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$$S = \{\Lambda_1, \Lambda_2\} \quad \begin{matrix} P_1 = P(\Lambda_1) \\ P_2 = P(\Lambda_2) \end{matrix}$$

$$S^2 = \{\sigma_1, \sigma_2, \sigma_3, \sigma_4\}$$

| σ_i | i |
|------------|-----|
| σ_1 | 0 0 |
| σ_2 | 0 1 |
| σ_3 | 1 0 |
| σ_4 | 1 1 |

$$P(\sigma_i) = \prod_{j=1}^2 P_{ij}$$

debido a que la probabilidad de una secuencia de eventos, es la multiplicación de cada probabilidad de cada evento.

$$H(S^2) = \sum_{S^2} \sigma_i \log \left(\frac{1}{P_{i1} P_{i2}} \right)$$

$$2H(S) = 2 \sum_{S^2} P_i \log \left(\frac{1}{P_i} \right)$$

$$= \sigma_1 \log \left(\frac{1}{P(\sigma_1)} \right) + \sigma_2 \log \left(\frac{1}{P(\sigma_2)} \right) + \sigma_3 \log \left(\frac{1}{P(\sigma_3)} \right) + \sigma_4 \log \left(\frac{1}{P(\sigma_4)} \right)$$

$$P_1 P_1 \log \left(\frac{1}{P_1 P_1} \right) + P_1 P_2 \log \left(\frac{1}{P_1 P_2} \right) + P_2 P_1 \log \left(\frac{1}{P_2 P_1} \right) + P_2 P_2 \log \left(\frac{1}{P_2 P_2} \right)$$

$$P_1 P_1 \left[\log \left(\frac{1}{P_1} \right) + \log \left(\frac{1}{P_1} \right) \right] + P_1 P_2 \left[\log \left(\frac{1}{P_1} \right) + \log \left(\frac{1}{P_2} \right) \right] + P_2 P_1 \left[\log \left(\frac{1}{P_2} \right) + \log \left(\frac{1}{P_1} \right) \right]$$

$$+ P_2 P_2 \left[\log \left(\frac{1}{P_2} \right) + \log \left(\frac{1}{P_2} \right) \right]$$

$$\log\left(\frac{1}{P_1}\right) [P_1 P_1 + P_1 P_2 + P_1 P_2 + P_2 P_1] + \log\left(\frac{1}{P_2}\right) [P_1 P_2 + P_2 P_1 + P_2 P_2 + P_2 P_2]$$

$$\log\left(\frac{1}{P_1}\right) [P_1 (P_1 + P_2 + P_2 + P_2)] + \log\left(\frac{1}{P_2}\right) [P_2 (P_1 + P_1 + P_2 + P_2)]$$

$$2 P_1 \log\left(\frac{1}{P_1}\right) + 2 P_2 \log\left(\frac{1}{P_2}\right)$$

$$2 \left[P_1 \log\left(\frac{1}{P_1}\right) + P_2 \log\left(\frac{1}{P_2}\right) \right]$$

$$2 \sum_i P_i \log\left(\frac{1}{P_i}\right) = 2 H(s)$$