Information Theory

80

Communication over a Noisy Channel



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Notice

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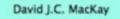
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Bibliography

Many examples are extracted and adapted from:



Information Theory, Inference, and Learning Algorithms

Cambridge University Press, 2003

Information Theory, Inference, and Learning Algorithms David J.C. MacKay 2005, Version 7.2

- And some slides were based on lain Murray course
 - http://www.inf.ed.ac.uk/teaching/courses/it/2014/



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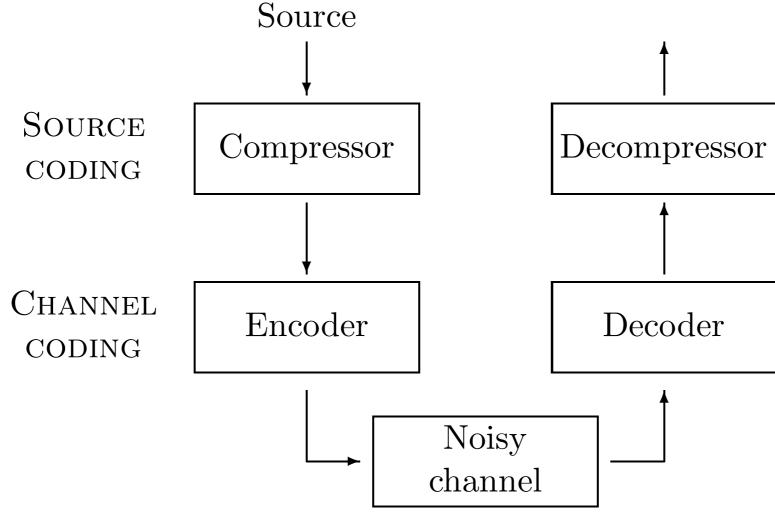
The big picture



The big picture

- The aim of **source coding** is **data compression**, assuming a noise-free channel.
- Real channel are noisy. The aim of **channel coding** is to make the **noisy channel behave**



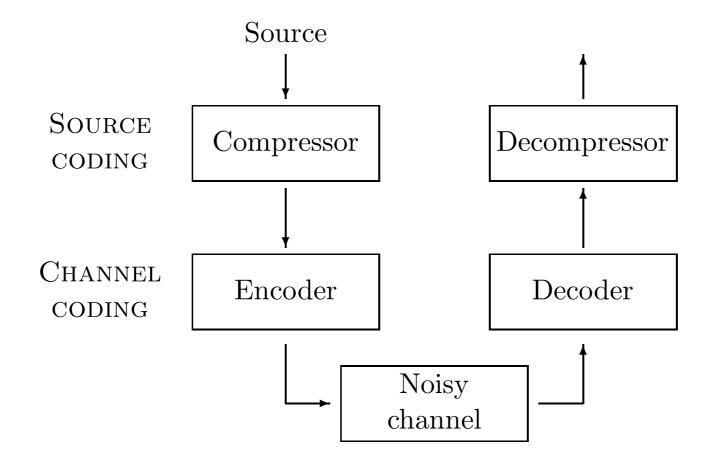




The big picture. Channel Coding

- The data to be transmitted has been through a good compressor, so the **bit stream has no obvious redundancy**.
- The channel code, which makes the transmission, will **put back redundancy of a special sort**,

designed to make the noisy received signal decodable.





The big picture. Channel Coding

- Suppose we transmit 1000 bits per second with $p_0 = p_1 = 1/2$ over a noisy channel that flips bits with probability f = 0.1.
 - What is the rate of transmission of information?
 - We might guess that the rate is 900 bits per second by subtracting the expected number of errors per second. But this is not correct! because **the recipient does not know where the errors occurred**.
 - Consider the case where the noise level of f = 0.5.
 - Half of the received symbols are correct due to chance alone.
 - But when f = 0.5, no information is transmitted at all.
- A measure of the **information transmitted** is given by the **mutual information** *I*(Source; Received)





Noisy Channels

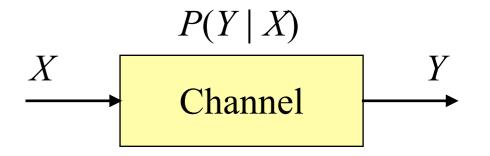


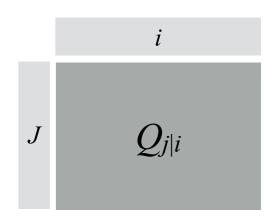
Discrete memoryless channel

- A **discrete memoryless channel** *Q* is characterized by
 - an input alphabet A_X ,
 - an output alphabet A_Y ,
 - a set of conditional probability distributions P(y | x), one for each $x \in A_X$.
- These *transition probabilities* may be written in a *matrix*

$$Q_{j|i} = P(y = b_j \mid x = a_i)$$

- The **output variable** *j* indexing the **rows**
- The **input variable** *i* indexing the **columns**
- Each column of Q is a probability vector.
- $\boldsymbol{p}_{y} = Q \boldsymbol{p}_{x}$





Binary Symmetric Channel

$$A_{X} = \{0, 1\}; A_{Y} = \{0, 1\}.$$

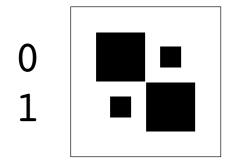
$$x \xrightarrow{0 \\ 1} \xrightarrow{1} y$$

$$\begin{array}{rcl} P(y=0 \mid x=0) &=& 1-f; & P(y=0 \mid x=1) &=& f; \\ P(y=1 \mid x=0) &=& f; & P(y=1 \mid x=1) &=& 1-f. \end{array}$$

• f is the probability of flipping a bit.

So we assume that f < 0.5

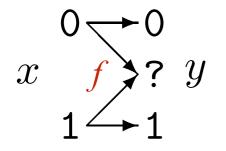
0 1





Binary erasure channel

• $A_X = \{0, 1\}; A_Y = \{0, ?, 1\}.$



$$\begin{array}{rclrcrcrcr} P(y=0 \mid x=0) &=& 1-f; & P(y=0 \mid x=1) &=& 0; \\ P(y=? \mid x=0) &=& f; & P(y=? \mid x=1) &=& f; \\ P(y=1 \mid x=0) &=& 0; & P(y=1 \mid x=1) &=& 1-f. \end{array}$$

• f is the probability of erasing a bit.

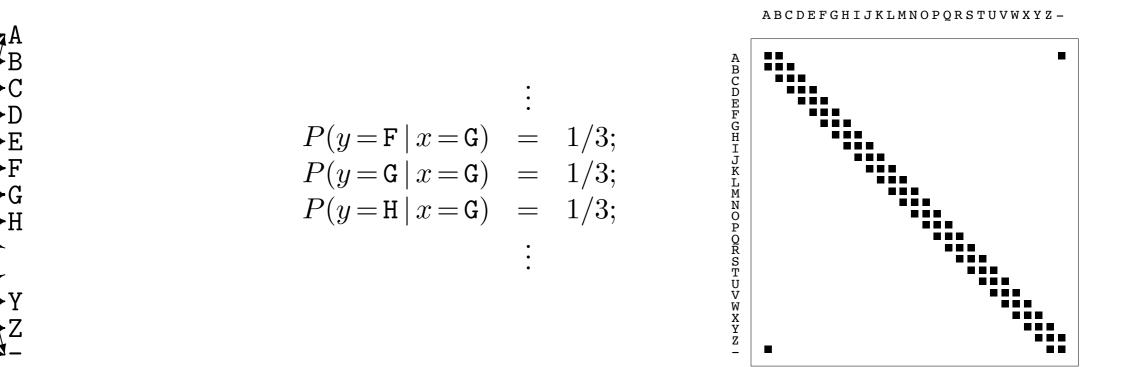
So we assume that f < 0.5

0 1 y? 1



Noisy typewriter

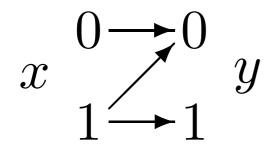
- $A_X = A_Y =$ the 27 letters {A, B, ..., Z, -}.
- The letters are **arranged in a circle**.
 - When the typist attempts to type B, what comes out is either A, B or C, with probability 1/3 each;
 - When the input is C, the output is B, C or D;
 - and so forth, with the final letter '-' adjacent to the first letter A.





