



香港中文大學
The Chinese University of Hong Kong

8.2 The Rate-Distortion Function

Definition of a Rate-Distortion Code

Definition of a Rate-Distortion Code

All the discussions are with respect to an i.i.d. information source $\{X_k, k \geq 1\}$ with generic random variable X and a distortion measure d .

Definition of a Rate-Distortion Code

All the discussions are with respect to an i.i.d. information source $\{X_k, k \geq 1\}$ with generic random variable X and a distortion measure d .

Definition 8.8 An (n, M) rate-distortion code is defined by an encoding function

$$f : \mathcal{X}^n \rightarrow \{1, 2, \dots, M\}$$

and a decoding function

$$g : \{1, 2, \dots, M\} \rightarrow \hat{\mathcal{X}}^n.$$

Definition of a Rate-Distortion Code

All the discussions are with respect to an i.i.d. information source $\{X_k, k \geq 1\}$ with generic random variable X and a distortion measure d .

Definition 8.8 An (n, M) rate-distortion code is defined by an encoding function

$$f : \mathcal{X}^n \rightarrow \{1, 2, \dots, M\}$$

and a decoding function

$$g : \{1, 2, \dots, M\} \rightarrow \hat{\mathcal{X}}^n.$$

- **Index set** $\mathcal{I} = \{1, 2, \dots, M\}$

Definition of a Rate-Distortion Code

All the discussions are with respect to an i.i.d. information source $\{X_k, k \geq 1\}$ with generic random variable X and a distortion measure d .

Definition 8.8 An (n, M) rate-distortion code is defined by an encoding function

$$f : \mathcal{X}^n \rightarrow \{1, 2, \dots, M\}$$

and a decoding function

$$g : \{1, 2, \dots, M\} \rightarrow \hat{\mathcal{X}}^n.$$

- **Index set** $\mathcal{I} = \{1, 2, \dots, M\}$
- **Codewords** the reproduction sequences $g(1), g(2), \dots, g(M)$ in $\hat{\mathcal{X}}^n$

Definition of a Rate-Distortion Code

All the discussions are with respect to an i.i.d. information source $\{X_k, k \geq 1\}$ with generic random variable X and a distortion measure d .

Definition 8.8 An (n, M) rate-distortion code is defined by an encoding function

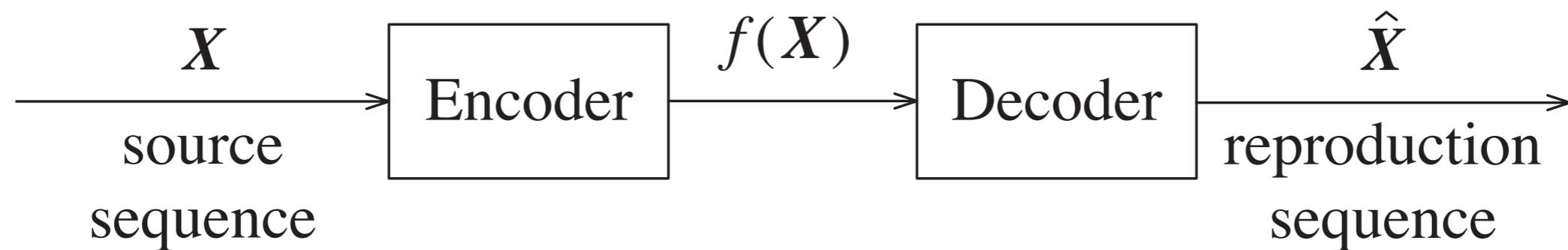
$$f : \mathcal{X}^n \rightarrow \{1, 2, \dots, M\}$$

and a decoding function

$$g : \{1, 2, \dots, M\} \rightarrow \hat{\mathcal{X}}^n.$$

- **Index set** $\mathcal{I} = \{1, 2, \dots, M\}$
- **Codewords** the reproduction sequences $g(1), g(2), \dots, g(M)$ in $\hat{\mathcal{X}}^n$
- **Codebook** the set of all codewords

A Rate-Distortion Code



Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Remark If (R, D) is achievable, then (R', D) and (R, D') are achievable for all $R' \geq R$ and $D' \geq D$. This in turn implies that (R', D') are achievable for all $R' \geq R$ and $D' \geq D$.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Remark If (R, D) is achievable, then (\underline{R}', D) and (R, \underline{D}') are achievable for all $\underline{R}' \geq R$ and $\underline{D}' \geq D$. This in turn implies that $(\underline{R}', \underline{D}')$ are achievable for all $\underline{R}' \geq R$ and $\underline{D}' \geq D$.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Remark If (\underline{R}, D) is achievable, then (\underline{R}', D) and (R, \underline{D}') are achievable for all $\underline{R}' \geq \underline{R}$ and $\underline{D}' \geq D$. This in turn implies that $(\underline{R}', \underline{D}')$ are achievable for all $\underline{R}' \geq \underline{R}$ and $\underline{D}' \geq D$.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Remark If (R, D) is achievable, then (R', D) and (R, D') are achievable for all $R' \geq R$ and $D' \geq D$. This in turn implies that (R', D') are achievable for all $R' \geq R$ and $D' \geq D$.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Remark If (R, \underline{D}) is achievable, then (\underline{R}', D) and (R, \underline{D}') are achievable for all $\underline{R}' \geq R$ and $\underline{D}' \geq \underline{D}$. This in turn implies that $(\underline{R}', \underline{D}')$ are achievable for all $\underline{R}' \geq R$ and $\underline{D}' \geq D$.

Definition 8.9 The rate of an (n, M) rate-distortion code is $n^{-1} \log M$ in bits per symbol.

Definition 8.10 A rate-distortion pair (R, D) is (asymptotically) achievable if for any $\epsilon > 0$, there exists for sufficiently large n an (n, M) rate-distortion code such that

$$\frac{1}{n} \log M \leq R + \epsilon$$

and

$$\Pr\{d(\mathbf{X}, \hat{\mathbf{X}}) > D + \epsilon\} \leq \epsilon,$$

where $\hat{\mathbf{X}} = g(f(\mathbf{X}))$.

Remark If (R, D) is achievable, then (R', D) and (R, D') are achievable for all $R' \geq R$ and $D' \geq D$. This in turn implies that (R', D') are achievable for all $R' \geq R$ and $D' \geq D$.

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

Theorem 8.12 The rate-distortion region is closed and convex.

Proof

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

Theorem 8.12 The rate-distortion region is closed and convex.

Proof

- The closeness follows from the definition of the achievability of an (R, D) pair.

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

Theorem 8.12 The rate-distortion region is closed and convex.

Proof

- The closeness follows from the definition of the achievability of an (R, D) pair.
- The convexity is proved by [time-sharing](#). Specifically, for any $0 \leq \lambda \leq 1$ and $\bar{\lambda} = 1 - \lambda$, if $(R^{(1)}, D^{(1)})$ and $(R^{(2)}, D^{(2)})$ are achievable, then so is

$$(R^{(\lambda)}, D^{(\lambda)}) = (\lambda R^{(1)} + \bar{\lambda} R^{(2)}, \lambda D^{(1)} + \bar{\lambda} D^{(2)}).$$

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

Theorem 8.12 The rate-distortion region is closed and convex.

