Solutions for chapter 2-12 in Sayood

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April 4, 2005

Chapter 2

Problem 1

Since $0 \le p_i \le 1$, $p_i \cdot \log_2 p_i \le 0$ which means that $H(X) = -\sum p_i \cdot \log_2 p_i \ge 0$. For the other inequality we consider $H(X) - \log_2 M$

$$H(X) - \log M = -\sum_{i=1}^{M} p_i \log p_i - \log M$$

= $-\sum_{i=1}^{M} p_i \log p_i - \sum_{i=1}^{M} p_i \log M$
= $\sum_{i=1}^{M} p_i \log \frac{1}{M \cdot p_i}$
 $\leq \frac{1}{\ln 2} \sum_{i=1}^{M} p_i (\frac{1}{M \cdot p_i} - 1)$
= $\frac{1}{\ln 2} (\sum_{i=1}^{M} \frac{1}{M} - \sum_{i=1}^{M} p_i)$
= $\frac{1}{\ln 2} (1 - 1) = 0$

where we used the fact that $\ln x \le x - 1$ (show this!).

Problem 3

- (a) H(X) = 2 bits
- (b) H(X) = 1.75 bits
- (c) $H(X) \approx 1.7398$ bits

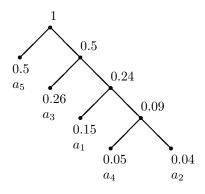
Problem 7

- (a) Not uniquely decodable
- (b) Not uniquely decodable
- (c) Uniquely decodable
- (d) Not uniquely decodable

Problem 4

(a) $H = -\sum_{i=1}^{5} P(a_i) \cdot \log_2 P(a_i) \approx 1.8177$ bits

(b) The code tree will look like



The codewords can for example be:

(c) The average codeword length will be

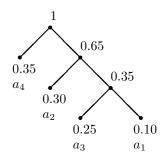
$$\bar{l} = 1 + 0.5 + 0.24 + 0.09 = 1.83$$
 bits/codeword

and the redundancy is thus

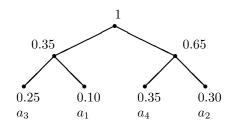
 $\bar{l} - H \approx 0.0123$

Problem 5

(a) The code tree will look like



(b) The code tree will look like



Both codes have the same average rate (2 bits/symbol). Since the second code has codewords of the same length, it might be more useful in an environment with errors or where buffer control is needed.

Problem 13

The code will look similar to

Sequence	codeword		
$a_1 a_1 a_1$	000		
$a_1 a_1 a_2$	001		
$a_1 a_1 a_3$	010		
$a_1 a_2$	011		
$a_1 a_3$	100		
a_2	101		
a_3	110		

and have an average rate of

$$R = \frac{3}{2.19} \approx 1.3699$$
 bits/symbol

(The entropy of the source is approximately 1.1568 bits/symbol.)

Problem 5

Cumulative probability function

$$F(0) = 0, \quad F(1) = 0.2, \quad F(2) = 0.5, \quad F(3) = 1$$

The first symbol is a_1

 $\begin{array}{rcl} l^{(1)} &=& 0+(1-0)\cdot 0=0\\ u^{(1)} &=& 0+(1-0)\cdot 0.2=0.2 \end{array}$

The second symbol is a_1

$$\begin{array}{rcl} l^{(2)} &=& 0+(0.2-0)\cdot 0=0\\ u^{(2)} &=& 0+(0.2-0)\cdot 0.2=0.04 \end{array}$$

The third symbol is a_3

 $l^{(3)} = 0 + (0.04 - 0) \cdot 0.5 = 0.02$ $u^{(3)} = 0 + (0.04 - 0) \cdot 1 = 0.04$

The fourth symbol is a_2

$$\begin{aligned} l^{(4)} &= 0.02 + (0.04 - 0.02) \cdot 0.2 = 0.024 \\ u^{(4)} &= 0.02 + (0.04 - 0.02) \cdot 0.5 = 0.03 \end{aligned}$$

The fifth symbol is a_3

$$\begin{array}{rcl} l^{(5)} &=& 0.024 + (0.03 - 0.024) \cdot 0.5 = 0.027 \\ u^{(5)} &=& 0.024 + (0.03 - 0.024) \cdot 1 = 0.03 \end{array}$$

The sixth symbol is a_1

$$\begin{array}{rcl} l^{(6)} &=& 0.027 + (0.03 - 0.027) \cdot 0 = 0.027 \\ u^{(6)} &=& 0.027 + (0.03 - 0.027) \cdot 0.2 = 0.0276 \end{array}$$

The tag should be a number in the interval [0.027, 0.0276), for instance we can choose the midpoint 0.0273.

