

Mini-course *Different Views of Information*. Exercises Part I.

Exercise 1. There are n identical-looking coins, one of which is counterfeit and differs in weight (either lighter or heavier) from the others. Using a balance scale without additional weights, determine the minimum number of weighings needed to identify the counterfeit coin.

(a) $n = 15$; (b) $n = 14$; (c) $n = 12$

Exercise 2. Prove that for any probability distribution $(p_1, \dots, p_k)$ (with $p_i \geq 0$ for each i , and $\sum p_i = 1$) we have

$$0 \leq \sum p_i \log \frac{1}{p_i} \leq \log k.$$

Explain when this expression (Shannon's entropy) is equal to 0 and when it attains the value $\log k$.

Exercise 3. Find a probability distribution $(p_1, \dots, p_{100})$ such that $p_i > 0$ for each $i = 1, \dots, 100$, and

$$\sum p_i \log \frac{1}{p_i} \leq 2.$$

Exercise 4. Let X_ϵ be a random variable such that

$$\begin{aligned} \text{Prob}[X_\epsilon = 1] &= \epsilon \\ \text{Prob}[X_\epsilon = 0] &= 1 - \epsilon. \end{aligned}$$

Prove that $H(X_\epsilon) \rightarrow 0$ as $\epsilon \rightarrow 0$.

Exercise 5. Let $\mathbb{F}_q$ be a finite field with q elements, and let $\mathbb{P}^2(\mathbb{F}_q)$ be the projective plane over this field. Let (X, Y) be a randomly chosen *incidence* in this plane : X is a uniformly random *point*, and Y is a uniformly random *line* passing through X . Compute $H(X)$, $H(Y)$, and $H(X, Y)$.

Exercise 6. For jointly distributed (X, Y)

- (a) $H(X, Y) \leq H(X) + H(Y)$;
- (b) moreover, $H(X, Y) = H(X) + H(Y)$, if and only if X and Y are independent

Exercise 7. For jointly distributed (X, Y)

- (a) $H(X, Y) = H(X | Y) + H(Y)$,
- (b) $H(X | Y) \geq 0$, with $H(X | Y) = 0$ if and only if $X = \text{Function}(Y)$.

Exercise 8. For jointly distributed (X, Y)

- (a) $I(X : Y) = I(Y : X) = H(X) + H(Y) - H(X, Y)$,
- (b) $I(X : Y) \leq H(X)$, and $I(X : Y) \leq H(Y)$,
- (c) $I(X : Y) \geq 0$, with $I(X : Y) = 0$ if and only if X and Y are independent,
- (d) $I(X : Y) = H(X)$ if and only if $X = \text{Function}(Y)$,
- (e) $I(X : X) = H(X)$.

Exercise 9. Let X and Y be two random variables distributed both on $\{1, \dots, k\}$ (for some $k > 1$), and $\text{Prob}[X \neq Y] < \epsilon$. Prove that $H(X | Y) < 1 + \epsilon \log(k - 1)$.

Exercise 10. Prove that the following three definitions of $I(X : Y | Z)$ are equivalent :

1st definition. $I(X : Y | Z) := \sum_c I(X : Y | Z = c) \text{Pr}[Z = c]$.

2nd definition. $I(X : Y | Z) := H(Y | Z) - H(Y | X, Z)$.

3rd definition. $I(X : Y | Z) := H(X | Z) + H(Y | Z) - H(X, Y | Z)$.

Exercise 11. Prove that the following three definitions of $I(X : Y : Z)$ are equivalent :

- (a) $I(X : Y : Z) := I(X : Y) - H(X : Y | Z)$
- (b) $I(X : Y : Z) := I(XY : Z) - I(X : Z | Y) - I(Y : Z | X)$
- (c) $I(X : Y : Z) := H(X) + H(Y) + H(Z) - H(X, Y) - H(X, Z) - H(Y, Z) + H(X, Y, Z)$

Exercise 12. (a) Construct a joint distribution (X, Y, Z) such that $I(X : Y | Z) = 0$ but $I(X : Y) > 0$.
(b) Construct a joint distribution (X, Y, Z) such that $I(X : Y) = 0$ but $I(X : Y | Z) > 0$.

