# GI12/4C59: Information Theory

Lectures 13-15

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#### **About these lectures**

Theme of these lectures: We discuss the problem of data transmission through a noisy channel. We prove the key result of Information Theory which establishes that the fastest rate at which we can transmit a number of signals through the channel with arbitrarily small probability of error is bounded by the maximum of the mutual information of the channel.

#### **Outline**

- 1. Discrete channels
- 2. Typical sequences
- 3. Channel capacity
- 4. Channel coding theorem
- 5. Consequences of the theorem

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#### Discrete channels

A channel is an input/output system where an input  $x \in \mathcal{X}$  is transmitted and an output  $y \in \mathcal{Y}$  is received with probability p(y|x) (also called transition probability)

- x is called the sent symbol (or signal)
- ullet y is called the received symbol (or signal)

If  $\mathcal{X}=\mathcal{Y}$ , the channel is said noiseless (or deterministic) if, for every  $x\in\mathcal{X}$ , p(y|x)=1 for y=x and zero otherwise. In this case it is always possible to infer the sent input from the received output.

# **Noisy channels**

In practice the channel is noisy, that is, p(y|x) is nonzero for more than one output.

Example 1 (Binary symmetric channel)  $\mathcal{X} = \mathcal{Y} = \{0, 1\}, p(1|1) = p(0, 0) = 1 - p, p(0|1) = p(1|0) = p.$ 

Example 2 (Binary erasure channel)  $\mathcal{X} = \{0,1\}, \ \mathcal{Y} = \{0,e,1\}, \ p(0|0) = p(1,1) = 1 - \alpha, \ p(e|1) = p(e|0) = \alpha, \ p(1|0) = p(0|1) = 0.$ 

**Example 3 (Noisy typewriter)**  $\mathcal{X} = \mathcal{Y} = \{1,...,26\}$  (representing e.g. the 26 letter of the English alphabet),  $p(y|x) = \frac{1}{2}$  if y = x or y = x+1 mod 26, and zero otherwise.

Can we still send messages through these channels with low probability of error? What does this mean?

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# Discrete memoryless channels

$$W \longrightarrow \boxed{\mathsf{Encoder}} \to X^n \to \boxed{\mathsf{Channel}} \to Y^n \to \boxed{\mathsf{Decoder}} \to \hat{W}$$

Suppose we have a set  $W = \{1, ..., M\}$  of M messages that we wish to send through a noisy channel. Each message w has a probability p(w) of being selected for transmission.

**Encoder:** we code each message by a sequence of symbols from  $\mathcal{X}$  of length n, that is

$$x^{n}(w), \quad w = 1, \dots, M$$
 called the codewords

# Discrete memoryless channels (cont.)

$$W \longrightarrow \boxed{\mathsf{Encoder}} \to X^n \to \boxed{\mathsf{Channel}} \to Y^n \to \boxed{\mathsf{Decoder}} \to \widehat{W}$$

**Memoryless assumption:** the received signal  $y^n$  has probability distribution

$$p(y^{n}|x^{n}) = p(y_{1}|x_{1})p(y_{2}|x_{2})\cdots p(y_{n}|x_{n})$$

That is, the element  $y_i$  of the output sequence is only determined by the corresponding element  $x_i$  of  $x^n$ .

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# Discrete memoryless channels (cont.)

**Decoder:** based on  $y^n$  we produce a decoding rule  $g: \mathcal{Y}^n \to \{1,\ldots,M\}$ .  $\hat{w}=g(y^n)$  is our guess for the sent message w. An error occurs if  $\hat{w}\neq w$ . In particular

$$\lambda_w(n) := P(\{q(Y^n) \neq w\} | \{X^n = x^n(w)\})$$

The map  $x^n(w)$ ,  $w \in \{1, ..., M\}$  coupled with a decoding function g is called an (M, n) code and we also denoted it by  $\mathcal{C}^{(n)}$ .

The probability of error of the code is defined by

$$\lambda(E|\mathcal{C}^{(n)}) := \max\{\lambda_w(n) : w \in \mathcal{W}\}$$

# **Channel capacity**

Given an (M, n) code, the quantity  $R = \frac{\log M}{n}$  is called the *transmission rate* of the code (log is the logarithm in base 2).

