

Let's take a sample $s \in \text{Uniform}(\text{min}=0, \text{entropy}=H0_s)$ and a related sample $y = f(s) + \text{Normal}(\text{mean}=0, \text{entropy}=H0_e)$ where $f(s)$ is a function of s . Then we can estimate the entropies: $\text{ebc_sample}(s) \sim H_x$, $\text{ebc_sample}(y) \sim H_y$, $\text{ebc_sample2d}(x,y) \sim H_{xy}$ and $I = H_x + H_y - H_{xy}$. This could be done with the *explore_I* function in *ebc.R*¹. This function estimates I , H_x , H_y , H_{xy} for each $(H0_s, H0_e)$, plots I vs. $(H0_s, H0_e)$ and returns a *data.frame* with the values $\{R^2, H0_s, H0_e, H_x, H_y, H_{xy}, I\}$

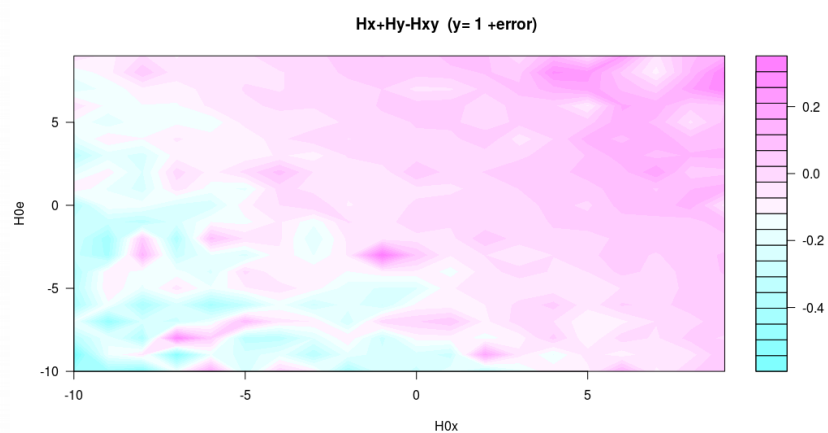
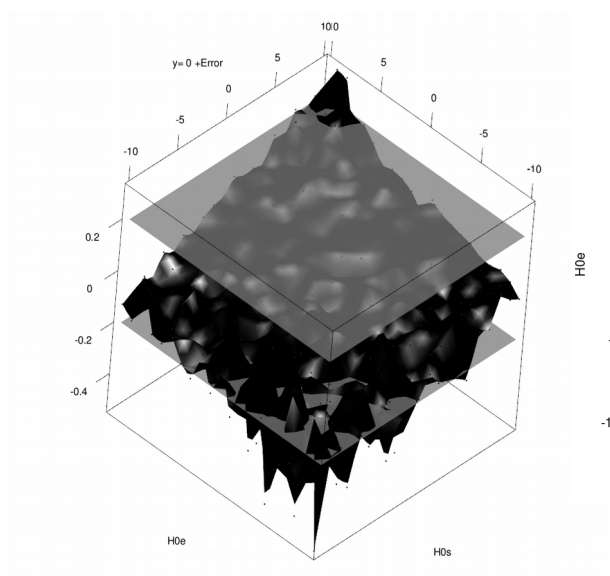
H0	Uniform (max-min)	Normal (σ)
-10	4.5e-5	1e-5
10	2.2e4	5e3

In the surface graph the points are colored according the absolute value of *adjusted* R^2 from the model $\text{lm}(y \sim f(s))$.

color	$ R^2 \in (a, b)$
Black	(0, 0.25)
red	(0.25, 0.5)
green	(0.5, 0.75)
blue	(0.75, 1)

Decoration: two planes at $I = \{-0.2, 0.2\}$

Two random samples, one uniform and normal the other. $f(x) = I$.



¹ <https://github.com/llorenzo62/Entropy>

