Chapter 5

Data Compression

Peng-Hua Wang

Graduate Inst. of Comm. Engineering

National Taipei University
Chapter Outline

Chap. 5 Data Compression

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5.1 Example of Codes
**Source code**

**Definition (Source code)** A source code $C$ for a random variable $X$ is a mapping from $\mathcal{X}$, the range of $X$, to $\mathcal{D}^*$, the set of finite-length strings of symbols from a $D$-ary alphabet. Let $C(x)$ denote the codeword corresponding to $x$ and let $l(x)$ denote the length of $C(x)$.

For example, $C(\text{red}) = 00$, $C(\text{blue}) = 11$ is a source code with mapping from $\mathcal{X} = \{\text{red}, \text{blue}\}$ to $\mathcal{D}^2$ with alphabet $\mathcal{D} = \{0, 1\}$. 
**Source code**

**Definition (Expected length)** The expected length $L(C)$ of a source code $C(x)$ for a random variable $X$ with probability mass function $p(x)$ is given by

$$L(C) = \sum_{x \in \mathcal{X}} p(x) l(x).$$

where $l(X)$ is the length of the codeword associated with $X$. 
Example 5.1.1 Let $X$ be a random variable with the following distribution and codeword assignment

- $\Pr\{X = 1\} = \frac{1}{2}$, codeword $C(1) = 0$
- $\Pr\{X = 2\} = \frac{1}{4}$, codeword $C(2) = 10$
- $\Pr\{X = 3\} = \frac{1}{8}$, codeword $C(3) = 110$
- $\Pr\{X = 4\} = \frac{1}{8}$, codeword $C(4) = 111$

- $H(X) = 1.75$ bits.
- $El(x) = 1.75$ bits.
- uniquely decodable
Example 5.1.2 Consider following example.

\[ \Pr\{X = 1\} = \frac{1}{3}, \text{ codeword } C(1) = 0 \]
\[ \Pr\{X = 2\} = \frac{1}{3}, \text{ codeword } C(2) = 10 \]
\[ \Pr\{X = 3\} = \frac{1}{3}, \text{ codeword } C(3) = 11 \]

- \( H(X) = 1.58 \) bits.
- \( El(x) = 1.66 \) bits.
- uniquely decodable
Source code

**Definition (non-singular)** A code is said to be nonsingular if every element of the range of $X$ maps into a different string in $D^*$; that is,

$$x \neq x' \Rightarrow C(x) \neq C(x')$$

**Definition (extension code)** The extension $C^*$ of a code $C$ is the mapping from finite length-strings of $X$ to finite-length strings of $D$, defined by

$$C(x_1 x_2 \cdots x_n) = C(x_1) C(x_2) \cdots C(x_n)$$

where $C(x_1) C(x_2) \cdots C(x_n)$ indicates concatenation of the corresponding codewords.

**Example 5.1.4** If $C(x_1) = 00$ and $C(x_2) = 11$, then $C(x_1 x_2) = 0011$. 

Source code

**Definition (uniquely decodable)** A code is called uniquely decodable if its extension is nonsingular.

**Definition (prefix code)** A code is called a prefix code or an instantaneous code if no codeword is a prefix of any other codeword.

- For an instantaneous code, the symbol $x_i$ can be decoded as soon as we come to the end of the codeword corresponding to it.
- For example, the binary string 01011111010 produced by the code of Example 5.1.1 is parsed as 0, 10, 111, 110, 10.
## Source code

<table>
<thead>
<tr>
<th>$X$</th>
<th>Singular</th>
<th>Nonsingular, but not UD</th>
<th>UD, But Not Inst.</th>
<th>Inst.</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0</td>
<td>0</td>
<td>10</td>
<td>0</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>010</td>
<td>00</td>
<td>10</td>
</tr>
<tr>
<td>3</td>
<td>0</td>
<td>01</td>
<td>11</td>
<td>110</td>
</tr>
<tr>
<td>4</td>
<td>0</td>
<td>10</td>
<td>110</td>
<td>111</td>
</tr>
</tbody>
</table>
Decoding Tree

Diagram:

- Start node
  - 0: s1 = 0
    - 1: s2 = 10
      - 0: s3 = 110
        - 1: s4 = 111
      - 1: s3 = 110
        - 1: s4 = 111
    - 1: s2 = 10
5.2 Kraft Inequality
Theorem 5.2.1 (Kraft Inequality) For any instantaneous code (prefix code) over an alphabet of size $D$, the codeword lengths $l_1, l_2, \ldots, l_m$ must satisfy the inequality

$$\sum_{i} D^{-l_i} \leq 1.$$ 

Conversely, given a set of codeword lengths that satisfy this inequality, there exists an instantaneous code with these word lengths.
**Extended Kraft Inequality**

**Theorem 5.2.2 (Extended Kraft Inequality)** For any countably infinite set of codewords that form a prefix code, the codeword lengths satisfy the extended Kraft inequality,

\[
\sum_{i=1}^{\infty} D^{-l_i} \leq 1.
\]

Conversely, given any \(l_1, l_2, \ldots\) satisfying the extended Kraft inequality, we can construct a prefix code with these codeword lengths.
5.3 Optimal Codes
Minimize expected length

**Problem** Given the source pmf \( pP_1, p_2, \ldots, p_m \), find the code length \( l_1, l_2, \ldots, l_m \) such that the expected code length is minimized

\[
L = \sum p_i l_i
\]

with constraint

\[
\sum D^{-l_i} \leq 1.
\]

- \( l_1, l_2, \ldots, l_m \) are integers.
- We first relax the original integer programming problem. The restriction of integer length is relaxed to real number.
- Solve by Lagrange multipliers.
Solve the relaxed problem

\[ J = \sum p_i l_i + \lambda \left( \sum D^{-l_i} \right), \quad \frac{\partial J}{\partial l_i} = p_i - \lambda D^{-l_i} \ln D \]

\[ \frac{\partial J}{\partial l_i} = 0 \Rightarrow D^{-l_i} = \frac{p_i}{\lambda \ln D} \]

\[ \sum D^{-l_i} \leq 1 \Rightarrow \lambda = \frac{1}{\ln D} \Rightarrow p_i = D^{-l_i} \]

⇒ optimal code length \( l_i^* = -\log_D p_i \)

The expected code length is

\[ L^* = \sum p_i l_i^* = -\sum p_i \log_D p_i = H_D(X) \]
**Expected code length**

**Theorem 5.3.1** The expected length $L$ of any instantaneous $D$-ary code for a random variable $X$ is greater than or equal to the entropy $H_D(X)$; that is,

$$L \geq H_D(X)$$

with equality if and only if $D^{-l_i} = p_i$.

**Proof.**

$$L - H_D(X) = \sum p_i l_i + \sum p_i \log_D p_i$$

$$= -\sum p_i \log_D D^{-l_i} + \sum p_i \log_D p_i$$

$$= D(p||q) \geq 0$$

where $q_i = D^{-l_i}$.

WRONG!! Because $\sum D^{-l_i} \leq 1$ may not be a valid distribution.
Expected code length

Proof.

\[ L - H_D(X) = \sum p_i l_i + \sum p_i \log_D p_i \]
\[ = - \sum p_i \log_D D^{-l_i} + \sum p_i \log_D p_i \]

Let \( c = \sum_j D^{-l_j}, r_i = D^{-l_i} / c, \)

\[ L - H_D(X) = \sum p_i \log_D \frac{p_i}{r_i} - \log_D c \]
\[ = D(p \| r) + \log_D \frac{1}{c} \geq 0 \]

since \( D(p \| r) \geq 0 \) and \( c \leq 1 \) by Kraft inequality. \( L \leq H_D(X) \) with equality iff \( p_i = D^{-l_i} \). That is, iff \( -\log_D p_i \) is an integer for all \( i \). \( \square \)
**D-adic**

**Definition (D-adic)** A probability distribution is called $D$-adic if each of the probabilities is equal to $D^{-n}$ for some $n$.

- $L = H_D(X)$ if and only if the distribution of $X$ is $D$-adic.
- How to find the optimal code? $\Rightarrow$ Find the $D$-adic distribution that is closest (in the relative entropy sense) to the distribution of $X$.
- What is the upper bound of the optimal code?
5.4 Bound on Optimal Code Length
Optimal code length

**Theorem 5.4.1** Let $l_1^*, l_2^*, \ldots, l_m^*$ be optimal codeword lengths for a source distribution $p$ and a $D$-ary alphabet, and let $L^*$ be the associated expected length of an optimal code ($L^* = \sum p_i l_i^*$). Then

$$H_D(X) \leq L^* < H_D(X) + 1.$$ 

**Proof.** Let $l_i = \lceil \log_D \frac{1}{p_i} \rceil$ where $\lceil x \rceil$ is the smallest integer $\geq x$. These lengths satisfy the Kraft inequality since

$$\sum D^{\lceil \log_D \frac{1}{p_i} \rceil} \leq D^{- \log_D \frac{1}{p_i}} = \sum p_i = 1.$$ 

