

# PROBLEM 1

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Given

$X = \{x_0, x_1, \dots, x_m\}$  with probabilities  $p_0, p_1, \dots, p_m$

$Y = \{y_0, y_1, \dots, y_m\}$  with probabilities  $q_0, q_1, \dots, q_m$

where  $i = 0, 1, \dots, j-2, j+1, \dots, m$ , with  $0 < j < m$

$$q_i = p_i$$

$$q_j = q_{j-1} = \frac{p_j + p_{j-1}}{2}$$

Using basic formula, represent the entropies with  $H(X)$  and  $H(Y)$

$$H(X) = \sum_{i=1}^M p_i \log_2 \left( \frac{1}{p_i} \right) \text{ and } H(Y) = \sum_{i=1}^M q_i \log_2 \left( \frac{1}{q_i} \right)$$

Measure of Entropy associated with each possible data value is

$$H_s = - \sum_{i=1}^M p_i \log p_i, \text{ negative logarithm}$$

Exploring, that  $q_i = p_i$

$$H_{q_i} = - \sum_{i=1}^M q_i \log q_i$$

$$H_{p_i} = - \sum_{i=1}^M p_i \log p_i$$

$$\text{Therefore, } H_{q_i} - H_{p_i} = - \sum_{i=1}^M q_i \log q_i - \left( - \sum_{i=1}^M p_i \log p_i \right)$$

$$= - \sum_{i=1}^M q_i \log q_i + \sum_{i=1}^M p_i \log p_i$$

$$= - (q_{j-1} \log_2 q_{j-1} + q_j \log_2 q_j) + (p_{j-1} \log_2 p_{j-1} + p_j \log_2 p_j)$$

$$= - q_{j-1} \log_2 q_{j-1} - q_j \log_2 q_j + p_{j-1} \log_2 p_{j-1} + p_j \log_2 p_j$$

There is a given function that

$$f_a(x) = -x \log x - (a-x) \log(a-x) \quad \text{--- ①}$$

From the above, the highest value of  $f_a(x)$  will be at  $x = \frac{a}{2}$

Already given that  $q_i = p_i$  and

$$q_j = q_{j-1} = \frac{p_j + p_{j-1}}{2}$$

$$\text{let } p_j + p_{j-1} = A, \Rightarrow p_{j-1} = A - p_j$$

Therefore,  $q_j = q_{j-1} = \frac{A}{2}$ , and put them into our equation

$$H_{q_i} - H_{p_i} = -\frac{A}{2} \log_2 \frac{A}{2} - \frac{A}{2} \log_2 \frac{A}{2} + (A-p_j) \log_2 (A-p_j) + p_j \log_2 p_j$$

comparing with equation ①, of  $f_a(x)$

$$\begin{aligned} H_{q_i} - H_{p_i} &= \left( -\frac{A}{2} \log_2 \frac{A}{2} - \frac{A}{2} \log_2 \frac{A}{2} \right) - \left( -p_j \log_2 p_j - (A-p_j) \log_2 (A-p_j) \right) \\ &= f_A\left(\frac{A}{2}\right) - f_A(p_j) \end{aligned}$$

$$H_{q_i} - H_{p_i} = f_A\left(\frac{A}{2}\right) - f_A(p_j)$$

This is possible, if and only if,  $H_{q_i} = H_{p_i}$  or

$$H_{q_i} > H_{p_i}$$

Finally,  $H(Y) \geq H(x)$  (It can be greater or equal)