


Information Theory

Mahdi Roozbahani
Georgia Tech

Outline

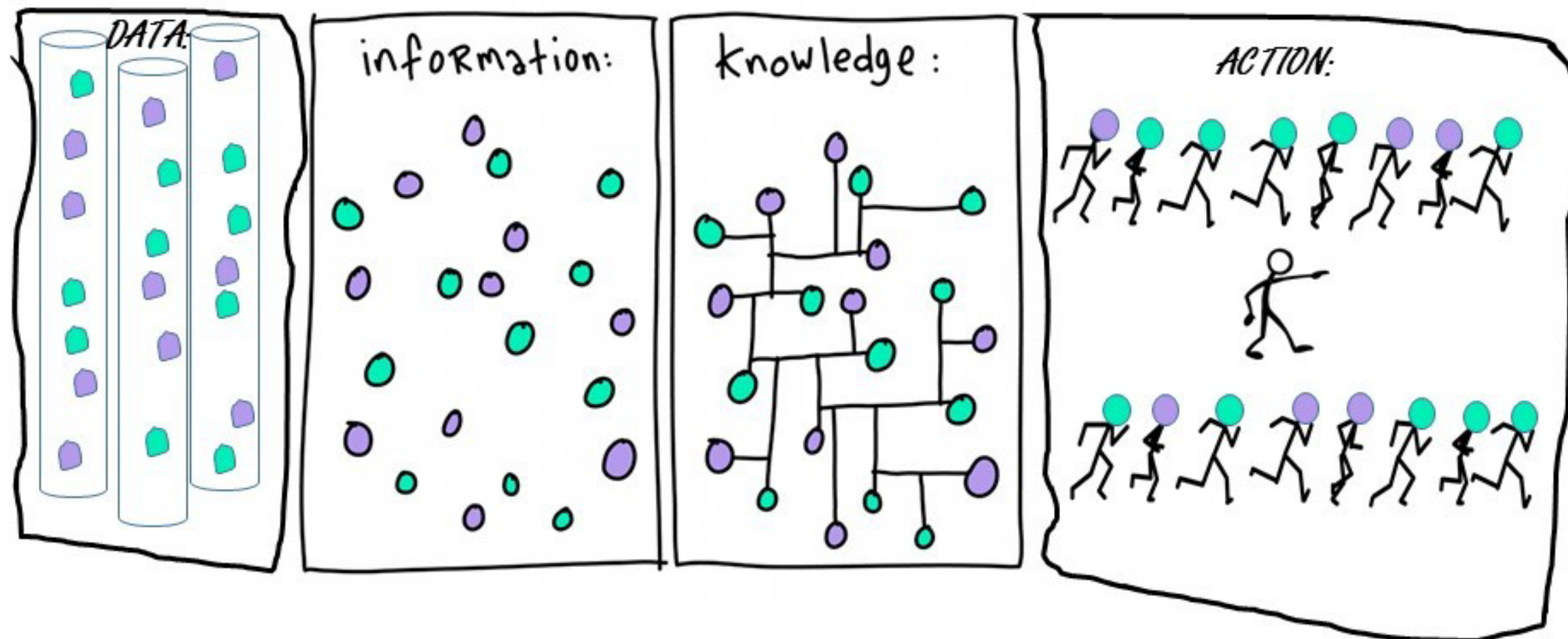
- Motivation 
- Entropy
- Conditional Entropy and Mutual Information
- Cross-Entropy and KL-Divergence

Uncertainty and Information

Information is processed data whereas **knowledge** is **information** that is modeled to be useful.

