

COMP2610 — Information Theory

Lecture 1: Administration and Overview

Mark Reid and **Aditya Menon**

Research School of Computer Science
The Australian National University



July 22nd, 2014



Mark Reid



Aditya Menon



Marcus Hutter
(Guest Lecturer)

We will study the fundamental limits and potential of the *representation* and *transmission* of information.

- Mathematical Foundations
- Coding and Compression
- Communication
- Probabilistic Inference
- Kolmogorov Complexity (Guest Lectures)

Learning Outcomes

- 1 Understand fundamental concepts: probability, entropy, information content and their inter-relations
- 2 Understand principles of data compression
- 3 Compute entropy and mutual information
- 4 Solve simple probabilistic inference problems and understand their relation to information theory
- 5 Key theorems and inequalities
- 6 Basic concepts on communications over noisy channels

What Tools Will We Use?

- Elementary probability theory
 - ▶ “What’s the probability of rolling an odd number using a fair die?”

What Tools Will We Use?

- Elementary probability theory
 - ▶ “What’s the probability of rolling an odd number using a fair die?”
- Elementary linear algebra
 - ▶ “If $x = (1, 1, 0)$ and $y = (-2, 0, 1)$ what is $x \cdot y$ and $3x + 2y$?”

What Tools Will We Use?

- Elementary probability theory
 - ▶ “What’s the probability of rolling an odd number using a fair die?”
- Elementary linear algebra
 - ▶ “If $x = (1, 1, 0)$ and $y = (-2, 0, 1)$ what is $x \cdot y$ and $3x + 2y$?”
- Basic programming skills
 - ▶ “Do you know your `for` loops from your `while` loops?”

What Tools Will We Use?

- Elementary probability theory
 - ▶ “What’s the probability of rolling an odd number using a fair die?”
 - ▶ <http://www.khanacademy.org/math/probability>
- Elementary linear algebra
 - ▶ “If $x = (1, 1, 0)$ and $y = (-2, 0, 1)$ what is $x \cdot y$ and $3x + 2y$?”
 - ▶ <http://www.khanacademy.org/math/linear-algebra>
- Basic programming skills
 - ▶ “Do you know your for loops from your while loops?”

- 1 Administration and Expectations
- 2 Information and Information Theory
- 3 A Brief History
- 4 Course Overview

1 Administration and Expectations

2 Information and Information Theory

3 A Brief History

4 Course Overview

Course Overview

- Units: 6
- Lectures: 26×1 hour
- Tutorials: 5×2 hour
- Assignments: 3 (10%, 20%, 20% each)
- Final Exam (50%)
 - ▶ Unless otherwise stated, *everything* is examinable.

- Attendance is compulsory
- 26×1 hour lectures
- Approximately half will be presented by Mark Reid and Aditya Menon
- Guest lectures at the end of the course by Marcus Hutter
- Mobile phones must be switched off or in silent mode during the duration of the lecture
- Laptops are allowed as long as they are used to take notes and/or to follow the lecture slides
- Participation is encouraged (and usually rewarded)
- Textbook reading, homework, additional reading, tutorials

- 5 tutorials, each 2 hours in duration
- Problem sets of 4-5 exercises will be provided for each tutorial
- These will review material covered in previous lectures
- You are meant to have tried the exercises beforehand

Note: *The course lecturers reserve the right to discount up to 10% of the marks for lack of attendance to tutorials.*

Lectures and Tutorials Schedule

Lectures

Lecture A : Tue 2:00 pm - 3:00 pm (CHEM T2 - Building 34)

Lecture B : Wed 2:00 pm - 3:00 pm (CHEM T2 - Building 34)

Tutorials

Only in Weeks 3, 5, 7, 11, 13

Tutorial A : Wed 4:00 pm - 6:00 pm (CSIT N101 - Building 108)

Tutorial B : Thu 2:00 pm - 4:00 pm (CSIT N101 - Building 108)

Tutorial C : Fri 2:00 pm - 4:00 pm (CSIT N108 - Building 108)

See Course info on [Wattle](#) for details and up-to-date postings:

