

Suppose we have the distribution  
 $P(x) = \lambda e^{-\lambda x}$  Exponential Distribution  
 $x \in [0, \infty]$

then  $H = - \int_0^{\infty} \lambda e^{-\lambda x} \ln(\lambda e^{-\lambda x}) dx$

$$H = \int_0^{\infty} \lambda^2 x e^{-\lambda x} dx - \lambda \ln \lambda \int_0^{\infty} e^{-\lambda x} dx$$

$$= \underbrace{\lambda \int_0^{\infty} x P(x) dx}_{\text{Expectation of } P(x)} - \ln \lambda \underbrace{\int_0^{\infty} P(x) dx}_1$$

$$= \lambda \left( \frac{1}{\lambda} \right) - \ln \lambda \Rightarrow H = 1 - \ln(\lambda)$$