

Chapter 12

Information Theory and Statistics

We now explore the relationship between information theory and statistics. We begin by describing the method of types, which is a powerful technique in large deviation theory. We use the method of types to calculate the probability of rare events and to show the existence of universal source codes. We also consider the problem of testing hypotheses and derive the best possible error exponents for such tests (Stein's lemma). Finally, we treat the estimation of the parameters of a distribution and describe the role of Fisher information.

12.1 THE METHOD OF TYPES

The AEP for discrete random variables (Chapter 3) focuses our attention on a small subset of typical sequences. The method of types is an even more powerful procedure in which we consider the sequences that have the same empirical distribution. With this restriction, we can derive strong bounds on the number of sequences of a particular empirical distribution and the probability of each sequence in this set. It is then possible to derive strong error bounds for the channel coding theorem and prove a variety of rate-distortion results. The method of types was fully developed by Csiszár and Körner [83], who obtained most of their results from this point of view.

Let X_1, X_2, \dots, X_n be a sequence of n symbols from an alphabet $\mathcal{X} = \{a_1, a_2, \dots, a_{|\mathcal{X}|}\}$. We will use the notation x^n and \mathbf{x} interchangeably to denote a sequence x_1, x_2, \dots, x_n .

Definition: The *type* $P_{\mathbf{x}}$ (or empirical probability distribution) of a sequence x_1, x_2, \dots, x_n is the relative proportion of occurrences of each

Information Theory Statistics

Samuel Kotz



Information Theory Statistics:

Elements of Information Theory Thomas M. Cover, Joy A. Thomas, 2006-07-18 The latest edition of this classic is updated with new problem sets and material The Second Edition of this fundamental textbook maintains the book's tradition of clear thought provoking instruction Readers are provided once again with an instructive mix of mathematics physics statistics and information theory All the essential topics in information theory are covered in detail including entropy data compression channel capacity rate distortion network information theory and hypothesis testing The authors provide readers with a solid understanding of the underlying theory and applications Problem sets and a telegraphic summary at the end of each chapter further assist readers The historical notes that follow each chapter recap the main points The Second Edition features Chapters reorganized to improve teaching 200 new problems New material on source coding portfolio theory and feedback capacity Updated references Now current and enhanced the Second Edition of *Elements of Information Theory* remains the ideal textbook for upper level undergraduate and graduate courses in electrical engineering statistics and telecommunications

Information Theory and Statistics Solomon Kullback, 1997-07-07 Highly useful text studies logarithmic measures of information and their application to testing statistical hypotheses Includes numerous worked examples and problems References Glossary Appendix 1968 2nd revised edition

Entropy and Information Theory Robert M. Gray, 2013-03-14 This book is devoted to the theory of probabilistic information measures and their application to coding theorems for information sources and noisy channels The eventual goal is a general development of Shannon's mathematical theory of communication but much of the space is devoted to the tools and methods required to prove the Shannon coding theorems These tools form an area common to ergodic theory and information theory and comprise several quantitative notions of the information in random variables random processes and dynamical systems Examples are entropy mutual information conditional entropy conditional information and discrimination or relative entropy along with the limiting normalized versions of these quantities such as entropy rate and information rate Much of the book is concerned with their properties especially the long term asymptotic behavior of sample information and expected information This is the only up to date treatment of traditional information theory emphasizing ergodic theory

Quantum Information Theory and Quantum Statistics Dénes Petz, 2007-10-20 This concise and readable book addresses primarily readers with a background in classical statistical physics and introduces quantum mechanical notions as required Conceived as a primer to bridge the gap between statistical physics and quantum information it emphasizes concepts and thorough discussions of the fundamental notions and prepares the reader for deeper studies not least through a selection of well chosen exercises

Recent Results in Information Theory Samuel Kotz, 1966

Information Theory and the Central Limit Theorem Oliver Johnson, 2004 Annotation Presents surprising interesting connections between two apparently separate areas of mathematics Written by one of the researchers who discovered these connections Offers a new way of looking at familiar results

Topics in Statistical Information Theory Solomon Kullback, John C. Keegel, Joseph H. Kullback, 1987-07-28 The relevance of information theory to statistical theory and its applications to stochastic processes is a unifying influence in these TOPICS The integral representation of discrimination information is presented in these TOPICS reviewing various approaches used in the literature and is also developed herein using intrinsically information theoretic methods Log likelihood ratios associated with various stochastic processes are computed by an application of minimum discrimination information estimates Linear discriminant functionals are used in the information theoretic analysis of a variety of stochastic processes Sections are numbered serially within each chapter with a decimal notation for subsections Equations examples theorems and lemmas are numbered serially within each section with a decimal notation The digits to the left of the decimal point represent the section and the digits to the right of the decimal point the serial number within the section When reference is made to a section equation example theorem or lemma within the same chapter only the section number or equation number etc is given When the reference is to a section equation etc in a different chapter then in addition to the section or equation etc number the chapter number is also given References to the bibliography are by the author's name followed by the year of publication in parentheses The transpose of a matrix is denoted by a prime thus one row matrices are denoted by primes as the transposes of one column matrices vectors

