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Balance

Suppose you have eight billiard balls. One of them is defective -- it weighs more than the others. How do you tell, using a balance, which ball is defective in two weighings?



Figure by MIT OpenCourseWare.



Information Theory

How do you define the information a message carries?

How much information does a message carry? How much of a message is redundant? How do we measure information and what are its units?

How do we model a transmitter of messages? What is the average rate of information a transmitter generates?

How much capacity does a communication channel have (with a given data format and data frequency)?

Can we remove the redundancy from a message to fill the capacity of a channel? (lossless compression) How much can we compress a message and still exactly recover message?

How does noise affect the capacity of a channel? Can we use redundancy to accurately recover a signal sent over a noisy line? (error correction)

Information Theory



selects a sequence of symbols from a set of symbols to represent a message.

OR

Destination decides which message among set of (agreed) possible messages, the information source sent.

Why are we interested in Markov Models?

We can represent an information source as an engine creating symbols at some rate according to probabilistic rules. The Markov model represents those rules as transition probabilities between symbols.



ACBBA...

In the long term, each symbol has a certain steady state probability. $v_{ss} = \begin{bmatrix} \frac{1}{3} & \frac{16}{27} & \frac{2}{27} \end{bmatrix}$

Based on these probabilities, we can define the amount of information, I, that a symbol carries and what the average rate of information or entropy, H, a system generates.

Discrete Markov Chain

Transition Matrix

A Markov system (or Markov process or Markov chain) is a system that can be in one of several (numbered) states, and can pass from one state to another each time step according to fixed probabilities.

If a Markov system is in state i, there is a fixed probability, p_{ij} , of it going into state j the next time step, and p_{ij} is called a **transition probability**.

A Markov system can be illustrated by means of a **state transition diagram**, which is a diagram showing all the states and transition probabilities.

The matrix P whose ijth entry is p_{ij} is called the **transition matrix** associated with the system. The entries in each row add up to 1. Thus, for instance, a 2×2 transition matrix P would be set up as in the following figure.

Discrete Markov Chain



1-step Distribution

Distribution After 1 Step: vP

Initial probability

 $\mathcal{V} = \left[\frac{9}{27}, \frac{16}{27}, \frac{2}{27}\right]$

vector

If v is an initial probability distribution vector and P is the transition matrix for a Markov system, then the probability vector after 1 step is the matrix product, vP.

 $P = \begin{bmatrix} 0 & \frac{4}{5} & \frac{1}{5} \\ \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & \frac{2}{5} & \frac{1}{10} \end{bmatrix}$



after 1 step

 $vP = \begin{bmatrix} \frac{1}{3} & \frac{16}{27} & \frac{2}{27} \end{bmatrix}$

n-steps Distribution

Distribution After 1 Step: vP

If v is an initial probability distribution vector and P is the transition matrix for a Markov system, then the distribution vector after 1 step is the matrix product, vP.

Distribution After 2 Steps: vP²

The distribution one step later, obtained by again multiplying by P, is given by

$$(vP)P = vP^2.$$

Distribution After n Steps: vPn

Similarly, the distribution after n steps can be obtained by multiplying v on the right by P n times, or multiplying v by P^n .

$$(vP)PP...P = vP^n$$

The ijth entry in Pⁿ is the probability that the system will pass from state i to state j in n steps.

Stationary

What happens as number of steps n goes to infinity?

$V_{ss}P = V_{ss}$	$v_{ss} = [v_x v_y v_z \dots]$
	n+1 equations
$v_x + v_y + v_z + = 1$	n unknowns

A steady state probability vector is then given by $v_{ss} = [v_x v_y v_z ...]$

If the higher and higher powers of P approach a fixed matrix P_{∞} , we refer to P_{∞} as the **steady state** or **long-term transition matrix**.

