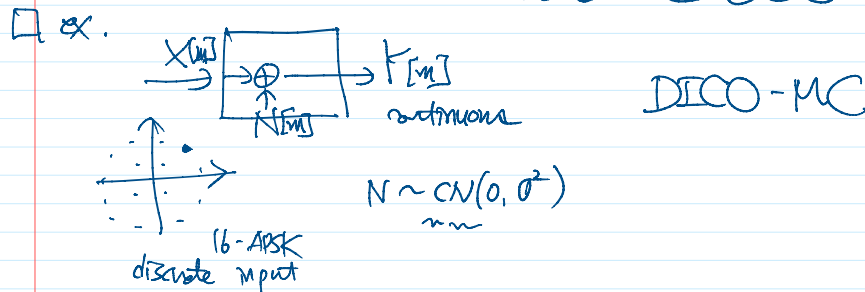
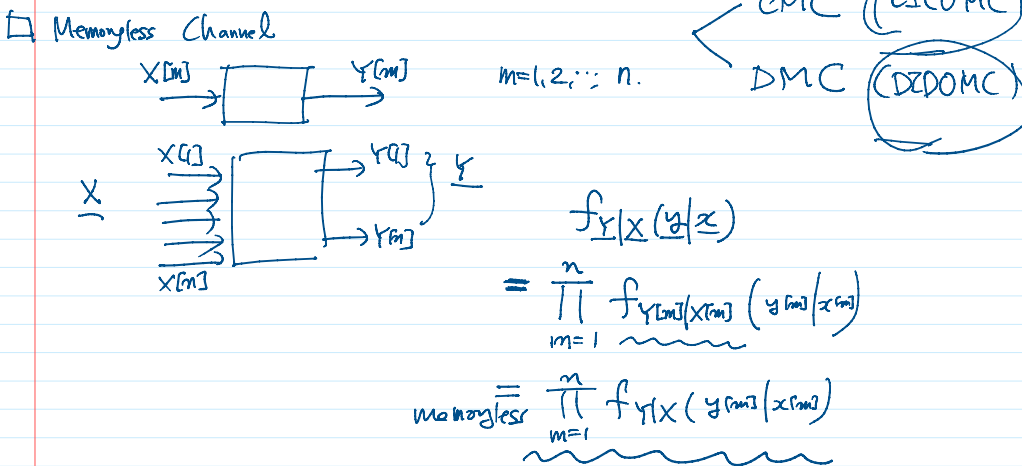


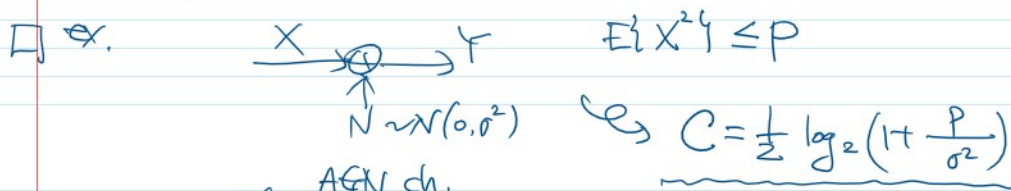
Q. How much information?
A. (transmission rate) $\frac{K}{n}$ bits/channel use
(error rate)



□ Channel Capacity

Given a channel, there is the capacity of the channel such that if $r = \frac{k}{n} < C$ then we can $P_b \approx 0$.

then we can $P_b \approx 0$.



DT AWGN channel [bits/channel]

□ $H(X)$ the entropy of a discrete RV X
 $H(X, Y)$ the joint entropy of two discrete RVs X & Y .
 $I(X; Y)$ the mutual information of two discrete RVs.

metrics

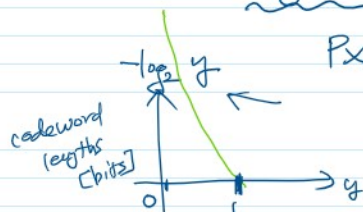
$h(X)$ the differential entropy of a continuous RV X

$H(X|Y)$ the conditional " " " discrete RV X given Y

$h(X|Y)$ " " differential " " continuous RV X given Y

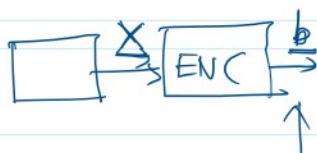
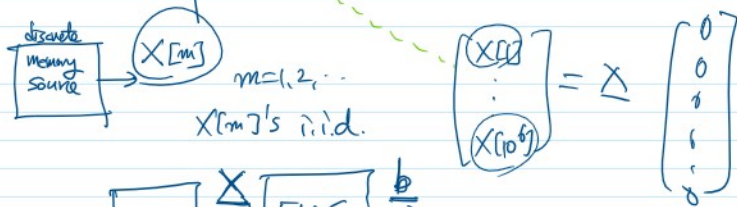
□ Def

$$H(X) = E[-\log_2 P_X(X)] = \sum_{x \in X} \underbrace{(-\log_2 P_X(x))}_{\text{PMF of } X} P_X(x)$$



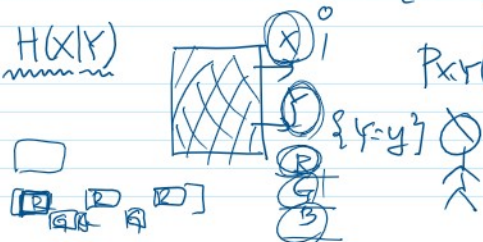
$$P_X(x) = g(x) \quad \left(E[-\log_2 g(X)] \right)$$

PMF of $\sum_{i=1}^n \frac{1}{2^i}$



$$E[R(b)]$$

□ $H(X|Y)$



$$H_{Y=y}(X) = E[-\log_2 P_{X|Y}(X|y) | Y=y]$$

$$= \sum_{x \in X} (-\log_2 P_{X|Y}(x|y)) P_{X|Y}(x|y)$$

$H(X, Y) = H(Z) = H(Y) + H(X|Y)$
 $\ln P_{X,Y} = \ln P_Y + \ln P_{X|Y}$

$$\sum_{y \in Y} H_{Y=y}(X) P_Y(y) = H(X|Y)$$

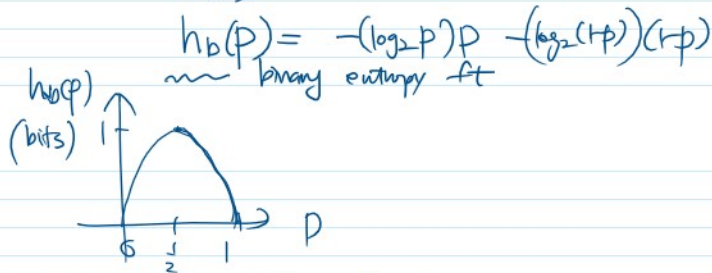
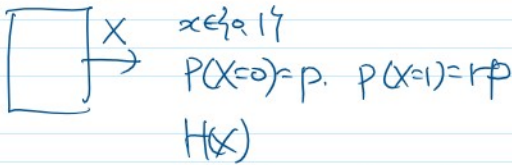
$$= \sum_{x \in X} \sum_{y \in Y} (-\log_2 P_{X|Y}(x|y)) (P_{X|Y}(x|y) P_Y(y))$$

$P_{X,Y}(x, y)$

$$= E \left[-\log_2 p_{X|Y}(X|Y) \right]$$

$p_{X|Y}(x,y)$
for y if $\{X=x\}$

□ BSource



□ $I(X;Y)$ mutual information.

$$p_{X,Y}(x,y) = p_X(x) p_Y(y|x) = p_Y(y) p_{X|Y}(x|y)$$

$$H(X,Y) = H(X) + H(Y|X) = H(Y) + H(X|Y)$$

$$\Rightarrow H(X) - H(X|Y) = H(Y) - H(Y|X) \triangleq I(X;Y) = I(Y;X)$$



Y observe x and resolve X 's uncertainty
 (uncertainty reduction)

□ Channel



$p_X(x)?$

$x \in \{0,1,2\}$

$p_X(x)$

$\max p_{X|Y} = C$

$0 \leq p_i \leq 1, \sum p_i = 1$

16-APSK

$$I(X;Y) = H(X) - H(X|Y)$$

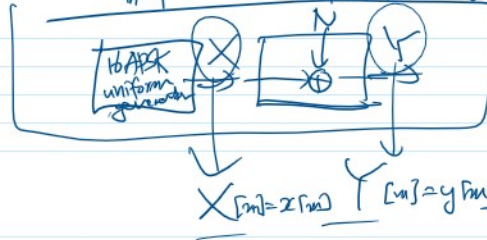
$$= E[-\log_2 p_X(X)] - E[-\log_2 p_{X|Y}(X,Y)]$$

$$= E \left[-\log_2 \frac{p_X(X)}{p_{X|Y}(X,Y)} \right] = E \left[-\log_2 \frac{p_X(X)}{p_Y(Y|X)} \right]$$

$$= E \left[-\log_2 \frac{p_X(X) p_Y(Y)}{p_Y(Y|X)} \right] = I(Y;X)$$

$f_X(x)$
 $f_Y(y|x)$

$$= E \left[-\log_2 \frac{P_X(X) P_Y(Y)}{P_{X,Y}(X,Y)} \right] = I(X;Y)$$

$$\approx \sum_{m=1}^{10^6} \left\{ -\log_2 \frac{P_X(x_{fm}) P_Y(y_{fm})}{P_{X,Y}(x_{fm}, y_{fm})} \right\} \frac{1}{10^6}$$


$X_{fm} = x_{fm}$ $Y_{fm} = y_{fm}$

$$f_{Y|X}(y|x) = \frac{1}{\sigma^2} e^{-\frac{|y-x|^2}{\sigma^2}}$$

$$f_Y(y) = E[f_{Y|X}(y|X)]$$

$$= \sum_{x \in X^{16}} \frac{1}{16} f_{Y|X}(y|x)$$

$$= \sum_{x \in X^{16}} \frac{1}{16} \cdot \frac{1}{\pi \sigma^2} e^{-\frac{|y-x|^2}{\sigma^2}}$$

□ X con. & Y discrete

$$f_X(x) P_{Y|X}(y|x) = P_Y(y) f_{X|Y}(x|y)$$

□ X continuous

$$h(X) \stackrel{\Delta}{=} E[-\log_2 f_X(X)]$$

$$= \int_{-\infty}^{\infty} (-\log_2 f_X(x)) f_X(x) dx$$

↑
differential entropy of

□ X cont. & Y cont

$$h(X,Y) = E[-\log_2 f_{X,Y}(X,Y)]$$

$$h(X|Y) = E[-\log_2 f_{X|Y}(X|Y)]$$

$$= \iint -\log_2 f_{X|Y}(x|y) f_{X,Y}(x,y) dx dy$$

$$I(X;Y) = h(X) - h(X|Y)$$

$$= E \left[-\log \frac{f_X(X) f_Y(Y)}{f_{X,Y}(X,Y)} \right]$$

□ 16 APK

$$I(X;Y) \approx \frac{1}{10^6} \sum_{m=1}^{10^6} \left\{ -\log_2 \frac{f_X(y_{fm})}{f_{Y|X}(y_{fm}|x_{fm})} \right\} \frac{1}{16} \sum \dots$$