Elements of Information Theory T. M. Cover, 1999 Entropy Relative Entropy and Mutual Information The Asymptotic Equipartition Property Entropy Rates of a Stochastic Process Data Compression Gambling and Data Compression Kolmogorov Complexity Channel Capacity Differential Entropy The Gaussian Channel Maximum Entropy and Spectral Estimation Information Theory and Statistics Rate Distortion Theory Network Information Theory Information Theory and the Stock Market Inequalities in Information Theory

Information Theory Robert B. Ash, 2012-06-14 DIV Analysis of channel models and proof of coding theorems study of specific coding systems and study of statistical properties of information sources Sixty problems with solutions Advanced undergraduate to graduate level div

Information Theory, Inference and Learning Algorithms David J. C. MacKay, 2003-09-25 Information theory and inference taught together in this exciting textbook lie at the heart of many important areas of modern technology communication signal processing data mining machine learning pattern recognition computational neuroscience bioinformatics and cryptography The book introduces theory in tandem with applications Information theory is taught alongside practical communication systems such as arithmetic coding for data compression and sparse graph codes for error correction Inference techniques including message passing algorithms Monte Carlo methods and variational approximations are developed alongside applications to clustering convolutional codes independent component analysis and neural networks Uniquely the book covers state of the art error correcting codes including low density parity check codes turbo codes and digital fountain codes the twenty first century standards for satellite communications disk drives and data broadcast Richly illustrated filled with worked examples and over 400 exercises some with detailed solutions the book is ideal for self learning

and for undergraduate or graduate courses It also provides an unparalleled entry point for professionals in areas as diverse as computational biology financial engineering and machine learning

Foundations of Info-metrics Amos Golan,2018

Info metrics is the science of modeling reasoning and drawing inferences under conditions of noisy and insufficient information It is at the intersection of information theory statistical inference and decision making under uncertainty It plays an important role in helping make informed decisions even when there is inadequate or incomplete information because it provides a framework to process available information with minimal reliance on assumptions that cannot be validated In this pioneering book Amos Golan a leader in info metrics focuses on unifying information processing modeling and inference within a single constrained optimization framework Foundations of Info Metrics provides an overview of modeling and inference rather than a problem specific model and progresses from the simple premise that information is often insufficient to provide a unique answer for decisions we wish to make Each decision or solution is derived from the available input information along with a choice of inferential procedure The book contains numerous multidisciplinary applications and case studies which demonstrate the simplicity and generality of the framework in real world settings Examples include initial diagnosis at an emergency room optimal dose decisions election forecasting network and information aggregation weather pattern analyses portfolio allocation strategy inference for interacting entities incorporation of prior information option pricing and modeling an interacting social system Graphical representations illustrate how results can be visualized while exercises and problem sets facilitate extensions This book is this designed to be accessible for researchers graduate students and practitioners across the disciplines

Mathematics of Information Stefan Schäffler,2024-07-17 Starting with the Shannon Wiener approach to mathematical information theory allowing a mathematical measurement of an amount of information the book begins by defining the terms message and information and axiomatically assigning an amount of information to a probability The second part explores countable probability spaces leading to the definition of Shannon entropy based on the average amount of information three classical applications of Shannon entropy in statistical physics mathematical statistics and communication engineering are presented along with an initial glimpse into the field of quantum information The third part is dedicated to general probability spaces focusing on the information theoretical analysis of dynamic systems The book builds on bachelor level knowledge and is primarily intended for mathematicians and computer scientists placing a strong emphasis on rigorous proofs

New Developments in Statistical Information Theory Based on Entropy and Divergence Measures Leandro Pardo,2019-05-20 This book presents new and original research in Statistical Information Theory based on minimum divergence estimators and test statistics from a theoretical and applied point of view for different statistical problems with special emphasis on efficiency and robustness Divergence statistics based on maximum likelihood estimators as well as Wald s statistics likelihood ratio statistics and Rao s score statistics share several optimum asymptotic properties but are highly non robust in cases of model misspecification under the presence of outlying

observations It is well known that a small deviation from the underlying assumptions on the model can have drastic effect on the performance of these classical tests Specifically this book presents a robust version of the classical Wald statistical test for testing simple and composite null hypotheses for general parametric models based on minimum divergence estimators

