

ECS 235B Module 48

Entropy

Outline

- Random variables
- Joint probability
- Conditional probability
- Entropy (or uncertainty in bits)
- Joint entropy
- Conditional entropy
- Applying it to secrecy of ciphers

Random Variable

- Variable that represents outcome of an event
 - X represents value from roll of a fair die; probability for rolling n : $p(X=n) = 1/6$
 - If die is loaded so 2 appears twice as often as other numbers, $p(X=2) = 2/7$ and, for $n \neq 2$, $p(X=n) = 1/7$
- Note: $p(X)$ means specific value for X doesn't matter
 - Example: all values of X are equiprobable

Joint Probability

- Joint probability of X and Y , $p(X, Y)$, is probability that X and Y simultaneously assume particular values
 - If X, Y independent, $p(X, Y) = p(X)p(Y)$
- Roll die, toss coin
 - $p(X=3, Y=\text{heads}) = p(X=3)p(Y=\text{heads}) = 1/6 \times 1/2 = 1/12$

Two Dependent Events

- X = roll of red die, Y = sum of red, blue die rolls

$$p(Y=2) = 1/36 \quad p(Y=3) = 2/36 \quad p(Y=4) = 3/36 \quad p(Y=5) = 4/36$$

$$p(Y=6) = 5/36 \quad p(Y=7) = 6/36 \quad p(Y=8) = 5/36 \quad p(Y=9) = 4/36$$

$$p(Y=10) = 3/36 \quad p(Y=11) = 2/36 \quad p(Y=12) = 1/36$$

- Formula:

$$p(X=1, Y=11) = p(X=1)p(Y=11) = (1/6)(2/36) = 1/108$$

- But if the red die (X) rolls 1, the most their sum (Y) can be is 7
- The problem is X and Y are dependent

Conditional Probability

- Conditional probability of X given Y , $p(X | Y)$, is probability that X takes on a particular value given Y has a particular value
- Continuing example ...
 - $p(Y=7 | X=1) = 1/6$
 - $p(Y=7 | X=3) = 1/6$

Relationship

- $p(X, Y) = p(X | Y) p(Y) = p(X) p(Y | X)$

- Example:

$$p(X=3, Y=8) = p(X=3 | Y=8) p(Y=8) = (1/5)(5/36) = 1/36$$

- Note: if X, Y independent:

$$p(X|Y) = p(X)$$

Entropy

- Uncertainty of a value, as measured in bits
- Example: X value of fair coin toss; X could be heads or tails, so 1 bit of uncertainty
 - Therefore entropy of X is $H(X) = 1$
- Formal definition: random variable X , values x_1, \dots, x_n ; so $\sum_i p(X = x_i) = 1$; then entropy is:

$$H(X) = -\sum_i p(X=x_i) \lg p(X=x_i)$$

Heads or Tails?

- $H(X) = -p(X=\text{heads}) \lg p(X=\text{heads}) - p(X=\text{tails}) \lg p(X=\text{tails})$
 $= - (1/2) \lg (1/2) - (1/2) \lg (1/2)$
 $= - (1/2) (-1) - (1/2) (-1) = 1$
- Confirms previous intuitive result

n -Sided Fair Die

$$H(X) = -\sum_i p(X = x_i) \lg p(X = x_i)$$

As $p(X = x_i) = 1/n$, this becomes

$$H(X) = -\sum_i (1/n) \lg (1/n) = -n(1/n) (-\lg n)$$

so

$$H(X) = \lg n$$

which is the number of bits in n , as expected

Ann, Pam, and Paul

Ann, Pam twice as likely to win as Paul

W represents the winner. What is its entropy?

- $w_1 = \text{Ann}, w_2 = \text{Pam}, w_3 = \text{Paul}$
- $p(W=w_1) = p(W=w_2) = 2/5, p(W=w_3) = 1/5$
- So $H(W) = -\sum_i p(W=w_i) \lg p(W=w_i)$
 $= -(2/5) \lg (2/5) - (2/5) \lg (2/5) - (1/5) \lg (1/5)$
 $= -(4/5) + \lg 5 \approx -1.52$
- If all equally likely to win, $H(W) = \lg 3 \approx 1.58$

Joint Entropy

- X takes values from $\{x_1, \dots, x_n\}$, and $\sum_i p(X=x_i) = 1$
- Y takes values from $\{y_1, \dots, y_m\}$, and $\sum_j p(Y=y_j) = 1$
- Joint entropy of X, Y is:

$$H(X, Y) = -\sum_j \sum_i p(X=x_i, Y=y_j) \lg p(X=x_i, Y=y_j)$$

Example

X : roll of fair die, Y : flip of coin

As X, Y are independent:

$$p(X=1, Y=\text{heads}) = p(X=1) p(Y=\text{heads}) = 1/12$$

and

$$\begin{aligned} H(X, Y) &= -\sum_j \sum_i p(X=x_i, Y=y_j) \lg p(X=x_i, Y=y_j) \\ &= -2 [6 [(1/12) \lg (1/12)]] = \lg 12 \end{aligned}$$

Conditional Entropy (Equivocation)

- X takes values from $\{x_1, \dots, x_n\}$ and $\sum_i p(X=x_i) = 1$
- Y takes values from $\{y_1, \dots, y_m\}$ and $\sum_i p(Y=y_i) = 1$
- Conditional entropy of X given $Y=y_j$ is:

$$H(X \mid Y=y_j) = -\sum_i p(X=x_i \mid Y=y_j) \lg p(X=x_i \mid Y=y_j)$$

- Conditional entropy of X given Y is:

$$H(X \mid Y) = -\sum_j p(Y=y_j) \sum_i p(X=x_i \mid Y=y_j) \lg p(X=x_i \mid Y=y_j)$$

Example

- X roll of red die, Y sum of red, blue roll
- Note $p(X=1 | Y=2) = 1$, $p(X=i | Y=2) = 0$ for $i \neq 1$
 - If the sum of the rolls is 2, both dice were 1
- Thus

$$H(X | Y=2) = -\sum_i p(X=x_i | Y=2) \lg p(X=x_i | Y=2) = 0$$

Example (*con't*)

- Note $p(X=i, Y=7) = 1/6$
 - If the sum of the rolls is 7, the red die can be any of 1, ..., 6 and the blue die must be 7-roll of red die
- $H(X|Y=7) = -\sum_i p(X=x_i|Y=7) \lg p(X=x_i|Y=7)$
 $= -6 (1/6) \lg (1/6) = \lg 6$

Example: Perfect Secrecy

- Cryptography: knowing the ciphertext does not decrease the uncertainty of the plaintext
- $M = \{ m_1, \dots, m_n \}$ set of messages
- $C = \{ c_1, \dots, c_n \}$ set of messages
- Cipher $c_i = E(m_i)$ achieves *perfect secrecy* if $H(M | C) = H(M)$

Quiz

What is the entropy of a 20-sided die?

1. 20
2. $1/20$
3. $\log 20$ (or $\log_{10} 20$)
4. $\lg 20$ (or $\log_2 20$)