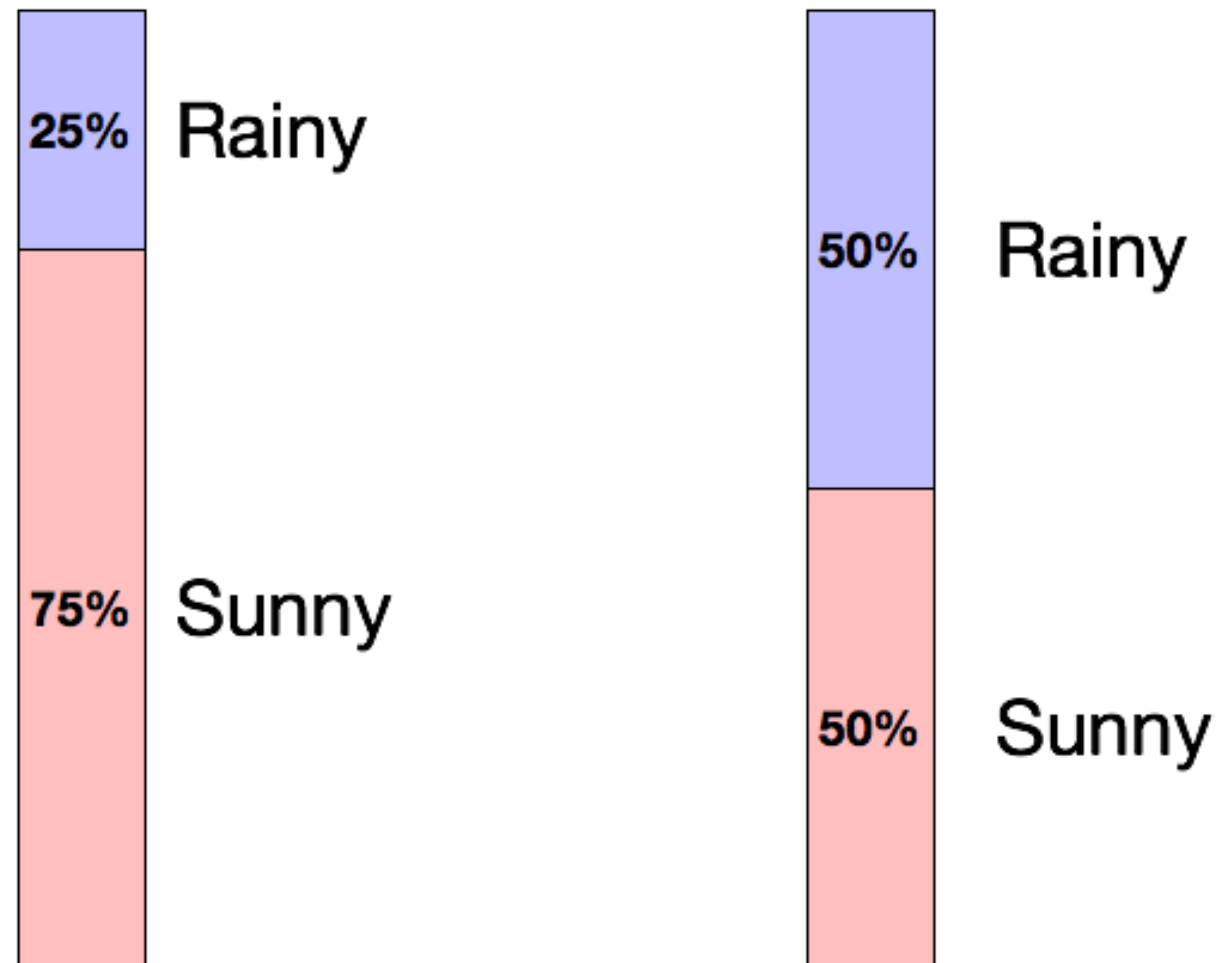
You need **information** to be able to get **knowledge**

- information \neq knowledge
Concerned with abstract possibilities, not their meaning



Created by Bruce Campbell: "DIKA – ancient Chinese saying for get up and DO! Data-Information-Knowledge-Action."

Uncertainty and Information



Which day is more uncertain?

How do we quantify uncertainty?

High entropy correlates to high information or the more uncertain

Information

Let X be a random variable with distribution $p(x)$

$$I(X) = \log\left(\frac{1}{p(x)}\right)$$

MOTIVATION: COMPRESSION

- ▶ Suppose we observe a sequence of events:
 - ▶ Coin tosses
 - ▶ Words in a language
 - ▶ notes in a song
 - ▶ etc.
- ▶ We want to record the sequence of events in the smallest possible space.
- ▶ In other words we want the shortest representation which preserves all information.
- ▶ Another way to think about this: How much information does the sequence of events actually contain?