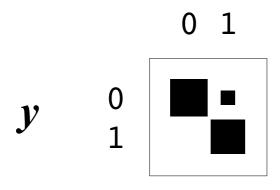
Z channel

• $A_X = \{0, 1\}; A_Y = \{0, 1\}.$



$$\begin{array}{rrrr} P(y=0 \mid x=0) &=& 1; & P(y=0 \mid x=1) &=& f; \\ P(y=1 \mid x=0) &=& 0; & P(y=1 \mid x=1) &=& 1-f. \end{array}$$

- f is the probability of flipping a one.
 - So we assume that f < 0.5







Inferring the input given the output



Inferring the input given the output

If we assume that the **input** *x* to a **channel** comes from an ensemble *X*,

• We obtain a joint ensemble *XY* in

P(x, y) = P(y | x)P(x)

If we receive a particular symbol *y*, what was the input symbol *x*?

Typically we won't know for certain

The posterior distribution of the input using Bayes' theorem

$$P(x \mid y) = \frac{P(y \mid x)P(x)}{P(y)} = \frac{P(y \mid x)P(x)}{\sum_{x'} P(y \mid x')P(x')}$$



Example - binary symmetric channel

- Consider a **binary symmetric channel** with probability of error f = 0.15. –
- Let the input ensemble be $P_X : \{p_0 = 0.9, p_1 = 0.1\}$.
- Assume we observe *y* = 1.

$$P(x=1 \mid y=1) = \frac{P(y=1 \mid x=1)P(x=1)}{\sum_{x'} P(y \mid x')P(x')}$$

$$P(y=1/x=1) = 0.85$$

$$= \frac{0.85 \times 0.1}{0.85 \times 0.1 + 0.15 \times 0.9}$$

$$=$$
 $\frac{0.085}{0.22}$ $=$ 0.39.

$$P(x=0 | y=1) = 0.61$$



Example - binary symmetric channel

- Consider a **binary symmetric channel** with probability of error f = 0.15.
- Let the input ensemble be $P_X : \{p_0 = 0.9, p_1 = 0.1\}$.
- Assume we observe y = 0.

$$P(x=1 | y=0) = \frac{P(y=0 | x=1)P(x=1)}{\sum_{x'} P(y | x')P(x')} \qquad P(y=0 / x=1) = 0.15$$

$$= \frac{0.15 \times 0.1}{0.15 \times 0.1 + 0.85 \times 0.9}$$

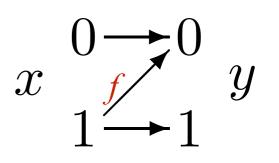
$$= \frac{0.015}{0.78} = 0.019.$$

$$P(x=0 \mid y=0) = 0.981$$



Example - Z channel

- Consider a **Z** channel with probability of error f = 0.15.
- Let the input ensemble be $P_X : \{p_0 = 0.9, p_1 = 0.1\}.$
- Assume we observe y = 1.



$$P(x=1 | y=1) = \frac{P(y=1 | x=1)P(x=1)}{\sum_{x'} P(y | x')P(x')}$$

$$P(y=1 / x=1) = 0.85$$

$$= \frac{0.85 \times 0.1}{0.85 \times 0.1 + 0 \times 0.9}$$

$$\frac{0.085}{1.0}$$

$$= \frac{0.085}{0.085} = 1.0.$$

So given the output y = 1 we become certain of the input





Information conveyed by a channel



Information conveyed by a channel

- We now consider how much information can be communicated through a channel.
 - We are interested in finding ways of using the channel such that all the bits that are communicated are recovered with negligible probability of error
 - Assuming a particular input ensemble X, we can measure how much information the output conveys about the input by the mutual information I(X; Y)

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



Example with a **BSC**

- Consider the **binary symmetric channel** again, with f = 0.15 and $P_X : \{p_0 = 0.9, p_1 = 0.1\}$.
- We need P(y) and $P(y \mid x)$ for

$$I(X;Y) = H(Y) - H(Y \mid X)$$

Compute
$$P(y)$$

$$P(y) = \sum_{x} P(x, y) = \sum_{x} P(y|x)P(x) = P(y|x=0)P(x=0) + P(y|x=1)P(x=1)$$

$$P(y=0) = P(y=0|x=0)P(x=0) + P(y=0|x=1)P(x=1) = 0.85 \times 0.9 + 0.15 \times 0.1 = 0.78$$

$$P(y=1) = P(y=1|x=0)P(x=0) + P(y=1|x=1)P(x=1) = 0.15 \times 0.9 + 0.85 \times 0.1 = 0.22$$

 $P(y \mid x)$ is defined by the channel

$$\begin{array}{rcl} P(y=0 \mid x=0) &=& 1-f; & P(y=0 \mid x=1) &=& f; \\ P(y=1 \mid x=0) &=& f; & P(y=1 \mid x=1) &=& 1-f. \end{array} \qquad f=0.15$$



 $x \not y$

Example with a BSC

 $I(X;Y) = H(Y) - H(Y \mid X)$

- Consider the **binary symmetric channel** again, with f = 0.15 and $P_X : \{p_0 = 0.9, p_1 = 0.1\}$.
- P(y=0) = 0.78; P(y=1) = 0.22
 - $H(Y) = H_2(0.22) = 0.76$ bits $H_2(p) = p \log_2 \frac{1}{p} + (1-p) \log \frac{1}{1-p}$

 $\blacksquare H(Y \mid X)$

$$\begin{split} H(Y \mid X) &= P(x = 0)H(Y \mid x = 0) + P(x = 1)H(Y \mid x = 1) \\ H(Y \mid x = 0) &= H_2(f) = H_2(0.15) = 0.61 \text{ bits} \\ H(Y \mid x = 1) &= H_2(f) = H_2(0.15) = 0.61 \text{ bits} \\ H(Y \mid X) &= 0.9H_2(f) + 0.1H_2(f) = H_2(f) = H_2(0.15) = 0.61 \text{ bits} \\ I(X;Y) &= H(Y) - H(Y \mid X) \\ I(X;Y) &= H_2(0.22) - H_2(0.15) = 0.76 - 0.61 = 0.15 \text{ bits} \\ \end{split}$$



Example with a Z channel

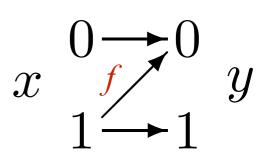
Consider the **Z** channel again, with f = 0.15 and $P_X : \{p_0 = 0.9, p_1 = 0.1\}$.

