

## ECE 776 - Final Spring 2015

**1. (2 points)** Consider a binary random process that, with probability  $1/3$ , is a stationary Markov chain with transition probabilities (from 0 to 1 and from 1 to 0) both equal to  $1/3$ , and with probability  $2/3$  is a memoryless  $\text{Ber}(1/2)$  process.

- a. Calculate the entropy rate.
- b. Suggest a compression scheme that achieves the entropy rate.

**2. (1 point)** The transmitter chooses an hour of the day and the recipient receives information about the correct hour with probability  $1/2$  and about the previous or next hour with equal probability  $1/4$ . No information about the day information is sent and hence the hour alphabet is  $\{0, \dots, 23\}$  with  $23+1=0$ . What is the capacity of this channel?

**3. (1 point)** Are the sequences  $x^4 = (0, 0, 0, 1)$  and  $y^4 = (0, e, 1, 1)$  jointly typical for  $\epsilon = 0.1$  if the input distribution is  $\text{Ber}(0.5)$  and the channel is an erasure channel with erasure probability  $0.3$ ? Explain.

**4. (2 points)** Consider a memoryless source  $V^m$  and a memoryless channel  $p(y|x)$ , used  $n$  times, which has capacity  $C$ . Prove that, even with feedback, the condition  $n/m > H(V)/C$  is necessary to ensure vanishing probability of error as  $m$  and  $n$  go to infinity. For this purpose, use the data processing inequality, the Fano inequality and steps similar to the converse on the channel capacity.

**5. (1 point)** Given an i.i.d. sequence  $X^n$  of variables with zero mean and power 1, what are the probabilities of the events  $\frac{1}{n} \sum_{i=1}^n X_i^2 < 1.1$  and  $\frac{1}{n} \sum_{i=1}^n X_i^2 < 0.9$  when  $n$  is large?

**6. (1 point)** Find the maximum entropy distribution  $p(x)$  with  $\mathcal{X} = \{0, 1, 2\}$  and  $E[X^2] = 1$ .

**7. (2 points)** Prove that for any analog source with differential entropy  $h$ , the mean squared distortion must satisfy the inequality  $D \geq \frac{2^{2h}}{2\pi e} 2^{-2R}$  if  $R$  is the number of available bits per source sample.

**8. (3 points)** Consider a ternary source with alphabets  $\mathcal{X} = \{0, ?, 1\}$  and pmf  $p(?) = q$  and  $p(0) = p(1) = (1 - q)/2$

- a. Calculate the entropy of this source.
- b. Calculate the rate-distortion function for this source with reproduction alphabet  $\hat{\mathcal{X}} = \{0, 1\}$ , under distortion metric  $d(x, \hat{x})$  defined as  $d(i, i) = 0$  for  $i \in \{0, ?, 1\}$ ;  $d(0, 1) = d(1, 0) = \infty$ ; and  $d(?, i) = 0$  for  $i \in \{0, 1\}$ .