Introduction to Information-Theoretic Modeling

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"Whether on the internet, encoded in radio waves or coursing through wires, information is all around us. Our senses record it, our brains process it and our genes pass it on. But what exactly is information? Can it be analysed and measured? [...] a concept that could soon become as central to science as space, time mass or energy."

Course details What is Information? Why Information? Information vs. Complexity Information Theory





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2 What is Coding?



Course details What is Information? Why Information? Information vs. Complexity Information Theory



- 2 What is Coding?
- 3 Symbol Codes



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1 Course Outline

- 2 What is Coding?
- 3 Symbol Codes
- 4 Entropy and Information



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- 2 What is Coding?
- 3 Symbol Codes
- 4 Entropy and Information
- 5 Kolmogorov complexity



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Course Outline

- Course details
- What is Information?
- Why Information?
- Information vs. Complexity
- Information Theory

2 What is Coding?

- 3 Symbol Codes
- Intropy and Information





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Course details What is Information? Why Information? Information vs. Complexity Information Theory

Introduction to Information-Theoretic Modeling

• A short course, 2×3 h.



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- Lecture notes:

www.cs.helsinki.fi/teemu.roos/brazil.pdf



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What is Coding? Symbol Codes Entropy and Information Kolmogorov complexity Course details What is Information? Why Information? Information vs. Complexity Information Theory

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- MacKay, Information Theory, Inference and Learning Algorithms.
- Solomon, Data Compression: The Complete Reference.

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Course details What is Information? Why Information? Information vs. Complexity Information Theory

What is Information?

• Etymology: *informare* = give form, 14th century.

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- knowledge [...], intelligence, news, facts, data, [...], (as nucleotides in DNA or binary digits in a computer program) [...], a signal [...], a numerical quantity that measures the uncertainty in the outcome of an experiment to be performed. (source: Merriam-Webster).

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- Information technology.
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- This course: measuring *the amount* of information in data, and using such measures for automatically building *models*.

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Why Information?

• The amount of information around us is exploding - internet!

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Why Information?

- The amount of information around us is exploding internet!
- Need to store, transmit, and process information efficiently.

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Why Information?

- The amount of information around us is exploding internet!
- Need to store, transmit, and process information efficiently.
- Wish to understand more and more complex phenomena.

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Why Information?

- The amount of information around us is exploding internet!
- Need to store, transmit, and process information efficiently.
- Wish to understand more and more complex phenomena.
- Computer science: make things automatic (intelligent).

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Course details What is Information? Why Information? Information vs. Complexity Information Theory

Information vs. Complexity

Is complexity the same as information?

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Course details What is Information? Why Information? Information vs. Complexity Information Theory

Information vs. Complexity

Is complexity the same as information?

Is there a lot of *information* in a random string? No.

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Course details What is Information? Why Information vs. Complexity Information Theory

Information vs. Complexity

Is complexity the same as information?

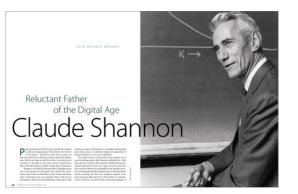
Is there a lot of *information* in a random string? No.

Complexity = Information + Noise = Regularity + Randomness = Algorithm + Compressed file

Course Outline

What is Coding? Symbol Codes Entropy and Information Kolmogorov complexity Course details What is Information? Why Information? Information vs. Complexity Information Theory

Information Theory



"The real birth of modern information theory can be traced to the publication in 1948 of Claude Shannon's *"The Mathematical Theory* of Communication" in the Bell System Technical Journal. " (Encyclopædia Britannica)

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Course details What is Information? Why Information? Information vs. Complexity Information Theory

Course Topics

Information Theory:

• entropy and information, bits,

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Course details What is Information? Why Information? Information vs. Complexity Information Theory

Course Topics

Information Theory:

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Fundamental limits (mathematical and statistical) and practice (computer science).

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Modeling:

Course details What is Information? Why Information? Information vs. Complexity Information Theory

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Course details What is Information? Why Information? Information vs. Complexity Information Theory

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Course details What is Information? Why Information ? Information vs. Complexity Information Theory

Course Topics

Information Theory:

- entropy and information, bits,
- compression,
- error correction.

Fundamental limits (mathematical and statistical) and practice (computer science).

Modeling:

- statistical models,
- complexity (in data and models),
- over-fitting, Occam's Razor, and MDL Principle.

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Dots and Dashes Codes as Mappings Data Compression

1 Course Outline

2 What is Coding?

- Dots and Dashes
- Codes as Mappings
- Data Compression

3 Symbol Codes

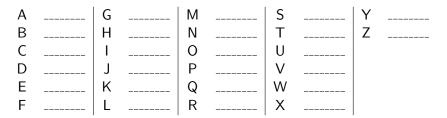
- ④ Entropy and Information
- 5 Kolmogorov complexity

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

Form groups of 3–4 persons. Each group constructs a *code* for the letters A–Z by using as *code-words* unique sequences of dots • and dashes (—) like "•", "— •", "— • — —", etc.



Teemu Roos Introduction to Information-Theoretic Modeling

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

Use your code to *encode* the message "WHAT DOES THIS HAVE TO DO WITH INFORMATION".

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

Use your code to *encode* the message "WHAT DOES THIS HAVE TO DO WITH INFORMATION".

Now count how long the encoded message is using the rule:

- A dot •: 1 units.
- A dash —: 2 units.
- A space between words: 2 units.

Dots and Dashes Codes as Mappings Data Compression

Coding Game

Use your code to *encode* the message "WHAT DOES THIS HAVE TO DO WITH INFORMATION".

Now count how long the encoded message is using the rule:

- A dot •: 1 units.
- A dash —: 2 units.
- A space between words: 2 units.

••• ----- •••: 1 + 1 + 1 + 2 + 2 + 2 + 1 + 1 + 1 = 12.

Dots and Dashes Codes as Mappings Data Compression

Coding Game

Use your code to *encode* the message "WHAT DOES THIS HAVE TO DO WITH INFORMATION".

Now count how long the encoded message is using the rule:

- A dot •: 1 units.
- A dash —: 2 units.
- A space between words: 2 units.

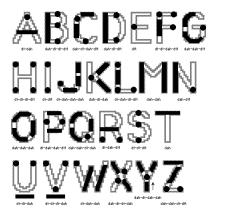
 $\bullet \bullet \bullet - - - \bullet \bullet \bullet$: 1 + 1 + 1 + 2 + 2 + 2 + 1 + 1 + 1 = 12.

The *coding rate* of your code is the length of the encoded message divided by the length of the original message, including spaces (42).

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Dots and Dashes Codes as Mappings Data Compression

Coding Game



© 1989 A.G. Reinhold.



Samuel F.M. Morse (1791-1872)

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

WHAT DOES THIS HAVE TO DO WITH INFORMATION

Teemu Roos Introduction to Information-Theoretic Modeling

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

WHAT DOES THIS HAVE TO DO WITH INFORMATION



Teemu Roos Introduction to Information-Theoretic Modeling

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

WHAT DOES THIS HAVE TO DO WITH INFORMATION



51 dots, 36 dashes, 7 spaces: 51 + 72 + 14 = 137 units.

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Dots and Dashes Codes as Mappings Data Compression

Coding Game

WHAT DOES THIS HAVE TO DO WITH INFORMATION

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		· .	

51 dots, 36 dashes, 7 spaces: 51 + 72 + 14 = 137 units.