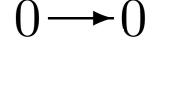
1 - f = 0.85

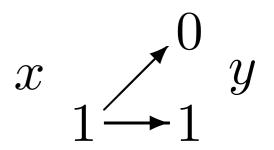
Compute I(X;Y)

 $I(X;Y) = H(Y) - H(Y \mid X)$

 $=H_2(0.085) - [0.9H_2(0) + 0.1H_2(0.15)]$



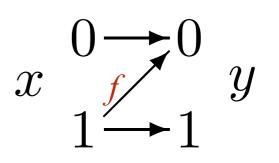






Example - Z channel

- Consider a **Z** channel with probability of error f = 0.15.
- Let the input ensemble be $P_X: \{p_0 = 0.9, p_1 = 0.1\}$.
- Assume we observe y = 1.



$$P(x=1 | y=1) = \frac{P(y=1 | x=1)P(x=1)}{\sum_{x'} P(y | x')P(x')}$$

$$P(y=1 | x=1) = 0.85$$

$$= \frac{0.85 \times 0.1}{0.85 \times 0.1 + 0 \times 0.9}$$

$$= \frac{0.085}{0.085} = 1.0.$$

So given the output y = 1 we become certain of the input



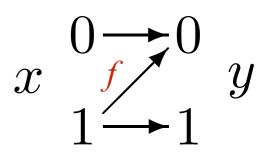
Example with a Z channel

- Consider the **Z** channel again, with f = 0.15 and $P_X : \{p_0 = 0.9, p_1 = 0.1\}$.
- P(y = 1) = 0.085
- Compute I(X;Y)

I(X;Y) = H(Y) - H(Y | X)= $H_2(0.085) - [0.9H_2(0) + 0.1H_2(0.15)]$ = $0.42 - 0.1 \times 0.61 = 0.36$ bits

- **BSC** I(X; Y) = 0.15 bits
- **Z** Channel: I(X; Y) = 0.36 bits
- The Z channel is a **more reliable channel** (for the same *f*)





Maximizing the mutual information

- The mutual information between the input and the output depends on the chosen input ensemble !
- To maximize the mutual information conveyed by the channel by choosing the best possible input ensemble. We define the **capacity of the channel** to be its **maximum mutual information**.
 - **The capacity** of a channel *Q* is:

 $C(Q) = \max_{P_X} I(X;Y)$

- The distribution P_X that achieves the maximum is called the **optimal input distribution**, denoted by P^*_X .
- There may be multiple optimal input distributions achieving the same value of I(X; Y)



Capacity - Example for BSC

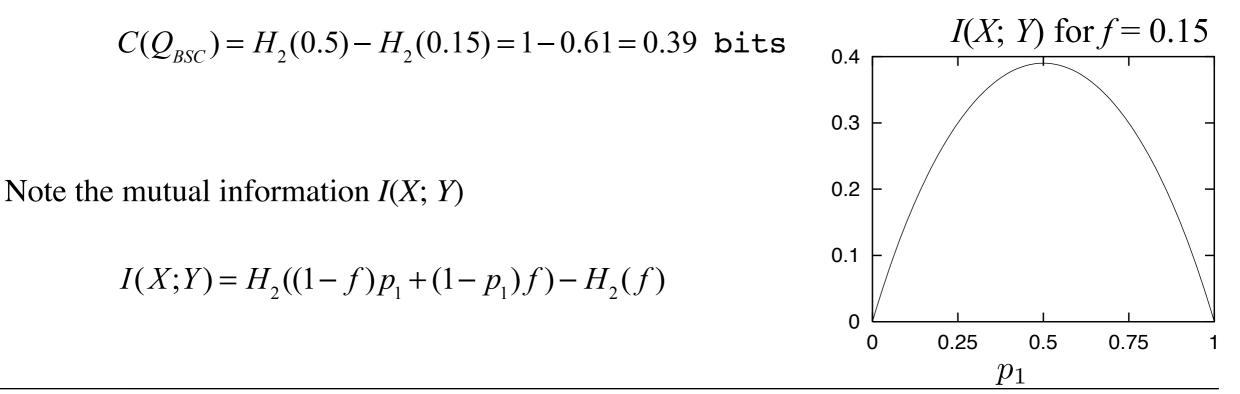
Consider the **binary symmetric channel** with f = 0.15.

With $P_X = \{p_0 = 0.9, p_1 = 0.1\}$, we have I(X; Y) = 0.15 bits

 $I(X;Y) = H_2(0.22) - H_2(0.15) = 0.76 - 0.61 = 0.15$ bits

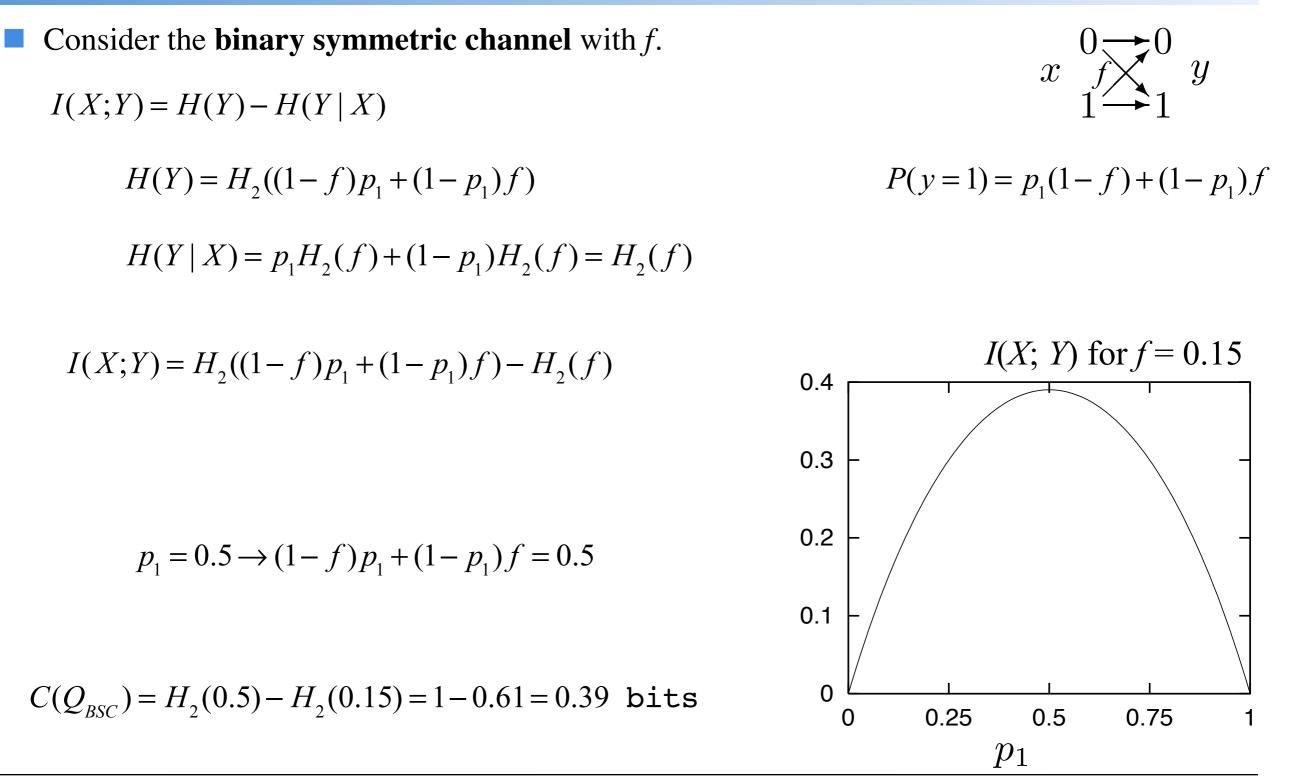
What is the **maximum of** I(X; Y)? For which P_X ?