Examples



Then the distribution after one step is given by

$$vP = \begin{bmatrix} 0.2 & 0.4 & 0.4 \end{bmatrix} \begin{bmatrix} 0.2 & 0.8 & 0 \\ 0.4 & 0 & 0.6 \\ 0.5 & 0.5 & 0 \end{bmatrix} = \begin{bmatrix} 0.4 & 0.36 & 0.24 \end{bmatrix}$$

0.2(0.2)+(0.4)(0.4)+(0.4)(0.5)=0.04+0.16+0.20=0.4

The distribution after one step is given by

$$vP = \begin{bmatrix} 0.2 & 0.4 & 0.4 \end{bmatrix} \begin{bmatrix} 0.2 & 0.8 & 0 \\ 0.4 & 0 & 0.6 \\ 0.5 & 0.5 & 0 \end{bmatrix} = \begin{bmatrix} 0.4 & 0.36 & 0.24 \end{bmatrix}$$

The two-step distribution one step later is given by

$$vP^{2} = (vP)P = \begin{bmatrix} 0.4 & 0.36 & 0.24 \end{bmatrix} \begin{bmatrix} 0.2 & 0.8 & 0 \\ 0.4 & 0 & 0.6 \\ 0.5 & 0.5 & 0 \end{bmatrix} = \begin{bmatrix} 0.344 & 0.44 & 0.216 \end{bmatrix}$$

To obtain the two-step transition matrix, we calculate

$$P^{2} = \begin{bmatrix} 0.2 & 0.8 & 0 \\ 0.4 & 0 & 0.6 \\ 0.5 & 0.5 & 0 \end{bmatrix} \begin{bmatrix} 0.2 & 0.8 & 0 \\ 0.4 & 0 & 0.6 \\ 0.5 & 0.5 & 0 \end{bmatrix} = \begin{bmatrix} 0.36 & 0.16 & 0.48 \\ 0.38 & 0.62 & 0 \\ 0.3 & 0.4 & 0.3 \end{bmatrix}$$

Thus, for example, the probability of going from State 3 to State 1 in two steps is given by the 3,1-entry in P², namely 0.3.

The steady state distribution is given by

$$v_{ss}P = v_{ss} \rightarrow \begin{bmatrix} v_x & v_y & v_z \end{bmatrix} \begin{bmatrix} 0.2 & 0.8 & 0 \\ 0.4 & 0 & 0.6 \\ 0.5 & 0.5 & 0 \end{bmatrix} = \begin{bmatrix} v_x & v_y & v_z \end{bmatrix}$$

$$v_x + v_y + v_z = 1$$

$$\downarrow$$

$$0.2v_x + 0.4v_y + 0.5v_z = v_x$$

$$0.8v_x + 0.5v_z = v_y$$

$$0.6v_y = v_z$$

$$v_x + v_y + v_z = 1$$

$$\downarrow$$

$$v_{ss} = \begin{bmatrix} 0.354 & 0.404 & 0.242 \end{bmatrix}$$

$$P_{\infty} = \begin{bmatrix} 0.354 & 0.404 & 0.242 \\ 0.354 & 0.404 & 0.242 \end{bmatrix}$$
steady state distribution
$$P_{\infty} = \begin{bmatrix} 0.354 & 0.404 & 0.242 \\ 0.354 & 0.404 & 0.242 \end{bmatrix}$$

Digram probabilities

What are the relative frequencies of the combination of symbols ij=AA,AB,AC... (digram)? What is the joint probability p(i,j)?

 $p(i,j)=p(i)p_i(j)$



$\mathbf{p}(\mathbf{i},\mathbf{i})$		j		
h(1,J)	Α	В	С
	Α	0	$\frac{4}{15}$	$\frac{1}{15}$
i	В	<u>8</u> 27	<u>8</u> 27	0
	С	$\frac{1}{27}$	$\frac{4}{135}$	$\frac{1}{135}$

p(A,A)=p(B,C)=0; AA, BC never occurs p(B,A) occurs most often; 4/15 times

Shannon & Weaver pg.41

Why are we interested in Markov Models?