Morse code

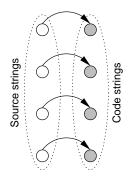
Coding rate: $\frac{137}{42} \approx 3.26$

Did you do better or worse? Why?

Dots and Dashes Codes as Mappings Data Compression

Codes as Mappings

Lossless compression: injective mapping



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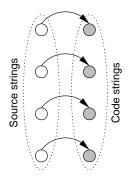
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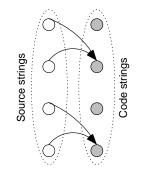
Dots and Dashes Codes as Mappings Data Compression

Codes as Mappings

Lossless compression: injective mapping

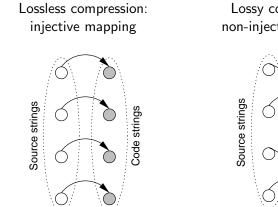


Lossy compression: non-injective mapping

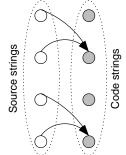


Dots and Dashes Codes as Mappings

Codes as Mappings



Lossy compression: non-injective mapping



Only lossless codes are uniquely decodable.

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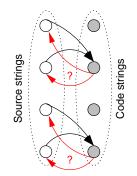
Dots and Dashes Codes as Mappings

Codes as Mappings

Lossless compression: injective mapping

Source strings Code strings

Lossy compression: non-injective mapping



Only lossless codes are uniquely decodable.

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Dots and Dashes Codes as Mappings Data Compression

Examples

general	gzip
purpose	bzip

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Dots and Dashes Codes as Mappings Data Compression

Examples

general	gzip	
purpose	bzip	
image	png	
	jpeg	

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Dots and Dashes Codes as Mappings Data Compression

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general	gzip		
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image	png		
	jpeg		
music	mp3		

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Dots and Dashes Codes as Mappings Data Compression

Examples

general	gzip	
purpose	bzip	
image	png	
	jpeg	
music	mp3	
video	mpeg	

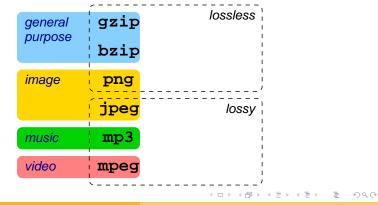
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Dots and Dashes Codes as Mappings Data Compression

Examples



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Dots and Dashes Codes as Mappings Data Compression

Examples

	с 	ompression ratio			
	gzip	~ 1 : 3	lossless		
purpose	bzip	~ 1 : 3.5			
image	png	~ 1 : 2.5	י י י /		
	jpeg	~ 1 : 25	lossy		
music	mp3	~ 1 : 12			
video	mpeg	~ 1 : 30			
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Dots and Dashes Codes as Mappings Data Compression

Compression

Is it always possible to compress data?

Theorem

The proportion of binary strings compressible by more than k bits is less than 2^{-k} .

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Dots and Dashes Codes as Mappings Data Compression

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Dots and Dashes Codes as Mappings Data Compression

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Proof. For all $n \ge 1$, the number of binary strings of length n is 2^n . The number of binary code strings of length less than n - k is $2^0 + 2^1 + 2^2 + \ldots + 2^{n-k-1}$

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Dots and Dashes Codes as Mappings Data Compression

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Dots and Dashes Codes as Mappings Data Compression

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$$\frac{2^{n-k}-1}{2^n} < \frac{2^{n-k}}{2^n} = 2^{-k}.$$

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Less than 50 % of files are compressible by more than one bit.

Dots and Dashes Codes as Mappings Data Compression

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Less than 1 % of files are compressible by more than 7 bits.

Dots and Dashes Codes as Mappings Data Compression

Compression

Is it always possible to compress data?

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Introduction to Information-Theoretic Modeling

Decodable Codes Prefix Codes Kraft-McMillan Theorem

1 Course Outline

2 What is Coding?

- Symbol Codes
 - Decodable Codes
 - Prefix Codes
 - Kraft-McMillan Theorem
- Intropy and Information
- 5 Kolmogorov complexity

Decodable Codes Prefix Codes Kraft-McMillan Theorem

Symbol Codes

A (binary) symbol code $C : \mathcal{X} \to \{0,1\}^*$ is a mapping from the alphabet \mathcal{X} to the set of finite binary sequences.

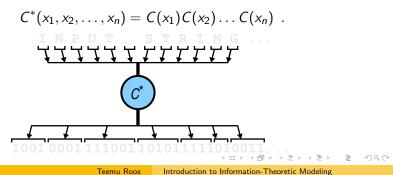
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Symbol Codes

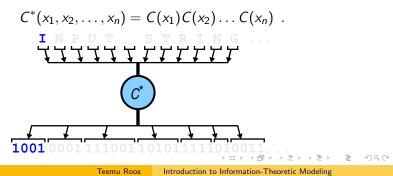
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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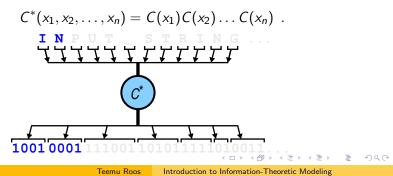
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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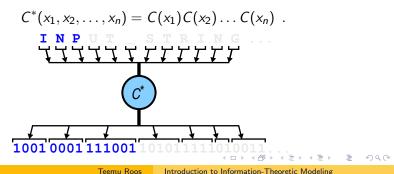
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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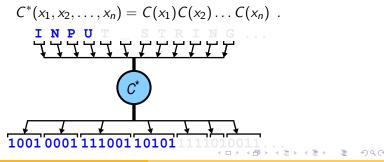
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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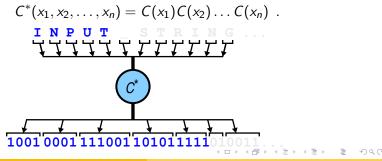
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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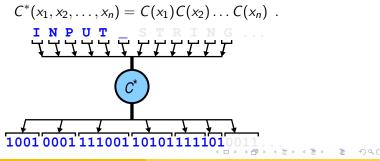
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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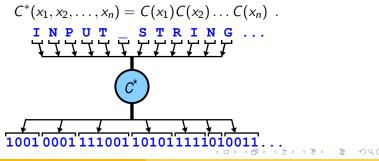
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Decodable Codes

Decodable Code

Code *C* is (uniquely) **decodable** iff its extension C^* is a one-to-one mapping, i.e., iff

$$(x_1,\ldots,x_n) \neq (y_1,\ldots,y_n) \Rightarrow C^*(x_1,\ldots,x_n) \neq C^*(y_1,\ldots,y_n)$$
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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X A code with codewords $\{0, 1, 10, 11\}$ is *not* uniquely decodable: What does 10 mean?

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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A code with codewords {00, 01, 10, 11} is uniquely decodable: Each pair of bits can be decoded individually.

A code with codewords {0,01,011,0111} is also uniquely decodable: What does 0011 mean?

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Prefix Codes

An important subset of decodable codes is the set of **prefix(-free)** codes.

Prefix Code

A code C : $\mathcal{X} \to \{0,1\}^*$ is called a $prefix\ code$ iff no codeword is a prefix of another.

It is easily seen that all prefix codes are uniquely decodable: each symbol can be decoded as soon as its codeword is read. Therefore, prefix codes are also called *instantaneous* codes.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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 √ A code with codewords {0,10,110,111} *is* prefix-free.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

The codeword lengths of a prefix codes satisfy the following important property.