A rate R is said to be *achievable* if there exists a sequence of  $\mathcal{C}^{(n)} = (\lceil 2^{nR} \rceil, n), n \in \mathbb{N}$  codes such that,

$$\lim_{n\to\infty} \lambda(E|\mathcal{C}^{(n)}) = 0$$

The **capacity** C of the channel is the supremum of all achievable rates.

Informally,  $\mathcal{C}^{(n)}$  is a "good code" if it has small probability of error and its rate is close to C.

**Note:** the capacity does not depend on p(x) but only on p(y|x).

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# The channel coding theorem

Remember that the mutual information of a pair of the r.v X and Y is defined by

$$I(X;Y) = \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} p(x,y) \log \frac{p(x,y)}{p(x)p(y)}$$

Theorem (Shannon) The channel capacity is given by

$$C = \max_{p(x)} I(X; Y)$$

that is, for every rate R < C, there exits a sequence  $\mathcal{C}^{(n)} = (\lceil 2^{nR} \rceil, n), n \in \mathbb{N}$  of codes such that  $\lambda(E|\mathcal{C}^{(n)}) \to 0$  as  $n \to \infty$ . Conversely, any sequence of codes for which  $\lambda(E|\mathcal{C}^{(n)}) \to 0$  must have a rate  $R \leq C$ .

# Application of the theorem

Before proving the theorem we use it to compute the capacity of the above channels.

Recall that the mutual information is a nonnegative concave function of p(x) for fixed p(y|x) (so the above maximization problem is well defined) and can be written as

$$I(X;Y) = H(Y) - H(Y|X) = H(Y) - \sum_{x \in \mathcal{X}} p(x)H(Y|X=x).$$

Using the properties of the entropy, we conclude that

•  $0 \le C \le \min(\log |\mathcal{X}|, \log |\mathcal{Y}|)$ .

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#### **Noiseless channel**

In this case C=1, because H(Y|X=x)=0 and, so, I(X;Y)=H(Y) which achieves its maximum when p(x) (and p(y)) is uniform.

Any nonsingular code has zero probability of error and the identity code achieves capacity.

• In general, the computation of the capacity by the formula,  $C = \max_{p(x)} I(X;Y)$ , is not constructive, that is, this computation does not provide us with a sequence of codes whose rate is arbitrarily close to C.

# **Binary symmetric channel**

We have  $\mathcal{X} = \mathcal{Y} = \{0, 1\}, p(1|1) = p(0|0) = 1 - p, p(0|1) = p(1|0) = p.$ 

In this case C = 1 - H(p). In fact

$$I(X;Y) = H(Y) - H(Y|X) = H(Y) - \sum_{x \in \mathcal{X}} p(x)H(Y|X = x)$$
$$= H(Y) - \sum_{x \in \mathcal{X}} p(x)H(p) = H(Y) - H(p)$$

Thus,

$$C = \max_{p(x)} \{I(X;Y)\} = 1 - H(p)$$

achieved for p(x) uniform (in which case also p(y) is uniform).

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# Noisy typewriter channel

Remember that  $\mathcal{X} = \mathcal{Y} = \{1,...,26\}$  and  $p(y|x) = \frac{1}{2}$  if y = x or y = x + 1 mod 26, and zero otherwise.

We have  $C = \log 13$ . In fact

$$H(Y|X) = \sum_{x \in \mathcal{X}} p(x)H(Y|X=x) = \sum_{x \in \mathcal{X}} p(x)1 = 1$$

and, thus,

$$C = \max_{p(x)} I(X; Y) = \max_{p(x)} \{H(Y) - 1\} = \log 26 - 1 = \log 13$$

again achieved when p(y) (and, so, p(x)) is the uniform distribution.

# Typewriter channel

For this channel it is also easy to choose a good code.

Simply take n=1, M=13 and x(1)=a, x(2)=c, x(3)=e, etc. This code has zero probability of error because each codeword is either transmitted at such or as the next symbol in  $\mathcal{X}$ .

This code also achieves capacity since its transmission rate is

$$R = \frac{\log M}{n} = \log 13$$

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# Binary erasure channel

Remember that  $\mathcal{X} = \{0, 1\}$ ,  $\mathcal{Y} = \{0, e, 1\}$ ,  $p(0|0) = p(1, 1) = 1 - \alpha$ ,  $p(e|1) = p(e|0) = \alpha$ , p(1|0) = p(0|1) = 0.

