CFCS Tutorial: Entropy

Miles Osborne

March 21, 2008

Suppose you have a two-sided coin and a four-sided die. You throw the coin and die a number of times and record the following:

	1	2	3	4
h	1	1	2	2
t	2	4	8	2

(for example, you saw a head and a one once; you saw a tail and a three 8 times etc)

• Compute the full joint probability distribution: P(C, D). Sol:

	1	2	3	4
h	1/22	1/22	2/22	2/22
\mathbf{t}	2/22	4/22	8/22	2/22

- Now, compute the probability for the coin and the probability for the die: P(C) and P(D). Sol: P(C): C=h=6/22; C=t=16/22; P(D): D=1=3/22 D=2=5/22; D=3=10/22 D=4=4/22
- What is the entropy of C? Sol: 0.84
- What is the entropy of D? Sol: 1.84
- What is the entropy of C, D? Sol: 2.6 Is it higher or lower than the two previous entropies? Higher
- Now compute $H(C \mid D)$. Also compute $H(D \mid C)$. Comment on these values, compared to each other and to the joint entropy. Sol: use the fact that $H(X \mid Y) = H(X, Y) H(Y)$ to work out the actual values; as expected, the conditional entropy is lower than the joint; knowing the coin does not really reduce the choices by much, so the entropy is higher than the case when we know the die value first.