Proof

- The closeness follows from the definition of the achievability of an (R, D) pair.
- The convexity is proved by [time-sharing](#). Specifically, for any $0 \leq \lambda \leq 1$ and $\bar{\lambda} = 1 - \lambda$, if $(R^{(1)}, D^{(1)})$ and $(R^{(2)}, D^{(2)})$ are achievable, then so is

$$(R^{(\lambda)}, D^{(\lambda)}) = (\lambda R^{(1)} + \bar{\lambda} R^{(2)}, \lambda D^{(1)} + \bar{\lambda} D^{(2)}).$$

This can be seen by time-sharing between two codes, one achieving $(R^{(1)}, D^{(1)})$ for λ fraction of the time, and the other one achieving $(R^{(2)}, D^{(2)})$ for $\bar{\lambda}$ fraction of the time.

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

Theorem 8.12 The rate-distortion region is closed and convex.

Proof

- The closeness follows from the definition of the achievability of an (R, D) pair.
- The convexity is proved by [time-sharing](#). Specifically, for any $0 \leq \lambda \leq 1$ and $\bar{\lambda} = 1 - \lambda$, if $(R^{(1)}, D^{(1)})$ and $(R^{(2)}, D^{(2)})$ are achievable, then so is

$$(R^{(\lambda)}, D^{(\lambda)}) = (\underline{\lambda}R^{(1)} + \bar{\lambda}R^{(2)}, \underline{\lambda}D^{(1)} + \bar{\lambda}D^{(2)}).$$

This can be seen by time-sharing between two codes, one achieving $(R^{(1)}, D^{(1)})$ for $\underline{\lambda}$ fraction of the time, and the other one achieving $(R^{(2)}, D^{(2)})$ for $\bar{\lambda}$ fraction of the time.

Definition 8.11 The rate-distortion region is the subset of \mathfrak{R}^2 containing all achievable pairs (R, D) .

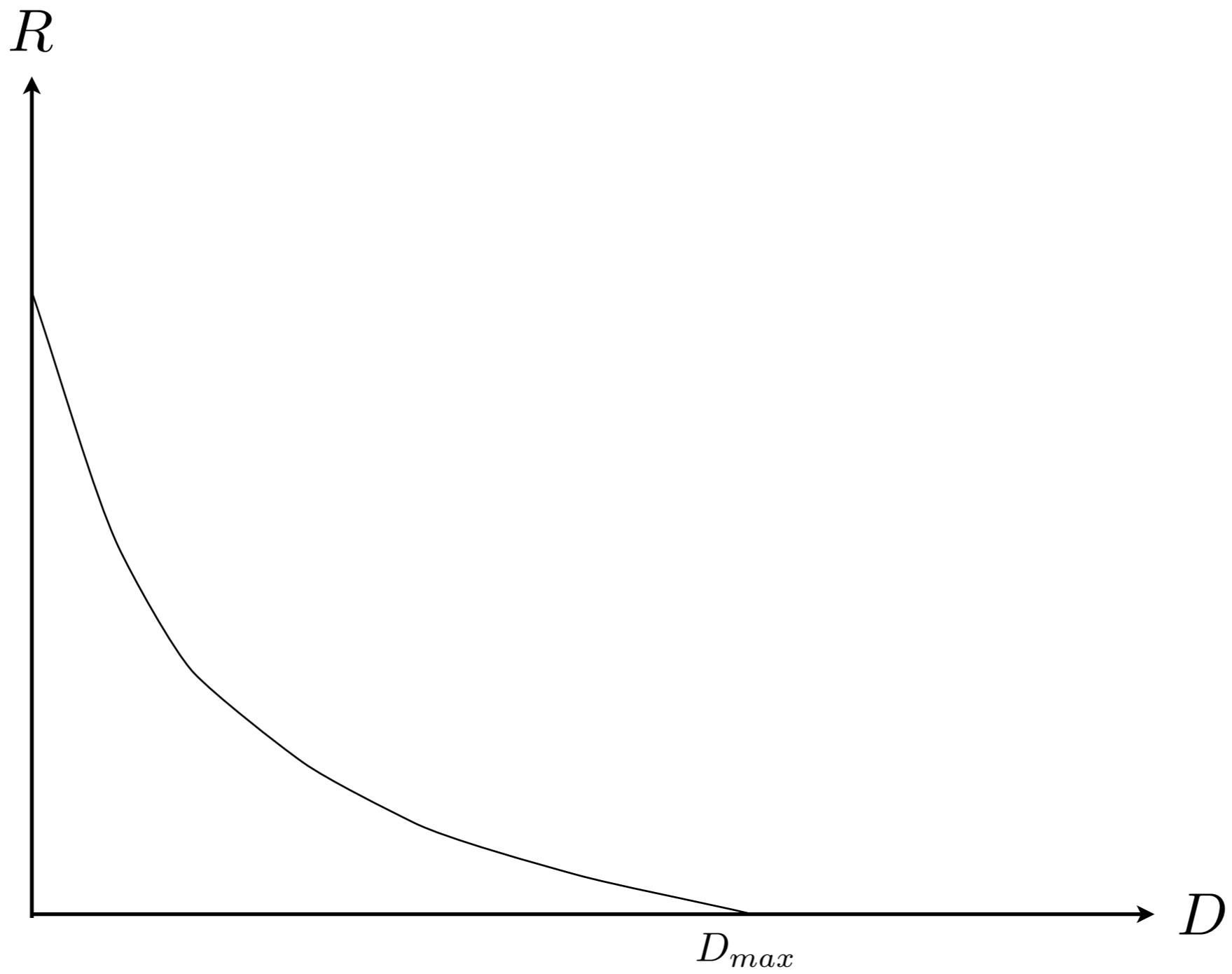
Theorem 8.12 The rate-distortion region is closed and convex.