Here  $C = 1 - \alpha$ . In fact

$$H(Y|X) = \sum_{x \in \mathcal{X}} p(x)H(Y|X = x) = \sum_{x \in \mathcal{X}} p(x)H(\alpha) = H(\alpha).$$

If we let p = p(X = 0) we have  $p(Y = 0) = p(1 - \alpha)$ ,  $p(Y = 1) = (1 - p)(1 - \alpha)$ ,  $p(Y = e) = \alpha$ . We then have

# Binary erasure channel (cont.)

$$H(Y) = -p(1-\alpha)\log p(1-\alpha) - (1-p)(1-\alpha)\log((1-p)(1-\alpha)) - \alpha\log\alpha$$

$$= -(1-\alpha)\log(1-\alpha) - (1-\alpha)(p\log p + (1-p)\log(1-p)) - \alpha\log\alpha$$

$$= (1-\alpha)H(p) + H(\alpha).$$

We conclude that

$$C = \max_{p(x)} I(X;Y) = \max_{p} \{(1-\alpha)H(p)\} = 1 - \alpha$$

achieved when p(x) is the uniform distribution.

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# Symmetric channels

The above example of binary symmetric channel can be generalized as following.

We take  $m=|\mathcal{X}|$ ,  $\ell=|\mathcal{Y}|$  and let P be a  $m\times \ell$  matrix whose rows are the numbers p(y|x) for fixed x and columns are the numbers p(y|x) for fixed y.

A channel is said weakly symmetric if the rows of the matrix P are permutations of each other and the columns all have the same sum.

# Symmetric channels (cont.)

Since the rows are permutations of each other, we have H(Y|X=x)=H(r) for every  $x\in\mathcal{X}$ , where r is, say, the first row of the transition matrix. Thus,

$$H(Y|X) = \sum_{x \in \mathcal{X}} p(x)H(Y|X=x) = H(r)$$

and we conclude that

$$C = \max_{p(x)} I(X; Y) = \max_{p(x)} \{H(Y) - H(r)\} = \log \ell - H(r)$$

achieved when p(x) is the uniform distribution.

**Note:** for the binary symmetric channel we rediscover that  $C = \log 2 - H(r) = 1 - H(p)$ .

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#### Jointly typical sequences

The proof of the theorem uses a simple decoding rule which is based on the idea of jointly typical sequences.

A sequence  $x^n$  is a called  $\epsilon$ -typical if

$$\left| -\frac{\log p(x^n)}{n} - H(X) \right| < \epsilon$$
 (likewise for  $y^n$ )

and a pair of sequences  $(x^n,y^n)$  is said jointly  $\epsilon-$ typical if  $x^n$  and  $y^n$  are  $\epsilon-$ typical and

$$\left| -\frac{\log p(x^n, y^n)}{n} - H(X, Y) \right| < \epsilon$$

The set of  $\epsilon$ -jointly typical sequences is denoted by  $\mathcal{A}^{(n)}_{\epsilon}$  .

# Properties of jointly typical sequences

For every  $\epsilon > 0$ , we have that

1. 
$$P\left(\left\{(X^n,Y^n)\in\mathcal{A}^{(n)}_{\epsilon}\right\}\right)\to 1$$
 when  $n\to\infty$ .

2. 
$$|\mathcal{A}_{\epsilon}^{(n)}| \in \left[ (1-\epsilon)2^{n(H(X,Y)-\epsilon)}, 2^{n(H(X,Y)+\epsilon)} \right].$$

3. If  $S^n$  and  $T^n$  are independent with the same marginal distributions as  $X^n$  and  $Y^n$  respectively, then

$$P\left(\left\{(S^n, T^n) \in \mathcal{A}_{\epsilon}^{(n)}\right\}\right) \in \left[(1 - \epsilon)2^{-n(I(X;Y) + 3\epsilon)}, 2^{-n(I(X;Y) - 3\epsilon)}\right]$$

**Note:** Remember that here  $X^n$  and  $(X^n, Y^n)$  are i.i.d..

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# Proof of property 1

The above properties follow by the weak law of large numbers, which says that if  $X_i = X, i \in \mathbb{N}$  is a sequence of i.i.d. r.v., then

$$\frac{1}{n} \sum_{i=1}^{n} X_i \to E[X] \quad \text{in probability.}$$

that is, for every  $\epsilon > 0$ ,  $P\left(\left|\frac{1}{n}\sum_{i=1}^{n}X_{i} - E[X]\right| > \epsilon\right) \to 0$  as  $n \to \infty$ .

