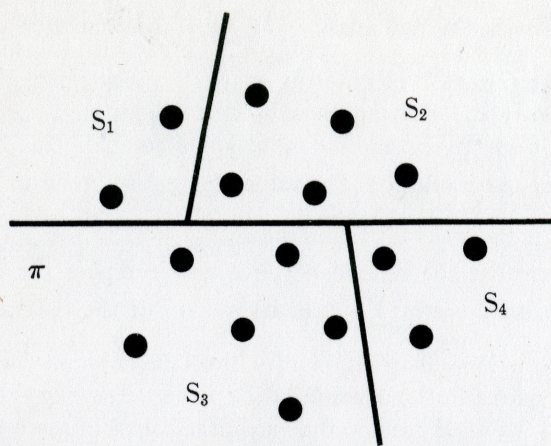


# Science Cabinet #1

## I. Mathematical Research

### 2. Mathematical Proof from notes



The information contained in  $M$  is  $H(M)$ . The information contained in the  $S_\alpha$  taken separately is  $\sum_\pi H(S_\alpha)$ . Except in the case

where there is no interaction at all between the different subsystems, the second of these two expressions will be larger than the first, because some information will, as it were, be counted more than once. As a result, we may use the difference between the two expressions,  $\{[\sum_\pi H(S_\alpha)] - H(M)\}$  as a measure of the

strength of the connections severed by the partition  $\pi$ .<sup>12</sup> The larger it is, the stronger the connections severed are. The smaller it is, the weaker the connections are, and the less information transfer there is across the partition. The value of this difference is given by

$$\left\{ (s_1 + \dots + s_\mu) \log 2 + \frac{\delta^2}{2} \sum_{S_1, S_2, \dots} \nu_{ij}^2 - m \log 2 - \frac{\delta^2}{2} \sum_M \nu_{ij}^2 \right\},$$

where the sum  $\sum_{S_1, S_2, \dots}$  is taken only over pairs  $i, j$ , which are wholly contained in one of the  $S_\alpha$ . The difference, or redundancy, of the partition is therefore  $\frac{1}{2} \delta^2 \sum_\pi \nu_{ij}^2$ , where the sum is taken over all links  $ij$  cut by the partition  $\pi$ .



As it stands the redundancy  $\frac{1}{2}\delta^2 \sum_{\pi} \nu_{ij}^2$  does not give us a fair basis for comparison of different  $\pi$ . Each  $\pi$  belongs to a certain "partition-type." That is, the subsets it defines have  $s_1, s_2, \dots, s_{\mu}$  variables respectively, and the collection of numbers  $\{s_1, s_2, \dots, s_{\mu}\}$  defines the partition-type. The value of  $\sum_{\pi} \nu_{ij}^2$  will tend to be lower for some partition-types than others.

To normalize the redundancy, we now compute the expected value and variance of  $\sum_{\pi} \nu_{ij}^2$  as a function of the partition-type, given a random distribution of  $l$  links among the  $\frac{1}{2}m(m-1)$  possible spaces for links provided by  $m$  vertices. (For the sake of simplicity we shall assume that no space can hold more than one link, i.e.,  $\nu = 1$ , so that  $\nu_{ij} = 0$  or  $1$ ).<sup>13</sup> If all distinguishable distributions of the  $l$  links are equiprobable, the expected value and variance of  $\sum_{\pi} \nu_{ij}^2$  will depend on four parameters. Two of them are constant. The first,  $l$ , is the number of links in  $L$ . The second,  $l_0$ , is the number of possible spaces to which links might be assigned. It is given by  $l_0 = \frac{m(m-1)}{2}$ . The other two parameters depend on the partition  $\pi$ . The first,  $l_0^{\pi}$ , is the number of the  $l_0$  potential spaces which are cut by the partition  $\pi$ , i.e., the number of vertex pairs in which vertices come from different subsets of the partition. This depends on the partition-type of  $\pi$ , and is given by  $l_0^{\pi} = \sum_{\alpha} s_{\alpha} s_{\beta}$ , where  $s_{\alpha}$  is the number of variables in  $S_{\alpha}$ . We note that  $l_0^{\pi} \leq l_0$ . The second of these parameters,  $l^{\pi}$ , is the number of actual links cut by the partition  $\pi$ . This is given by  $l^{\pi} = \sum_{\pi} |\nu_{ij}|$ . Of course  $l^{\pi} \leq l$ .