These choice of codeword lengths satisfies

$$\log_D \frac{1}{p_i} \leq l_i \leq \log_D \frac{1}{p_i} + 1.$$ 

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Information Theory, Chap. 5 - p. 22/41
Optimal code length

Multiplying by $p_i$ and summing over $i$, we obtain

$$H_D(X) \leq L < H_D(X) + 1.$$ 

Since $L^*$ is the expected length of the optimal code,

$$L^* \leq L < H_D(X) + 1.$$ 

On another hand, from Theorem 5.3.1,

$$L^* \geq H_D(X).$$ 

Therefore,

$$H_D(X) \leq L^* < H_D(X) + 1. \quad \square$$
Optimal code length

Consider a system in which we send a sequence of $n$ symbols from $X$.

Define $L_n$ to be the expected codeword length per input symbol,

$$L_n = \frac{1}{n} \sum p(x_1, x_2, \ldots, x_n) l(x_1, x_2, \ldots, x_n)$$

$$= \frac{1}{n} E[l(X_1, X_2, \ldots, X_n)]$$

We have

$$H(X_1, X_2, \ldots, X_n) \leq E[l(X_1, X_2, \ldots, X_n)]$$

$$< H(X_1, X_2, \ldots, X_n) + 1$$

If $X_1, X_2, \ldots, X_n$ are i.i.d., we have

$$H(X) \leq L_n < H(X) + \frac{1}{n}$$
Optimal code length

Consider a system in which we send a sequence of \( n \) symbols from \( X \).
Define \( L_n \) to be the expected codeword length per input symbol,

\[
L_n = \frac{1}{n} \sum p(x_1, x_2, \ldots, x_n) l(x_1, x_2, \ldots, x_n)
\]

\[
= \frac{1}{n} E[l(X_1, X_2, \ldots, X_n)]
\]

We have

\[
H(X_1, X_2, \ldots, X_n) \leq E[l(X_1, X_2, \ldots, X_n)] \\
< H(X_1, X_2, \ldots, X_n) + 1
\]
Optimal code length

If $X_1, X_2, \ldots, X_n$ are independent but not identically distributed, we have

$$\frac{1}{n} H(X_1, X_2, \ldots, X_n) \leq L_n < \frac{1}{n} H(X_1, X_2, \ldots, X_n) + 1$$

If the random process is stationary

$$\frac{1}{n} H(X_1, X_2, \ldots, X_n) \rightarrow H(\mathcal{X})$$
Optimal code length

**Theorem 5.4.2** The minimum expected codeword length per symbol satisfies

\[
\frac{1}{n} H(X_1, X_2, \ldots, X_n) \leq L_n^* < \frac{1}{n} H(X_1, X_2, \ldots, X_n) + 1
\]

If \( X_1, X_2, \ldots, X_n \) is a stationary random process,

\[
L_n^* \to H(\mathcal{X})
\]

where \( H(\mathcal{X}) \) is the entropy rate of the random process.
Wrong Code

**Theorem 5.4.3 (Wrong Code)** The expected length under $p(x)$ of the code assignment $l(x) = \lceil \log \frac{1}{q(x)} \rceil$ satisfies

$$H(p) + D(p||q) \leq E_p[l(X)] < H(p) + D(p||q) + 1.$$  

**Proof.** The expected codelength is

$$E[l(X)] = \sum_x p(x) \left\lceil \log \frac{1}{q(x)} \right\rceil < \sum_x p(x) \left( \log \frac{1}{q(x)} + 1 \right)$$

$$= \sum_x p(x) \log \frac{1}{q(x)} + 1$$

$$= \sum_x p(x) \left( \log \frac{p(x)}{q(x)} - \log p(x) \right) + 1$$

$$= H(p) + D(p||q) + 1$$

The lower bound can be derived similarly. □
5.5 Kraft Inequality for Uniquely Decodable Codes
Uniquely Decodable Codes

**Theorem 5.5.1 (Wrong Code)** The codeword lengths of any uniquely decodable $D$-ary code must satisfy the Kraft inequality

$$
\sum D^{-l_i} \leq 1.
$$

Conversely, given a set of codeword lengths that satisfy this inequality, it is possible to construct a uniquely decodable code with these codeword lengths.

