

Let's take a sample  $s \in \text{Uniform}(\text{min}=0, \text{entropy}=\text{H0}_s)$  and a related sample  $y = f(s) + \text{Normal}(\text{mean}=0, \text{entropy}=\text{H0}_e)$  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`<sup>1</sup>. This function estimates  $I$ ,  $H_x$ ,  $H_y$ ,  $H_{xy}$  for each  $(\text{H0}_s, \text{H0}_e)$ , plots  $I$  vs.  $(\text{H0}_s, \text{H0}_e)$  and returns a `data.frame` with the values  $\{R^2, \text{H0}_s, \text{H0}_e, H_x, H_y, H_{xy}, I\}$

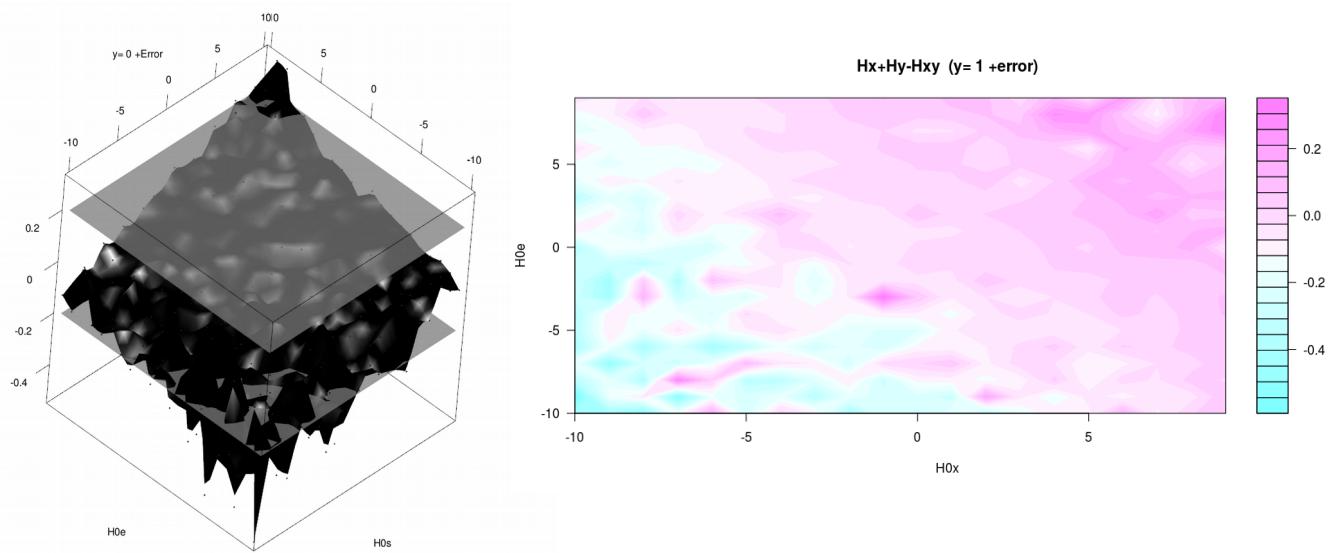
H0	Uniform (max-min)	Normal ( $\sigma$ )
-10	4.5e-5	1e-5
10	2.2e4	5e3

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

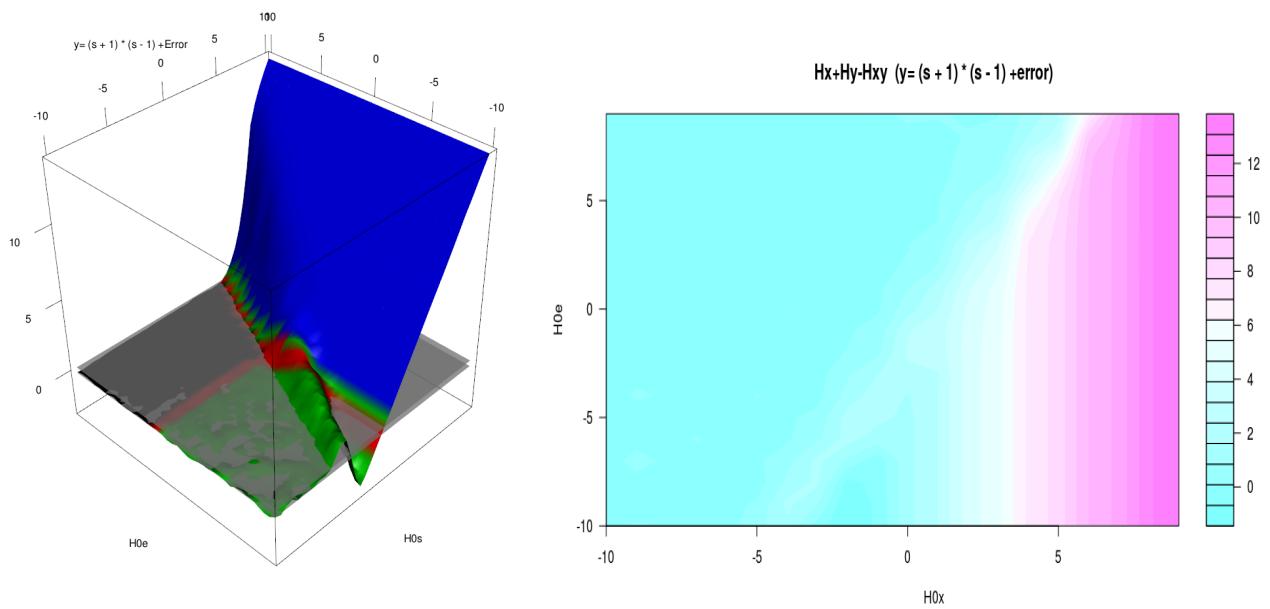
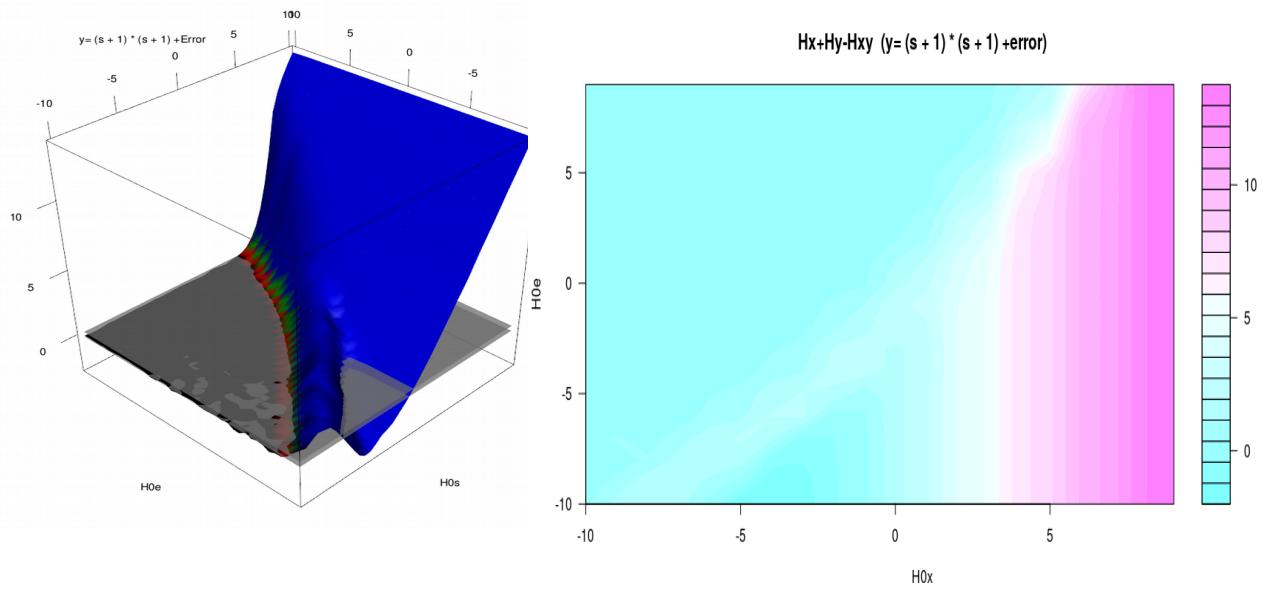
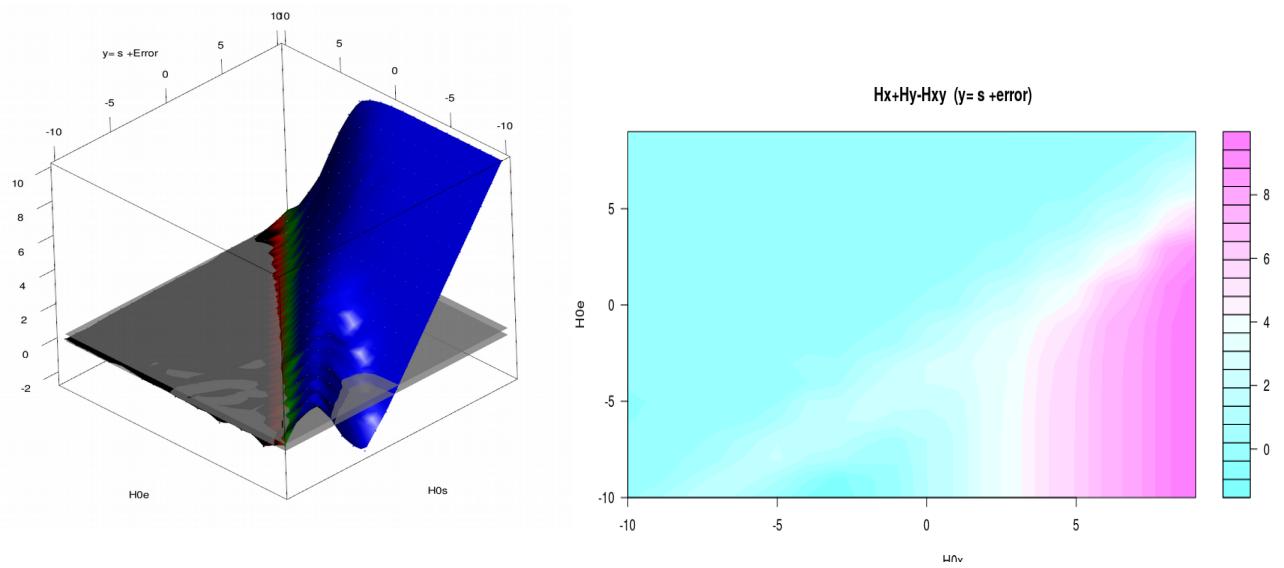
color	$ R^2  \in (a, b)$
Black	$(0, 0.25)$
red	$(0.25, 0.5)$
green	$(0.5, 0.75)$
blue	$(0.75, 1)$

