

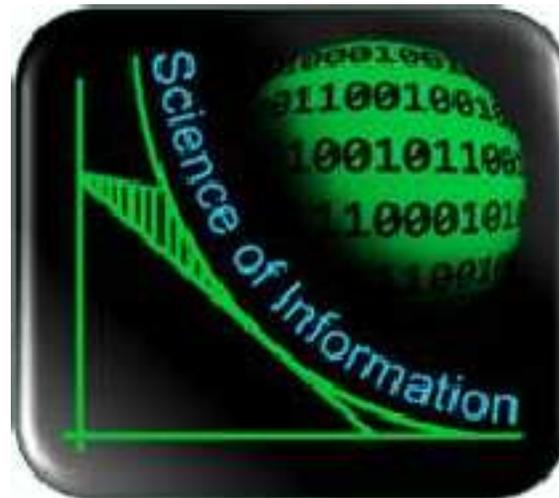
Algorithms, Combinatorics, Information, and Beyond*

Wojciech Szpankowski

Purdue University
W. Lafayette, IN 47907

August 2, 2011

NSF STC Center for Science of Information



Plenary ISIT, St. Petersburg, 2011

Dedicated to PHILIPPE FLAJOLET

*Research supported by NSF [Science & Technology Center](#), and [Humboldt Foundation](#).

Outline

1. Shannon Legacy
2. Analytic Combinatorics + IT = Analytic Information Theory
3. The Redundancy Rate Problem
 - (a) Universal Memoryless Sources
 - (b) Universal Renewal Sources
 - (c) Universal Markov Sources
4. Post-Shannon Challenges: Beyond Shannon
5. Science of Information: NSF Science and Technology Center

Algorithms:	are at the heart of virtually all computing technologies;
Combinatorics:	provides indispensable tools for finding patterns and structures;
Information:	permeates every corner of our lives and shapes our universe.

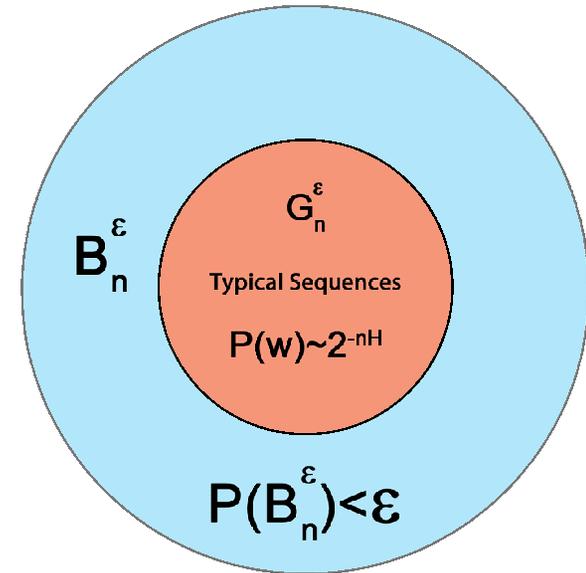
Shannon Legacy: Three Theorems of Shannon

Theorem 1 & 3. (Shannon 1948; Lossless & Lossy Data Compression)

compression bit rate \geq source entropy $H(X)$

for distortion level D :

lossy bit rate \geq rate distortion function $R(D)$

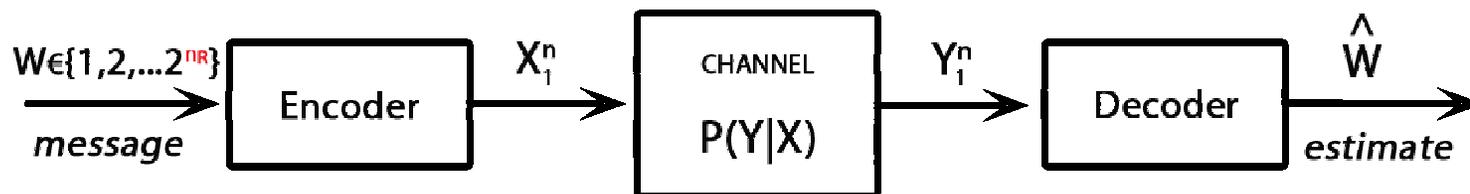


Theorem 2. (Shannon 1948; Channel Coding)

In Shannon's words:



It is possible to send information at the capacity through the channel with as small a frequency of errors as desired by proper (long) encoding. This statement is not true for any rate greater than the capacity.



Post-Shannon Challenges

1. **Back off from infinity** (Ziv'97): Extend Shannon findings to **finite size** data structures (i.e., sequences, graphs), that is, develop **information theory** of various **data structures** beyond **first-order asymptotics**.

Claim: Many interesting **information-theoretic** phenomena appear in the **second-order terms**.

2. **Science of Information:** **Information Theory** needs to meet new **challenges** of current applications in

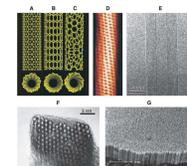
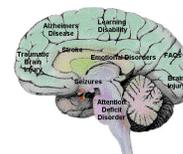
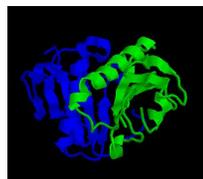
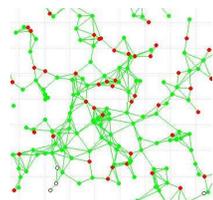
biology, communication, knowledge extraction, economics, . . .

to understand new aspects of **information** in:

structure, time, space, and semantics,

and

dynamic information, limited resources, complexity, representation-invariant information, and cooperation & dependency.



Outline Update

1. Shannon Legacy
2. **Analytic Information Theory**
3. Source Coding: The Redundancy Rate Problem
4. Post-Shannon Information
5. NSF Science and Technology Center

Analytic Combinatorics+Information Theory=Analytic Information Theory

- In the **1997 Shannon Lecture** **Jacob Ziv** presented compelling arguments for “backing off” from **first-order asymptotics** in order to predict the behavior of real systems with **finite** length description.
- To **overcome** these difficulties, one may replace **first-order analyses** by **non-asymptotic analysis**, however, we propose to develop **full asymptotic** expansions and more **precise** analysis (e.g., large deviations, CLT).
- Following **Hadamard’s precept**¹, we study information theory problems using **techniques of complex analysis** such as **generating functions**, **combinatorial calculus**, **Rice’s formula**, **Mellin transform**, **Fourier series**, **sequences distributed modulo 1**, **saddle point methods**, **analytic poissonization** and **depoissonization**, and **singularity analysis**.
- This program, which applies complex-analytic tools to information theory, constitutes **analytic information theory**.²

¹The shortest path between two truths on the real line passes through the complex plane.

² **Andrew Odlyzko**: “Analytic methods are extremely powerful and when they apply, they often yield estimates of unparalleled precision.”

Some Successes of Analytic Information Theory

- **Wyner-Ziv Conjecture** concerning the **longest match** in the WZ'89 compression scheme (W.S., 1993).
- **Ziv's Conjecture** on the distribution of the **number of phrases** in the LZ'78 (Jacquet & W.S., 1995, 2011).
- **Redundancy of the LZ'78** (Savari, 1997, Louchard & W.S., 1997).
- **Steinberg-Gutman Conjecture** regarding **lossy pattern matching** compression (Luczak & W.S., 1997; Kieffer & Yang, 1998; Kontoyiannis, 2003).
- Precise **redundancy of Huffman's Code** (W.S., 2000) and redundancy of a **fixed-to-variable** no prefix free code (W.S. & Verdu, 2010).
- **Minimax Redundancy** for **memoryless sources** (Xie & Barron, 1997; W.S., 1998; W.S. & Weinberger, 2010), **Markov sources** (Risannen, 1998; Jacquet & W.S., 2004), and **renewal sources** (Flajolet & W.S., 2002; Drmota & W.S., 2004).
- Analysis of **variable-to-fixed** codes such as Tunstall and Khodak codes (Drmota, Reznik, Savari, & W.S., 2006, 2008, 2010).
- Entropy of **hidden Markov processes** and the **noisy constrained capacity** (Jacquet, Seroussi, & W.S., 2004, 2007, 2010; Han & Marcus, 2007).
- ...

