

# Assignment 2

October 8, 2023

## 1 2.12

From the table, we can get the marginal distribution

$$\begin{aligned} p[X=0] &= \sum_{y=0}^1 p[X=0, Y=y] = \frac{1}{3} + \frac{1}{3} = \frac{2}{3}, & p[X=1] &= \sum_{y=0}^1 p[X=1, Y=y] = 0 + \frac{1}{3} = \frac{1}{3} \\ p[Y=0] &= \sum_{x=0}^1 p[Y=0, X=x] = \frac{1}{3} + 0 = \frac{1}{3}, & p[Y=1] &= \sum_{x=0}^1 p[Y=1, X=x] = \frac{1}{3} + \frac{1}{3} = \frac{2}{3} \end{aligned}$$

and the conditional distribution

$$\begin{aligned} p[X=0|Y=0] &= \frac{p[X=0, Y=0]}{p[Y=0]} = 1, & p[X=1|Y=0] &= \frac{p[X=1, Y=0]}{p[Y=0]} = 0 \\ p[X=0|Y=1] &= \frac{p[X=0, Y=1]}{p[Y=1]} = \frac{1}{2}, & p[X=1|Y=1] &= \frac{p[X=1, Y=1]}{p[Y=1]} = \frac{1}{2} \\ p[Y=0|X=0] &= \frac{p[X=0, Y=0]}{p[X=0]} = \frac{1}{2}, & p[Y=1|X=0] &= \frac{p[X=0, Y=1]}{p[X=0]} = \frac{1}{2} \\ p[Y=0|X=1] &= \frac{p[X=1, Y=0]}{p[X=1]} = 0, & p[Y=1|X=1] &= \frac{p[X=1, Y=1]}{p[X=1]} = 1 \end{aligned}$$

1.

$$\begin{aligned} H(X) &= - \sum_{x \in \mathcal{X}} p(x) \log p(x) = -\left(\frac{2}{3} \log \frac{2}{3} + \frac{1}{3} \log \frac{1}{3}\right) = \log 3 - \frac{2}{3} \log 2 \\ H(Y) &= - \sum_{y \in \mathcal{Y}} p(y) \log p(y) = -\left(\frac{1}{3} \log \frac{1}{3} + \frac{2}{3} \log \frac{2}{3}\right) = \log 3 - \frac{2}{3} \log 2 \end{aligned}$$

2.

$$\begin{aligned} H(X|Y) &= - \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} p(x, y) \log p(x|y) = -(0 + 0 + \frac{1}{3} \log \frac{1}{2} + \frac{1}{3} \log \frac{1}{2}) = \frac{2}{3} \log 2 \\ H(Y|X) &= - \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} p(x, y) \log p(y|x) = -(\frac{1}{3} \log \frac{1}{2} + \frac{1}{3} \log \frac{1}{2} + 0 + 0) = \frac{2}{3} \log 2 \end{aligned}$$

3.

$$H(X, Y) = H(X) + H(Y|X) = \log 3 - \frac{2}{3} \log 2 + \frac{2}{3} \log 2 = \log 3$$

4.

$$H(Y) - H(Y|X) = \log 3 - \frac{2}{3} \log 2 - \frac{2}{3} \log 2 = \log 3 - \frac{4}{3} \log 2$$

5.

$$I(X; Y) = \sum_{x \in \mathcal{X}} \sum_{y \in \mathcal{Y}} p(x, y) \log \frac{p(x, y)}{p(x)p(y)} = \frac{1}{3} \log \frac{3}{2} + \frac{1}{3} \log \frac{3}{4} + 0 + \frac{1}{3} \log \frac{3}{2} = \log 3 - \frac{4}{3} \log 2$$

6.

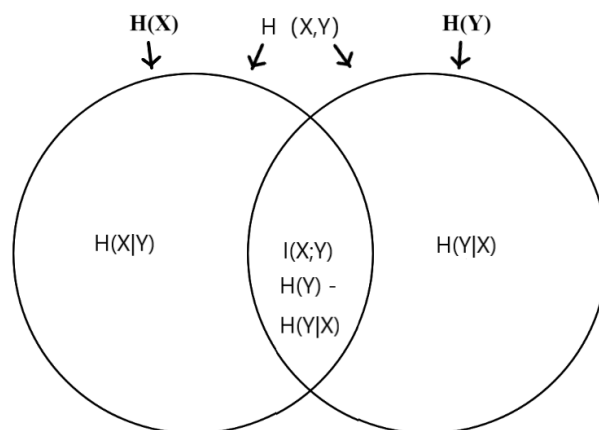


Figure 1: Venn diagram

## 2 2.28

By the log sum inequality, we have

$$\begin{aligned}
 H((p_1, \dots, p_i, \dots, p_j, \dots, p_m)) - H((p_1, \dots, \frac{p_i + p_j}{2}, \dots, \frac{p_j + p_i}{2}, \dots, p_m)) \\
 &= (p_i + p_j) \log \frac{p_i + p_j}{2} - (p_i \log p_i + p_j \log p_j) \\
 &\leq (p_i \log p_i + p_j \log p_j) - (p_i \log p_i + p_j \log p_j) \\
 &= 0
 \end{aligned}$$

Therefore, we have

$$H((p_1, \dots, p_i, \dots, p_j, \dots, p_m)) \leq H((p_1, \dots, \frac{p_i + p_j}{2}, \dots, \frac{p_j + p_i}{2}, \dots, p_m))$$

## 3 2.42

1. Since  $f(X) = 5X$  is one-to-one, then  $H(5X) = H(X)$
2. Since  $X \rightarrow g(X)$ , by data-processing inequality, we have  $I(g(X); Y) = I(Y; g(X)) \leq I(X; Y) = I(Y; X)$ . where the equality holds if and only if  $I(X; Y|g(X)) = 0$ .
3. Since conditioning reduces entropy, i.e.,  $H(X|Y) \leq H(X)$ , then  $H(X_0|X_1) \geq H(X_0|X_1, X_1)$ , where the equality holds if and only if  $X_0$  and  $X_1$  are independent.
4. Since  $H(X, Y) \leq H(X) + H(Y)$ , then  $\frac{H(X, Y)}{H(X) + H(Y)} \leq 1$ , where the equality holds if and only if  $X$  and  $Y$  are independent.