

Infocodex Elvadás

Enkelletet:

$$\left. \begin{array}{l} x \in \{x_1, \dots, x_N\} \\ p(x) \\ c(x) \\ l(x) = a \cdot u(x) \end{array} \right\} \begin{array}{l} H(x) = \sum_i p(x) \log \frac{1}{p(x)} \\ L(x) = \sum_i p(x) l(x) \end{array}$$

$$L(x) \geq H(x)$$

antitethet

entropia alapu

prelata

SFE
SF
#OFFMAN

$$L(x) \leq H(x) + 2$$

$$L(x) \leq H(x) + 1$$

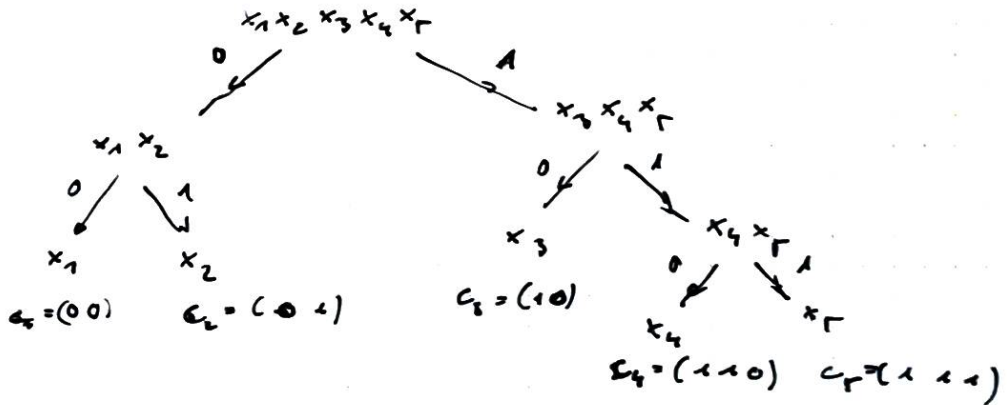
konvulzio alapu

- adaptiv - ... leolcsok
- PCA

(1) $P = (0.25, 0.25, 0.25, 0.125, 0.125)$ SF letelek

a) entropia? $H(x) = \sum_i p(x) \log \frac{1}{p(x)} = 2.25$

SF 1. sorrendbe rendezget (magas)



$$L(x) = \sum_i p(x) l(x) = \dots = 2.25$$

HUFFMAN

$$\begin{array}{l} p_1 = 0.25 \\ p_2 = 0.25 \\ p_3 = 0.25 \\ p_4 = 0.125 \\ p_5 = 0.125 \end{array}$$

$$\begin{array}{l} p_1 = 0.25 \\ p_2 = 0.25 \\ p_3 = 0.25 \\ p_4 = 0.125 \end{array}$$

$$\begin{array}{l} p_{45} = 0.25 \\ p_3 = 0.25 \\ p_2 = 0.25 \end{array}$$

$$\begin{array}{l} p_{345} = 0.75 \\ p_2 = 0.25 \\ p_1 = 0.25 \end{array}$$

$$\begin{array}{l} c_{12} = 0, c_3 = 00 \\ c_{45} = 1, c_2 = 01 \\ c_{345} = 1 \end{array}$$

c_{12}	0	c_{11}	00	c_{10}	000	c_{100}	000	2	} $L(x) = 0.25$
c_{345}	1	c_{22}	01	c_{20}	01	c_{201}	01	2	
		c_{345}	1	c_{310}	0	c_{310}	0	2	
				c_{4789}		c_{4110}		3	
						c_{5111}		3	

x	$p(x)$	$F(x) = \sum_{j \leq x} p(x_j)$	$\bar{F}(x) = F(x) + \frac{1}{2}p(x)$	$\lceil L(x) \frac{1}{p(x)} \rceil + 1$	$c(x)$
x_1	0.25	0	0.125	3	001
x_2	0.25	0.25	0.375	3	011
x_3	0.15	0.5	0.625	3	101
x_4	0.125	0.75	0.8125	4	1101
x_5	0.125	0.875	0.9375	4	1111

pildaz

1 | 0 | 11 | 01 | 010 | 00 | 10 | ...

(0001)(0000)(0011)(0101)(1000)
(0100)(0010) : (111)

dekkend

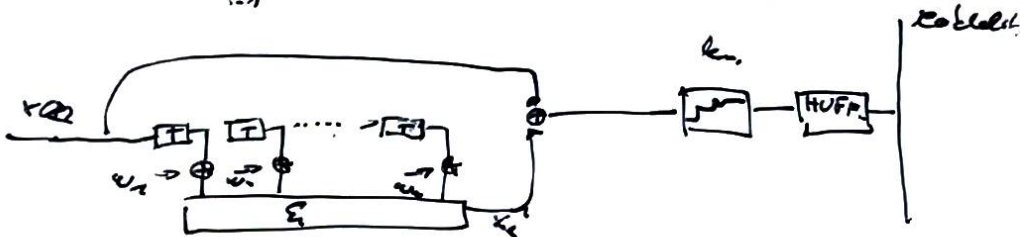
schritt	n	statist	bezug
$\langle 0, 1 \rangle$	1	001	1
$\langle 0, 0 \rangle$	2	010	0
$\langle 1, 1 \rangle$	3	011	10
$\langle 2, 1 \rangle$	4	100	01
$\langle 4, 0 \rangle$	5	101	010
$\langle 2, 0 \rangle$	6	110	00
$\langle 1, 0 \rangle$	7	111	10