Kraft Inequality

The codeword lengths ℓ_1, \ldots, ℓ_m of any (binary) prefix code satisfy

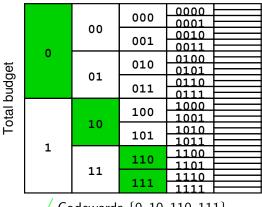
$$\sum_{i=1}^m 2^{-\ell_i} \leq 1$$
 .

Conversely, given a set of codeword lengths that satisfy this inequality, there is a prefix code with these codeword lengths.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality



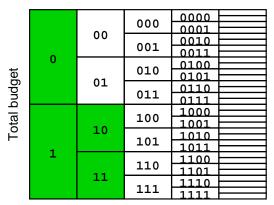
 $\sqrt{}$ Codewords $\{0, 10, 110, 111\}$

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality



X Kraft inequality violated. \Rightarrow Not decodable.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

Total budget	0	00	000	0000	
				0001	
			001	0010	
				0011	
		01	010	0100	
				0101	
			011	0110	
				0111	
	1	10	100	1000	
				1001	
			101	1010	
				1011	
		11	110	1100	
				1101	
			111	1110	
				1111	
		1			

 \sqrt{Fixed} -length code

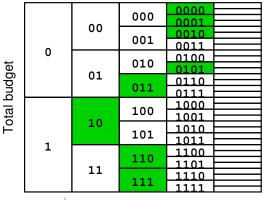
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality



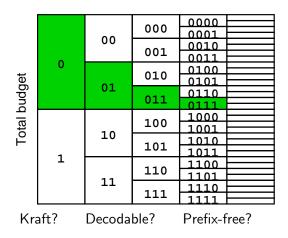
/ Decodable & prefix-free

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

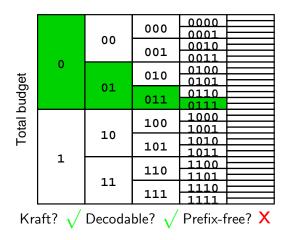


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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality



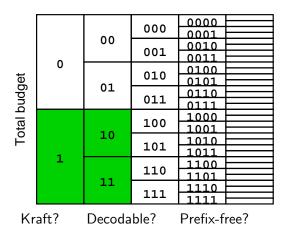
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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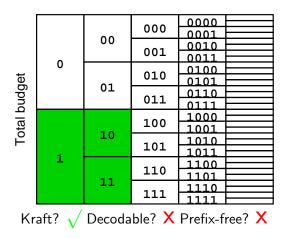


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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality



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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

Question: What if the inequality is satisfied strictly, i.e., the sum of the terms in the sum equals *less* than one:

$$\sum_{i=1}^m 2^{-\ell_i} < 1$$
 .

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

Question: What if the inequality is satisfied strictly, i.e., the sum of the terms in the sum equals *less* than one:

$$\sum_{i=1}^m 2^{-\ell_i} < 1 \; .$$

Then it is possible to make the codewords shorter and still have a decodable (prefix) code.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

Total budget	0	00	000	0000
			001	0010
				0011
		01	010	0100
				0101
			011	0110
				0111
	1	10	100	1000
				1001
			101	1010
				1011
		11	110	1100
				1101
			111	1110
				1111

Not all of budget used. \Rightarrow Some codewords can be made shorter.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

Total budget	0	00	000	0000	
				0001	
			001	0010	
			010	0011 0100	
		01		0100	
			011	0110	
				0110	
	1	10	100	1000	
				1001	
			101	1010	
				1011	
		11	110	1100	
				1101	
			111	1110	
				1111	

"Kraft tight" / complete code.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft–McMillan Theorem

The Kraft inequality restricts the codeword lengths of prefix codes. Could we do much better if we would only require decodability?

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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The Kraft inequality restricts the codeword lengths of prefix codes. Could we do much better if we would only require decodability?

In fact it can be shown that we do not lose anything at all!

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft–McMillan Theorem

The Kraft inequality restricts the codeword lengths of prefix codes. Could we do much better if we would only require decodability?

In fact it can be shown that we do not lose anything at all!

Kraft-McMillan Theorem

The codeword lengths ℓ_1, \ldots, ℓ_m of any **uniquely decodable** (binary) code satisfy

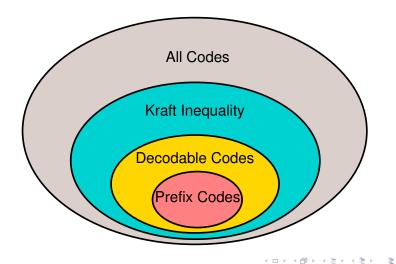
$$\sum_{i=1}^{m} 2^{-\ell_i} \le 1$$
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Conversely, given a set of codeword lengths that satisfy this inequality, there is a **prefix** code with these codeword lengths.

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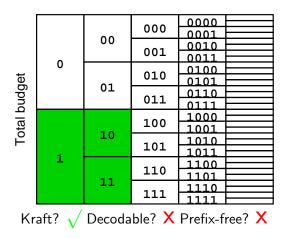
Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft-McMillan Theorem & Codes



Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality

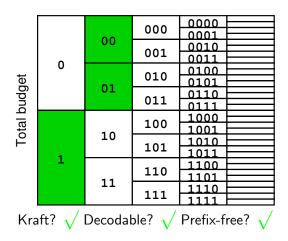


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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Kraft Inequality



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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Expected Code-length

Now we can tell which codes are decodable, prefix-free, etc.

The next question to answer is:

Out of two decodable (prefix-free) codes, which one is better?

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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For the purpose of **data compression**, the answer is clearly the code that yields the **shortest code-length**.

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Expected Code-length

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The next question to answer is:

Out of two decodable (prefix-free) codes, which one is better?

For the purpose of **data compression**, the answer is clearly the code that yields the **shortest code-length**.

We consider the expected (per-symbol) code-length:

$$E[\ell(C(X))] = \sum_{x \in \mathcal{X}} p(x) \,\ell(C(x)) \; .$$

Decodable Codes Prefix Codes Kraft-McMillan Theorem

Expected Code-length

To study the expected code-length, it is useful to define

 $q(x) = 2^{-\ell(C(x))}$

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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Expected Code-length

To study the expected code-length, it is useful to define

$$q(x) = 2^{-\ell(\mathcal{C}(x))} \quad \Leftrightarrow \quad \ell(\mathcal{C}(x)) = -\log_2 q(x) = \log_2 \frac{1}{q(x)}$$

Decodable Codes Prefix Codes Kraft-McMillan Theorem

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The Kraft-(in)equality implies that

$$\sum_{x\in\mathcal{X}}q(x)\leq 1$$

Decodable Codes Prefix Codes Kraft-McMillan Theorem

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The Kraft-(in)equality implies that

$$\sum_{x\in\mathcal{X}}q(x)=1$$

Important Observation

Probability distributions are codes are probability distributions!

Decodable Codes Prefix Codes Kraft-McMillan Theorem

Expected Code-length

Based on the unification of codes and distributions, we can write

$$E[\ell(C(X))] = \sum_{x \in \mathcal{X}} p(x) \, \ell(C(x))$$

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Decodable Codes Prefix Codes Kraft-McMillan Theorem

Expected Code-length

Based on the unification of codes and distributions, we can write

$$E[\ell(C(X))] = \sum_{x \in \mathcal{X}} p(x) \,\ell(C(x))$$
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Decodable Codes Prefix Codes Kraft-McMillan Theorem

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where $q(x) = 2^{-\ell(C(x))}$.

 \Rightarrow Information theory (entropy, Kullback-Leibler divergence, ...)

