

Problem 1 (2.1 Coin flip.) Score: _____. A fair coin is flipped until the first head occurs. Let X denote the number of flips required.

(a) Find the entropy $H(X)$ in bits. The following expression may be useful:

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1-r}, \quad \sum_{n=0}^{\infty} nr^n = \frac{r}{(1-r)^2}.$$

(b) A random variable X is drawn according to this distribution. Find an "efficient" sequence of yes-no questions of the form, "Is X contained in the set S ?" Compare $H(X)$ to the expected number of questions required to determine X .

Solution: (a) The PMF of X is

$$P(X = n) = \left(\frac{1}{2}\right)^{n-1} \frac{1}{2} = \frac{1}{2^n}, \quad n = 1, 2, 3, \dots \quad (1)$$

The entropy of X in bits is

$$H(X) = -\sum_{n=1}^{\infty} P(X = n) \log_2 P(X = n) = -\sum_{n=1}^{\infty} \frac{1}{2^n} \log_2 \frac{1}{2^n} = \sum_{n=1}^{\infty} \frac{n}{2^n} = \frac{\frac{1}{2}}{\left(1 - \frac{1}{2}\right)^2} = 2 \text{ (bits)}. \quad (2)$$

(b) We can use Huffman code to represent the possible X 's according to the PMF of X . That is,

$$\begin{aligned} X = 1 &\rightarrow 1, \\ X = 2 &\rightarrow 01, \\ X = 3 &\rightarrow 001, \\ &\dots \\ X = n &\rightarrow \overbrace{00 \dots 0}^{n-1 \text{ zeros in total}} 1, \\ &\dots \end{aligned}$$

Then, we can ask in such way: "Is the first symbol of the code 1?" If the answer is "Yes", we know that $X = 1$. If not, we continue to ask: "Is the second symbol of the code 1". If the answer is "Yes", then we know that $X = 2$. If not, we continue such asking method until the answer is "Yes" and thus we can determine the X represented by the code.

This asking method is equivalent to ask: "Is $X = 1$?" "If not, is $X = 2$?" "If not, is $X = 3$?"

In such way, the expected number of questions required to determine X is

$$\frac{1}{2} \times 1 + \frac{1}{2} \times \frac{1}{2} \times 2 + \frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} \times 3 \dots = \sum_{n=1}^{\infty} \frac{n}{2^n} = 2, \quad (3)$$

which equals $H(X)$ in bits.

□

Problem 2 (2.2 Entropy of functions.) Score: _____. Let X be a random variable taking on a finite number of values. What is the (general) inequality relation of $H(X)$ and $H(Y)$ if

(a) $Y = 2^X$?

(b) $Y = \cos X$?

Solution: (a) Suppose the set of possible values that X can take on to be $\{x_1, x_2, \dots, x_N\}$. The entropy of X is

$$H(X) = - \sum_{n=1}^N P(X = x_n) \log_2 P(X = x_n). \quad (4)$$

Since $Y = 2^X$ is a one-to-one mapping, the set of the possible values that Y can take on is $\{y_1 = 2^{x_1}, y_2 = 2^{x_2}, \dots, y_n = 2^{x_N}\}$ and the PMF of Y is

$$P(Y = 2^{x_n}) = P(X = x_n). \quad (5)$$

The entropy of Y is equal to X 's:

$$H(Y) = - \sum_{n=1}^N P(Y = 2^{x_n}) \log_2 P(Y = 2^{x_n}) = - \sum_{n=1}^N P(X = x_n) \log_2 P(X = x_n) = H(X). \quad (6)$$

(b) Since $Y = \cos X$ is not necessarily one-to-one, the PMF of Y is

$$P(Y = y) = \sum_{x \in \{x|y=\cos x\}} P(X = x) \quad (7)$$

The entropy of Y is equal to or less than X 's:

$$\begin{aligned} H(Y) &= - \sum_y P(Y = y) \log_2 P(Y = y) \\ &= - \sum_y \left[\sum_{x \in \{x|y=\cos x\}} P(X = x) \right] \log_2 \left[\sum_{x \in \{x|y=\cos x\}} P(X = x) \right] \\ &\leq - \sum_y \sum_{x \in \{x|y=\cos x\}} P(X = x) \log_2 P(X = x) \\ &= - \sum_x P(X = x) \log_2 P(X = x) = H(X). \end{aligned} \quad (8)$$

