# Week 4: Information Theory

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September 19, 2019

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## Kerckhoffs's Principle

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#### Shannon's Maxim

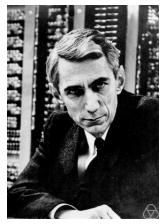
"The enemy knows the system."

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Claude Shannon

Picture CC BY-SA 2.0 de by Konrad Jacobs

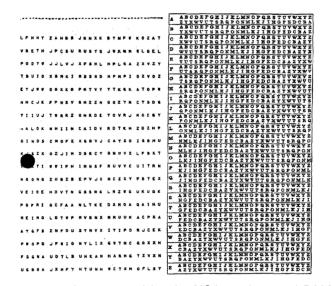
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A one-time pad setup used by the NSA, codenamed DIANA.

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#### Entropy

#### Definition

Let X be a random variable that takes on finitely many possible values  $x_1, \ldots, x_n$  with probabilities  $p_1, \ldots, p_n$ . Then the entropy of X is given by

$$H(X) = H(p_1,\ldots,p_n) = -\sum_{i=1}^n p_i \log_2 p_i$$

(adopting the convention that if p = 0 then  $p \log_2 p = 0$ ).

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# Proposition (Shannon)

- H is continuous in each variable.
- If X<sub>n</sub> is a random variable uniformly distributed over n possibilities, then H(X<sub>n</sub>) is monotonically increasing as a function of X.
- If X can be broken down into consecutive subchoices, then H(X) is a weighted sum of H for the successive choices.

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Further, any function with these three properties is a constant multiple of *H*.

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