**Proof.** Consider

$$
\left( \sum_x D^{-l(x)} \right)^k = \sum_{x_1} \sum_{x_2} \cdots \sum_{x_k} D^{-l(x_1)} D^{-l(x_2)} \cdots D^{-l(x_k)}
$$

$$
= \sum_{x_1, \ldots, x_k \in \mathcal{X}^k} D^{-l(x_1)} D^{-l(x_2)} \cdots D^{-l(x_k)} = \sum_{x^k \in \mathcal{X}^k} D^{-l(x^k)}
$$
Uniquely Decodable Codes

We now gather the terms by word lengths to obtain

\[ \sum_{x^k \in \mathcal{X}^k} D^{-l(x^k)} = \sum_{m=1}^{kl_{\max}} a(m)D^{-m} \]

where \( l_{\max} \) is the maximum codeword length and \( a(m) \) is the number of source sequences mapping into codewords of length \( m \).

Since the code is uniquely decodable, so there is at most one sequence mapping into each code \( m \)-sequence and there are at most \( D^m \) code \( m \)-sequences. Thus,

\[ a(m) \leq D^m. \]
Therefore,

\[
\left( \sum_x D^{-l(x)} \right)^k = \sum_{m=1}^{kl_{\text{max}}} a(m) D^{-m} \leq \sum_{m=1}^{kl_{\text{max}}} D^m D^{-m} = kl_{\text{max}}
\]

or

\[
\sum_j D^{-l_j} \leq (kl_{\text{max}})^{1/k}
\]

Since this inequality is true for all \( k \), it is true in the limit as \( k \to \infty \).

Since \( (kl_{\text{max}})^{1/k} \to 1 \), we have

\[
\sum_j D^{-l_j} \leq 1. \quad \square
\]
5.6 Huffman Codes
Example 5.6.1

\[ \mathcal{X} = \{1, 2, 3, 4, 5\}, \quad p = \{0.25, 0.25, 0.2, 0.15, 0.15\}, \text{ binary} \]
Example 5.6.2

\[ \mathcal{X} = \{1, 2, 3, 4, 5\}, \; p = \{0.25, 0.25, 0.2, 0.15, 0.15\}, \text{ ternary.} \]
Example 5.6.3

\( \mathcal{X} = \{1, 2, 3, 4, 5, 6\}, \ p = \{0.25, 0.25, 0.2, 0.1, 0.1, 0.1\} \), ternary.

- At \( k \)th stage, the total number of symbols is \( 1 + k(D - 1) \).
Shannon Code

- Using codeword lengths of $\lceil \log \frac{1}{p_i} \rceil$

- May be much worse than the optimal code. For example,
  
  $p_1 = 1 - 1/1024$ and $p_2 = 1/1024$. $\lceil \log \frac{1}{p_1} \rceil = 1$ and
  $\lceil \log \frac{1}{p_2} \rceil = 10$. However, we can use exactly 1 bit.
5.8 Optimality of Huffman Codes
Properties of Optimal Codes

**Lemma 5.8.1** For any distribution, there exists an optimal instantaneous code that satisfies the following properties:

1. If \( p_j > p_k \), then \( l_j \leq l_k \).
2. The two longest codewords have the same length.
3. Two of the longest codewords differ only in the last bits.
Optimality of Huffman codes

**Lemma 5.8.2**  Let $C'$ be the codes with distribution

\[ p_1 \leq p_2 \leq \cdots \leq p_{K-1} \leq p_K. \]

$C''$ is the codes with distribution

\[ p_1, p_2, \ldots, p_{K-1} + p_K. \]

If $C''$ is optimal with code assignment

\[ p_1 \rightarrow w_1, p_2 \rightarrow w_2, \ldots, p_{K-1} + p_K \rightarrow w_{K-1}, \]

then $C'$ is also optimal with code assignment

\[ p_1 \rightarrow w_1, p_2 \rightarrow w_2, \ldots, p_{K-1} \rightarrow w_{K-1}0, p_K \rightarrow w_{K-1}1. \]
Optimality of Huffman codes

**Proof.** The average length for $C'$ is

$$L(C') = p_1l_1 + p_2l_2 + \cdots + (p_{K-1} + p_K)l_{K-1}.$$ 

The average length for $C$ is

$$L(C) = p_1l_1 + p_2l_2 + \cdots + p_{K-1}(l_{K-1} + 1) + p_K(l_{K-1} + 1).$$

We have

$$L(C) = L(C') + p_{K-1} + p_K.$$ 

That is, we can minimize $L(C)$ by minimizing $L(C')$ since $p_{K-1} + p_K$ is a constant. □