Optimize over
$$I[f] = \int ds_1 \int ds_2 \frac{f(s_1) + f(s_2)}{2} \ln\left(\frac{f(s_1) + f(s_2)}{2}\right), \int f(x) dx = 1 \ln\left(\frac{f(s_1) + f(s_2) + h(s_1) + h(s_2)}{2}\right) = \ln\left(\frac{f(s_1) + f(s_2)}{2}\right) + \frac{h(s_1) + h(s_2)}{f(s_1) + f(s_2)} + O(h^2)$$

$$I[f+h] = I[f] + \int ds_1 \int ds_2 \frac{f(s_1) + f(s_2)}{2} \cdot \frac{h(s_1) + h(s_2)}{f(s_1) + f(s_2)} + \int ds_1 \int ds_2 \frac{h(s_1) + h(s_2)}{2} \ln\left(\frac{f(s_1) + f(s_2)}{2}\right) + O(h^2)$$

$$= I[f] + \int h(s)ds + \int ds_1 h(s_1) \int ds_2 \ln\left(\frac{f(s_1) + f(s_2)}{2}\right) + O(h^2)$$

$$\nabla_f I(x) = 1 + \int dy \ln \left(\frac{f(x) + f(y)}{2} \right)$$

$$\eta = s + \epsilon \phi(s)
ds = \frac{1}{1 + \epsilon \phi'(s)} d\eta = \left(1 - \epsilon \phi'(\eta) + O(\epsilon^2)\right) d\eta
\int f(x) \phi'(x) dx = 0$$

$$I[f(x + \epsilon \phi(x))] = \int ds_1 \int ds_2 \frac{f(s_1 + \epsilon \phi(s_1)) + f(s_2 + \epsilon \phi(s_2))}{2} \ln \left(\frac{f(s_1 + \epsilon \phi(s_1)) + f(s_2 + \epsilon \phi(s_2))}{2} \right)$$

$$= \int (1 - \epsilon \phi'(\eta_1)) d\eta_1 \int (1 - \epsilon \phi'(\eta_2)) d\eta_2 \frac{f(\eta_1) + f(\eta_2)}{2} \ln \left(\frac{f(\eta_1) + f(\eta_2)}{2} \right) + O(\epsilon^2)$$

$$= I[f] - \epsilon \int \phi'(\eta_1) d\eta_1 \int d\eta_2 (f(\eta_1) + f(\eta_2)) \ln \left(\frac{f(\eta_1) + f(\eta_2)}{2} \right) + O(\epsilon^2)$$

$$= I[f] + \epsilon \int d\eta_1 \phi(\eta_1) \frac{d}{d\eta_1} \left[\int d\eta_2 (f(\eta_1) + f(\eta_2)) \ln \left(\frac{f(\eta_1) + f(\eta_2)}{2} \right) \right] + O(\epsilon^2)$$

Thus

$$\nabla_{\phi} I(x) = \int dy \left(f'_c(x) + f(y) \right) \ln \left(\frac{f'_c(x) + f(y)}{2} \right) + \sum_{x_i \in D} \triangle_i \tilde{f} \cdot \delta_{x_i}(x)$$

where δ is the dirac delta function,

$$\triangle_i \tilde{f} := \int \left(f(x_i +) + f(y) \right) dy \ln \left(\frac{f(x_i +) + f(y)}{2} \right) - \int \left(f(x_i -) + f(y) \right) dy \ln \left(\frac{f(x_i -) + f(y)}{2} \right).$$

Assume that f is piece-wise continuous with only a finite number of jump discontinuities. KKT conditions:

$$\nabla_f I(x) = \alpha_+(x) - \alpha_-(x) + \mu$$

When f does not take the upper/lower bounds:

$$\nabla_f I(x) = \mu$$

$$\int dy \ln \left(\frac{f(x) + f(y)}{2} \right) = \mu - 1$$

Assume f is continuously differentiable at x,

$$\frac{d}{dx} \int dy \ln \left(\frac{f(x) + f(y)}{2} \right) = 0$$

$$f'_c(x) \int dy \frac{1}{f(x) + f(y)} = 0$$

$$f'_c(x) = 0$$

where the last equation follows from $f \geq f_{-} > 0$.

Thus f is a piece-wise constant function. with only at most two possible values? need to be proved below. KKT condition for $\nabla_{\phi}I$ (the RHS comes from $\int f(x)\phi'(x) = -\int \phi(x)\left(f'_c(x) + \sum_{x_i \in D} \triangle_i f \cdot \delta_{x_i}(x)\right) = 0$):

$$\nabla_{\phi} I(x) = \nu \left(f'_c(x) + \sum_{x_i \in D} \triangle_i f \cdot \delta_{x_i}(x) \right)$$

$$\int dy \left(f'_c(x) + f(y) \right) \ln \left(\frac{f'_c(x) + f(y)}{2} \right) + \sum_{x_i \in D} \triangle_i \tilde{f} \cdot \delta_{x_i}(x) = \nu \left(f'_c(x) + \sum_{x_i \in D} \triangle_i f \cdot \delta_{x_i}(x) \right)$$

At continous point x: since $f'_c(x) = 0$, we have

$$\int dy f(y) \ln \left(\frac{0 + f(y)}{2} \right) = \nu$$

$$\int f(y) \ln(f(y)) dy - \ln 2 = \nu$$

At discontinuity x_i

 $g(t) = \int (t + f(y)) \ln \left(\frac{t + f(y)}{2}\right) dy = \int (t + f(y)) \ln(t + f(y)) dy - (t + 1) \ln 2$ is a convex function on $t \in [f_-, f_+]$: $g''(t) = \int \frac{1}{t + f(y)} dy > 0$.

Assume f jumps between f_+ and f_- at some point, then there should be no other jumps between values in (f_-, f_+) , otherwise contradicts the convexity of g(t).

Therefore, when f only takes f_+ or f_- , I[f] reaches a stationary point:

$$\int f(x)dx = 1$$
, $|\{f = f_+\}| = \triangle$, $|\{f = f_-\}| = 1 - \triangle$, and $\triangle = \frac{1 - f_-}{f_+ - f_-}$

$$\begin{aligned} \max I[f] &= \int ds_1 \int ds_2 \frac{f(s_1) + f(s_2)}{2} \ln \left(\frac{f(s_1) + f(s_2)}{2} \right) \\ &= \int ds_1 \int_{\{f(s_2) = f_+\}} ds_2 \frac{f(s_1) + f_+}{2} \ln \left(\frac{f(s_1) + f_+}{2} \right) \\ &+ \int ds_1 \int_{\{f(s_2) = f_-\}} ds_2 \frac{f(s_1) + f_-}{2} \ln \left(\frac{f(s_1) + f_-}{2} \right) \\ &= \Delta \int ds_1 \frac{f(s_1) + f_+}{2} \ln \left(\frac{f(s_1) + f_+}{2} \right) \\ &+ (1 - \Delta) \int ds_1 \frac{f(s_1) + f_-}{2} \ln \left(\frac{f(s_1) + f_-}{2} \right) \\ &= \Delta^2 \frac{f_+ + f_+}{2} \ln \left(\frac{f_+ + f_+}{2} \right) + 2\Delta(1 - \Delta) \frac{f_- + f_+}{2} \ln \left(\frac{f_- + f_+}{2} \right) \\ &+ (1 - \Delta)^2 \frac{f_- + f_-}{2} \ln \left(\frac{f_- + f_-}{2} \right) \\ &= \sum_{m=0}^2 \binom{2}{m} \Delta^m (1 - \Delta)^{2-m} \frac{mf_+ + (2 - m)f_-}{2} \ln \left(\frac{mf_+ + (2 - m)f_-}{2} \right) \end{aligned}$$

More generally, for k positions:

Optimize over
$$I_k[f] = \int \cdots \int \prod_{l=1}^k ds_l \frac{\sum_{l=1}^k f(s_l)}{k} \ln\left(\frac{\sum_{l=1}^k f(s_l)}{k}\right), \int f(x) dx = 1$$

$$I_{k}[f+h] = I_{k}[f] + \int \cdots \int \prod_{l=1}^{k} ds_{l} \frac{\sum_{l} f(s_{l})}{\sum_{l} f(s_{l})} + \int \cdots \int \prod_{l=1}^{k} ds_{l} \frac{\sum_{l} h(s_{l})}{k} \ln \left(\frac{\sum_{l} f(s_{l})}{k}\right) + O(h^{2})$$

$$= I_{k}[f] + \int \cdots \int \prod_{l=1}^{k} ds_{l} \frac{\sum_{l} h(s_{l})}{k} + \int \cdots \int \prod_{l=1}^{k} ds_{l} h(s_{1}) \ln \left(\frac{\sum_{l} f(s_{l})}{k}\right) + O(h^{2})$$

$$\nabla_{f} I_{k}(x) = 1 + \int \cdots \int \prod_{l=1}^{k-1} dy_{l} \ln \left(\frac{f(x) + \sum_{l=1}^{k-1} f(y_{l})}{k}\right)$$

$$I_{k}[f(x+\epsilon\phi(x))] = \int \cdots \int \prod_{l=1}^{k} (1-\epsilon\phi'(\eta_{l})) d\eta_{l} \frac{\sum f(\eta_{l})}{k} \ln\left(\frac{\sum f(\eta_{l})}{k}\right) + O(\epsilon^{2})$$

$$= I_{k}[f] - \epsilon \int k\phi'(\eta_{k}) d\eta_{k} \int \cdots \int \prod_{l=1}^{k-1} d\eta_{l} \frac{\sum f(\eta_{l})}{k} \ln\left(\frac{\sum f(\eta_{l})}{k}\right) + O(\epsilon^{2})$$

$$= I_{k}[f] + \epsilon \int d\eta_{k} \phi(\eta_{k}) \frac{d}{d\eta_{k}} \left[\int \cdots \int \prod_{l=1}^{k-1} d\eta_{l} \left(\sum_{l=1}^{k} f(\eta_{l})\right) \ln\left(\frac{\sum_{l=1}^{k} f(\eta_{l})}{k}\right)\right] + O(\epsilon^{2})$$

Thus

$$\nabla_{\phi} I_{k}(x) = \int \cdots \int \prod_{l=1}^{k-1} dy_{l} \left(f'_{c}(x) + \sum_{l=1}^{k-1} f(y_{l}) \right) \ln \left(\frac{f'_{c}(x) + \sum_{l=1}^{k-1} f(y_{l})}{k} \right) + \sum_{x_{i} \in D} \triangle_{i} \tilde{f} \cdot \delta_{x_{i}}(x)$$

where δ is the dirac delta function,

$$\triangle_i \tilde{f} := \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} f(y_l) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left$$

1. KKT conditions on $\nabla_f I_k$:

Assume that f is piece-wise continuous with only a finite number of jump discontinuities.

$$\nabla_f I_k(x) = \alpha_+(x) - \alpha_-(x) + \mu$$

When f does not take the upper/lower bounds:

$$\nabla_f I_k(x) = \mu$$

$$1 + \int \cdots \int \prod_{l=1}^{k-1} dy_l \ln \left(\frac{f(x) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) = \mu$$

Assume f is continuously differentiable at x,

$$\frac{d}{dx} \int \cdots \int \prod_{l=1}^{k-1} dy_l \ln \left(\frac{f(x) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) = 0$$

$$f'_c(x) \int \cdots \int \prod_{l=1}^{k-1} dy_l \frac{1}{f(x) + \sum_{l=1}^{k-1} f(y_l)} = 0$$

$$f'_c(x) = 0$$

where the last equation follows from $f \geq f_{-} > 0$.

Thus f is a piece-wise constant function. with only at most two possible values? need to be proved below.

2. KKT condition for $\nabla_{\phi}I_k$:

(the RHS comes from $\int f(x)\phi'(x) = -\int \phi(x) \left(f'_c(x) + \sum_{x_i \in D} \triangle_i f \cdot \delta_{x_i}(x) \right) = 0$):

$$\nabla_{\phi} I_k(x) = \nu \left(f'_c(x) + \sum_{x_i \in D} \triangle_i f \cdot \delta_{x_i}(x) \right)$$

$$\int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f'_c(x) + \sum_{l=1}^{k-1} f(y_l) \right) \ln \left(\frac{f'_c(x) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) + \sum_{x_i \in D} \triangle_i \tilde{f} \cdot \delta_{x_i}(x) = \nu \left(f'_c(x) + \sum_{x_i \in D} \triangle_i f \cdot \delta_{x_i}(x) \right)$$

At discontinuity x_i

$$\triangle_i \tilde{f} = \nu \triangle_i f$$

$$\frac{\triangle_i \tilde{f}}{\triangle_i f} = \nu$$

Since
$$\triangle_i \tilde{f} = \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} dy_l \left(f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l) \right) dy \ln \left(\frac{f(x_i + 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} f(y_l) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) - \int \cdots \int \prod_{l=1}^{k-1} f(y_l) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) + \sum_{l=1}^{k-1} f(y_l)}{k} \right) dy \ln \left(\frac{f(x_i - 1) +$$

$$g''(t) = \int \cdots \int \prod_{l=1}^{k-1} dy_l \frac{1}{t + \sum_{k=1}^{k-1} f(y_k)} > 0$$

$$I_{k}[f] = \int \cdots \int \prod_{l=1}^{k} ds_{l} \frac{\sum_{l=1}^{k} f(s_{l})}{k} \ln \left(\frac{\sum_{l=1}^{k} f(s_{l})}{k} \right)$$

$$B(k, f_{+}, f_{-}) := \sum_{m=0}^{k} {k \choose m} \Delta^{m} (1 - \Delta)^{k-m} \frac{mf_{+} + (k-m)f_{-}}{k} \ln \left(\frac{mf_{+} + (k-m)f_{-}}{k} \right)$$
(1)

special case when k=1:

$$\max I_k[f] = \int ds f(s) \ln f(s) B(1, f_+, f_-) = \triangle f_+ \ln (f_+) + (1 - \triangle) f_- \ln(f_-)$$

General case:

The model (not assuming $\bar{f} = 1$):

Fix k and n:

stimulus $\theta_1, ..., \theta_k$, firing cell positions $x_1, ..., x_n$:

One population:

$$I[f;n,k] = \int \prod_{l=1}^{k} d\theta_{l} \int \prod_{i=1}^{n} dx_{i} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(\theta_{l} - x_{i}) \right) \ln \left(\frac{\prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(\theta_{l} - x_{i}) \right)}{\int \prod_{l=1}^{k} d\theta'_{l} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(\theta_{l} - x_{i}) \right)} \right)$$

$$= \bar{f}^{n} \int \prod_{l=1}^{k} d\theta_{l} \int \prod_{i=1}^{n} dx_{i} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} \tilde{f}(\theta_{l} - x_{i}) \right) \ln \left(\frac{\prod_{i=1}^{n} \left(\sum_{l=1}^{k} \tilde{f}(\theta_{l} - x_{i}) \right)}{\int \prod_{l=1}^{k} d\theta'_{l} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} \tilde{f}(\theta'_{l} - x_{i}) \right)} \right)$$

$$= n \bar{f}^{n} k^{n} \int \cdots \int \prod_{i=1}^{n} d\theta_{l} \frac{\sum_{l=1}^{k} \tilde{f}(\theta_{l})}{k} \ln \left(\frac{\sum_{l=1}^{k} \tilde{f}(\theta_{l})}{k} \right)$$

$$- \bar{f}^{n} k^{n} \int \cdots \int \prod_{i=1}^{n} dx_{i} A_{k}(x_{1}, \dots, x_{n}) \ln A_{k}(x_{1}, \dots, x_{n})$$

$$\max I[f; n, k] \leq \bar{f}^{n} k^{n} n B\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right)$$

$$(2)$$

where $A_k(x_1,...,x_n) = \int \prod_{l=1}^k d\theta_l \prod_{i=1}^n \left(\frac{\sum_{l=1}^k \tilde{f}(\theta_l - x_i)}{k}\right)$