<http://wattlecourses.anu.edu.au>

Note: *No food or drink is permitted in teaching venues.*

Assignments

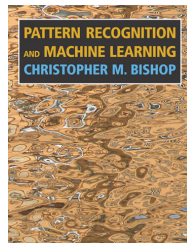
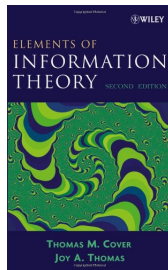
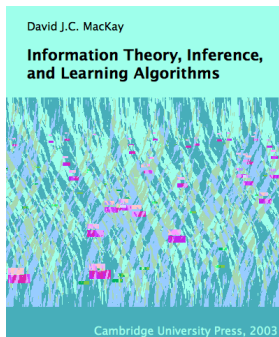
- Assignment 1 (10%) : Available – 30th Jul. ; Due – 13th Aug.
- Assignment 2 (20%) : Available – 1st Sep. ; Due – 22nd Sep.
- Assignment 3 (20%) : Available – 30th Sep. ; Due – 17th Oct.
- Strong penalties on *plagiarism*. Please refer to the the corresponding ANU policies:
<http://academichonesty.anu.edu.au/UniPolicy.html>

Assignments

- Assignment 1 (10%) : Available – 30th Jul. ; Due – 13th Aug.
- Assignment 2 (20%) : Available – 1st Sep. ; Due – 22nd Sep.
- Assignment 3 (20%) : Available – 30th Sep. ; Due – 17th Oct.
- Strong penalties on *plagiarism*. Please refer to the the corresponding ANU policies:
<http://academichonesty.anu.edu.au/UniPolicy.html>

Note: In lieu of formal prerequisites, Assignment 1 will be testing how well you handle the level of mathematics we will be expecting in this course.

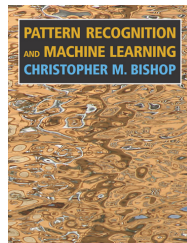
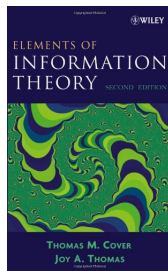
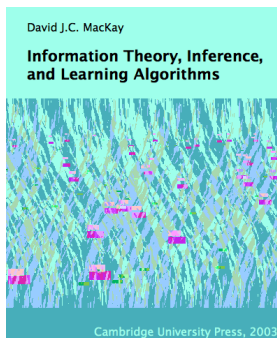
If you do not get a strong credit or above in Assignment 1, please see Mark or Aditya to discuss how to get up to speed or discontinue the course



Mackay (ITILA, 2006) available online:

<http://www.inference.phy.cam.ac.uk/mackay/itila>

- ▶ Note copyright rules: e.g. copying the whole book onto paper is not permitted.
- ▶ We will follow a very different chapter order to that given in the book



Mackay (ITILA, 2006) available online:

<http://www.inference.phy.cam.ac.uk/mackay/itila>

- ▶ Note copyright rules: e.g. copying the whole book onto paper is not permitted.
- ▶ We will follow a very different chapter order to that given in the book

For an alternative take – David MacKay's Lectures:

http://www.inference.phy.cam.ac.uk/itprnn_lectures/

Consultation:

- Best way to contact the course lectures is via **email**

Mark : mark.reid@anu.edu.au

Aditya : aditya.menon@nicta.edu.au

- If you **really** need to meet them in person, send an email request first
- Email response times may vary but consider **1 day as a fast reply** and **up to three days** as a normal response time

Consultation & Other Issues

Consultation:

- Best way to contact the course lectures is via **email**

Mark : mark.reid@anu.edu.au

Aditya : aditya.menon@nicta.edu.au

- If you **really** need to meet them in person, send an email request first
- Email response times may vary but consider **1 day as a fast reply** and **up to three days** as a normal response time

Grievance resolution:

- You can contact the course lecturers in the first instance
- Alternatively, contact the Dean of students for advice
- If unresolved, you can lodge a formal complaint:
http://policies.anu.edu.au/procedures/student_complaint_resolution/procedure

- 1 Administration and Expectations
- 2 Information and Information Theory**
- 3 A Brief History
- 4 Course Overview

What Is Information? (1)

According to a dictionary definition, **information** can mean

- ① Facts provided or learned about something or someone:
a vital piece of information.
- ② What is conveyed or represented by a particular arrangement or sequence of things:
genetically transmitted information.

What Is Information? (1)

According to a dictionary definition, **information** can mean

- 1 Facts provided or learned about something or someone:
a vital piece of information.
- 2 What is conveyed or represented by a particular arrangement or sequence of things:
genetically transmitted information.

