$ [else *]) so then move rest: now a $(\frac{m}{2}, n)$ sub

to show $\epsilon > 0$ by $\exists \delta > 0$ such that $\forall (m, n)$ with $|m - n| < \delta$ we have $|f(m) - f(n)| < \epsilon$.

extremal rate exists

$p(w) = H(w)$ as $W \sim \text{iid}$

$\uparrow$ first exists a $a \geq 0$ a bit before $b \geq 0$ — ≤ 1

$$+ \text{split } x=x_1, x_2 \leq H(|w|/w) + \sum^n T(x_1, y_1)$$

$H(x, y) = \frac{1}{2} \log \frac{1}{p(x, y)}$

$$\frac{1}{n} \sum_{i=1}^n H(x_i | x_{n-1}, \dots, x_1)$$

$\frac{1}{n} < \frac{C(n,1)}{1-6}$ $n=200$ B.S.C. and every course + Camp men to come to limit and over

Ques

Distributions

$$\text{Problem 1: } a_2: f(x) = \frac{1}{x}, u = \frac{n+1}{2}, n^2 = \frac{n^2-1}{2}$$

uniform $s_1, \dots, s_n$, $\theta = 1/n$, $p = 2$, $q = 1/2$
 Bayes: $(a): 10 \times 31 = 305$, $(b): 10 \times 2 = 20$, $(c): 10 \times 1 = 10$

$\text{Bin}(n, p) = \{X \mid X \sim \text{Bin}(n, p)\}$
 $\text{Bin}(n, p) = \{X \mid X \sim \text{Bin}(n, p)\}$

$H(V) = - \sum p_i \log(p_i) = - \sum p_i \log(2^{-i}) = \sum p_i i$

$$N(\frac{1}{2}, \frac{1}{4}) : f(\frac{3}{4}) = \frac{1}{\sqrt{2\pi \cdot \frac{1}{4}}} \cdot e^{-\frac{(\frac{3}{4} - \frac{1}{2})^2}{2 \cdot \frac{1}{4}}} = \frac{1}{\sqrt{2\pi \cdot \frac{1}{4}}} \cdot e^{-\frac{(\frac{1}{4})^2}{2 \cdot \frac{1}{4}}} = \frac{1}{\sqrt{2\pi \cdot \frac{1}{4}}} \cdot e^{-\frac{1}{8}}$$

$\rho = \frac{1}{2} \left(1 + \frac{1}{2} \right) = \frac{3}{4}$

$(1) \quad g(x) = 1/x, \quad p=1, \quad \delta = \lambda, \quad \text{distributive}$

Exp(1) $\frac{1}{\lambda} = \lambda e$, $\frac{1}{\lambda} \ln \lambda = -e$, $\frac{1}{\lambda} = \frac{1}{\lambda}$, $\frac{1}{\lambda} = \frac{1}{\lambda}$

$$\Gamma(n) = (n-1)! \quad \Gamma(1) = 1$$

Game tree: is good cooperation, $U(H) = (6, 1)$; $U(D) =$

1. right series: $\sum_{n=1}^{\infty} a_n$
 2. left series: $\sum_{n=1}^{\infty} a_n$
 3. sample size: n
 4. $n=1$ to $n=10$ stop: 11

$N = 20$, $\lambda = 20\%$

$e = z_0 = 1/n$ set to 0. sup. $\log$ $e \rightarrow K$... $H(1/2) = -1/2 \log 1/2 - 1/2 \log 1/2$ add extra 0 based to make even...
 $(1/n) \log (1/n) = -1/n \log n$ $\sum_{k=1}^n p_k \log p_k = -\log n$ $(x) = \dots p_k \log p_k$

$\ln(1+x) = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} x^k}{k}$ für $|x| < 1$
 $\ln(1-x) = -\sum_{k=1}^{\infty} \frac{x^k}{k}$ für $|x| < 1$
 $\ln(1+x) + \ln(1-x) = \ln(1-x^2) = -\sum_{k=1}^{\infty} \frac{x^{2k}}{k}$ für $|x| < 1$
 $\ln(1+x) - \ln(1-x) = \ln\left(\frac{1+x}{1-x}\right) = \sum_{k=1}^{\infty} \frac{2x^{2k-1}}{k}$ für $|x| < 1$

$f(x) = \sum_{n=0}^{\infty} x^n$ | DSC Copolymer [Copolymers] = 1 - AC / ACO | B log [Sage online], consider RV (chi), (kay).