Course Outline What is Coding? Entropy and Information

Kullback-Leibler Divergence Nearly Optimal Coding



4 Entropy and Information

- Entropy
- Kullback-Leibler Divergence
- Nearly Optimal Coding

Kolmogorov complexity



Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy

Given a discrete random variable X with pmf p_X , we can measure the amount of "surprise" associated with each outcome $x \in \mathcal{X}$ by the quantity

$$I_X(x) = \log_2 rac{1}{p_X(x)}$$
 .

The less likely an outcome is, the more surprised we are to observe it. (The point in the log-scale will become clear shortly.)

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy

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The less likely an outcome is, the more surprised we are to observe it. (The point in the log-scale will become clear shortly.)

The entropy of X measures the *expected* amount of "surprise":

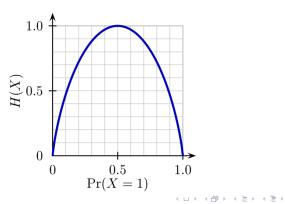
$$H(X) = E[I_X(X)] = \sum_{x \in \mathcal{X}} p_X(x) \log_2 \frac{1}{p_X(x)}$$

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Binary Entropy Function

For binary-valued X, with $p = p_X(1) = 1 - p_X(0)$, we have

$$H(X) = p \log_2 \frac{1}{p} + (1-p) \log_2 \frac{1}{1-p}$$



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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

More Entropies

• the joint entropy of two (or more) random variables:

$$H(X,Y) = \sum_{\substack{x \in \mathcal{X} \\ y \in \mathcal{Y}}} p_{X,Y}(x,y) \log_2 \frac{1}{p_{X,Y}(x,y)} ,$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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2 the entropy of a conditional distribution:

$$H(X \mid Y = y) = \sum_{x \in \mathcal{X}} p_{X|Y}(x \mid y) \log_2 \frac{1}{p_{X|Y}(x \mid y)}$$

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More Entropies

• the joint entropy of two (or more) random variables:

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,

and the conditional entropy:

$$H(X \mid Y) = \sum_{y \in \mathcal{Y}} p(y) H(X \mid Y = y)$$
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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

More Entropies

The joint entropy H(X, Y) measures the uncertainty about the pair (X, Y).

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

More Entropies

The joint entropy H(X, Y) measures the uncertainty about the pair (X, Y).

The entropy of the conditional distribution H(X | Y = y)measures the uncertainty about X when we know that Y = y.

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

More Entropies

The joint entropy H(X, Y) measures the uncertainty about the pair (X, Y).

The entropy of the conditional distribution H(X | Y = y)measures the uncertainty about X when we know that Y = y.

The conditional entropy H(X | Y) measures the *expected* uncertainty about X when the value Y is known.

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Chain Rule of Entropy

Remember the chain rule of probability:

$$p_{X,Y}(x,y) = p_Y(y) \times p_{X|Y}(x \mid y) .$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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For the entropy we have:

Chain Rule of Entropy

 $H(X, Y) = H(Y) + H(X \mid Y) .$

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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$$H(X,Y) = H(Y) + H(X \mid Y) .$$

 $X \perp Y \Leftrightarrow H(X \mid Y) = H(X) \Leftrightarrow H(X, Y) = H(X) + H(Y).$

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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 $X \perp Y \Leftrightarrow H(X \mid Y) = H(X) \Leftrightarrow H(X, Y) = H(X) + H(Y).$

Logarithmic scale makes entropy additive.

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Mutual Information

The mutual information

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

measures the average decrease in uncertainty about X when the value of Y becomes known.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Mutual Information

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measures the average decrease in uncertainty about X when the value of Y becomes known.

Mutual information is *symmetric* (chain rule):

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

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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= H(Y) - H(Y | X) = I(Y ; X) .

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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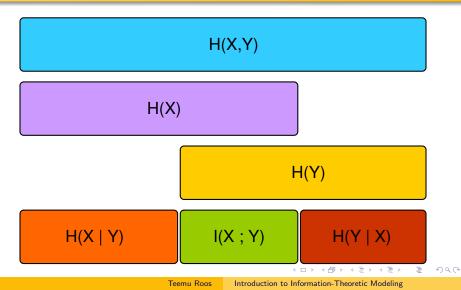
$$I(X ; Y) = H(X) - H(X | Y) = (H(X) - H(X, Y)) + H(Y)$$

= H(Y) - H(Y | X) = I(Y ; X) .

On the average, X gives as much information about Y as Y gives about X.

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Relationships between Entropies



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Kullback-Leibler Divergence Nearly Optimal Coding

Time for a break?

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Kullback-Leibler Divergence

Kullback-Leibler Divergence

The *relative entropy* or **Kullback-Leibler divergence** between (discrete) distributions p_X and q_X is defined as

$$D(p_X \parallel q_X) = \sum_{x \in \mathcal{X}} p_X(x) \log_2 \frac{p_X(x)}{q_X(x)}$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Kullback-Leibler Divergence

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(We consider $p_X(x) \log_2 \frac{p_X(x)}{q_X(x)} = 0$ whenever $p_X(x) = 0$.)

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Kullback-Leibler Divergence

Kullback-Leibler Divergence

The *relative entropy* or **Kullback-Leibler divergence** between (discrete) distributions p_X and q_X is defined as

$$D(p_X \parallel q_X) = \sum_{x \in \mathcal{X}} p_X(x) \log_2 \frac{p_X(x)}{q_X(x)}$$

Information Inquality

For any two (discrete) distributions p_X and q_X , we have

 $D(p_X \parallel q_X) \geq 0$

with equality iff $p_X(x) = q_X(x)$ for all $x \in \mathcal{X}$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Kullback-Leibler Divergence

The information inequality implies

 $I(X ; Y) \geq 0$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Kullback-Leibler Divergence

The information inequality implies

$$I(X ; Y) \ge 0$$
 .

Proof.

$$(X ; Y) = H(X) - H(X | Y)$$

= $H(X) + H(Y) - H(X, Y)$
= $\sum_{\substack{x \in \mathcal{X} \\ y \in \mathcal{Y}}} p_{X,Y}(x, y) \log_2 \frac{p_{X,Y}(x, y)}{p_X(x) p_Y(y)}$
= $D(p_{X,Y} \parallel p_X p_Y) \ge 0$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Kullback-Leibler Divergence

The information inequality implies

$$I(X ; Y) \geq 0$$
 .

Proof.

$$\begin{split} I(X ; Y) &= H(X) - H(X \mid Y) \\ &= H(X) + H(Y) - H(X, Y) \\ &= \sum_{\substack{x \in \mathcal{X} \\ y \in \mathcal{Y}}} p_{X,Y}(x, y) \log_2 \frac{p_{X,Y}(x, y)}{p_X(x) p_Y(y)} \\ &= D(p_{X,Y} \parallel p_X p_Y) \ge 0 \end{split}$$

In addition, $D(p_{X,Y} \parallel p_X p_Y) = 0$ iff $p_{X,Y}(x,y) = p_X(x) p_Y(y)$ for all $x \in \mathcal{X}, y \in \mathcal{Y}$. This means that variables X and Y are *independent* iff I(X ; Y) = 0.