By symmetry, the **optimal input distribution** is {0.5, 0.5} and the capacity is 0.39 bits.





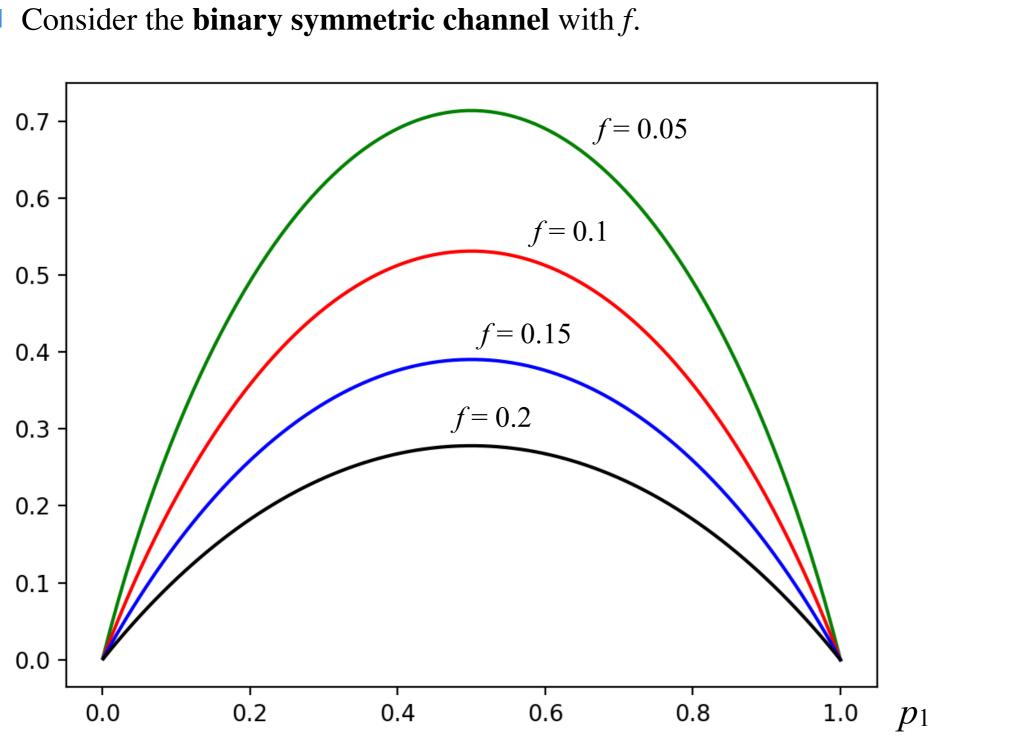
Capacity - Example for BSC

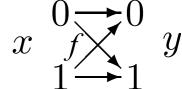




Capacity - Example for BSC

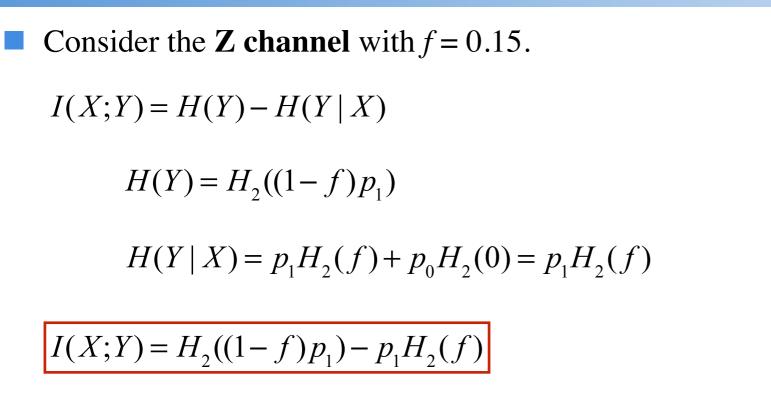
 $I(X;Y) = H_2((1-f)p_1 + (1-p_1)f) - H_2(f)$





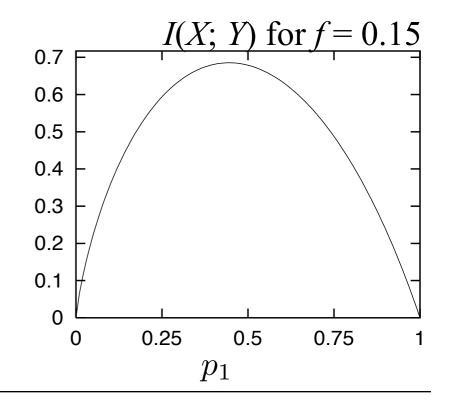


Capacity - Example for Z Channel



It is maximized for
$$f = 0.15$$
 by $p_1^* = 0.445$

• We find $C(Q_Z) = 0.685$.



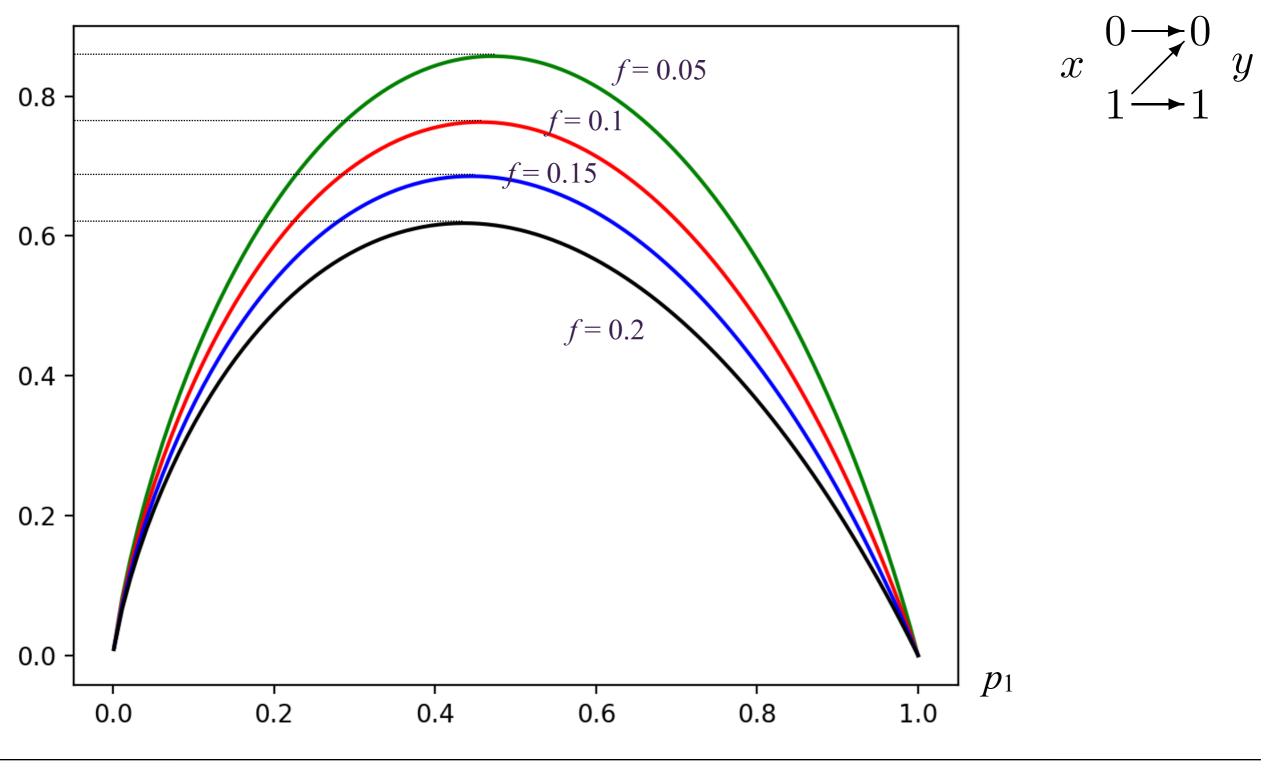
 $x \stackrel{0 \longrightarrow 0}{f \swarrow} y$

