

Entropy

$$\text{Bernoulli: } P(x) = \begin{cases} p, & x=1 \\ 1-p, & x=0 \end{cases}$$

$$H(x) = \mathbb{E}[I(x)] = -\mathbb{E}[\log_2 P(x)]$$

$$= -\sum_{x=0}^1 P(x_i) \log_2 P(x_i) = -[(1-p) \log_2(1-p) + p \log_2 p]$$

$$\text{Coin flip: } p = 1-p = 0.5$$

$$H(x) = -(0.5 \log_2(0.5) + 0.5 \log_2(0.5))$$

$$= -(0.5(-1) + 0.5(-1)) = 1$$

$$\text{Enjoys Cilantro: } p = 0.8, 1-p = 0.2$$

$$H(x) = -(0.2 \log_2(0.2) + 0.8 \log_2(0.8))$$

$$= -(0.2(-2.3219) + 0.8(-0.3219)) = 0.72$$

KL Divergence: let $P(x) = \text{cilantro}$, estimating using $Q(x) = \text{coin flip}$

$$D_{KL}(P||Q) = \mathbb{E}_{x \sim P} \left[\log \frac{P}{Q} \right]$$

if $P=Q$, $\log(1)=0$

$$= p \log \left(\frac{p}{q} \right) + (1-p) \log \left(\frac{1-p}{1-q} \right)$$

$$= 0.8 \log \left(\frac{0.8}{0.5} \right) + 0.2 \log \left(\frac{0.2}{0.5} \right) = 0.278$$