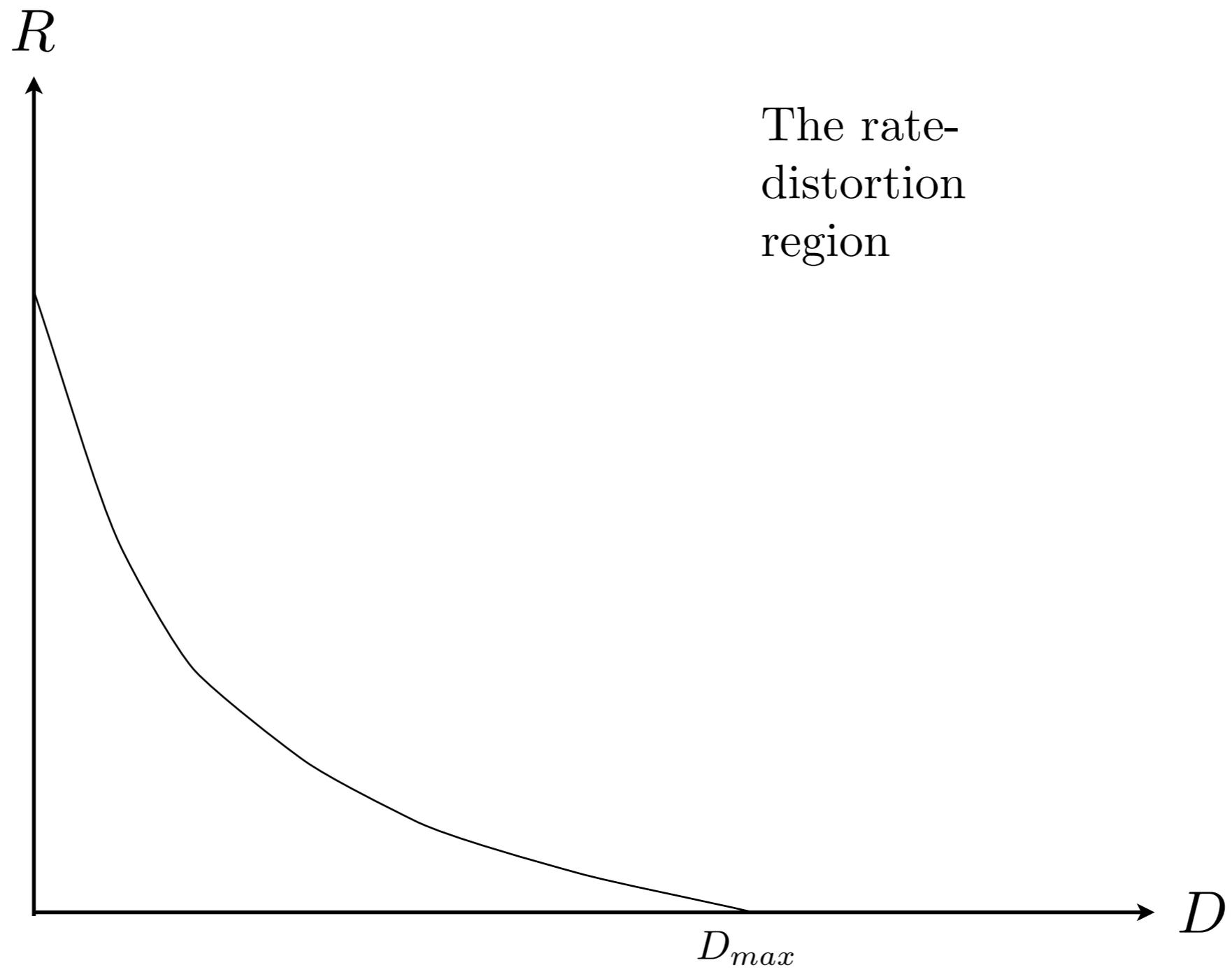
Proof

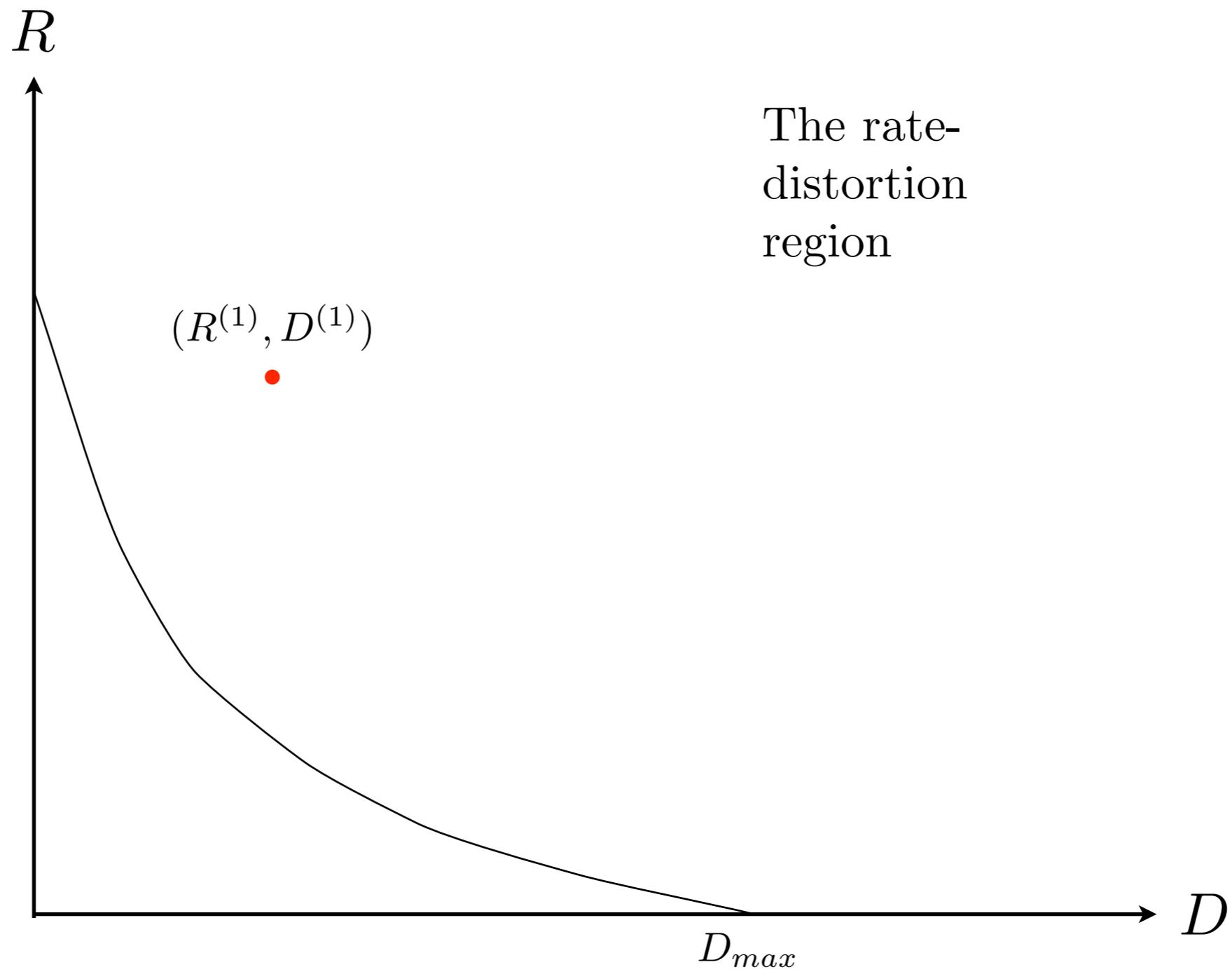
- The closeness follows from the definition of the achievability of an (R, D) pair.
- The convexity is proved by [time-sharing](#). Specifically, for any $0 \leq \lambda \leq 1$ and $\bar{\lambda} = 1 - \lambda$, if $(R^{(1)}, D^{(1)})$ and $(R^{(2)}, D^{(2)})$ are achievable, then so is