□

Problem 3 (2.4 Entropy of functions of a random variable.) Score: _____. Let X be a discrete random variable. Show that the entropy of a function of X is less than or equal to the entropy of X by justifying the following steps:

$$\begin{aligned} H(X, g(X)) &\stackrel{(a)}{=} H(X) + H(g(X)|X) \\ &\stackrel{(b)}{=} H(X); \\ H(X, g(X)) &\stackrel{(c)}{=} H(g(X)) + H(X|g(X)) \\ &\stackrel{(d)}{\geq} H(g(X)). \end{aligned}$$

Thus, $H(g(X)) \leq H(X)$.

Proof: (a)

$$\begin{aligned} H(X, g(X)) &= - \sum_{x,y} P(X = x, g(X) = y) \log_2 P(X = x, g(X) = y) \\ &= - \sum_{x,y} P(X = x) P(g(X) = y|X = x) \log_2 [P(X = x) P(g(X) = y|X = x)] \end{aligned}$$

$$\begin{aligned}
&= - \sum_{x,y} P(X=x)P(g(X)=y|X=x) \log_2 P(X=x) \\
&\quad - \sum_{x,y} P(X=x)P(g(X)=y|X=x) \log_2 P(g(X)=y|X=x) \\
&= - \sum_x P(X=x) \log_2 P(X=x) - \sum_x P(X=x) H(g(X)|X=x) \\
&= H(X) + H(g(X)|X).
\end{aligned}$$

(b) Once the value of X is given, $g(X)$ is determined, so

$$H(g(X)|X=x) = 0, \quad (9)$$

$$\implies H(g(X)|X) = \sum_x P(X=x) H(g(X)|X=x) = 0, \quad (10)$$

and

$$H(X, g(X)) = H(X) + H(g(X)|X) = H(X). \quad (11)$$

(c)

$$\begin{aligned}
H(X, g(X)) &= - \sum_{x,y} P(X=x, g(X)=y) \log_2 P(X=x, g(X)=y) \\
&= - \sum_{x,y} P(g(X)=y) P(X=x|g(X)=y) \log_2 [P(g(X)=y) P(X=x|g(X)=y)] \\
&= - \sum_{x,y} P(g(X)=y) P(X=x|g(X)=y) \log_2 P(g(X)=y) \\
&\quad - \sum_{x,y} P(g(X)=y) P(X=x|g(X)=y) \log_2 P(X=x|g(X)=y) \\
&= - \sum_y P(g(X)=y) \log_2 P(g(X)=y) + \sum_y P(g(X)=y) H(X|g(X)=y) \\
&= H(g(X)) + H(X|g(X)).
\end{aligned}$$

(d) Since entropy of any discrete random variable is no less than 0,

$$H(X|g(X)) \geq 0, \quad (12)$$

we have

$$H(X, g(X)) = H(g(X)) + H(X|g(X)) \geq H(g(X)). \quad (13)$$

Using (a)-(d), we can obtain $H(g(X)) \leq H(X)$. □

Problem 4 (2.5 Zero conditional entropy.) Score: _____. Show that if $H(Y|X) = 0$, then Y is a function of X [i.e., for all x with $p(x) > 0$, there is only one possible value of y with $p(x, y) > 0$].

