Introduction to Information Theory, Fall 2020

Homework problem set #2

due November 9, 2020

Rules: Always explain your solutions carefully. Please hand in the assignment in groups on Canvas. In the werkcollege the TAs can tell you more about how this works.

1. Entropy and Huffman codes (1 point): Consider the following probability distribution:

 x
 A
 B
 C
 D
 E
 F
 G

 P(x)
 0.05
 0.05
 0.07
 0.13
 0.2
 0.2
 0.3

(a) Compute H(P) to one digit after the decimal point (or better). You can use a computer.

- (b) Construct a Huffman code \mathcal{C} for P and compute the average length per symbol L(\mathcal{C} , P).
- 2. Subadditivity of the entropy (1 point): The goal of this problem is to show that

$$H(X,Y) \leqslant H(X) + H(Y) \tag{1}$$

for any two random variables X, Y with an *arbitrary* joint distribution P(x, y).

(a) Verify the following identity, where $P(x) = \sum_{y} P(x, y)$ and $P(y) = \sum_{x} P(x, y)$ denote the marginal distributions (as always):

$$H(X) + H(Y) - H(X,Y) = \sum_{x,y} P(x,y) \log \frac{P(x,y)}{P(x)P(y)}$$

- (b) Which inequality from class can now be used to prove Eq. (1)?
- (c) Can you interpret Eq. (1) in the context of compression?

Optional problem: Show that Eq. (1) holds with equality precisely when X and Y are independent.

3. **Huffman compression (1 point):**

This week you will implement Huffman's algorithm discussed in class and above. To get started, open the Python notebook at https://colab.research.google.com/github/amsqi/iit20-homework/blob/master/02-homework.ipynb and follow the instructions.

As last week, please submit both the notebook **and** a PDF printout, or provide a link to your solution on Colab. You can achieve the maximum score if your solution produces the correct output. We will only have a closer look at your code in case of problems.

This programming problem may be a bit more difficult than last week's, so we will grade it gently. We also added some optional challenge problems in the notebook. Can you beat zlib? ⁽²⁾