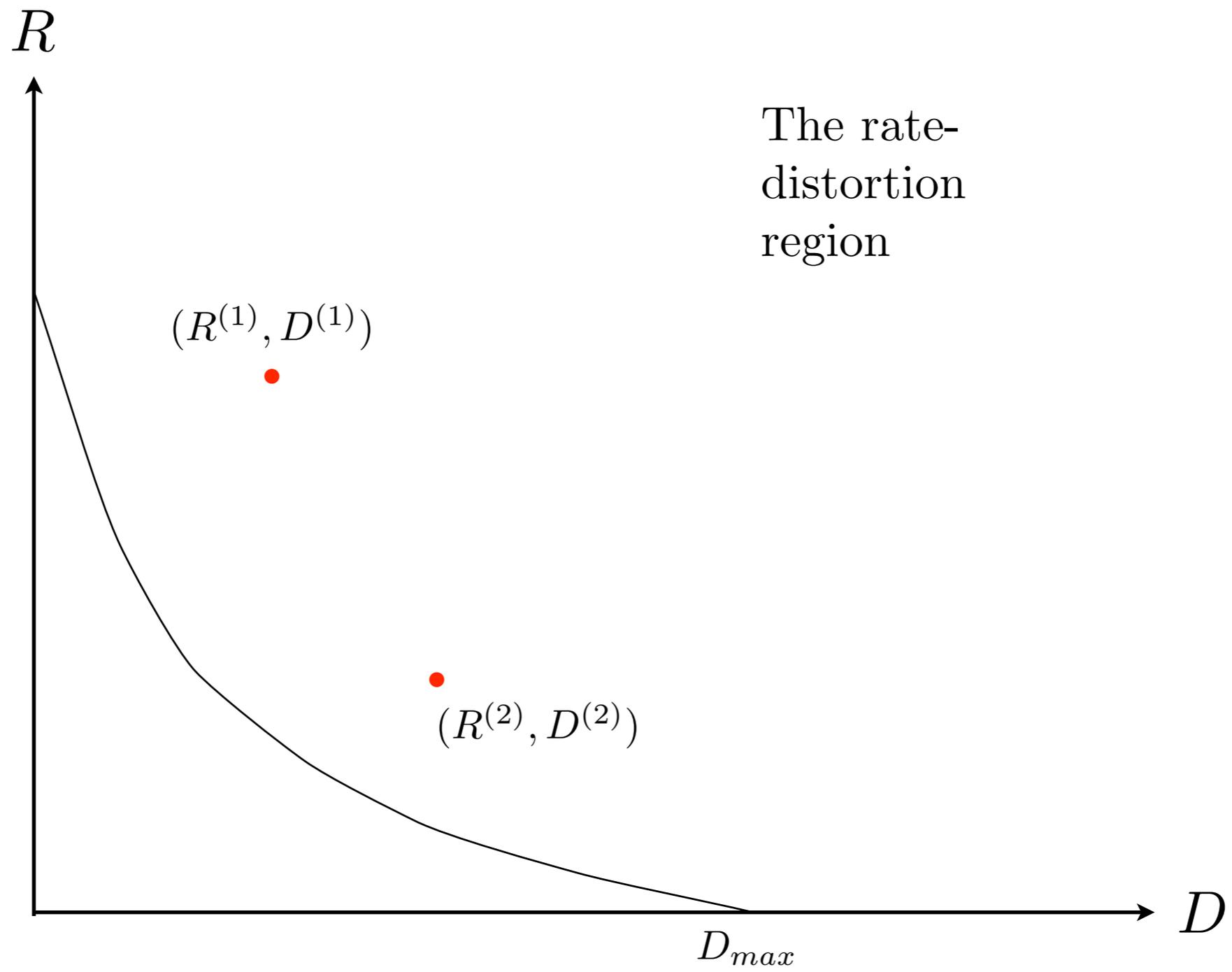
$$(R^{(\lambda)}, D^{(\lambda)}) = (\lambda R^{(1)} + \bar{\lambda} R^{(2)}, \lambda D^{(1)} + \bar{\lambda} D^{(2)}).$$

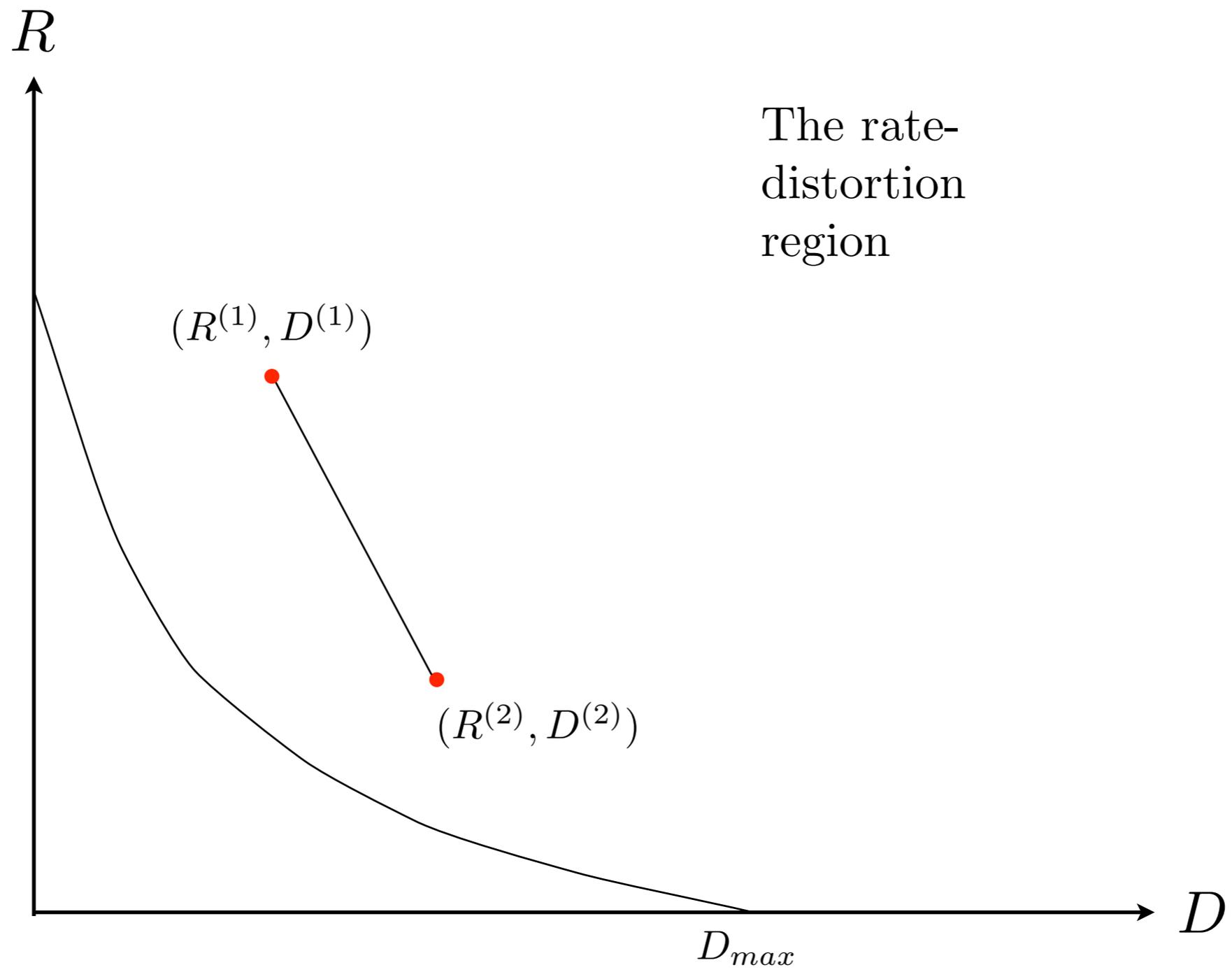
This can be seen by time-sharing between two codes, one achieving $(R^{(1)}, D^{(1)})$ for λ fraction of the time, and the other one achieving $(R^{(2)}, D^{(2)})$ for $\bar{\lambda}$ fraction of the time.

