

Problem Set 4

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Remarks:

- Collaboration, discussion, and working in teams to solve problems is strongly encouraged.
- To test your understanding, write the solution to each problem in your own words without referring to a friend, text, or class notes.

Problems:

1. Consider a discrete memoryless source (DMS) on $A = \{0, 1\}$ whose marginal is such that $\Pr\{X_1 = 1\} = 0.75$ or $\Pr\{X_1 = 1\} = 0.4$. The encoder and the decoder do not know which of these sources is the true one. What is $\lim_{n \rightarrow \infty} \frac{r(n, \varepsilon)}{n}$ for this ‘uncertain’ source?
2. Show that in a sequence of $2k$ independent tosses of an unbiased coin, the probability of getting *exactly* k heads goes to 0 as $k \rightarrow \infty$.
3. Yet, show that the probability of getting exactly k heads in $2k$ independent tosses of the unbiased coin is at least $1/(2k+1)$ by showing that

$$\binom{2k}{k} \geq \binom{2k}{l} \text{ for any } l = 0, 1, \dots, 2k.$$

[Hint: Prove that $a!/b! \geq b^{a-b}$, and use it.]

4. Let τ and $\hat{\tau}$ be types that belong to \mathcal{T}_n . Let $A_n(\tau)$ be the set of sequences of type τ . Similarly $A_n(\hat{\tau})$. Consider the DMS with marginal τ on A . Denote its n -letter PMF τ_n on A^n . Show that $\tau_n(A_n(\tau)) \geq \tau_n(A_n(\hat{\tau}))$. [Hint: Write out the multinomial probabilities and use the previous problem’s hint.]
5. We proved that the upper bound for the number of types of sequences in A^n is $(n+1)^{|A|}$. Show that the exact number is

$$\binom{n + |A| - 1}{|A| - 1}.$$

6. Use Stirling’s approximation $k! \simeq \sqrt{2\pi k} k^k e^{-k}$ and get an approximation for $\log |A_n(\tau)|$.
7. Problem 4.1 of Cover and Thomas (2nd edition).

8. Problem 11.3 of Cover and Thomas (2nd edition). [*Hint:* Use Lagrange multipliers to make the constrained optimisation into an unconstrained one.]
9. Problem 11.5 of Cover and Thomas (2nd edition).
10. Give an example of pair of distributions P_1 and P_2 such that $D(P_1\|P_2) \neq D(P_2\|P_1)$.