

CM303 Final Exam- Autumn 2014

Answer All questions

28/01/2015

Time allowed: TWO hours

QUESTION 1: (20%) a simple language consists of only two symbols A and B produced in a long continuous sequence. Find the single, joint and conditional probabilities of A and B, assuming that the values found from the limited sequence below are typical of a very long sequence (assumed that the 2^{1st} letter is A in order to have 20 pairs of pairs of symbols). Evaluate the conditional entropy for the sequence.

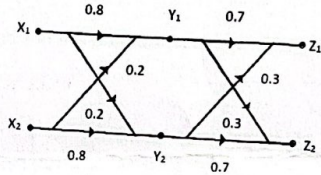
AABBAAAAABBAAABBBAAA

QUESTION 2: (20%) A channel has the following Channel matrix.

$$P(Y/X) = \begin{bmatrix} 1-P & P & 0 \\ 0 & P & 1-p \end{bmatrix}$$

- (a) Draw the Channel diagram.
- (b) If the source has equally likely outputs, Compute the probabilities associated with the channel outputs for P=0.2

QUESTION 3: (20%) Two BSC's are connected in cascade as shown in the figure:



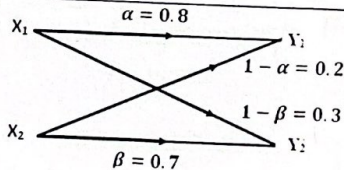
- a) Find the Channel Matrix of the resultant channel.
- (b) Find $P(Z_1)$ and $P(Z_2)$, if $P(X_1) = 0.6$, $P(X_2) = 0.4$

QUESTION 4: (20%) Consider a binary symmetric communication channel, whose input source is the alphabet $X = \{0, 1\}$ with probabilities $\{0.5, 0.5\}$; whose output alphabet is $Y = \{0, 1\}$; and whose channel matrix is

$$\begin{bmatrix} 1-\epsilon & \epsilon \\ \epsilon & 1-\epsilon \end{bmatrix}$$

1. What is the entropy of the source, $H(X)$?
2. What is the probability distribution of the outputs, $p(Y)$, and the entropy of this output distribution, $H(Y)$?
3. What is the joint probability distribution for the source and the output, $p(X, Y)$, and what is the joint entropy, $H(X, Y)$?
4. What is the mutual information of this channel, $I(X; Y)$?
5. How many values are there for ϵ for which the mutual information of this channel is maximal? What are those values, and what then is the capacity of such a channel in bits?
6. For what value of ϵ is the capacity of this channel minimal? What is the channel capacity in that case?

QUESTION 5: (20%) Find the Mutual Information for the channel shown in the figure. Given that $P(X_1) = 0.6$ and $P(X_2) = 0.4$.



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الإجابة النموذجية

QUESTION 1:

Solution:

$p(A) = 12/20$, $p(B) = 8/20$, by counting As and Bs

$p(AA) = 9/20$, $p(BB) = 5/20$

$p(AB) = 3/20$, $p(BA) = 3/20$, by counting pairs

$p(A/B) = 3/8$, $p(B/B) = 5/8$, by counting As or Bs after B

$p(A/A) = 9/12$, $p(B/A) = 3/12$, by counting As or Bs after A

There are four pairs of symbols AA, BB, AB and BA. Therefore

$$H(j/i) = -[p(AA) \log p(A/A) + p(BB) \log p(B/B) + p(AB) \log p(A/B) + p(BA) \log p(B/A)]$$

$$= 9/20 \log 9/12 + 5/20 \log 5/8 + 3/20 \log 3/8 + 3/20 \log 3/12$$

$$= 0.868 \text{ bit/symbol}$$

if no intersymbol influence had been present the information would have been given by

$$= -(0.6 \log 0.6 + 0.4 \log 0.4)$$

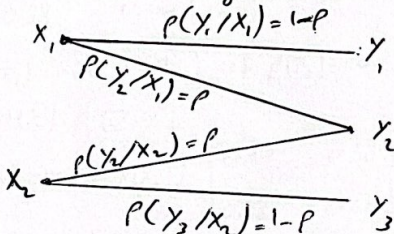
$$= 0.971 \text{ bits/symbol}$$

QUESTION 2:

Solution: A channel has the following matrix:

$$p(Y/X) = \begin{bmatrix} 1-p & p & 0 \\ 0 & p & 1-p \end{bmatrix} = \begin{bmatrix} p(y_1/x_1) & p(y_2/x_1) & p(y_3/x_1) \\ p(y_1/x_2) & p(y_2/x_2) & p(y_3/x_2) \end{bmatrix}$$