MOTIVATION: COMPRESSION

To be concrete, consider the problem of recording coin tosses in unary.

T, T, T, T, H

Approach 1:

| | |
|---|----|
| H | T |
| 0 | 00 |

00, 00, 00, 00, 0

We used 9 characters

Which one has a higher probability: T or H?

Which one should carry more information: T or H?

MOTIVATION: COMPRESSION

To be concrete, consider the problem of recording coin tosses in unary.

T, T, T, T, H

Approach 2:

| | |
|----|---|
| H | T |
| 00 | 0 |

0, 0, 0, 0, 00

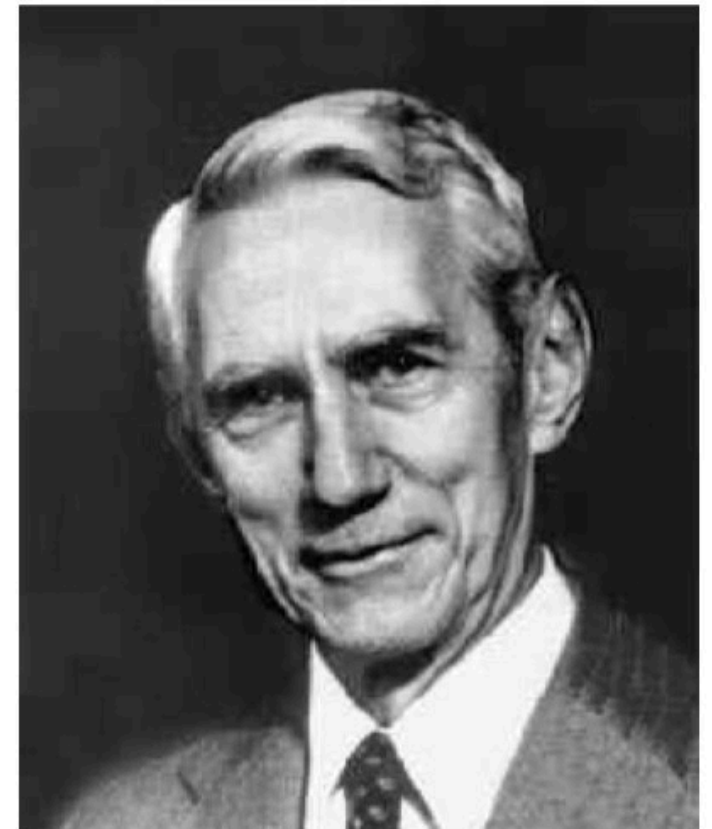
We used 6 characters

MOTIVATION: COMPRESSION

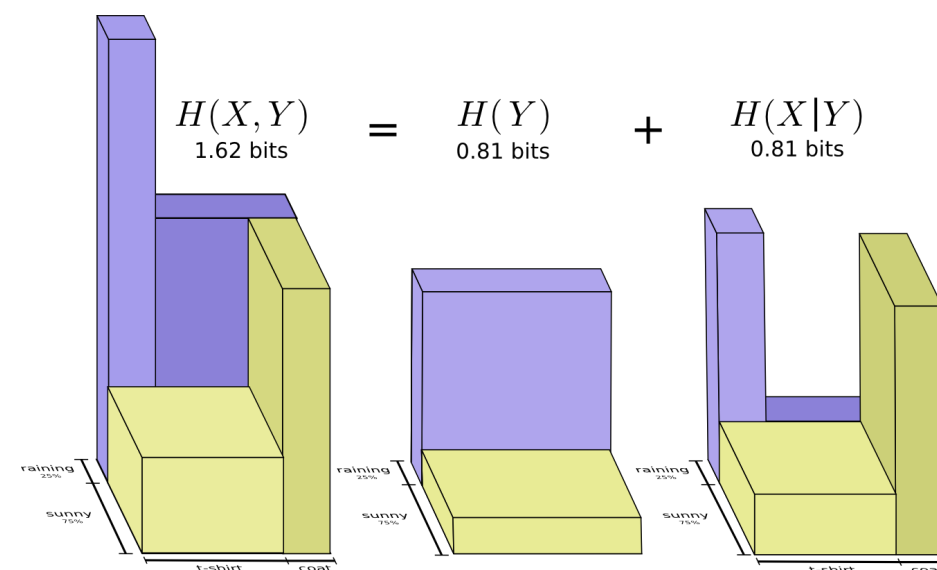
- ▶ Frequently occurring events should have short encodings
- ▶ We see this in english with words such as “a”, “the”, “and”, etc.
- ▶ We want to maximise the information-per-character
- ▶ seeing common events provides little information
- ▶ seeing uncommon events provides a lot of information

