18.600: Lecture 33

Entropy

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MIT

Outline

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Entropy

Noiseless coding theory

Conditional entropy

What is entropy?

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- Familiar on some level to everyone who has studied chemistry or statistical physics.
- Kind of means amount of randomness or disorder.
- But can we give a mathematical definition? In particular, how do we define the entropy of a random variable?

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- Since there are 2^k values in S, it takes k "bits" to describe an element $x \in S$.
- Intuitively, could say that when we learn that $X = x$, we have learned $k = -\log P\{X = x\}$ "bits of information".

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- If a random variable X takes values $x_1, x_2, \ldots, x_n$ with positive probabilities $p_1, p_2, \ldots, p_n$ then we define the **entropy** of X by

$$H(X) = \sum_{i=1}^{n} p_i(-\log p_i) = -\sum_{i=1}^{n} p_i \log p_i .$$

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- This can be interpreted as the expectation of $(-\log p_i)$. The value $(-\log p_i)$ is the "amount of surprise" when we see x_i.

Twenty questions with Harry

- Harry always thinks of one of the following animals:

x	$P\{X = x\}$	$-\log P\{X = x\}$
Dog	$1/4$	2
Cat	$1/4$	2
Cow	$1/8$	3
Pig	$1/16$	4
Squirrel	$1/16$	4
Mouse	$1/16$	4
Owl	$1/16$	4
Sloth	$1/32$	5
Hippo	$1/32$	5
Yak	$1/32$	5
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- Can learn animal with $H(X)$ questions on average.
- **General:** expect $H(X)$ questions if probabilities powers of 2. Otherwise $H(X) + 1$ suffice. (Try rounding down to 2 powers.)

Other examples

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- If X takes one value with probability 1, what is $H(X)$?
- If X takes k values with equal probability, what is $H(X)$?
- What is $H(X)$ if X is a geometric random variable with parameter $p = 1/2$?

Entropy for a pair of random variables

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- $H(X, Y)$ is just the entropy of the pair (X, Y) (viewed as a random variable itself).
- Claim: if X and Y are independent, then

$$H(X, Y) = H(X) + H(Y).$$

Why is that?

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Coding values by bit sequences

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- If X takes four values A, B, C, D we can code them by:

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- What does 100111110010 spell?
- A coding scheme is equivalent to a twenty questions strategy.

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- In this case, let X take values $x_1, \ldots, x_N$ with probabilities $p(x_1), \ldots, p(x_N)$. Then if a valid coding of X assigns n_i bits to x_i, we have

$$\sum_{i=1}^{N} n_i p(x_i) \geq H(X) = -\sum_{i=1}^{N} p(x_i) \log p(x_i).$$

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- **Data compression:** $X_1, X_2, \dots, X_n$ be i.i.d. instances of X. Do there exist encoding schemes such that the expected number of bits required to encode the entire sequence is about $H(X)n$ (assuming n is sufficiently large)?

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- Yes. Consider space of N^n possibilities. Use "rounding to 2 power" trick, Expect to need at most $H(x)n + 1$ bits.

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- We similarly define $H_Y(X) = \sum_j H_{Y=y_j}(X) p_Y(y_j)$. This is the *expected* amount of conditional entropy that there will be in Y after we have observed X.

Properties of conditional entropy

- Definitions: $H_{Y=y_j}(X) = -\sum_i p(x_i|y_j) \log p(x_i|y_j)$ and $H_Y(X) = \sum_j H_{Y=y_j}(X) p_Y(y_j)$.

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- To prove this property, recall that $p(x_i, y_j) = p_Y(y_j)p(x_i|y_j)$.
- Thus, $H(X, Y) = -\sum_i \sum_j p(x_i, y_j) \log p(x_i, y_j) =$
$-\sum_i \sum_j p_Y(y_j)p(x_i|y_j)[\log p_Y(y_j) + \log p(x_i|y_j)] =$
$-\sum_j p_Y(y_j) \log p_Y(y_j) \sum_i p(x_i|y_j) -$
$\sum_j p_Y(y_j) \sum_i p(x_i|y_j) \log p(x_i|y_j) = H(Y) + H_Y(X)$.

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- Proof: note that $\mathcal{E}(p_1, p_2, \dots, p_n) := -\sum p_i \log p_i$ is concave.
- The vector $v = \{p_X(x_1), p_X(x_2), \dots, p_X(x_n)\}$ is a weighted average of vectors $v_j := \{p_X(x_1|y_j), p_X(x_2|y_j), \dots, p_X(x_n|y_j)\}$ as j ranges over possible values. By (vector version of) Jensen's inequality, $H(X) = \mathcal{E}(v) = \mathcal{E}(\sum p_Y(y_j)v_j) \ge \sum p_Y(y_j)\mathcal{E}(v_j) = H_Y(X)$.

18.600 Probability and Random Variables
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