Proof: The entropy of $Y|X$ is

$$H(Y|X) = - \sum_{x,y} P(X=x, Y=y) \log_2 P(Y=y|X=x).$$

Since

$$-P(X=x, Y=y) \log_2 P(Y=y|X=x) \geq 0, \quad \forall x, y, \quad (14)$$

for given x_0 and y_0 ,

$$\begin{aligned} H(Y|X) &\geq -P(X = x_0, Y = y_0) \log_2 P(Y = y_0|X = x_0) \\ &= P(X = x_0)P(Y = y_0|X = x_0) \log_2 P(Y = y_0|X = x_0) \geq 0. \end{aligned} \quad (15)$$

If $H(Y|X) = 0$, then

$$0 \geq -P(X = x_0)P(Y = y_0|X = x_0) \log_2 P(Y = y_0|X = x_0) \geq 0, \quad (16)$$

so there must be

$$-P(Y = y_0|X = x_0) \log_2 P(Y = y_0|X = x_0) = 0, \quad (17)$$

for $P(X = x_0) > 0$. That is,

$$P(Y = y_0|X = x_0) = 0, \text{ or } P(Y = y_0|X = x_0) = 1, \quad (18)$$

for $P(X = x_0) > 0$, which means that for all x_0 with $P(X = x_0) > 0$, there is only one possible value of y_0 with $p(X = x_0, Y = y_0) = p(X = x_0)p(Y = y_0|X = x_0) = P(X = x_0) > 0$.

Therefore, if $H(Y|X) = 0$, then Y is a function of X . \square

Problem 5 (2.11 Measure of correlation.) Score: _____. Let X_1 and X_2 be identically distributed but not necessarily independent. Let

$$\rho = 1 - \frac{H(X_2|X_1)}{H(X_1)}.$$

(a) Show that $\rho = \frac{I(X_1; X_2)}{H(X_1)}$.

(b) Show that $0 \leq \rho \leq 1$.

(c) When is $\rho = 0$?

(d) When is $\rho = 1$?

Solution: (a)

$$\begin{aligned} \rho &= 1 - \frac{H(X_2|X_1)}{H(X_1)} \\ &= \frac{H(X_1) - H(X_2|X_1)}{H(X_1)} \\ &\quad (\text{since } X_1 \text{ and } X_2 \text{ are identically distributed, } H(X_1) = H(X_2)) \\ &= \frac{H(X_2) - H(X_2|X_1)}{H(X_1)} \\ &= \frac{I(X_1; X_2)}{H(X_1)}. \end{aligned} \quad (19)$$

(b) Since $H(X_2|X_1) \geq 0$ and $H(X_1) \geq 0$, we have

$$\rho = 1 - \frac{H(X_2|X_1)}{H(X_1)} \leq 1. \quad (20)$$

Since $H(X_2) \geq H(X_2|X_1)$, we have

$$\rho = \frac{H(X_2) - H(X_2|X_1)}{H(X_1)} \geq 0. \quad (21)$$

(c) When X_1 and X_2 are independent, $\rho = 0$.

Proof.

$$\rho = \frac{I(X_1; X_2)}{H(X_1)} = 0 \iff I(X_1; X_2) = 0 \iff X_1 \text{ and } X_2 \text{ are independent.} \quad (22)$$

□

(d) When X_1 and X_2 have one-to-one mapping, $\rho = 1$.

Proof.

$$\rho = 1 - \frac{H(X_2|X_1)}{H(X_1)} = 1 \implies H(X_2|X_1) = 0 \iff X_2 \text{ is a function of } X_1. \quad (23)$$

Accordingly,

$$\rho = \frac{H(X_1) - H(X_2|X_1)}{H(X_2)} = \frac{H(X_2) - H(X_1|X_2)}{H(X_2)} = 0 \implies H(X_1|X_2) = 0 \implies X_1 \text{ is a function of } X_2. \quad (24)$$

Therefore, X_1 and X_2 have one-to-one mapping.

□

□

Problem 6 (2.12 Example of entropy.) Score: _____. Let $p(x, y)$ be given by

X \ Y	0	1
	$\frac{1}{3}$	$\frac{1}{3}$
0	$\frac{1}{3}$	$\frac{1}{3}$
1	0	$\frac{1}{3}$

Find:

(a) $H(X)$, $H(Y)$.

(b) $H(X|Y)$, $H(Y|X)$.

(c) $H(X, Y)$.

(d) $H(Y) - H(Y|X)$.

(e) $I(X; Y)$.

(f) Draw a Venn diagram for the quantities in parts (a) through e.