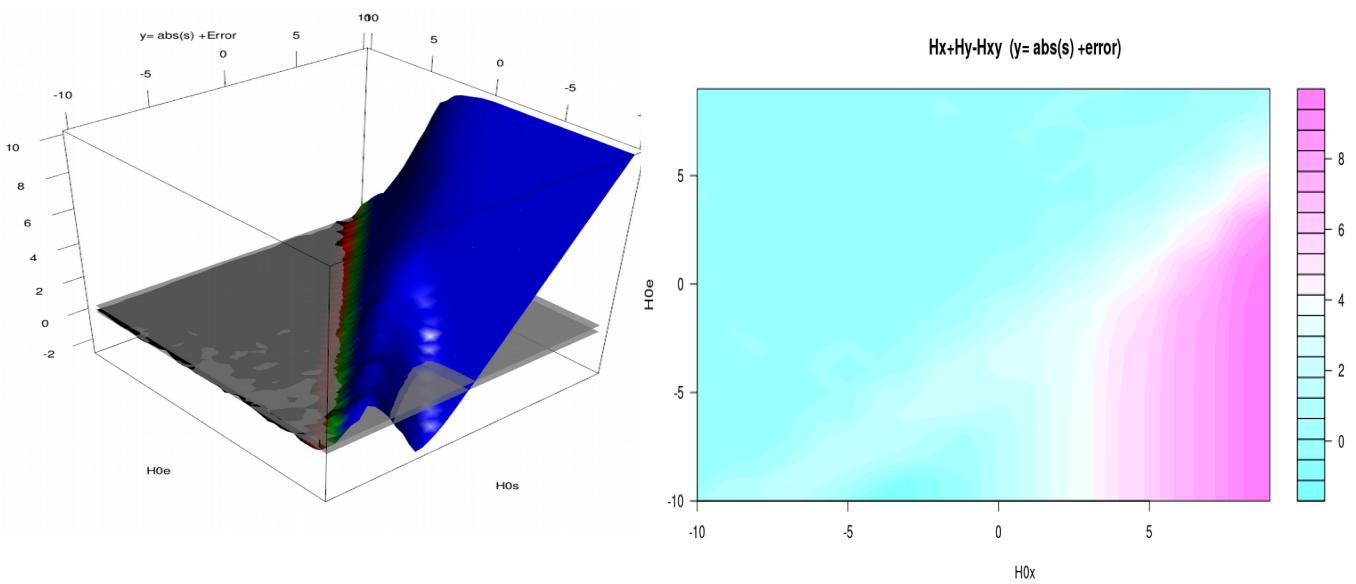
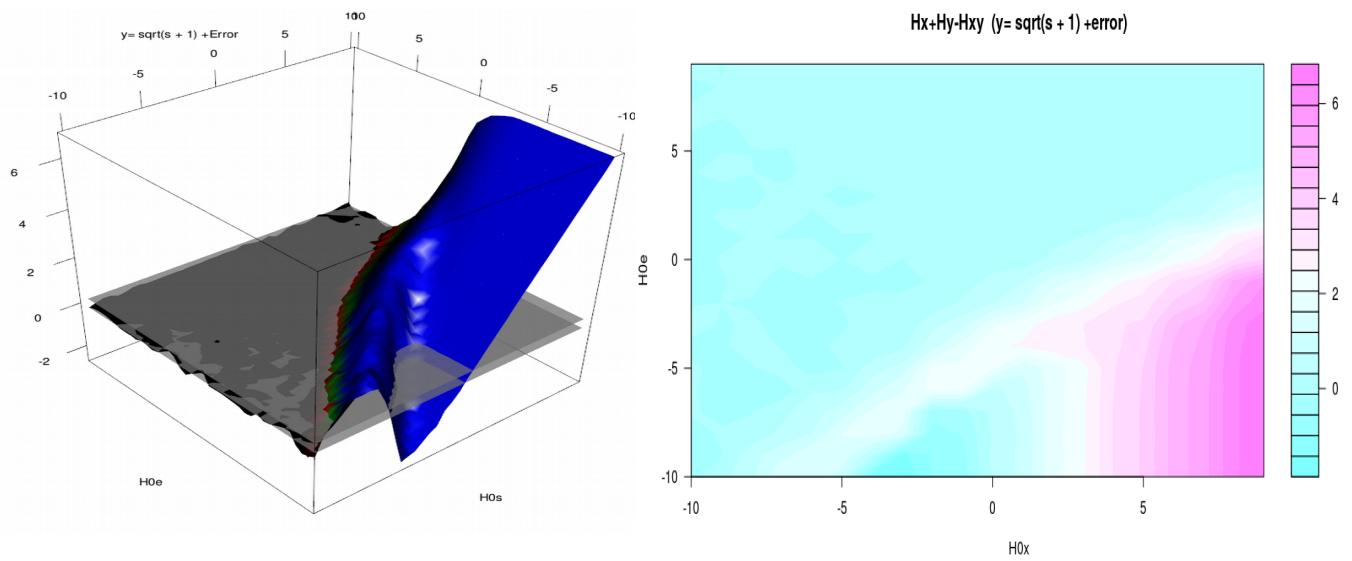
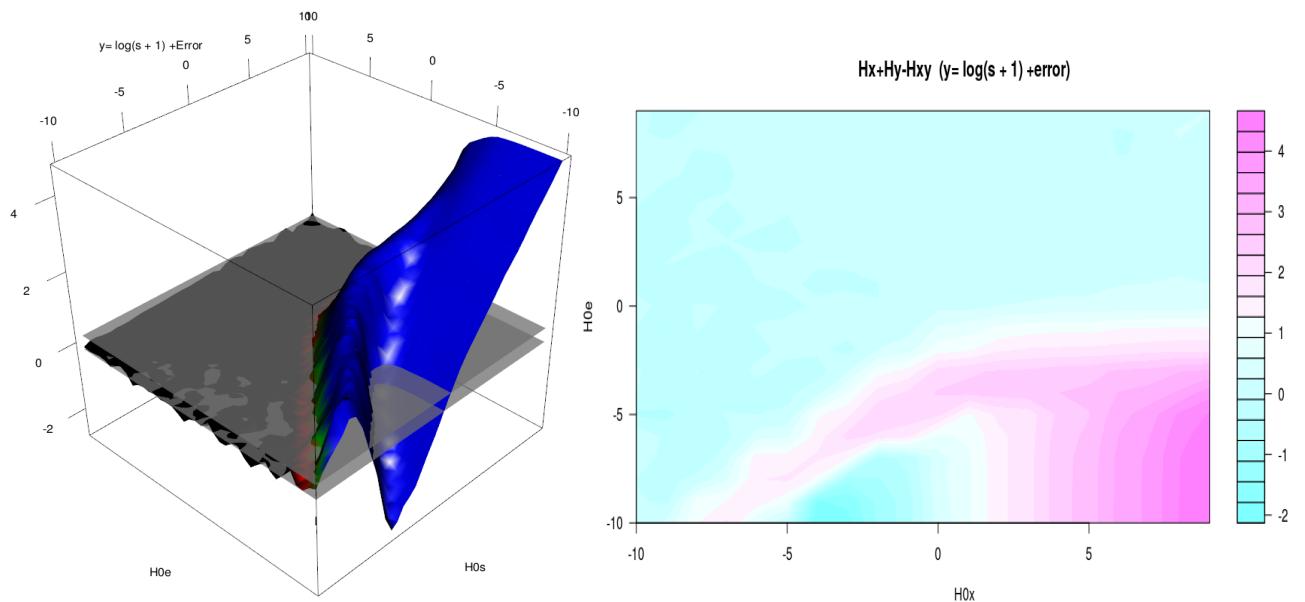
Decoration: two planes at  $I = \{-0.2, 0.2\}$

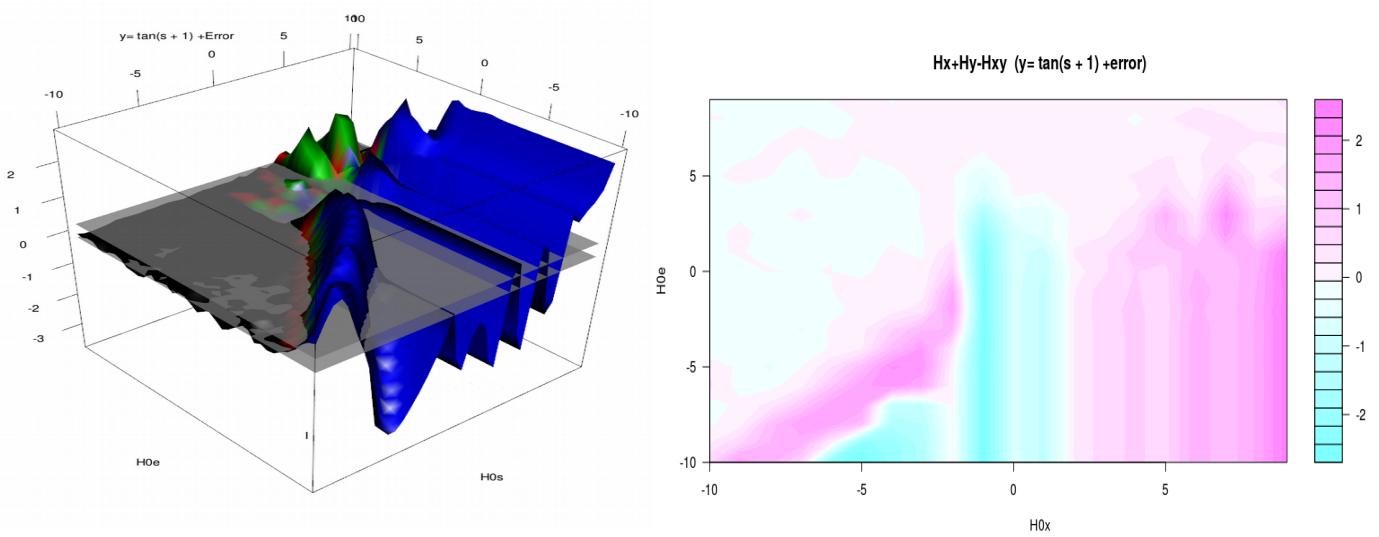
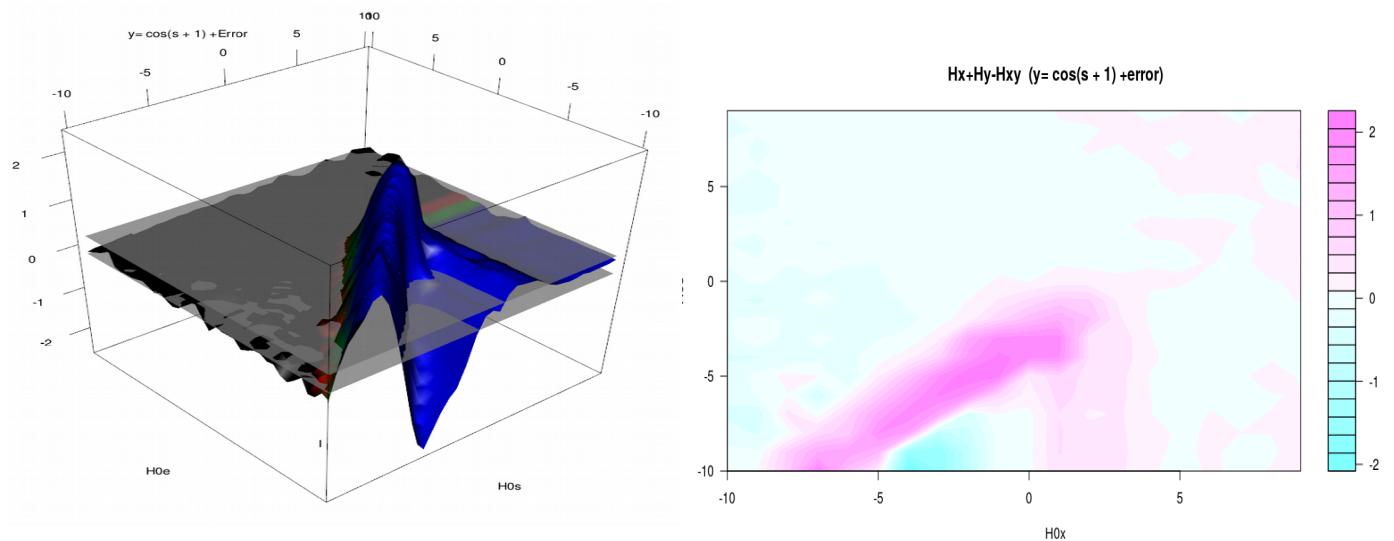
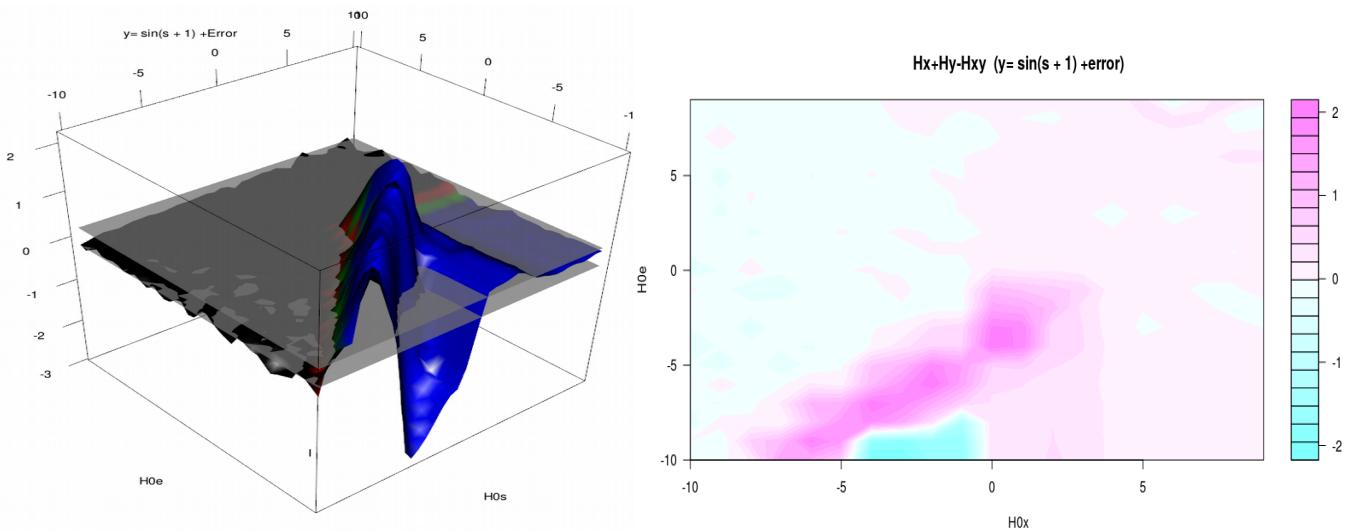
Two random samples, one uniform and normal the other.  $f(x) = I$ .

