

1 *Differential entropy*. Evaluate the differential entropy $h(X) = -\int f \ln f dx$ for the following:

(a) The exponential density, $f(x) = \lambda e^{-\lambda x}$, $x \geq 0$.

(b) The Laplace density, $f(x) = \frac{1}{2}\lambda e^{-\lambda|x|}$.

2 A Channel has an input ensemble X consisting of numbers $+1$ and -1 used with the probabilities $P_X(+1) = P_X(-1) = \frac{1}{2}$. The output y is the sum of the input x and an independent noise random variable Z with the probability density $P_Z(z) = \frac{1}{4}$ for $-2 < z \leq 2$ and $P_Z(z) = 0$ elsewhere. In other words, the conditional probability density of y conditional on x is given $P_{Y/X}(y/x) = \frac{1}{4}$ for $-2 < y - x \leq 2$ and $P_{Y/X}(y/x) = 0$ elsewhere.

(a) Find and sketch the output probability density for the channel.

(b) Find $I(X; Y)$.

(c) Suppose the output is transformed into a discrete processed output u defined by $u = 1$ for $y > 1$; $u = 0$ for $-1 < y \leq 1$; $u = -1$ for $y \leq -1$. Find $I(X; U)$.