Exercise 13. Construct a joint distribution (X, Y, Z) such that

$$I(X : Y) = I(X : Z) = I(Y : Z) = 0$$

and

$$I(X : Y | Z) = I(X : Z | Y) = I(Y : Z | X) = 1.$$

Exercise 14. Prove that for all jointly distributed (X, Y, Z)

$$2H(X, Y, Z) \leq H(X, Y) + H(X, Z) + H(Y, Z).$$

Exercise 15. Prove that for all jointly distributed (X, Y, Z) such that $H(Z | X) = 0$ and $H(Z | Y) = 0$ we have

$$H(Z) \leq I(X : Y).$$

Exercise 16. Prove that for all Markov chains $X \rightarrow Y \rightarrow Z$ we have

$$I(X : Z) \leq I(X : Y) \text{ and } I(X : Z) \leq I(Y : Z).$$

Exercise 17. Prove that for all Markov chains $W \rightarrow X \rightarrow Y \rightarrow Z$ we have

$$I(W : Z) \leq I(X : Y).$$

Exercise 18. For the entropy values of (X_1, X_2, X_3) we have the following $3 \times 3 = 9$ linear constraints :

$$H(X_1 | X_2, X_3) \geq 0, \dots, I(X_1 : X_2) \geq 0, \dots, I(X_1 : X_2 | X_3) \geq 0, \dots$$

Prove that there is no other linear inequalities for entropies of three random variables besides these ones (and their linear combinations) that are true for all distributions (X_1, X_2, X_3) .

Hint : try to determine the extreme rays of the cone $\mathbf{P}_3$.

Exercise 19. Let $\mathbf{P}_n$ be the set of entropic profiles for all $(X_1, \dots, X_n)$.

(a) If two vectors v and w belong to $\mathbf{P}_n$ then the sum $v + w$ also belongs to $\mathbf{P}_n$.

(b) If a vector v belongs to $\mathbf{P}_n$ then for every natural n the vector $n \cdot v$ also belongs to $\mathbf{P}_n$.

(c) If a vector v belongs to $\mathbf{P}_n$ then for every real $\lambda > 0$ the vector $\lambda \cdot v$ also belongs to $\bar{\mathbf{P}}_n$

N.B. : We do *not* claim that $\lambda \cdot v$ belongs to $\mathbf{P}_n$.

(d) Prove that $\bar{\mathbf{P}}_n$ (topological closure of $\mathbf{P}_n$) is a *convex cone* (show that $\bar{\mathbf{P}}_n$ is convex and that it is a cone).

Exercise 20. Prove *correctness* and *security* of the Shamir secret sharing scheme.

Exercise 21. (a) Assume that $I(S_0 : S_1) = 0$ and $H(S_0 | S_1, S_2) = 0$. Prove that $H(S_2) \geq H(S_0)$.

(b) Let $1 < t \leq n$. Assume in some secret sharing scheme with n participants every t participants can find the secret S_0 while every $t - 1$ participants get no information on S_0 . Prove that for every $i = 1, \dots, n$ we have $H(S_i) \geq H(S_0)$.

Exercise 22. We consider secret sharing schemes with a random secret key S_0 and shares S_A, S_B, S_C, S_D such that

- (*correctness*) the pairs $\{S_A, S_B\}, \{S_B, S_C\}, \{S_C, S_D\}$ allow to get the secret
i.e., $H(S_0 | S_A, S_B) = 0, H(S_0 | S_B, S_C) = 0, H(S_0 | S_C, S_D) = 0$
- (*security*) other pairs of shares give no information on the secret,
i.e., $H(S_0 | S_A, S_C) = H(S_0), H(S_0 | S_A, S_D) = H(S_0), H(S_0 | S_B, S_D) = H(S_0)$.

(a) Construct a correct and secure scheme of secret sharing such that

$$\max\{H(S_A), H(S_B), H(S_C), H(S_D)\} \leq \frac{3}{2}H(S_0)$$

(b) Prove that in *every* correct and secure scheme of secret sharing

$$\max\{H(S_A), H(S_B), H(S_C), H(S_D)\} \geq \frac{3}{2}H(S_0)$$