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:



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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:

•
$$H(X) \ge 0$$

Proof. $p_X(x) \le 1 \Rightarrow \log_2 \frac{1}{p_X(x)} \ge 0.$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:

• $H(X) \ge 0$ *Proof.* $p_X(x) \le 1 \Rightarrow \log_2 \frac{1}{p_X(x)} \ge 0.$ • $H(X) \le \log_2 |\mathcal{X}|$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:

$$0 \leq D(p_X \parallel u_X) = \sum_{x \in \mathcal{X}} p_X(x) \log_2 \frac{p_X(x)}{u_X(x)} = \log_2 |\mathcal{X}| - H(X) .$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:

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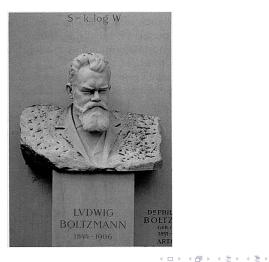
A **combinatorial** approach to the definition of information (Boltzmann, 1896; Hartley, 1928; Kolmogorov, 1965):

 $S = k \ln W$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Ludvig Boltzmann (1844–1906)



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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:

- $H(X) \ge 0$ *Proof.* $p_X(x) \le 1 \Rightarrow \log_2 \frac{1}{p_X(x)} \ge 0.$
- $H(X) \leq \log_2 |\mathcal{X}|$

A **combinatorial** approach to the definition of information (Boltzmann, 1896; Hartley, 1928; Kolmogorov, 1965):

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 $H(X \mid Y) \leq H(X)$

Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

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A **combinatorial** approach to the definition of information (Boltzmann, 1896; Hartley, 1928; Kolmogorov, 1965):

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$$H(X | Y) \le H(X)$$
Proof.
$$0 < I(X : Y) - H(Y)$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Properties of Entropy

Properties of entropy:

- $H(X) \ge 0$ *Proof.* $p_X(x) \le 1 \Rightarrow \log_2 \frac{1}{p_X(x)} \ge 0.$
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A **combinatorial** approach to the definition of information (Boltzmann, 1896; Hartley, 1928; Kolmogorov, 1965):

 $S = k \ln W$.

 $H(X \mid Y) \leq H(X)$

On the average, knowing another r.v. can only reduce uncertainty about X. However, note that H(X | Y = y) may be greater than H(X) for some y — "contradicting evidence".

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

Entropy Lower Bound

$E[\ell(X)] \ge H(X)$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

Entropy Lower Bound

$E[\ell(X)] \ge H(X)$.

Proof.

$$E[\ell(X)] = \sum_{x \in \mathcal{X}} p(x) \,\ell(x)$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

Entropy Lower Bound

 $E[\ell(X)] \ge H(X)$.

Proof.

$$E[\ell(X)] = \sum_{x \in \mathcal{X}} p(x) \ell(x)$$
$$= \sum_{x \in \mathcal{X}} p(x) \log_2 \frac{1}{q(x)} \quad q(x) = 2^{-\ell(x)}$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

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$$= \sum_{x \in \mathcal{X}} p(x) \log_2 \frac{1}{q(x)} \quad \boxed{q(x) = 2^{-\ell(x)}}$$
$$= \sum_{x \in \mathcal{X}} p(x) \left[\log_2 \frac{p(x)}{q(x)} + \log_2 \frac{1}{p(x)} \right]$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

Entropy Lower Bound

 $E[\ell(X)] \ge H(X)$.

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$$= \sum_{x \in \mathcal{X}} p(x) \log_2 \frac{1}{q(x)} \quad \boxed{q(x) = 2^{-\ell(x)}}$$
$$= \sum_{x \in \mathcal{X}} p(x) \left[\log_2 \frac{p(x)}{q(x)} + \log_2 \frac{1}{p(x)} \right]$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

Entropy Lower Bound

 $E[\ell(X)] \ge H(X)$.

Proof.

$$\begin{split} \mathsf{E}[\ell(X)] &= \sum_{x \in \mathcal{X}} p(x) \, \ell(x) \\ &= \sum_{x \in \mathcal{X}} p(x) \, \log_2 \frac{1}{q(x)} \quad \boxed{q(x) = 2^{-\ell(x)}} \\ &= \sum_{x \in \mathcal{X}} p(x) \, \left[\log_2 \frac{p(x)}{q(x)} + \log_2 \frac{1}{p(x)} \right] \\ &= D(p \parallel q) + H(X) \ge 0 \end{split}$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

So what have we learned?

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

So what have we learned? For ("Kraft-tight") decodable symbols codes:

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$$E[\ell(X)] = H(X) + D(p || q)$$
, where $q(x) = 2^{-\ell(x)}$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

So what have we learned? For ("Kraft-tight") decodable symbols codes:

- $E[\ell(X)] = H(X) + D(p || q)$, where $q(x) = 2^{-\ell(x)}$.
- $earrow E[\ell(X)] \geq H(X).$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Entropy Lower Bound

So what have we learned? For ("Kraft-tight") decodable symbols codes:

• $E[\ell(X)] = H(X) + D(p || q)$, where $q(x) = 2^{-\ell(x)}$.

$$E[\ell(X)] \geq H(X).$$

If $\ell(x) = \log_2 \frac{1}{p(x)}$, then $E[\ell(X)] = H(X)$. Optimal!

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Exercise 5.

5. Let the source distribution p be given by the table below. What are the optimal codeword lengths under p? Can you construct the actual codewords so that the code is prefix-free?

Ex. 5

$$p(x) = \begin{array}{cccc} x & x \\ A & B & C & D & E \\ \frac{1}{2} & \frac{1}{8} & \frac{1}{16} & \frac{1}{4} & \frac{1}{16} \end{array}$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Exercise 5.

			000	0000
		00	001	0010
	•		001	0011
	0		010	0100
ē		0.1	010	0101
Total budget		01	011	0110
				0111
alk		10	100	1000
ota				1001
Ĕ			101	1010
	-			1011
	1		110	1100
			110	1101
		11		1110
			111	1111

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Codelengths and Probabilities

A problem with the $\ell(x) = \log_2 \frac{1}{p(x)}$ codeword choice is the requirement that codeword lengths must be **integers** (try to think about a codeword with length 0.123, for instance).

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Codelengths and Probabilities

A problem with the $\ell(x) = \log_2 \frac{1}{p(x)}$ codeword choice is the requirement that codeword lengths must be **integers** (try to think about a codeword with length 0.123, for instance).

The simplest solution is to round upwards:

Shannon's Code

Given a pmf, the Shannon code has the codeword lengths

$$\ell(x) = \left\lceil \log_2 \frac{1}{p(x)} \right\rceil$$
 for all $x \in \mathcal{X}$.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Alice in Wonderland



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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code: Example

	Χ	p(X)	$\log_2 \frac{1}{p(X)}$	$\ell(X)$,
	а	0.0644	3.9	4	r
	b	0.0108	6.5	7	
	с	0.0178	5.8	6	
	d	0.0359	4.7	5	
	е	0.0991	3.3	4	
	f	0.0147	6.0	7	
	g	0.0184	5.7	6	
-	h	0.0535	4.2	5	
	i	0.0551	4.1	5	
I.	j	0.0011	9.8	10	
1	k	0.0083	6.8	7	
	- I	0.0343	4.8	5	
		:			
	у	0.0165	5.9	6	
I.	z	0.0005	10.7	11	
		0.2111	2.2	3	

$$H(X) = 4.03$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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Ι	0.0343	4.8	5
	÷		
у	0.0165	5.9	6
z	0.0005	10.7	11
	0.2111	2.2	3
	a b c d e f g h i j k l y	a 0.0644 b 0.0108 c 0.0178 d 0.0359 e 0.0991 f 0.0147 g 0.0184 h 0.0535 i 0.0551 j 0.0011 k 0.0083 l 0.0343 : : y 0.0165 z 0.0005	a 0.0644 3.9 b 0.0108 6.5 c 0.0178 5.8 d 0.0359 4.7 e 0.0991 3.3 f 0.0147 6.0 g 0.0184 5.7 h 0.0535 4.2 i 0.0551 4.1 j 0.0011 9.8 k 0.0083 6.8 l 0.0343 4.8 \vdots y 0.0165 5.9 z 0.0005 10.7