Outline Update

1. Shannon Legacy
2. Analytic Information Theory
3. **Source Coding: The Redundancy Rate Problem**
 - (a) Universal Memoryless Sources
 - (b) Universal Markov Sources
 - (c) Universal Renewal Sources

Source Coding and Redundancy

Source coding aims at finding codes $C : \mathcal{A}^* \rightarrow \{0, 1\}^*$ of the shortest length $L(C, x)$, either on *average* or for *individual sequences*.

Known Source P : The *pointwise* and *maximal redundancy* are:

$$\begin{aligned}R_n(C_n, P; x_1^n) &= L(C_n, x_1^n) + \log P(x_1^n) \\R^*(C_n, P) &= \max_{x_1^n} [L(C_n, x_1^n) + \log P(x_1^n)]\end{aligned}$$

where $P(x_1^n)$ is the probability of $x_1^n = x_1 \cdots x_n$.

Unknown Source P : Following Davisson, the *maximal minimax redundancy* $R_n^*(\mathcal{S})$ for a family of sources \mathcal{S} is:

$$R_n^*(\mathcal{S}) = \minsup_{C_n, P \in \mathcal{S}} \max_{x_1^n} [L(C_n, x_1^n) + \log P(x_1^n)].$$

Source Coding and Redundancy

Source coding aims at finding codes $C : \mathcal{A}^* \rightarrow \{0, 1\}^*$ of the shortest length $L(C, x)$, either on *average* or for *individual sequences*.

Known Source P : The *pointwise* and *maximal redundancy* are:

$$\begin{aligned}R_n(C_n, P; x_1^n) &= L(C_n, x_1^n) + \log P(x_1^n) \\R_n^*(C_n, P) &= \max_{x_1^n} [L(C_n, x_1^n) + \log P(x_1^n)]\end{aligned}$$

where $P(x_1^n)$ is the probability of $x_1^n = x_1 \cdots x_n$.

Unknown Source P : Following Davisson, the *maximal minimax redundancy* $R_n^*(\mathcal{S})$ for a family of sources \mathcal{S} is:

$$R_n^*(\mathcal{S}) = \min_{C_n} \sup_{P \in \mathcal{S}} \max_{x_1^n} [L(C_n, x_1^n) + \log P(x_1^n)].$$

Shtarkov's Bound:

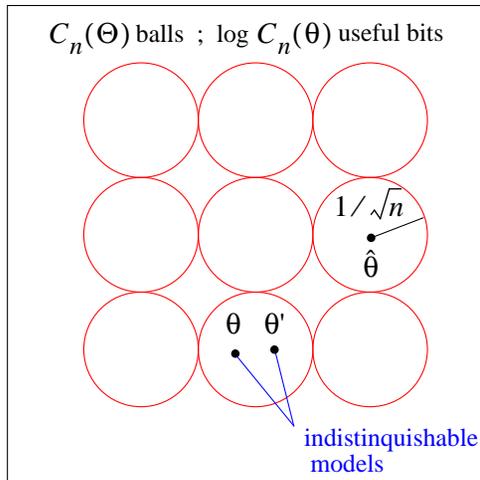
$$d_n(\mathcal{S}) := \log \sum_{x_1^n \in \mathcal{A}^n} \sup_{P \in \mathcal{S}} P(x_1^n) \leq R_n^*(\mathcal{S}) \leq \log \underbrace{\sum_{x_1^n \in \mathcal{A}^n} \sup_{P \in \mathcal{S}} P(x_1^n)}_{D_n(\mathcal{S})} + 1$$

Learnable Information and Redundancy

1. $\mathcal{S} := \mathcal{M}^k = \{P_\theta : \theta \in \Theta\}$ set of k -dimensional parameterized distributions. Let $\hat{\theta}(x^n) = \arg \max_{\theta \in \Theta} \log 1/P_\theta(x^n)$ be the ML estimator.

Learnable Information and Redundancy

1. $\mathcal{S} := \mathcal{M}^k = \{P_\theta : \theta \in \Theta\}$ set of k -dimensional parameterized distributions. Let $\hat{\theta}(x^n) = \arg \max_{\theta \in \Theta} \log 1/P_\theta(x^n)$ be the ML estimator.

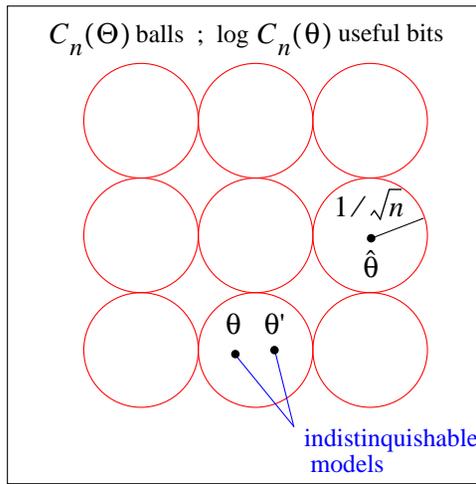


2. Two models, say $P_\theta(x^n)$ and $P_{\theta'}(x^n)$ are indistinguishable if the ML estimator $\hat{\theta}$ with high probability declares both models are the same.

3. The number of distinguishable distributions (i.e., $\hat{\theta}$), $C_n(\Theta)$, summarizes then learnable information, $I(\Theta) = \log_2 C_n(\Theta)$.

Learnable Information and Redundancy

1. $\mathcal{S} := \mathcal{M}^k = \{P_\theta : \theta \in \Theta\}$ set of k -dimensional parameterized distributions. Let $\hat{\theta}(x^n) = \arg \max_{\theta \in \Theta} \log 1/P_\theta(x^n)$ be the ML estimator.



2. Two models, say $P_\theta(x^n)$ and $P_{\theta'}(x^n)$ are indistinguishable if the ML estimator $\hat{\theta}$ with high probability declares both models are the same.

3. The number of distinguishable distributions (i.e., $\hat{\theta}$), $C_n(\Theta)$, summarizes then learnable information, $I(\Theta) = \log_2 C_n(\Theta)$.

4. Consider the following expansion of the Kullback-Leibler (KL) divergence

$$D(P_{\hat{\theta}} || P_\theta) := \mathbf{E}[\log P_{\hat{\theta}}(X^n)] - \mathbf{E}[\log P_\theta(X^n)] \sim \frac{1}{2}(\theta - \hat{\theta})^T I(\hat{\theta})(\theta - \hat{\theta}) \asymp d_I^2(\theta, \hat{\theta})$$

where $I(\theta) = \{I_{ij}(\theta)\}_{ij}$ is the Fisher information matrix and $d_I(\theta, \hat{\theta})$ is a rescaled Euclidean distance known as Mahalanobis distance.

