

Exercises 3.15

Exercise 3.15.1

Let p , p_i , q , q_i be density functions on \mathbb{R} and $\alpha \in \mathbb{R}$. Show that the cross-entropy satisfies the following properties:

- a. $S(p_1 + p_2, q) = S(p_1, q) + S(p_2, q)$;
- b. $S(\alpha p, q) = \alpha S(p, q) = S(p, q^\alpha)$;
- c. $S(p, q_1 q_2) = S(p, q_1) + S(p, q_2)$.

Exercise 3.15.2

Show that the cross entropy satisfies the following inequality

$$S(p, q) \geq 1 - \int p(x)q(x)dx$$

Exercise 3.15.3

Let p a fixed density. Show that the symmetric relative entropy

$$D_{KL}(p||q) + D_{KL}(q||p)$$

reaches its minimum for $p = q$, and the minimum is equal to zero.

Exercise 3.15.4

Consider two exponential densities, $p_1 = \xi^1 e^{\xi^1 x}$ and $p_2 = \xi^2 e^{\xi^2 x}$, $x \geq 0$.

- a. Show that $D_{KL}(p_1||p_2) = \frac{\xi^2}{\xi^1} - \ln \xi^2 \xi^1 - 1$.
- b. Verify $D_{KL}(p_1||p_2) \neq D_{KL}(p_2||p_1)$.
- c. Show that the triangle inequality doesn't hold for three arbitrary densities.

Exercise 3.15.5

Let X be a discrete random variable. Show the inequality

$$H(X) \geq 0.$$

Exercise 3.15.7

We assume the target variable Z is \mathcal{E} -measurable. What is mean squared error function in this case?

Exercise 3.15.8

Assume that a neural network has an input-output function $f_{w,b}$ linear in w and b . Show that the cost function (3.3.1) reaches its minimum for a unique pair (w^*, b^*) , which can be computed explicitly.

Exercise 3.15.9

Show that the Shannon entropy can be retrieved from the Reyni entropy as

$$H(p) = \lim_{\alpha \rightarrow 1} H_\alpha(x).$$

Exercise 3.15.10

Let $\phi_\sigma(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{x^2}{2\sigma^2}}$. Consider the convolution operation $(f * g)(x) := \int f(t)g(x-t)dt$.

- Show that $\phi_\sigma * \phi_\sigma = \phi_{\sigma\sqrt{2}}$;
- Find $\phi_\sigma * \phi_{\sigma'}$ in the case $\sigma \neq \sigma'$.

Exercise 3.15.11

Consider two probability densities, $p(x)$ and $q(x)$. The Cauchy-Schwartz divergence is defined by

$$D_{CS}(p, q) := -\ln\left(\frac{\int p(x)q(x)dx}{\sqrt{\int p(x)^2 dx} \sqrt{\int q(x)^2 dx}}\right).$$

Show the following:

- $D_{CS}(p, q) = 0$ if and only if $p = q$;
- $D_{CS}(p, q) \geq 0$;
- $D_{CS}(p, q) = D_{CS}(q, p)$;
- $D_{CS}(p, q) = -\ln \int pq dx - \frac{1}{2}H_2(p) - \frac{1}{2}H_2(q)$, where $H_2(\cdot)$ denotes the quadratic Reyni entropy.

Exercise 3.15.12

- Show that for any function $f \in L^1[0, 1]$ we have the inequality $\|\tanh(f)\|_1 \leq \|f\|_1$.
- Show that for any function $f \in L^2[0, 1]$ we have the inequality $\|\tanh\|_2 \leq \|f\|_2$.

Exercise 3.15.13

Consider two distributions on the sample space $\mathcal{X} = \{x_1, x_2\}$ given by

$$p = \begin{pmatrix} x_1 & x_2 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}, \quad q = \begin{pmatrix} x_1 & x_2 \\ \frac{1}{2} & \frac{2}{3} \end{pmatrix}$$

Consider the function $\phi : \mathcal{X} \rightarrow \mathbb{R}^2$ defined by $\phi(x_1) = (0, 1)$ $\phi(x_2) = (1, 0)$. Find the maximum mean discrepancy between p and q .

SOLUTIONS

3.15.1 (a)

The claim follows from the linearity of the integral operator. In symbols we have:

$$\begin{aligned} S(p_1 + p_2, q) &= - \int_{\mathbb{R}} (p_1(x) + p_2(x)) \ln q(x) dx = - \int_{\mathbb{R}} p_1(x) \ln q(x) dx - \int_{\mathbb{R}} p_2(x) \ln q(x) dx \\ &= S(p_1, q) + S(p_2, q). \end{aligned}$$

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