Quiz 1 - Information and Communication 2021

Prasad

Q1: (3+10=13 marks, 13 mins) Define the K-L divergence $D(p_1||p_2)$ between two distributions p_1 and p_2 . Using a fact shown in the class regarding the K-L divergence, show that $H(X,Y) \leq H(X) + H(Y)$ in general, and this holds with equality **if and only if** X **and** Y are independent.