H(X) = 4.03

Shannon (1948):

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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1	f	0.0147	6.0	7
	g	0.0184	5.7	6
	h	0.0535	4.2	5
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	у	0.0165	5.9	6
L	z	0.0005	10.7	11
		0.2111	2.2	3

$$H(X) = 4.03$$

Shannon (1948):

Sort by probability.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code: Example

	X	p(X)	$\log_2 \frac{1}{p(X)}$	$\ell(X)$
		0.2111	2.2	3
	е	0.0991	3.3	4
-	t	0.0781	3.6	4
	а	0.0644	3.9	4
	0	0.0598	4.0	5
	i	0.0551	4.1	5
-	h	0.0535	4.2	5
	n	0.0516	4.2	5
	s	0.0475	4.3	5
	r	0.0401	4.6	5
	d	0.0359	4.7	5
	Ι	0.0343	4.8	5
		÷		
I.	х	0.0011	9.8	10
1	j	0.0011	9.8	10
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$$H(X) = 4.03$$

Shannon (1948):

Sort by probability.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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	n	0.0516	4.2	5
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	r	0.0401	4.6	5
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	Ι	0.0343	4.8	5
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I	х	0.0011	9.8	10
I	j	0.0011	9.8	10
T	z	0.0005	10.7	11

H(X) = 4.03

Shannon (1948):

- Sort by probability.
- Choose codewords in order, avoiding prefixes. ("Kraft table"!)

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code: Example

			000	0000	
		00		0010	
	•		001	0011	
	0		010	0100	
jei		01	010	0101	
Total budget		01	011	0110	
			011	0111	
	1	10	100 101	1000	
ota				1001	
Ĭ				1010	
			101	1011	
	1		110	1100	
		11	110	1101	
		11	111	1110	
			111	1111	

Codeword lengths $(3, 4, 4, 4, 5, 5, 5, 5, \dots, 10, 10, 11)$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code: Example

udget		00	000	0000
			001	0010
	0	01	010	0100 0101 0101
			011	0110
Total budget	1	10	100	0111 1000
			101	1001 1010
		11	110	1011 1100
				1101 1110
			111	1111

Codeword lengths (3, 4, 4, 4, 5, 5, 5, 5, ..., 10, 10, 11)

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code: Example

		00	000	0000	
			001	0010	
	0		001	0011	
Total budget	0		010	0100	
		01	010	0101	
		01	011	0110	
				0111	
		10	100	1000	
ota				1001	
Tc			101	1010	
•	-			1011	
	1			1100	
			110	1101	
		11	111	1110	
				1111	

Codeword lengths (3, 4, 4, 4, 5, 5, 5, 5, ..., 10, 10, 11)

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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		0.2111	2.2	3	000
	е	0.0991	3.3	4	0010
	t	0.0781	3.6	4	0011
	а	0.0644	3.9	4	0100
	0	0.0598	4.0	5	01010
	i	0.0551	4.1	5	01011
	h	0.0535	4.2	5	01100
	n	0.0516	4.2	5	01101
	s	0.0475	4.3	5	01110
	r	0.0401	4.6	5	01111
	d	0.0359	4.7	5	10000
	- I	0.0343	4.8	5	10001
		÷			
I	х	0.0011	9.8	10	1010111101
I	j	0.0011	9.8	10	1010111110
I	z	0.0005	10.7	11	10101111110 《 다 › 《 문 › 《 문 › 《 문 ›

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code: Example

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		0.2111	2.2	3	000	
	е	0.0991	3.3	4	0010	
	t	0.0781	3.6	4	0011	H(X) = 4.03
	а	0.0644	3.9	4	0100	$E[\ell(X)] = 4.60$
	0	0.0598	4.0	5	01010	/-
	i	0.0551	4.1	5	01011	$E[\ell(X)] - H(X) = 0.57$
	h	0.0535	4.2	5	01100	
-	n	0.0516	4.2	5	01101	
	s	0.0475	4.3	5	01110	
	r	0.0401	4.6	5	01111	
	d	0.0359	4.7	5	10000	
	I	0.0343	4.8	5	10001	
		:				
			0.0	10		
I	х	0.0011	9.8	10	1010111	1101
I.	j	0.0011	9.8	10	1010111	110
T	z	0.0005	10.7	11	1010111	
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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code

The expected codeword length of Shannon's code is

$$E\left[\ell(X)\right] = E\left[\left\lceil \log_2 \frac{1}{p(X)}\right\rceil\right]$$
$$\leq E\left[\log_2 \frac{1}{p(X)} + 1\right] = H(X) + 1 \quad .$$

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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In the Alice example we had

$$E[\ell(X)] - H(X) = 4.60 - 4.03 = 0.57 \le 1$$
.

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

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.

Is this optimal?

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Entropy Kullback-Leibler Divergence Nearly Optimal Coding

Shannon's code

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In the Alice example we had

$$E[\ell(X)] - H(X) = 4.60 - 4.03 = 0.57 \le 1$$
.

Is this optimal? Not necessarily — Huffman!

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Self-extracting files Definition Basic properties Invariance theorem

1 Course Outline

2 What is Coding?

3 Symbol Codes

4 Entropy and Information

- 5 Kolmogorov complexity
 - Self-extracting files
 - Definition
 - Basic properties
 - Invariance theorem

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

Is the string

$101010101010101010\dots 10$

'simple' or 'complex'?

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

Is the string

$101010101010101010\dots 10$

'simple' or 'complex'?

(One) answer: Simple because it can be described easily:

"10 repeated k times".

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

Is the string

$101010101010101010\dots 10$

'simple' or 'complex'?

(One) answer: Simple because it can be described easily:

"10 repeated k times".

Remark: We should be careful in how we define *describing*; for instance, "to compute by an algorithm" (a formal procedure that eventually halts).

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Kolmogorov complexity



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Kolmogorov complexity



A.N. Kolmogorov

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Kolmogorov complexity



A.N. Kolmogorov



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Kolmogorov complexity



A.N. Kolmogorov



R.J. Solomonoff

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Kolmogorov complexity



A.N. Kolmogorov



R.J. Solomonoff



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Kolmogorov complexity



A.N. Kolmogorov



R.J. Solomonoff



G.J. Chaitin

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Kolmogorov complexity



A.N. Kolmogorov



R.J. Solomonoff



G.J. Chaitin

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Kolmogorov-Solomonoff-Chaitin complexity

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity



A.N. Kolmogorov



R.J. Solomonoff



G.J. Chaitin

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Kolmogorov-Solomonoff-Chaitin complexity

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

echo <x> gzip -</x>	wc -c	# times 8 (for bits)	
source string, x		$\ell(C(x))$	ratio
aaaa	(10000 ×	a) 368	27.2 : 1

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

echo <x> gzip - wc -c # times 8 (for bits)</x>			
source string, x		$\ell(C(x))$	ratio
aaaa	(10000 imes a)) 368	27.2 : 1
aabaabbbbabb	(10000 rand	dom digits) 13456	0.74 : 1