Problem 6

The decoded sequence is

 $a_3a_2a_2a_1a_2a_1a_3a_2a_2a_3$

In these solutions, the symbol _ is used to denote the space character.

Problem 3

index	string	index	string	index	string	index	string
1	a	7	_b	13	ra	19	rr
2	b	8	ba	14	ay	20	ray
3	r	9	ar	15	У-	21	ya
4	у	10	r_	16	_by	22	ar_
5	-	11	_a	17	y_b	23	_ba
6	a_	12	arr	18	bar	24	

The index sequence is

1, 5, 2, 1, 3, 5, 9, 3, 1, 4, 7, 15, 8, 3, 13, 4, 9, 7, 14

Problem 4

index	string	index	string	index	string	index	string
1	a	8	hi	15	Ŀ	22	t_is
2	-	9	is	16	is_	23	s_h
3	h	10	s_{-}	17	_hi	24	his
4	i	11	_h	18	is_h	25	s_ha
5	s	12	ha	19	hat	26	at?
6	t	13	at	20	t₋i	27	
7	$^{\rm th}$	14	t_{-}	21	it	28	

The decoded sequence is: this_hat_is_his_hat_it_is_his_hat

Problem 5

index	string	index	string	index	string	index	string
1	a	6	at	11	_a	16	at_
2	-	7	ta	12	a_	17	_a_
3	r	8	ata	13	_r	18	₋ra
4	t	9	atat	14	rat	19	at?
5	ra	10	t_{-}	15	t_a	20	

The decoded sequence is: ratatatat_a_rat_at_a_rat

Problem 6

The resulting sequence of triples is: <0,0,2><0,0,1><0,0,4><1,1,1><0,0,5><5,2,3><9,3,3><4,1,5><7,4,4><3,1,5><12,4,1>

Problem 7

The decoded sequence is: $ratatatatat_a_rat_at_a_rat$

Problem 3

According to table 8.3, the optimal stepsize for a laplacian distribution of variance 1 is $\Delta = 0.7309$. The decision boundaries (assuming mean 0) will be $\{-\infty, -3\Delta, -2\Delta, -\Delta, 0, \Delta, 2\Delta, 3\Delta, \infty\}$ and the reconstruction points will be $\{-7\Delta/2, -5\Delta/2, -3\Delta/2, -\Delta/2, \Delta/2, 3\Delta/2, 5\Delta/2, 7\Delta/2\}$.

Now we simply take this quantizer, multiply all values with the input standard deviation $\sqrt{4} = 2$ and add the mean value 3. The best quantizer for the given distribution thus has decision boundaries

 $\{-\infty, -1.3854, 0.0764, 1.5382, 3, 4.4618, 5.9236, 7.3854, \infty\}$ and reconstruction levels $\{-2.1163, -0.6545, 0.8073, 2.2691, 3.7309, 5.1927, 6.6545, 8.1163\}$

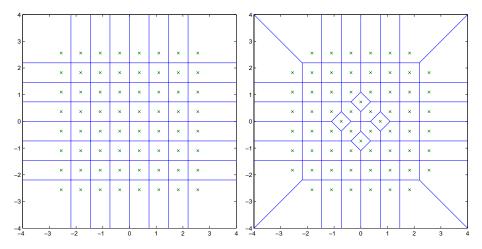
Problem 6

Uniform quantization gives: -0.5, 1.5, 0.5, 0.5, 3.5, -0.5 Companding plus uniform quantization gives: -0.75, 1.75, 0.25, 0.75, 3.25, -0.25

Chapter 9

Problem 1

The reconstruction points and decision regions for the two quantizers look like:



Simulations in Matlab, quantizing two million samples drawn from a Laplace distribution with zero mean and variance 1, gives the distorsions 0.072 and 0.065 respectively. The corresponding SNR-values are 11.4 and 11.9 dB.

