

1. Entropy (7 points)

- a) The Rényi 2-entropy of a discrete random variable  $X$  with probability distribution  $P_X$  on  $\mathcal{X}$  is  $H_2(X) = -\log \sum_{x \in \mathcal{X}} P_X(x)^2$ . Prove that this is a lower bound for the Shannon entropy.
- b) Characterize the set of probability distributions for which equality holds in this inequality. Justify your claim.
- c) Provide the definition of the conditional mutual information between the discrete random variables  $X$  and  $Z$  given  $Y$ .
- d) Provide an interpretation of  $I(X : Z|Y) = 0$ .

2. Entropy rates and data compression (6 points)

- a) When is a stochastic process called "stationary"?
- b) These two quantities are called the entropy rates of the stochastic process  $X = (X_1, X_2, \dots)$ :

$$H(X) = \lim_{n \rightarrow \infty} \frac{1}{n} H(X_1, X_2, \dots, X_n) \text{ and } H'(X) = \lim_{n \rightarrow \infty} H(X_n | X_1, X_2, \dots, X_{n-1})$$

Prove that for any stationary stochastic process these limits exist and that they are equal.

- c) Given a stationary stochastic process, provide a general lower bound on the average code word length of uniquely decodable codes.
- d) In which sense is there an inequality in the other direction? Provide a precise statement.

3. Shannon's noisy channel coding theorem (6 points)

- a) Compute the capacity of the channel given by the stochastic matrix  $S = \begin{pmatrix} \frac{1}{2} & 1 \\ \frac{1}{2} & 0 \end{pmatrix}$ .
- b) Show that  $(\frac{2}{5}, \frac{3}{5})$  is the optimal input distribution for the channel given by the stochastic matrix

$$S = \begin{pmatrix} \frac{p}{2} & p \\ \frac{1-p}{2} & 1-p \end{pmatrix}$$

for any value of  $p$ .

4. Coding theory (6 points)

- a) Show that there exists a code over  $GF(3)$  of length 11 and distance 3 with  $3^6$  codewords.
- b) Consider the set of univariate polynomials over  $GF(2^4)$  of degree at most 3, and construct codewords by evaluating all such polynomials at the nonzero elements of  $GF(2^4)$ . How many errors can be corrected by this code?
- c) Suppose that we choose a basis of  $GF(2^4)$  as a vector space over  $GF(2)$ , and represent the symbols of the codewords as those of a binary code by expanding in this basis. Can this code correct an error burst of length 21?