(a) the channel diagram is:-



(b) if the source has equally likely outputs, Hence;

$$p(x_1) = \frac{1}{2} \text{ \& } p(x_2) = \frac{1}{2}, \text{ total prob.} = 1$$

and $p = 0.2$ (given)

the output probabilities are given as:-

$$\begin{bmatrix} p(y_1) \\ p(y_2) \\ p(y_3) \end{bmatrix} = [p(x_1) \quad p(x_2)] \begin{bmatrix} 1-p & p & 0 \\ 0 & p & 1-p \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix} \begin{bmatrix} 0.8 & 0.2 & 0 \\ 0 & 0.2 & 0.8 \end{bmatrix}$$

$$\begin{bmatrix} P(y_1) \\ P(y_2) \\ P(y_3) \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \times 0.8 + 0 \\ \frac{1}{2} \times 0.2 + \frac{1}{2} \times 0.2 \\ \frac{1}{2} \times 0 + \frac{1}{2} \times 0.8 \end{bmatrix} = \begin{bmatrix} 0.4 \\ 0.2 \\ 0.4 \end{bmatrix}$$

$$\therefore P(y_1) = 0.4, P(y_2) = 0.2, P(y_3) = 0.4.$$

QUESTION 3:

Solution:

(a) channel Matrix: $X_1 -$

$$P(Y/X) = \begin{bmatrix} P(y_1/x_1) & P(y_2/x_1) \\ P(y_1/x_2) & P(y_2/x_2) \end{bmatrix} = \begin{bmatrix} 0.8 & 0.2 \\ 0.2 & 0.8 \end{bmatrix}$$

$$P(Z/Y) = \begin{bmatrix} P(z_1/y_1) & P(z_2/y_1) \\ P(z_1/y_2) & P(z_2/y_2) \end{bmatrix} = \begin{bmatrix} 0.7 & 0.3 \\ 0.3 & 0.7 \end{bmatrix}$$

Hence, the resultant channel Matrix is: $P(Z/X) = P(Y/X) \cdot P(Z/Y)$

$$P(Z/X) = \begin{bmatrix} P(z_1/x_1) & P(z_2/x_1) \\ P(z_1/x_2) & P(z_2/x_2) \end{bmatrix} = \begin{bmatrix} 0.8 & 0.2 \\ 0.2 & 0.8 \end{bmatrix} \begin{bmatrix} 0.7 & 0.3 \\ 0.3 & 0.7 \end{bmatrix}$$

$$= \begin{bmatrix} 0.62 & 0.38 \\ 0.38 & 0.62 \end{bmatrix}$$

(b) Find $P(z_1)$ and $P(z_2)$, if $P(x_1) = 0.6$ and $P(x_2) = 0.4$

$$P(Z) = P(X) P(Z/X)$$

$$= [P(x_1) \quad P(x_2)] \begin{bmatrix} 0.62 & 0.38 \\ 0.38 & 0.62 \end{bmatrix}$$

$$= [0.6 \quad 0.4] \begin{bmatrix} 0.62 & 0.38 \\ 0.38 & 0.62 \end{bmatrix}$$

$$= \begin{bmatrix} 0.372 + 0.152 \\ 0.228 + 0.248 \end{bmatrix}$$

$$p(z) = \begin{bmatrix} 0.524 \\ 0.476 \end{bmatrix}$$

thus:- $p(z_1) = 0.524$

$$p(z_2) = 0.476$$

QUESTION 4:

Solution:

① Entropy of the source is:- $H(X) = \sum_{i=1}^2 p_i \log_2 \left(\frac{1}{p_i} \right)$

$$H(X) = \frac{1}{2} \log_2 2 + \frac{1}{2} \log_2 2 = 1 \text{ bits/symbol}$$

② output prob. are:-

$$p(y=0) = (0.5)(1-\epsilon) + 0.5\epsilon = 0.5$$

$$p(y=1) = (0.5)(1-\epsilon) + (0.5)\epsilon = 0.5$$

∴ Entropy of output distribution is:-

$$H(Y) = \frac{1}{2} \log_2 2 + \frac{1}{2} \log_2 2 = 1 \text{ bits/symbol}$$

input distribution $H(X)$ = output distribution ~~$H(X)$~~ $H(Y)$

③ Joint probability distribution $p(X, Y)$ is

$$\begin{bmatrix} 0.5(1-\epsilon) & 0.5\epsilon \\ 0.5\epsilon & 0.5(1-\epsilon) \end{bmatrix}$$

and Joint entropy $H(X, Y) = - \sum_{x,y} p(x,y) \log_2(p(x,y))$

$$\left[\text{i.e.} \sum_{i=1}^2 \sum_{j=1}^2 p(x_i, y_j) \log_2 \frac{1}{p(x_i, y_j)} \Leftrightarrow \sum_x \sum_y p(x,y) \log_2 \frac{1}{p(x,y)} \right]$$

$$= -(1-\epsilon) \log(0.5(1-\epsilon)) - \epsilon \log(0.5\epsilon) = (1-\epsilon) - (1-\epsilon) \log(1-\epsilon) + \epsilon - \epsilon \log(\epsilon)$$

$$= 1 - \epsilon \log(\epsilon) - (1-\epsilon) \log(1-\epsilon)$$

④ The mutual information is $I(X; Y) = H(X) + H(Y) - H(X, Y)$, from above we can calculate $I(X; Y) = 1 + \epsilon \log(\epsilon) + (1-\epsilon) \log(1-\epsilon)$