5. Balasubramanian proved the number of distinguishable balls $C_n(\Theta)$ of radius $O(1/\sqrt{n})$ is asymptotically equal to the minimax redundancy:

$$\text{Learnable Information} = \log C_n(\Theta) = \inf_{\theta \in \Theta} \max_{x^n} \log \frac{P_{\hat{\theta}}}{P_\theta} = R_n^*(\mathcal{M}^k)$$

Outline Update

1. Shannon Legacy
2. Analytic Information Theory
3. Source Coding: The Redundancy Rate Problem
 - (a) Universal Memoryless Sources
 - (b) Universal Renewal Sources
 - (c) Universal Markov Sources

Maximal Minimax for Memoryless Sources

For a **memoryless source** over the alphabet $\mathcal{A} = \{1, 2, \dots, m\}$ we have

$$P(x_1^n) = p_1^{k_1} \cdots p_m^{k_m}, \quad k_1 + \cdots + k_m = n.$$

Then

$$\begin{aligned} D_n(\mathcal{M}_0) &:= \sum_{x_1^n} \sup_{P(x_1^n)} P(x_1^n) \\ &= \sum_{x_1^n} \sup_{p_1, \dots, p_m} p_1^{k_1} \cdots p_m^{k_m} \\ &= \sum_{k_1 + \cdots + k_m = n} \binom{n}{k_1, \dots, k_m} \sup_{p_1, \dots, p_m} p_1^{k_1} \cdots p_m^{k_m} \\ &= \sum_{k_1 + \cdots + k_m = n} \binom{n}{k_1, \dots, k_m} \left(\frac{k_1}{n}\right)^{k_1} \cdots \left(\frac{k_m}{n}\right)^{k_m}. \end{aligned}$$

since the (unnormalized) **likelihood distribution** is

$$\sup_{P(x_1^n)} P(x_1^n) = \sup_{p_1, \dots, p_m} p_1^{k_1} \cdots p_m^{k_m} = \left(\frac{k_1}{n}\right)^{k_1} \cdots \left(\frac{k_m}{n}\right)^{k_m}$$

Generating Function for $D_n(\mathcal{M}_0)$

We write

$$D_n(\mathcal{M}_0) = \sum_{k_1 + \dots + k_m = n} \binom{n}{k_1, \dots, k_m} \left(\frac{k_1}{n}\right)^{k_1} \cdots \left(\frac{k_m}{n}\right)^{k_m} = \frac{n!}{n^n} \sum_{k_1 + \dots + k_m = n} \frac{k_1^{k_1}}{k_1!} \cdots \frac{k_m^{k_m}}{k_m!}$$

Let us introduce a **tree-generating function**

$$B(z) = \sum_{k=0}^{\infty} \frac{k^k}{k!} z^k = \frac{1}{1 - T(z)}, \quad T(z) = \sum_{k=1}^{\infty} \frac{k^{k-1}}{k!} z^k$$

where $T(z) = ze^{T(z)}$ ($= -W(-z)$, **Lambert's** W -function) that enumerates all **rooted labeled trees**. Let now

$$D_m(z) = \sum_{n=0}^{\infty} z^n \frac{n^n}{n!} D_n(\mathcal{M}_0).$$

Then by the **convolution formula**

$$D_m(z) = [B(z)]^m - 1.$$

Asymptotics for FINITE m

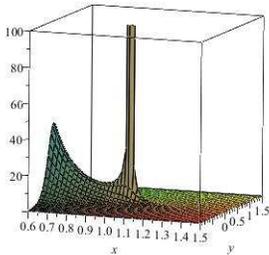
The function $B(z)$ has an algebraic singularity at $z = e^{-1}$, and

$$\beta(z) = B(z/e) = \frac{1}{\sqrt{2(1-z)}} + \frac{1}{3} + O(\sqrt{1-z}).$$

By Cauchy's coefficient formula

$$D_n(\mathcal{M}_0) = \frac{n!}{n^n} [z^n] [B(z)]^m = \sqrt{2\pi n} (1 + O(1/n)) \frac{1}{2\pi i} \oint \frac{\beta(z)^m}{z^{n+1}} dz.$$

For finite m , the singularity analysis of Flajolet and Odlyzko implies



$$[z^n](1-z)^{-\alpha} \sim \frac{n^{\alpha-1}}{\Gamma(\alpha)}, \quad \alpha \notin \{0, -1, -2, \dots\}$$

that finally yields (cf. Clarke & Barron, 1990, W.S., 1998)

$$\begin{aligned} R_n^*(\mathcal{M}_0) &= \frac{m-1}{2} \log\left(\frac{n}{2}\right) + \log\left(\frac{\sqrt{\pi}}{\Gamma(\frac{m}{2})}\right) + \frac{\Gamma(\frac{m}{2})m}{3\Gamma(\frac{m}{2} - \frac{1}{2})} \cdot \frac{\sqrt{2}}{\sqrt{n}} \\ &+ \left(\frac{3 + m(m-2)(2m+1)}{36} - \frac{\Gamma^2(\frac{m}{2})m^2}{9\Gamma^2(\frac{m}{2} - \frac{1}{2})} \right) \cdot \frac{1}{n} + \dots \end{aligned}$$

Redundancy for LARGE m

Now assume that m is **unbounded** and may vary with n . Then

$$D_{n,m}(\mathcal{M}_0) = \sqrt{2\pi n} \frac{1}{2\pi i} \oint \frac{\beta(z)^m}{z^{n+1}} dz = \sqrt{2\pi n} \frac{1}{2\pi i} \oint e^{g(z)} dz$$

where $g(z) = m \ln \beta(z) - (n + 1) \ln z$.

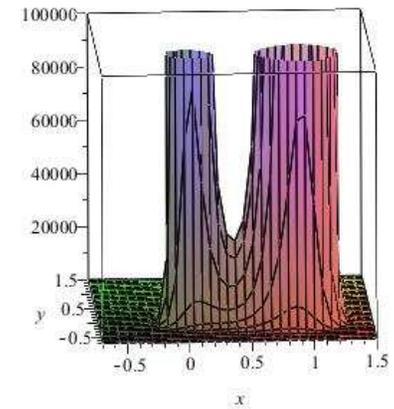
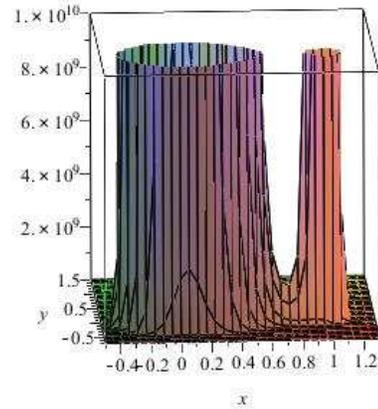
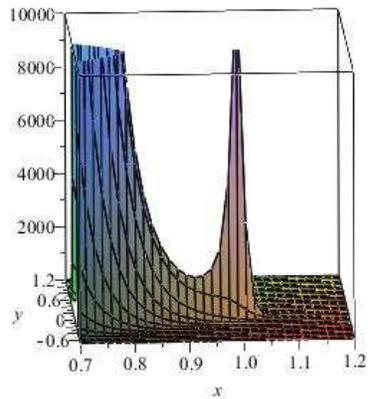
The **saddle point** z_0 is a solution of $g'(z_0) = 0$, that is,

$$g(z) = g(z_0) + \frac{1}{2}(z - z_0)^2 g''(z_0) + O(g'''(z_0)(z - z_0)^3).$$

Under **mild conditions** satisfied by our $g(z)$ (e.g., z_0 is real and unique), the **saddle point method** leads to:

$$D_{n,m}(\mathcal{M}_0) = \frac{e^{g(z_0)}}{\sqrt{2\pi |g''(z_0)|}} \times \left(1 + O\left(\frac{g'''(z_0)}{(g''(z_0))^\rho}\right) \right),$$

for some $\rho < 3/2$.



$$m = o(n)$$

$$m = n$$

$$n = o(m)$$

Theorem 1 (Orlitsky and Santhanam, 2004, and W.S. and Weinberger, 2010).