In this course: information in the context of *communication*:

- Explicitly include uncertainty
- Shannon (1948): “Amount of unexpected data a message contains”
 - ▶ A theory of information transmission
 - ▶ Source, destination, transmitter, receiver

What is Information? (2)

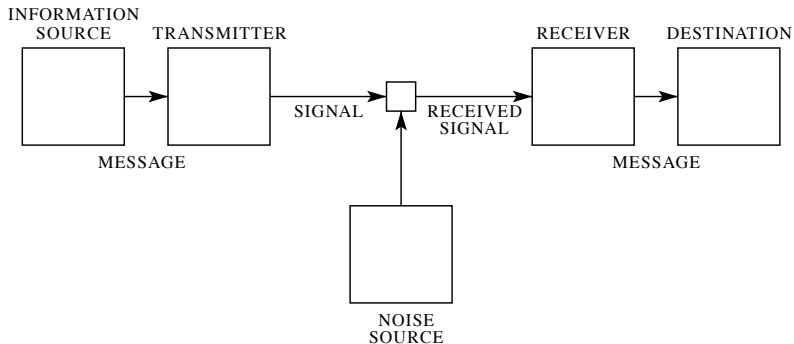


Fig. 1 — Schematic diagram of a general communication system.

From Shannon (1948)

What Is Information? (3)

Information is a message that is *uncertain* to receivers:

- If we receive something that we already knew with absolute certainty then it is non-informative.
- Uncertainty is crucial in measuring information content
- We will deal with uncertainty using probability theory

What Is Information? (3)

Information is a message that is *uncertain* to receivers:

- If we receive something that we already knew with absolute certainty then it is non-informative.
- Uncertainty is crucial in measuring information content
- We will deal with uncertainty using probability theory

Information Theory

Information theory is the study of the fundamental *limits* and *potential* of the *representation* and transmission of information.

Examples

Example 1: What Number Am I Thinking of?

- I have in mind a number that is between 1 and 20
- You are allowed to ask me one question at a time
- I can only answer yes/no
- Your goal is to figure out the number as quickly as possible
- **What strategy would you follow?**

Example 1: What Number Am I Thinking of?

- I have in mind a number that is between 1 and 20
- You are allowed to ask me one question at a time
- I can only answer yes/no
- Your goal is to figure out the number as quickly as possible
- **What strategy would you follow?**

Your strategy + my answers = a code for each number

Some variants:

- What if you knew I was twice as likely to pick numbers more than 10?
- What if you knew I never chose prime numbers?
- What if you knew I only ever chose one of 7 or 13?

Example 2: How Much Is Information Worth?

Simplified Version of “Deal or No Deal”

\$1000 Hidden in one of 16 cases.

- All equally likely to contain the prize

Example 2: How Much Is Information Worth?

Simplified Version of “Deal or No Deal”

\$1000 Hidden in one of 16 cases.

- All equally likely to contain the prize

How much would you pay to know:

- 1 Exactly which case contains the money?
- 2 Whether the case holding the money is numbered less than 8?
- 3 ... is less than 12?
- 4 Which range out of 0–3, 4–7, 8–11, or 12–15 the money case is in?

Example 2: How Much Is Information Worth?

Simplified Version of “Deal or No Deal”

\$1000 Hidden in one of 16 cases.

- All equally likely to contain the prize

How much would you pay to know:

- 1 Exactly which case contains the money?
- 2 Whether the case holding the money is numbered less than 8?
- 3 ... is less than 12?
- 4 Which range out of 0–3, 4–7, 8–11, or 12–15 the money case is in?

Key Question:

- Can we use these ideas to *quantify* information?

Example 3: Redundancy and Compression

Cn y rd ths sntnc wtht ny vwls?

Example 3: Redundancy and Compression

Cn y rd ths sntnc wtht ny vwls?

Can you read this sentence without any vowels?

Written English (and other languages) has much **redundancy**:

- Approximately 1 bit of information per letter
- Naively there should be almost 5 bits per letter

(For the moment think of “bit” as “number of yes/no questions”)

Example 3: Redundancy and Compression

Cn y rd ths sntnc wtht ny vwls?

Can you read this sentence without any vowels?

Written English (and other languages) has much **redundancy**:

- Approximately 1 bit of information per letter
- Naively there should be almost 5 bits per letter

(For the moment think of “bit” as “number of yes/no questions”)

Key Question:

- How much redundancy can we *safely* remove?
(Note: “rd” could be “read”, “red”, “road”, etc.)

Example 4: Error Correction

Hmauns hvae the aitliby to cerroct for eorrrs in txet and iegmas.