Two populations:

$$I[f_{1}, f_{2}; n_{1}, n_{2}, k] = \int \cdots \int \prod_{l=1}^{k} ds_{l} \prod_{i=1}^{n_{1}} ds_{i} \prod_{j=1}^{n_{2}} dy_{j} \left\{ \prod_{i,j} d_{1} \left(\sum_{l} f_{1}(s_{l} - x_{i}) \right) d_{2} \left(\sum_{l} f_{2}(s_{l} - y_{j}) \right) \right.$$

$$\left. \ln \left(\frac{\prod_{i,j} (d_{1} \left(\sum_{l} f_{1}(s_{l} - x_{i}) \right) d_{2} \left(\sum_{l} f_{2}(s_{l} - y_{j}) \right)}{\int \cdots \int \prod_{l=1}^{k} ds'_{l} \prod_{i,j} (d_{1} \left(\sum_{l} f_{1}(s'_{l} - x_{i}) \right) d_{2} \left(\sum_{l} f_{2}(s'_{l} - y_{j}) \right)} \right) \right\}$$

$$= (d_{1}\bar{f}_{1})^{n_{1}} (d_{2}\bar{f}_{2})^{n_{2}} \int \cdots \int \prod_{l=1}^{k} ds_{l} \prod_{i=1}^{n_{1}} dx_{i} \prod_{j=1}^{n_{2}} dy_{j} \left\{ \prod_{i,j} \left(\sum_{l} \tilde{f}_{1}(s_{l} - x_{i}) \right) \left(\sum_{l} \tilde{f}_{2}(s_{l} - y_{j}) \right) \right.$$

$$\left. \ln \left(\frac{\prod_{i,j} \left(\sum_{l} \tilde{f}_{1}(s_{l} - x_{i}) \right) \left(\sum_{l} \tilde{f}_{2}(s_{l} - y_{j}) \right)}{\int \cdots \int \prod_{l=1}^{k} ds'_{l} \prod_{i,j} \left(\sum_{l} \tilde{f}_{1}(s'_{l} - x_{i}) \right) \left(\sum_{l} \tilde{f}_{2}(s'_{l} - y_{j}) \right)} \right) \right\}$$

$$= (d_{1}\bar{f}_{1})^{n_{1}} (d_{2}\bar{f}_{2})^{n_{2}} k^{n_{1}+n_{2}} n_{1} \int \cdots \int \prod_{l=1}^{k} ds_{l} \prod_{i=1}^{n_{1}} dx_{i} \left(\frac{\sum_{l} \tilde{f}_{1}(s_{l} - x_{i})}{k} \right) \ln \left(\frac{\sum_{l} \tilde{f}_{1}(s_{l} - x_{i})}{k} \right) + (d_{1}\bar{f}_{1})^{n_{1}} (d_{2}\bar{f}_{2})^{n_{2}} k^{n_{1}+n_{2}} n_{2} \int \cdots \int \prod_{l=1}^{k} ds_{l} \prod_{j=1}^{n_{2}} dy_{j} \left(\sum_{l} \tilde{f}_{2}(s_{l} - y_{j}) \right) \ln \left(\sum_{l} \tilde{f}_{2}(s_{l} - y_{j}) \right) - (d_{1}\bar{f}_{1})^{n_{1}} (d_{2}\bar{f}_{2})^{n_{2}} k^{n_{1}+n_{2}} \int \cdots \int \prod_{i=1}^{n_{1}} dx_{i} \prod_{j=1}^{n_{2}} dy_{j} A_{k}(x_{1}, \dots, x_{n_{1}}, y_{1}, \dots, y_{n_{2}}) \ln (A_{k}(x_{1}, \dots, x_{n_{1$$

where

$$A_k(x_1, ..., x_{n_1}, y_1, ..., y_{n_2}) := \int \cdots \int \prod_{l=1}^k ds_l' \prod_{i,j} \left(\frac{\sum_l \tilde{f}_1(s_l' - x_i)}{k} \right) \left(\frac{\sum_l \tilde{f}_2(s_l' - y_j)}{k} \right)$$

and maximum is achieved when $\tilde{A} \equiv 1$, i.e. f_1 and f_2 randomly takes f_+ and f_- .

Fix k and sum over n:

One population:

$$I[f;k] = e^{-k\bar{f}} \sum_{n} \frac{1}{n!} I[f;n,k]$$

$$\max I[f;k] \leq e^{-k\bar{f}} \sum_{n} \frac{\bar{f}^{n} k^{n}}{n!} nB\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right)$$

$$= k\bar{f}B\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right)$$
(4)

Two populations: remove , $\sum_{n_1,n_2} \frac{1}{n_1!n_2!}$

$$I[f_{1}, f_{2}; k] = e^{-k\left(d_{1}\bar{f}_{1} + d_{2}\bar{f}_{2}\right)} \sum_{n_{1}, n_{2}} \frac{1}{n_{1}!n_{2}!} I[f_{1}, f_{2}; n_{1}, n_{2}, k]$$

$$\max I[f; k] \leq e^{-k\left(d_{1}\bar{f}_{1} + d_{2}\bar{f}_{2}\right)} \sum_{n_{1}, n_{2}} \frac{\left(d_{1}\bar{f}_{1}\right)^{n_{1}} \left(d_{2}\bar{f}_{2}\right)^{n_{2}} k^{n_{1} + n_{2}}}{n_{1}!n_{2}!} \left[n_{1}B\left(k, \frac{f_{+}}{\bar{f}_{1}}, \frac{f_{-}}{\bar{f}_{1}}\right) + n_{2}B\left(k, \frac{f_{+}}{\bar{f}_{2}}, \frac{f_{-}}{\bar{f}_{2}}\right)\right]$$

$$= kd_{1}\bar{f}_{1}B\left(k, \frac{f_{+}}{\bar{f}_{1}}, \frac{f_{-}}{\bar{f}_{1}}\right) + kd_{2}\bar{f}_{2}B\left(k, \frac{f_{+}}{\bar{f}_{2}}, \frac{f_{-}}{\bar{f}_{2}}\right)$$

$$(5)$$

Recall that B(k, p, q) is defined as:

$$B(k,p,q) := \sum_{m=0}^{k} {k \choose m} \triangle^{m} (1-\triangle)^{k-m} \frac{mp+(k-m)q}{k} \ln \left(\frac{mp+(k-m)q}{k}\right)$$
 (6)

where p > 1 > q.

As a function of \bar{f}

$$\max I[f;k] = k\bar{f}B(k,\frac{f_+}{f},\frac{f_-}{f}) = k\bar{f} \cdot \sum_{m=0}^k \binom{k}{m} \triangle^m (1-\triangle)^{k-m} \frac{mf_+ + (k-m)f_-}{k\bar{f}} \ln\left(\frac{mf_+ + (k-m)f_-}{k\bar{f}}\right)$$
 where $\triangle = \frac{\bar{f}-f_-}{f_+-f_-}$.
If we look at $H(k,a,b,t) = t \cdot \sum_{m=0}^k \binom{k}{m} \left(\frac{t-b}{a-b}\right)^m (1-\frac{t-b}{a-b})^{k-m} \frac{ma+(k-m)b}{kt} \ln\left(\frac{ma+(k-m)b}{kt}\right)$ where $b < t < a$.