(i) For $m = o(n)$

$$R_{n,m}^*(\mathcal{M}_0) = \frac{m-1}{2} \log \frac{n}{m} + \frac{m}{2} \log e + \frac{m \log e}{3} \sqrt{\frac{m}{n}} - O\left(\sqrt{\frac{m}{n}}\right)$$

(ii) For $m = \alpha n + \ell(n)$, where α is a positive constant and $\ell(n) = o(n)$,

$$R_{n,m}^*(\mathcal{M}_0) = n \log B_\alpha + \ell(n) \log C_\alpha - \log \sqrt{A_\alpha} + O(\ell(n)^2/n)$$

where $C_\alpha := 0.5 + 0.5\sqrt{1 + 4/\alpha}$, $A_\alpha := C_\alpha + 2/\alpha$, $B_\alpha = \alpha C_\alpha^{\alpha+2} e^{-1/C_\alpha}$.

(iii) For $n = o(m)$

$$R_{n,m}^*(\mathcal{M}_0) = n \log \frac{m}{n} + \frac{3n^2}{2m} \log e - \frac{3n}{2m} \log e + O\left(\frac{1}{\sqrt{n}} + \frac{n^3}{m^2}\right).$$

Outline Update

1. Shannon Legacy
2. Analytic Information Theory
3. Source Coding: The Redundancy Rate Problem
 - (a) Universal Memoryless Sources
 - (b) Universal Renewal Sources
 - (c) Universal Markov Sources

Renewal Sources (Virtual Large Alphabet)

The **renewal process** \mathcal{R}_0 (introduced in 1996 by Csiszár and Shields) defined as follows:

- Let T_1, T_2, \dots be a sequence of i.i.d. positive-valued random variables with distribution $Q(j) = \Pr\{T_i = j\}$.
- In a **binary renewal sequence** the positions of the 1's are at the **renewal epochs** $T_0, T_0 + T_1, \dots$ with **runs of zeros** of lengths $T_1 - 1, T_2 - 1, \dots$

Renewal Sources (Virtual Large Alphabet)

The **renewal process** \mathcal{R}_0 (introduced in 1996 by Csiszár and Shields) defined as follows:

- Let $T_1, T_2 \dots$ be a sequence of i.i.d. positive-valued random variables with distribution $Q(j) = \Pr\{T_i = j\}$.
- In a **binary renewal sequence** the positions of the 1's are at the **renewal epochs** $T_0, T_0 + T_1, \dots$ with **runs of zeros** of lengths $T_1 - 1, T_2 - 1, \dots$

For a sequence

$$x_0^n = 10^{\alpha_1} 10^{\alpha_2} 1 \dots 10^{\alpha_n} 1 \underbrace{0 \dots 0}_{k^*}$$

define k_m as the **number of** i such that $\alpha_i = m$. Then

$$P(x_1^n) = [Q(0)]^{k_0} [Q(1)]^{k_1} \dots [Q(n-1)]^{k_{n-1}} \Pr\{T_1 > k^*\}.$$

Renewal Sources (Virtual Large Alphabet)

The **renewal process** \mathcal{R}_0 (introduced in 1996 by Csiszár and Shields) defined as follows:

- Let T_1, T_2, \dots be a sequence of i.i.d. positive-valued random variables with distribution $Q(j) = \Pr\{T_i = j\}$.
- In a **binary renewal sequence** the positions of the 1's are at the **renewal epochs** $T_0, T_0 + T_1, \dots$ with **runs of zeros** of lengths $T_1 - 1, T_2 - 1, \dots$

For a sequence

$$x_0^n = 10^{\alpha_1} 10^{\alpha_2} 1 \dots 10^{\alpha_n} 1 \underbrace{0 \dots 0}_{k^*}$$

define k_m as the **number of** i such that $\alpha_i = m$. Then

$$P(x_1^n) = [Q(0)]^{k_0} [Q(1)]^{k_1} \dots [Q(n-1)]^{k_{n-1}} \Pr\{T_1 > k^*\}.$$

Theorem 2 (Flajolet and W.S., 1998). Consider the class of **renewal processes**. Then

$$R_n^*(\mathcal{R}_0) = \frac{2}{\log 2} \sqrt{cn} + O(\log n).$$

where $c = \frac{\pi^2}{6} - 1 \approx 0.645$.

Maximal Minimax Redundancy

It can be proved that $r_{n+1} - 1 \leq D_n(\mathcal{R}_0) \leq \sum_{m=0}^n r_m$

$$r_n = \sum_{k=0}^n r_{n,k}, \quad r_{n,k} = \sum_{\mathcal{I}(n,k)} \binom{k}{k_0 \cdots k_{n-1}} \left(\frac{k_0}{k}\right)^{k_0} \left(\frac{k_1}{k}\right)^{k_1} \cdots \left(\frac{k_{n-1}}{k}\right)^{k_{n-1}}$$

where $\mathcal{I}(n, k)$ is the integer partition of n into k terms, i.e.,

$$n = k_0 + 2k_1 + \cdots + nk_{n-1}, \quad k = k_0 + \cdots + k_{n-1}.$$

But we shall study $s_n = \sum_{k=0}^n s_{n,k}$ where

$$s_{n,k} = e^{-k} \sum_{\mathcal{I}(n,k)} \frac{k^{k_0}}{k_0!} \cdots \frac{k^{k_{n-1}}}{k_{n-1}!}$$

since $S(z, u) = \sum_{k,n} s_{n,k} u^k z^n = \prod_{i=1}^{\infty} \beta(z^i u)$.

Maximal Minimax Redundancy

It can be proved that $r_{n+1} - 1 \leq D_n(\mathcal{R}_0) \leq \sum_{m=0}^n r_m$

$$r_n = \sum_{k=0}^n r_{n,k}, \quad r_{n,k} = \sum_{\mathcal{I}(n,k)} \binom{k}{k_0 \cdots k_{n-1}} \left(\frac{k_0}{k}\right)^{k_0} \left(\frac{k_1}{k}\right)^{k_1} \cdots \left(\frac{k_{n-1}}{k}\right)^{k_{n-1}}$$

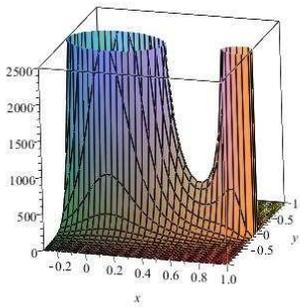
where $\mathcal{I}(n, k)$ is the integer partition of n into k terms, i.e.,

$$n = k_0 + 2k_1 + \cdots + nk_{n-1}, \quad k = k_0 + \cdots + k_{n-1}.$$

But we shall study $s_n = \sum_{k=0}^n s_{n,k}$ where

$$s_{n,k} = e^{-k} \sum_{\mathcal{I}(n,k)} \frac{k^{k_0}}{k_0!} \cdots \frac{k^{k_{n-1}}}{k_{n-1}!}$$

since $S(z, u) = \sum_{k,n} s_{n,k} u^k z^n = \prod_{i=1}^{\infty} \beta(z^i u)$.



$$s_n = [z^n] S(z, 1) = [z^n] \exp\left(\frac{c}{1-z} + a \log \frac{1}{1-z}\right)$$

