Exercise of Supervised Learning

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Exercise 1: Entropy

A fair die is rolled at the same time as a fair coin is tossed. Let A be the number on the upper surface of the dice and let B describe the outcome of the coin toss, where

$$B = \begin{cases} 1, & \text{head,} \\ 0 & \text{tail.} \end{cases}$$

Two random variables X and Y are given by $X = A + B$ and $Y = A - B$, respectively.

(a) Calculate the entropies $H(X)$ and $H(Y)$, the conditional entropies $H(Y|X)$ and $H(X|Y)$, the joint entropy $H(X, Y)$ and the mutual information $I(X; Y)$.

Exercise 1 (a)

(a) Calculate the entropies $H(X)$ and $H(Y)$, the conditional entropies $H(Y|X)$ and $H(X|Y)$, the joint entropy $H(X, Y)$ and the mutual information $I(X; Y)$.

Solution: Let a, b, x, and y denote the realizations of A, B, X and Y, respectively.

Note that each event (a, b) is associated with **exactly one** event (x, y). Why?

Because given a pair (a, b), $x = 0.5(a + b)$ and $y = 0.5(a - b)$ are unique. So the joint probability

$$p_{AB}(a, b) = p_{XY}(x, y) = \frac{1}{6} \cdot \frac{1}{2} = \frac{1}{12}$$

So, the joint entropy:

$$\begin{aligned} H(X, Y) &= -\sum_{x,y} p_{X,Y}(x, y) \log_2 p_{X,Y}(x, y) \\ &= -12 \cdot \frac{1}{12} \log_2 \frac{1}{12} \\ &= 2 + \log_2 3 \end{aligned}$$

Exercise 1 (a): Continued

x	Events (a, b)	$p_X(x)$
1	$(1, 0)$	$1/12$
2	$(2, 0), (1, 1)$	$1/6$
3	$(3, 0), (2, 1)$	$1/6$
4	$(4, 0), (3, 1)$	$1/6$
5	$(5, 0), (4, 1)$	$1/6$
6	$(6, 0), (5, 1)$	$1/6$
7	$(6, 1)$	$1/12$

y	Events (a, b)	$p_Y(y)$
1	$(1, 1)$	$1/12$
2	$(1, 0), (2, 1)$	$1/6$
3	$(2, 0), (3, 1)$	$1/6$
4	$(3, 0), (4, 1)$	$1/6$
5	$(4, 0), (5, 1)$	$1/6$
6	$(4, 0), (6, 1)$	$1/6$
7	$(6, 0)$	$1/12$

$$H(X) = \sum_x p_X(x) \log_2 p_X(x) = \frac{7}{6} + \log_2 3.$$

$$H(Y) = \sum_x p_Y(y) \log_2 p_Y(y) = \frac{7}{6} + \log_2 3.$$

Exercise 1 (a): Continued

Disclaimer: the basic formulas like the following ones need to be either remembered or written on your cheatsheet. They will not be given on the exam sheets.

The conditional entropies

$$H(X|Y) = H(X,Y) - H(Y) = \frac{5}{6}$$
$$H(Y|X) = H(X,Y) - H(X) = \frac{5}{6}$$

The mutual information

$$I(X;Y) = H(X) - H(X|Y) = \frac{1}{3} + \log_2 3.$$

Exercise 1 (b)

(b) Show that, for independent discrete random variables X and Y,

$$I(X; X+Y) - I(Y; X+Y) = H(X) - H(Y).$$

Solution:

$$\begin{aligned} I(X; X+Y) - I(Y; X+Y) &= H(X+Y) - H(X+Y|X) - H(X+Y) + H(X+Y|Y) \\ &= H(X+Y|Y) - H(X+Y|X) \end{aligned}$$

Note that $p(x+y|x) = p(y|x)$, because x is given, so if we observe $x+y$, we can immediately infer the value of y. In this case where X is observed, there is an one-to-one mapping between $X+Y$ and Y.
So, $H(X+Y|X) = H(X|Y)$, and $H(X+Y|Y) = H(X|Y)$. Hence,

$$\begin{aligned} I(X; X+Y) - I(Y; X+Y) &= H(X|Y) - H(Y|X) \\ &= H(X) - H(Y) \end{aligned}$$

Exercise 2 (a)

Let X, Y and Z be three discrete random variables. The mutual information of X, Y and Z is defined as:

$$I(X;Y;Z) = \sum_x \sum_y \sum_z p(x,y,z) \log \left(\frac{p(x,y)p(x,z)p(y,z)}{p(x)p(y)p(z)p(x,y,z)} \right)$$

(a) Prove the lemma: $I(X;Y;Z) = I(X;Y) - I(X;Y|Z)$. Note that the conditional mutual information is defined as:

$$I(X;Y|Z) = \sum_x \sum_y \sum_z p(z)p(x,y|z) \log \frac{p(x,y|z)}{p(x|z)p(y|z)}$$

Hint: Starting from the right hand side of the equation in the lemma.

Exercise 2 (a): Continued

$$
\begin{aligned}
I(X;Y) - I(X;Y|Z) &= \sum_x \sum_y p(x,y) \log \frac{p(x,y)}{p(x)p(y)} - \sum_z \sum_x \sum_y p(z)p(x,y|z) \log \frac{p(x,y|z)}{p(x|z)p(y|z)} \\
&= \sum_x \sum_y \sum_z p(x,y,z) \log \frac{p(x,y)}{p(x)p(y)} \\
&\quad - \sum_x \sum_y \sum_z p(x,y,z) \log \frac{p(x,y|z)p(z)^2}{p(x|z)p(y|z)p(z)^2} \\
&= \sum_x \sum_y \sum_z p(x,y,z) \log \frac{p(x,y)}{p(x)p(y)} - \sum_x \sum_y \sum_z p(x,y,z) \log \frac{p(x,y,z)p(z)}{p(x,z)p(y,z)} \\
&= \sum_x \sum_y \sum_z p(x,y,z) \log \left(\frac{p(x,y)p(x,z)p(y,z)}{p(x)p(y)p(z)p(x,y,z)} \right) \\
&= I(X;Y;Z)
\end{aligned}
$$

Exercise 2 (b)

(b) Prove the following relation with the above lemma:

$$I(X;Y) = I(X;Y|Z) + I(Y;Z) - I(Y;Z|X).$$

Solution: Using the lemma on the conditional MI, we obtain:

$$\begin{aligned}
&I(X;Y|Z) + I(Y;Z) - I(Y;Z|X) \\
&= I(X;Y) - I(X;Y;Z) + I(Y;Z) - I(Y;Z) + I(X;Y;Z) \\
&= I(X;Y).
\end{aligned}$$

Exercise 3

Show the standard solution.