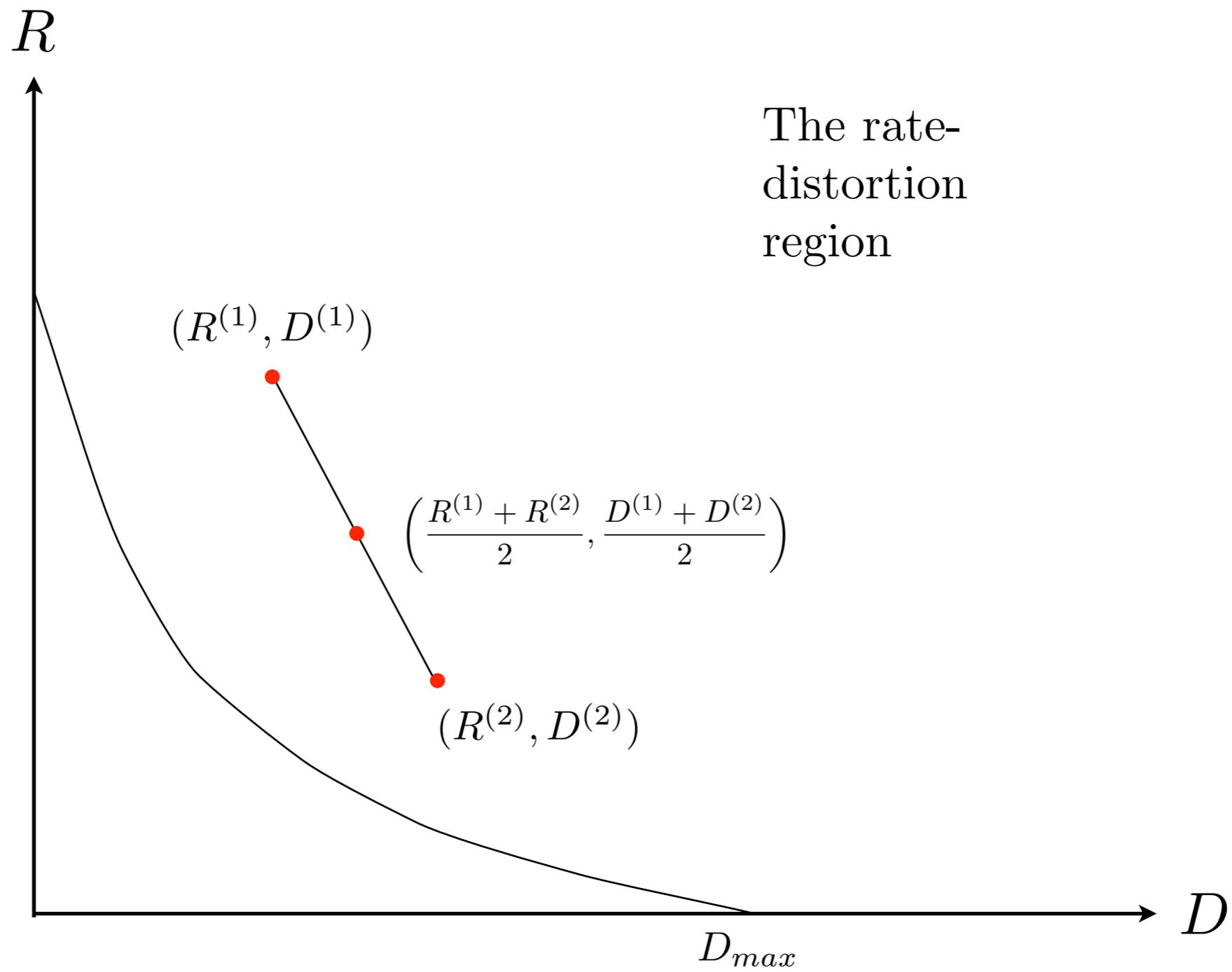












Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, D) is achievable.

Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, \underline{D}) is achievable.

Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, D) is achievable.

Definition 8.14 The distortion-rate function $D(R)$ is the minimum of all distortions D for a given rate R such that (R, D) is achievable.

Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, D) is achievable.

Definition 8.14 The distortion-rate function $D(R)$ is the minimum of all distortions D for a given rate R such that (R, D) is achievable.

Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, D) is achievable.

Definition 8.14 The distortion-rate function $D(R)$ is the minimum of all distortions D for a given rate R such that (R, D) is achievable.

Remarks

Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, D) is achievable.

Definition 8.14 The distortion-rate function $D(R)$ is the minimum of all distortions D for a given rate R such that (R, D) is achievable.

