Problem 1.

(a) We have
\[
E[- \log_2 q(X)] = - \sum_x p(x) \log_2 q(x)
\]
\[
= \sum_x p(x) \log_2 \frac{p(x)}{p(x)q(x)}
\]
\[
= \sum_x p(x) \log_2 \frac{1}{p(x)} + \sum_x p(x) \log_2 \frac{p(x)}{q(x)}
\]
\[
= H(p) + D(p \parallel q).
\]

(b) When \(q(x)\) is an integer power of \(\frac{1}{2}\), the code which minimizes \(\sum_x q(x)[\text{length}[C(x)]]\) will choose \(\text{length}[C(x)] = - \log_2 q(x)\).

(c) From part (a) and (b) we see that
\[
E[\text{length}[C(x)]] - H(p) = H(p) + D(p \parallel q) - H(p) = D(p \parallel q).
\]

Problem 2.

(a) Let \(s(m) = 0 + 1 + \cdots + (m - 1) = m(m - 1)/2\). Suppose we have a string of length \(n = s(m)\). Then, we can certainly parse it into \(m\) words of lengths 0, 1, \ldots, \((m - 1)\), and since these words have different lengths, we are guaranteed to have a distinct parsing. Since a parsing with the maximal number of distinct words will have at least as many words as this particular parsing, we conclude that whenever \(n = m(m - 1)/2\), \(c \geq m\) (and for \(n > m(m - 1)/2\) we can parse the first \(m(m - 1)/2\) letters to \(m\), as we just described, and append the remaining letters to the last word to have a parsing into \(m\) distinct words).

(b) An all zero string of length \(s(m)\) can be parsed into at most \(m\) words: in this case distinct words must have distinct lengths and the bound is met with equality.

(c) Now, given \(n\), we can find \(m\) such that \(s(m - 1) \leq n < s(m)\). A string with \(n\) letters can be parsed into \(m - 1\) distinct words by parsing its initial segment of \(s(m - 1)\) letters with the above procedure, and concatenating the leftover letters to the last word. Thus, if a string can be parsed into \(m - 1\) distinct words, then \(n < s(m)\), and in particular, \(n < s(c + 1) = c(c + 1)/2\). From above, it is clear that no sequence will meet the bound with equality.

Problem 3. Observe that \(H(Y) - H(Y \mid X) = I(X; Y) = I(X; Z) = H(Z) - H(Z \mid X)\).
(a) Consider a channel with binary input alphabet $\mathcal{X} = \{0, 1\}$ with $X$ uniformly distributed over $\mathcal{X}$, output alphabet $\mathcal{Y} = \{0, 1, 2, 3\}$, and probability law

$$P_{Y|X}(y|x) = \begin{cases} \frac{1}{2}, & \text{if } x = 0 \text{ and } y = 0 \\ \frac{1}{2}, & \text{if } x = 0 \text{ and } y = 1 \\ \frac{1}{2}, & \text{if } x = 1 \text{ and } y = 2 \\ \frac{1}{2}, & \text{if } x = 1 \text{ and } y = 3 \\ 0, & \text{otherwise.} \end{cases}$$

It is easy to verify $H(Y|X) = 1$. Since $Y$ takes any value in $\mathcal{Y}$ with equal probability, its entropy is $H(Y) = 2$. Therefore $I(X; Y) = 1$. Define the processor output to be in alphabet $\mathcal{Z}$ and construct a deterministic processor $g : y \mapsto z = g(y)$ such that,

$$g : \mathcal{Y} \to \mathcal{Z} = \{0, 1\}$$

- $0 \mapsto 0$
- $1 \mapsto 0$
- $2 \mapsto 1$
- $3 \mapsto 1$.

Clearly, $H(Z|X) = 0$ and $H(Z) = 1$. Therefore $I(X; Z) = 1$. We conclude that $I(X; Z) = I(X; Y)$ and $H(Z) < H(Y)$.

(b) Consider an error-free channel with binary input alphabet $\mathcal{X} = \{0, 1\}$ with $X$ uniformly distributed over $\mathcal{X}$, binary output alphabet $\mathcal{Y} = \{0, 1\}$, and probability law

$$P_{Y|X}(y|x) = \begin{cases} 1, & \text{if } x = y \\ 0, & \text{otherwise.} \end{cases}$$

Choose now $\mathcal{Z} = \{0, 1, 2, 3\}$ an construct a probabilistic processor $G$ such that

$$G : \mathcal{Y} \to \mathcal{Z}$$

- $0 \mapsto 0$ with probability $\frac{1}{2}$ or $1$ with probability $\frac{1}{2}$
- $1 \mapsto 2$ with probability $\frac{1}{2}$ or $3$ with probability $\frac{1}{2}$.

Clearly, $I(X; Y) = 1 = I(X; Z)$ and $H(Y) = 1 < 2 = H(Z)$.

Problem 4. Since given $X$, one can determine $Y$ from $Z$ and vice versa, $H(Y|X) = H(Z|X) = H(Z) = \log 3$, regardless of the distribution of $X$. Hence the capacity of the channel is

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

$$= \max_{p_X} H(Y) - H(Y|X)$$

$$= \log 11 - \log 3$$

which is attained when $X$ has uniform distribution. The same result can also be seen by observing that this channel is symmetric.
Problem 5.

(a) Since the channel is symmetric, the input distribution that maximizes the mutual information is the uniform one. Therefore, $C = 1 + \epsilon \log_2(\epsilon) + (1 - \epsilon) \log_2(\epsilon)$ which is equal to 0 when $\epsilon = \frac{1}{2}$.

(b) We have

\[ I(X^n; Y^n) = I(X^n_2; Y^{n-1}) + I(X^n_2; Y^n|Y^{n-1}) + I(X^1; Y^n|X^n_2). \]

- $X^n_2 = Y^{n-1}$ and $Y_1, \ldots, Y_n$ are i.i.d. and uniform in $\{0, 1\}$, so $I(X^n_2; Y^{n-1}) = H(Y^{n-1}) = n - 1$.
- $Y_n$ is independent of $(X^n_2, Y^{n-1})$, so $I(X^n_2; Y^n|Y^{n-1}) = 0$.
- $X^1$ is independent of $(Y^n, X^n_2)$, so $I(X^1; Y^n|X^n_2) = 0$.

Therefore, $I(X^n; Y^n) = n - 1$.

(c) $W$ is independent of $Y^n$, so $I(W; Y^n) = 0 = nC$. 