Information Theory


- Information theory is a mathematical framework which addresses questions like:
 - ▶ How much information does a random variable carry about?
 - ▶ How efficient is a hypothetical code, given the statistics of the random variable?
 - ▶ How much better or worse would another code do?
 - ▶ Is the information carried by different random variables complementary or redundant?



Claude Shannon



Outline

- Motivation
- Entropy 
- Conditional Entropy and Mutual Information
- Cross-Entropy and KL-Divergence

Entropy

- Entropy $H(Y)$ of a random variable Y

$$H(Y) = - \sum_{k=1}^K P(y = k) \log_2 P(y = k)$$

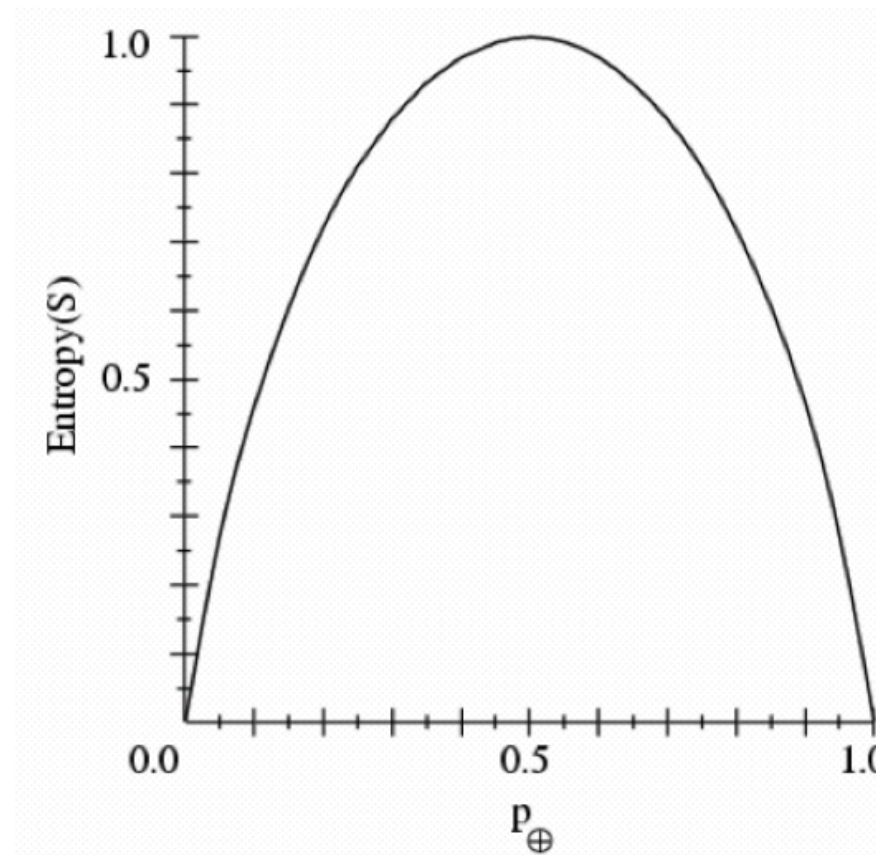
- $H(Y)$ is the expected number of bits needed to encode a randomly drawn value of Y (under most efficient code)

- Information theory:

Most efficient code assigns $-\log_2 P(Y = k)$ bits to encode the message $Y = k$, So, expected number of bits to code one random Y is:

$$- \sum_{k=1}^K P(y = k) \log_2 P(y = k)$$

Entropy



- S is a sample of coin flips
- p_+ is the proportion of heads in S
- p_- is the proportion of tails in S
- Entropy measure the uncertainty of S

$$H(S) \equiv -p_+ \log_2 p_+ - p_- \log_2 p_-$$

Entropy Computation: An Example

$$H(S) \equiv -p_+ \log_2 p_+ - p_- \log_2 p_-$$

| | |
|------|----------|
| head | 0 |
| tail | 6 |

$$P(h) = 0/6 = 0 \quad P(t) = 6/6 = 1$$

$$\text{Entropy} = -0 \log 0 - 1 \log 1 = -0 - 0 = 0$$

| | |
|------|----------|
| head | 1 |
| tail | 5 |

$$P(h) = 1/6 \quad P(t) = 5/6$$

$$\text{Entropy} = - (1/6) \log_2 (1/6) - (5/6) \log_2 (5/6) = 0.65$$

| | |
|------|----------|
| head | 2 |
| tail | 4 |

$$P(h) = 2/6 \quad P(t) = 4/6$$

$$\text{Entropy} = - (2/6) \log_2 (2/6) - (4/6) \log_2 (4/6) = 0.92$$

Properties of Entropy

$$H(P) = \sum_i p_i \cdot \log \frac{1}{p_i}$$

1. Non-negative: $H(P) \geq 0$

2. Invariant wrt permutation of its inputs:

$$H(p_1, p_2, \dots, p_k) = H(p_{\tau(1)}, p_{\tau(2)}, \dots, p_{\tau(k)})$$


3. For any *other* probability distribution $\{q_1, q_2, \dots, q_k\}$:

$$H(P) = \sum_i p_i \cdot \log \frac{1}{p_i} < \sum_i p_i \cdot \log \frac{1}{q_i}$$

4. $H(P) \leq \log k$, with equality iff $p_i = 1/k \ \forall i$

5. The further P is from uniform, the lower the entropy.

Outline

- Motivation
- Entropy
- Conditional Entropy and Mutual Information 
- Cross-Entropy and KL-Divergence

Joint Entropy

| | | Temperature | | | |
|----------|------|-------------|------|-----|-----|
| huMidity | | cold | mild | hot | |
| | low | 0.1 | 0.4 | 0.1 | 0.6 |
| | high | 0.2 | 0.1 | 0.1 | 0.4 |
| | | 0.3 | 0.5 | 0.2 | 1.0 |

- $H(T) = H(0.3, 0.5, 0.2) = 1.48548$
- $H(M) = H(0.6, 0.4) = 0.970951$
- $H(T) + H(M) = 2.456431$
- **Joint Entropy:** consider the space of (t, m) events $H(T, M) = \sum_{t,m} P(T=t, M=m) \cdot \log \frac{1}{P(T=t, M=m)}$
 $H(0.1, 0.4, 0.1, 0.2, 0.1, 0.1) = 2.32193$

Notice that $H(T, M) \leq H(T) + H(M)$!!!

$$H(T, M) = H(T|M) + H(M) = H(M|T) + H(T)$$

Conditional Entropy

$$H(Y|X) = \sum_{x \in X} p(x) H(Y|X = x) = \sum_{x \in X, y \in Y} p(x, y) \log \frac{p(x)}{p(x, y)}$$

$$P(T = t|M = m)$$

| | cold | mild | hot | |
|------|------|------|-----|-----|
| low | 1/6 | 4/6 | 1/6 | 1.0 |
| high | 2/4 | 1/4 | 1/4 | 1.0 |

Conditional Entropy:

- $H(T|M = low) = H(1/6, 4/6, 1/6) = 1.25163$
- $H(T|M = high) = H(2/4, 1/4, 1/4) = 1.5$
- **Average Conditional Entropy** (aka equivocation):
 $H(T/M) = \sum_m P(M = m) \cdot H(T|M = m) =$
 $0.6 \cdot H(T|M = low) + 0.4 \cdot H(T|M = high) = 1.350978$

