

CSCI 447: Project 1

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Editor:

Abstract

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Keywords: Keywords, Go, Here

1. Introduction

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Acknowledgments

Acknowledgements go here.

Appendix A.

In this appendix we prove the following theorem from Section 6.2:

Theorem *Let u, v, w be discrete variables such that v, w do not co-occur with u (i.e., $u \neq 0 \Rightarrow v = w = 0$ in a given dataset \mathcal{D}). Let N_{v0}, N_{w0} be the number of data points for which $v = 0, w = 0$ respectively, and let I_{uv}, I_{uw} be the respective empirical mutual information values based on the sample \mathcal{D} . Then*

$$N_{v0} > N_{w0} \Rightarrow I_{uv} \leq I_{uw}$$

with equality only if u is identically 0. ■

Proof. We use the notation:

$$P_v(i) = \frac{N_v^i}{N}, \quad i \neq 0; \quad P_{v0} \equiv P_v(0) = 1 - \sum_{i \neq 0} P_v(i).$$

These values represent the (empirical) probabilities of v taking value $i \neq 0$ and 0 respectively. Entropies will be denoted by H . We aim to show that $\frac{\partial I_{uv}}{\partial P_{v0}} < 0 \dots$

Remainder omitted in this sample. See <http://www.jmlr.org/papers/> for full paper.

References