Solution: (a) The PMF of X is

$$P(X = 0) = P(X = 0, Y = 0) + P(X = 0, Y = 1) = \frac{1}{3} + \frac{1}{3} = \frac{2}{3}, \quad (25)$$

$$P(X = 1) = P(X = 1, Y = 0) + P(X = 1, Y = 1) = 0 + \frac{1}{3} = \frac{1}{3}. \quad (26)$$

The PMF of Y is

$$P(Y = 0) = P(X = 0, Y = 0) + P(X = 1, Y = 0) = \frac{1}{3} + 0 = \frac{1}{3}, \quad (27)$$

$$P(Y = 1) = P(X = 0, Y = 1) + P(X = 1, Y = 1) = \frac{1}{3} + \frac{1}{3} = \frac{2}{3}. \quad (28)$$

The entropy of X is

$$H(X) = -P(X = 0) \log_2 P(X = 0) - P(X = 1) \log_2 P(X = 1) = -\frac{2}{3} \log_2 \frac{2}{3} - \frac{1}{3} \log_2 \frac{1}{3} = 0.918 \text{ (bits)}. \quad (29)$$

The entropy of Y is

$$H(Y) = -P(Y = 0) \log_2 P(Y = 0) - P(Y = 1) \log_2 P(Y = 1) = -\frac{1}{3} \log_2 \frac{1}{3} - \frac{2}{3} \log_2 \frac{2}{3} = 0.918 \text{ (bits)}. \quad (30)$$

(b) The conditional PMF of $X|Y$ is

$$P(X = 0|Y = 0) = 1, \quad (31)$$

$$P(X = 1|Y = 0) = 0, \quad (32)$$

$$P(X = 0|Y = 1) = \frac{1}{2}, \quad (33)$$

$$P(X = 1|Y = 1) = \frac{1}{2}. \quad (34)$$

The conditional PMF of $X|Y$ is

$$P(Y = 0|X = 0) = \frac{1}{2}, \quad (35)$$

$$P(Y = 1|X = 0) = \frac{1}{2}, \quad (36)$$

$$P(Y = 0|X = 1) = 0, \quad (37)$$

$$P(Y = 1|X = 1) = 1. \quad (38)$$

The conditional entropy of $X|Y$

$$\begin{aligned} H(X|Y) &= -P(X = 0, Y = 0) \log_2 P(X = 0|Y = 0) - P(X = 1, Y = 0) \log_2 P(X = 1|Y = 0) \\ &\quad - P(X = 0, Y = 1) \log_2 P(X = 0|Y = 1) - P(X = 1, Y = 1) \log_2 P(X = 1|Y = 1) \\ &= -\frac{1}{3} \log_2 1 - 0 - \frac{1}{3} \log_2 \frac{1}{2} - \frac{1}{3} \log_2 \frac{1}{2} \\ &= \frac{2}{3} \text{ (bits)}. \end{aligned} \quad (39)$$

The conditional entropy of $Y|X$ is

$$\begin{aligned} H(Y|X) &= -P(X = 0, Y = 0) \log_2 P(Y = 0|X = 0) - P(X = 0, Y = 1) \log_2 P(Y = 1|X = 0) \\ &\quad - P(X = 1, Y = 0) \log_2 P(Y = 0|X = 1) - P(X = 1, Y = 1) \log_2 P(Y = 1|X = 1) \\ &= -\frac{1}{3} \log_2 \frac{1}{2} - \frac{1}{3} \log_2 \frac{1}{2} - 0 - \frac{1}{3} \log_2 1 \\ &= \frac{2}{3} \text{ (bits)}. \end{aligned} \quad (40)$$

(c) The joint entropy of X and Y is

$$\begin{aligned} H(X, Y) &= -P(X = 0, Y = 0) \log_2 P(X = 0, Y = 0) - P(X = 1, Y = 0) \log_2 P(X = 1, Y = 0) \\ &\quad - P(X = 0, Y = 1) \log_2 P(X = 0, Y = 1) - P(X = 1, Y = 1) \log_2 P(X = 1, Y = 1) \\ &= -\frac{1}{3} \log_2 \frac{1}{3} - 0 - \frac{1}{3} \log_2 \frac{1}{3} - \frac{1}{3} \log_2 \frac{1}{3} \\ &= \log_2 3 = 1.585 \text{ (bits)}. \end{aligned} \quad (41)$$

