

Information Theory

Study notes

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May 21, 2024

Basic Concepts

References

Basic Concepts

What is information?

How can we define “informational value” of “messages”?

- Messages are defined as **events** in Probability Theory.
- Informational value is defined by **three axioms**.

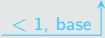
Self-information: Definition (I)

1. A certain event carries no information.
2. The less probable an event is, the more information it yields.
3. If two independent events occur, the total information is the sum of each.

Definition (the self-information of an event)

For an event X with the probability measure P , the self-information is

$$I(X) := -\log_b [P(X)] \quad (1)$$



Self-information: Definition (II)

Proof (Axiom 3).

$$I(XY) = -\log[P(XY)] = -\log[P(X)P(Y)] = -\log[P(X)] - \log[P(Y)] = I(X) + I(Y) \quad (2)$$

□

Definition (the self-information of a random variable)

For a random variable X with the probability measure P , the self-information is a function of the random variable,

$$I_X(x) := -\log_b[P(X=x)] \quad (3)$$

What is the average level of information needed to describe a random variable?

Definition (entropy)

For a discrete random variable X with probability distribution $p : \mathcal{X} \mapsto [0, 1]$, the entropy is

$$H(X) := \mathbb{E}(I(x)) = - \sum_{x \in \mathcal{X}} p(x) \log[p(x)] \quad (4)$$

What is the average level of information needed to describe one random variable if another random variable is known?

Definition (conditional entropy)

$$H(Y|X) = - \sum_{x \in \mathcal{X}, y \in \mathcal{Y}} p(x, y) p(y|x) \quad (5)$$

On average, how much information do you need to realize that you previously misidentified one random variable P as another Q ?

Definition (relative entropy; Kullback–Leibler divergence)

For discrete probability distributions P and Q defined on the same sample space \mathcal{X} , the relative entropy from Q to P is

$$D_{KL}(P \parallel Q) = - \sum_{x \in \mathcal{X}} P(x) \log \left(\frac{Q(x)}{P(x)} \right) \quad (6)$$

How much information can we obtain about one random variable by observing the other random variable?

Definition (mutual-information)

TODO

References

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- [3] Wikipedia contributors, *Kullback-leibler divergence* — *Wikipedia, the free encyclopedia*, https://en.wikipedia.org/w/index.php?title=Kullback%E2%80%93Leibler_divergence&oldid=1224220926, [Online; accessed 21-May-2024], 2024.