$$H(k, a, b, t) = t \cdot \sum_{m=0}^{k} \binom{k}{m} \binom{t-b}{a-b}^{m} (1 - \frac{t-b}{a-b})^{k-m} \frac{ma + (k-m)b}{kt} \ln \left(\frac{ma + (k-m)b}{kt} \right)$$

$$= \sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \cdot \frac{ma + (k-m)b}{k} \ln \left(\frac{ma + (k-m)b}{kt} \right)$$

$$= \sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \cdot \frac{ma + (k-m)b}{k} \ln \left(\frac{ma + (k-m)b}{k} \right)$$

$$- \ln t \sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \cdot \frac{ma + (k-m)b}{k}$$

$$= \sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \cdot \frac{ma + (k-m)b}{k} \ln \left(\frac{ma + (k-m)b}{k} \right) - t \ln t$$

$$\frac{\partial H(k, a, b, t)}{\partial t} = -(1 + \ln t) + \sum_{m=0}^{k} \binom{k}{m} \frac{\partial}{\partial t} \left[\frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \cdot \frac{ma + (k-m)b}{k} \ln \left(\frac{ma + (k-m)b}{k} \right) \right]$$

$$= -(1 + \ln t) + \sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \cdot \left(\frac{m}{t-b} - \frac{k-m}{a-t} \right) \frac{ma + (k-m)b}{k} \ln \left(\frac{ma + (k-m)b}{k} \right)$$

$$poly(t) = 1 + \ln t$$

$$(10)$$

* Show that $\sum_{m=0}^{k} {k \choose m} \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \cdot \frac{ma+(k-m)b}{k} = t$ and $\sum_{m=0}^{k} {k \choose m} \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \cdot \frac{ma+(k-m)b}{k} = kt^2 + (t-b)(a-t)$:

$$(a-b)^k = [(t-b) + (a-t)]^k$$

$$= \sum_{m=0}^k \binom{k}{m} (t-b)^m (a-t)^{k-m}$$

$$\frac{d}{dt} (a-b)^k = \sum_{m=0}^k \binom{k}{m} (t-b)^m (a-t)^{k-m} \left[\frac{m}{t-b} - \frac{k-m}{a-t} \right]$$

$$0 = \sum_{m=0}^k \binom{k}{m} (t-b)^m (a-t)^{k-m} \left[\frac{ma + (k-m)b - kt}{(t-b)(a-t)} \right]$$

$$\sum_{m=0}^k \binom{k}{m} (t-b)^m (a-t)^{k-m} (ma + (k-m)b) = kt \sum_{m=0}^k \binom{k}{m} (t-b)^m (a-t)^{k-m}$$

$$\sum_{m=0}^k \binom{k}{m} (t-b)^m (a-t)^{k-m} \left(\frac{ma + (k-m)b}{k} \right) = t(a-b)^k$$

$$\sum_{m=0}^k \binom{k}{m} \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \left(\frac{ma + (k-m)b}{k} \right) = t$$

$$\sum_{m=0}^{k} \binom{k}{m} (t-b)^{m} (a-t)^{k-m} (ma+(k-m)b) = kt \sum_{m=0}^{k} \binom{k}{m} (t-b)^{m} (a-t)^{k-m}$$

$$\sum_{m=0}^{k} \binom{k}{m} (t-b)^{m} (a-t)^{k-m} \left(\frac{ma+(k-m)b}{k} \right) = t(a-b)^{k}$$

$$\sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \left(\frac{ma+(k-m)b}{k} \right) = t$$

$$\sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \left[\frac{ma+(k-m)b-kt}{(t-b)(a-t)} \right] \left(\frac{ma+(k-m)b}{k} \right) = 1$$

$$\sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \frac{(ma+(k-m)b)^{2}}{k} = kt \sum_{m=0}^{k} \binom{k}{m} \frac{(t-b)^{m} (a-t)^{k-m}}{(a-b)^{k}} \left(\frac{ma+(k-m)b}{k} \right) = kt^{2} + (t-b)(a-t)$$

(weighted sum = 0 and weights depends on t, not solvable.) k = 1:

$$\frac{\partial H(1, a, b, t)}{\partial t} = -1 - \ln t + \frac{a \ln a - b \ln b}{a - b}$$

$$= 0$$

$$1 + \ln t = \frac{a \ln a - b \ln b}{a - b}$$

$$t = \exp\left(\frac{a \ln a - b \ln b}{a - b} - 1\right)$$

$$\max H(1, a, b, t) = \frac{(t - b)a \ln a + (a - t)b \ln b}{a - b} - t \ln t$$

$$= \frac{ab(\ln a - \ln b)}{a - b} + t \frac{a \ln a - b \ln b}{a - b} - t \ln t$$

$$= \exp\left(\frac{a \ln a - b \ln b}{a - b} - 1\right) - \frac{ab(\ln a - \ln b)}{a - b}$$

$$\sum_{m=0}^k \binom{k}{m} \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \cdot \frac{ma+(k-m)b}{k} \ln \left(\frac{ma+(k-m)b}{kt} \right)$$

$$\begin{aligned} \max H(1,f_+,f_-,\bar{f}) &=& \bar{f} \cdot \left[\triangle \frac{f_+}{\bar{f}} \ln \left(\frac{f_+}{\bar{f}} \right) + (1-\triangle) \, \frac{f_-}{\bar{f}} \ln \left(\frac{f_-}{\bar{f}} \right) \right] \\ &=& \bar{f} \cdot \left[\frac{\bar{f}-f_-}{f_+-f_-} \frac{f_+}{\bar{f}} \ln \left(\frac{f_+}{\bar{f}} \right) + \left(\frac{\bar{f}-f_-}{f_+-f_-} \right) \frac{f_-}{\bar{f}} \ln \left(\frac{f_-}{\bar{f}} \right) \right] \\ &\leq & \exp \left(\frac{f_+ \ln f_+ - f_- \ln f_-}{f_+-f_-} - 1 \right) - \frac{f_+ f_- (\ln f_+ - \ln f_-)}{f_+-f_-} \end{aligned}$$

k=2:

$$0 = \frac{\partial H(2,a,b,t)}{\partial t} = -1 - \ln t + \sum_{m=0}^{2} \binom{2}{m} \frac{(t-b)^{m}(a-t)^{2-m}}{(a-b)^{2}} \cdot \left(\frac{m}{t-b} - \frac{2-m}{a-t}\right) \frac{ma + (2-m)b}{2} \ln \left(\frac{ma + (2-m)b}{2}\right)$$

$$\begin{array}{lll} 1+\ln t & = & \frac{1}{(a-b)^2}\left[(a-t)^2\frac{-2}{a-t}a\ln a + (t-b)(a-t)\left(\frac{1}{t-b}-\frac{1}{a-t}\right)\frac{a+b}{2}\ln\left(\frac{a+b}{2}\right) + (t-b)^2\frac{2}{t-b}b\ln b\right] \\ & = & \frac{-2(a-t)a\ln a + (a+b-2t)\frac{a+b}{2}\ln\left(\frac{a+b}{2}\right) + 2(t-b)b\ln b}{(a-b)^2} \\ 1+\ln t & = & \frac{2}{(a-b)^2}\left[(t-a)a\ln a + (t-b)b\ln b - \left(t-\frac{a+b}{2}\right)\frac{a+b}{2}\ln\left(\frac{a+b}{2}\right)\right] \\ & = & \frac{2}{(a-b)^2}\left[t\left(a\ln a + b\ln b - \frac{a+b}{2}\ln\left(\frac{a+b}{2}\right)\right) - \left(a^2\ln a + b^2\ln b - \left(\frac{a+b}{2}\right)^2\ln\left(\frac{a+b}{2}\right)\right)\right] \end{array}$$

can solve solution by Lambert W function. higher k?

Random Stimulus positions (sum over k):

$$I = \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\bar{f}} \ln \left(\frac{\prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\bar{f}}}{E_{s'} \left[\prod_{i=1}^{n} \left(\sum_{l=1}^{k'} f(s'_{l} - x_{i}) \right) e^{-k\bar{f}} \right]} \right)$$

$$E_{s} \left[\prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s'_{l} - x_{i}) \right) e^{-k\bar{f}} \right] = \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds'_{1} \cdots \int ds'_{k} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s'_{l} - x_{i}) \right) e^{-k\bar{f}} \right)$$

$$= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \left(\bar{f}k \right)^{n} \int ds'_{1} \cdots \int ds'_{k} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} \tilde{f}(s'_{l} - x_{i})}{k} \right) e^{-k\bar{f}}$$

$$= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \left(\bar{f}k \right)^{n} e^{-k\bar{f}} \tilde{A}_{k}(x_{1}, \dots, x_{n})$$

where $\tilde{A}_k(x_1,...,x_n) := \int ds_1 \cdots \int ds_k \prod_{i=1}^n \left(\frac{\sum_{l=1}^k \tilde{f}(s_l-x_i)}{k} \right)$ satisfies $\int \cdots \int \prod_{i=1}^n dx_i \tilde{A}_k(x_1,...,x_n) = 1$. The 2nd term produces:

$$\sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\bar{f}} \ln \left(\sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(k'\bar{f} \right)^{n} e^{-k'\bar{f}} \tilde{A}_{k'}(x_{1}, \dots, x_{n}) \right)$$

$$= \sum_{n} \frac{1}{n!} \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\bar{f}} \int dx_{1} \cdots \int dx_{n} \int ds_{1} \cdots \int ds_{k} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} \tilde{f}(s_{l} - x_{i})}{k} \right) \ln \left(\sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(k'\bar{f} \right)^{n} e^{-k'\bar{f}} \tilde{A}_{k'}(x_{1}, \dots, x_{n}) \right)$$

$$= \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\bar{f}} \left(k\bar{f} \right)^{n} \tilde{A}_{k}(x_{1}, \dots, x_{n}) \ln \left(\sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(k'\bar{f} \right)^{n} e^{-k'\bar{f}} \tilde{A}_{k'}(x_{1}, \dots, x_{n}) \right)$$

maximized when $A_n(x_1,...,x_n) = \sum_k \frac{\lambda^k e^{-\lambda}}{k!} e^{-k\bar{f}} \left(k\bar{f}\right)^n \tilde{A}_k(x_1,...,x_n) = constant$, i.e. when $\tilde{A}(x_1,...,x_n) \equiv 1$:

$$\sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \left(k \bar{f} \right)^{n} e^{-k \bar{f}} = \bar{f}^{n} e^{-\lambda} \sum_{k} \frac{\left(\lambda e^{-\bar{f}} \right)^{k}}{k!} k^{n} = \bar{f}^{n} e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}} \right)$$

$$\tag{11}$$

where $p_n(x) = \frac{1}{e^x} \sum_k \frac{x^k}{k!} k^n = x^n + \sum_{j=1}^{n-1} b_j x^j$, (poisson distribution moments: Touchard polynomials)

$n \backslash k$	0	1	2	3	4	5	6	7	8	9	10
0	1										
1	0	1									
2	0	1	1								
3	0	1	3	1							
4	0	1	7	6	1						
5	0	1	15	25	10	1					
6	0	1	31	90	65	15	1				
7	0	1	63	301	350	140	21	1			
8	0	1	127	966	1701	1050	266	28	1		
9	0	1	255	3025	7770	6951	2646	462	36	1	
10	0	1	511	9330	34105	42525	22827	5880	750	45	1

Table 1: Touchard polynomial Coefficients

$$\sum_{k=1}^{\infty} \frac{a^k}{k!} k^n = \sum_{k=1}^{\infty} \frac{a^k}{k!} \left[k(k-1) \cdots (k-n+1) + b_{n-1} k(k-1) \cdots (k-n+2) + \cdots b_3 k(k-1)(k-2) + b_2 k(k-1) + b_1 k \right]$$

$$= a^n e^a + b_{n-1} a^{n-1} e^a + \cdots + b_3 a^3 e^a + b_2 a^2 e^a + b_1 a s e^a$$

$$= e^a \left(b_1 a + b_2 a^2 + \cdots + b_{n-1} a^{n-1} + a^n \right)$$

$$= e^a p_n(a)$$

 b_i satisfies a system of equations followed from

$$k^{n} = k(k-1)\cdots(k-n+1) + b_{n-1}k(k-1)\cdots(k-n+2) + \cdots + b_{3}k(k-1)(k-2) + b_{2}k(k-1) + b_{1}k$$

$$k^{n-1} = (k-1)\cdots(k-n+1) + b_{n-1}(k-1)\cdots(k-n+2) + \cdots + b_{3}(k-1)(k-2) + b_{2}(k-1) + b_{1}k$$

$$k^{n-1} = \frac{(k-1)!}{(k-n)!} + \sum_{j=1}^{n-1} b_{j} \frac{(k-1)!}{(k-j)!}$$

plugging in k = 1, 2, ..., n - 1:

$$\begin{bmatrix} 1 & & & & & & \\ 1 & 1 & & & & & \\ 1 & 2 & 2 \cdot 1 & & & \\ 1 & 3 & 3 \cdot 2 & 3 \cdot 2 \cdot 1 & & \\ \vdots & \vdots & \vdots & \vdots & \ddots & \\ 1 & (n-2) & \frac{(n-2)!}{(n-4)!} & \frac{(n-2)!}{(n-5)!} & \cdots & (n-2)! \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} 1^{n-1} \\ 2^{n-1} \\ 3^{n-1} \\ 4^{n-1} \\ \vdots \\ (n-1)^{n-1} \end{bmatrix}$$

The Touchard polynomials satisfy:

$$p_n(x) = \sum_{k=0}^n S(n,k) x^k$$

 $p_n(x) = \sum_{k=0}^n S(n,k) x^k$ where $S(n,k) = {n \brace k}$ is a Stirling number of the second kind, i.e., the number of partitions of a set of size n into k disjoint non-empty subsets.

Below is a triangular array of values for the Stirling numbers of the second kind (sequence A008277 in the OEIS): Representation by Touchard polynomials:

$$\ln\left(\sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \left(\bar{f}k\right)^{n} e^{-k\bar{f}}\right) = \ln\left(\bar{f}^{n} e^{-\lambda} p_{n} \left(\lambda e^{-\bar{f}}\right) \cdot e^{\lambda e^{-\bar{f}}}\right)$$

$$I = \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\bar{f}} \ln \left(\frac{\prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\bar{f}}}{E_{s'} \left[\prod_{i=1}^{n} \left(\sum_{l=1}^{k'} f(s'_{l} - x_{i}) \right) e^{-k'\bar{f}} \right]} \right)$$

$$E_{s'} \left[\prod_{i=1}^{n} \left(\sum_{l=1}^{k'} f(s'_l - x_i) \right) e^{-k'\bar{f}} \right] = \sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(\bar{f}k' \right)^n e^{-k'\bar{f}} \tilde{A}(x_1, ..., x_n)$$

Thus when $\tilde{A} = 1$, the second term is

$$\sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\bar{f}} \ln \left(\sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(k'\bar{f} \right)^{n} e^{-k'\bar{f}} \right) \\
= \sum_{k} \frac{\lambda^{k} e^{-\lambda} e^{-k\bar{f}}}{k!} \sum_{n} \frac{\left(k\bar{f} \right)^{n}}{n!} \ln \left(\bar{f}^{n} e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}} \right) \right) \\
= \sum_{k} \frac{\lambda^{k} e^{-\lambda} e^{-k\bar{f}}}{k!} \sum_{n} \frac{\left(k\bar{f} \right)^{n}}{n!} n \ln \bar{f} + \sum_{n} \frac{1}{n!} \sum_{k} \frac{\lambda^{k} e^{-\lambda} e^{-k\bar{f}}}{k!} \left(k\bar{f} \right)^{n} \ln \left(e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}} \right) \right) \\
= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k\bar{f} \ln \bar{f} + \sum_{n} \frac{\bar{f}^{n}}{n!} e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}} \right) \ln \left(e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}} \right) \right)$$

