

Entropy and Mutual Information Basics

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1. Consider the following pmf.

| $p(x,y)$ | | y | | | |
|----------|---|----------------|---------------|----------------|--------------------|
| | | fish | cat | dog | |
| x | 1 | $\frac{1}{4}$ | $\frac{1}{8}$ | $\frac{1}{16}$ | $\rightarrow 7/16$ |
| | 2 | $\frac{1}{16}$ | 0 | $\frac{1}{4}$ | $\rightarrow 5/16$ |
| | 3 | 0 | $\frac{1}{8}$ | $\frac{1}{16}$ | $\rightarrow 3/16$ |
| | 4 | $\frac{1}{16}$ | 0 | 0 | $\rightarrow 1/16$ |
| | | \downarrow | \downarrow | \downarrow | |
| | | $3/8$ | $2/8$ | $3/8$ | |

Find the following:

a) $H(X, Y) = \sum_{x, y} -p(x, y) \log(p(x, y)) = \frac{2}{4} + \frac{3}{8} + \frac{4}{16} + \frac{5}{16} + \frac{2}{8} + \frac{3}{8} + \frac{9}{16} + \frac{9}{16} = 7.75$

b) $H(X) = \sum_x -p(x) \log p(x) = 4 - \frac{1 \log 1 + 3 \log 2 + 5 \log 5 + 7 \log 7}{16} = 1.56$

c) $H(Y) = \sum_y -p(y) \log p(y) = 3 - \frac{3 \log 3 + 2 \log 2 + 3 \log 3}{8} = 1.75$

d) $H(X|Y) = \sum_y H(X|Y=y) = \sum_{x, y} p(x, y) \log \frac{p(x, y)}{p(x)} = 1.19 \quad (7.75 - 1.56)$

e) $H(Y|X) = \sum_{x, y} p(x, y) \log \frac{p(x, y)}{p(y)} = 1.06 \quad (7.75 - 1.75)$

f) $I(X; Y) = H(X) - H(X|Y) = 0.55 \quad \left\{ \begin{array}{l} = H(X) + H(Y) - H(X, Y) \end{array} \right.$

g) $I(Y; X) = H(Y) - H(Y|X) = 0.55$

h) Draw a Venn diagram with two partially overlapping circles, and label the diagram with the quantities above.