Problem 5

(a) The overload probability is increased by

$$4 \cdot \int_{3\Delta}^{4\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{3\Delta}^{4\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy + 8 \cdot \int_{3\Delta}^{4\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dx \cdot \int_{2\Delta}^{3\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = \frac{$$

$$= (e^{-\sqrt{2} \cdot 3\Delta} - e^{-\sqrt{2} \cdot 4\Delta})^2 + 2(e^{-\sqrt{2} \cdot 3\Delta} - e^{-\sqrt{2} \cdot 4\Delta}) \cdot (e^{-\sqrt{2} \cdot 2\Delta} - e^{-\sqrt{2} \cdot 3\Delta}) \approx \approx 0.005569$$

(b) The overload probability is decreased by

$$8 \cdot \int_0^\Delta \frac{1}{\sqrt{2}} e^{-\sqrt{2}x} dx \cdot \int_{4\Delta}^{5\Delta} \frac{1}{\sqrt{2}} e^{-\sqrt{2}y} dy = 2 \cdot (1 - e^{-\sqrt{2} \cdot \Delta}) \cdot (e^{-\sqrt{2} \cdot 4\Delta} - e^{-\sqrt{2} \cdot 5\Delta}) \approx 0.01329$$

Chapter 10

Problem 6

Predictor

$$p_{ij} = a \cdot x_{i,j-1} + b \cdot x_{i-1,j}$$

The optimal predictor is given by the solution to

$$\begin{bmatrix} E\{x_{i,j-1}^2\} & E\{x_{i,j-1} \cdot x_{i-1,j}\} \\ E\{x_{i,j-1} \cdot x_{i-1,j}\} & E\{x_{i-1,j}^2\} \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} E\{x_{i,j} \cdot x_{i,j-1}\} \\ E\{x_{ij} \cdot x_{i-1,j}\} \end{bmatrix}$$

or, using the auto correlation function $R_{xx}(k,l) = E\{x_{i,j}x_{i+k,j+l}\}$

$$\begin{bmatrix} R_{xx}(0,0) & R_{xx}(1,-1) \\ R_{xx}(1,-1) & R_{xx}(0,0) \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} R_{xx}(0,1) \\ R_{xx}(1,0) \end{bmatrix}$$

Chapter 12

Problem 1

$$|X_1 - X_2|^2 = (X_1 - X_2)^T (X_1 - X_2)$$

= $(\mathbf{A}^T \Theta_1 - \mathbf{A}^T \Theta_2)^T (\mathbf{A}^T \Theta_1 - \mathbf{A}^T \Theta_2)$
= $(\Theta_1 - \Theta_2)^T \mathbf{A} \mathbf{A}^T (\Theta_1 - \Theta_2)$
= $(\Theta_1 - \Theta_2)^T (\Theta_1 - \Theta_2)$
= $|\Theta_1 - \Theta_2|^2$

Problem 2

The transform of the first row is

(32.5269, -1.2815, -1.3066, 0.4500, -1.4142, -0.3007, 0.5412, 0.2549)

Slowly varying data gives large magnitudes to the low frequency components. The transform of the second row is

(0.3536, 4.2506, 0.3499, 5.0463, 2.4749, 8.3837, 1.7685, 20.3883)

Quickly varying data gives large magnitudes to the high frequency components.

Concatenating the two rows, the transform is

 $(23.25,\ 21.78,\ -3.91,\ -6.96,\ -0.68,\ 6.04,\ -3.25,\ -2.57,$

 $0.75, \ 3.16, \ -6.14, \ 1.61, \ 1.63, \ 5.50, \ -14.24, \ 13.56)$

High magnitude in both high and low frequency components.

In this case it would be better to use two shorter transforms, for greater compression.

Problem 3

(a)

	26	4	8	2 -
$\frac{1}{4}$	4	2	2	0
$\overline{4}$	8	2	4	0
	2	0	0	-2

- (b) Same result as in (a).
- (c) When doing a separable transform, it doesn't matter if we transform rows or columns first.