Contents

CHAPTER 1 ERGODIC THEORY, 1

Section 1 Measure-preserving transformations 1

Introduction 1, Definitions 2, Some examples 3, Ergodicity 7, Ergodicity of rotations 9, Ergodicity of the dyadic transformation 11, Mixing 12, Statement of the ergodic theorem 13, Consequences of the ergodic theorem 15, Tests for ergodicity 16, A more complicated shift 18

- Section 2 Proof of the ergodic theorem 20

 First proof 20, The maximal ergodic theorem 24, Second proof 27
- Section 3 Further examples 29

 Other shifts 30, Measures on the interval 34, An existence theorem 37, Ergodicity and extreme points 38
- Section 4 Application to continued fractions 40

 The transformation 40, Gauss's measure 43,
 Application to Diophantine approximation 47, Mixing and Gauss's problem 49

CHAPTER 2 ENTROPY 51

Section 5 The problem of isomorphism 51

Isomorphism 52, Invariants 57, Entropy 60,

j	Isomorphism v	s. conjugacy	66,	Isomorphism	VS.
spectral equivalence 73					

- Section 6 Properties of $H(\mathcal{A})$ and $H(\mathcal{A}, T)$ 77

 Properties of $H(\mathcal{A})$ and $H(\mathcal{A} \mid \mathcal{B})$ 78, Properties of $h(\mathcal{A}, T)$ 81
- Section 7 Properties of h(T) 84

 The Kolmogorov-Sinai theorem 84, Calculation of entropy 85, Some extensions 87
- Section 8 The completeness problem 90

 Some open problems 90, Kolmogorov shifts 92

CHAPTER 3. CONDITIONAL PROBABILITY AND EXPECTATION 95

- Section 9 Conditional probability 95

 The finite case 95, The general case 97, Properties of conditional probability 103, Functions vs. measures 105
- Section 10 Conditional expectation 106

 Definition 106, Basic properties 109, Iterated conditional expectations 110, Jensen's inequality 112, A special formula 112
- Section 11 A convergence theorem 115

 The theorem 115, Examples 118, Decreasing σ-fields 120

CHAPTER 4 CONVERGENCE OF ENTROPY 123

- Section 12 A generalization of conditional entropy 123

 Definition 123, Properties of $H(\mathscr{A} \mid \mathscr{G})$ 124, Two special formulas 126
- Section 13 The Shannon-McMillan-Breiman theorem 129

 The result 129, Other versions of the theorem 133,
 The equipartition property 135

Section 14 A connection with dimension theory 136

The classical definition 136, Dimension in the unit interval 138, The generalized definition 139, The main result 141

CHAPTER 5 CODING 146

Section 15 The coding theorem for the noiseless channel 146

Some notation 146, The noiseless channel 147,
Coding theorems 150

Section 16 The noisy channel 152

Definitions 152, The channel without memory 153, The input-output measure 154, Rate of transmission 155, Channel capacity 160, Ergodicity of the input-output process 161

Section 17 The coding theorem for the noisy channel 162

The problem 162, A simple converse 164, Comments on the direct theorem for the channel without memory 164, A refinement of the converse 166

Section 18 Feinstein's theorem 168

The decision scheme 169, Application 174

Section 19 Block codes 175

Definition 175, The direct theorem by block codes 176

Bibliography, 181
Index of Examples, 187
General Index, 191