

## Entropy and information

1. Find  $H(X)$ , where the distribution of  $X$  is:

- a) uniform on  $n$  points;
- b) uniform on a segment  $[a, b]$ ;
- c) exponential on a segment  $(0, +\infty)$  with density  $\lambda e^{-\lambda x}$ ;
- d)\* Weibull distribution on a segment  $(0, +\infty)$  with density  $\frac{k}{\lambda} \left(\frac{x}{\lambda}\right)^{k-1} e^{-\left(\frac{x}{\lambda}\right)^k}$
- e)\* Cauchy distribution on a line with density  $\frac{\pi^{-1}}{1+x^2}$

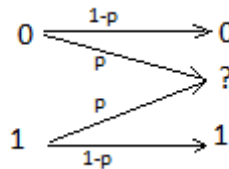
2. Show that the following distributions  $X$  maximize  $H(X)$ :

- a) uniform among all discrete distributions on  $n$  points;
- b) uniform among all continuous distributions on a given segment
- c) exponential among all continuous distributions with a given expectation on a segment  $(0, +\infty)$

3. a) Propose discrete distributions  $X, Y$  and an element  $y \in Y$  such that  $H(X|y) > H(X)$

b) Propose discrete distributions  $X, Y$  and  $Z$  such that  $I(X; Y|Z) < I(X; Y)$

4. Find capacity of a *binary erasure channel*: it sends a bit (0 or 1), and receives the same bit with probability  $1 - p$  and a new symbol ? with probability  $p$



5. Let  $c_1 : \{0, 1\}^n \rightarrow \mathbb{R}$  и  $c_2 : \{0, 1\}^m \rightarrow \mathbb{R}$  be constellations on a plane. Introduce their *Cartesian product*  $c_1 \times c_2 : \{0, 1\}^{n+m} \rightarrow \mathbb{R}^2$  as a constellation on a plane sending a bit sequence  $b_1 \times b_2$  to a point  $c_1(b_1) \times c_2(b_2)$ .

Find a) SER, b) BER, c) BICM mutual information for  $c_1 \times c_2$ , knowing them for  $c_1$  и  $c_2$

6\*. Show that the minimal number of comparison used to order  $n$  objects is  $O(n \log n)$

**Hint.** Express in bits amount of necessary for ordering information and use Stirling's formula.