

\* Entropy

$$H(X) = E[I(x_k)] = \sum_{k=1}^N p(x_k) I(x_k)$$

$$= - \sum_{k=1}^N p(x_k) \log(p(x_k)) = E[-\log(p(x_k))] \text{ (bit, nat, hartley)}$$

\* Entropy đồng thời

$$H(X, Y) = \sum_{x_k \in X} \sum_{y_l \in Y} p(x_k, y_l) \log(p(x_k, y_l))$$

$$= E[-\log(p(x_k, y_l))]_{(x_k, y_l) \in (X, Y)}$$

\* Entropy có điều kiện từng phần

$$H(X | Y = y_1) = E[I(x_k | Y = y_1)]_{x_k \in X | Y = y_1}$$

$$= \sum_{x_k \in X} p(x_k | Y = y_1) I(x_k | Y = y_1)$$

$$= - \sum_{x_k \in X} p(x_k | Y = y_1) \log(x_k | Y = y_1)$$

$$= - \sum_{x_k \in X} p(x_k | y_1) \log(x_k | y_1)$$

$$H(Y | X = x_k) = E[I(y_l | X = x_k)]_{y_l \in Y | X = x_k}$$

$$= \sum_{y_l \in Y} p(y_l | X = x_k) I(y_l | X = x_k)$$

$$= - \sum_{y_l \in Y} p(y_l | X = x_k) \log(y_l | X = x_k)$$

$$= - \sum_{y_l \in Y} p(y_l | x_k) \log(y_l | x_k)$$

\* Entropy có điều kiện

$$H(X|Y) = E[H(X|Y=y_1)]_{y_1 \in Y} = \sum_{y_1 \in Y} P(y_1) H(X|Y=y_1)$$

$$= - \sum_{y_1 \in Y} P(y_1) \sum_{x_k \in X} P(x_k|y_1) \log(P(x_k|y_1))$$

$$= - \sum_{y_1 \in Y} \sum_{x_k \in X} P(x_k, y_1) \log(P(x_k|y_1))$$

$$= E[\log(P(X|Y))]_{P(x_k|y_1)}$$

\* ~~Entropy có điều kiện~~ Lượng thông tin tương hỗ

$$I(X;Y) = E[I(X_k;Y_1)] = \sum_{x_k \in X} \sum_{y_1 \in Y} P(x_k, y_1) \log\left(\frac{P(x_k, y_1)}{P(x_k)P(y_1)}\right)$$

$$= D(P(x_k, y_1) \| P(x_k)P(y_1))$$

\* ~~Lượng thông tin tương hỗ~~

\* Entropy tương đối

$$D(p||q) = \sum_{x_k \in X} P(x_k) \log\left(\frac{P(x_k)}{Q(x_k)}\right)$$