Remarks

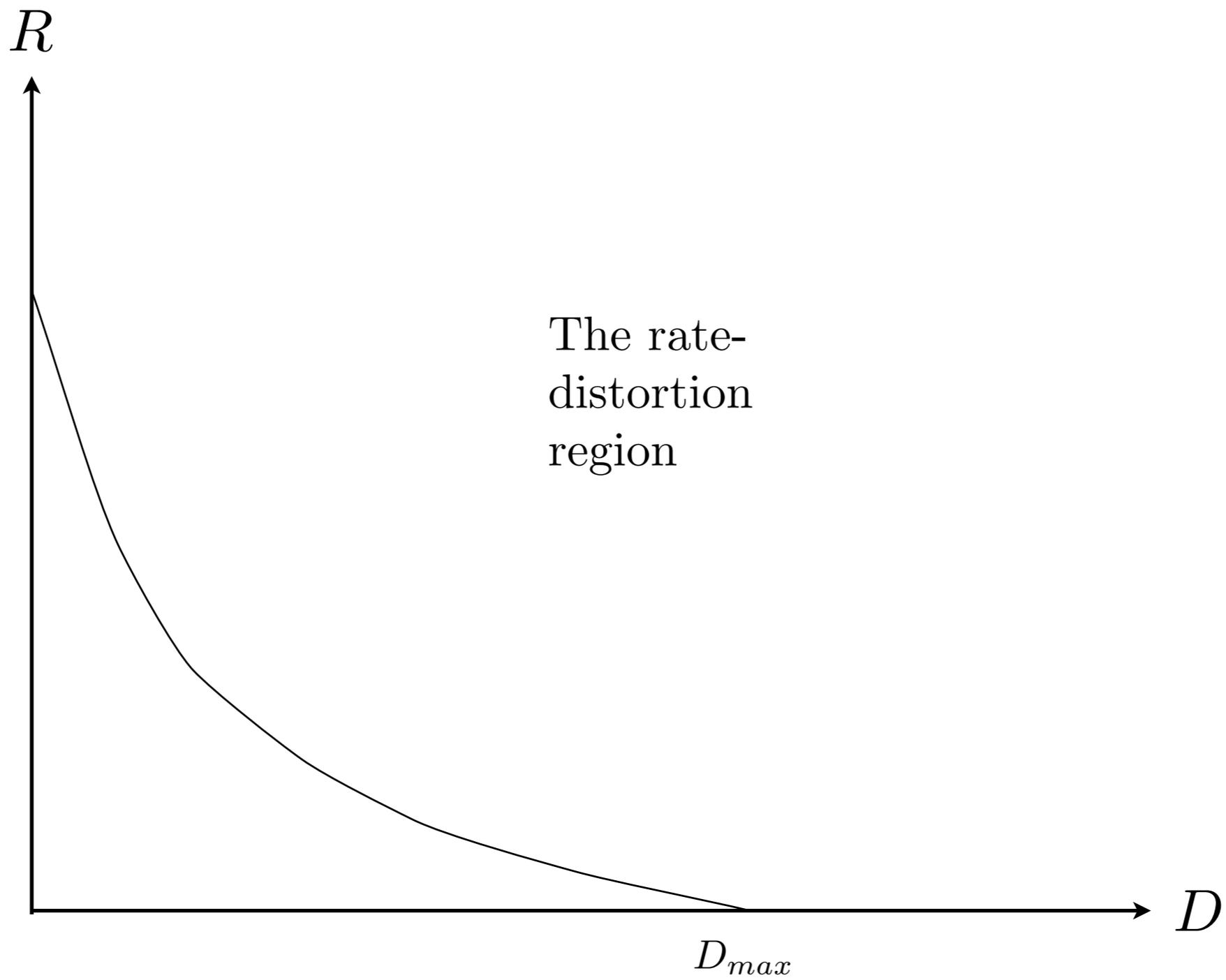
1. Most of the time we will be using $R(D)$ instead of $D(R)$.

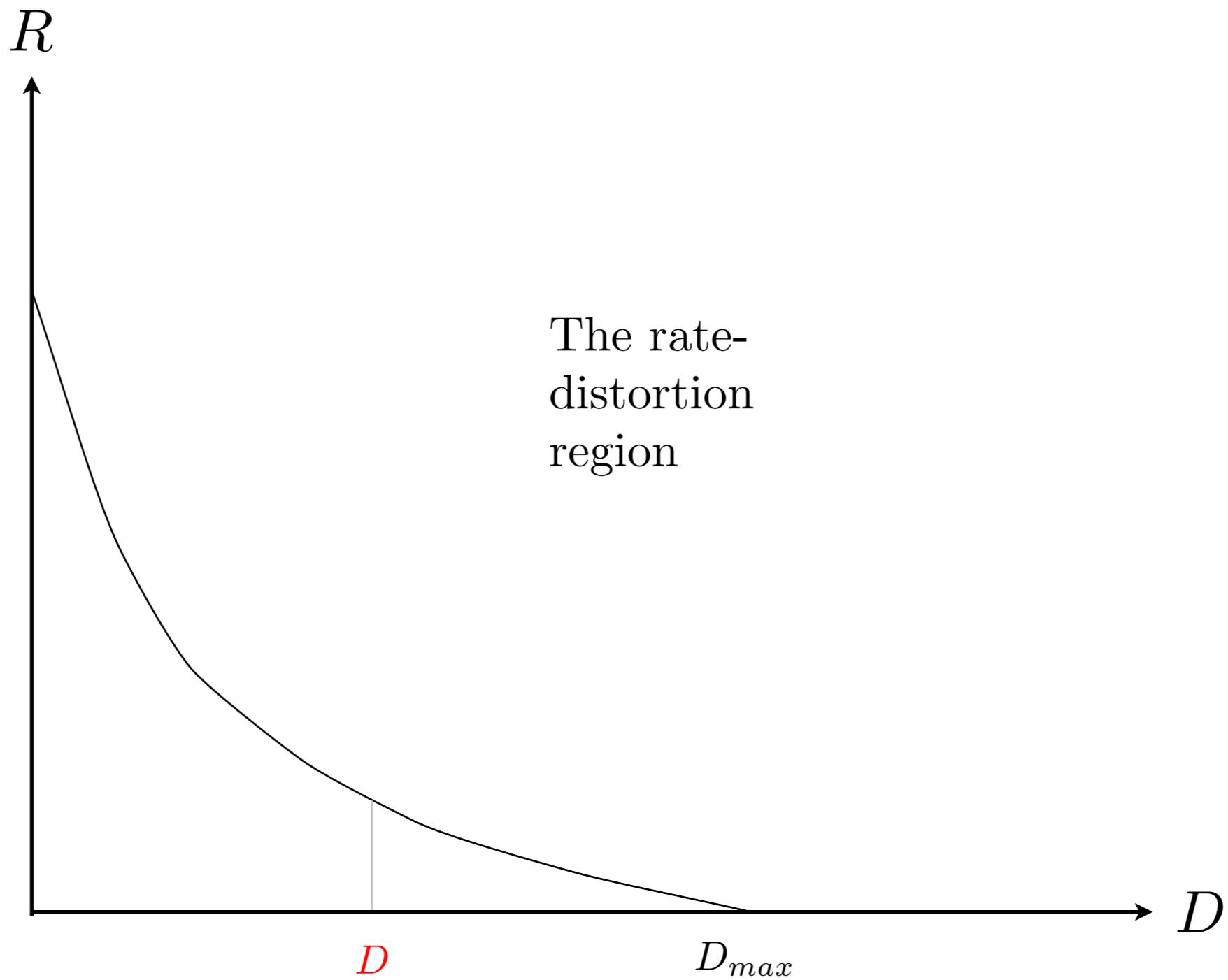
Definition 8.13 The rate-distortion function $R(D)$ is the minimum of all rates R for a given distortion D such that (R, D) is achievable.

