

For this quarter, I mostly learn about the information theory, and especially talking about:

- Entropy, conditional entropy, and theorems
- Information and mutual information and theorems
- KL Divergence and theorems
- Sanov's Theorem
- Gibbs variational principle
- A little bit about the applications and large deviation theorem

For the application, I read a paper on the GPU acceleration, but since that involves some concepts in the electric engineering, so I did not choose this as the application case in my presentation. I also read the Shannon's paper on the information theory, reading about the meaning and case behind the introduction of entropy.

For the presentation, since I want to make everything on the slides easy to understand, I choose only entropy and the KL Divergence to introduce. Originally, I plan to include the concept information, but it was hard to find a way to cooperate that concept with the other two, so I just put the entropy, KL Divergence, and the examples and applications for each concept.

The special project I started at the end of the quarter is simply using KL divergence for hypothesis testing. In this project, starting with LRT and large sample size, from the expected value of λ and finally get the form of test statistics with the difference between two divergence.