$$\begin{split} I &\leq \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\sum_{l=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\tilde{f}} \ln \left(\frac{\prod_{i=1}^{n} \left(\sum_{k=1}^{k} f(s_{l} - x_{i}) \right) e^{-k\tilde{f}}}{\sum_{k'} \frac{\lambda^{k} e^{-\lambda}}{k'!} \left(\tilde{f} k' \right)^{n} e^{-k'\tilde{f}}} \right) \\ &= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} \tilde{f}(s_{l} - x_{i})}{k} \right) \left[\ln \left[(k\tilde{f})^{n} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} \tilde{f}(s_{l} - x_{i})}{k} \right) \right] \right] \\ &- \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} e^{-k\tilde{f}} \ln \left(\sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(\tilde{f} k' \right)^{n} e^{-k'\tilde{f}} \right) \\ &= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} n \ln (k\tilde{f}) - \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} (k\tilde{f}) \\ &+ \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} n \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} \tilde{f}(s_{l} - x_{i})}{k} \right) \ln \left(\frac{\sum_{l=1}^{k} \tilde{f}(s_{l} - x_{i})}{k} \right) \\ &= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k\tilde{f} \ln (k\tilde{f}) - \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} n B \left(k, \frac{f}{f}, \frac{f}{f} \right) \\ &- \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k\tilde{f} \ln (k\tilde{f}) - \sum_{n} \frac{\tilde{f}^{n}}{n!} e^{-\lambda + \lambda e^{-\tilde{f}}} p_{n} \left(\lambda e^{-\tilde{f}} \right) \ln \left(e^{-\lambda + \lambda e^{-\tilde{f}}} p_{n} \left(\lambda e^{-\tilde{f}} \right) \right) \\ &\leq \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k\tilde{f} \ln (k) - \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} (k\tilde{f}) \\ &= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k\tilde{f} \ln (k) - \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\tilde{f}} \sum_{n} \frac{(k\tilde{f})^{n}}{n!} e^{-\lambda + \lambda e^{-\tilde{f}}} p_{n} \left(\lambda e^{-\tilde{f}} \right) \ln \left(e^{-\lambda + \lambda e^{-\tilde{f}}} p_{n} \left(\lambda e^{-\tilde{f}} \right) \right) \\ &+ \tilde{f} \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k\tilde{f} \ln (k) - \tilde{f} + \tilde{f} \lambda e^{-\lambda -\tilde{f}} \end{split}$$

$$\max I = \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k \bar{f} B\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right) - \sum_{n} \frac{\bar{f}^{n}}{n!} e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}}\right) \ln \left(e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}}\right)\right)$$

$$+ \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k \bar{f} \ln (k) - \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} e^{-k\bar{f}} \sum_{n} \frac{\left(k\bar{f}\right)^{n}}{n!} \left(k\bar{f}\right)$$

$$= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k \bar{f} B\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right) - \sum_{n} \frac{\bar{f}^{n}}{n!} e^{-\lambda + \lambda e^{-\bar{f}}} p_{n} \left(\lambda e^{-\bar{f}}\right) \left(-\lambda + \lambda e^{-\bar{f}}\right) \ln \left(p_{n} \left(\lambda e^{-\bar{f}}\right)\right)$$

$$+ \bar{f} \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} k \ln (k) - \bar{f} + \bar{f} \lambda e^{-\lambda - \bar{f}}$$

$$(12)$$

$$\bar{f} \sum_{k=1}^{\infty} \frac{k\lambda^k e^{-\lambda}}{k!} e^{-k\bar{f}} \sum_{n=1}^{\infty} \frac{\left(k\bar{f}\right)^n}{n!}$$

$$= \bar{f} \sum_{k=1}^{\infty} \frac{k\lambda^k e^{-\lambda}}{k!} e^{-k\bar{f}} \left(e^{k\bar{f}} - 1\right)$$

$$= \bar{f} \sum_{k} \frac{k\lambda^k e^{-\lambda}}{k!} - \bar{f} \sum_{k} \frac{k\lambda^k e^{-\lambda}}{k!} e^{-k\bar{f}}$$

$$= \bar{f} - \bar{f} e^{-\lambda} \lambda e^{-\bar{f}}$$

$$\begin{split} &\sum_k \frac{\lambda^k e^{-\lambda}}{k!} \sum_n \frac{\left(k\bar{f}\right)^n}{n!} e^{-k\bar{f}} \ln \left(\sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(\bar{f}k'\right)^n e^{-k'\bar{f}} \right) \\ &\text{Special case when } f_- = 0 \text{:} \\ &H(k,a,0,t) = t \cdot \sum_{m=0}^k \binom{k}{m} \left(\frac{t}{a} \right)^m (1 - \frac{t}{a})^{k-m} \frac{ma}{kt} \ln \left(\frac{ma}{kt} \right) \\ &\text{where } b < t < a. \end{split}$$

$$H(k, a, 0, t) = t \cdot \sum_{m=0}^{k} {k \choose m} \left(\frac{t}{a}\right)^m \left(1 - \frac{t}{a}\right)^{k-m} \frac{ma}{kt} \ln\left(\frac{ma}{kt}\right)$$

$$= \sum_{m=0}^{k} {k \choose m} \frac{t^m (a-t)^{k-m}}{a^k} \cdot \frac{ma}{k} \ln\left(\frac{ma}{k}\right)$$

$$-\ln t \sum_{m=0}^{k} {k \choose m} \frac{t^m (a-t)^{k-m}}{a^k} \cdot \frac{ma}{k}$$

$$= \sum_{m=0}^{k} {k \choose m} \frac{t^m (a-t)^{k-m}}{a^k} \cdot \frac{ma}{k} \ln\left(\frac{ma}{k}\right) - t \ln t$$

$$\frac{h}{h}(k, a, b, t) = \sum_{m=0}^{k} {k \choose m} \frac{h}{h} \left[t^m (a-t)^{k-m}\right] ma \quad (ma)$$

$$\frac{\partial H(k,a,b,t)}{\partial t} = -(1+\ln t) + \sum_{m=0}^{k} {k \choose m} \frac{\partial}{\partial t} \left[\frac{t^m (a-t)^{k-m}}{a^k} \right] \cdot \frac{ma}{k} \ln \left(\frac{ma}{k} \right)$$

$$= -(1+\ln t) + \sum_{m=0}^{k} {k \choose m} \frac{t^m (a-t)^{k-m}}{a^k} \cdot \left(\frac{m}{t} - \frac{k-m}{a-t} \right) \frac{ma}{k} \ln \left(\frac{ma}{k} \right) \tag{14}$$

$$poly(t) = 1 + \ln t \tag{15}$$

Normailizations

- Stimulus positions θ_l , l = 1, 2, ..., k
- Firing Cell positions x_i , i = 1, 2, ..., n, random Poisson
- Firing rate at x_i : $\frac{\sum_{l=1}^k f(\theta_l x_i)}{k} = \frac{1}{k} \int f(\theta x_i) \sum_l \delta_{\theta_l}(\theta) d\theta$

$$p(c_1, ..., c_n | \theta_1, ..., \theta_k) = \prod_{i=1}^n \frac{\left(\frac{\sum_{l=1}^k f(\theta_l - x_i)}{k}\right)^{c_i}}{c_i!} e^{-\frac{1}{k} \sum_l f(\theta_l - x_i)}$$

Uniform stimulus positions:

$$\tilde{I} = \int_{\theta} \int_{\mathbf{c}} p(\mathbf{c}|\theta) p(\theta) \ln \left(\frac{p(\mathbf{c}|\theta)}{\int p(\mathbf{c}|\theta) p(\theta) d\theta} \right) \\
= \int_{\theta} d\theta_{1} \cdots \int_{\theta} d\theta_{k} \sum_{\mathbf{c}} \prod_{i=1}^{n} \frac{\left(\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k} \right)^{c_{i}}}{c_{i}!} e^{-\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k}} \ln \left(\frac{\prod_{i=1}^{n} \frac{\left(\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k} \right)^{c_{i}}}{c_{i}!} e^{-\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k}}} \int_{\theta} d\theta_{1}^{k} \cdots \int_{\theta} d\theta_{k}^{k} \prod_{i=1}^{n} \frac{\left(\frac{\sum_{l}^{k} f(\theta_{l}^{l} - x_{i})}{k} \right)^{c_{i}}}{c_{i}!} e^{-\frac{\sum_{l}^{k} f(\theta_{l}^{l} - x_{i})}{k}} \right) d\theta_{k}^{k}$$