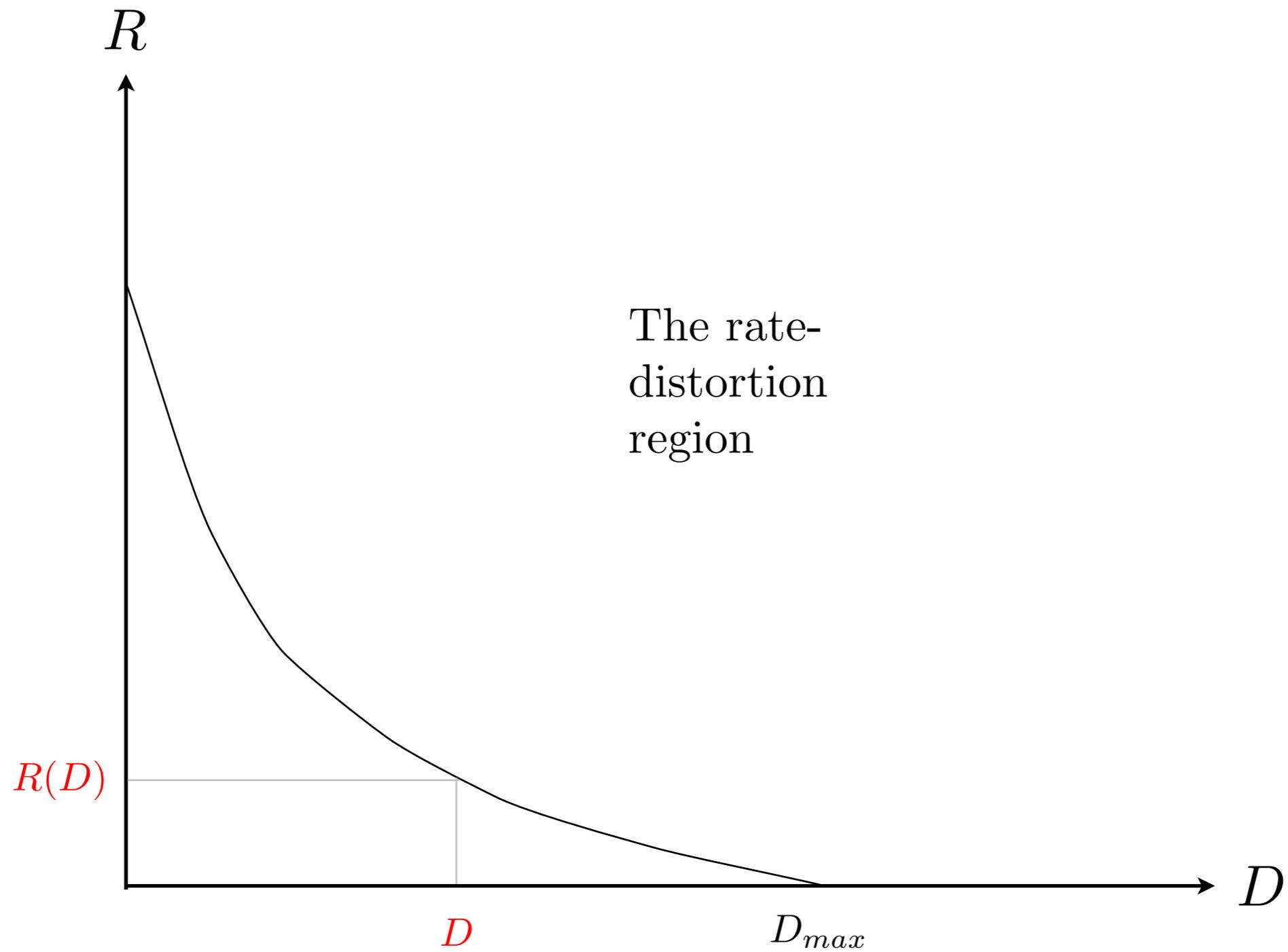
Definition 8.14 The distortion-rate function $D(R)$ is the minimum of all distortions D for a given rate R such that (R, D) is achievable.

