

HW7

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1.

Denote “HasJob”, “HasFamily”, “IsAbove30years”, “Defaulter” as X_1 , X_2 , X_3 , Y , respectively.

$Y = 1$ with $p = 0.5$.

$$H(Y) = 0.5\log(1/0.5) + 0.5\log(1/0.5) = 1.$$

Split X_1 :

$$P(X_1=1) = 5/8, P(X_1=0) = 3/8$$

$$P(Y=1|X_1=1) = 2/5 \rightarrow H(Y|X_1=1) = 2/5\log(5/2) + 3/5\log(5/3) = 0.971$$

$$P(Y=1|X_1=0) = 2/3 \rightarrow H(Y|X_1=0) = 2/3\log(3/2) + 1/3\log(3/1) = 0.918$$

$$H(Y|X_1) = 5/8 \cdot 0.971 + 3/8 \cdot 0.918 = 0.951$$

$$\text{Info Gained} = H(Y) - H(Y|X_1) = 0.049$$

Split X_2 :

$$P(X_2=1) = 0.5, P(X_2=0) = 0.5$$

$$P(Y=1|X_2=1) = 0.25 \rightarrow H(Y|X_2=1) = 0.25\log(1/0.25) + 0.75\log(1/0.75) = 0.811$$

$$P(Y=1|X_2=0) = 0.75 \rightarrow H(Y|X_2=0) = 0.25\log(1/0.25) + 0.75\log(1/0.75) = 0.811$$

$$H(Y|X_2) = 0.5 \cdot 0.811 + 0.5 \cdot 0.811 = 0.811$$

$$\text{Info Gained} = H(Y) - H(Y|X_2) = 0.189$$

Split X_3 :

$$P(X_3=1) = 0.75, P(X_3=0) = 0.25$$

$$P(Y=1|X_3=1) = 0.5 \rightarrow H(Y|X_3=1) = 0.5\log(1/0.5) + 0.5\log(1/0.5) = 1$$

$$P(Y=1|X_3=0) = 0.5 \rightarrow H(Y|X_3=0) = 0.5\log(1/0.5) + 0.5\log(1/0.5) = 1$$

$$H(Y|X_3) = 0.75 \cdot 1 + 0.25 \cdot 1 = 1$$

$$\text{Info Gained} = H(Y) - H(Y|X_3) = 0$$

From the calculation above we know that X_2 (“HasFamily”) is the best feature because it leads to the most information gained.

2.

$$H(S) = 0.7\log(1/0.7) + 0.2\log(1/0.2) + 0.1\log(1/0.1) = 1.157 \text{ bits}$$

The $H(S)$ is the smallest codeword length that is theoretically possible for signal ‘S’. So theoretically the smallest code is 1.157 bits per symbol for S.