

Theory of Information Measurement and Source Coding

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Information theory is a branch of applied mathematics which deals with the measurement and transmission of information through a channel. A typical model of communication involves three steps: (1) coding a message at its source, (2) transmitting the message through a channel, (3) decoding the message at its destination. In this talk, I will focus on the first step. I want to find a quantitative way to measure the disorder of an information source and a corresponding method to code it with the least uncertainty.

Let F be the set of source alphabets. A message is defined as a string of the elements in set F . Let G be the set of code alphabets. Let G_B be the set of all strings of the elements in set G . A code is defined as a map f from F to G_B .

Definition 1: a code is decipherable or unique decodable if every string in G_B is the image of one message.

Definition 2: A string x is a prefix in a string y if there exists a string z , such that $xz=y$.

A prefix-free code is decipherable because we can always find the first codeword in a message, peel it off, and continue decoding.

Theorem 1: If F is a set of source alphabets, $G = \{0,1\}$, f is a prefix-free code from F to G_B , for $F = \{X_1, X_2, \dots, X_n\}$, $f(X_i) = C_i$, $L_i = |C_i|$, then we have the following inequality: $\sum 2^{-L_i} \leq 1$ (Kraft inequality)

In real information transmission, usually we don't know which source alphabet is under transmission. What we only know is the probability that an alphabet emerges at a certain time. Suppose $F = \{X_1, X_2, \dots, X_n\}$, $P(X_i) = p_i$, and $\sum p_i = 1$. To cut down the cost in transmission, we hope the length of a message is as short as possible. So we use the expectation $E(X) = \sum L_i p_i$ as the stickyard. Our purpose is to minimize $E(X)$ with the condition that $\sum 2^{-L_i} \leq 1$.

Let $q_i = 2^{-L_i}$. The question equals to maximizing $\sum p_i \log_2 q_i$, such that $\sum q_i = 1$

Lemma: if $p_i \geq 0$, $q_i \geq 0$, $\sum p_i = \sum q_i = 1$, then $\sum p_i \log_2(p_i/q_i) \geq 0$

Thus, $\sum p_i \log_2(p_i) \geq \sum p_i \log_2(q_i)$, "=" holds iff $p_i = q_i$, $L_i = \log_2(1/p_i)$

Remark: $E = -\sum p_i \log_2(p_i)$ is actually the definition of entropy in information theory. It's always non-negative. And it can be viewed as a measure of the average uncertainty associated with a random variable F .

The next question is how to use a string of 0,1 to represent C_i , such that $L_i = \log_2(1/p_i)$.

The following process, called Huffman coding, provides a method to find C_i 's

$F = \{X_1, X_2, \dots, X_n\}$, $P(X_i) = p_i$, create n nodes corresponding to these n alphabets, probability of a alphabet is assigned to be equal to the node weight. Let set M be the collection of these n nodes.

Step 1: Find and remove two nodes with smallest weights. Mark nodes A and B .

Step 2: Create a new node C . $\text{weight}[C] = \text{weight}[A] + \text{weight}[B]$. Create a subtree that has these

two nodes as leaves, C as root. Then insert C into the set M.

Repeat Step 1 and 2 until there is only node in the set M

For the whole binary tree, left edge is labeled 0; right edge is labeled 1. Path from root to leaf is codeword for the corresponding message

We can proof that a Huffman code is optimal.