

Contents

<i>Preface to the second edition</i>	<i>page xi</i>
<i>Preface to the first edition</i>	<i>xiii</i>
1 Introduction	1
1.1 Chance and information	1
1.2 Mathematical models of chance phenomena	2
1.3 Mathematical structure and mathematical proof	5
1.4 Plan of this book	7
2 Combinatorics	10
2.1 Counting	10
2.2 Arrangements	11
2.3 Combinations	13
2.4 Multinomial coefficients	16
2.5 The gamma function	18
Exercises	19
Further reading	21
3 Sets and measures	22
3.1 The concept of a set	22
3.2 Set operations	25
3.3 Boolean algebras	29
3.4 Measures on Boolean algebras	32
Exercises	37
Further reading	40
4 Probability	41
4.1 The concept of probability	41
4.2 Probability in practice	43

viii	<i>Contents</i>	
4.3	Conditional probability	48
4.4	Independence	55
4.5	The interpretation of probability	57
4.6	The historical roots of probability	62
	Exercises	64
	Further reading	68
5	Discrete random variables	70
5.1	The concept of a random variable	70
5.2	Properties of random variables	72
5.3	Expectation and variance	78
5.4	Covariance and correlation	83
5.5	Independent random variables	86
5.6	I.I.D. random variables	89
5.7	Binomial and Poisson random variables	91
5.8	Geometric, negative binomial and hypergeometric random variables	95
	Exercises	99
	Further reading	104
6	Information and entropy	105
6.1	What is information?	105
6.2	Entropy	108
6.3	Joint and conditional entropies; mutual information	111
6.4	The maximum entropy principle	115
6.5	Entropy, physics and life	117
6.6	The uniqueness of entropy	119
	Exercises	123
	Further reading	125
7	Communication	127
7.1	Transmission of information	127
7.2	The channel capacity	130
7.3	Codes	132
7.4	Noiseless coding	137
7.5	Coding and transmission with noise – Shannon’s theorem	143
7.6	Brief remarks about the history of information theory	150
	Exercises	151
	Further reading	153

Contents

ix

8	Random variables with probability density functions	155
	8.1 Random variables with continuous ranges	155
	8.2 Probability density functions	157
	8.3 Discretisation and integration	161
	8.4 Laws of large numbers	164
	8.5 Normal random variables	167
	8.6 The central limit theorem	172
	8.7 Entropy in the continuous case	179
	Exercises	182
	Further reading	186
 9	 Random vectors	 188
	9.1 Cartesian products	188
	9.2 Boolean algebras and measures on products	191
	9.3 Distributions of random vectors	193
	9.4 Marginal distributions	199
	9.5 Independence revisited	201
	9.6 Conditional densities and conditional entropy	204
	9.7 Mutual information and channel capacity	208
	Exercises	212
	Further reading	216
 10	 Markov chains and their entropy	 217
	10.1 Stochastic processes	217
	10.2 Markov chains	219
	10.3 The Chapman–Kolmogorov equations	224
	10.4 Stationary processes	227
	10.5 Invariant distributions and stationary Markov chains	229
	10.6 Entropy rates for Markov chains	235
	Exercises	240
	Further reading	243
	<i>Exploring further</i>	245
	<i>Appendix 1 Proof by mathematical induction</i>	247
	<i>Appendix 2 Lagrange multipliers</i>	249
	<i>Appendix 3 Integration of $\exp(-\frac{1}{2}x^2)$</i>	252
	<i>Appendix 4 Table of probabilities associated with the standard normal distribution</i>	254
	<i>Appendix 5 A rapid review of matrix algebra</i>	256
	<i>Selected solutions</i>	260
	<i>Index</i>	268