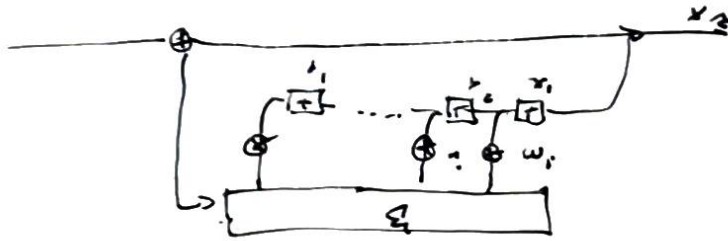
$$\lceil \log_2 (7+1) \rceil = 3$$

Adaptive - prediktiv

$$x_t \quad \hat{x}_t = \sum_{i=1}^k w_i x_{t-i} \quad e_t = x_t - \hat{x}_t$$

→ Hattengabe ~~statist~~
repräsentativ





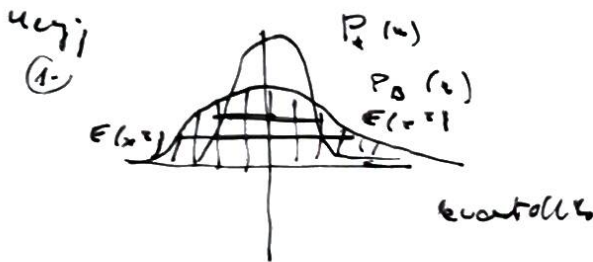
$$w_{opt} = \min_w E\{x_k^2\} = \min_w \sigma^2(x_k)$$

||

$$R(\epsilon) \xrightarrow{\text{ka. fu.}} R : R_{ij} = E\{x_{k+i} x_{k+j}\}$$

$$r : r_c = E\{x_k, x_{k-c}\}$$

$$\underline{r} w_{opt} = \underline{r}$$



$$E\{x_k^2\} = E\{x_k^2\} - w_{opt}^T R w_{opt}$$

$$E\{x_k^2\} < E\{x_k^2\}$$

$$H(\epsilon) < H(x)$$

↓

$$L(\epsilon) < L(x)$$

R(ε) ka. fu.

Abkürzung:

$$G \frac{k \cdot k}{1} \rightarrow r.z. \frac{u \cdot k}{s}$$

(2) Robinson-Moore, um

Principal Components Analysis (PCA)

$$x \in \mathbb{R}^N = E\{x^T x\} \quad R_{ij} = E\{x_i x_j\}$$

$$\dim x = N$$

$$R s_i = \lambda_i s_i \quad i = 1, \dots, N$$

$$\lambda_1 > \lambda_2 > \dots > \lambda_n > \dots > \lambda_N$$

$$s_1 \quad s_2 \quad \dots \quad s_n \quad \dots \quad s_N$$

orthonormal

bedeutet

$$s_i^T s_j = \delta_{ij} = s_{ij}$$

$$x = \sum_{i=1}^N y_i s_i \quad y_i = s_i^T \cdot x$$

$$x \rightarrow y = (y_1, y_2, \dots, y_n, \dots, y_N)$$

PCA

$$\hat{y} = (y_1, y_2, \dots, y_n)$$

$$\hat{x} = \sum_{i=1}^n \hat{y}_i s_i$$

$$\|x - \hat{x}\|^2 = \dots \sum_{i=n+1}^n \lambda_i$$

Alg: add $R \in \Sigma$

$$R_i, s_i = \lambda_i s_i$$

$$\lambda_1 > \lambda_2 > \dots > \lambda_n > \dots > \lambda_n$$

$$\mu = \sum_{i=1}^n \lambda_i < \Sigma$$

$$s = \begin{pmatrix} s_1^T \\ s_2^T \\ \vdots \\ s_n^T \end{pmatrix} \xrightarrow{\text{tablets}} \begin{pmatrix} s_1^T \\ s_2^T \end{pmatrix} \xrightarrow{\text{tablets}} \begin{pmatrix} s_1^T \\ s_2^T \end{pmatrix}$$

Mess:

$$(1) R \text{ isentler!}$$

$$O_{ra} = \alpha q$$

$$z(k) = \{x(k), x-1, \dots, k\}$$

$$w(k+1) = w(k) + \Delta (x(k) - y(k)) y(k)$$

$$w(k) \rightarrow s_i$$

Altstruktur Halber jährlig

(2)