Statistical Data Analysis and Entropy Nobuoki Eshima,2020-01-21 This book reconsiders statistical methods from the point of view of entropy and introduces entropy based approaches for data analysis Further it interprets basic statistical methods such as the chi square statistic t statistic F statistic and the maximum likelihood estimation in the context of entropy In terms of categorical data analysis the book discusses the entropy correlation coefficient ECC and the entropy coefficient of determination ECD for measuring association and or predictive powers in association models and generalized linear models GLMs Through association and GLM frameworks it also describes ECC and ECD in correlation and regression analyses for continuous random variables In multivariate statistical analysis canonical correlation analysis T2 statistic and discriminant analysis are discussed in terms of entropy Moreover the book explores the efficiency of test procedures in statistical tests of hypotheses using entropy Lastly it presents an entropy based path analysis for structural GLMs which is applied in factor analysis and latent structure models Entropy is an important concept for dealing with the uncertainty of systems of random variables and can be applied in statistical methodologies This book motivates readers especially young researchers to address the challenge of new approaches to statistical data analysis and behavior metric studies **Mathematical**

Principles of the Internet, Volume 1 Nirdosh Bhatnagar,2018-11-20 This two volume set on Mathematical Principles of the Internet provides a comprehensive overview of the mathematical principles of Internet engineering The books do not aim to provide all of the mathematical foundations upon which the Internet is based Instead they cover a partial panorama and the key principles Volume 1 explores Internet engineering while the supporting mathematics is covered in Volume 2 The chapters on mathematics complement those on the engineering episodes and an effort has been made to make this work succinct yet self contained Elements of information theory algebraic coding theory cryptography Internet traffic dynamics and control of Internet congestion and queueing theory are discussed In addition stochastic networks graph theoretic algorithms application of game theory to the Internet Internet economics data mining and knowledge discovery and quantum computation communication and cryptography are also discussed In order to study the structure and function of the Internet only a basic knowledge of number theory abstract algebra matrices and determinants graph theory geometry analysis optimization theory probability theory and stochastic processes is required These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering ,

Library of Congress Subject Headings Library of Congress,2013 *Machine Learning for Data Science Handbook* Lior Rokach,Oded Maimon,Erez Shmueli,2023-08-17 This book organizes key concepts theories standards methodologies trends challenges and applications of data mining and knowledge discovery in databases It first surveys then provides

comprehensive yet concise algorithmic descriptions of methods including classic methods plus the extensions and novel methods developed recently It also gives in depth descriptions of data mining applications in various interdisciplinary industries

Maximum Entropy and Bayesian Methods Garching, Germany 1998 Wolfgang von der Linden, Volker Dose, Rainer Fischer, Roland Preuss, 2012-12-06 In 1978 Edwin T Jaynes and Myron Tribus initiated a series of workshops to exchange ideas and recent developments in technical aspects and applications of Bayesian probability theory The first workshop was held at the University of Wyoming in 1981 organized by C R Smith and W T Grandy Due to its success the workshop was held annually during the last 18 years Over the years the emphasis of the workshop shifted gradually from fundamental concepts of Bayesian probability theory to increasingly realistic and challenging applications The 18th international workshop on Maximum Entropy and Bayesian Methods was held in Garching Munich Germany 27-31 July 1998 Opening lectures by G Larry Bretthorst and by Myron Tribus were dedicated to one of the pioneers of Bayesian probability theory who died on the 30 of April 1998 Edwin Thompson Jaynes Jaynes revealed and advocated the correct meaning of probability as the state of knowledge rather than a physical property This interpretation allowed him to unravel longstanding mysteries and paradoxes Bayesian probability theory the logic of science as E T Jaynes called it provides the framework to make the best possible scientific inference given all available experimental and theoretical information We gratefully acknowledge the efforts of Tribus and Bretthorst in commemorating the outstanding contributions of E T Jaynes to the development of probability theory

Elgar Companion to Neo-Schumpeterian Economics Horst Hanusch, Andreas Pyka, 2007 The Elgar Companion to Neo Schumpeterian Economics is a cutting edge collection of specially commissioned contributions highlighting not only the broad scope but also the common ground between all branches of this prolific and fast developing field of economics For 25 years economists have been investigating industrial dynamics under the heading of neo Schumpeterian economics which has itself become a mature and widely acknowledged discipline in the fields of innovation knowledge growth and development economics The Elgar Companion to Neo Schumpeterian Economics surveys the achievements of the most visible scholars in this area The contributions to the Companion give both a brief survey on the various fields of neo Schumpeterian economics as well as insights into recent research at the scientific frontiers The book also illustrates the potential of neo Schumpeterian economics to overcome its so far self imposed restriction to the domains of technology driven industry dynamics and to become a comprehensive approach in economics suited for the analysis of development processes in all economic domains Integrating both the public sector and financial markets the book focusses on the co evolutionary processes between the different domains As a roadmap for the development of a comprehensive neo Schumpeterian theory the Companion will be an invaluable source of reference for researchers in the fields of industrial dynamics and economic growth and academics and scholars of economics generally PhD students will find the Companion an indispensable general introduction to the field of neo Schumpeterian economics It will also appeal to politicians and

consultants engaged in national and international policy as the Companion deals with the highly important and ever topical phenomena of economic development

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