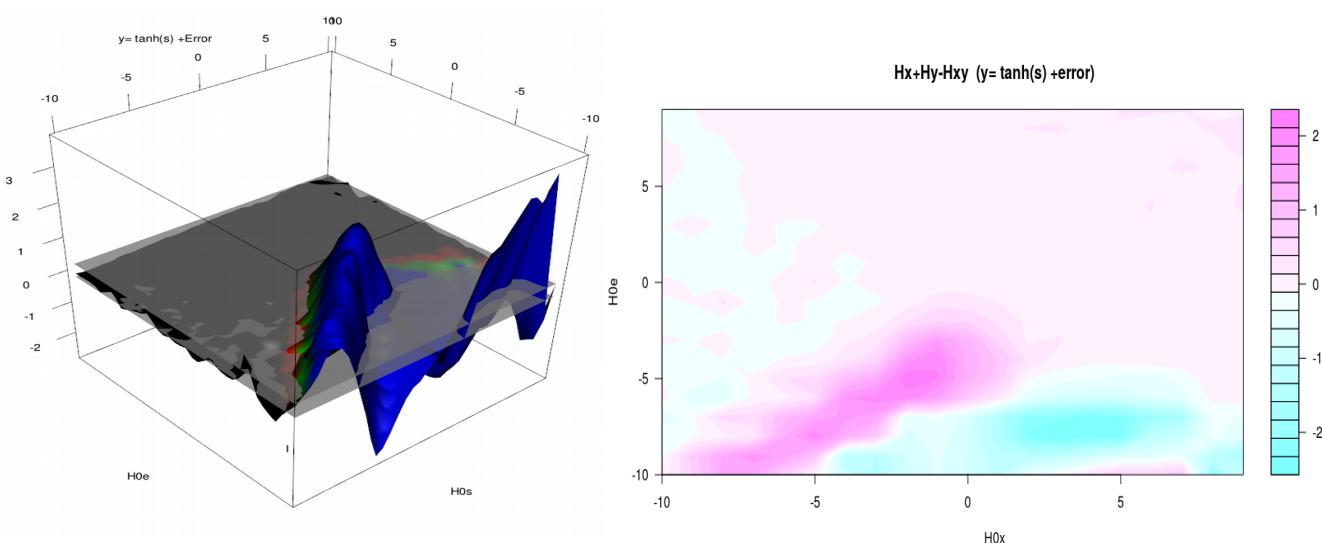
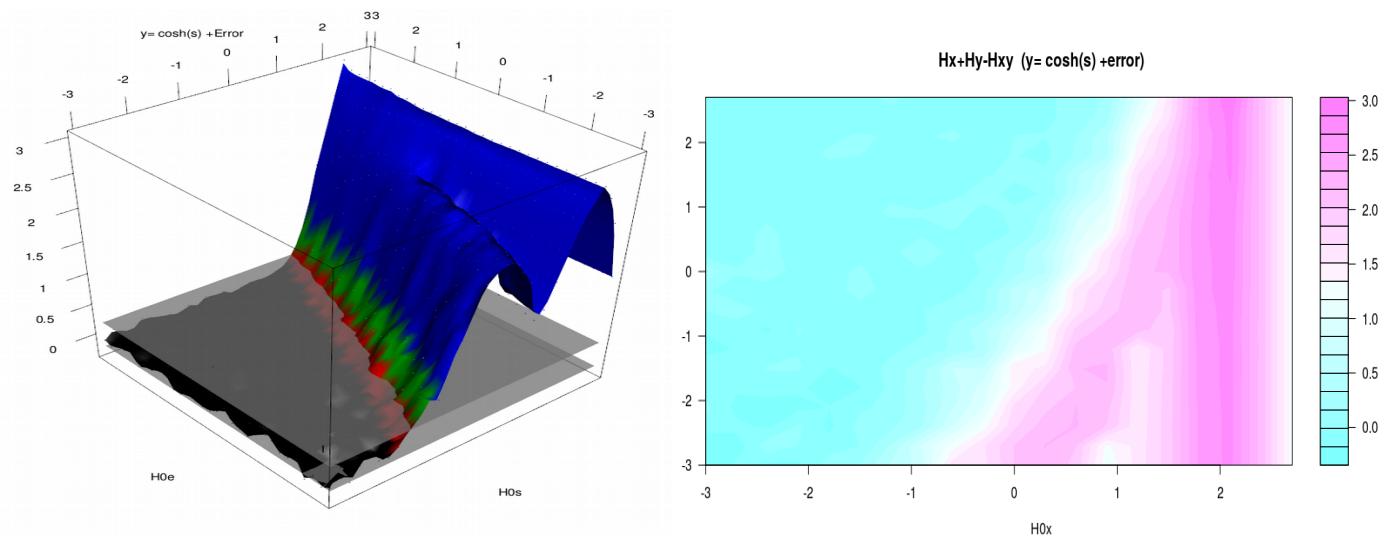
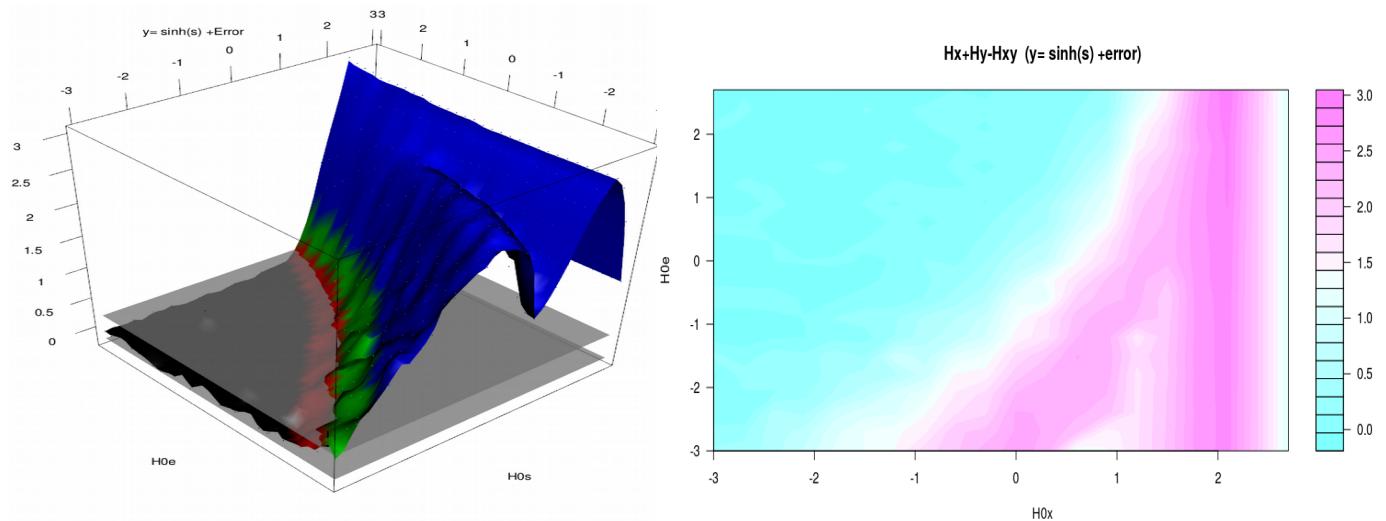