We consider first the expected value of  $\sum_{\pi} \nu_{ij}^2 = E(\sum_{\pi} \nu_{ij}^2)$ . Since the  $\nu_{ij}$  are independent we may write

$$E(\sum_{\pi} \nu_{ij}^2) = \sum_{\pi} E(\nu_{ij}^2) = l_0^{\pi} E(\nu_{ij}^2),$$



where  $E(\nu_{ij}^2)$  is the expected value of  $\nu_{ij}^2$  for some one fixed space spanning two points  $i, j$ .

Clearly 
$$E(\nu_{ij}^2) = \frac{l}{l_0},$$

so this reduces to

$$E\left(\sum_{\pi} \nu_{ij}^2\right) = \frac{ll_0^{\pi}}{l_0},$$

which depends on the value of  $l_0^{\pi}$  and so on the partition-type of  $\pi$ .

Let us now consider the variance of  $\sum_{\pi} \nu_{ij}^2$ .<sup>14</sup>

$$\text{Var}\left(\sum_{\pi} \nu_{ij}^2\right) = E\left[\left(\sum_{\pi} \nu_{ij}^2\right)^2\right] - \left[E\left(\sum_{\pi} \nu_{ij}^2\right)\right]^2.$$

We already know the value of the second term. As for the first:

$$E\left[\left(\sum_{\pi} \nu_{ij}^2\right)^2\right] = E\left[\sum_{\pi} \nu_{ij}^4 + 2\sum_{\pi} \nu_{ij}^2 \nu_{kl}^2\right].$$

Since we have arranged to take  $\nu_{ij}$  as positive, = 0 or 1, we have  $\nu_{ij}^4 = \nu_{ij}^2 = \nu_{ij}$  and hence:

$$\text{Var}\left(\sum_{\pi} \nu_{ij}^2\right) = E\left(\sum_{\pi} \nu_{ij}\right) + 2E\left(\sum_{\pi} \nu_{ij} \nu_{kl}\right) - \left[E\left(\sum_{\pi} \nu_{ij}\right)\right]^2.$$

Let us consider two fixed spaces  $ij$  and  $kl$ .

Now

$$\begin{aligned} E(\nu_{ij} \nu_{kl}) &= 0 \cdot p(\nu_{ij} \nu_{kl} = 0) + 1 \cdot p(\nu_{ij} \nu_{kl} = 1) \\ &= p(\nu_{ij} \nu_{kl} = 1) \\ &= \frac{l}{l_0} \cdot \frac{l-1}{l_0-1} = \frac{l(l-1)}{l_0(l_0-1)}. \end{aligned}$$

$$\begin{aligned} \therefore E\left(\sum_{\pi} \nu_{ij} \nu_{kl}\right) &= \frac{1}{2} l_0^{\pi} (l_0^{\pi} - 1) \cdot E(\nu_{ij} \nu_{kl}) \\ &= \frac{1}{2} l_0^{\pi} (l_0^{\pi} - 1) \cdot \frac{l(l-1)}{l_0(l_0-1)}. \end{aligned}$$

This gives us

$$\text{Var}\left(\sum_{\pi} \nu_{ij}^2\right) = \frac{l \cdot l_0^{\pi}}{l_0} + l_0(l_0^{\pi} - 1) \frac{l(l-1)}{l_0(l_0-1)} - \left(\frac{l \cdot l_0^{\pi}}{l_0}\right)^2$$