We can represent an information source as an engine creating symbols at some rate according to probabilistic rules. The Markov model represents those rules as transition probabilities between symbols.



ACBBA...

In the long term, each symbol has a certain steady state probability. $v_{ss} = \begin{bmatrix} \frac{1}{3} & \frac{16}{27} & \frac{2}{27} \end{bmatrix}$

Based on these probabilities, we can define the amount of information, I, that a symbol carries and what the average rate of information or entropy, H, a system generates.

Information

We would like to develop a usable measure of the information we get from observing the occurrence of an event having probability p . Our first reduction will be to ignore any particular features of the event, and only observe whether or not it happened. In essence this means that we can think of the event as the observance of a symbol whose probability of occurring is p. We will thus be defining the information in terms of the probability p.

Information

We will want our information measure I(p) to have several properties:

- 1. Information is a non-negative quantity: $I(p) \le 0$.
- 2. If an event has probability 1, we get no information from the occurrence of the event: I(1) = 0. [information is surprise, freedom of choice, uncertainty...]
- 3. If two independent events occur (whose joint probability is the product of their individual probabilities), then the information we get from observing the events is the sum of the two informations:

 $I(p1 \bullet p2) = I(p1) + I(p2)$. (This is the critical property . . .)

4. We will want our information measure to be a continuous (and, in fact, monotonic) function of the probability (slight changes in probability should result in slight changes in information).

Information

 $I(p) = \log_{b}(1/p) = -\log_{b}(p),$

$$x=y^n \rightarrow \log_y(x)=n$$

for some positive constant b. The base b determines the units we are using. \log_2 units of I are bits $\log_2(x) = \log_{10}(x)/\log_{10}(2)$

Ex. Flip a fair coin (
$$p_H=0.5, p_T=0.5$$
)
1 flip: H or T
I= $-\log_2(p)= -\log_2(0.5)= \log_2(2)=1$ bit

n flips: HTTH...n times

$$I = -\log_2(p p p p ...) = -\log_2(p^n)$$

$$= -n\log_2(p) = n\log_2(1/p) = = n \log_2(2)$$
Additive property

$$-\log_2(p_1p_2) = -\log_2(p_1) - \log_2(p_2)$$
Also think of switches

1 switch = 1 bit (2^1 =2 possibilities) 3 switches = 3bits (2^3 =8 possibilities)

 I_1 and $I_2 = I_1 + I_2$

Ex. Flip an unfair coin ($p_H=0.3, p_T=0.7$)

1 flip: H
I=
$$-\log_2(p_H) = -\log_2(0.3) = 1.737$$
 bit

1 flip: T
I=
$$-\log_2(p_T) = -\log_2(0.7) = 0.515$$
 bit

less likely, more info more likely, less info

5 flips: HTTHT

$$I = -\log_2(p_H p_T p_T p_H p_T)$$

 $= -\log_2(0.3 \cdot 0.7 \cdot 0.7 \cdot 0.3 \cdot 0.7) = -\log_2(0.031)$
 $= 5.018 \text{ bits}$
1.004 bits/flip

5 flips: THTTT

$$I = -\log_2(p_T p_H p_T p_T p_T)$$

 $= -\log_2(0.7 \cdot 0.3 \cdot 0.7 \cdot 0.7 \cdot 0.7) = -\log_2(0.072)$
 $= 3.795 \text{ bits}$ 0.759 bits/flip

Entropy

Ex. Flip an unfair coin ($p_H=0.3, p_T=0.7$) 1 flip: $I_H=1.737$ bits, $I_T=0.515$ bits

So what's the average bits/flip for n flips as $n \rightarrow \infty$?

Use a weighted average based on probability of information per flip. Call this average information/flip, Entropy H

$$H=p_{H} I_{H} + p_{T} I_{T}$$

= $p_{H} [-log_{2}(p_{H})] + p_{T} [-log_{2}(p_{T})]$
= $0.3(1.737 \text{ bits}) + 0.7(0.515 \text{ bits})$
= 0.822 bits

Entropy

Average information/symbol called Entropy H

$$H = -\sum_{i} p_i \log(p_i)$$

H(X,Y)=H(X)+H(Y) H also obeys additive property if events are independent.

For unfair coin, $p_H=p$, $p_T=(1-p)$



The average information per symbol is greatest when the symbols equiprobable.

Balance

Suppose you have eight billiard balls. One of them is defective -- it weighs more than the others. How do you tell, using a balance, which ball is defective in two weighings?



Figure by MIT OpenCourseWare.



Only allowed 2 weighings.



Which is heavier, 1 or 2?



Which is heavier, 1 or 2?

Which is heavier, 1 or 2?

2 is the odd ball

Optimal way Case #1b ~1/3,~1/3,~1/3 split Now, HL,HR,B Almost equiprobable Figure by MIT OpenCourseWare. Weighing #1 Only allowed 2 weighings. (1,2,3) vs. (4,5,6) 7 2 1 3 5 4 6 8 HeavyL Weighing #2 1 vs. 2 2 3 1 Balanced

3 is the odd ball

5 is the odd ball

Try to design your experiments to maximize the information extracted from each measurement by making possible outcomes equally probable.

Shannon Fano

Split symbols so probabilities halved

ZIP implosion algorithm uses this

Ex. "How much wood would a woodchuck chuck" 31 characters

ASCII 7bits/character, so 217 bits

Frequency chart

0	0.194
c	0.161
h	0.129
W	0.129
u	0.129
d	0.097
k	0.065
m	0.032
a	0.032
1	0.032

$$H = -\sum_{i} p_i \log(p_i)$$

H=- $(0.194 \log_2 0.194 + 0.161 \log_2 0.161 + ...)$

H=2.706 bits/symbol, so 83.7 bits for sentence

o has $-\log_2 0.194=2.37$ bits of information

1 has $-\log_2 0.032 = 4.97$ bits of information

The rare letters carry more information

Shannon Fano

Split symbols so probabilities halved (or as close as possible)

Ex. "How much wood would a woodchuck chuck" 31 characters

Frequency chart

0	0.194		0.194				
C	0.161		0.29	0.161			
h	0.129	0.484	0	0.129			
W	0.129	0.516	0 250	0.129			
u	0.129		0.238	0.129			
d	0.097		0.258	0.097			
k	0.065		-	0.161	0.065		
m	0.032				0.096	0.032	
a	0.032				0.070	$\frac{0.052}{0.064}$	0.032
1	0.032						0.032

Shannon Fano

Split symbols so probabilities halved

Ex. "How much wood would a woodchuck chuck" 31 characters

Frequency chart

Shannon Fano

Split symbols so probabilities halved

Ex. "How much wood would a woodchuck chuck" 31 characters

"Prefix free - one code is never the start of another code" $Frequency \ chart$

11	0	0.194	11				
101	C	0.161	10	101			
100	h	0.129	10	100			
011	W	0.129		011			
010	u	0.129	01	010			
001	d	0.097	00	001			
0001	k	0.065		000	0001		
00001	m	0.032		-	0000	00001	
000001	a	0.032				00000	000001
000000	1	0.032				00000	000000

Shannon Fano

Split symbols so probabilities halved

Ex. "How much wood would a woodchuck chuck" 31 characters

Encoding	g chart	р	#
11	0	0.194	6
101	С	0.161	5
100	h	0.129	4
011	W	0.129	4
010	u	0.129	4
001	d	0.097	3
0001	k	0.065	2
00001	m	0.032	1
000001	a	0.032	1
000000	1	0.032	1

