

prefix property; we need  $\gamma'(x) + 1 = \lceil \log \gamma(x) \rceil + 1$  bits for this. All in all, we end up with a code concatenating the trivial encoding of  $\gamma'(x)$ , the uniform encoding of  $\gamma(x)$  given  $\gamma'(x)$ , and a uniform encoding of  $x$  given  $\gamma(x)$ , with:

$$L(x) = \lceil \log m_{\gamma(x)} \rceil + 2 \lceil \log \gamma(x) \rceil + 1 \text{ bits.} \quad (3.4)$$

Since for all  $\gamma$ ,  $m_{\gamma+1} \geq m_\gamma + 1$ , we have  $\gamma \leq m_\gamma$  so that  $L(x) \leq 3 \lceil \log m_{\gamma(x)} \rceil + 1$ . We are often interested in situations with  $m_\gamma = |\mathcal{M}_\gamma|$  increasing exponentially, e.g.  $\mathcal{M}_\gamma = \{1, \dots, 2^{\gamma-1}\}$ . Then  $\gamma = \log m_\gamma + 1$  and (3.4) gives

$$L(x) \leq \lceil \log m_{\gamma(x)} \rceil + 2 \lceil \log \lceil \log m_{\gamma(x)} + 1 \rceil \rceil + 1 \leq \log m_{\gamma(x)} + 2 \log(\log m_{\gamma(x)} + 1) + 3. \quad (3.5)$$

We call the resulting code with lengths (3.5) a *quasi-uniform description method*; see also the box on page 91. We refine this description method and provide a precise definition in Section 3.2.3. One possible rationale for using general quasi-uniform description methods is given by the *luckiness principle*, described in the box on page 92. The name “luckiness principle” is not standard in the MDL area. I have adopted it from the computational learning theory community, where it expresses a superficially distinct but on a deeper level related idea, introduced by Shawe-Taylor, Bartlett, Williamson, and Anthony (1998); see also (Herbrich and Williamson 2002).

### 3.1.3 Assessing the Efficiency of Description Methods

We frequently need to compare description methods in terms of how well they compress particular sequences.

**Definition 3.2** Let  $C_1$  and  $C_2$  be description methods for a set  $\mathcal{A}$ .

1. We call  $C_1$  *more efficient* than  $C_2$  if for all  $x \in \mathcal{A}$ ,  $L_1(x) \leq L_2(x)$  while for at least one  $x \in \mathcal{A}$ ,  $L_1(x) < L_2(x)$ .
2. We call a code  $C$  for set  $\mathcal{A}$  *complete* if there does not exist a code  $C'$  that is more efficient than  $C$ .

We note that a “complete” description method must always be a code; a code can be complete or not, as the case may be.

## 3.2 The Most Important Section of This Book: Probabilities and Code Lengths, Part I

All theory about MDL that we will develop builds on the following simple but crucial observation: