
Details of the Incremental Coding Length (ICL)

Let \mathbf{p} be the feature bank, the Incremental Coding Length of a feature p_k is defined as below:

$$\begin{aligned} \text{ICL}(p_k) &= \frac{\partial H(\mathbf{p})}{\partial p_k} = -\frac{\sum_i \partial p_i \log p_i}{\partial p_k} \\ &= -\frac{\partial p_k \log p_k}{\partial p_k} - \frac{\sum_{j \neq k} \partial p_j \log p_j}{\partial p_k}. \end{aligned} \quad (1)$$

The first term in Eq. 1 equals:

$$\frac{\partial p_k \log p_k}{\partial p_k} = 1 + \log p_k.$$

The second term in Eq. 1 can be further reduced:

$$\begin{aligned} &\frac{\sum_{j \neq k} \partial p_j \log p_j}{\partial p_k} \\ &= \lim_{\varepsilon \rightarrow 0} \sum_{j \neq k} \frac{1}{\varepsilon} \left(\frac{p_j}{1+\varepsilon} \log \frac{p_j}{1+\varepsilon} - p_j \log p_j \right) \\ &= \lim_{\varepsilon \rightarrow 0} \sum_{j \neq k} \frac{1}{\varepsilon} \left(\frac{p_j}{1+\varepsilon} (\log p_j - \log(1+\varepsilon)) - p_j \log p_j \right) \\ &= \lim_{\varepsilon \rightarrow 0} \sum_{j \neq k} \frac{1}{\varepsilon} \left(-\frac{\varepsilon}{1+\varepsilon} p_j \log p_j - \frac{p_j}{1+\varepsilon} \log(1+\varepsilon) \right) \\ &= \sum_{j \neq k} \left(-p_j \log p_j - p_j \right) \\ &= \sum_i \left(-p_i \log p_i - p_i \right) + p_k \log p_k + p_k \\ &= H(\mathbf{p}) - 1 + p_k \log p_k + p_k \end{aligned}$$

Reduce Eq. 2 to Eq. 1, we finally have:

$$\text{ICL}(p_k) = \frac{\partial H(\mathbf{p})}{\partial p_k} = -H(\mathbf{p}) - p_k - \log p_k - p_k \log p_k. \quad (2)$$