Theorem 3 (Flajolet and W.S., 1998). We have the following asymptotics

$$s_n \sim \exp\left(2\sqrt{cn} - \frac{7}{8} \log n + O(1)\right), \quad \log r_n = \frac{2}{\log 2} \sqrt{cn} - \frac{5}{8} \log n + \frac{1}{2} \log \log n + O(1).$$

Outline Update

1. Shannon Legacy
2. Analytic Information Theory
3. Source Coding: The Redundancy Rate Problem
 - (a) Universal Memoryless Sources
 - (b) Universal Renewal Sources
 - (c) **Universal Markov Sources**

Maximal Minimax for Markov Sources

Markov source over $|\mathcal{A}| = m$ (FINITE) with transition matrix $P = \{p_{ij}\}_{i,j=1}^m$:

$$D_n(\mathcal{M}_1) = \sum_{x_1^n} \sup_P p_{11}^{k_{11}} \cdots p_{mm}^{k_{mm}} = \sum_{\mathbf{k} \in \mathcal{P}_n} |\mathcal{T}_n(\mathbf{k})| \left(\frac{k_{11}}{k_1}\right)^{k_{11}} \cdots \left(\frac{k_{mm}}{k_m}\right)^{k_{mm}},$$

where $\mathcal{P}_n(m)$ denotes Markov types, while $\mathcal{T}_n(\mathbf{k}) := \mathcal{T}_n(x_1^n)$ denotes the number of sequences of type $\mathbf{k} = [k_{ij}]$, with k_{ij} representing the numbers of pairs (ij) in x_1^n .

Maximal Minimax for Markov Sources

Markov source over $|\mathcal{A}| = m$ (FINITE) with transition matrix $P = \{p_{ij}\}_{i,j=1}^m$:

$$D_n(\mathcal{M}_1) = \sum_{x_1^n} \sup_P p_{11}^{k_{11}} \cdots p_{mm}^{k_{mm}} = \sum_{\mathbf{k} \in \mathcal{P}_n} |\mathcal{T}_n(\mathbf{k})| \left(\frac{k_{11}}{k_1}\right)^{k_{11}} \cdots \left(\frac{k_{mm}}{k_m}\right)^{k_{mm}},$$

where $\mathcal{P}_n(m)$ denotes Markov types, while $\mathcal{T}_n(\mathbf{k}) := \mathcal{T}_n(x_1^n)$ denotes the number of sequences of type $\mathbf{k} = [k_{ij}]$, with k_{ij} representing the numbers of pairs (ij) in x_1^n .

For circular strings (i.e., after the n th symbol we re-visit the first symbol of x_1^n), the matrix $\mathbf{k} = [k_{ij}]$ satisfies the following constraints denoted as $\mathcal{F}_n(m)$:

$$\sum_{1 \leq i, j \leq m} k_{ij} = n, \quad \sum_{j=1}^m k_{ij} = \sum_{j=1}^m k_{ji}$$

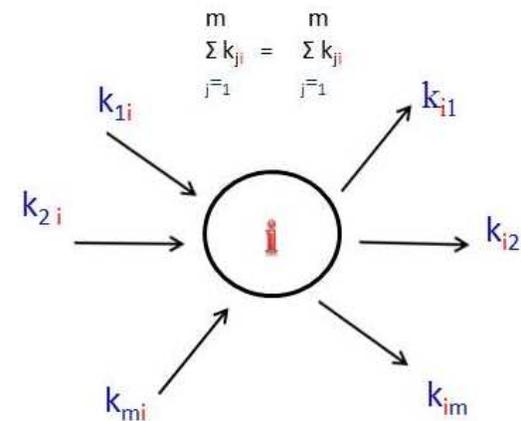
For example: $m=3$

$$k_{11} + k_{12} + k_{13} + k_{21} + k_{22} + k_{23} + k_{31} + k_{32} + k_{33} = n$$

$$k_{12} + k_{13} = k_{21} + k_{31}$$

$$k_{12} + k_{32} = k_{21} + k_{23}$$

$$k_{13} + k_{23} = k_{31} + k_{32}$$

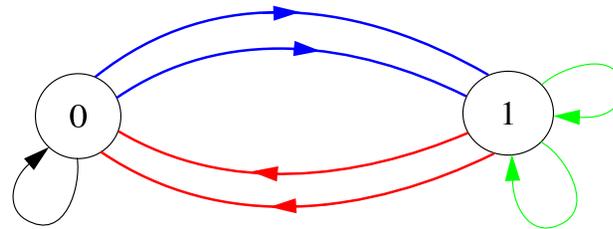


Matrices satisfying $\mathcal{F}_n(m)$ are called balanced matrices, and $|\mathcal{F}_n(m)|$ denotes the number of balanced matrices over \mathcal{A} .

Markov Types and Eulerian Cycles

Example: Let $\mathcal{A} = \{0, 1\}$ and

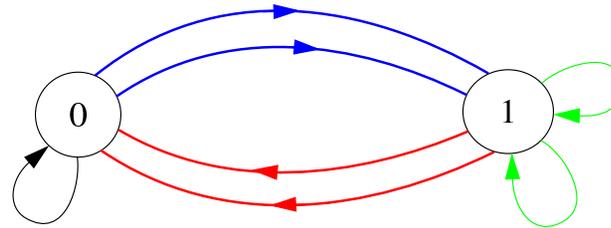
$$\mathbf{k} = \begin{bmatrix} 1 & 2 \\ 2 & 2 \end{bmatrix}$$



Markov Types and Eulerian Cycles

Example: Let $\mathcal{A} = \{0, 1\}$ and

$$\mathbf{k} = \begin{bmatrix} 1 & 2 \\ 2 & 2 \end{bmatrix}$$



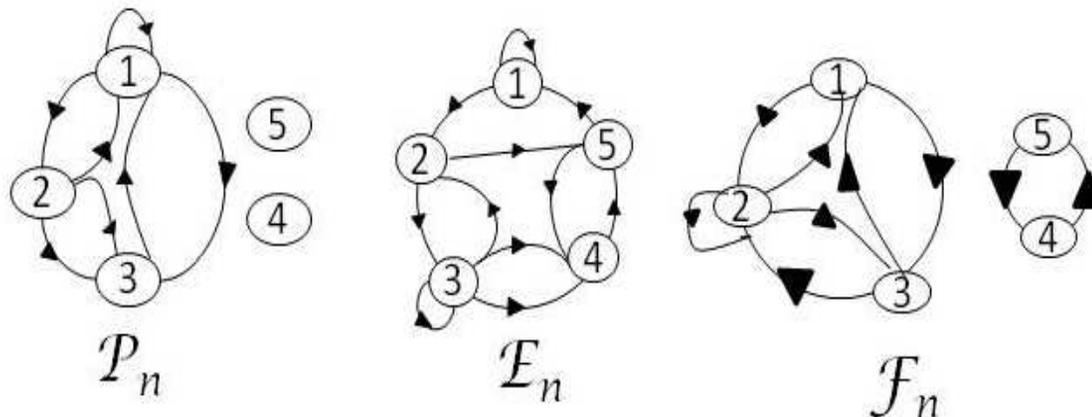
$\mathcal{P}_n(m)$ – Markov types but also ...

a set of all connected Eulerian di-graphs $G = (V(G), E(G))$ such that $V(G) \subseteq \mathcal{A}$ and $|E(G)| = n$.

$\mathcal{E}_n(m)$ – set of connected Eulerian digraphs on \mathcal{A} .

$\mathcal{F}_n(m)$ – balanced matrices but also ...

set of (not necessary connected) Eulerian digraphs on \mathcal{A} .



Asymptotic equivalence: $|\mathcal{P}_n(m)| = |\mathcal{F}_n(m)| + O(n^{m^2-3m+3}) \sim |\mathcal{E}_n(m)|$.

