## Shannon entropy

A series of messages $\left\{\mathcal{M}_{n}\right\}(n=1 \ldots N)$ will be transmitted over a telephone line. Each message occurs with probability $P_{n}$.

1. How much information, $I_{m}$ is required to transmit message $m$ ?
2. What is the average information per message?
3. Determine the information content of a message if all messages are equally probable (i.e. $\left.P_{n}=1 / N\right)$.
4. If $P_{m}>1 / N$ for some $m$, does the information content of $m$ increase, or decrease? Why?
5. What is the probability of a pair of messages, $m$ and $n$ ?
6. What is the information content $I_{m n}$ of that pair of messages?
7. Prove the identity $I_{m}+I_{n}=I_{m n}$ and give an intuitive explanation of its meaning. Does that identity determine the functional form of $I_{m}$ ?
