

Conventional Information Estimate



• Requires enough data to compute histogram of $P(x|s)$ and $P(x)$

• Is not feasible for trajectories



$$I = \sum_{s, x} P(s, x) \log \frac{P(s, x)}{P(s)P(x)}$$

$$I = \sum_{s,x} P(s)P(x|s) \log \frac{P(x|s)}{P(x)}$$

$$P(s, x) = P(s)P(x|s)$$

Model-freenate

Conventional Information Estimate

Model-free estimate

$$I = \sum_{s, x} P(s, x) \log \frac{P(s, x)}{P(s)P(x)} \quad P(s, x) = P(s)P(x|s)$$

$$I = \sum_{s, x} P(s)P(x|s) \log \frac{P(x|s)}{P(x)}$$

- Requires enough data to compute histograms of $P(x|s)$ and $P(x)$
- Is not feasible for trajectories

Model-based Information Estimate