Take the limit: $nf_n(x) \to f(x)$

$$\tilde{I} = \int d\theta_1 \cdots \int d\theta_k \sum_n \frac{1}{n!} \int dx_1 \cdots \int dx_n e^{-\bar{f}} \prod_{i=1}^n \left(\frac{\sum_{l=1}^k f(\theta_l - x_i)}{k} \right) \ln \left(\frac{\prod_{i=1}^n \left(\frac{\sum_{l=1}^k f(\theta_l - x_i)}{k} \right)}{\int d\theta_1' \cdots \int d\theta_k' \prod_{i=1}^n \left(\frac{\sum_{l=1}^k f(\theta_l' - x_i)}{k} \right)} \right)$$

Fix k:

$$\tilde{I}[f;n,k] = \int \prod_{l=1}^{k} d\theta_{l} \int \prod_{i=1}^{n} dx_{i} \cdot \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(\theta_{l} - x_{i})}{k} \right) \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(\theta_{l} - x_{i})}{k} \right)}{\int \prod_{l=1}^{k} d\theta'_{l} \cdot \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(\theta'_{l} - x_{i})}{k} \right)} \right) \\
= \bar{f}^{n} \int \prod_{l=1}^{k} d\theta_{l} \int \prod_{i=1}^{n} dx_{i} \cdot \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} \tilde{f}(\theta_{l} - x_{i})}{k} \right) \ln \left(\frac{\prod_{i=1}^{n} \left(\sum_{l=1}^{k} \tilde{f}(\theta_{l} - x_{i}) \right)}{\int \prod_{l=1}^{k} d\theta'_{l} \cdot \prod_{i=1}^{n} \left(\sum_{l=1}^{k} \tilde{f}(\theta'_{l} - x_{i}) \right)} \right) \\
= n \bar{f}^{n} \int \cdots \int \prod d\theta_{l} \frac{\sum_{l=1}^{k} \tilde{f}(\theta_{l})}{k} \ln \left(\frac{\sum_{l=1}^{k} \tilde{f}(\theta_{l})}{k} \right) - \bar{f}^{n} \int \cdots \int \prod_{i=1}^{n} dx_{i} A_{k}(x_{1}, \dots, x_{n}) \ln A_{k}(x_{1}, \dots, x_{n}) \\
\leq \bar{f}^{n} n B\left(k, \frac{f_{+}}{f}, \frac{f_{-}}{f}\right) \tag{16}$$

$$\tilde{I}[f_{1}, f_{2}; n_{1}, n_{2}, k] = \int \cdots \int \prod_{l=1}^{k} ds_{l} \prod_{i=1}^{n_{1}} dx_{i} \prod_{j=1}^{n_{2}} dy_{j} \left\{ \prod_{i,j} d_{1} \left(\frac{\sum_{l} f_{1}(s_{l} - x_{i})}{k} \right) d_{2} \left(\frac{\sum_{l} f_{2}(s_{l} - y_{j})}{k} \right) d_{2} \left(\frac{\sum_{l} f_{2}(s_{l} - y_$$

sum over n:

$$\tilde{I}[f;k] = e^{-\bar{f}} \sum_{n} \frac{1}{n!} I[f;n,k]
\leq e^{-\bar{f}} \sum_{n} \frac{\bar{f}^{n}}{n!} n B\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right)
= \bar{f} B\left(k, \frac{f_{+}}{\bar{f}}, \frac{f_{-}}{\bar{f}}\right)$$
(18)

$$\tilde{I}[f_{1}, f_{2}; k] = e^{-(d_{1}\bar{f}_{1} + d_{2}\bar{f}_{2})} \sum_{n_{1}, n_{2}} \frac{1}{n_{1}! n_{2}!} I[f_{1}, f_{2}; n_{1}, n_{2}, k]$$

$$\leq e^{-(d_{1}\bar{f}_{1} + d_{2}\bar{f}_{2})} \sum_{n_{1}, n_{2}} \frac{(d_{1}\bar{f}_{1})^{n_{1}} (d_{2}\bar{f}_{2})^{n_{2}}}{n_{1}! n_{2}!} \left[n_{1}B\left(k, \frac{f_{+}}{\bar{f}_{1}}, \frac{f_{-}}{\bar{f}_{1}}\right) + n_{2}B\left(k, \frac{f_{+}}{\bar{f}_{2}}, \frac{f_{-}}{\bar{f}_{2}}\right) \right]$$

$$= d_{1}\bar{f}_{1}B\left(k, \frac{f_{+}}{\bar{f}_{1}}, \frac{f_{-}}{\bar{f}_{1}}\right) + d_{2}\bar{f}_{2}B\left(k, \frac{f_{+}}{\bar{f}_{2}}, \frac{f_{-}}{\bar{f}_{2}}\right) \tag{19}$$

Recall that B(k, p, q) is defined as:

$$B(k,p,q) := \sum_{m=0}^{k} {k \choose m} \triangle^{m} (1-\triangle)^{k-m} \frac{mp+(k-m)q}{k} \ln \left(\frac{mp+(k-m)q}{k}\right)$$
 (20)

Poisson stimulus positions:

Stimulus $\theta_1, ..., \theta_k$ follows a Poisson point process on [0,1) with intensity λ : $p(\theta_1, ..., \theta_k) = \frac{\lambda^k}{k!} e^{-\lambda}$, $P(N([0,1)) = k) = \frac{\lambda^k}{k!} e^{-\lambda}$

$$\tilde{I} = \int_{\theta} \int_{\mathbf{c}} p(\mathbf{c}|\theta) p(\theta) \ln \left(\frac{p(\mathbf{c}|\theta)}{\int p(\mathbf{c}|\theta) p(\theta) d\theta} \right)$$

$$= \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int d\theta_{1} \cdots \int d\theta_{k} \sum_{\mathbf{c}} \prod_{i=1}^{n} \frac{\left(\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k} \right)^{c_{i}}}{c_{i}!} e^{-\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k}} \ln \left(\frac{\prod_{i=1}^{n} \frac{\left(\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k} \right)^{c_{i}}}{c_{i}!} e^{-\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k}}}{E_{\theta'} \left[\prod_{i=1}^{n} \frac{\left(\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k} \right)^{c_{i}}}{c_{i}!} e^{-\frac{\sum_{l}^{k} f(\theta_{l} - x_{i})}{k'}} \right] \right)$$

Take the limit: $nf_n(x) \to f(x)$,

$$\tilde{I} = \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int d\theta_{1} \cdots \int d\theta_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(\theta_{l} - x_{i})}{k} \right) e^{-\bar{f}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(\theta_{l} - x_{i})}{k} \right) e^{-\bar{f}}}{E_{\theta'} \left[\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(\theta_{l} - x_{i})}{k'} \right) e^{-\bar{f}} \right]} \right)$$

Random Stimulus positions (sum over k):

$$I = \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l}' - x_{i})}{k} \right) e^{-\bar{f}}}{E_{s'} \left[\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k'} f(s_{l}' - x_{i})}{k'} \right) e^{-\bar{f}} \right]} \right)$$

$$E_{s} \left[\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k'} f(s_{l}' - x_{i})}{k'} \right) \right] = \sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \int ds'_{1} \cdots \int ds'_{k'} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k'} f(s'_{l} - x_{i})}{k'} \right) \right)$$

$$= \sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(\bar{f} \right)^{n} \int ds'_{1} \cdots \int ds'_{k'} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k'} f(s'_{l} - x_{i})}{k'} \right)$$

$$= \sum_{k'} \frac{\lambda^{k'} e^{-\lambda}}{k'!} \left(\bar{f} \right)^{n} \tilde{A}(x_{1}, \dots, x_{n})$$

