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Entropy expressions for multivariate continuous distributions. (English) Zbl 0996.94018
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Analytical formulas for the entropy and the mutual information of multivariate continuous probability distributions are presented. For example, expressions for the mutual information of the two-dimensional ordered Weinman exponential distribution and of the Gamma-exponential distribution are given.

MSC:

94A17 Measures of information, entropy

Cited in **22** Documents

Keywords:

differential entropy; mutual information; ordered Weinman exponential distribution; Gamma-exponential distribution

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