

1st homework assignment - Entropy and mutual information

turn in by March 23th, 2017.

Problem 1.

- a) For which probability distributions p_1, p_2, \dots, p_n , the entropy $H(p_1, p_2, \dots, p_n) = 0$?
- b) Let probability distributions p_1, p_2, \dots, p_n and p'_1, \dots, p'_n be such that for some i and j , $p'_i = p'_j = \frac{p_i + p_j}{2}$ and for all other k , $p'_k = p_k$. What is the relationship between $H(p_1, p_2, \dots, p_n)$ and $H(p'_1, p'_2, \dots, p'_n)$?
- c) Prove that if $H(Y|X) = 0$ for two random variables X and Y then Y is a function of X .

Problem 2. Let X, Y, Z and $g(x)$ be random variables, that may or may not be dependent. Prove that

- a) $H(x) \geq H(g(X))$
- b) $H(x, Y|Z) \geq H(X|Z)$
- c) $I(x, Y : Z) \geq I(X : Z)$
- d) $I(x : Y|Z) \geq I(X : Z|Y) - I(X : Z) + I(X : Y)$

and decide when equality occurs.

Problem 3. Find (dependent) random variables X, Y, Z such that

- a) $I(x : Y|Z) > I(X : Y)$
- b) $I(x : Y|Z) < I(X : Y)$

Problem 4. Let X and Y be random variables taking values x_1, x_2, \dots, x_r and y_1, y_2, \dots, y_s . Let $Z = X + Y$.

- a) Show that $H(Z|X) = H(Y|X)$.
- b) Show that if X and Y are independent then $H(X) \leq H(Z)$ and $H(Y) \leq H(Z)$.
- c) Find random variables X and Y such that $H(X) > H(Z)$ and $H(Y) > H(Z)$.
- d) Under what conditions $H(Z) = H(X) + H(Y)$?