

Let's take a sample  $s \in \text{Normal}(\text{min}=0, \text{entropy}=H_0_s)$  and a related sample  $y = f(s) + \text{Normal}(\text{mean}=0, \text{entropy}=H_0_e)$  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  $(H_0_s, H_0_e)$ , plots  $I$  vs.  $(H_0_s, H_0_e)$  and returns a *data.frame* with the values  $\{R^2, H_0_s, H_0_e, H_x, H_y, H_{xy}, I\}$

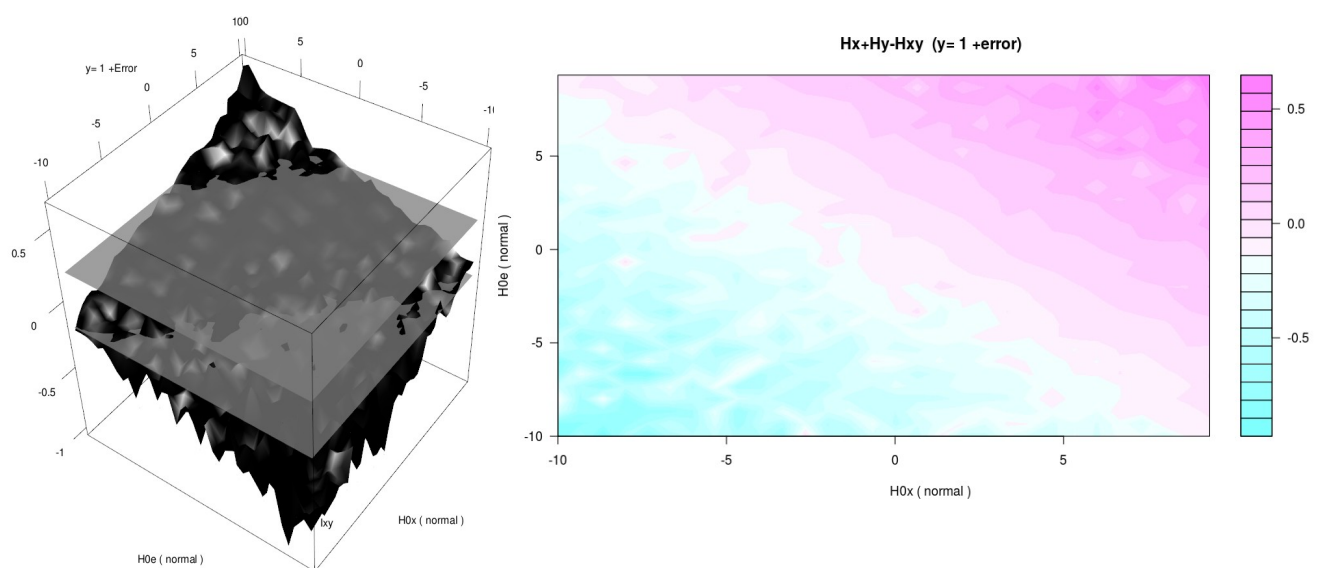
H0	Uniform (max-min)	Normal ( $\sigma$ )
-10	4.5e-5	1e-5
10	2.2e4	5e3

In the surface graph the points are colored according the 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.  $f(x) = I$ .



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

