

Solutions Manual to Pattern Recognition and Machine Learning

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1 Introduction

1.1

Let

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2. \quad (1.1)$$

To minimise it, setting the derivative to zero gives

$$\mathbf{0} = \sum_{n=1}^N \frac{\partial y(x_n, \mathbf{w})}{\partial \mathbf{w}} (y(x_n, \mathbf{w}) - t_n). \quad (1.2)$$

Substituting

$$y(x_n, \mathbf{w}) = \sum_{j=0}^M w_j x_n^j \quad (1.3)$$

gives

$$0 = \sum_{n=1}^N x_n^i \left(\sum_{j=0}^M w_j x_n^j - t_n \right). \quad (1.4)$$

Therefore,

$$\sum_{j=0}^M A_{ij} w_j = T_i \quad (1.5)$$

where

$$\begin{aligned} A_{ij} &= \sum_{n=1}^N x_n^{i+j}, \\ T_i &= \sum_{n=1}^N x_n^i t_n. \end{aligned} \quad (1.6)$$

1.2

Let

$$\tilde{E}(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2 + \frac{\lambda}{2} \|\mathbf{w}\|^2. \quad (1.7)$$

To minimise it, setting the derivative to zero gives

$$\mathbf{0} = \sum_{n=1}^N \frac{\partial y(x_n, \mathbf{w})}{\partial \mathbf{w}} (y(x_n, \mathbf{w}) - t_n) + \lambda \mathbf{w}. \quad (1.8)$$

Substituting

$$y(x_n, \mathbf{w}) = \sum_{j=0}^M w_j x_n^j \quad (1.9)$$

gives

$$0 = \sum_{n=1}^N x_n^i \left(\sum_{j=0}^M w_j x_n^j - t_n \right) + \lambda w_i. \quad (1.10)$$

Therefore,

$$\sum_{j=0}^M \tilde{A}_{ij} w_j = T_i \quad (1.11)$$

where

$$\begin{aligned} \tilde{A}_{ij} &= \sum_{n=1}^N x_n^{i+j} + \lambda \delta_{ij}, \\ T_i &= \sum_{n=1}^N x_n^i t_n. \end{aligned} \quad (1.12)$$

1.3

Let a , o and l be the events where an apple, orange and lime are selected respectively. The probability that an apple is selected is given by

$$p(a) = p(a|r)p(r) + p(a|b)p(b) + p(a|g)p(g). \quad (1.13)$$

Substituting $p(a|r) = \frac{3}{10}$, $p(r) = \frac{1}{5}$, $p(a|g) = \frac{1}{2}$, $p(r) = \frac{1}{5}$, $p(a|g) = \frac{3}{10}$ and $p(g) = \frac{3}{5}$ gives

$$p(a) = \frac{17}{50}. \quad (1.14)$$

If an orange is selected, the probability that it came from the green box is given by

$$p(g|o) = \frac{p(g, o)}{p(o)}. \quad (1.15)$$

Here,

$$\begin{aligned} p(g, o) &= p(o|g)p(g), \\ p(o) &= p(o|r)p(r) + p(o|b)p(b) + p(o|g)p(g). \end{aligned} \quad (1.16)$$

Substituting $p(o|r) = \frac{2}{5}$, $p(r) = \frac{1}{5}$, $p(o|b) = \frac{1}{2}$, $p(b) = \frac{1}{5}$, $p(o|g) = \frac{3}{10}$ and $p(g) = \frac{3}{5}$ gives $p(g, o) = \frac{9}{50}$ and $p(o) = \frac{9}{25}$. Therefore,

$$p(g|o) = \frac{1}{2}. \quad (1.17)$$

1.4

Let

$$x = g(y) \quad (1.18)$$

and \hat{x} and \hat{y} be the locations of the maximum of $p_x(x)$ and $p_y(y)$ respectively. Let us assume that there exists $\epsilon > 0$ such that $g'(y) \neq 0$ for $|y - \hat{y}| < \epsilon$. Then, differentiating both sides of the transformation

$$p_y(y) = p_x(g(y)) |g'(y)| \quad (1.19)$$

and substituting $y = \hat{y}$ gives

$$0 = g'(\hat{y})p'_x(g(\hat{y})) + p_x(g(\hat{y}))g''(\hat{y}). \quad (1.20)$$

Therefore, in general,

$$\hat{x} \neq g(\hat{y}). \quad (1.21)$$

Here, let us assume that

$$g(y) = ay + b. \quad (1.22)$$

Then, differentiating both sides of the transformation and substituting $y = \hat{y}$ gives

$$0 = p'_x(g(\hat{y})). \quad (1.23)$$

Therefore,

$$\hat{x} = g(\hat{y}). \quad (1.24)$$

1.5

By the definition,

$$\text{var} f(x) = E (f(x) - Ef(x))^2. \quad (1.25)$$

The right hand side can be written as

$$E ((f(x))^2 - 2f(x)Ef(x) + (Ef(x))^2) = E (f(x))^2 - (Ef(x))^2. \quad (1.26)$$

Therefore,

$$\text{var} f(x) = E (f(x))^2 - (Ef(x))^2. \quad (1.27)$$

1.6

By the definition,

$$\text{cov}(x, y) = E ((x - Ex) (y - Ey)). \quad (1.28)$$

The right hand side can be written as

$$Exy - E (xEy) - E (yEx) + E (ExEy) = Exy - ExEy. \quad (1.29)$$

The right hand side can be written as

$$\int xyp(x, y)dxdy - \int xp(x)dx \int yp(y)dy. \quad (1.30)$$

If x and y are independent, by the definition,

$$f(x, y) = f(x)f(y). \quad (1.31)$$

Then,

$$\int xyp(x, y)dxdy = \int p(x)dx \int p(y)dy. \quad (1.32)$$

Therefore,

$$\text{cov}(x, y) = 0. \quad (1.33)$$

1.7

Let

$$I = \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2\sigma^2}x^2\right) dx. \quad (1.34)$$

Then

$$I^2 = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2\sigma^2}(x^2 + y^2)\right) dx dy. \quad (1.35)$$

By the transformation from Cartesian coordinates (x, y) to polar coordinates (r, θ) , the right hand side can be written as

$$\int_0^{\infty} \int_0^{2\pi} \exp\left(-\frac{1}{2\sigma^2}r^2\right) \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} dr d\theta = 2\pi \int_0^{\infty} \exp\left(-\frac{1}{2\sigma^2}r^2\right) r dr. \quad (1.36)$$

By the transformation $s = \frac{r}{\sigma}$, the right hand side can be written as

$$2\pi\sigma^2 \int_0^{\infty} \exp\left(-\frac{1}{2}s^2\right) s ds = 2\pi\sigma^2 \left[-\exp\left(-\frac{1}{2}s^2\right)\right]_0^{\infty}. \quad (1.37)$$

Therefore,

$$I = (2\pi\sigma^2)^{\frac{1}{2}}. \quad (1.38)$$

By the definition,

$$\mathcal{N}(x|\mu, \sigma^2) = (2\pi\sigma^2)^{-\frac{1}{2}} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right). \quad (1.39)$$

Then

$$\int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) dx = (2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right) dx. \quad (1.40)$$

By the transformation $t = x - \mu$, the right hand side can be written as

$$(2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2\sigma^2}t^2\right) dt = (2\pi\sigma^2)^{-\frac{1}{2}} I. \quad (1.41)$$