 $= (\bar{f})^n \tilde{A}(x_1, ..., x_n) e^{-\lambda} (e^{\lambda} - 1)$

where $\tilde{A}(x_1,...,x_n) := \int ds_1 \cdots \int ds_k \prod_{i=1}^n \left(\frac{\sum_{l=1}^k \tilde{f}(s_l-x_i)}{k}\right)$ satisfies $\int \cdots \int \prod_{i=1}^n dx_i \tilde{A}(x_1,...,x_n) = 1$. When $\tilde{A}(x_1,...,x_n) \equiv 1$:

$$\begin{split} I &\leq \sum_{k} \frac{\lambda^{k} e^{-\lambda}}{k!} \int ds_{1} \cdots \int ds_{k} \sum_{n} \frac{1}{n!} \int dx_{1} \cdots \int dx_{n} \prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}}}{(\bar{f})^{n}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{(\bar{f})^{n}} \right) e^{-\bar{f}}}{(\bar{f})^{n}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}}}{n!} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}}} \ln \left(\frac{\prod_{i=1}^{n} \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}}} \ln \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}} \ln \left(\frac{\sum_{l=1}^{k} f(s_{l} - x_{i})}{k} \right) e^{-\bar{f}}$$

??

If $\lambda \approx 0$ and $\bar{f} \approx 0$,

$$1 - e^{-\lambda} \approx \lambda + O(\lambda^2)$$
$$\ln(1 - e^{-\lambda}) \approx \ln(\lambda) - \frac{\lambda}{2} + O(\lambda^2)$$
$$\max I \approx \lambda \bar{f} B\left(k, \frac{f_+}{\bar{f}}, \frac{f_-}{\bar{f}}\right) - \ln(\lambda) \lambda \bar{f}$$

If λ is large, $1 - e^{-\lambda} \approx 0$,

$$\max I \approx \bar{f} B \left(k, \frac{f_+}{\bar{f}}, \frac{f_-}{\bar{f}} \right)$$

which is the same as before.

$$B(k, b = f_{+}, a = f_{-}) = \sum_{m=0}^{k} {k \choose m} \left(\frac{1-a}{b-a}\right)^{m} \left(\frac{b-1}{b-a}\right)^{k-m} \frac{ma + (k-m)b}{k} \ln\left(\frac{ma + (k-m)b}{k}\right)$$
(21)

 $\triangle = \frac{1-a}{b-a}$ when $a = f_{-} = 0$:

$$B(k, b = f_+, f_- = 0) = \frac{1}{b^k} \sum_{m=0}^k {k \choose m} (b-1)^{k-m} \frac{(k-m)b}{k} \ln \left(\frac{(k-m)b}{k}\right)$$

$$= \frac{1}{b^k} \sum_{m=0}^k {k \choose m} (b-1)^m \frac{mb}{k} \ln \left(\frac{mb}{k}\right)$$

$$\frac{\partial B}{\partial b} = \sum_{m=0}^k {k \choose m} \frac{(b-1)^m}{b^k} ()$$

If divide by t:

$$\begin{split} \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) & \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \cdot \frac{ma+(k-m)b}{k} = t \\ \\ \frac{1}{t} H(k,a,b,t) &= & \frac{1}{t} \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \cdot \frac{ma+(k-m)b}{k} \ln \left(\frac{ma+(k-m)b}{k}\right) - \ln t \\ \\ \frac{\partial \frac{1}{t} H(k,a,b,t)}{\partial t} &= & -\frac{1}{t} + \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) \frac{ma+(k-m)b}{k} \ln \left(\frac{ma+(k-m)b}{k}\right) \frac{\partial}{\partial t} \left[\frac{1}{t} \cdot \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k}\right] \\ &= & -\frac{1}{t} + \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) \frac{ma+(k-m)b}{k} \ln \left(\frac{ma+(k-m)b}{k}\right) \left[\frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \left(\frac{m}{t-b} - \frac{k-m}{a-t}\right) \cdot \frac{1}{t} - \frac{1}{t^2} \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \right] \\ &= & \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \frac{ma+(k-m)b}{k} \ln \left(\frac{ma+(k-m)b}{k}\right) \cdot \left[\left(\frac{m}{t-b} - \frac{k-m}{a-t}\right) \cdot \frac{1}{t} - \frac{1}{t^2}\right] - \frac{t}{t^2} \\ &= & \frac{1}{t} \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \cdot \frac{ma+(k-m)b}{k} \ln \left(\frac{ma+(k-m)b}{k}\right) \left[\left(\frac{m}{t-b} - \frac{k-m}{a-t}\right) - \frac{1}{t}\right] \\ &- \frac{1}{t^2} \sum_{m=0}^k \left(\begin{array}{c} k \\ m \end{array}\right) \frac{(t-b)^m (a-t)^{k-m}}{(a-b)^k} \frac{ma+(k-m)b}{k} \left[\ln \left(\frac{ma+(k-m)b}{k}\right) \left(\left(\frac{m}{t-b} - \frac{k-m}{a-t}\right) - \frac{1}{t}\right) - \frac{1}{t} \right] \end{array}$$

Approximation using only the first term in polynomial:

$$\begin{split} H(k,a,b,t) &= t \cdot \sum_{m=0}^{k} \binom{k}{m} \left(\frac{t-b}{a-b} \right)^{m} (1 - \frac{t-b}{a-b})^{k-m} \frac{ma + (k-m)b}{kt} \ln \left(\frac{ma + (k-m)b}{kt} \right) \\ &\approx t \cdot \left(\frac{t-b}{a-b} \right)^{0} (\frac{a-t}{a-b})^{k} \frac{kb}{kt} \ln \left(\frac{kb}{kt} \right) + t \cdot \frac{(t-b)^{1}(a-t)^{k-1}}{(a-b)^{k}} \cdot \frac{a + (k-1)b}{kt} \ln \left(\frac{a + (k-b)b}{kt} \right) \\ &= (\frac{a-t}{a-b})^{k} b \ln \left(\frac{b}{t} \right) + \frac{(t-b)(a-t)^{k-1}}{(a-b)^{k}} \cdot \frac{a + (k-1)b}{k} \ln \left(\frac{a + (k-1)b}{kt} \right) \\ &deriv &= (\frac{a-t}{a-b})^{k} b \left[(-\frac{k}{a-t}) \ln \left(\frac{b}{t} \right) - \frac{1}{t} \right] \\ &\qquad \qquad + \frac{(t-b)(a-t)^{k-1}}{(a-b)^{k}} \frac{a + (k-1)b}{k} \left[\left(\frac{1}{t-b} - \frac{k-1}{a-t} \right) \ln \left(\frac{a + (k-1)b}{kt} \right) - \frac{1}{t} \right] \\ &when b = 0: \\ &0 &= \frac{t(a-t)^{k-1}}{(a-b)^{k}} \frac{a}{k} \left[\left(\frac{1}{t} - \frac{k-1}{a-t} \right) \ln \left(\frac{a}{kt} \right) - \frac{1}{t} \right] \\ &0 &= \left(\frac{1}{t} - \frac{k-1}{a-t} \right) \ln \left(\frac{a}{kt} \right) - \frac{1}{t} \\ &\left(1 + (k-1)(1 - \frac{a}{a-t}) \right) \left(\ln \left(\frac{a}{k} \right) - \ln t \right) &= 1 \\ &(a-kt) \left(\ln \left(\frac{a}{k} \right) - \ln t \right) &= a-t \\ &-a \ln t + kt \ln t &= a-a \ln \left(\frac{a}{k} \right) - t + kt \ln \left(\frac{a}{k} \right) \\ &kt \ln t - a \ln t &= a \left(1 - \ln \left(\frac{a}{k} \right) \right) + t \left(k \ln \left(\frac{a}{k} \right) - 1 \right) \end{split}$$