 $P(y=1) = p_1(1-f)$



Capacity - Example for Z Channel

 $I(X;Y) = H_2((1-f)p_1) - p_1H_2(f)$



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Capacity - Example the noisy typewriter

- $A_X = A_Y =$ the 27 letters {A, B, ..., Z, -}.
- When the typist attempts to type B, what comes out is either A, B or C, with probability 1/3 each;
 - The optimal input distribution is a uniform distribution over x.
 - The output distribution is is also a uniform distribution over y.

$$H(Y) = \log_2 27 = \log_2 3^3$$
 bits

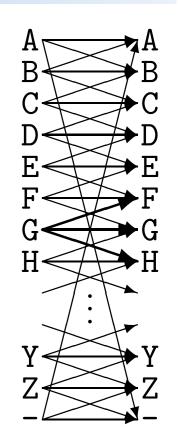
For each x, P(y | x) = 1/3 for 3 letters and zero for the others.

$$H(Y|X) = (3\frac{1}{3}\log_2 3) = \log_2 3$$
 bits

$$I(X;Y) = 3\log_2 3 - \log_2 3 = 2\log_2 3 = \log_2 9$$
 bits

$$C_{TypeWritter} = \log_2 9$$
 bits







The noisy-channel coding theorem



The noisy-channel coding theorem

It seems plausible that the 'capacity' we have defined may be a measure of information conveyed by a channel.

What is not obvious, is that the **capacity** indeed **measures** the **rate at which blocks of data can be communicated over the channel with** *arbitrarily small probability of error*.



(N, K) block code

An (N, K) block code for a channel Q is a list of $S = 2^K$ codewords

$$\left\{ \mathbf{x}^{(1)}, \mathbf{x}^{(2)}, ..., \mathbf{x}^{(2^{K})} \right\}, \mathbf{x}^{(s)} \in A_X^N$$
,

each of length N.

- Using this code we can encode a signal $s \in \{1, 2, 3, ..., 2^K\}$ as $\mathbf{x}^{(s)}$
- The *rate* of the code is R = K/N bits per channel use.
 - This definition of the rate for any channel, not only channels with binary inputs
 - It is sometimes conventional to define the rate of a code for a channel with q input symbols to be $K/(N \log q)$.



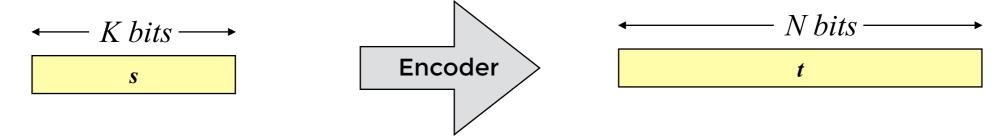
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R = K/N bits per channel use

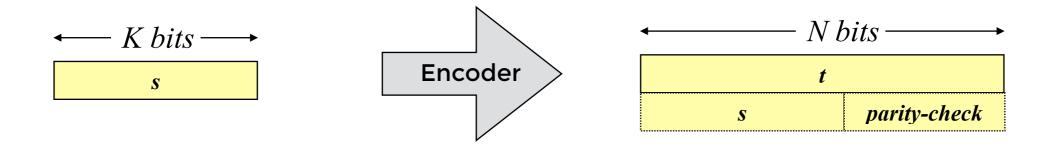
- Add redundancy to **blocks of data** instead of encoding one bit at a time
- A block code is a rule for converting a sequence of source bits s, of length K, say, into a transmitted sequence t of length N bits.



Block Codes (N, K)



In a linear block code, the extra *N* − *K* bits are linear functions of the original *K* bits





 $R_{H(7,4)} = 0.57$

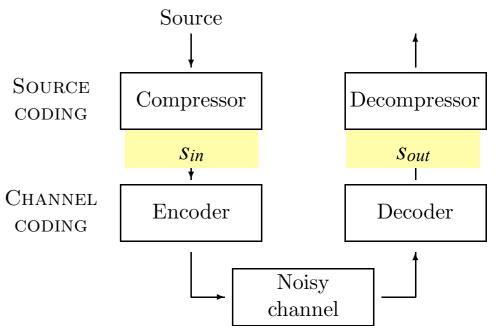
Decoding and the probability of block error

- A decoder for an (N, K) block code is a mapping from the set of length-*N* strings of channel outputs, A_Y^N , to a codeword label $\hat{S} \in \{0, 1, 2, ..., 2^K\}$.
 - The extra symbol $\hat{S} = 0$ can be used to indicate a 'failure'.

The probability of block error of a code and decoder, for a given channel, and for a given Source

probability distribution over the encoded signal $P(s_{in})$, is:

$$p_B = \sum_{s_{in}} P(s_{in}) P(s_{out} \neq s_{in} \mid s_{in})$$





The maximal probability of block error and optimal decoder

The maximal probability of block error is:

$$p_{BM} = \max_{s_{in}} P(s_{out} \neq s_{in} \mid s_{in})$$

The **optimal decoder** for a channel code is the one that **minimizes the probability of block error**.

It decodes an output y as the input s that has maximum posterior probability P(s | y).

$$P(s \mid \mathbf{y}) = \frac{P(\mathbf{y} \mid s)P(s)}{\sum_{s'} P(\mathbf{y} \mid s')P(s')} \qquad \hat{s}_{\text{optimal}} = \operatorname{argmax} P(s \mid \mathbf{y})$$

A uniform prior distribution on *s* is usually assumed, in which case the optimal decoder is also the maximum likelihood decoder, i.e., the decoder that maps an output y to the input *s* that has maximum likelihood P(y | s).

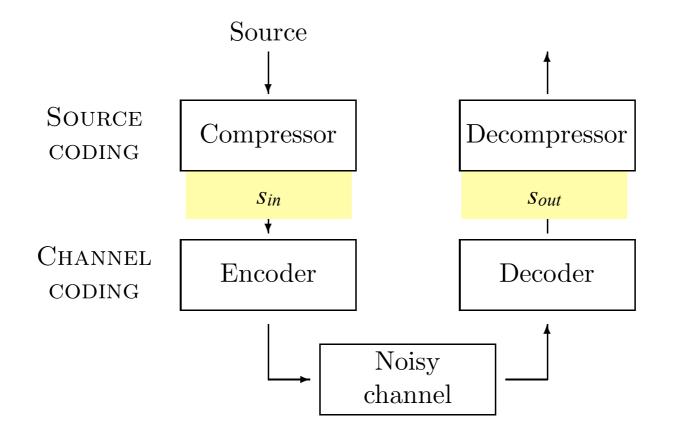


The probability of bit error - p_b

The probability of bit error *p^b*

- Assuming that the codeword number *s* is represented by a binary vector *s* of length *K* bits.
- It is the average probability that a bit of s_{out} is not equal to the corresponding bit of s_{in}