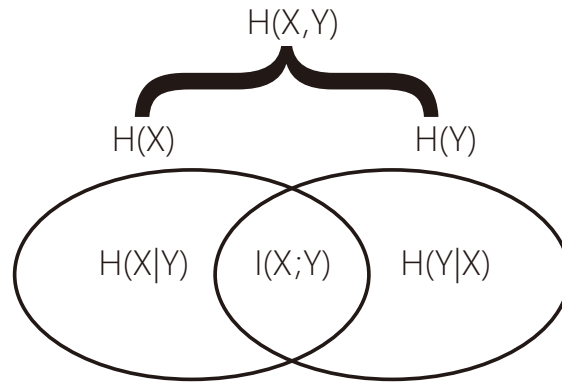
(d)

$$H(Y) - H(Y|X) = 0.251 \text{ (bits)}. \quad (42)$$

(e) The mutual information of X and Y is

$$I(X; Y) = H(Y) - H(Y|X) = 0.251 \text{ (bits)}. \quad (43)$$

(f) As shown in figure 1.

Figure 1: Venn diagram of $H(X)$, $H(Y)$, $H(X|Y)$, $H(Y|X)$, $H(X, Y)$ and $I(X; Y)$

□

Problem 7 (8.1 Differential entropy.) Score: _____. Evaluate the differential entropy $h(X) = -\int f \ln f$ for the following:

(a) The exponential density, $f(x) = \lambda e^{-\lambda x}$, $x \geq 0$.(b) The Laplace density, $f(x) = \frac{1}{2} \lambda e^{-\lambda|x|}$.(c) The sum of X_1 and X_2 , where X_1 and X_2 are independent random variables with means μ_i and variances σ_i^2 , $i = 1, 2$.**Solution:** (a) The differential entropy of the exponential density is

$$\begin{aligned}
 h(f) &= - \int_0^{+\infty} \lambda e^{-\lambda x} \ln[\lambda e^{-\lambda x}] dx \\
 &= - \int_0^{+\infty} \lambda e^{-\lambda x} \ln \lambda dx - \int_0^{+\infty} \lambda e^{-\lambda x} (-\lambda x) dx \\
 &= e^{-\lambda x} \ln \lambda \Big|_0^{+\infty} - \lambda \int_0^{+\infty} x d(e^{-\lambda x}) \\
 &= -\ln \lambda - \lambda x e^{-\lambda x} \Big|_0^{+\infty} + \lambda \int_0^{+\infty} e^{-\lambda x} dx \\
 &= 1 - \ln \lambda \text{ (nats)} \\
 &= \log_2 \frac{e}{\lambda} \text{ (bits)}. \quad (44)
 \end{aligned}$$

(b) The differential entropy of the Laplace density is

$$h(f) = - \int_{-\infty}^{+\infty} \frac{1}{2} \lambda e^{-\lambda|x|} \ln \left[\frac{1}{2} \lambda e^{-\lambda|x|} \right] dx$$

$$\begin{aligned} &= \ln 2 \int_{-\infty}^{+\infty} \frac{1}{2} \lambda e^{-\lambda|x|} dx - \int_{-\infty}^{+\infty} \frac{1}{2} \lambda e^{-\lambda|x|} \ln[\lambda e^{-\lambda x}] dx \\ &= \ln 2 \text{ (nats)} + \log_2 \frac{e}{\lambda} \text{ (bits)} = \log_2 \frac{2e}{\lambda} \text{ (bits)}. \end{aligned}$$

(c) $X_1 + X_2 \sim N(\mu_1 + \mu_2, \sigma_1^2 + \sigma_2^2)$, thus

$$h(X_1 + X_2) = \frac{1}{2} \log_2 2\pi e(\sigma_1^2 + \sigma_2^2) \text{ (bits)}. \quad (45)$$

□