⑤ in the two cases of $\epsilon = 0$, & $\epsilon = 1$ (perfect transmission & perfectly erroneous transmission), the mutual information reaches its maximum of 1 bit & this is also then channel capacity.

⑥ if $\epsilon = 0.5$, the channel capacity is minimal and equal to 0.

QUESTION 5:

Solution: $p(x_1) = 0.6$, $p(x_2) = 0.4$,

let $p(x_1) = p = 0.6$, $p(x_2) = 1-p = 1-0.6 = 0.4$

entropy of the source is:-

$$\textcircled{1} H(X) = p \log_2 \frac{1}{p} + (1-p) \log_2 \frac{1}{(1-p)} = 0.6 \log_2 \frac{1}{0.6} + 0.4 \log_2 \frac{1}{0.4}$$

$$= 0.442 + 0.5287 = 0.9707 \text{ bits/symbol}$$

$\textcircled{2}$ to obtain $H(Y)$ ~~and~~ probabilities of output symbols:

$$\begin{bmatrix} P(y_1) \\ P(y_2) \end{bmatrix} = \begin{bmatrix} p(x_1) & p(x_2) \end{bmatrix} \begin{bmatrix} p(y_1/x_1) & p(y_2/x_1) \\ p(y_1/x_2) & p(y_2/x_2) \end{bmatrix}$$

$$= \begin{bmatrix} 0.6 & 0.4 \end{bmatrix} \begin{bmatrix} 0.8 & 0.2 \\ 0.3 & 0.7 \end{bmatrix} = \begin{bmatrix} 0.48 + 0.12 \\ 0.12 + 0.28 \end{bmatrix} = \begin{bmatrix} 0.6 \\ 0.4 \end{bmatrix}$$

$$\therefore H(Y) = 0.6 \log_2 \frac{1}{0.6} + 0.4 \log_2 \frac{1}{0.4} = 0.442 + 0.5287 = 0.9707 \text{ bits/symbol}$$

thus $H(X) = H(Y)$

$\textcircled{3}$ to obtain $H(Y/X)$

$$H(Y/X) = \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log_2 \frac{1}{p(y_j/x_i)}$$

~~$H(Y/X) = \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log_2 \frac{1}{p(y_j/x_i)}$~~

As we know $p(x_i, y_j) = p(y_j/x_i) p(x_i)$

$$p(x_1, y_1) = p(y_1/x_1) p(x_1) = \alpha p$$

$$p(x_1, y_2) = p(y_2/x_1) p(x_1) = (1-\alpha) p$$

$$p(x_2, y_1) = p(y_1/x_2) p(x_2) = (1-\beta) (1-p)$$

$$p(x_2, y_2) = p(y_2/x_2) p(x_2) = \beta (1-p)$$

~~$H(Y/X) = \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log_2 \frac{1}{p(y_j/x_i)}$~~

$$H(Y/X) = p(x_1, y_1) \log_2 \frac{1}{p(y_1/x_1)} + p(x_1, y_2) \log_2 \frac{1}{p(y_2/x_1)}$$

$$+ p(x_2, y_1) \log_2 \frac{1}{p(y_1/x_2)} + p(x_2, y_2) \log_2 \frac{1}{p(y_2/x_2)}$$

$$= \alpha p \log_2 \frac{1}{\alpha} + (1-\alpha) p \log_2 \frac{1}{1-\alpha} + (1+\beta)(1-p)$$

$$\log_2 \frac{1}{1-\beta} + \beta(1-p) \log_2 \frac{1}{\beta}$$

$$I(Y;X) = (0.8)(0.6) \log_2 \frac{1}{0.8} + (0.2)(0.6) \log_2 \frac{1}{0.2} + (0.3)(0.4) \log_2 \frac{1}{0.3} \\ + (0.7)(0.4) \log_2 \frac{1}{0.7} = 0.1545 + 0.2786 + 0.2084 + 0.441 = \\ = 0.7855 \text{ bits/symbol}$$

(4) to obtain mutual information:

$$I(Y;X) = H(Y) - H(Y|X) = 0.9709 - 0.7855 =$$

$$= 0.1853 \text{ bits/symbol.}$$