Markov Types – Main Results

Theorem 4 (Knessl, Jacquet, and W.S., 2010). (i) For *fixed* m and $n \rightarrow \infty$

$$|\mathcal{P}_n(m)| = d(m) \frac{n^{m^2-m}}{(m^2-m)!} + O(n^{m^2-m-1})$$

$$d(m) = \frac{1}{(2\pi)^{m-1}} \underbrace{\int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty}}_{(m-1)\text{-fold}} \prod_{j=1}^{m-1} \frac{1}{1+\varphi_j^2} \cdot \prod_{k \neq \ell} \frac{1}{1+(\varphi_k - \varphi_\ell)^2} d\varphi_1 d\varphi_2 \cdots d\varphi_{m-1}.$$

(ii) When $m \rightarrow \infty$ we find that *provided* that $m^4 = o(n)$

$$|\mathcal{P}_n(m)| \sim \frac{\sqrt{2} m^{3m/2} e^{m^2}}{m^{2m^2} 2^m \pi^{m/2}} \cdot n^{m^2-m}$$

Some numerics: $|\mathcal{P}_n(3)| \sim \frac{1}{12} \frac{n^6}{6!}$, $|\mathcal{P}_n(4)| \sim \frac{1}{96} \frac{n^{12}}{12!}$, $|\mathcal{P}_n(5)| \sim \frac{37}{34560} \frac{n^{20}}{20!}$.

Markov Types – Main Results

Theorem 4 (Knessl, Jacquet, and W.S., 2010). (i) For fixed m and $n \rightarrow \infty$

$$|\mathcal{P}_n(m)| = d(m) \frac{n^{m^2-m}}{(m^2-m)!} + O(n^{m^2-m-1})$$

$$d(m) = \frac{1}{(2\pi)^{m-1}} \underbrace{\int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty}}_{(m-1)\text{-fold}} \prod_{j=1}^{m-1} \frac{1}{1+\varphi_j^2} \cdot \prod_{k \neq \ell} \frac{1}{1+(\varphi_k - \varphi_\ell)^2} d\varphi_1 d\varphi_2 \cdots d\varphi_{m-1}.$$

(ii) When $m \rightarrow \infty$ we find that provided that $m^4 = o(n)$

$$|\mathcal{P}_n(m)| \sim \frac{\sqrt{2} m^{3m/2} e^{m^2}}{m^{2m^2} 2^m \pi^{m/2}} \cdot n^{m^2-m}$$

Some numerics: $|\mathcal{P}_n(3)| \sim \frac{1}{12} \frac{n^6}{6!}$, $|\mathcal{P}_n(4)| \sim \frac{1}{96} \frac{n^{12}}{12!}$, $|\mathcal{P}_n(5)| \sim \frac{37}{34560} \frac{n^{20}}{20!}$.

Open Question:

Counting **types** and **sequences** of a given type in a **Markov field**. (Answer: $|\mathcal{P}_n(2)| \sim \frac{1}{12} \frac{n^5}{5!}$?)

0	1	1	0
1	1	0	0
0	1	0	1
1	0	1	0

Markov Redundancy: Main Results

Theorem 5 (Rissanen, 1996, Jacquet & W.S., 2004). Let \mathcal{M}_1 be a *Markov source* over an m -ry alphabet. Then

$$R_n^*(\mathcal{M}_1) = \frac{m(m-1)}{2} \log \left(\frac{n}{2\pi} \right) + \log A_m + \log(1/n)$$

with

$$A_m = \int_{\mathcal{K}(1)} m F_m(\mathbf{y}_{ij}) \prod_i \frac{\sqrt{\sum_j y_{ij}}}{\prod_j \sqrt{y_{ij}}} d[\mathbf{y}_{ij}]$$

where $\mathcal{K}(1) = \{\mathbf{y}_{ij} : \sum_{ij} y_{ij} = 1\}$ and $F_m(\cdot)$ is a *polynomial*.

In particular, for $m = 2$ $A_2 = 16 \times \text{Catalan}$ where *Catalan* is Catalan's constant $\sum_i \frac{(-1)^i}{(2i+1)^2} \approx 0.915965594$.

Theorem 6. Let \mathcal{M}_r be a *Markov source* of order r . Then

$$R_n^*(\mathcal{M}_r) = \frac{m^r(m-1)}{2} \log \left(\frac{n}{2\pi} \right) + \log A_m^r + O(1/n)$$

where A_m^r is a constant defined in a similar fashion as A_m above.

Outline Update

1. Shannon Information Theory
2. Source Coding
3. The Redundancy Rate Problem
4. [Post-Shannon Information](#) ([Science of Information](#))
5. NSF Science and Technology Center

Post-Shannon Challenges: Time & Space

We need to extend information theory to include structure, time & space, and

1. Coding Rate for Finite Blocklength: Polyanskiy, Poor & Verdu, 2010

$$\frac{1}{n} \log M^*(n, \epsilon) \approx C - \sqrt{\frac{V}{n}} Q^{-1}(\epsilon)$$

where C is the capacity, V is the channel dispersion, n is the block length, ϵ error probability, and Q is the complementary Gaussian distribution.

Post-Shannon Challenges: Time & Space

We need to extend information theory to include structure, **time & space**, and

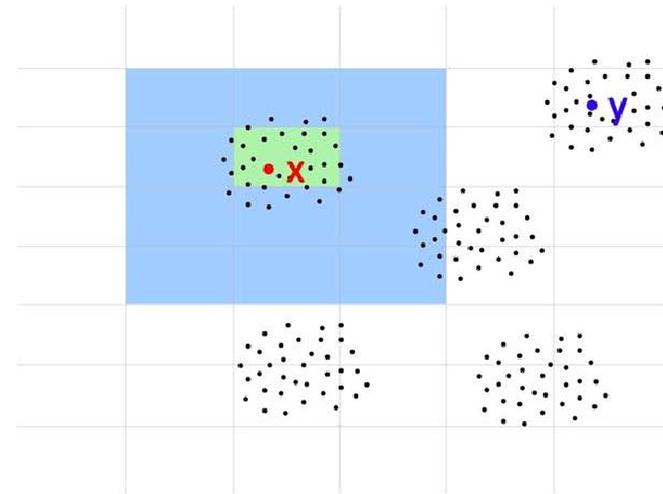
1. Coding Rate for Finite Blocklength: Polyanskiy, Poor & Verdu, 2010

$$\frac{1}{n} \log M^*(n, \epsilon) \approx C - \sqrt{\frac{V}{n}} Q^{-1}(\epsilon)$$

where C is the capacity, V is the channel dispersion, n is the block length, ϵ error probability, and Q is the complementary Gaussian distribution.

Time & Space:

Classical Information Theory is at its weakest in dealing with problems of **delay** (e.g., information arriving late maybe **useless** or has **less** value).



2. Speed of Information in DTN: Jacquet et al., 2008.

3. Real-Time Communication over Unreliable Wireless Channels with Hard Delay Constraints: P.R. Kumar & Hou, 2011.

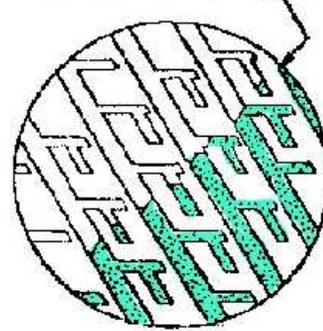
4. The Quest for Fundamental Limits in MANET, Goldsmith, et al., 2011.