Therefore,

$$\int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) dx = 1. \quad (1.42)$$

1.8

Let x be a variable under the Gaussian distribution with mean μ and variance σ^2 . Then

$$\mathbb{E}x = \int_{-\infty}^{\infty} x \mathcal{N}(x|\mu, \sigma^2) dx. \quad (1.43)$$

By the definition, the right hand side can be written as

$$(2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} x \exp\left(-\frac{1}{2\sigma^2}(x-\mu)^2\right) dx. \quad (1.44)$$

By the transformation $y = x - \mu$, it can be written as

$$(2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} (y + \mu) \exp\left(-\frac{1}{2\sigma^2}y^2\right) dy. \quad (1.45)$$

Since

$$(2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} y \exp\left(-\frac{1}{2\sigma^2}y^2\right) dy = 0, \quad (1.46)$$

and

$$(2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} \mu \exp\left(-\frac{1}{2\sigma^2}y^2\right) dy = \mu \int_{-\infty}^{\infty} \mathcal{N}(y|\mu, \sigma^2) dy, \quad (1.47)$$

we have

$$\mathbb{E}x = \mu. \quad (1.48)$$

By the definition,

$$\int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) dx = 1 \quad (1.49)$$

can be written as

$$(2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2\sigma^2}(x-\mu)^2\right) dx = 1. \quad (1.50)$$

Differentiating both sides with respect to σ^2 gives

$$\begin{aligned} & (2\pi)^{-\frac{1}{2}} \left(-\frac{1}{2}\right) (\sigma^2)^{-\frac{3}{2}} \int_{-\infty}^{\infty} \exp\left(-\frac{1}{2\sigma^2}(x-\mu)^2\right) dx \\ & + (2\pi\sigma^2)^{-\frac{1}{2}} \int_{-\infty}^{\infty} \frac{1}{2} (\sigma^2)^{-2} (x-\mu)^2 \exp\left(-\frac{1}{2\sigma^2}(x-\mu)^2\right) dx = 0. \end{aligned} \quad (1.51)$$

The left hand side can be written as

$$\begin{aligned} -\frac{1}{2}(\sigma^2)^{-1} \int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) dx + \frac{1}{2}(\sigma^2)^{-2} \int_{-\infty}^{\infty} (x - \mu)^2 \mathcal{N}(x|\mu, \sigma^2) dx \\ = -\frac{1}{2}(\sigma^2)^{-1} + \frac{1}{2}(\sigma^2)^{-2} \text{var}x. \end{aligned} \quad (1.52)$$

Therefore,

$$\text{var}x = \sigma^2. \quad (1.53)$$

1.9

Let

$$\mathcal{N}(x|\mu, \sigma^2) = (2\pi\sigma^2)^{-\frac{1}{2}} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right). \quad (1.54)$$

Setting its derivative with respect to x to zero gives

$$0 = (2\pi\sigma^2)^{-\frac{1}{2}} \left(-\frac{1}{\sigma^2}(x - \mu)\right) \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right). \quad (1.55)$$

Therefore, the mode is given by μ .

Similarly, let

$$\mathcal{N}(\mathbf{x}|\boldsymbol{\mu}, \boldsymbol{\Sigma}) = (2\pi)^{-\frac{D}{2}} |\boldsymbol{\Sigma}|^{-\frac{1}{2}} \exp\left(-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu})^\top \boldsymbol{\Sigma}^{-1}(\mathbf{x} - \boldsymbol{\mu})\right). \quad (1.56)$$

Setting its derivative with respect to \mathbf{x} to zero gives

$$\mathbf{0} = -(2\pi)^{-\frac{D}{2}} |\boldsymbol{\Sigma}|^{-\frac{1}{2}} (\boldsymbol{\Sigma}^{-1} + (\boldsymbol{\Sigma}^{-1})^\top) (\mathbf{x} - \boldsymbol{\mu}) \exp\left(-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu})^\top \boldsymbol{\Sigma}^{-1}(\mathbf{x} - \boldsymbol{\mu})\right). \quad (1.57)$$

Therefore, the mode is given by $\boldsymbol{\mu}$.

1.10

By the definition,

$$\mathbb{E}(x + y) = \int \int (x + y)p(x, y)dx dy. \quad (1.58)$$

The right hand side can be written as

$$\int x \left(\int p(x, y) dy \right) dx + \int y \left(\int p(x, y) dx \right) dy = \int xp(x)dx + \int yp(y)dy. \quad (1.59)$$

By the definition, the right hand side can be written as

$$Ex + Ey. \quad (1.60)$$

Therefore,

$$E(x + y) = Ex + Ey. \quad (1.61)$$

Similarly, by the definition,

$$\text{var}(x + y) = E(x + y - E(x + y))^2 \quad (1.62)$$

By the result above and the definition, the right hand side can be written as

$$\begin{aligned} E(x - Ex)^2 + 2E((x - Ex)(y - Ey)) + E(y - Ey)^2 \\ = \text{var}x + 2\text{cov}(x, y) + \text{var}y. \end{aligned} \quad (1.63)$$

If x and y are independent, then

$$\text{cov}(x, y) = 0, \quad (1.64)$$

by 1.6. Therefore,

$$\text{var}(x + y) = \text{var}x + \text{var}y. \quad (1.65)$$

1.11

Let

$$\ln p(\mathbf{x}|\mu, \sigma^2) = -\frac{N}{2} \ln(2\pi\sigma^2) - \frac{1}{2\sigma^2} \sum_{n=1}^N (x_n - \mu)^2. \quad (1.66)$$

To maximise it with respect to μ and σ^2 , setting the partial derivatives to zero gives

$$\begin{aligned} 0 &= \frac{1}{\sigma^2} \sum_{n=1}^N (x_n - \mu), \\ 0 &= -\frac{N}{2\sigma^2} + \frac{1}{2(\sigma^2)^2} \sum_{n=1}^N (x_n - \mu)^2. \end{aligned} \quad (1.67)$$

Therefore,

$$\begin{aligned}\mu_{\text{ML}} &= \frac{1}{N} \sum_{n=1}^N x_n, \\ \sigma_{\text{ML}}^2 &= \frac{1}{N} \sum_{n=1}^N (x_n - \mu_{\text{ML}})^2.\end{aligned}\tag{1.68}$$

1.12

Let x_m and x_n be independent variables. Then

$$\mathbb{E}x_mx_n = \mathbb{E}x_m\mathbb{E}x_n.\tag{1.69}$$

If they are samples from the Gaussian distribution with mean μ and variance σ^2 , the right hand side is given by μ^2 . On the other hand, by the definition,

$$\mathbb{E}x_n^2 = \text{var}x_n + (\mathbb{E}x_n)^2.\tag{1.70}$$

If x_n is a sample from the Gaussian distribution with mean μ and variance σ^2 , the right hand side is given by $\sigma^2 + \mu^2$. Therefore,

$$\mathbb{E}x_mx_n = \mu^2 + \delta_{mn}\sigma^2.\tag{1.71}$$

Here, since

$$\mu_{\text{ML}} = \frac{1}{N} \sum_{n=1}^N x_n,\tag{1.72}$$

we have

$$\mathbb{E}\mu_{\text{ML}} = \frac{1}{N} \sum_{n=1}^N \mathbb{E}x_n.\tag{1.73}$$

