Problem 1: Suppose P is a probability measure defined on $S = \{1, 2, 3, 4, 5\}$ with mass function

s	$p(s)$
1	0.1
2	0.3
3	0.2
4	0.3
5	0.1

Compute the information content $I(s)$ of each sample point and the entropy $H(P)$.

We compute

s	$p(s)$	$I(s)$
1	0.1	2.303
2	0.3	1.204
3	0.2	1.609
4	0.3	1.204
5	0.1	2.303

where the surprisals are rounded to three places after the decimal point. The entropy is $H(P) \approx 1.505$.

Problem 2: Let $X \sim \mathcal{B}er(\theta)$ for $\theta \in [0, 1]$. Compute a formula for $H(X)$ in terms of θ.

We compute:

$$H(X) = -\sum_{x=0}^{1} p(x)\log(p(x)) = -(1-\theta)\log(1-\theta) - \theta\log(\theta).$$

Problem 3: Suppose P and Q are probability measures defined on $S = \{1, 2, 3, 4, 5\}$ with mass functions

s	$p(s)$	$q(s)$
1	0.1	0.05
2	0.3	0.15
3	0.2	0.7
4	0.3	0.03
5	0.1	0.07

Compute the cross entropies $H_P(Q)$ and $H_Q(P)$.

$$H_P(Q) = -\sum_{s=1}^{5} p(s)\log(q(s)) \approx 2.258, \quad H_Q(P) = -\sum_{s=1}^{5} q(s)\log(p(s)) \approx 1.620.$$

Problem 4: Suppose P and Q are probability measures defined on $S = \{1, 2, 3, 4, 5\}$ with mass functions

s	$p(s)$	$q(s)$
1	0.1	0.05
2	0.3	0.15
3	0.2	0.7
4	0.3	0.03
5	0.1	0.07

Compute $D(P \parallel Q)$ and $D(Q \parallel P)$.

$$D(P \parallel Q) = \sum_{s=1}^{5} p(s) \log \left(\frac{p(s)}{q(s)} \right) \approx 0.753 \quad \text{and} \quad D(Q \parallel P) = \sum_{s=1}^{5} q(s) \log \left(\frac{q(s)}{p(s)} \right) \approx 0.644.$$

Problem 5: While it is **not** true that $D(P \parallel Q) = D(Q \parallel P)$ for **all** P and Q, there are examples of special distributions P and Q for which equality does hold. Find examples.

For $\theta \in [0, 1]$, define P_θ and Q_θ on the sample space $S = \{0, 1\}$ by

s	$p_\theta(s)$	$q_\theta(s)$
0	θ	$1-\theta$
1	$1-\theta$	θ

One then easily proves $D(P_\theta \parallel Q_\theta) = D(Q_\theta \parallel P_\theta)$.

Problem 6: For each $\phi \in [0, 1]$, consider the communication channel with transition matrix

$$\mathbf{K} = \begin{bmatrix} 1-\phi & \phi \\ \phi & 1-\phi \end{bmatrix}$$

These are called *binary symmetric channels*. Suppose that $X \sim \mathcal{B}er(\alpha)$ for some $\alpha \in [0, 1]$, with the range of X enumerated as $x_0 = 0$ and $x_1 = 1$. Show that X and the communication channel determine a random variable Y with range $y_0 = 0$ and $y_1 = 1$. Determine its distribution.

Since the range of Y is $\{0, 1\}$, it must be Bernoulli, with $Y \sim \mathcal{B}er(\beta)$ for some $\beta \in [0, 1]$. We need to determine the parameter β. But notice that the probability vectors encoding the mass functions of X and Y have the form

$$\boldsymbol{\pi}(X)^\intercal = \begin{bmatrix} 1-\alpha & \alpha \end{bmatrix} \quad \text{and} \quad \boldsymbol{\pi}(Y)^\intercal = \begin{bmatrix} 1-\beta & \beta \end{bmatrix}.$$

So, if we conceptualize the entries in the transition matrix as the conditional probabilities, then by the Law of Total Probability we must have

$$\boldsymbol{\pi}(Y)^\intercal = \boldsymbol{\pi}(X)^\intercal \mathbf{K} = \begin{bmatrix} 1-\alpha & \alpha \end{bmatrix} \begin{bmatrix} 1-\phi & \phi \\ \phi & 1-\phi \end{bmatrix} = \begin{bmatrix} (1-\alpha)(1-\phi) + \alpha\phi & (1-\alpha)\phi + \alpha(1-\phi) \end{bmatrix}.$$

Thus, $\beta = \phi + \alpha - 2\phi\alpha$.

Problem 7: Suppose X and Y are Bernoulli random variables with joint mass function given by

$p(x,y)$	$y=0$	$y=1$
$x=0$	0.3	0.1
$x=1$	0.36	0.24

(a) Compute the transition matrix of the communication channel induced from X and Y.

This just means that we need to compute the conditional mass function $p(y|x)$. We begin by computing the marginal mass $p(x)$:

x	$p(x)$
0	0.4
1	0.6

Then the transition matrix is given by

$$\mathbf{K} = \left\{ \begin{array}{c|cc} p(y|x) & y=0 & y=1 \\ \hline x=0 & 0.75 & 0.25 \\ x=1 & 0.6 & 0.4 \end{array} \right\}.$$

(b) Compute the mutual information $I(X, Y)$.

$I(X, Y) \approx 0.012$