Structure

Structure:

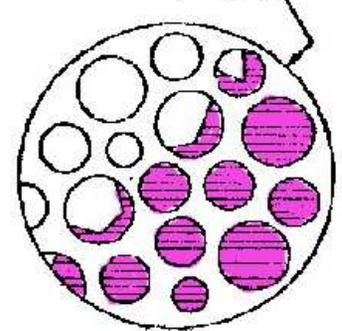
Measures are needed for quantifying information embodied in structures (e.g., material structures, nanostructures, biomolecules, gene regulatory networks, protein interaction networks, social networks, financial transactions).

freeze drying front



crystalline

freeze drying front

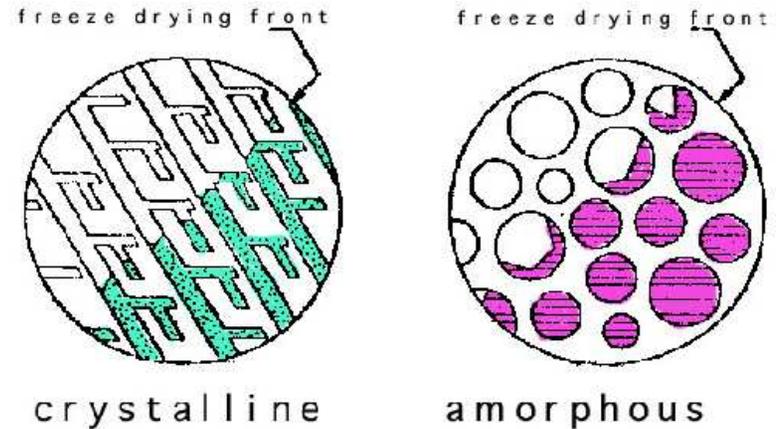


amorphous

Structure

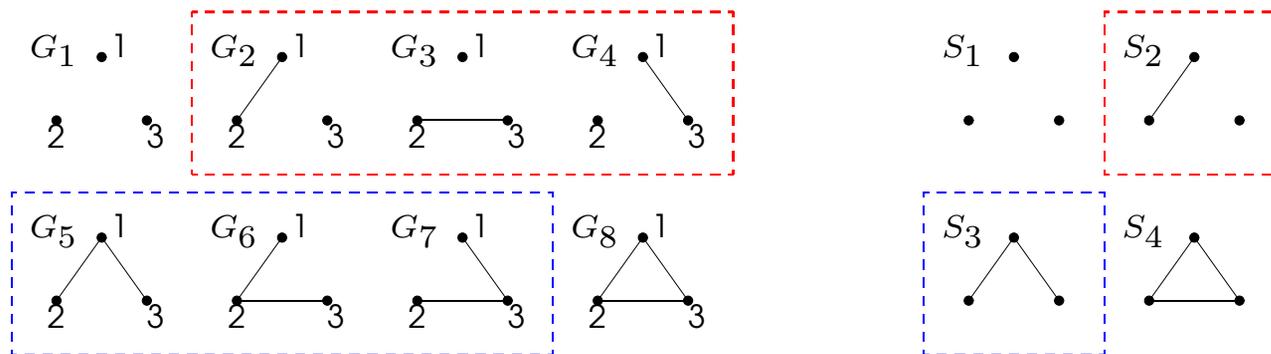
Structure:

Measures are needed for quantifying information embodied in structures (e.g., material structures, nanostructures, biomolecules, gene regulatory networks, protein interaction networks, social networks, financial transactions).



Information Content of Unlabeled Graphs:

A random structure model \mathcal{S} of a graph \mathcal{G} is defined for an unlabeled version. Some labeled graphs have the same structure.



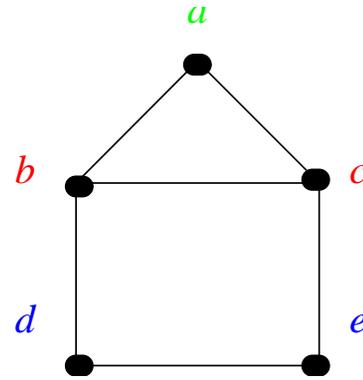
$$H_{\mathcal{G}} = \mathbf{E}[-\log P(G)] = - \sum_{G \in \mathcal{G}} P(G) \log P(G),$$

$$H_{\mathcal{S}} = \mathbf{E}[-\log P(S)] = - \sum_{S \in \mathcal{S}} P(S) \log P(S).$$

Automorphism and Erdős-Rényi Graph Model

Graph Automorphism:

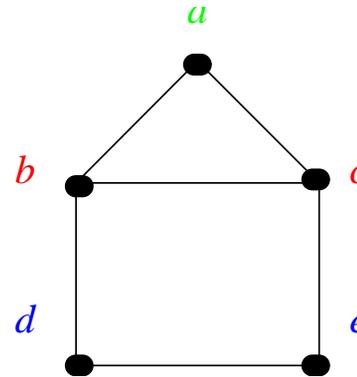
For a graph G its automorphism is adjacency preserving permutation of vertices of G .



Automorphism and Erdős-Rényi Graph Model

Graph Automorphism:

For a graph G its **automorphism** is **adjacency preserving permutation** of vertices of G .



Erdős and Rényi model: $\mathcal{G}(n, p)$ generates graphs with n vertices, where edges are chosen **independently** with **probability** p . If G has k edges, then

$$P(G) = p^k (1 - p)^{\binom{n}{2} - k}.$$

Theorem 7 (Y. Choi and W.S., 2008). For large n and all p satisfying $\frac{\ln n}{n} \ll p$ and $1 - p \gg \frac{\ln n}{n}$ (i.e., the graph is **connected w.h.p.**),

$$H_S = \binom{n}{2} h(p) - \log n! + o(1) = \binom{n}{2} h(p) - n \log n + n \log e - \frac{1}{2} \log n + O(1),$$

