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A martingale is any of a class of betting strategies that originated from and were popular in 18th century France. The simplest of these strategies was designed for a game in which the gambler wins his stake if a coin comes up heads and loses it if the coin comes up tails.

Martingale (betting system) - Wikipedia

Information entropy is the average rate at which information is produced by a stochastic source of data.. The measure of information entropy associated with each possible data value is the negative logarithm of the probability mass function for the value: $= -\sum$. When the data source produces a low-probability value (i.e., when a low-probability event occurs), the event carries more ...

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