Therefore,

$$\mathbb{E}\mu_{\text{ML}} = \mu.\tag{1.74}$$

Similarly, since

$$\sigma_{\text{ML}}^2 = \frac{1}{N} \sum_{n=1}^N (x_n - \mu_{\text{ML}})^2,\tag{1.75}$$

we have

$$\mathbb{E}\sigma_{\text{ML}}^2 = \frac{1}{N} \sum_{n=1}^N \mathbb{E}(x_n - \mu_{\text{ML}})^2.\tag{1.76}$$

The right hand side can be written as

$$\frac{1}{N} \sum_{n=1}^N \mathbb{E} (x_n^2 - 2\mu_{\text{ML}}x_n + \mu_{\text{ML}}^2) = \frac{1}{N} \sum_{n=1}^N \mathbb{E} x_n^2 - \frac{2}{N} \mathbb{E} \left(\mu_{\text{ML}} \left(\sum_{n=1}^N x_n \right) \right) + \mathbb{E} \mu_{\text{ML}}^2. \quad (1.77)$$

The first term of the right hand side can be written as

$$\frac{1}{N} \sum_{n=1}^N (\mu^2 + \sigma^2) = \mu^2 + \sigma^2, \quad (1.78)$$

while the second and third terms can be written as

$$-2\mathbb{E} \mu_{\text{ML}}^2 + \mathbb{E} \mu_{\text{ML}}^2 = -\mathbb{E} \mu_{\text{ML}}^2. \quad (1.79)$$

Here,

$$\mathbb{E} \mu_{\text{ML}}^2 = \mathbb{E} \left(\frac{1}{N} \sum_{n=1}^N x_n \right)^2. \quad (1.80)$$

The right hand side can be written as

$$\frac{1}{N^2} \sum_{n=1}^N \mathbb{E} x_n^2 + \frac{2}{N^2} \sum_{1 \leq m < n \leq N} \mathbb{E} x_m x_n = \frac{1}{N} (\mu^2 + \sigma^2) + \frac{N-1}{N} \mu^2. \quad (1.81)$$

Therefore,

$$\mathbb{E} \mu_{\text{ML}}^2 = \mu^2 + \frac{1}{N} \sigma^2. \quad (1.82)$$

Thus,

$$\mathbb{E} \sigma_{\text{ML}}^2 = \frac{N-1}{N} \sigma^2. \quad (1.83)$$

1.13

Let $\{x_n\}$ be a set of variables whose mean is μ and variance is σ^2 . Then

$$\mathbb{E} \left(\frac{1}{N} \sum_{n=1}^N (x_n - \mu)^2 \right) = \frac{1}{N} \sum_{n=1}^N \mathbb{E} (x_n - \mu)^2. \quad (1.84)$$

The right hand side can be written as

$$\frac{1}{N} \sum_{n=1}^N \mathbb{E} (x_n^2 - 2\mu x_n + \mu^2) = \frac{1}{N} \sum_{n=1}^N \mathbb{E} x_n^2 - \frac{2\mu}{N} \sum_{n=1}^N \mathbb{E} x_n + \mu^2. \quad (1.85)$$

The first term of the right hand side can be written as

$$\frac{1}{N} \sum_{n=1}^N (\mu^2 + \sigma^2) = \mu^2 + \sigma^2, \quad (1.86)$$

while the second term can be written as

$$-\frac{2\mu}{N} \sum_{n=1}^N \mu = -2\mu^2. \quad (1.87)$$

Therefore,

$$\mathbb{E} \left(\frac{1}{N} \sum_{n=1}^N (x_n - \mu)^2 \right) = \sigma^2. \quad (1.88)$$

1.14

Let

$$\begin{aligned} w_{ij}^S &= \frac{1}{2}(w_{ij} + w_{ji}), \\ w_{ij}^A &= \frac{1}{2}(w_{ij} - w_{ji}). \end{aligned} \quad (1.89)$$

Then

$$\begin{aligned} w_{ij} &= w_{ij}^S + w_{ij}^A, \\ w_{ij}^S &= w_{ji}^S, \\ w_{ij}^A &= -w_{ji}^A. \end{aligned} \quad (1.90)$$

Here,

$$\sum_{i=1}^D \sum_{j=1}^D w_{ij}^A x_i x_j = \frac{1}{2} \sum_{i=1}^D \sum_{j=1}^D (w_{ij} - w_{ji}) x_i x_j. \quad (1.91)$$

The right hand side can be written as

$$\frac{1}{2} \left(\sum_{i=1}^D \sum_{j=1}^D w_{ij} x_i x_j - \sum_{i=1}^D \sum_{j=1}^D w_{ji} x_i x_j \right) = 0. \quad (1.92)$$

Therefore,

$$\sum_{i=1}^D \sum_{j=1}^D w_{ij}^A x_i x_j = 0. \quad (1.93)$$

Additionally,

$$\sum_{i=1}^D \sum_{j=1}^D w_{ij} x_i x_j = \sum_{i=1}^D \sum_{j=1}^D (w_{ij}^S + w_{ij}^A) x_i x_j. \quad (1.94)$$

The right hand side can be written as

$$\sum_{i=1}^D \sum_{j=1}^D w_{ij}^S x_i x_j + \sum_{i=1}^D \sum_{j=1}^D w_{ij}^A x_i x_j = \sum_{i=1}^D \sum_{j=1}^D w_{ij}^S x_i x_j, \quad (1.95)$$

where the result above is used. Therefore,

$$\sum_{i=1}^D \sum_{j=1}^D w_{ij} x_i x_j = \sum_{i=1}^D \sum_{j=1}^D w_{ij}^S x_i x_j. \quad (1.96)$$

Finally, since the matrix w_{ij}^S is $D \times D$ symmetric matrix, its number of independent parameters is $\frac{D(D+1)}{2}$.

1.17

Let

$$\Gamma(x) = \int_0^\infty u^{x-1} \exp(-u) du. \quad (1.97)$$

Then

$$\Gamma(x+1) = \int_0^\infty u^x \exp(-u) du. \quad (1.98)$$

The right hand side can be written as

$$[-u^x \exp(-u)]_{u=0}^{u=\infty} + \int_0^\infty x u^{x-1} \exp(-u) du = x \Gamma(x). \quad (1.99)$$

Therefore,

$$\Gamma(x+1) = x \Gamma(x). \quad (1.100)$$

Since

$$\Gamma(1) = \int_0^1 \exp(-u) du, \quad (1.101)$$

and the right hand side can be written as 1,

$$\Gamma(1) = 0!. \quad (1.102)$$

For a positive integer x , let us assume that

$$\Gamma(x) = (x-1)!. \quad (1.103)$$

Then,

$$\Gamma(x+1) = x\Gamma(x), \quad (1.104)$$

where the right hand side can be written as

$$x(x-1)! = x!. \quad (1.105)$$

Therefore,

$$\Gamma(x+1) = x!. \quad (1.106)$$

Thus, the assumption is proved by induction on x .