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

echo <x> gzip - wc -c # times 8 (for bits)</x>				
source string, x		$\ell(C(x))$	ratio	
aaaa	(10000 imes a)	368	27.2 : 1	
aabaabbbbabb	(10000 random digits)	13456	0.74 : 1	
abababab ab	(5000 imes ab)	368	27.2 : 1	

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

echo <x> gzip - wc -c # times 8 (for bits)</x>			
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aabaabbbbabb	(10000 random digits)	13456	0.74 : 1
abababab ab	(5000 imes ab)	368	27.2 : 1
aaaabbbb	(5000 $ imes$ a, 5000 $ imes$ b)	376	26.6 : 1

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

echo <x> gzip - wc -c # times 8 (for bits)</x>					
	$\ell(C(x))$	ratio			
(10000 imes a)	368	27.2 : 1			
(10000 random digits)	13456	0.74 : 1			
(5000 imes ab)	368	27.2 : 1			
(5000 imes a, 5000 imes b)	376	26.6 : 1			
(1000 imes abbaababba)	488	20.5 : 1			
	$(10000 \times a)$ (10000 random digits) (5000 × ab) (5000 × a, 5000 × b)	$ \begin{array}{c c} \ell(C(x)) \\ \hline \\ (10000 \times a) & 368 \\ \hline \\ (10000 \text{ random digits}) & 13456 \\ \hline \\ (5000 \times ab) & 368 \\ \hline \\ (5000 \times a, 5000 \times b) & 376 \end{array} $			

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

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aaaabbbb	(5000 imes a, 5000 imes b)	376	26.6 : 1		
abbaababba	(1000 imes abbaababba)	488	20.5 : 1		
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Strings that follow a rule can be compressed?

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Self-extracting files Definition Basic properties Invariance theorem

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aaaabbbb	(5000 imes a, 5000 imes b)	376	26.6 : 1	
abbaababba	(1000 imes abbaababba)	488	20.5 : 1	
aaabbabbabb	$(\pi, extsf{0-4} \mapsto a, extsf{5-9} \mapsto b)$	13416	0.74 : 1	

 π follows a rule but isn't compressible!

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

echo <x> gzip - wc -c # times 8 (for bits)</x>					
source string, x		$\ell(C(x))$	ratio		
aaaa	(10000 imes a)	368	27.2 : 1		
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aaaabbbb	(5000 imes a, 5000 imes b)	376	26.6 : 1		
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 π follows a rule but isn't compressible!

Perhaps the problem is in gzip? It would be possible to write a *specific program* that compresses π .

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

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 π follows a rule but isn't compressible!

Perhaps the problem is in gzip? It would be possible to write a *specific program* that compresses π .

But what does it mean to compress an individual string???

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

An individual string is "simple" (not "complex") if it can be compressed using a *pre-specified* program.

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

An individual string is "simple" (not "complex") if it can be compressed using a *pre-specified* program.

Which program? gzip isn't good at compressing images (nor digits of π).

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

An individual string is "simple" (not "complex") if it can be compressed using a *pre-specified* program.

Which program? gzip isn't good at compressing images (nor digits of π).

We can use several programs as long as we prefix the file with a code indicating the used program.

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

An individual string is "simple" (not "complex") if it can be compressed using a *pre-specified* program.

Which program? gzip isn't good at compressing images (nor digits of π).

We can use several programs as long as we prefix the file with a code indicating the used program.

What about new programs?

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

An individual string is "simple" (not "complex") if it can be compressed using a *pre-specified* program.

Which program? gzip isn't good at compressing images (nor digits of π).

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity

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What about new programs? Self-extracting files!

Do we this automatically? Find the shortest program to print x.

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Self-extracting files Definition Basic properties Invariance theorem

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Do we this automatically? Find the Kolmogorov complexity of x.

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov-kompleksisuus: mritelm

Let $U : \{0,1\}^* \to \{0,1\}^* \cup \mathbb{Z}$ be a computer that given a program $\omega \in \{0,1\}^*$ either prints out a finite output $U(\omega) \in \{0,1\}^*$ or keeps computing forever. In the latter case, we say that the output $U(\omega)$ is undefined (\mathbb{Z}).

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Self-extracting files Definition Basic properties Invariance theorem

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Kolmogorov complexity

Given a string $x \in \{0,1\}^*$, let $\omega^*(x)$ be the *shortest* program such that

$$U(\omega^*(x)) = x$$
.

The **Kolmogorov complexity** of x is the length of program $\omega^*(x)$:

$$K_U(x) = \min_{p : U(p) = x} |p|$$

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity: basic properties

Let U and V be two computers. If computer U is 'rich' enough it can 'emulate' computer V.

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Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity: basic properties

Let U and V be two computers. If computer U is 'rich' enough it can 'emulate' computer V.

Universal computer

Computer U is said to be **universal** if for any other computer V, there exists a "translation program" $\tau \in \{0,1\}^*$ such that for all programs ω , we have

$$U(au\omega) = V(\omega)$$
 .

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Examples

The following are (in principle) universal computers

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Self-extracting files Definition Basic properties Invariance theorem

Examples

The following are (in principle) universal computers

Python (compiler + OS + hardware)

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Self-extracting files Definition Basic properties Invariance theorem

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- Python (compiler + OS + hardware)
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Self-extracting files Definition Basic properties Invariance theorem

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The following are (in principle) universal computers

- Python (compiler + OS + hardware)
- Java (compiler + OS + hardware)
- your favorite programming language (interpreter/compiler + OS + hardware)

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Self-extracting files Definition Basic properties Invariance theorem

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Self-extracting files Definition Basic properties Invariance theorem

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Self-extracting files Definition Basic properties Invariance theorem

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Self-extracting files Definition Basic properties Invariance theorem

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Self-extracting files Definition Basic properties Invariance theorem

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- 6 Game of Life





Self-extracting files Definition Basic properties Invariance theorem

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Self-extracting files Definition Basic properties Invariance theorem

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6 Game of Life





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Each of these can emulate any of the others.

Self-extracting files Definition Basic properties Invariance theorem

Examples

The following are (in principle) universal computers

- Python (compiler + OS + hardware)
- Java (compiler + OS + hardware)
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- universal Turing machine
- universal recursive function,
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9 ...

6 Game of Life





Each of these can emulate any of the others.

In contrast, gzip (or rather, gunzip) is a non-universal computer.

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity: basic principles

Lemma: For any *universal computer* U and any other computer V we have

$$K_U(x) \leq K_V(x) + C$$
,

where C is a constant independent of x.

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity: basic principles

Lemma: For any *universal computer* U and any other computer V we have

$$K_U(x) \leq K_V(x) + C$$
,

where C is a constant independent of x.

Proof: Let τ be a translation program that translates the programs of V into programs of U, and let $\omega_V^*(x)$ be the shortest program such that $V(\omega_V^*(x)) = x$. Then, $U(\tau \omega_V^*(x)) = x$, and hence

$${\mathcal K}_U(x) \leq | au \omega_V^*(x)| = |\omega_V^*(x)| + | au| = {\mathcal K}_V(X) + | au|$$
 . \Box

Self-extracting files Definition Basic properties Invariance theorem

Invariance theorem

From now on, we consider the Kolmogorov complexity, K_U , defined using a *universal computer U*.

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Self-extracting files Definition Basic properties Invariance theorem

Invariance theorem

From now on, we consider the Kolmogorov complexity, K_U , defined using a *universal computer U*.

