

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 $i \in \{0, 1\}$.