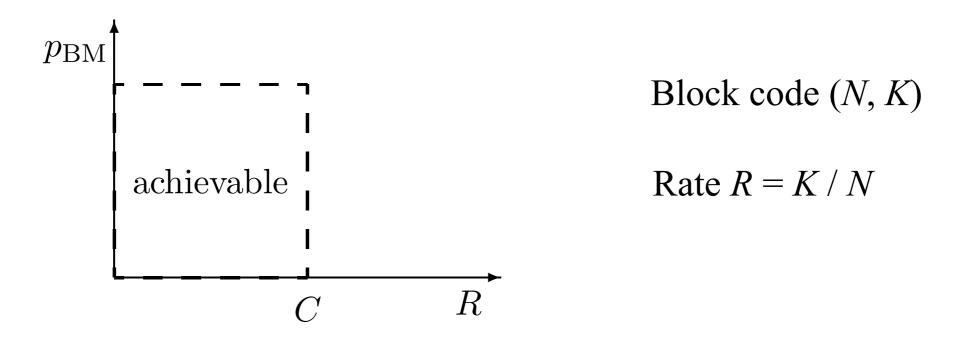
(averaging over all K bits).





Shannon's noisy-channel coding theorem (part one)

- Associated with each discrete memoryless channel, there is a non-negative number *C* (called the **channel capacity**) with the following property:
- For any $\varepsilon > 0$ and R < C, for large enough N,
 - there exists a block code of length N and rate $\geq R$
 - and a decoding algorithm, such that the maximal probability of block error is $< \varepsilon$.



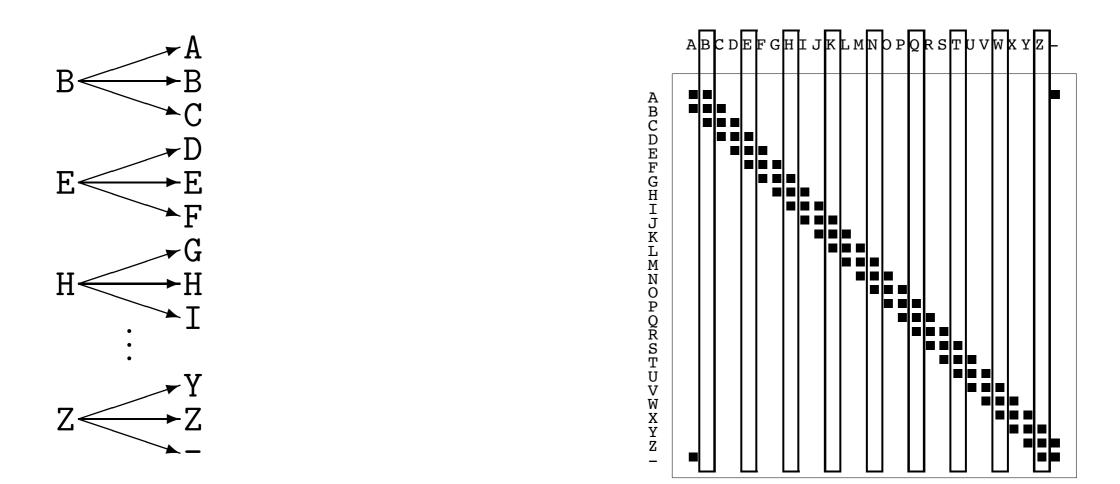


Confirmation of the theorem for the noisy typewriter channel

In the case of the noisy typewriter, we can easily confirm the theorem, because we can create

a completely error-free communication strategy using a block code of length N = 1.

A B C D E F G H I J K L M N O P Q R S T U V W X Y Z





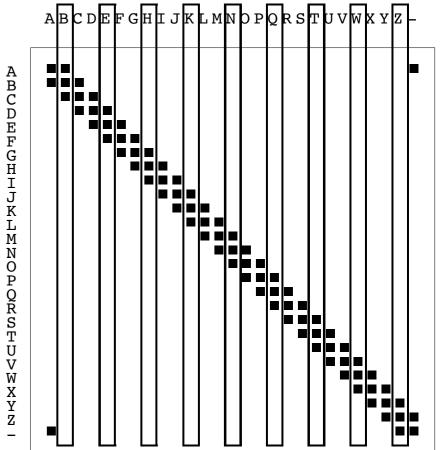
Confirmation of the theorem for the noisy typewriter channel

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a completely error-free communication strategy using a block code of length N = 1.

A B C D E F G H I J K L M N O P Q R S T U V W X Y Z

- These letters form a **non-confusable subset of the input** alphabet. <u>Any output can be uniquely decoded</u>.
- The number of inputs in the non-confusable subset is 9, so the error-free information rate of this system is log₂ 9 bits, which is equal to the capacity *C*.





The noisy typewriter channel and the Theorem

The theorem	How it applies to the noisy typewriter
Associated with each discrete memoryless channel, there is a non-negative number C.	The capacity C is $\log_2 9$.
For any $\epsilon > 0$ and $R < C$, for large enough N ,	No matter what ϵ and R are, we set the blocklength N to 1.
there exists a block code of length N and rate $\geq R$	The block code is $\{B, E, \ldots, Z\}$. The value of K is given by $2^K = 9$, so $K = \log_2 9$, and this code has rate $\log_2 9$, which is greater than the requested value of R .
and a decoding algorithm,	The decoding algorithm maps the received letter to the nearest letter in the code;
such that the maximal probability of block error is $< \epsilon$.	the maximal probability of block error is zero, which is less than the given ϵ .

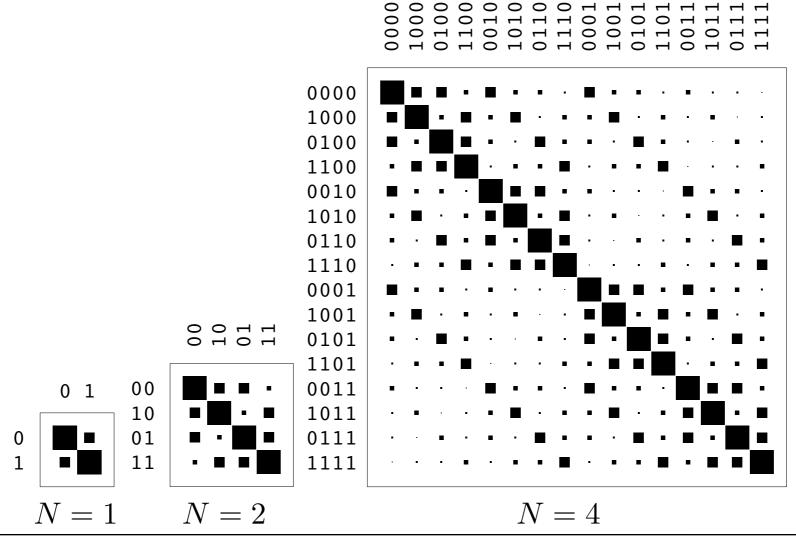






Extended channels

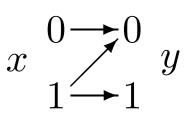
- The **extended channel** corresponding to *N* **uses of the channel**.
- The extended channel has $|A_X|^N$ possible inputs **x** and $|A_Y|^N$ possible outputs.
- Extended channels obtained from a **binary symmetric channel** with f = 0.15

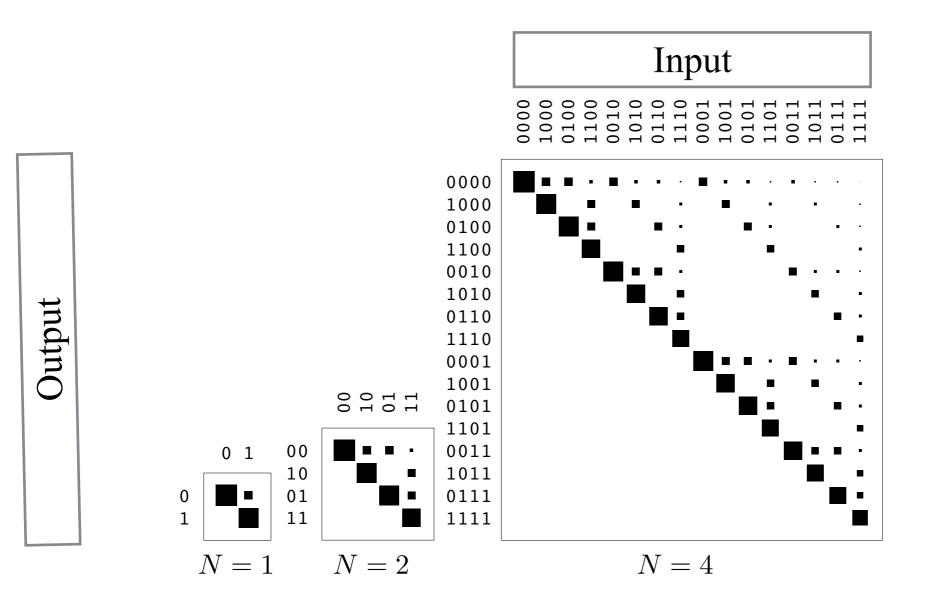


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Extended channels

Extended channels obtained from a **Z** channel with f = 0.15

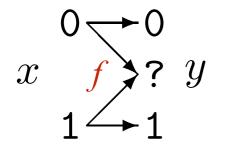






Binary erasure channel

• $A_X = \{0, 1\}; A_Y = \{0, ?, 1\}.$



$$\begin{array}{rclrcrcrcr} P(y=0 \mid x=0) &=& 1-f; & P(y=0 \mid x=1) &=& 0; \\ P(y=? \mid x=0) &=& f; & P(y=? \mid x=1) &=& f; \\ P(y=1 \mid x=0) &=& 0; & P(y=1 \mid x=1) &=& 1-f. \end{array}$$

• f is the probability of erasing a bit.

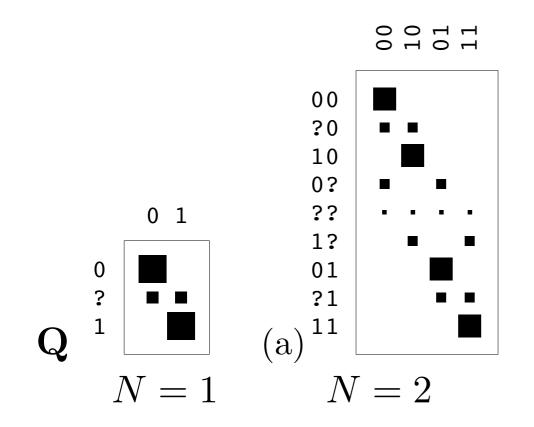
So we assume that f < 0.5

0 1 y? 1



Extended channels for the binary erasure channel

For N = 2



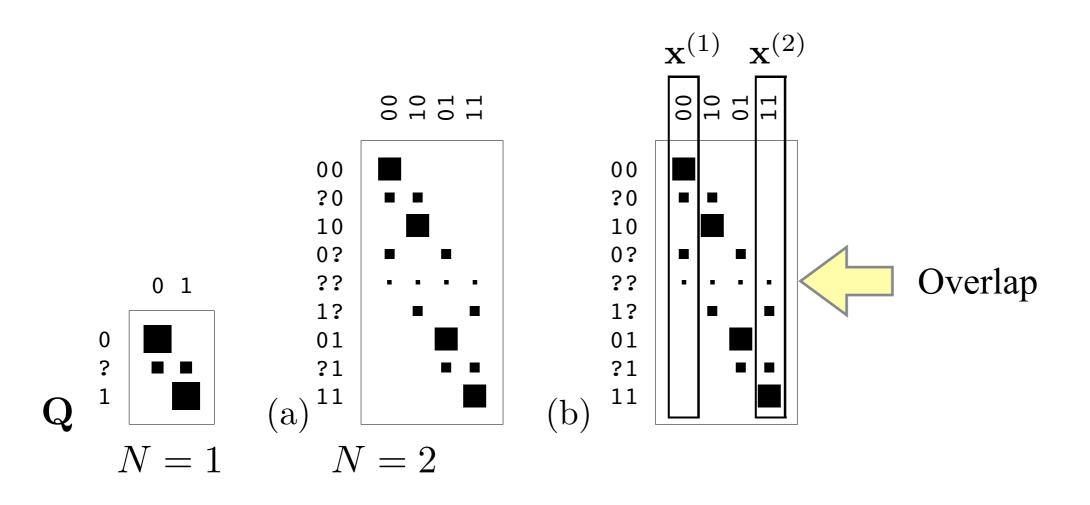
The best code for this channel with N = 2 is obtained by **choosing two columns that have**

minimal overlap.



Extended channels for the binary erasure channel

For N = 2



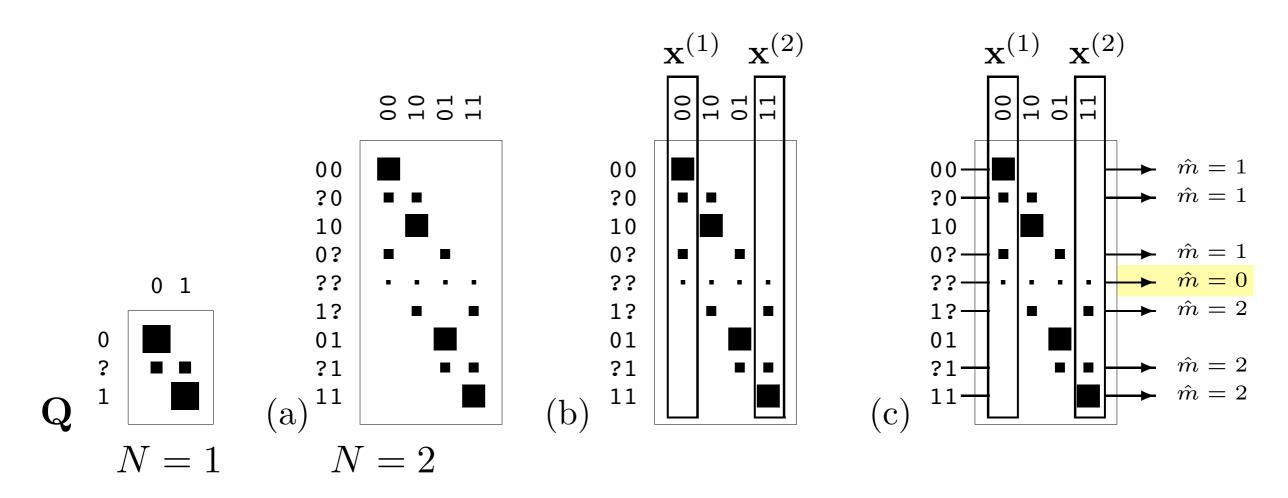
The best code for this channel with N = 2 is obtained by **choosing two columns that have**

minimal overlap, for example, columns 00 and 11.