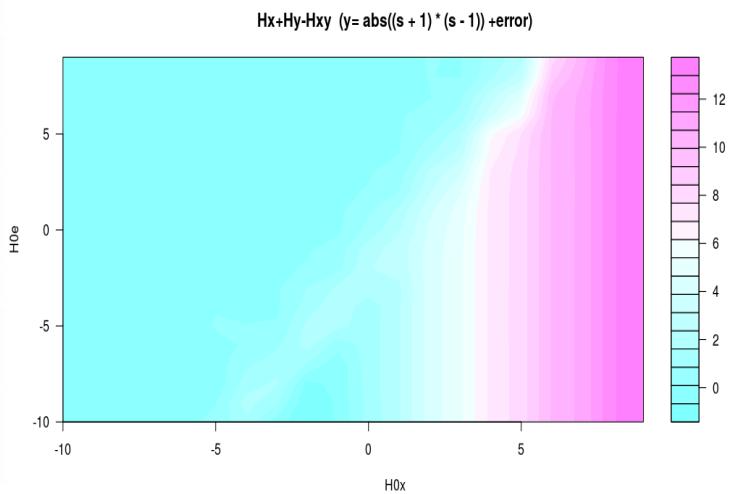
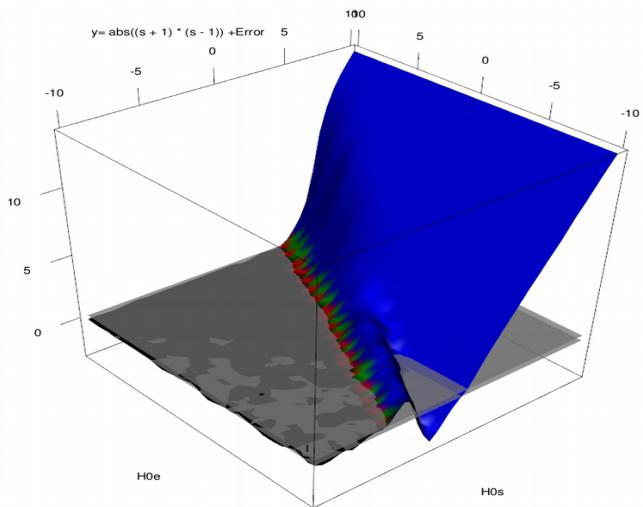
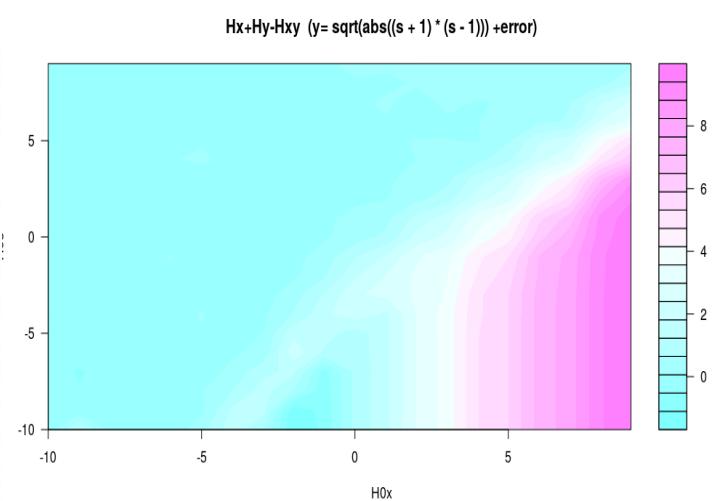
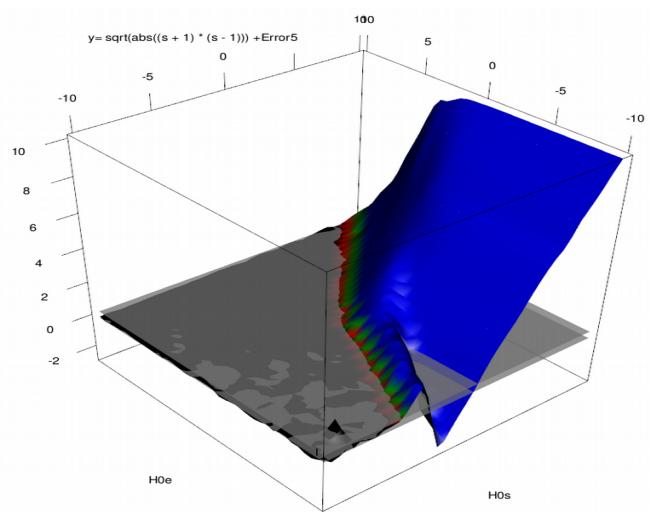
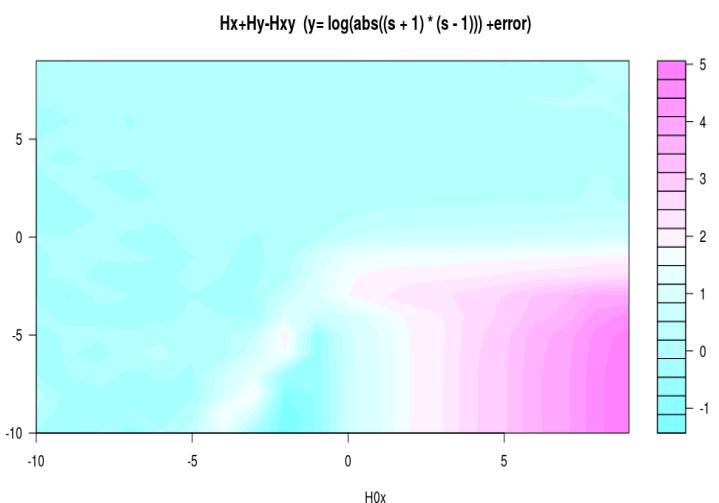
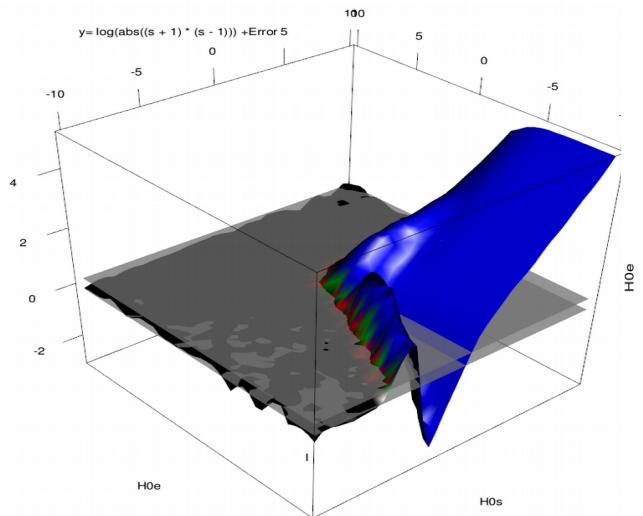
1 <https://github.com/llorenzo62/Entropy>

