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An Introduction to Information Theory by Fazlollah M. Reza

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the entropy or self information in a process.

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Information theory can be viewed as simply a branch of applied probability theory. Because of its dependence on ergodic theorems, however, it can also be viewed as a branch of ergodic theory, the theory of invariant transformations and transformations related to invariant transformations. In order to develop

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$P(X \in A) = \int_{-\infty}^{\infty} \mathbb{I}_A(x) p_X(x) dx$ ,  
(1.3) where the second form uses the indicator function  $\mathbb{I}(s)$  of a logical statement  $s$ , which is defined to be equal to 1 if the statement  $s$  is true, and equal to 0 if the statement is false.

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So information theory is the mathematical theory of communication. It was developed, originally, by Claude Shannon in the 1940s to kind of understand the fundamental limits of communication and the presence of noise.

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sorts of communication, from color television to the clear transmission of photographs from the vicinity of Jupiter.

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Basics of information theory We would like to develop a usable measure of the information we get from observing the occurrence of an event having probability  $p$ . Our first reduction will be to ignore any particular features of the event, and only observe whether or not it happened. Thus we will think of an event as the observance of a symbol

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