Extended channels for the binary erasure channel

For N = 2

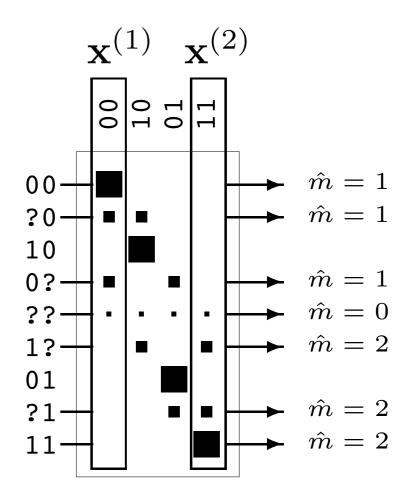


The decoding algorithm returns '00' if the extended channel output is among the top four and

'11' if it's among the bottom four, and **gives up if the output is '??'**.

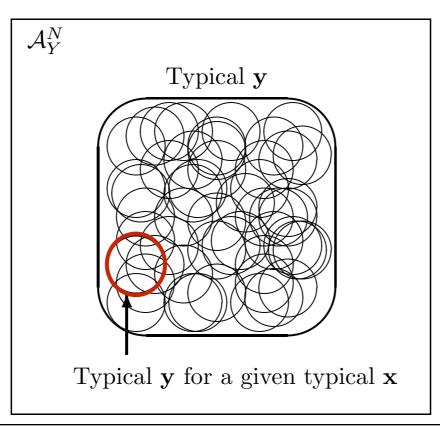


- To prove the **noisy-channel coding theorem**, we make **use of large block-lengths** *N*.
- The intuitive idea is that, if *N* is large, an extended channel looks a lot like the noisy typewriter.
- Any particular input **x** is very likely to produce an output in a **small subspace of the output alphabet**
 - the typical output set, given that input.
- So we can find a **non-confusable subset of the inputs** that **produce essentially disjoint output sequences**.



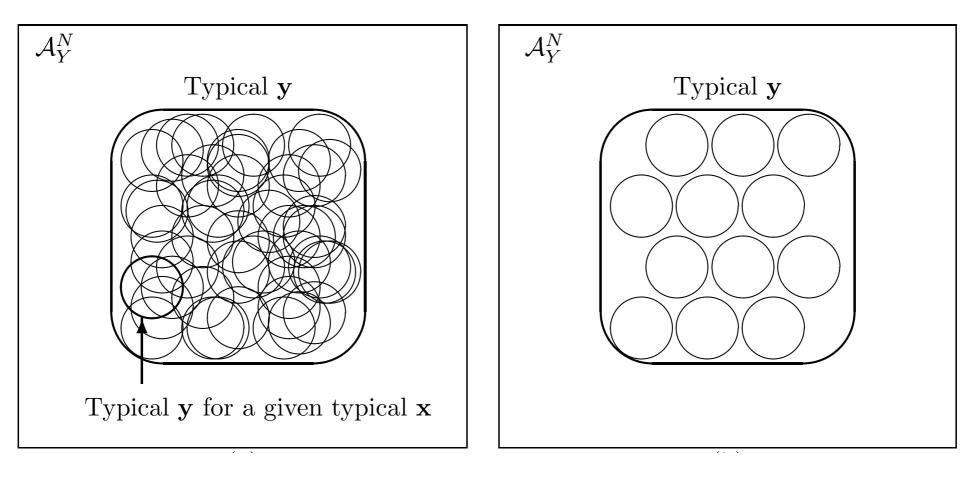


- For a given *N*, how to generating such a non-confusable subset of the inputs, and count up how
 - many distinct inputs it contains?
- Let **x** be an input sequence for the extended channel by drawing it from an ensemble X^N
- The total number of typical output sequences y is $2^{NH(Y)}$.
- For any particular typical input sequence \mathbf{x} , there are about $2^{NH(Y|X)}$ probable sequences



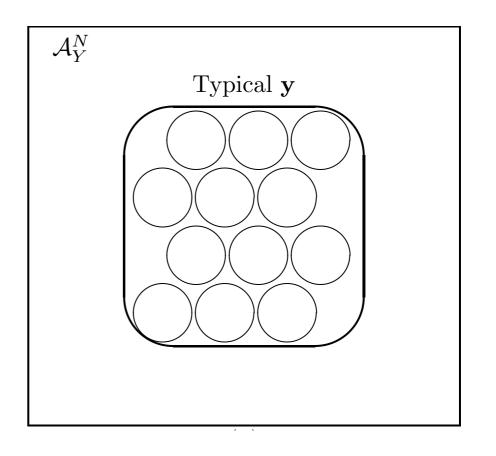


- We now imagine **restricting ourselves to a subset of the typical inputs x** such that the corresponding typical output sets do not overlap.
- We can then **bound the number of non-confusable inputs** by dividing the size of the typical **y** set, $2^{NH(Y)}$, by the size of each typical-y given-typical-x set, $2^{NH(Y|X)}$





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- So the number of non-confusable inputs, if they are selected from the set of typical inputs $\mathbf{x} \sim X^N$,
- The maximum value of this bound is achieved if *X* is the ensemble that maximizes I(X; Y), in which case the number of non-confusable inputs is $\leq 2^{NC}$



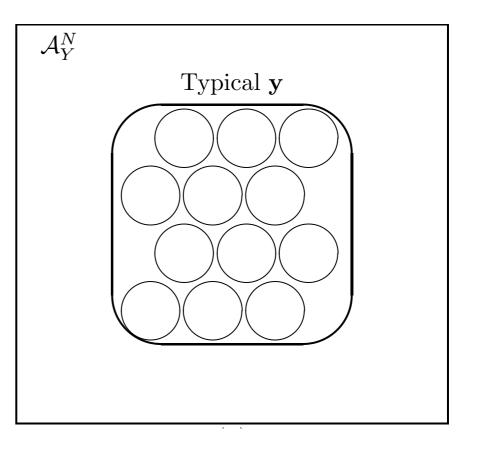
 $18 \leq 2^{NH(Y) - NH(Y \mid X)} = 2^{NI(X; Y)}$

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- So the number of non-confusable inputs, if they are selected from the set of typical inputs $\mathbf{x} \sim X^N$,

 $is \le 2^{NH(Y) - NH(Y \mid X)} = 2^{NI(X; Y)}.$

The maximum value of this bound is achieved if *X* is the ensemble that maximizes I(X; Y), in which case the number of non-confusable inputs is $\leq 2^{NC}cv$

Thus asymptotically up to C bits per cycle, and no more, can be communicated with vanishing error probability.





Further Reading and Summary







Further Reading

Recommend Readings

- Information Theory, Inference, and Learning Algorithms from David MacKay, 2015, pages 146 - 160.
- Supplemental readings:



What you should know

- What is the purpose of source code and the purpose of channel code.
- The idea that the information transmitted depends on the input probability distribution
- Some common channels: BSC, Z, EBC, TypeWitter
- How to infer the input based on the output
- The Channel capacity and the mutual information; the concept of optimal input distribution
- How to compute a channel capacity for some common channels
- The concepts of probability of block error, the maximal probability of block error and The probability of bit error.
- Understanding the Shannon's noisy-channel coding theorem (part one) and the corresponding general strategy for channel coders.



Further Reading and Summary