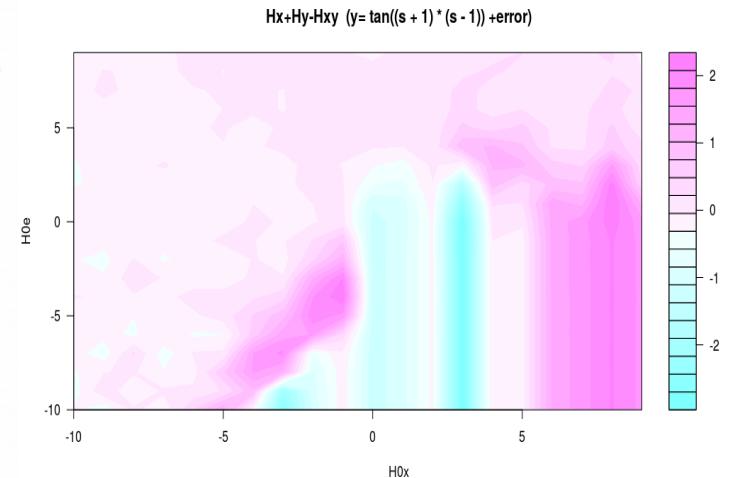
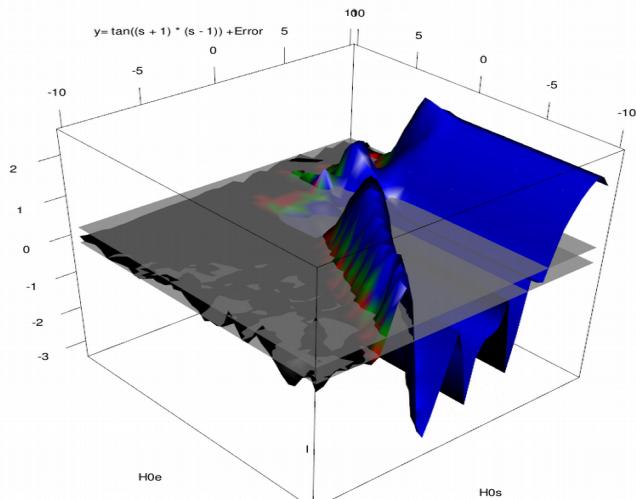
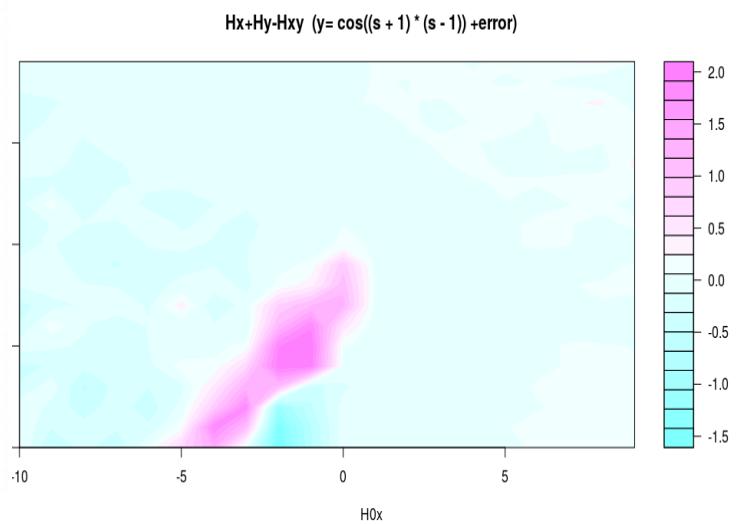
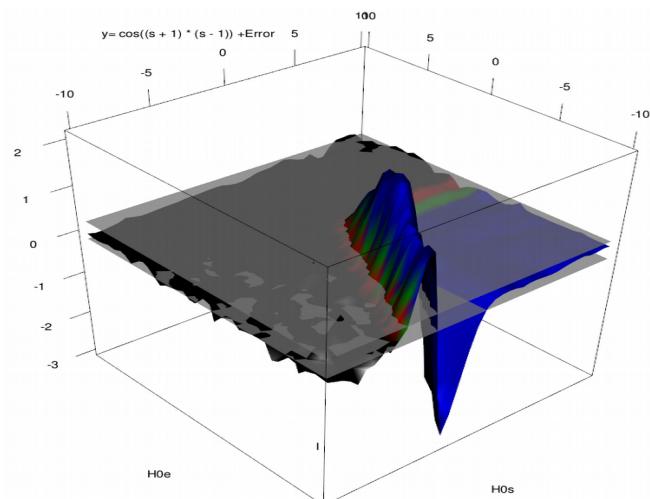
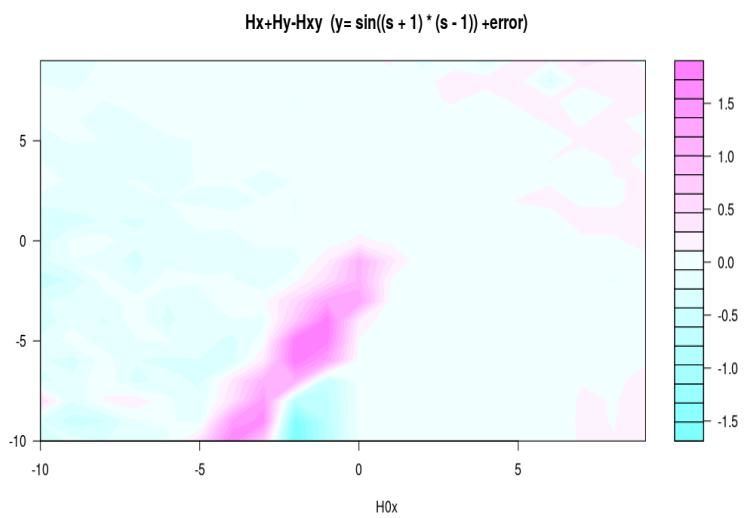
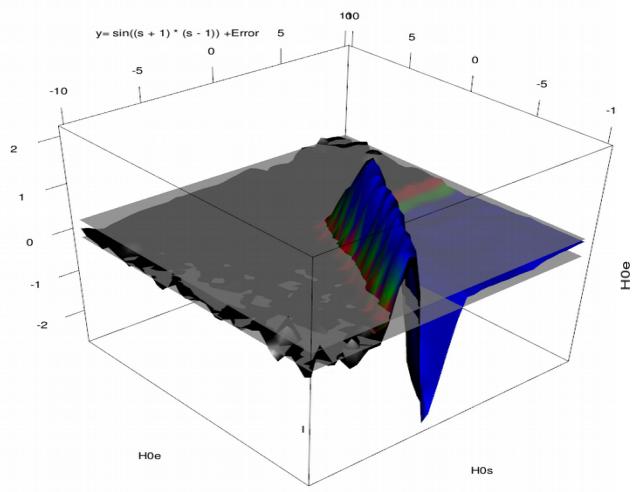


