

Information Theory and Coding
Forth Stage

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Lecture Five

First Course



Average information (entropy):

In information theory, **entropy** is the average amount of information contained in each message received. Here, *message* stands for an event, sample or character drawn from a distribution or data stream. Entropy thus characterizes our uncertainty about our source of information.

1. Source Entropy:

If the source produces not equal probability messages then $I(xi)$, $i = 1, 2, 3, \dots, n$ are different. Then the statistical average of $I(xi)$ over i will give the average amount of uncertainty associated with source X . This average is called source entropy and denoted by $H(X)$, given by:

$$H(x) = \sum_{i=1}^n P(xi) I(xi)$$

$$H(x) = -\sum_{i=1}^n P(xi) \log_a P(xi) \quad \text{bit/symbol}$$

Example: Find the entropy of the source producing the following messages:

$$Px_1 = 0.25, Px_2 = 0.1, Px_3 = 0.15, \text{ and } Px_4 = 0.5$$

Solution:

$$\begin{aligned} H(x) &= -\sum_{i=1}^4 P(xi) \log_2 P(xi) \\ &= -\left[\frac{0.25 \ln 0.25 + 0.1 \ln 0.1 + 0.15 \ln 0.15 + 0.5 \ln 0.5}{\ln 2} \right] \\ H(x) &= 1.742 \text{ bit/symbol} \end{aligned}$$



2. Binary Source entropy:

In information theory, the **binary entropy function**, denoted or $H(X)$ or $H_b(X)$, is defined as the entropy of a Bernoulli process with probability p of one of two values. Mathematically, the Bernoulli trial is modeled as a random variable X that can take on only two values: 0 and 1:

$$P(0) + P(1) = 1$$

We have:

$$H(x) = - \sum_{i=1}^n P(x_i) \log_a P(x_i)$$
$$H_b(x) = - \sum_{i=1}^2 P(x_i) \log_a P(x_i)$$

Then

$$H_b(x) = -[P(0) \log_2 P(0) + P(1) \log_2 P(1)] \quad \text{bit/symbol}$$

Example: Find the entropy for binary source if $P(0)=0.2$.

Solution:

$$P(1) = 1 - P(0) = 1 - 0.2 = 0.8$$

Then

$$H_b(x) = - \sum_{i=1}^2 P(x_i) \log_a P(x_i)$$

$$H_b(x) = -[0.2 \log_2 0.2 + 0.8 \log_2 0.8]$$

$$= - \left[\frac{0.2 \ln 0.2 + 0.8 \ln 0.8}{\ln 2} \right]$$
$$= 0.7 \text{ bit/symbol}$$

3. Maximum Source Entropy:

For binary source, if $P(0) = P(1) = 0.5$, then the entropy is:

$$H_b(x) = -[0.5 \log_2 0.5 + 0.5 \log_2 0.5]$$
$$= - \left[\log_2 \left(\frac{1}{2} \right) \right] = [\log_2(2)] = 1 \text{ bit}$$

Note that $H_b(X)$ is maximum equal to 1(bit) if: $P(0) = P(1) = 0.5$, the entropy of binary source or any source having only two value is distributed as shown in Figure 1:

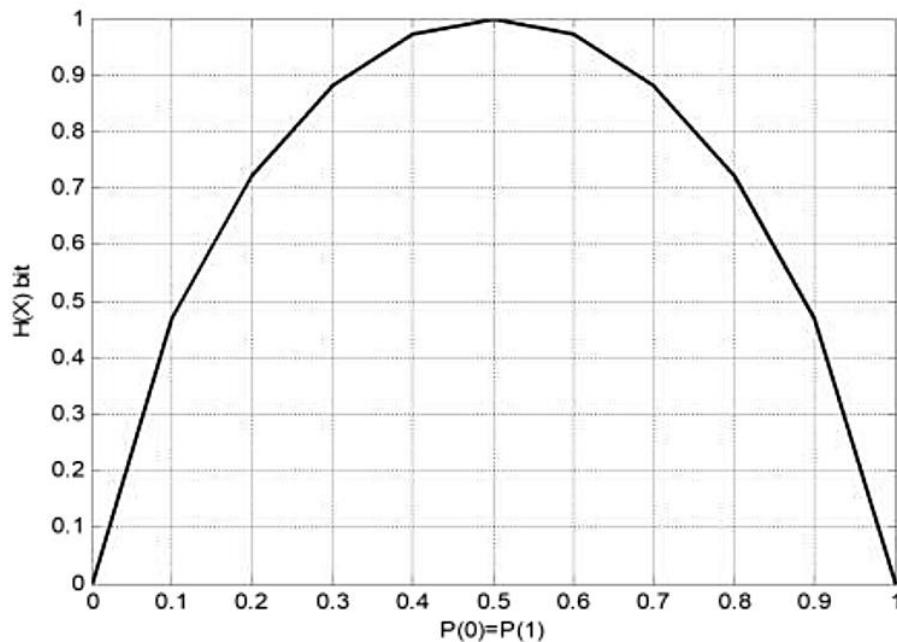


Figure 1: Entropy of binary source distribution



For any non-binary source, if all messages are equiprobable

Then $P(xi) = 1/n$

so that:

$$\begin{aligned} H(x) = H(x)_{max} &= - \left[\frac{1}{n} \log_a \left(\frac{1}{n} \right) \right] \times n \\ &= - \left[\log_a \left(\frac{1}{n} \right) \right] \\ &= \log_a n \quad \text{bits/symbol} \end{aligned}$$

Which is the maximum value of source entropy. Also, $H(X) = 0$ if one of the message has the probability of a certain event or $p(x) = 1$.

Example: A source emits 8 characters with equal probability, Find the max entropy $H(x)_{max}$.

Solution:

$$H(x)_{max} = \log_2 n = \log_2 8 = 3 \text{ bit/symbol}$$

4. Source Entropy Rate:

It is the average rate of amount of information produced per second.

$$R(x) = H(x) \times \text{rate of producing the symbols} = \text{bits/sec} = \text{bps}$$

The unit of $H(X)$ is bits/symbol and the rate of producing the symbols is symbol/sec, so that the unit of $R(X)$ is bits/sec.

$$R(x) = \frac{H(x)}{\bar{\tau}}$$

Where

$$\bar{\tau} = \sum_{i=1}^n \tau_i P(xi)$$

$\bar{\tau}$ is the average time duration of symbols, τ_i is the time duration of the symbol xi .



Example: A source produces dots ‘.’ And dashes ‘-’ with $P(\text{dot})=0.65$. If the time duration of dot is 200ms and that for a dash is 800ms. Find the average source entropy rate.

Solution:

$$P(\text{dash}) = 1 - P(\text{dot}) = 1 - 0.65 = 0.35$$

$$H(x) = - \sum_{i=1}^n P(x_i) \log_a P(x_i)$$

$$H(x) = -[0.65 \log_2 0.65 + 0.35 \log_2 0.35]$$

$$= 0.934 \text{ bits/symbol}$$

$$\bar{\tau} = \sum_{i=1}^n \tau_i P(x_i)$$

$$\bar{\tau} = 0.2 \times 0.65 + 0.8 \times 0.35 = 0.41 \text{ sec}$$

$$R(x) = \frac{H(x)}{\bar{\tau}} = \frac{0.934}{0.41} = 2.278 \text{ bps}$$

Example: A discrete source emits one of five symbols once every millisecond. The symbol probabilities are 1/2, 1/4, 1/8, 1/16 and 1/16 respectively. Calculate the information rate.

Solution:

$$H(x) = - \sum_{i=1}^5 P(x_i) \log_a P(x_i)$$

$$= - \left(\frac{1}{2} \log_2 \frac{1}{2} + \frac{1}{4} \log_2 \frac{1}{4} + \frac{1}{8} \log_2 \frac{1}{8} + \frac{1}{16} \log_2 \frac{1}{16} + \frac{1}{16} \log_2 \frac{1}{16} \right)$$

$$= \left(\frac{1}{2} \log_2 2 + \frac{1}{4} \log_2 4 + \frac{1}{8} \log_2 8 + \frac{1}{16} \log_2 16 + \frac{1}{16} \log_2 16 \right)$$

$$= (0.5 + 0.5 + 0.375 + 0.25 + 0.25) = 1.875 \text{ bit/symbol}$$

$$R(x) = \frac{H(x)}{\bar{\tau}} = \frac{1.875}{10^{-3}} = 1.875 \text{ Kbps}$$