

Properties of entropy and conditional entropy

- (i) $H(\alpha \vee \gamma | \beta) = H(\alpha | \beta) + H(\gamma | \alpha \vee \beta).$
- (ii) $H(\alpha \vee \gamma) = H(\alpha) + H(\gamma | \alpha).$
- (iii) If $\alpha \leq \gamma$, then $H(\alpha | \beta) \leq H(\gamma | \beta).$
- (iv) If $\alpha \leq \gamma$, then $H(\alpha) \leq H(\gamma).$
- (v) If $\alpha \leq \gamma$, then $H(\beta | \alpha) \geq H(\beta | \gamma).$
- (vi) $H(\alpha) \geq H(\alpha | \gamma).$
- (vii) $H(\alpha \vee \gamma | \beta) \leq H(\alpha | \beta) + H(\gamma | \beta).$
- (viii) $H(\alpha \vee \gamma) \leq H(\alpha) + H(\gamma).$
- (ix) $H(T^{-1}\alpha | T^{-1}\beta) = H(\alpha | \beta).$
- (x) $H(T^{-1}\alpha) = H(\alpha).$
- (xi) $H(\alpha | \gamma) = 0 \Leftrightarrow H(\alpha \vee \gamma) = H(\gamma) \Leftrightarrow \alpha \leq \gamma.$
- (xii) $H(\alpha | \gamma) = H(\alpha) \Leftrightarrow H(\alpha \vee \gamma) = H(\alpha) + H(\gamma) \Leftrightarrow \alpha \perp \gamma.$

Properties of entropy of a transformation

- (1) $h(T, \alpha) \leq H(\alpha).$
- (2) $h(T, \alpha \vee \beta) \leq h(T, \alpha) + h(T, \beta).$
- (3) If $\alpha \leq \beta$, then $h(T, \alpha) \leq h(T, \beta).$
- (4) $h(T, \beta) \leq h(T, \alpha) + H(\beta | \alpha).$
- (5) $h(T, \alpha) = h(T, T^{-1}\alpha).$
- (6) $h(T, \alpha) = h(T, \bigvee_{i=0}^{k-1} T^{-i}\alpha), \forall k \in \mathbb{Z}^+.$
- (7) If T is invertible, then $h(T, \alpha) = h(T, \bigvee_{i=-k}^k T^i\alpha), \forall k \in \mathbb{Z}^+.$
- (8) $h(T^k) = kh(T), \forall k \in \mathbb{Z}^+.$
- (9) If T is invertible, then $h(T^k) = |k|h(T), \forall k \in \mathbb{Z}.$