Pattern Matching on Correlated Sources

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march 23, 2006

Jérémie Bourdon and Brigitte Vallée Pattern Matching on Correlated Sources

- Uniform sources: each symbol is produced independently with a uniformly probability.
- Memoryless sources: each symbol is produced independently with a fixed probability.
- (Hidden) Markov chains: each symbol is produced with a bounded memory on the past.
- Dynamical Sources, mixing sources, . . . : the memory is not bounded.

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Dynamical sources



Deterministic mechanism:

- 1) an alphabet Σ
- 2) an encoding function σ
- 3) A shift function T

Random choice:

4) An initial density f

Word produced:

 $M(x) := (\sigma(x), \sigma(Tx), \sigma(T^2x), \dots)$

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Fundamental intervals:



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Fundamental intervals:

Density transformer operator



↓ *T*

T X R.V. of density f_1 (??)

↓ T

 $T^2 X R.V.$ of density f_2 (??)

 \downarrow T ···



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Density transformer operator

 f_0 is the initial density on [0, 1]



$$f_1(y) = \sum_{m \in \Sigma} |h'_m(y)| f_0 \circ h_m(y) =: \mathbf{G}[f_0](y)$$

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Dynamical sources and Information Theory

$$p_{w} := \int_{\mathcal{I}_{w}} f(t) dt =$$

$$M(z, u) = \sum_{w} p_{w} u^{C(w)} z^{|w|} \quad \leftrightarrow \quad \mathbf{M}(z, u) = \sum_{w} \mathbf{G}_{w} u^{C(w)} z^{|w|}$$

$$p_{w \cdot w'} = p_{w} p_{w'} \quad \leftrightarrow \quad \mathbf{G}_{w \cdot w'} = \mathbf{G}_{w'} \circ \mathbf{G}_{w}$$

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Dynamical sources and Information Theory

$$p_{w} := \int_{\mathcal{I}_{w}} f(t)dt = \int_{0}^{1} |h'_{w}|f \circ h_{w}(t)dt, \quad h_{w} = (T^{|w|})||_{\mathcal{I}_{w}}^{-1}$$
$$\mathcal{M}(z, u) = \sum_{w, w'} p_{w} u^{\mathcal{C}(w)} z^{|w|} \qquad \longleftrightarrow \qquad \mathsf{M}(z, u) = \sum_{w, w'} \mathsf{G}_{w} u^{\mathcal{C}(w)} z^{|w|}$$
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Dynamical sources and Information Theory

$$p_{w} := \int_{\mathcal{I}_{w}} f(t)dt = \int_{0}^{1} \mathbf{G}_{w}[f](t)dt$$
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A Dynamical Source is called "decomposable" if its density transformer, when acting on an adapted Banach space, posses a unique dominant eigenvalue separated from the remainder of the spectrum by a "spectral gap".

When the alphabet is finite, this property is satisfied when branches are expansives and when the source is topologically mixing.

$$\mathbf{G}^n = \lambda^n \mathbf{P} + \mathbf{N}^n, \qquad (\lambda = 1).$$

(on the functionnal space $BV(\mathcal{I})$ endowed with the norm $||f|| = \sup |f| + V(f)$).

Core of the method



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 \mathcal{A} automaton with r states, $\delta(m, i)$ its transition function. The mixed source is defined on interval]0, r[, for alphabet $\Sigma \times \{1, \ldots, r\}$, by



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 $\mathcal{I}_{m,i} = \mathcal{I}_m + i, \qquad \mathcal{J}_{m,i} = \mathcal{J}_m + \delta(m,i), \qquad h_{m,i}(t) = h_m(t - \delta(m,i)) + i$

• The mixed alphabet is finite (of size $|\Sigma| \times r$)

- The mixed branches are expansives
- The mixed source is topologically mixing (if any state of the automaton can be reached for any other state)
- \mathfrak{G} acts on BV(]0, r[) and decomposes as

 $\mathfrak{G} = \lambda\mathfrak{P} + \mathfrak{N}$

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3 - Matricial operator vs "flat" operator

 \mathfrak{G} and $\mathbb T$ are conjugated by $\Psi,$

$$\mathfrak{G} = \Psi \circ \mathbb{T} \circ \Psi^{-1},$$

où $\Psi: (BV(\mathcal{I}))^r \to BV(]0, r[),$

$$\Psi({}^{t}(g_{1},\ldots,g_{r}))(x) = \sum_{i=1}^{r} 1\!\!1_{[i-1,i]}(x) \cdot g_{i}(x-i+1)$$

$$\mathbb{T}(u) = \lambda(u)\mathbb{P}(u) + \mathbb{N}(u)$$

Analytical perturbation

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Analytical perturbation

$$\mathbb{E} [C_n] = \lambda'(1)c_1n + o(n),$$
$$\mathbb{V} [C_n] = (\lambda''(1) + \lambda'(1) - (\lambda'(1))^2)c_2n + o(n)$$
$$C_n \text{ follow asymptotically a gaussian law.}$$

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