6(2)+5(3)+4(3)+4(3)+4(3)+ 3(3)+2(4)+1(5)+1(6)+1(6) =97 bits

97bits/31 characters =3.129 bits/character

H=2.706 bits/symbol

Shannon Fano

Ex. "How much wood would a woodchuck chuck" 31 characters

Decoding chart

11	0
101	c
100	h
011	W
010	u
001	d
0001	k
00001	m
000001	a
000000	1

100110110000101010101000111111001 32 h o w m u c h w o o d 011110100000000000000010111111001101 36 w o u l d a w o o d c 100010101000110110001010001 29 h u c k c h u c k

97bits

Shannon Fano

Decoding chart

11	0		52bits
101	С		
100	h		
011	W		
010	u		
001	d		
0001	k		
00001	m		
000001	a		
000000	1		

Shannon Fano

d c'kd Decoding chart 11 52bits/12 characters = 4.333 bits/character 0 101 С greater than before 100 h because character 011 W frequencies are different 010 11 d 001 0001 k 00001 m 000001 **a** 000000 1

Add two lowest probabilities

group symbols

Resort

Repeat

Ex. "How much wood would a woodchuck chuck"

Frequency chart

0	0.149	0	0.149	0	0.149	0	0.149
С	0.161	С	0.161	С	0.161	c	0.161
h	0.129	h	0.129	h	0.129	almk	0.161
W	0.129	W	0.129	W	0.129	//h	0.129
u	0.129	u	0.129	u	0.129 /	\mathbf{W}	0.129
d	0.097	d	0.097	d	0.097//	u	0.129
k	0.065	k	0.065	a lm	0.096	d	0.097
m	0.032	al	0.064	k	0.065		
a	0.032	m	0.032				
1	0.032 /	/					

JPEG, MP3

Ex. "How much wood would a woodchuck chuck"

Ex. "How much wood would a woodchuck chuck"

Ex. "How much wood would a woodchuck chuck"

Ex. "How much wood would a woodchuck chuck"

Huffman

	00		6(2)+5((3)+4(3)+4(3)+4(3)+	Shan	on Fano
0	00	6	0(2)	(3) + 1	11	0
С	111	5	3(3)+2((4)+1(5)+1(6)+1(6)	101	0
h	100	4			101	C h
W	101	Δ	$=9'/b_{1t}$	S	011	11
••	011	1			011	W
u	011	4			010	u
d	010	3			001	d
k	1100	2		07hits/21 share store	0001	k
m	11010	1		9/Dits/31 characters	00001	m
0	110111	1		-3 120 hits/character	000001	a
a 1	110111	1		-3.129 UIIS/CIIAI ACICI	000000	1
I	110110	1				

97bits/31 characters =3.129 bits/character

 $\mathbf{C}\mathbf{1}$

Notice o has 2 bits; a,l have 6 bits

H=2.706 bits/symbol

Huffman's algorithm is a method for building an extended binary tree of with a minimum weighted path length from a set of given weights.

Frequencies*(edges to root)= weighted path length

Huffman's algorithm is a method for building an extended binary tree of with a minimum weighted path length from a set of given weights.

Each branch adds a bit. Minimize (#branches * frequency) Least frequent symbol further away. More frequent, closer.

MP-3

Huffman coding is used in the final step of creating an MP3 file. The MP3 format uses frames of 1152 sample values. If the sample rate is 44.1kHz, the time that each frame represents is ~26ms. The spectrum of this 1152-sample frame is spectrally analyzed and the frequencies are grouped in 32 channels (critical bands). The masking effects within a band are analyzed based on a psycho-acoustical model. This model determines the tone-like or noise-like nature of the masking in each channel and then decides the effect of each channel on its neighboring bands. The masking information for all of the channels in the frame is recombined into a time varying signal. This signal is numerically different from the original signal but the difference is hardly noticeable aurally. The signal for the frame is then Huffman coded. A sequence of these frames makes up an MP3 file. http://webphysics.davidson.edu/faculty/dmb/py115/huffman_coding.htm