

✓ Entropy

Entropy is defined as the average number of bits needed for storage or communication. In other words, it is the sum of the expected values of self-information in the communication system and has the symbol “H”. Entropy calculated according to the following formula:

$$H(X_i) = \sum_{i=1}^n P(x_i) * I(X_i)$$

Example 1: Find the amount of entropy for two events which have the following

Probabilities: first event $P = 1/4$, the second event $P = 3/4$.

$$\begin{aligned} H &= \sum_{i=1}^n P(x_i) * \log_2(1/P(x_i)) \\ &= 0.25 * \log_2(4) + 0.75 * \log_2(4/3) \\ &= 0.25 * 3.322 * \log_{10}(4) + 0.75 * 3.322 * \log_{10}(4/3) \\ &= 0.25 * 3.322 * 0.602 + 0.75 * 3.322 * 0.125 \\ &= 0.5 + 0.311 \\ &= 0.811 \text{ Bits} \end{aligned}$$

Example 2: Suppose that we have a horse race with eight horses. The probabilities of winning for the eight horses are $(\frac{1}{2}, \frac{1}{4}, \frac{1}{8}, \frac{1}{16}, \frac{1}{64}, \frac{1}{64}, \frac{1}{64}, \frac{1}{64})$. We can calculate the entropy of the horse race as:

$$\begin{aligned} H(X) &= 1/2 \log_2(2) + 1/4 \log_2(4) + 1/8 \log_2(8) + 1/16 \log_2(16) + 4*(1/64 \log_2(64)) \\ &= 1/2 * 3.322 * \log_{10}(2) + 1/4 * 3.322 * \log_{10}(4) + 1/8 * 3.322 * \log_{10}(8) \\ &\quad + 1/16 * 3.322 * \log_{10}(16) + 4*(1/64 * 3.322 * \log_{10}(64)) \\ &= 2 \text{ bits} \end{aligned}$$

Example 3: Let A with $P(1/2)$, B with $P(1/4)$, C with $P(1/8)$ and D with $P(1/8)$. Find the entropy of X.

$$\begin{aligned} H(X) &= 1/2 * 3.322 * \log_{10}(2) + 1/4 * 3.322 * \log_{10}(4) + 2*(1/8 * 3.322 * \log_{10}(8)) \\ &= 1.75 \text{ bits} \end{aligned}$$

✓ Joint entropy

The **joint entropy** of two discrete random variables X and Y is merely the entropy of their pairing (X, Y) . This implies if X and Y are independent, then their joint entropy is the sum of their individual entropies.

For example, if (X, Y) represents the position of a chess piece. X represents the row and Y the column, then the joint entropy of the row of the piece and the column of the piece will be the entropy of the position of the piece.

$$H(X, Y) = \sum_X \sum_Y P(x, y) \log\left(\frac{1}{p(x,y)}\right) \quad \text{unit of information}$$

OR

$$H(X, Y) = H(X) + H(Y) \quad \text{unit of information}$$

Example1: Find the joint entropy for tossing a coin X and rolling a dice Y .

Note: The chance of getting “tail” or “head” is equal, as well, the chance of getting “1”, “2”, “3”, “4”, “5” and “6” is equal.

$$P(x=\text{Head}) = P(x=\text{Tail}) = 1/2$$

$$P(y=1) = P(y=2) = P(y=3) = P(y=4) = P(y=5) = P(y=6) = 1/6$$

$$P(x,y) = P(x) * P(y) = 1/2 * 1/6 = 1/12$$

$$H(x,y) = \sum_{i=1}^2 \sum_{j=1}^6 P(x_i, y_j) \log_2(1/P(x_i, y_j))$$

$$= 2 * (6 * (1/12 * 3.322 * \log_{10}(12)))$$

$$= 12 * (0.083 * 3.322 * 1.079)$$

$$= 3.584 \text{ bits}$$

OR

$$H(x) = \sum_{i=1}^2 P(x_i) \log_2(1/P(x_i))$$

$$= 2 * (1/2 * 3.322 * \log_{10}(2))$$

$$= 2 * (0.5 * 3.322 * 0.301)$$

$$= 1 \text{ bits}$$

$$H(y) = \sum_{j=1}^6 P(y_j) \log_2(1/P(y_j))$$

$$= 6 * (1/6 * 3.322 * \log_{10}(6))$$

$$= 6 * (0.167 * 3.322 * 0.778)$$

$$= 2.585 \text{ bits}$$

$$H(x,y) = H(x) + H(y)$$

$$= 1 + 2.585$$

$$= 3.585 \text{ bits}$$