Invariance theorem

Kolmogorov complexity is (up to an additive constant) invariant wrt. the choice of the universal computer. In other words, for any two universal computers U and V, there is a constant C > 0 such that

$$|\mathcal{K}_U(x) - \mathcal{K}_V(x)| \leq C$$
 for any $x \in \{0,1\}^*$

Self-extracting files Definition Basic properties Invariance theorem

Invariance theorem

From now on, we consider the Kolmogorov complexity, K_U , defined using a *universal computer U*.

Invariance theorem

Kolmogorov complexity is (up to an additive constant) invariant wrt. the choice of the universal computer. In other words, for any two universal computers U and V, there is a constant C > 0 such that

$$|\mathcal{K}_U(x) - \mathcal{K}_V(x)| \leq C$$
 for any $x \in \{0,1\}^*$

Proof: Let $\tau_{V \to U}$ be a program that translates programs of V into programs of U so that $U(\tau \omega) = V(\omega)$ for all ω . Then $K_U(x) \le K_V(x) + |\tau_{V \to U}|$ for all x. Similarly, $K_V(x) \le K_U(x) + |\tau_{U \to V}|$ for all x. The theorem follows by setting $C = \max\{|\tau_{V \to U}|, |\tau_{U \to V}|\}.$

Self-extracting files Definition Basic properties Invariance theorem

Conditional Kolmogorov complexity

Conditional Kolmogorov complexity

The **conditional Kolmogorov complexity** is the length of the shortest program to convert input *y* into output *x*:

$$K_U(x \mid y) = \min\{|\omega| : U(\bar{y}\,\omega) = x\}$$

where \bar{y} is a "self-delimiting" description of y.

Self-extracting files Definition Basic properties Invariance theorem

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where \bar{y} is a "self-delimiting" description of y.

Uniform upper bounds

The following upper bound holds for all x:

```
K_U(x \mid |x|) \leq |x| + C
```

where C is a constant independent of x.

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Examples

Let n = |x|.

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Examples

Let
$$n = |x|$$
.
• $K_U(0101010101...01 | n) = C$.
Program: print $n/2$ times '01'.

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Examples

Let n = |x|. • $K_U(0101010101...01 | n) = C$. • *Program:* print n/2 times '01'.

•
$$K_U(\pi_1 \pi_2 \dots \pi_n \mid n) = C.$$

Program: print the *n* first bits of π .

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Examples

Let n = |x|. **a** $K_U(0101010101...01 | n) = C$. *Program:* print n/2 times '01'. **a** $K_U(\pi_1 \pi_2 ... \pi_n | n) = C$. *Program:* print the n first bits of π . **b** $K_U(\text{English text } | n) \leq 1.3 \times n + C$. *Program:* Huffman code. (The estimated entropy of English is about 1.3 bits per symbol.)

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Examples

Let n = |x|. **1** $K_{II}(0101010101...01 | n) = C.$ **Program:** print n/2 times '01'. **2** $K_{II}(\pi_1 \pi_2 \dots \pi_n \mid n) = C.$ *Program:* print the *n* first bits of π . • $K_U(\text{English text} \mid n) \leq 1.3 \times n + C.$ Program: Huffman code. (The estimated entropy of English is about 1.3 bits per symbol.)

• $K_U(\text{fractal}) = C.$ **Program:** print the number of interations until $z_{n+1} = z_n^2 + c > T.$

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Examples



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Self-extracting files Definition Basic properties Invariance theorem

Martin-Löf randomness

Examples (contd.):

• $K_U(x \mid n) \approx n$ for almost all $x \in \{0, 1\}^n$.

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Self-extracting files Definition Basic properties Invariance theorem

Martin-Löf randomness

Examples (contd.):

K_U(x | n) ≈ n for almost all *x* ∈ {0,1}ⁿ.
 Proof: Uniform upper bound: *K_U(x | n) ≤ n + C*. Lower bound from a counting argument — less than 2^{-k} strings can be compressed by more than *k* bits.

Self-extracting files Definition Basic properties Invariance theorem

Martin-Löf randomness

Examples (contd.):

*K*_U(x | n) ≈ n for almost all x ∈ {0,1}ⁿ.
 Proof: Uniform upper bound: *K*_U(x | n) ≤ n + C. Lower bound from a counting argument — less than 2^{-k} strings can be compressed by more than k bits.

Martin-Löf randomness

String x is said to be **Martin-Löf random** iff $K_U(x \mid n) \ge n$.

Self-extracting files Definition Basic properties Invariance theorem

Martin-Löf randomness

Examples (contd.):

Solution K_U(x | n) ≈ n for almost all x ∈ {0,1}ⁿ.
 Proof: Uniform upper bound: K_U(x | n) ≤ n + C. Lower bound from a counting argument — less than 2^{-k} strings can be compressed by more than k bits.

Martin-Löf randomness

String x is said to be Martin-Löf random iff $K_U(x \mid n) \ge n$.

Consequence of point 5: A sequence of coin tosses is Martin-Löf random with high probability.

Self-extracting files Definition Basic properties Invariance theorem

Berry paradox



What is the least natural number that cannot be described using thirteen words?

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Berry paradox



What is the least natural number that cannot be described using thirteen words?

Whatever the number is, we have just described(?) it using thirteen words!

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Berry paradox



The least uninteresting natural number?

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Berry paradox



The least uninteresting natural number?

Whatever it is, such a number is quite interesting.

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Self-extracting files Definition Basic properties Invariance theorem

Non-computability

There is no algorithmic way to compute $K_U(x)$.

Non-computability

Kolmogorov complexity K_U : $\{0,1\}^* \to \mathbb{N}$ is a **non-computable** function.

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Proof: Assume that $K_U(x)$ were computable.

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print x for which $K_U(x) > M$.

Self-extracting files Definition Basic properties Invariance theorem

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Proof: Assume that $K_U(x)$ were computable. Consider the program

```
print x for which K_U(x) > M.
```

Contradiction follows by choosing M greater than the Kolmogorov complexity of the above program. Hence, $K_U(x)$ cannot be computable.

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity: summary

To summarize:

• Kolmogorov complexity, $K_U(x)$, is the length of the shortest program, ω , such that $U(\omega) = x$.

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Self-extracting files Definition Basic properties Invariance theorem

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To summarize:

- Kolmogorov complexity, $K_U(x)$, is the length of the shortest program, ω , such that $U(\omega) = x$.
- The choice of the universal computer, *U*, affects the definition by an additive constant independent of *x*.

Self-extracting files Definition Basic properties Invariance theorem

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To summarize:

- Kolmogorov complexity, $K_U(x)$, is the length of the shortest program, ω , such that $U(\omega) = x$.
- The choice of the universal computer, *U*, affects the definition by an additive constant independent of *x*.
- Uncomputable.

Self-extracting files Definition Basic properties Invariance theorem

Kolmogorov complexity: summary

To summarize:

- Kolmogorov complexity, $K_U(x)$, is the length of the shortest program, ω , such that $U(\omega) = x$.
- The choice of the universal computer, *U*, affects the definition by an additive constant independent of *x*.
- Uncomputable.
- Enables the definition of randomness of *individual* strings.

Self-extracting files Definition Basic properties Invariance theorem

Tomorrow

Tomorrow's plan:

Occam's Razor,

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Self-extracting files Definition Basic properties Invariance theorem

Tomorrow

Tomorrow's plan:

- Occam's Razor,
- Ø MDL principle,

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- Occam's Razor,
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- Occam's Razor,
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- Universal coding,
- Example applications.

Thanks for your attention. Now, let's have a few caipirinhas!