1.18

Let us consider the transformation from Cartesian to polar coordinates

$$\prod_{i=1}^D \int_{-\infty}^{\infty} \exp(-x_i^2) dx_i = S_D \int_0^{\infty} \exp(-r^2) r^{D-1} dr, \quad (1.107)$$

where S_D is the surface area of a sphere of unit radius in D dimensions. By 1.7, the left hand side can be written as $\pi^{\frac{D}{2}}$. By the transformation $s = r^2$, the right hand side can be written as

$$\frac{S_D}{2} \int_0^{\infty} \exp(-s) s^{\frac{D-1}{2}} s^{-\frac{1}{2}} ds = \frac{S_D}{2} \Gamma\left(\frac{D}{2}\right). \quad (1.108)$$

Therefore,

$$S_D = \frac{2\pi^{\frac{D}{2}}}{\Gamma\left(\frac{D}{2}\right)}. \quad (1.109)$$

Additionally, the volume of the sphere can be written as

$$V_D = S_D \int_0^1 r^{D-1} dr. \quad (1.110)$$

The right hand side can be written as

$$S_D \left[\frac{r^D}{D} \right]_{r=0}^{r=1} = \frac{S_D}{D}. \quad (1.111)$$

Therefore,

$$V_D = \frac{S_D}{D}. \quad (1.112)$$

Finally, the results above reduce to

$$\begin{aligned} S_2 &= \frac{2\pi}{\Gamma(1)}, \\ V_2 &= \frac{S_2}{2}. \end{aligned} \quad (1.113)$$

Therefore,

$$\begin{aligned} S_2 &= 2\pi, \\ V_2 &= \pi. \end{aligned} \quad (1.114)$$

Similarly,

$$\begin{aligned} S_3 &= \frac{2\pi^{\frac{3}{2}}}{\Gamma(\frac{3}{2})}, \\ V_3 &= \frac{S_3}{3}. \end{aligned} \quad (1.115)$$

Therefore,

$$\begin{aligned} S_3 &= 4\pi, \\ V_3 &= \frac{4}{3}\pi. \end{aligned} \quad (1.116)$$

1.19

The volume of a cube of side 2 in D dimensions is 2^D . Therefore, the ratio of the volume of the cocentric sphere of radius 1 divided by the volume of the cube is given by

$$\frac{V_D}{2^D} = \frac{\pi^{\frac{D}{2}}}{D2^{D-1}\Gamma(\frac{D}{2})}, \quad (1.117)$$

by 1.18.

Additionally, by Stering's formula

$$\Gamma(x+1) \simeq (2\pi)^{\frac{1}{2}} \exp(-x) x^{\frac{x+1}{2}}, \quad (1.118)$$

the ratio can be approximated as

$$\frac{V_D}{2^D} \simeq \frac{\pi^{\frac{D}{2}}}{D2^{D-1}(2\pi)^{\frac{1}{2}} \exp(1 - \frac{D}{2}) (\frac{D}{2} - 1)^{\frac{D}{4}}}. \quad (1.119)$$

The right hand side can be written as

$$\frac{1}{2e(2\pi)^{\frac{1}{2}}} \frac{1}{D} \left(\frac{e^2 \pi^2}{8D - 16} \right)^{\frac{D}{4}}. \quad (1.120)$$

Therefore, the ratio goes to zero as $D \rightarrow \infty$.

Finally, the ratio of the distance from the center of the cube to one of the corners divided by the perpendicular distance to one of the sides is given by

$$\frac{\sqrt{\sum_{i=1}^D 1^2}}{1} = \sqrt{D}. \quad (1.121)$$

Therefore, the ration goes to ∞ as $D \rightarrow \infty$.

1.20

For a vector \mathbf{x} in D dimensions, let

$$p(\mathbf{x}) = (2\pi\sigma^2)^{-\frac{D}{2}} \exp\left(-\frac{\|\mathbf{x}\|^2}{2\sigma^2}\right). \quad (1.122)$$

Integrating both sides from $\|\mathbf{x}\| = r$ to $\|\mathbf{x}\| = r + \epsilon$ gives

$$\int_{r \leq \|\mathbf{x}\| \leq r+\epsilon} p(\mathbf{x}) d\mathbf{x} = \int_r^{r+\epsilon} \int (2\pi\sigma^2)^{-\frac{D}{2}} \exp\left(-\frac{r'^2}{2\sigma^2}\right) J dr' d\phi, \quad (1.123)$$

where ϕ is the vector of the angular components of the polar corrdinate and J is the Jacobian of the transformation from the Cartesian to polar coordinate. For a sufficiently small ϵ , the right hand side can be approximated as

$$\begin{aligned} & (2\pi\sigma^2)^{-\frac{D}{2}} \exp\left(-\frac{r^2}{2\sigma^2}\right) \int_r^{r+\epsilon} \int J dr' d\phi \\ &= (2\pi\sigma^2)^{-\frac{D}{2}} \exp\left(-\frac{r^2}{2\sigma^2}\right) \int_{r \leq \|\mathbf{x}\| \leq r+\epsilon} d\mathbf{x}. \end{aligned} \quad (1.124)$$

Therefore,

$$\int_{r \leq \|\mathbf{x}\| \leq r+\epsilon} p(\mathbf{x}) d\mathbf{x} \simeq p(r)\epsilon, \quad (1.125)$$

where

$$p(r) = (2\pi\sigma^2)^{-\frac{D}{2}} S_D r^{D-1} \exp\left(-\frac{r^2}{2\sigma^2}\right), \quad (1.126)$$

and S_D is the surface area of a unit sphere in D dimensions.

Secondly, to maximise $p(r)$, setting the derivative to zero gives

$$0 = (2\pi\sigma^2)^{-\frac{D}{2}} S_D \left((D-1)r^{D-2} - \frac{r^D}{\sigma^2} \right) \exp\left(-\frac{r^2}{2\sigma^2}\right). \quad (1.127)$$

Therefore, $p(r)$ is maximised at a single stationary point

$$\hat{r} = \sqrt{D-1}\sigma. \quad (1.128)$$

Thirdly, by the expression of $p(r)$ above,

$$\frac{p(\hat{r} + \epsilon)}{p(\hat{r})} = \left(\frac{\hat{r} + \epsilon}{\hat{r}} \right)^{D-1} \exp\left(-\frac{2\hat{r}\epsilon + \epsilon^2}{2\sigma^2}\right). \quad (1.129)$$

Using the expression of \hat{r} above, the right hand side can be written as

$$\begin{aligned} & \exp\left((D-1)\ln\left(1 + \frac{\epsilon}{\hat{r}}\right) - \frac{2\hat{r}\epsilon + \epsilon^2}{2\sigma^2}\right) \\ &= \exp\left(\frac{\hat{r}^2}{\sigma^2}\ln\left(1 + \frac{\epsilon}{\hat{r}}\right) - \frac{2\hat{r}\epsilon + \epsilon^2}{2\sigma^2}\right). \end{aligned} \quad (1.130)$$

By the Taylor series

$$\ln(1+x) = x - \frac{1}{2}x^2 + o(x^3), \quad (1.131)$$

the right hand side can be approximated as

$$\exp\left(\frac{\hat{r}^2}{\sigma^2}\left(\frac{\epsilon}{\hat{r}} - \frac{\epsilon^2}{2\hat{r}^2}\right) - \frac{2\hat{r}\epsilon + \epsilon^2}{2\sigma^2}\right) = \exp\left(-\frac{\epsilon^2}{\sigma^2}\right). \quad (1.132)$$

