

Part 3 – Three Properties - Questions

In the next three questions you will prove that Shannon's entropy $(H(p_1, \dots, p_n) = -\sum_{i=1}^n p_i \log p_i)$ has the three properties in the coming clips it will be proven it is the only function that has these properties. The solutions are in the following pages.

Question 1

Prove that Shannon's entropy is continuous in p_i .

Question 2

Prove that $H\left(\frac{1}{n}, \dots, \frac{1}{n}\right)$ is a monotonic increasing function of n .

Question 3

Prove that If a choice be broken down into two successive choices, the original H should be the weighted sum of the individual values of H .