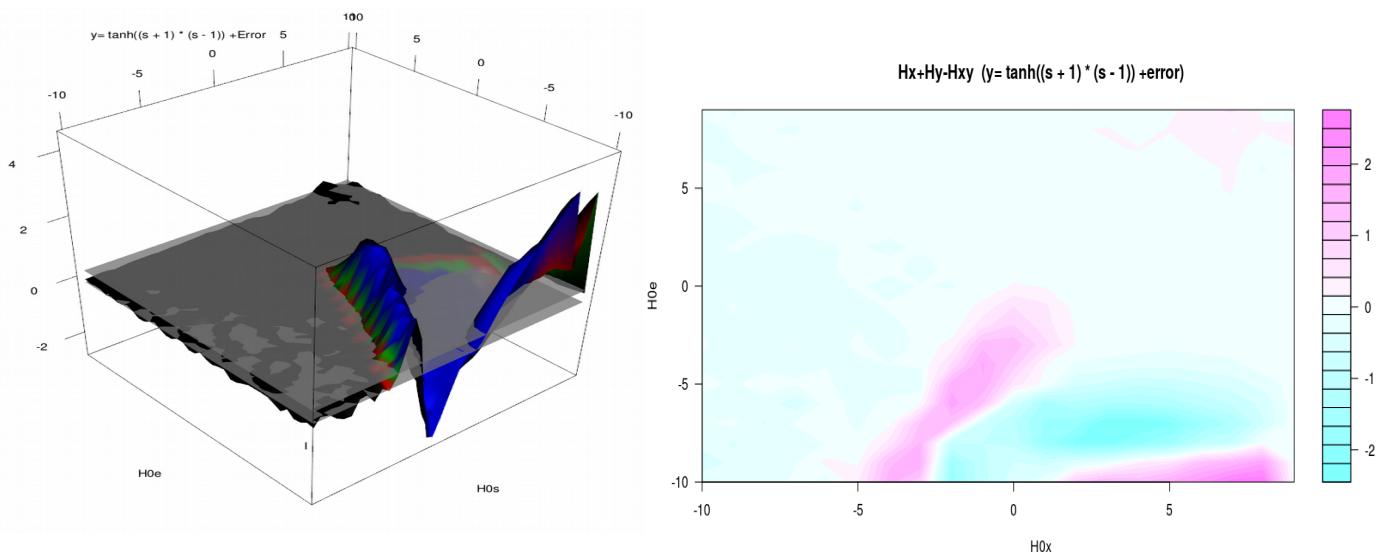
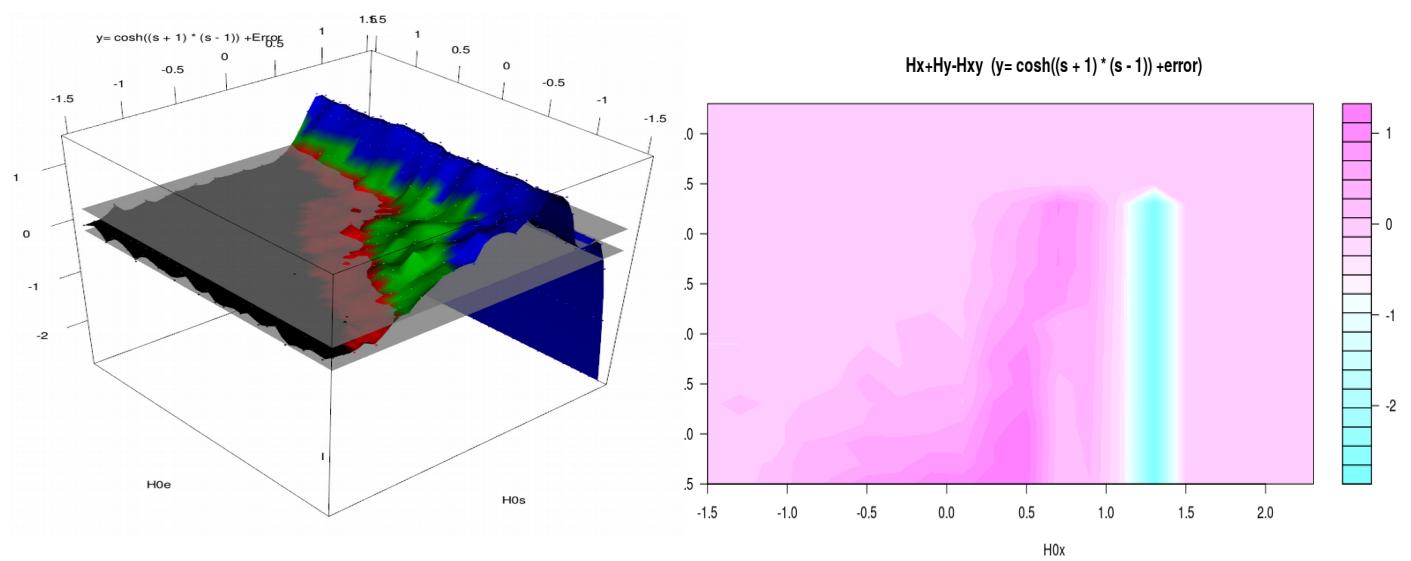
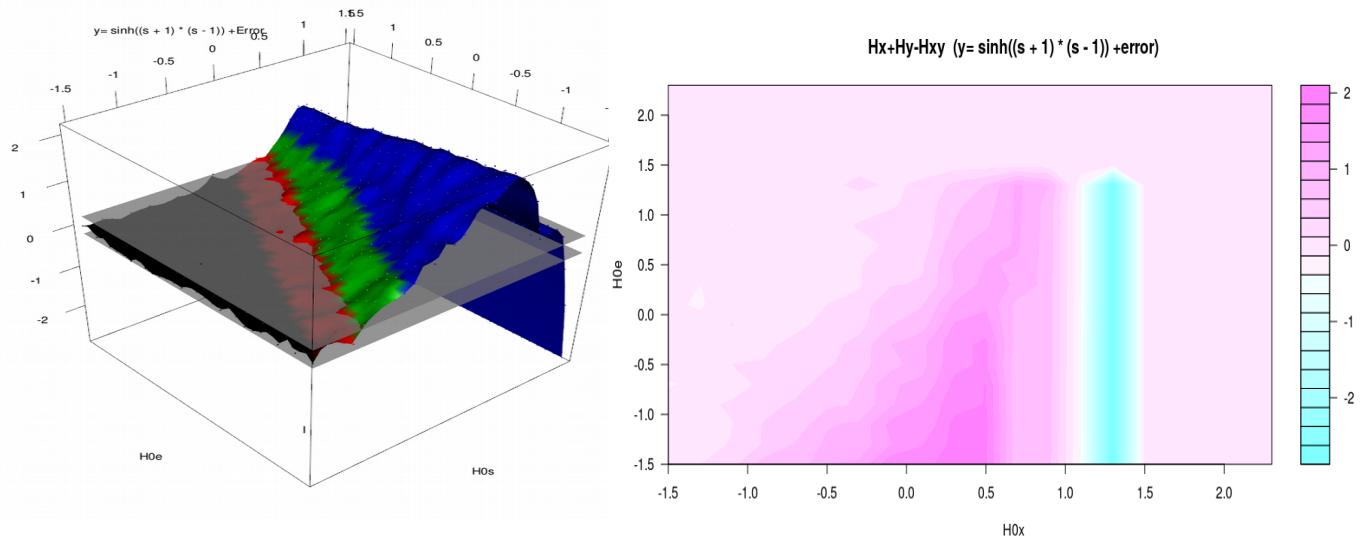