Therefore,

$$p(\hat{r} + \epsilon) \simeq p(\hat{r}) \exp\left(-\frac{\epsilon^2}{\sigma^2}\right). \quad (1.133)$$

Finally, let a vector of length \hat{r} be $\hat{\mathbf{r}}$. Then, by the definition of $p(\mathbf{x})$,

$$\frac{p(\mathbf{0})}{p(\hat{\mathbf{r}})} = \exp\left(\frac{\hat{r}^2}{2\sigma^2}\right). \quad (1.134)$$

Substituting the expression of \hat{r} above, the right hand side can be written as $\exp\left(\frac{D-1}{2}\right)$. Therefore,

$$\frac{p(\mathbf{0})}{p(\hat{\mathbf{r}})} = \exp\left(\frac{D-1}{2}\right). \quad (1.135)$$

1.21

If $0 \leq a \leq b$, then

$$0 \leq a(b - a). \quad (1.136)$$

Therefore,

$$a \leq (ab)^{\frac{1}{2}}. \quad (1.137)$$

For a two-class classification problem of \mathbf{x} , let the classes be \mathcal{C}_1 and \mathcal{C}_2 and let the decision regions be \mathcal{R}_1 and \mathcal{R}_2 . Let us choose the decision regions to minimise the probability of misclassification. Then,

$$p(\mathbf{x}, \mathcal{C}_1) > p(\mathbf{x}, \mathcal{C}_2) \Rightarrow \mathbf{x} \in \mathcal{C}_1, \quad (1.138)$$

and

$$p(\mathbf{x}, \mathcal{C}_2) > p(\mathbf{x}, \mathcal{C}_1) \Rightarrow \mathbf{x} \in \mathcal{C}_2. \quad (1.139)$$

Then, using the inequality above,

$$\int_{\mathcal{R}_1} p(\mathbf{x}, \mathcal{C}_2) d\mathbf{x} \leq \int_{\mathcal{R}_1} (p(\mathbf{x}, \mathcal{C}_1)p(\mathbf{x}, \mathcal{C}_2))^{\frac{1}{2}} d\mathbf{x}, \quad (1.140)$$

and

$$\int_{\mathcal{R}_2} p(\mathbf{x}, \mathcal{C}_1) d\mathbf{x} \leq \int_{\mathcal{R}_2} (p(\mathbf{x}, \mathcal{C}_1)p(\mathbf{x}, \mathcal{C}_2))^{\frac{1}{2}} d\mathbf{x}. \quad (1.141)$$

Therefore,

$$\int_{\mathcal{R}_1} p(\mathbf{x}, \mathcal{C}_2) d\mathbf{x} + \int_{\mathcal{R}_2} p(\mathbf{x}, \mathcal{C}_1) d\mathbf{x} \leq \int (p(\mathbf{x}, \mathcal{C}_1)p(\mathbf{x}, \mathcal{C}_2))^{\frac{1}{2}} d\mathbf{x}. \quad (1.142)$$

1.22

Let

$$EL = \sum_k \sum_j \int_{\mathcal{R}_j} L_{kj} p(\mathbf{x}, \mathcal{C}_k) d\mathbf{x}. \quad (1.143)$$

If

$$L_{kj} = 1 - \delta_{kj}, \quad (1.144)$$

then the right hand side can be written as

$$\sum_k \sum_j \int_{\mathcal{R}_j} (p(\mathbf{x}, \mathcal{C}_k) - p(\mathbf{x}, \mathcal{C}_j)) d\mathbf{x} = \sum_j \int_{\mathcal{R}_j} \left(\sum_k p(\mathbf{x}, \mathcal{C}_k) - p(\mathbf{x}, \mathcal{C}_j) \right) d\mathbf{x}. \quad (1.145)$$

The right hand side can be written as

$$\sum_j \int_{\mathcal{R}_j} (p(\mathbf{x}) - p(\mathbf{x}, \mathcal{C}_j)) d\mathbf{x} = 1 - \sum_j \int_{\mathcal{R}_j} p(\mathbf{x}, \mathcal{C}_j) d\mathbf{x}. \quad (1.146)$$

Therefore,

$$EL = 1 - \sum_j \int_{\mathcal{R}_j} p(\mathcal{C}_j | \mathbf{x}) p(\mathbf{x}) d\mathbf{x}. \quad (1.147)$$

Thus, minimising EL reduces to choosing the criterion to maximise the posterior probability $p(\mathcal{C}_j | \mathbf{x})$.

1.23

Let

$$EL = \sum_k \sum_j \int_{\mathcal{R}_j} L_{kj} p(\mathbf{x}, \mathcal{C}_k) d\mathbf{x}. \quad (1.148)$$

The right hand side can be written as

$$\sum_j \int_{\mathcal{R}_j} \sum_k L_{kj} p(\mathbf{x}, \mathcal{C}_k) d\mathbf{x} = \sum_j \int_{\mathcal{R}_j} \left(\sum_k L_{kj} p(\mathcal{C}_k | \mathbf{x}) \right) p(\mathbf{x}) d\mathbf{x}. \quad (1.149)$$

Therefore,

$$EL = \sum_j \int_{\mathcal{R}_j} \left(\sum_k L_{kj} p(\mathcal{C}_k | \mathbf{x}) \right) p(\mathbf{x}) d\mathbf{x}. \quad (1.150)$$

Thus, minimising EL reduces to choosing to minimise $\sum_k L_{kj} p(\mathcal{C}_k | \mathbf{x})$.

1.25

Let

$$EL(\mathbf{t}, \mathbf{y}(\mathbf{x})) = \int \int \|\mathbf{y}(\mathbf{x}) - \mathbf{t}\|^2 p(\mathbf{x}, \mathbf{t}) d\mathbf{x} d\mathbf{t}. \quad (1.151)$$

Then

$$\frac{\delta EL(\mathbf{t}, \mathbf{y}(\mathbf{x}))}{\delta \mathbf{y}(\mathbf{x})} = 2 \int (\mathbf{y}(\mathbf{x}) - \mathbf{t}) p(\mathbf{x}, \mathbf{t}) d\mathbf{t}. \quad (1.152)$$

To minimise $EL(\mathbf{t}, \mathbf{y}(\mathbf{x}))$, setting the left hand side to zero gives

$$\mathbf{0} = \int (\mathbf{y}(\mathbf{x}) - \mathbf{t}) p(\mathbf{t} | \mathbf{x}) d\mathbf{t}. \quad (1.153)$$

The right hand side can be written as

$$\mathbf{y}(\mathbf{x}) \int p(\mathbf{t}|\mathbf{x})d\mathbf{t} - \int \mathbf{t}p(\mathbf{t}|\mathbf{x})d\mathbf{t} = \mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}). \quad (1.154)$$

Thus,

$$\mathbf{y}(\mathbf{x}) = \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}). \quad (1.155)$$

Finally, for a single target variable t , it reduces to

$$\mathbf{y}(\mathbf{x}) = \mathbf{E}_t(t|\mathbf{x}). \quad (1.156)$$

1.26

Let

$$EL(\mathbf{t}, \mathbf{y}(\mathbf{x})) = \int \int \|\mathbf{y}(\mathbf{x}) - \mathbf{t}\|^2 p(\mathbf{x}, \mathbf{t}) d\mathbf{x} d\mathbf{t}. \quad (1.157)$$