Conditional Entropy

$$P(M = m|T = t)$$

| | cold | mild | hot |
|------|------|------|-----|
| low | 1/3 | 4/5 | 1/2 |
| high | 2/3 | 1/5 | 1/2 |
| | 1.0 | 1.0 | 1.0 |

Conditional Entropy:

- $H(M|T = cold) = H(1/3, 2/3) = 0.918296$
- $H(M|T = mild) = H(4/5, 1/5) = 0.721928$
- $H(M|T = hot) = H(1/2, 1/2) = 1.0$
- Average Conditional Entropy (aka Equivocation):
 $H(M/T) = \sum_t P(T = t) \cdot H(M|T = t) =$
 $0.3 \cdot H(M|T = cold) + 0.5 \cdot H(M|T = mild) + 0.2 \cdot H(M|T = hot) = 0.8364528$

Conditional Entropy

- Conditional entropy $H(Y|X)$ of a random variable Y given X_i

Discrete random variables:

$$H(Y|X) = \sum_{x \in X} p(x_i) H(Y|X = x_i) = \sum_{x \in X, y \in Y} p(x_i, y_i) \log \frac{p(x_i)}{p(x_i, y_i)}$$

Continuous:

$$H(Y|X) = - \int \left(\sum_{k=1}^K P(y = k|x_i) \log_2 P(y = k) \right) p(x_i) dx_i$$

Mutual Information

- Mutual information: quantify the reduction in uncertainty in Y after seeing feature X_i

$$I(X_i, Y) = H(Y) - H(Y|X_i)$$

- The more the reduction in entropy, the more informative a feature.

- Mutual information is symmetric

- $I(X_i, Y) = I(Y, X_i) = H(X_i) - H(X_i|Y)$
- $I(Y|X) = \int \sum_k^K p(x_i, y = k) \log_2 \frac{p(x_i, y=k)}{p(x_i)p(y=k)} dx_i$
- $= \int \sum_k^K p(x_i|y = k)p(y = k) \log_2 \frac{p(x_i|y = k)}{p(x_i)} dx_i$

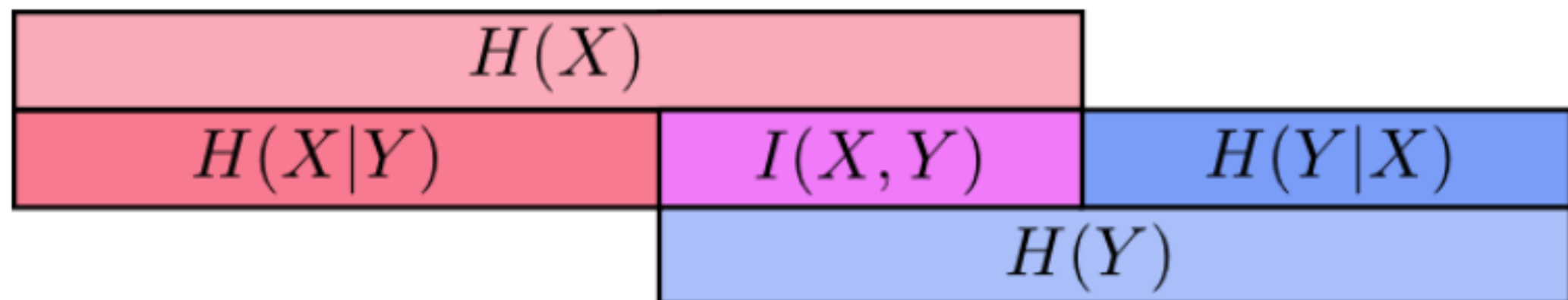
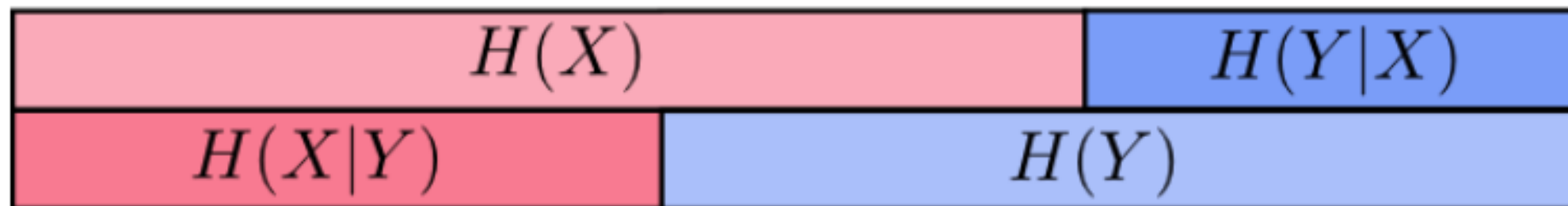
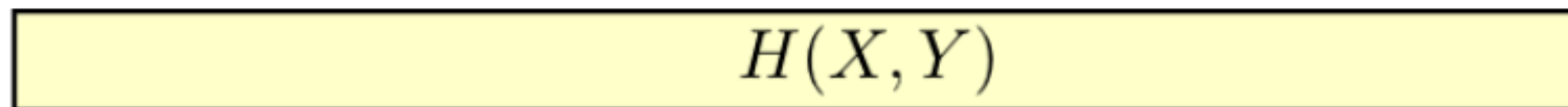
Properties of Mutual Information

