1

Solution Gate EC 29.2022

Aditya Vikram Singh*

Question 29 Let H(X) denote the entropy of a discrete random variable X taking K possible distinct real values. Which of the following statements is/are necessarily true?

- (A) $H(X) \leq \log_2 K$ bits
- (B) $H(X) \le H(2X)$
- (C) $H(X) \leq H(X^2)$
- (D) $H(X) \le H(2^X)$

Solution:

Random independent variable	value of R.V	Description
X	$X \in (x_1, x_2, x_K)$	Value of the discrete variable X

1) For Option(A) we will find We know that :

$$\max_{p_X(k)} H(x)$$
s.t.
$$\sum_{k=0}^{K} p_X(k) = 1$$

 \longrightarrow

$$\max_{p_X(k)} - \sum_{k=0}^{K} p_X(k) \log_2 p_X(k)$$
s.t.
$$\sum_{k=0}^{K} p_X(k) = 1$$

Now, we use lagranges multiplier to find the maximum entropy subject to the lagranges multiplier constant λ and $p_X(k)$

$$L(p_X(k), \lambda) = -\sum_{k=0}^{K} p_X(k) \log_2 p_X(k) + \lambda \left(\sum_{k=0}^{K} p_X(k) - 1\right)$$
 (1)

$$\frac{\partial L}{\partial p_X(k)} = -\log_2 p_X(k) - 1 + \lambda \tag{2}$$

Now, we take the derivative of L with respect to each $p_X(k)$ equal to zero for H(X)max

$$\lambda = \log_2 \frac{2}{k} \tag{3}$$

$$p_X(k) = 1/K \tag{4}$$

^{*}The author is with the Department of Electrical Engineering, Indian Institute of Technology, Hyderabad 502285 India e-mail: gadepall@iith.ac.in. All content in this manual is released under GNU GPL. Free and open source.

On solving, we get the value of

$$H(X)_{max} = \log_2 K \tag{5}$$

$$H(X) \le \log_2 K \tag{6}$$

Hence, Option(A) is correct

2) Let's consider the discrete variable as follows

$X \in x_i$	$p_X(k)$
-1	$\frac{1}{4}$
0	$\frac{1}{2}$
1	$\frac{1}{4}$

$$H(X) = \frac{1}{4}\log_2 4 + \frac{1}{2}\log_2 2 + \frac{1}{4}\log_2 4 \tag{7}$$

$$H(X) = 1.5 units (8)$$

Now Y = 2X

$Y \in y_i$	$p_Y(k)$
-2	$\frac{1}{4}$
0	$\frac{1}{2}$
2	$\frac{1}{4}$

$$H(Y) = \sum_{i=0}^{2} p_{Y}(k) \log_{2} \frac{1}{p_{Y}(k)}$$
(9)

$$H(Y) = 1.5 units (10)$$

$$H(Y) = H(2X) = H(X) \tag{11}$$

Hence, Option(B) is correct

3) Similarly on substituting $Y = X^2$

$Y \in y_i$	$p_Y(k)$
0	$\frac{1}{2}$
1	$\frac{1}{2}$

$$H(Y) = \sum_{i=0}^{1} p_Y(k) \log_2 \frac{1}{p_Y(k)}$$
 (12)

$$H(Y) = 1 units (13)$$

$$H(Y) = H(X^2) \le H(X) \tag{14}$$

Hence, Option(C) is incorrect

4) Now for $Y = 2^X$

$Y \in y_i$	$p_Y(k)$
$2^{-1} = \frac{1}{2}$	$\frac{1}{4}$
$2^0 = 1$	$\frac{1}{2}$
$2^1 = 2$	$\frac{1}{4}$

$$H(Y) = \sum_{i=0}^{2} p_{Y}(k) \log_{2} \frac{1}{p_{Y}(k)}$$
 (15)

$$H(Y) = 1.5 units (16)$$

$$H(Y) = H(2^X) = H(X)$$
 (17)

Hence, Option(D) is correct The ans is (A), (B), (D)

These options are correct for the particular example.