To prove 1, note that

$$\frac{1}{n}\sum_{i=1}^{n} -\log p(X_i) \to -E[\log p(X)] = H(X)$$

and

$$-\frac{\log p(X^n, Y^n)}{n} = \frac{1}{n} \sum_{i=1}^n -\log p(X_i, Y_i) \to -E[\log p(X, Y)] = H(X, Y)$$

# Proof of property 1 (cont.)

Then, consider the events

$$E_{1,\epsilon}^{(n)} = \left\{ \left| -\frac{\log p(X^n)}{n} - H(X) \right| > \epsilon \right\}, \quad E_{2,\epsilon}^{(n)} = \left\{ \left| -\frac{\log p(Y^n)}{n} - H(Y) \right| > \epsilon \right\}$$

and

$$E_{3,\epsilon}^{(n)} = \left\{ \left| -\frac{\log p(X^n, Y^n)}{n} - H(X, Y) \right| > \epsilon \right\}.$$

By the week law of large numbers there exist  $n_1, n_2, n_3$  such that

$$P(E_{1,\epsilon}^{(n)})<rac{\epsilon}{3} \ ext{if} \ n>n_1, \quad P(E_{2,\epsilon}(n))<rac{\epsilon}{3} \ ext{if} \ n>n_2$$

and

$$P(E_{3,\epsilon}(n))<\frac{\epsilon}{3} \text{ if } n>n_3.$$

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# Proof of property 1 (cont.)

Now set  $E_{\epsilon}^{(n)} = E_{1,\epsilon}^{(n)} \cup E_{2,\epsilon}^{(n)} \cup E_{3,\epsilon}^{(n)}$  and note that  $\mathcal{A}_{\epsilon}^{(n)} = \overline{E}_{\epsilon}^{(n)}$ .

Using the union bound,

$$P(E_{\epsilon}^n) \le \sum_{i=1}^{3} P(E_{i,\epsilon}^{(n)})$$

it follows that for  $n > \max(n_1, n_2, n_3)$ 

$$P(\mathcal{A}^{(n)}_{\epsilon}) = 1 - P(\bar{\mathcal{A}}^n_{\epsilon}) \ge 1 - \sum_{i=1}^3 P(E^{(n)}_{i,\epsilon}) > 1 - \epsilon.$$

 Properties 2 and 3 are proved similarly (see page 196-7 of Cover and Thomas).

# Idea in proving the channel coding theorem

We focus on part 1 of the theorem: for every rate R < C, there exits a sequence of  $(\lceil 2^{nR} \rceil, n)$  codes such that the probability of error  $\lambda(E|\mathcal{C}^{(n)}) \to 0$  for  $n \to \infty$ . The main steps are:

- Generate a code C at random (to simplify notation we drop the subscript (n) in  $C^{(n)}$ ).
- Use joint typical sequences to define a decoding rule.
- Compute the *average* probability of error w.r.t. a random choice of the sent codeword w and the generated code C.
- Show that the above calculation guarantees that a good code exists.

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#### Part 1: proof of R < C

We generate a  $(\lceil 2^{nR} \rceil, n)$  code  $\mathcal C$  at random according to p(x). Each codeword  $x^n(w), w=1,\ldots,M:=\lceil 2^{nR} \rceil$  is generated with probability

$$p(x^n(w)) = \prod_{i=1}^n p(x_i(w)) \implies P(C) = \prod_{w=1}^M \prod_{i=1}^n p(x_i(w))$$

Decoding function g: if there is only one  $\widehat{w}$  such that  $(x^n(\widehat{w}), y^n)$  is jointly  $\epsilon$ -typical, we set  $g(y^n) = \widehat{w}$ , otherwise we set  $g(y^n) = 0$ . Let  $E = \{g(y^n) \neq w\}$  (we always commit an error in the second case).