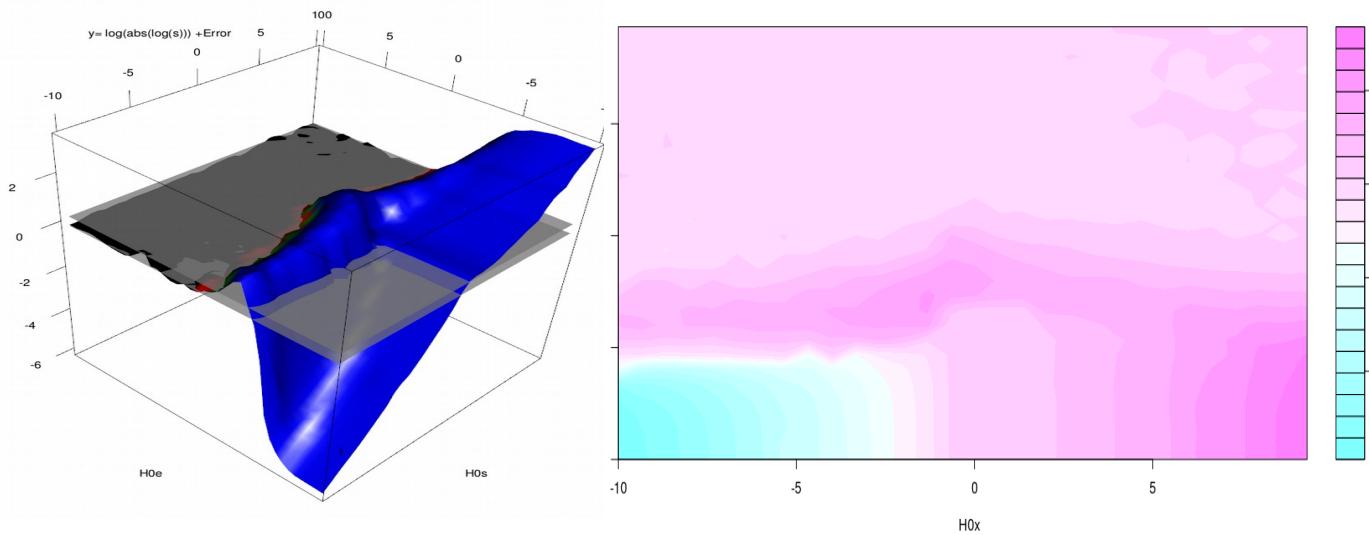




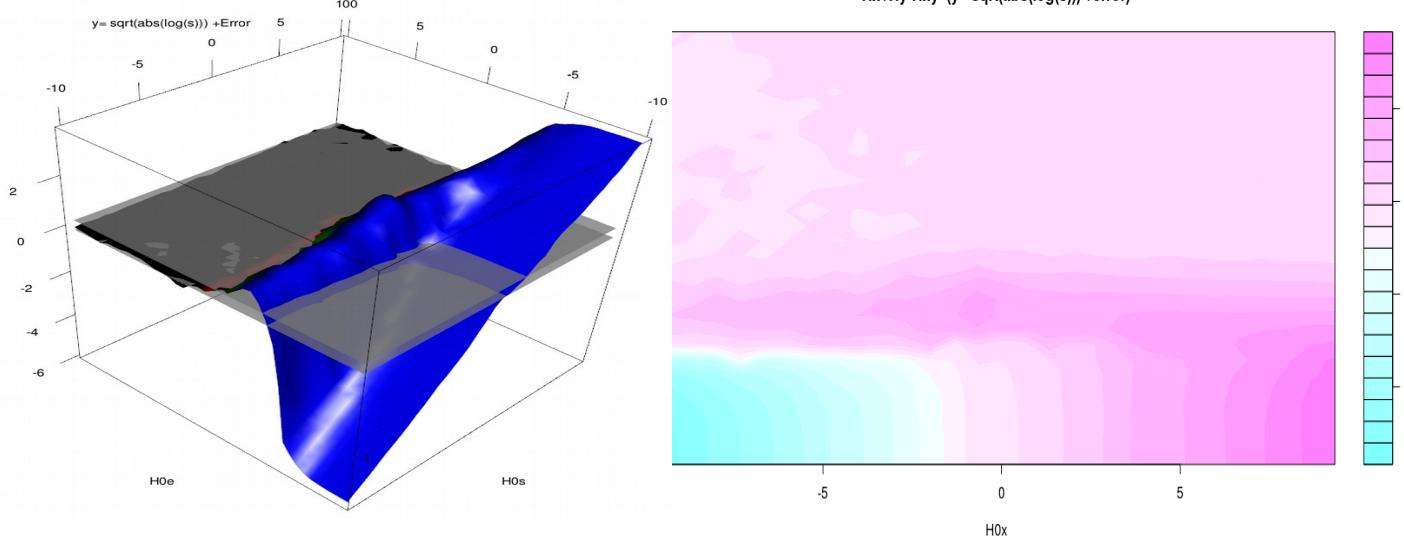




Hx+Hy-Hxy ( $y=\log(\text{abs}(\log(s))) + \text{error}$ )



Hx+Hy-Hxy ( $y=\sqrt{\text{abs}(\log(s))} + \text{error}$ )



Hx+Hy-Hxy ( $y=\text{abs}(\log(s)) + \text{error}$ )

