Statistical Inference for Entropy

Karina Marks

October 22, 2016

- 1 Introduction
- 2 Entropies and Properties

Entropy can be thought of as a representation of the average information content of an observation; sometimes referred to as a measure of unpredictability.

- 3 Estimation of Entropy
- 3.1 Kozachenko-Leonenko Estimator
- 4 Monte-Carlo Simulations