

① Demonstrate that the minimum of cross-entropy is obtained when the two probabilities are equal.

Cross-Entropy: $\mathcal{H}(p, q) = \mathcal{H}(q) = - \sum_x p(x) \log_2 [1-p(x)] = 0$

$$\log_2(1-p) - p \frac{1}{1-p} = 0$$

Solutions: $p=1 \rightarrow$ critical point
 $p=0 \rightarrow$ "

and $p = 1/2$:

$$\log_2(1-1/2) - \frac{1}{2} \cdot \frac{1}{1-1/2} = 0 \Rightarrow \underbrace{\log_2(1/2)}_{=-1/2} - \underbrace{\frac{1}{2} \cdot \frac{1}{1/2}}_{=1} = 0 \quad \checkmark$$

thus, $p = \frac{1}{2}$ is a minimal of cross-entropy