$$\begin{aligned} I(X, Y) &= H(X) - H(X|Y) \\ &= \sum_x P(x) \cdot \log \frac{1}{P(x)} - \sum_{x,y} P(x, y) \cdot \log \frac{1}{P(x|y)} \\ &= \sum_{x,y} P(x, y) \cdot \log \frac{P(x|y)}{P(x)} \\ &= \sum_{x,y} P(x, y) \cdot \log \frac{P(x, y)}{P(x)P(y)} \end{aligned}$$


Properties of Average Mutual Information:

- Symmetric
- Non-negative
- Zero iff X, Y independent

CE and MI: Visual Illustration



Outline

- Motivation
- Entropy
- Conditional Entropy and Mutual Information
- Cross-Entropy and KL-Divergence 



Let's work on this subject in our Optimization lecture

Cross Entropy

Cross Entropy: The expected number of bits when a wrong distribution Q is assumed while the data actually follows a distribution P

$$H(p, q) = - \sum_{x \in \mathcal{X}} p(x) \log q(x) = H(P) + KL[P][Q]$$

This is because:

$$H(p, q) = \mathbb{E}_p[l_i] = \mathbb{E}_p \left[\log \frac{1}{q(x_i)} \right]$$

$$H(p, q) = \sum_{x_i} p(x_i) \log \frac{1}{q(x_i)}$$

$$H(p, q) = - \sum_x p(x) \log q(x).$$

Kullback-Leibler Divergence

Another useful information theoretic quantity measures the difference between two distributions.

$$\begin{aligned}\mathbf{KL}[P(S)||Q(S)] &= \sum_s P(s) \log \frac{P(s)}{Q(s)} \\ &= \underbrace{\sum_s P(s) \log \frac{1}{Q(s)}}_{\text{cross entropy}} - \mathbf{H}[P] = H(P, Q) - H(P)\end{aligned}$$

Excess cost in bits paid by encoding according to Q instead of P .

KL Divergence is
a **KIND OF**
distance
measurement

$$-\mathbf{KL}[P||Q] = \sum_s P(s) \log \frac{Q(s)}{P(s)}$$

log function is
concave or
convex?

$$\begin{aligned}\sum_s P(s) \log \frac{Q(s)}{P(s)} &\leq \log \sum_s P(s) \frac{Q(s)}{P(s)} && \text{By Jensen Inequality} \\ &= \log \sum_s Q(s) = \log 1 = 0\end{aligned}$$

So $\mathbf{KL}[P||Q] \geq 0$. Equality iff $P = Q$

When $P = Q$, $KL[P||Q] = 0$

Take-Home Messages

- Entropy
 - A measure for uncertainty
 - Why it is defined in this way (optimal coding)
 - Its properties
- Joint Entropy, Conditional Entropy, Mutual Information
 - The physical intuitions behind their definitions
 - The relationships between them
- Cross Entropy, KL Divergence
 - The physical intuitions behind them
 - The relationships between entropy, cross-entropy, and KL divergence