

A Mathematical Theory of Communication

By C. E. SHANNON

(Concluded from July 1948 issue)

PART III: MATHEMATICAL PRELIMINARIES

In this final installment of the paper we consider the case where the signals or the messages or both are continuously variable, in contrast with the discrete nature assumed until now. To a considerable extent the continuous case can be obtained through a limiting process from the discrete case by dividing the continuum of messages and signals into a large but finite number of small regions and calculating the various parameters involved on a discrete basis. As the size of the regions is decreased these parameters in general approach as limits the proper values for the continuous case. There are, however, a few new effects that appear and also a general change of emphasis in the direction of specialization of the general results to particular cases.

We will not attempt, in the continuous case, to obtain our results with the greatest generality, or with the extreme rigor of pure mathematics, since this would involve a great deal of abstract measure theory and would obscure the main thread of the analysis. A preliminary study, however, indicates that the theory can be formulated in a completely axiomatic and rigorous manner which includes both the continuous and discrete cases and many others. The occasional liberties taken with limiting processes in the present analysis can be justified in all cases of practical interest.

18. SETS AND ENSEMBLES OF FUNCTIONS

We shall have to deal in the continuous case with sets of functions and ensembles of functions. A set of functions, as the name implies, is merely a class or collection of functions, generally of one variable, time. It can be specified by giving an explicit representation of the various functions in the set, or implicitly by giving a property which functions in the set possess and others do not. Some examples are:

1. The set of functions:

$$f_{\theta}(t) = \sin(t + \theta).$$

Each particular value of θ determines a particular function in the set.

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