# Part 1 (cont.)

We compute the average probability of error P(E) (with respect to the generated code C and uniformly sample codewords)

$$P(E) = \sum_{\mathcal{C}} P(E|\mathcal{C}) P(\mathcal{C}) = \sum_{\mathcal{C}} P(\mathcal{C}) \frac{1}{M} \sum_{w=1}^{M} \lambda_w(\mathcal{C}) = \frac{1}{M} \sum_{w=1}^{M} \sum_{\mathcal{C}} P(\mathcal{C}) \lambda_w(\mathcal{C})$$

**Key observation:** the inner sum does not depend on w because of the symmetric generation process of the code. Thus,

$$P(E) = \sum_{\mathcal{C}} P(\mathcal{C}) \lambda_1(\mathcal{C}) = P(E|W=1)$$

Let 
$$E_i = \{(x^n(i), y^n) : (x^n(i), y^n) \in \mathcal{A}^{(n)}_{\epsilon}\}$$
. Then

$$P(E|W=1) = P(\bar{E}_1 \cup E_2 \cup E_3 \cup ... \cup E_M) \le P(\bar{E}_1) + \sum_{i=2}^{M} P(E_i)$$

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# Part 1 (cont.)

$$P(E|W=1) \le P(\bar{E}_1) + \sum_{i=2}^{M} P(E_i)$$

now remember the properties of typical sequences (page 20).

• Property  $1 \Rightarrow P(\bar{E}_1) = 1 - P(E_1) \le \epsilon$ 

 $X^n(1)$  and  $X^n(w)$  are independent if w>1. This implies that  $Y^n$  is also independent of  $X^n(w)$ . Thus

• Property 3  $\Rightarrow P(E_i) \leq 2^{-n(I(X;Y)-3\epsilon)}$ 

Remember that  $M = \lceil 2^{nR} \rceil$ . If we chose  $R \leq I(X;Y) - 3\epsilon$ , we conclude that

$$P(E|W=1) \le \epsilon + (\lceil 2^{nR} \rceil - 1)2^{-n(I(X;Y)-3\epsilon)} \le \epsilon + 2^{nR}2^{-n(I(X;Y)-3\epsilon)} \le 2\epsilon$$

where the last inequality holds provided that n is large enough.

# Part 1 (cont.)

The above calculation show that if R < I(X;Y), the average (w.r.t.  $\mathcal C$  and W) probability of error goes to zero as n goes to infinity. To conclude the proof we observe that

- If we set p(x) to be the probability which maximizes I(X;Y), the above condition R < I(X;Y) becomes R < C.
- There must exist at least one code  $C^*$  for which the average probability of error w.r.t. the codewords goes to zero as n goes to infinity.
- Since, above,

$$P(E|\mathcal{C}^*) = \frac{1}{2^{nR}} \sum_{w} \lambda_w(\mathcal{C}^*) \le 2\epsilon$$

at least half of the codewords of  $\mathcal{C}^*$  must have probability of error less than  $4\epsilon$ . We keep such codewords to form a code which has  $2^{nR-1}$  codewords. This code has maximal probability of error less than  $4\epsilon$  and a rate  $R+\frac{1}{n}$ . Thus, when  $n\to\infty$  it achieves the rate R.

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#### Part 1: some observation

We make some observations about the above proof technique.

- The symmetry of the above generation process greatly simplifies the calculation.
- The decoding rule also simplifies the calculation. We will see below that other decoding rules are possible.
- However, the proof technique is not constructive: it shows that a good code exists but it does not provide a procedure to find such a code.

#### **Zero-error codes**

Before proving the second part of the theorem, we analyze the case that our codes have zero probability of error for every n. In this case the output  $Y^n$  always determines the sent input index W and, so,

$$H(W|Y^n) = 0$$

Thus, assuming W has uniform distribution we have

$$nR = H(W) = H(W|Y^n) + I(W;Y^n) = I(W;Y^n)$$

**Note:** We have used the property  $I(X_1; X_2) = H(X_1) - H(X_1|X_2)$ 

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# Zero-error codes (cont.)

Now recall the data processing inequality which says that, if  $X \to Y \to Z$  forms a Markov chain (that is, p(x,y,z) = p(x)p(y|x)p(z|y)) then  $I(X;Y) \ge I(X;Z)$ .

Since  $W \to X^n(W) \to Y^n$  forms a Markov chain, we have

$$I(W; Y^n) \le I(X^n; Y^n)$$

Thus, so far we have

$$nR = I(W; Y^n) \le I(X^n; Y^n)$$

# Zero-error codes (cont.)

Now we observe that

$$I(X^{n}; Y^{n}) = H(Y^{n}) - H(Y^{n}|X^{n}) = H(Y^{n}) - \sum_{i=1}^{n} H(Y_{i}|Y_{i-1}, \dots, Y_{1}, X^{n})$$

$$= H(Y^{n}) - \sum_{i=1}^{n} H(Y_{i}|X_{i}) \le \sum_{i=1}^{n} H(Y_{i}) - \sum_{i=1}^{n} H(Y_{i}|X_{i})$$

$$= \sum_{i=1}^{n} I(X_{i}; Y_{i}) \le nC$$

where we used the property  $H(Y^n) \leq \sum_{i=1}^n H(Y_i)$  and the definition of capacity.

We conclude that if the a code  $\mathcal{C}^{(n)}$  has zero probability of error then  $R \leq C$ .

• Note that the inequality  $I(X^n;Y^n) \leq nC$  means that the capacity per transmission rate does not increas if we use the channel many times.

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#### Fano inequality

**Lemma:** If  $P^{(n)}$  is the average probability of error of a code  $\mathcal{C}^{(n)}$  when p(w) is uniform, then

$$H(X^n(W)|Y^n) \le 1 + nRP^{(n)}$$
 (Fano inequality)

**Proof:** By definition  $P^{(n)} = P(g(Y^n) \neq W)$ . If E is the binary r.v. defined by

$$E = \begin{cases} 0 & \text{if } g(Y^n) = W \\ 1 & \text{if } g(Y^n) \neq W \end{cases}$$

We have  $P^{(n)} = P(E=1)$  and, using the chain rule for entropy, we obtain  $H(E,W|Y^n) = H(W|Y^n) + H(E|W,Y^n) = H(E|Y^n) + H(W|E,Y^n)$ .

# Fano inequality (cont.)

Since E is a function of W and  $g(Y^n)$ , we have  $H(E|W,Y^n)=0$  and, since E is binary  $H(E|Y^n)\leq 1$ . It follows that

$$H(W|Y^n) \le 1 + H(W|E, Y^n).$$

We have

$$H(W|E,Y^n) = P(E=0)H(W|Y^n,E=0) + P(E=1)H(W|Y^n,E=1)$$

$$\leq (1 - P^{(n)})0 + P^{(n)}\log(|\mathcal{W}| - 1)) \leq P^{(n)}nR$$

and, so,

$$H(W|Y^n) \le 1 + H(W|E, Y^n) \le 1 + P^{(n)}nR$$

Finally, note that, since  $X^n$  is a function of W,  $H(X^n(W)|Y^n) \leq H(W|Y^n)$  and we conclude that

$$H(X^n|Y^n) \le 1 + P^{(n)}nR$$

**Note:** this proof also tells us that  $H(W|Y^n) \leq 1 + P^{(n)}nR$  (we will use this for channels with feedback next week)

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# Proof of part 2

We are now ready to prove part 2 of the theorem: any sequence of  $(\lceil 2^{nR} \rceil, n)$  codes whose probability of error goes to zero as n goes to infinity has a rate R < C.

Since by hypothesis the maximal probability of the code  $C^{(n)}$  goes to zero as n grows, we also have that the average probability of error of that code goes to zero.

Again, we assume that W is drawn with the uniform distribution over  $\mathcal{W} = \{1, \dots, nR\}$  so that  $P(g(Y^n) \neq W) = P^{(n)}$ .

# Proof of part 2 (cont.)

Using the previous results we have that

$$nR = H(W) = H(W|Y^n) + I(W;Y^n)$$

$$\leq H(W|Y^n) + I(X^n(W),Y^n) \quad \text{(Data processing ineq.)}$$

$$\leq 1 + P^{(n)}nR + I(X^n(W),Y^n) \quad \text{(Fano inequality)}$$

$$< 1 + P^{(n)}nR + nC$$

which implies that

$$R \le \left(C + \frac{1}{n}\right) \left(1 - P^{(n)}\right)^{-1} \to C \quad \text{for } n \to \infty$$

which proves the result.

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# An important remark

The above formula can be rewritten as

$$P^{(n)} \ge 1 - \frac{C}{R} - \frac{1}{nR}.$$

This shows than if R>C and n is large enough, the average probability of error is bounded away from zero.

Indeed, this is also true for all n because if  $P^{(n)}=0$  for some  $n=\bar{n}$ , we could simply concatenate such code to have a code with large n and  $P^{(n)}=0$ .

These observations confirm that we cannot achieve an arbitrarily low probability of error if R > C.

# Bibliography

This lectures are based on Chapter 8 of Cover and Thomas's book.