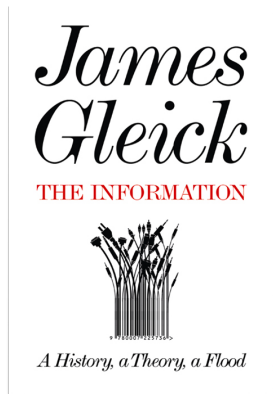
Key Question:

- How much noise is it possible to correct for and how?

- 1 Administration and Expectations
- 2 Information and Information Theory
- 3 A Brief History**
- 4 Course Overview

A Summary of the History of Information Theory

- 1920s : Nyquist & Hartley at Bell Labs
- 1940 : Turing and Good at Bletchley Park (WWII)
- 1942 : Hedy Lamarr and George Antheil
- 1948 : Claude Shannon: “A Mathematical Theory of Communication”
- 1951 : Huffman Coding
- 1958 : Peter Elias: “Two Famous Papers”
- 1970 : “Coding is Dead”
- 1970- : Revival with advent of digital computing
CDs, DVDs, MP3s, Digital TV, Mobiles, Internet,
Deep-space comms (Voyager), ...



&

Information Theory and the Digital Age

by Aftab, Cheung, Kim, Thakkar, and Yeddanapudi.

<http://web.mit.edu/6.933/www/Fall2001/Shannon2.pdf>

- 1 Administration and Expectations
- 2 Information and Information Theory
- 3 A Brief History
- 4 Course Overview

Brief Overview of Course

- How can we quantify information?
 - ▶ Basic Definitions and Key Concepts
 - ▶ Probability, Entropy & Information

Brief Overview of Course

- How can we quantify information?
 - ▶ Basic Definitions and Key Concepts
 - ▶ Probability, Entropy & Information
- How can we make good guesses?
 - ▶ Probabilistic Inference
 - ▶ Bayes Theorem

Brief Overview of Course

- How can we quantify information?
 - ▶ Basic Definitions and Key Concepts
 - ▶ Probability, Entropy & Information
- How can we make good guesses?
 - ▶ Probabilistic Inference
 - ▶ Bayes Theorem
- How much redundancy can we safely remove?
 - ▶ Compression
 - ▶ Source Coding Theorem, Kraft Inequality
 - ▶ Block, Huffman, and Lempel-Ziv Coding

Brief Overview of Course

- How can we quantify information?
 - ▶ Basic Definitions and Key Concepts
 - ▶ Probability, Entropy & Information
- How can we make good guesses?
 - ▶ Probabilistic Inference
 - ▶ Bayes Theorem
- How much redundancy can we safely remove?
 - ▶ Compression
 - ▶ Source Coding Theorem, Kraft Inequality
 - ▶ Block, Huffman, and Lempel-Ziv Coding
- How much noise can we correct and how?
 - ▶ Noisy-Channel Coding
 - ▶ Repetition Codes, Hamming Codes

Brief Overview of Course

- How can we quantify information?
 - ▶ Basic Definitions and Key Concepts
 - ▶ Probability, Entropy & Information
- How can we make good guesses?
 - ▶ Probabilistic Inference
 - ▶ Bayes Theorem
- How much redundancy can we safely remove?
 - ▶ Compression
 - ▶ Source Coding Theorem, Kraft Inequality
 - ▶ Block, Huffman, and Lempel-Ziv Coding
- How much noise can we correct and how?
 - ▶ Noisy-Channel Coding
 - ▶ Repetition Codes, Hamming Codes
- What is randomness?
 - ▶ Kolmogorov Complexity
 - ▶ Algorithmic Information Theory

Brief Overview of Course

- How can we quantify information? [Aditya]
 - ▶ Basic Definitions and Key Concepts
 - ▶ Probability, Entropy & Information
- How can we make good guesses? [Aditya]
 - ▶ Probabilistic Inference
 - ▶ Bayes Theorem
- How much redundancy can we safely remove? [Mark]
 - ▶ Compression
 - ▶ Source Coding Theorem, Kraft Inequality
 - ▶ Block, Huffman, and Lempel-Ziv Coding
- How much noise can we correct and how? [Mark]
 - ▶ Noisy-Channel Coding
 - ▶ Repetition Codes, Hamming Codes
- What is randomness? [Marcus]
 - ▶ Kolmogorov Complexity
 - ▶ Algorithmic Information Theory