The right hand side can be written as

$$\begin{aligned} & \int \int \|\mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) + \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) - \mathbf{t}\|^2 p(\mathbf{x}, \mathbf{t}) d\mathbf{x} d\mathbf{t} \\ &= \int \int \|\mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x})\|^2 p(\mathbf{x}, \mathbf{t}) d\mathbf{x} d\mathbf{t} \\ &+ 2 \int \int (\mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}))^\top (\mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) - \mathbf{t}) p(\mathbf{x}, \mathbf{t}) d\mathbf{x} d\mathbf{t} \\ &+ \int \int \|\mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) - \mathbf{t}\|^2 p(\mathbf{x}, \mathbf{t}) d\mathbf{x} d\mathbf{t}. \end{aligned} \quad (1.158)$$

Let us look at each term of the right hand side. The first term can be written as

$$\int \|\mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x})\|^2 \left(\int p(\mathbf{x}, \mathbf{t}) d\mathbf{t} \right) d\mathbf{x} = \int \|\mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x})\|^2 p(\mathbf{x}) d\mathbf{x}. \quad (1.159)$$

The second term can be written as

$$2 \int (\mathbf{y}(\mathbf{x}) - \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}))^\top \left(\int (\mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) - \mathbf{t}) p(\mathbf{t}|\mathbf{x}) d\mathbf{t} \right) p(\mathbf{x}) d\mathbf{x}. \quad (1.160)$$

Since

$$\begin{aligned} \int \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) p(\mathbf{t}|\mathbf{x}) d\mathbf{t} &= \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) \frac{\int p(\mathbf{x}, \mathbf{t}) d\mathbf{t}}{p(\mathbf{x})}, \\ \int \mathbf{t} p(\mathbf{t}|\mathbf{x}) d\mathbf{t} &= \mathbf{E}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}), \end{aligned} \quad (1.161)$$

the second term is zero. The third term can be written as

$$\int \left(\int \|E_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) - \mathbf{t}\|^2 p(\mathbf{t}|\mathbf{x}) d\mathbf{t} \right) p(\mathbf{x}) d\mathbf{x} = \int \text{var}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) p(\mathbf{x}) d\mathbf{x}. \quad (1.162)$$

Therefore,

$$EL(\mathbf{t}, \mathbf{y}(\mathbf{x})) = \int \|\mathbf{y}(\mathbf{x}) - E_{\mathbf{t}}(\mathbf{t}|\mathbf{x})\|^2 p(\mathbf{x}) d\mathbf{x} + \int \text{var}_{\mathbf{t}}(\mathbf{t}|\mathbf{x}) p(\mathbf{x}) d\mathbf{x}. \quad (1.163)$$

Thus, $EL(\mathbf{t}, \mathbf{y}(\mathbf{x}))$ is minimised if

$$\mathbf{y}(\mathbf{x}) = E_{\mathbf{t}}(\mathbf{t}|\mathbf{x}). \quad (1.164)$$

1.27

Let

$$EL_q = \int \int |y(\mathbf{x}) - t|^q p(\mathbf{x}, t) d\mathbf{x} dt. \quad (1.165)$$

Then

$$\frac{\delta EL_q}{\delta y(\mathbf{x})} = \int q |y(\mathbf{x}) - t|^{q-1} \text{sign}(y(\mathbf{x}) - t) p(\mathbf{x}, t) dt. \quad (1.166)$$

To minimise EL_q , setting the left hand side to zero gives

$$0 = \int |y(\mathbf{x}) - t|^{q-1} \text{sign}(y(\mathbf{x}) - t) p(t|\mathbf{x}) dt. \quad (1.167)$$

This is the condition that $y(\mathbf{x})$ must satisfy in order to minimise EL_q .

If $q = 1$, the condition can be written as

$$0 = \int_{y(\mathbf{x})}^{\infty} p(t|\mathbf{x}) dt - \int_{-\infty}^{y(\mathbf{x})} p(t|\mathbf{x}) dt. \quad (1.168)$$

Therefore, $y(\mathbf{x})$ is given by the conditional median.

1.28

Let us assume that

$$p(x, y) = p(x)p(y) \Rightarrow h(x, y) = h(x) + h(y). \quad (1.169)$$

Let $h(p)$ be a function to relate h and p . Then

$$h(p^2) = h(p) + h(p). \quad (1.170)$$

Therefore,

$$h(p^2) = 2h(p). \quad (1.171)$$

Let us assume that, for a positive integer n ,

$$h(p^n) = nh(p). \quad (1.172)$$

Then, by the first assumption,

$$h(p^{n+1}) = h(p^n) + h(p). \quad (1.173)$$

Therefore,

$$h(p^{n+1}) = (n+1)h(p). \quad (1.174)$$

Thus, the second assumption is proved by induction on n .

Additionally, for positive integers m and n ,

$$h(p^n) = h(p^{\frac{n}{m}m}). \quad (1.175)$$

By the second assumption, the left hand side can be written as $nh(p)$. By the first assumption, the right hand side can be written as $mh(p^{\frac{n}{m}})$. Therefore,

$$h(p^{\frac{n}{m}}) = \frac{n}{m}h(p). \quad (1.176)$$

Finally, by the continuity, for a positive real number a ,

$$h(p^a) = ah(p). \quad (1.177)$$

Differentiating both sides with respect to a and substituting $a = 1$ gives

$$(p \ln p)h'(p) = h(p). \quad (1.178)$$

Therefore,

$$\int \frac{h'(p)}{h(p)} dp = \int \frac{1}{p \ln p} dp + C, \quad (1.179)$$

where C is a constant. Ignoring the constants, the left hand side can be written as $\ln h(p)$ and the right hand side can be written as $\ln(\ln p)$. Thus,

$$h(p) \propto \ln p. \quad (1.180)$$

1.29

Let x be an M -state discrete random variable. Then, by the definition,

$$H(x) = - \sum_{i=1}^M p(x_i) \ln p(x_i), \quad (1.181)$$

where

$$\sum_{i=1}^M p(x_i) = 1. \quad (1.182)$$

By Jensen's inequality,

$$\sum_{i=1}^M p(x_i) \ln \frac{1}{p(x_i)} \leq \ln \left(\sum_{i=1}^M 1 \right). \quad (1.183)$$

Therefore,

$$H(x) \leq \ln M. \quad (1.184)$$

1.30

Let

$$\begin{aligned} p(x) &= \mathcal{N}(x|\mu, \sigma^2), \\ q(x) &= \mathcal{N}(x|m, s^2). \end{aligned} \quad (1.185)$$

Then, by the definition,

$$\text{KL}(p||q) = - \int p(x) \ln \frac{q(x)}{p(x)} dx. \quad (1.186)$$

The right hand side can be written as

$$\begin{aligned} & - \int_{-\infty}^{\infty} p(x) \ln \frac{(2\pi s^2)^{-\frac{1}{2}} \exp\left(-\frac{(x-m)^2}{2s^2}\right)}{(2\pi \sigma^2)^{-\frac{1}{2}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)} dx \\ & = - \int_{-\infty}^{\infty} p(x) \left(-\frac{1}{2} \ln \frac{s^2}{\sigma^2} - \frac{(x-m)^2}{2s^2} + \frac{(x-\mu)^2}{2\sigma^2} \right) dx. \end{aligned} \quad (1.187)$$