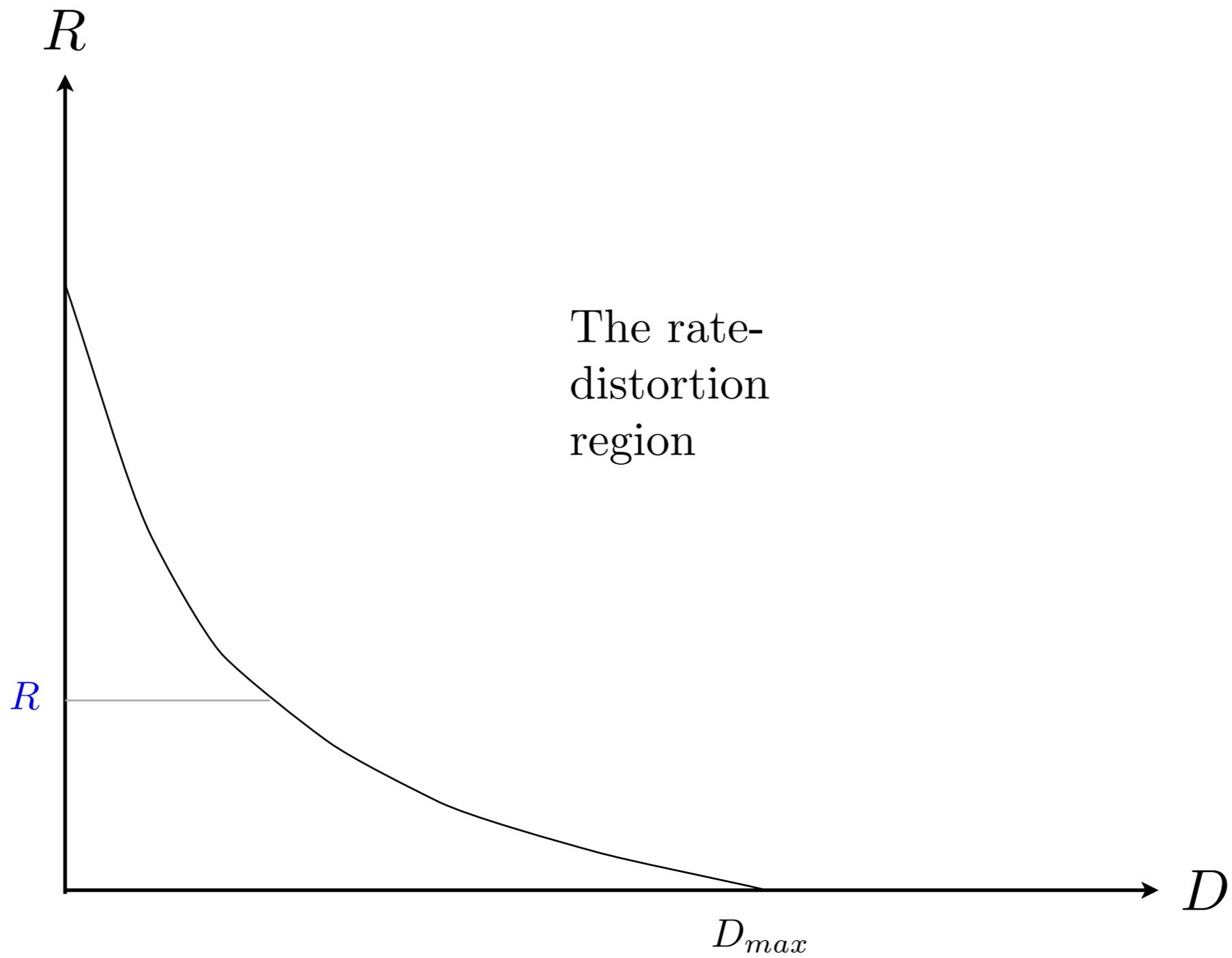
Remarks

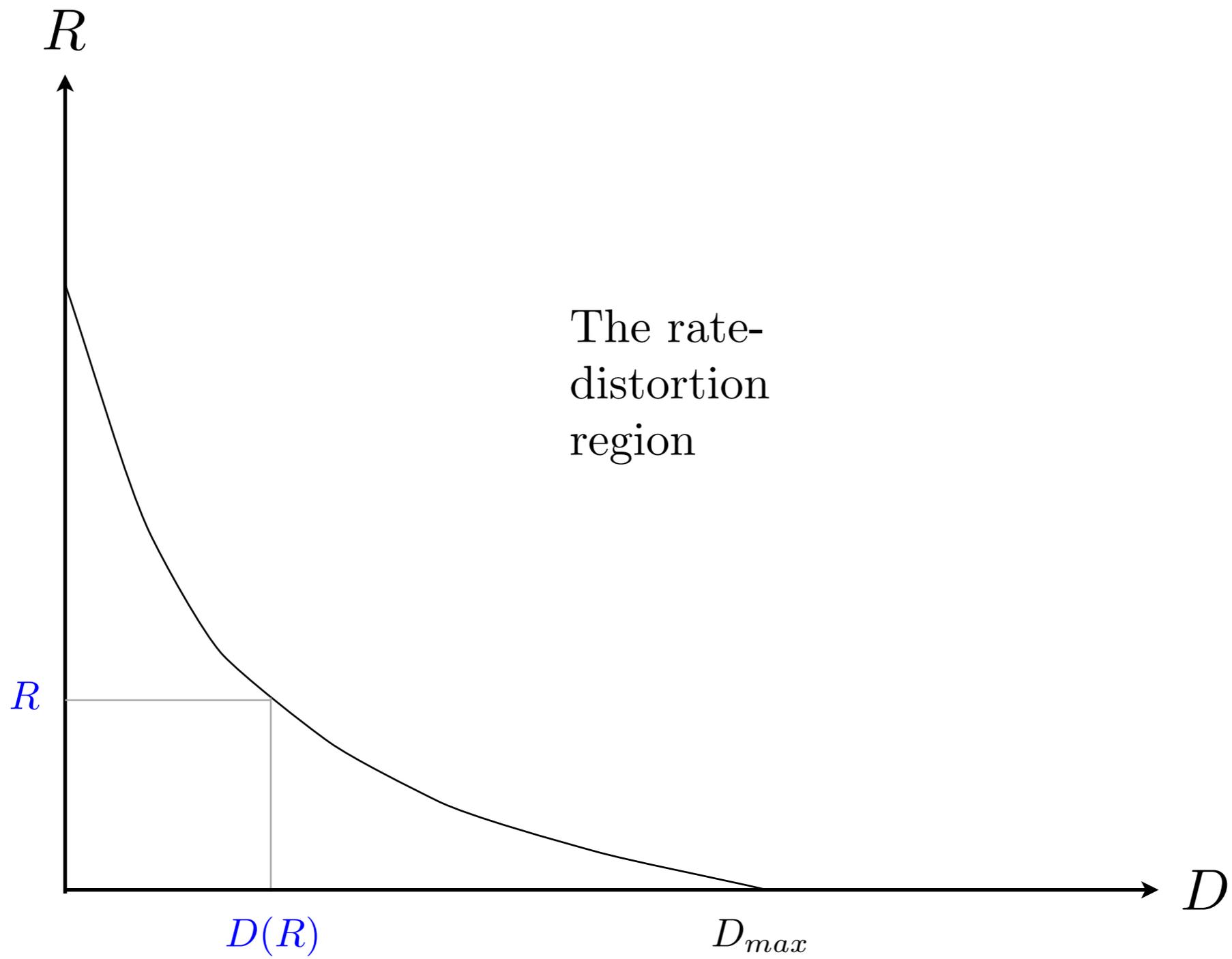
1. Most of the time we will be using $R(D)$ instead of $D(R)$.
2. If (R, D) is achievable, then $R \geq R(D)$.











Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), \underline{D})$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), \underline{D})$ achievable $\Rightarrow (R(D), \underline{D}')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable \Rightarrow ($R(D)$, D') achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (\underline{R(D)}, D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (\underline{R(D)}, D')$ achievable. Then $\underline{R(D)} \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(\underline{0}, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(\underline{0}, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(\underline{0}, D_{max})$ is achievable $\Rightarrow \underline{R(D_{max})} = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.
4. Since d is assumed to be normal, $(H(X), 0)$ is achievable, and hence $R(0) \leq H(X)$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.
4. Since d is assumed to be normal, $(\underline{H(X)}, 0)$ is achievable, and hence $R(0) \leq H(X)$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.
4. Since d is assumed to be normal, $(\underline{H(X)}, 0)$ is achievable, and hence $R(0) \leq H(X)$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.
4. Since d is assumed to be normal, $(\underline{H(X)}, 0)$ is achievable, and hence $\underline{R(0)} \leq \underline{H(X)}$.

Theorem 8.15 The following properties hold for the rate-distortion function $R(D)$:

1. $R(D)$ is non-increasing in D .
2. $R(D)$ is convex.
3. $R(D) = 0$ for $D \geq D_{max}$.
4. $R(0) \leq H(X)$.

Proof

1. Let $D' \geq D$. $(R(D), D)$ achievable $\Rightarrow (R(D), D')$ achievable. Then $R(D) \geq R(D')$ by definition of $R(D')$.
2. Follows from the convexity of the rate-distortion region.
3. $(0, D_{max})$ is achievable $\Rightarrow R(D_{max}) = 0$. Then $R(D) = 0$ for $D \geq D_{max}$ because $R(\cdot)$ is non-increasing.
4. Since d is assumed to be normal, $(\underline{H(X)}, 0)$ is achievable, and hence $\underline{R(0)} \leq \underline{H(X)}$.

