Information content

Alias

surprisal

information content

Def

The information content of event X is defined as follows:

=

Feature

1. is strictly decreasing monotonic function.
2. Indepency: If and are independent, we have that

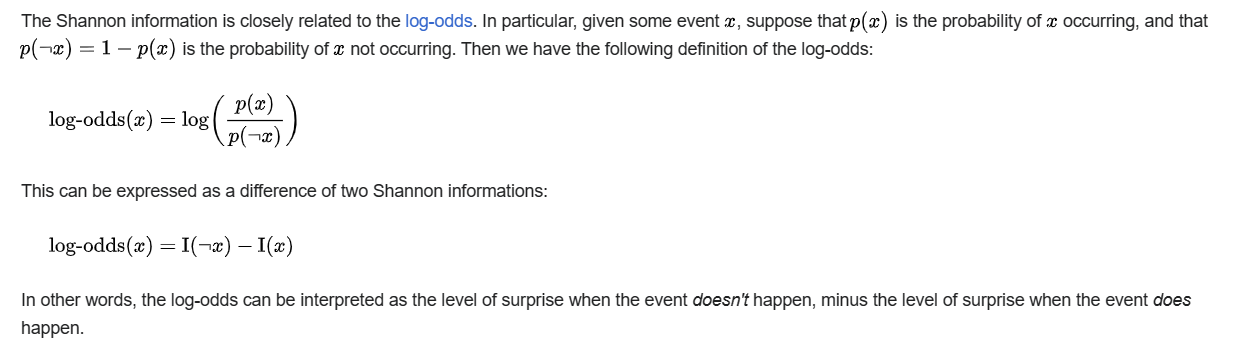
=

Property

Log-Odds

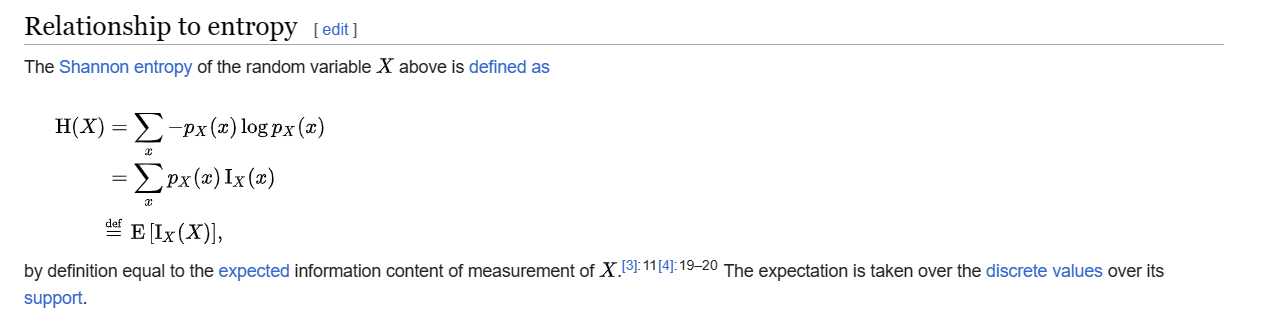
logit(x)

=



Entropy

=



Ref

[Information content - Wikipedia](https://en.wikipedia.org/wiki/Information_content)