

**Axiom A4** (*Normalization*).  $H(1/2, 1/2) = 1$ .

Axiom A4 means that making a choice from equally probably events/outcomes gives one bit of information.

**Axiom A5** (*Symmetry*). The function  $H(p_1, p_2, \dots, p_n)$  is symmetric for any permutation of the arguments  $p_i$ .

Axiom A5 means that the function  $H(p_1, p_2, \dots, p_n)$  depends only on probabilities  $p_1, p_2, \dots, p_n$  but is independent of their order.

The Axiomatic characterization is obtained in the following theorem.

**Theorem 3.5.1.** The only function that satisfies Axioms A1-A5 is the information entropy function  $H(p_1, p_2, \dots, p_n)$  determined by the formula (3.2.4).

Proof. Let us consider the function  $F(n) = H(1/n, 1/n, \dots, 1/n)$  and  $r^m$  events with equal probabilities of occurrence. It is possible to decompose choices from all of these events into a series of  $m$  choices from  $r$  potential events with equal probabilities of occurrence. In this situation, Axiom A3 gives us the following equality:

$$F(r^m) = mF(r)$$

Let us fix some number  $t$ . Then for any natural number  $n$ , there is number  $m$  such that

$$r^m \leq t^n < r^{m+1} \quad (3.5.1)$$

Indeed, if  $m$  is the largest number such that  $r^m \leq t^n$  then  $t^n < r^{m+1}$ . As before, Axiom A3 gives us the following equality:

$$m \log_2 r \leq n \log_2 t < (m+1) \log_2 r \quad (3.5.2)$$

Dividing all terms in the formula (3.5.2) by  $n \log_2 r$ , we have

$$m/n \leq (\log_2 t / \log_2 r) < (m+1)/n \quad (3.5.3)$$

This gives us

$$| (\log_2 t / \log_2 r) - m/n | < 1/n \quad (3.5.4)$$

At the same time, Axiom A2 and inequalities (3.5.1), give us

$$F(r^m) \leq F(t^n) \leq F(r^{m+1})$$