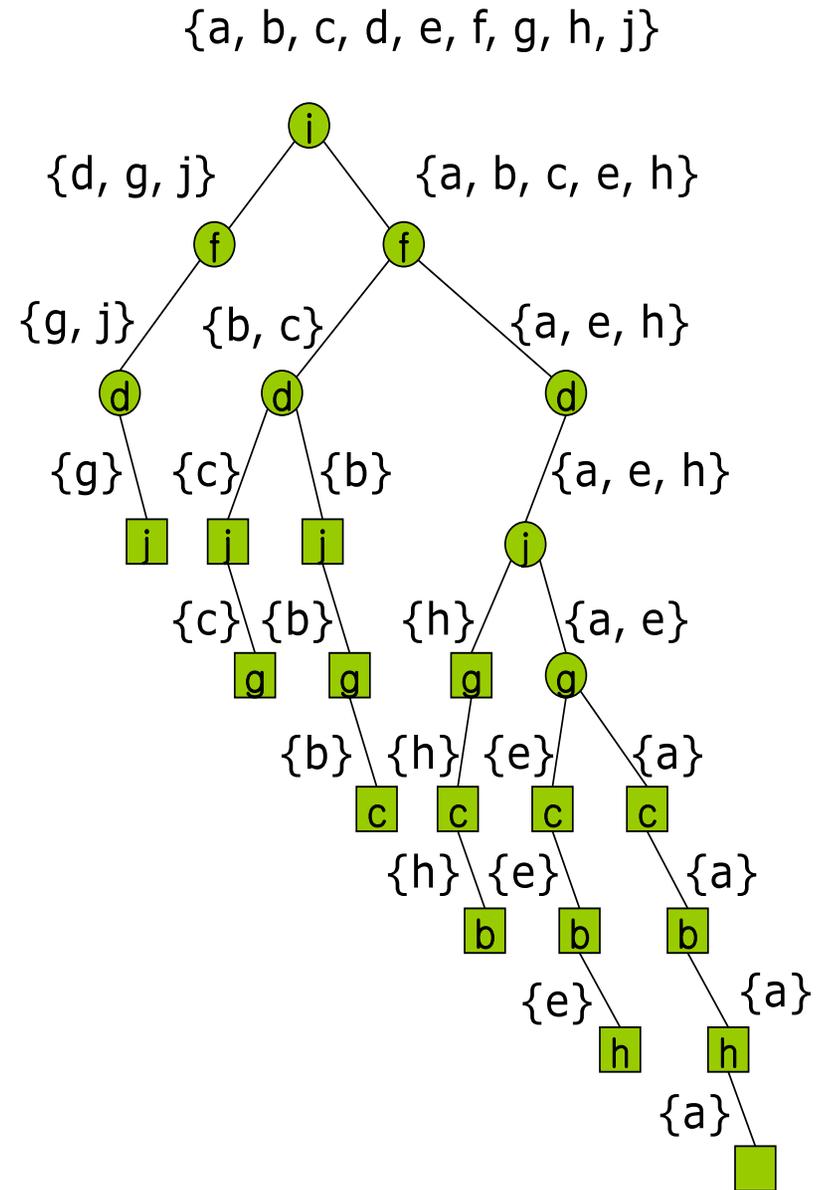
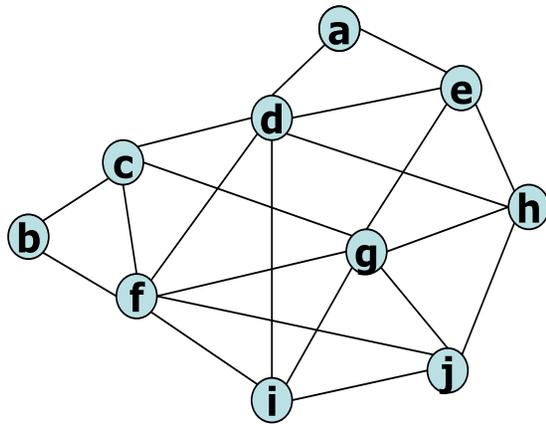
where $h(p) = -p \log p - (1 - p) \log (1 - p)$ is the **entropy rate**.

AEP for structures: $2^{-\binom{n}{2}(h(p)+\varepsilon)+\log n!} \leq P(S) \leq 2^{-\binom{n}{2}(h(p)-\varepsilon)+\log n!}.$

Sketch of Proof: **1.** $H_S = H_G - \log n! + \sum_{S \in \mathcal{S}} P(S) \log |\text{Aut}(S)|.$

2. $\sum_{S \in \mathcal{S}} P(S) \log |\text{Aut}(S)| = o(1)$ by **asymmetry** of $\mathcal{G}(n, p)$.

Structural Zip (SZIP) Algorithm



B1 = 0100110100001110101

B2 = 1001011000000101

Asymptotic Optimality of SZIP

Theorem 8 (Choi, W.S., 2008). Let $L(S)$ be the *length of the code*.

(i) For large n ,

$$\mathbf{E}[L(S)] \leq \binom{n}{2} h(p) - n \log n + n (c + \Phi(\log n)) + o(n),$$

where $h(p) = -p \log p - (1 - p) \log (1 - p)$, c is an explicitly computable constant, and $\Phi(x)$ is a *fluctuating function* with a *small amplitude* or *zero*.

(ii) Furthermore, for any $\varepsilon > 0$,

$$P(L(S) - \mathbf{E}[L(S)] \leq \varepsilon n \log n) \geq 1 - o(1).$$

(iii) The algorithm *runs* in $O(n + e)$ on average, where e # edges.

Asymptotic Optimality of SZIP

Theorem 8 (Choi, W.S., 2008). Let $L(S)$ be the *length of the code*.

(i) For large n ,

$$\mathbf{E}[L(S)] \leq \binom{n}{2} h(p) - n \log n + n (c + \Phi(\log n)) + o(n),$$

where $h(p) = -p \log p - (1 - p) \log (1 - p)$, c is an explicitly computable constant, and $\Phi(x)$ is a *fluctuating function* with a *small amplitude* or zero.

(ii) Furthermore, for any $\varepsilon > 0$,

$$P(L(S) - \mathbf{E}[L(S)] \leq \varepsilon n \log n) \geq 1 - o(1).$$

(iii) The algorithm *runs* in $O(n + e)$ on average, where e # edges.

Table 1: The length of encodings (in bits)

Networks	# of nodes	# of edges	our algorithm	adjacency matrix	adjacency list	arithmetic coding	
Real-world	US Airports	332	2,126	8,118	54,946	38,268	12,991
	Protein interaction (Yeast)	2,361	6,646	46,912	2,785,980	1 59,504	67,488
	Collaboration (Geometry)	6,167	21,535	115,365	19,012, 861	55 9,910	241,811
	Collaboration (Erdős)	6,935	11,857	62,617	24,043,645	308,2 82	147,377
	Genetic interaction (Human)	8,605	26,066	221,199	37,0 18,710	729,848	310,569
	Internet (AS level)	25,881	52,407	301,148	334,900,140	1,572, 210	396,060

Outline Update

1. Shannon Information Theory
2. Source Coding
3. The Redundancy Rate Problem
4. Post-Shannon Information
5. NSF Science and Technology Center on Science of Information

NSF Center for Science of Information

In 2010 [National Science Foundation](#) established \$25M

Science and Technology Center for Science of Information

(<http://soihub.org>)

to advance science and technology through a new quantitative understanding of the representation, communication and processing of information in biological, physical, social and engineering systems.

The center is located at [Purdue University](#) and partner institutions include: [Berkeley](#), [MIT](#), [Princeton](#), [Stanford](#), [UIUC](#), [UCSD](#) and [Bryn Mawr](#) & [Howard U.](#)

NSF Center for Science of Information

In 2010 [National Science Foundation](#) established \$25M

Science and Technology Center for Science of Information

(<http://soihub.org>)

to advance science and technology through a new quantitative understanding of the representation, communication and processing of information in biological, physical, social and engineering systems.

The center is located at [Purdue University](#) and partner institutions include: [Berkeley](#), [MIT](#), [Princeton](#), [Stanford](#), [UIUC](#), [UCSD](#) and [Bryn Mawr](#) & [Howard U.](#)

Specific Center's Goals:

- define core theoretical principles governing transfer of information.
- develop meters and methods for information.
- apply to problems in physical and social sciences, and engineering.
- offer a venue for multi-disciplinary long-term collaborations.
- transfer advances in research to education and industry.

Acknowledgments

My French Connection:



Philippe Flajolet (1948-2011)

Analytic Combinatorics

Acknowledgments

My French Connection:



Philippe Flajolet (1948-2011)

Analytic Combinatorics



Philippe Jacquet

My *copain* and accomplice for the last thirty something years in the analytic information theory adventure.

Acknowledgments

My French Connection:



Philippe Flajolet (1948-2011)
Analytic Combinatorics



Philippe Jacquet

My *copain* and accomplice for the last thirty something years in the analytic information theory adventure.

My Palo Alto Connection:



Acknowledgments

My French Connection:



Philippe Flajolet (1948-2011)
Analytic Combinatorics



Philippe Jacquet

My *copain* and accomplice for the last thirty something years in the analytic information theory adventure.

My Palo Alto Connection:



Finally:

The Master!

.... and ALL my co-authors.

That's IT