The right hand side can be written as

$$\ln \frac{s}{\sigma} \int_{-\infty}^{\infty} p(x) dx + \frac{1}{2s^2} \int_{-\infty}^{\infty} (x-m)^2 p(x) dx - \frac{1}{2\sigma^2} \int_{-\infty}^{\infty} (x-\mu)^2 p(x) dx. \quad (1.188)$$

The first term can be written as $\ln \frac{s}{\sigma}$. The second term can be written as

$$\frac{1}{2s^2} \int_{-\infty}^{\infty} (x - \mu + \mu - m)^2 p(x) dx = \frac{\sigma^2 + (\mu - m)^2}{2s^2}. \quad (1.189)$$

The third term can be written as $-\frac{1}{2}$. Therefore,

$$\text{KL}(p||q) = \ln \frac{s}{\sigma} + \frac{\sigma^2 + (\mu - m)^2}{2s^2} - \frac{1}{2}. \quad (1.190)$$

1.31

Let \mathbf{x} and \mathbf{y} be two variables. Then, by the definition,

$$\begin{aligned} H(\mathbf{x}) &= - \int p(\mathbf{x}) \ln p(\mathbf{x}) d\mathbf{x}, \\ H(\mathbf{y}) &= - \int p(\mathbf{y}) \ln p(\mathbf{y}) d\mathbf{y}, \\ H(\mathbf{x}, \mathbf{y}) &= - \int \int p(\mathbf{x}, \mathbf{y}) \ln p(\mathbf{x}, \mathbf{y}) d\mathbf{x} d\mathbf{y}. \end{aligned} \quad (1.191)$$

Note that

$$\begin{aligned} H(\mathbf{x}) &= - \int \left(\int p(\mathbf{x}, \mathbf{y}) d\mathbf{y} \right) \ln p(\mathbf{x}) d\mathbf{x}, \\ H(\mathbf{y}) &= - \int \left(\int p(\mathbf{x}, \mathbf{y}) d\mathbf{x} \right) \ln p(\mathbf{y}) d\mathbf{y}. \end{aligned} \quad (1.192)$$

Therefore,

$$H(\mathbf{x}) + H(\mathbf{y}) - H(\mathbf{x}, \mathbf{y}) = - \int \int p(\mathbf{x}, \mathbf{y}) \ln \frac{p(\mathbf{x})p(\mathbf{y})}{p(\mathbf{x}, \mathbf{y})} d\mathbf{x} d\mathbf{y}. \quad (1.193)$$

Since

$$\int \int p(\mathbf{x}, \mathbf{y}) d\mathbf{x} d\mathbf{y} = 1, \quad (1.194)$$

Jensen's inequality can be used to write that

$$- \int \int p(\mathbf{x}, \mathbf{y}) \ln \frac{p(\mathbf{x})p(\mathbf{y})}{p(\mathbf{x}, \mathbf{y})} d\mathbf{x} d\mathbf{y} \geq - \ln \left(\int \int p(\mathbf{x})p(\mathbf{y}) d\mathbf{x} d\mathbf{y} \right). \quad (1.195)$$

The right hand side can be written as

$$- \ln \left(\int p(\mathbf{x}) d\mathbf{x} \int p(\mathbf{y}) d\mathbf{y} \right) = 0. \quad (1.196)$$

Thus,

$$H(\mathbf{x}, \mathbf{y}) \leq H(\mathbf{x}) + H(\mathbf{y}). \quad (1.197)$$

1.32

Let \mathbf{x} be a vector of continuous variables and

$$\mathbf{y} = \mathbf{A}\mathbf{x}, \quad (1.198)$$

where \mathbf{A} is a nonsingular matrix. By the definition,

$$H(\mathbf{y}) = - \int p_y(\mathbf{y}) \ln p_y(\mathbf{y}) d\mathbf{y}. \quad (1.199)$$

By the transformation

$$p_y(\mathbf{y}) = p_x(\mathbf{A}\mathbf{x}) |\det \mathbf{A}^{-1}|, \quad (1.200)$$

the right hand side can be written as

$$- \int p_x(\mathbf{A}\mathbf{x}) \ln p_x(\mathbf{A}\mathbf{x}) |\det \mathbf{A}| d\mathbf{x} - \ln |\det \mathbf{A}^{-1}| \int p_y(\mathbf{y}) d\mathbf{y}. \quad (1.201)$$

By the transformation

$$\mathbf{x}' = \mathbf{A}\mathbf{x}, \quad (1.202)$$

the first term can be written as

$$- \int p_x(\mathbf{x}') \ln p_x(\mathbf{x}') d\mathbf{x}' = H(\mathbf{x}), \quad (1.203)$$

and the second term can be written as

$$- \ln |\det \mathbf{A}^{-1}| = \ln |\det \mathbf{A}|. \quad (1.204)$$

Therefore,

$$H(\mathbf{y}) = H(\mathbf{x}) + \ln |\det \mathbf{A}|. \quad (1.205)$$

1.33

Let x and y be two discrete random variables. By the definition,

$$H(y|x) = - \sum_i \sum_j p(x_i, y_j) \ln p(y_j|x_i). \quad (1.206)$$

If $H(y|x)$ is zero, then

$$0 = - \sum_i p(x_i) \sum_j p(y_j|x_i) \ln p(y_j|x_i). \quad (1.207)$$

Since

$$\begin{aligned} p(x_i) &\geq 0, \\ p(y_j|x_i) \ln p(y_j|x_i) &\leq 0. \end{aligned} \quad (1.208)$$

for all i and j , the equation reduces to

$$p(y_j|x_i) \ln p(y_j|x_i) = 0. \quad (1.209)$$

Therefore, $p(y_j|x_i)$ is zero or one. Thus, since

$$\sum_j p(y_j|x_i) = 1, \quad (1.210)$$

it can be written that

$$p(y_j|x_i) = \delta_{jj'(i)}, \quad (1.211)$$

where $j'(i)$ is unique for each i .

1.34

Let

$$\begin{aligned} L(p(x)) = & - \int_{-\infty}^{\infty} p(x) \ln p(x) dx + \lambda_1 \left(\int_{-\infty}^{\infty} p(x) dx - 1 \right) \\ & + \lambda_2 \left(\int_{-\infty}^{\infty} xp(x) dx - \mu \right) + \lambda_3 \left(\int_{-\infty}^{\infty} (x - \mu)^2 p(x) dx - \sigma^2 \right). \end{aligned} \quad (1.212)$$

Then

$$\frac{\delta L(p(x))}{\delta p(x)} = \int_{-\infty}^{\infty} (-\ln p(x) - 1 + \lambda_1 + \lambda_2 x + \lambda_3 (x - \mu)^2) dx. \quad (1.213)$$

Setting the left hand side to zero gives

$$p(x) = \exp \left(-1 + \lambda_1 + \lambda_2 x + \lambda_3 (x - \mu)^2 \right). \quad (1.214)$$

Therefore,

$$p(x) = \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} + \lambda_3 \left(x - \left(\mu - \frac{\lambda_2}{2\lambda_3} \right) \right)^2 \right). \quad (1.215)$$

