

x	c(x)	p(x)
1	0	0.35
2	10	0.3
3	110	0.25
4	111	0.1

$$b. H(X) = -0.35 \log_2(0.35) - 0.3 \log_2(0.3) - 0.25 \log_2(0.25) - 0.1 \log_2(0.1)$$

$$= 1.88$$

$$L(C) = E[l(X)] = 0.35 \cdot 1 + 0.3 \cdot 2 + 0.25 \cdot 3 + 0.1 \cdot 3$$

$$= 2$$

$L(C) - H(X) = 0.12$  redundancy due to the fact that the pmf is not dyadic

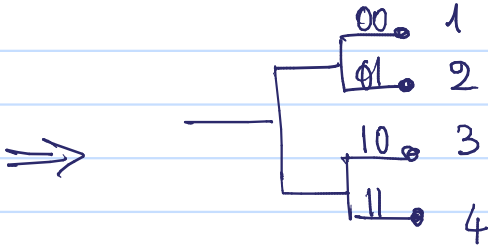
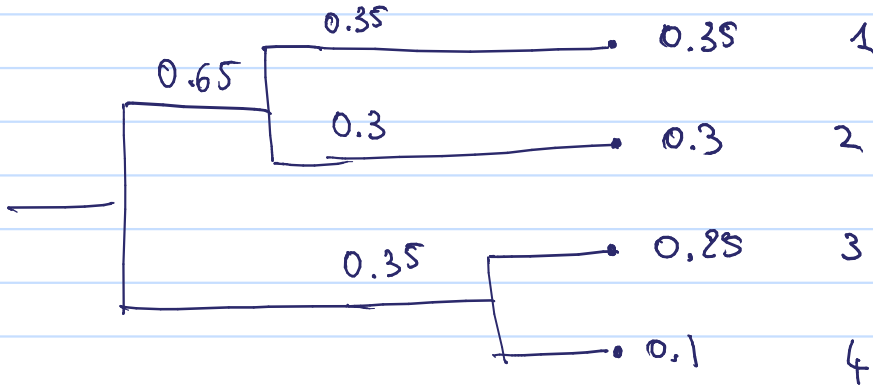
$$c. \text{Var}(l(X)) = E[l(X)^2] - E[l(X)]^2$$

$$E[l(X)^2] = 0.35 + 0.3 \cdot 4 + 0.25 \cdot 9 + 0.1 \cdot 9$$

$$= 4.7$$

$$\Rightarrow \text{Var}(l(X)) = 4.7 - 4 = 0.7$$

d.

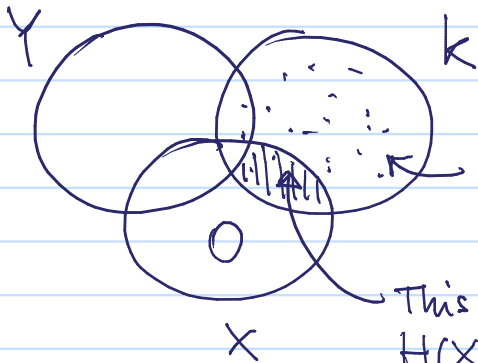


$x$	$c(x)$	$p(x)$
1	00	0.35
2	01	0.3
3	10	0.25
4	11	0.1

$$L(c) = E[l(x)] = 2$$

$$\text{var}(x) = E[l(x)^2] - E[l(x)]^2 = 0$$

2.



We need  $H(X|Y, k) = 0$

The dotted area corresponds to  $H(k)$

This area corresponds to  $H(X|Y)$  since  $H(X|Y, k) = 0$

From the figure

$$H(k) = H(X|Y) + \underbrace{I(Y; k) + H(k|X, Y)}_{\geq 0}$$

concluding the proof.

3.  $c(n) = \underbrace{1 \dots 1}_{n-1 \text{ ones}} 0 \Rightarrow l(n) = n$  (unary coding)

$$E[l(N)] = E[N] = H(N).$$

4. a. Neyman-Pearson test:

$$\log \frac{p(X^n, Y^n)}{p(X^n)p(Y^n)} = \sum_{i=1}^n \log \frac{p(X_i, Y_i)}{p(X_i)p(Y_i)} \begin{array}{l} \xrightarrow{H_0} \\ > \gamma \\ \xrightarrow{H_1} \\ < \gamma \end{array} \quad \begin{array}{l} \delta \\ \nwarrow \text{threshold} \end{array}$$

$$b. \quad \frac{1}{n} \log \frac{p(X^n, Y^n)}{p(X^n)p(Y^n)} \xrightarrow[n \rightarrow \infty]{P} E_{P(X, Y)} \left[ \log \frac{p(X, Y)}{p(X)p(Y)} \right] = I(X; Y)$$

c. We have

$$\Pr \left[ \left| \frac{1}{n} \log \frac{p(X^n, Y^n)}{p(X^n)p(Y^n)} - I(X; Y) \right| > \epsilon \right] \rightarrow 0 \text{ as } n \rightarrow \infty$$

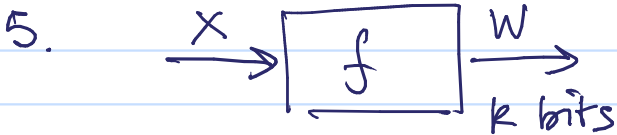
Therefore

$$\Pr \left[ \frac{1}{n} \log \frac{p(X^n, Y^n)}{p(X^n)p(Y^n)} < I(X; Y) - \epsilon \right] \rightarrow 0 \text{ as } n \rightarrow \infty$$

so choosing

$$\gamma = n(I(X; Y) - \epsilon)$$

guarantees a vanishing probability of false alarm as  $n \rightarrow \infty$ .



$$k \geq H(w) \geq H(x)$$