Substituting it to

$$\begin{aligned} \int_{-\infty}^{\infty} p(x) dx &= 1, \\ \int_{-\infty}^{\infty} xp(x) dx &= \mu, \\ \int_{-\infty}^{\infty} (x - \mu)^2 p(x) dx &= \sigma^2, \end{aligned} \quad (1.216)$$

gives

$$\begin{aligned} \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} \right) \int_{-\infty}^{\infty} \exp \left(\lambda_3 \left(x - \left(\mu - \frac{\lambda_2}{2\lambda_3} \right) \right)^2 \right) dx &= 1, \\ \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} \right) \int_{-\infty}^{\infty} x \exp \left(\lambda_3 \left(x - \left(\mu - \frac{\lambda_2}{2\lambda_3} \right) \right)^2 \right) dx &= \mu, \\ \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} \right) \int_{-\infty}^{\infty} (x - \mu)^2 \exp \left(\lambda_3 \left(x - \left(\mu - \frac{\lambda_2}{2\lambda_3} \right) \right)^2 \right) dx &= \sigma^2. \end{aligned} \quad (1.217)$$

By the transformation

$$y = \sqrt{-\lambda_3} \left(x - \left(\mu - \frac{\lambda_2}{2\lambda_3} \right) \right), \quad (1.218)$$

they can be written as

$$\begin{aligned} \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} \right) \int_{-\infty}^{\infty} \exp(-y^2) (-\lambda_3)^{-\frac{1}{2}} dy &= 1, \\ \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} \right) \int_{-\infty}^{\infty} \left((-\lambda_3)^{-\frac{1}{2}} y + \mu - \frac{\lambda_2}{2\lambda_3} \right) \exp(-y^2) (-\lambda_3)^{-\frac{1}{2}} dy &= \mu, \\ \exp \left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3} \right) \int_{-\infty}^{\infty} \left((-\lambda_3)^{-\frac{1}{2}} y - \frac{\lambda_2}{2\lambda_3} \right)^2 \exp(-y^2) (-\lambda_3)^{-\frac{1}{2}} dy &= \sigma^2. \end{aligned} \quad (1.219)$$

Since

$$\begin{aligned}\int_{-\infty}^{\infty} \exp(-y^2) dy &= \Gamma\left(\frac{1}{2}\right), \\ \int_{-\infty}^{\infty} x \exp(-y^2) dy &= 0, \\ \int_{-\infty}^{\infty} x^2 \exp(-y^2) dy &= \Gamma\left(\frac{3}{2}\right),\end{aligned}\tag{1.220}$$

they can be written as

$$\begin{aligned}\exp\left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3}\right) (-\lambda_3)^{-\frac{1}{2}} \Gamma\left(\frac{1}{2}\right) &= 1, \\ \exp\left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3}\right) \left(\mu - \frac{\lambda_2}{2\lambda_3}\right) (-\lambda_3)^{-\frac{1}{2}} \Gamma\left(\frac{1}{2}\right) &= \mu, \\ \exp\left(-1 + \lambda_1 - \frac{\lambda_2^2}{4\lambda_3}\right) \left((- \lambda_3)^{-\frac{3}{2}} \Gamma\left(\frac{3}{2}\right) + (-\lambda_3)^{-\frac{1}{2}} \frac{\lambda_2^2}{4\lambda_3^2} \Gamma\left(\frac{1}{2}\right)\right) &= \sigma^2.\end{aligned}\tag{1.221}$$

Thus,

$$\begin{aligned}\lambda_1 &= 1 - \frac{1}{2} \ln(2\pi\sigma^2), \\ \lambda_2 &= 0, \\ \lambda_3 &= -\frac{1}{2\sigma^2},\end{aligned}\tag{1.222}$$

so that

$$p(x) = (2\pi\sigma^2)^{-\frac{1}{2}} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right).\tag{1.223}$$

1.35

Let x be a variable under the Gaussian distribution with mean μ and variance σ^2 . Then, by the definition,

$$H(x) = - \int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) \ln \mathcal{N}(x|\mu, \sigma^2) dx,\tag{1.224}$$

where

$$\mathcal{N}(x|\mu, \sigma^2) = (2\pi\sigma^2)^{-\frac{1}{2}} \exp\left(-\frac{1}{2\sigma^2}(x - \mu)^2\right).\tag{1.225}$$

Therefore,

$$H(x) = - \int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) \left(-\frac{1}{2} \ln(2\pi\sigma^2) - \frac{1}{2\sigma^2}(x - \mu)^2 \right) dx. \quad (1.226)$$

The right hand side can be written as

$$\frac{1}{2} \ln(2\pi\sigma^2) \int_{-\infty}^{\infty} \mathcal{N}(x|\mu, \sigma^2) dx + \frac{1}{2\sigma^2} \int_{-\infty}^{\infty} (x - \mu)^2 \mathcal{N}(x|\mu, \sigma^2) dx. \quad (1.227)$$

Thus,

$$H(x) = \frac{1}{2} (1 + \ln(2\pi\sigma^2)). \quad (1.228)$$

1.36

Let f be a strictly convex function. By the definition,

$$f(\lambda a + (1 - \lambda)b) \leq \lambda f(a) + (1 - \lambda)f(b), \quad (1.229)$$

where $a \leq b$ and $0 \leq \lambda \leq 1$. Let

$$x = \lambda a + (1 - \lambda)b. \quad (1.230)$$

Then, the inequality can be written as

$$f(x) \leq \frac{b - x}{b - a} f(a) + \frac{x - a}{b - a} f(b). \quad (1.231)$$

Let

$$g(x) = \frac{b - x}{b - a} f(a) + \frac{x - a}{b - a} f(b) - f(x). \quad (1.232)$$

Then,

$$\begin{aligned} g(a) &= 0, \\ g(b) &= 0, \end{aligned} \quad (1.233)$$

and

$$\begin{aligned} g'(x) &= \frac{f(b) - f(a)}{b - a} - f'(x), \\ g''(x) &= -f''(x). \end{aligned} \quad (1.234)$$

Additionally, the inequality can be written as

$$g(x) \geq 0. \quad (1.235)$$

1.37

Let \mathbf{x} and \mathbf{y} be two variables. Then, by the definition,

$$H(\mathbf{x}, \mathbf{y}) = - \int \int p(\mathbf{x}, \mathbf{y}) \ln p(\mathbf{x}, \mathbf{y}) d\mathbf{x} d\mathbf{y}. \quad (1.236)$$

The right hand side can be written as

$$\begin{aligned} & - \int \int p(\mathbf{x}, \mathbf{y}) (\ln p(\mathbf{y}|\mathbf{x}) + \ln p(\mathbf{x})) d\mathbf{x} d\mathbf{y} \\ & = - \int \int p(\mathbf{x}, \mathbf{y}) \ln p(\mathbf{y}|\mathbf{x}) d\mathbf{x} d\mathbf{y} - \int \left(\int p(\mathbf{x}, \mathbf{y}) d\mathbf{y} \right) \ln p(\mathbf{x}) d\mathbf{x}. \end{aligned} \quad (1.237)$$

The right hand side can be written as

$$H(\mathbf{y}|\mathbf{x}) + H(\mathbf{x}). \quad (1.238)$$

Therefore,

$$H(\mathbf{x}, \mathbf{y}) = H(\mathbf{y}|\mathbf{x}) + H(\mathbf{x}). \quad (1.239)$$