

16.2. The maximum-entropy method

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16.2.1. Introduction

The modern concept of entropy originated in the field of statistical thermodynamics, in connection with the study of large material systems in which the number of internal degrees of freedom is much greater than the number of externally controllable degrees of freedom. This concept played a central role in the process of building a quantitative picture of the multiplicity of microscopic states compatible with given macroscopic constraints, as a measure of how much remains unknown about the detailed fine structure of a system when only macroscopic quantities attached to that system are known. The collection of all such microscopic states was introduced by Gibbs under the name 'ensemble', and he deduced his entire formalism for statistical mechanics from the single premise that the equilibrium picture of a material system under given macroscopic constraints is dominated by that configuration which can be realized with the greatest combinatorial multiplicity (*i.e.* which has maximum entropy) while obeying these constraints.

The notions of ensemble and the central role of entropy remained confined to statistical mechanics for some time, then were adopted in new fields in the late 1940s. Norbert Wiener studied Brownian motion, and subsequently time series of random events, by similar methods, considering in the latter an ensemble of messages, *i.e.* 'a repertory of possible messages, and over that repertory a measure determining the probability of these messages' (Wiener, 1949). At about the same time, Shannon created information theory and formulated his fundamental theorem relating the entropy of a source of random symbols to the capacity of the channel required to transmit the ensemble of messages generated by that source with an arbitrarily small error rate (Shannon & Weaver, 1949). Finally, Jaynes (1957, 1968, 1983) realized that the scope of the principle of maximum entropy could be extended far beyond the confines of statistical mechanics or communications engineering, and could provide the basis for a general theory (and philosophy) of statistical inference and 'data processing'.

The relevance of Jaynes' ideas to probabilistic direct methods was investigated by the author (Bricogne, 1984). It was shown that there is an intimate connection between the maximum-entropy method and an enhancement of the probabilistic techniques of conventional direct methods known as the 'saddlepoint method', some aspects of which have already been dealt with in Section 1.3.4.5.2 in Chapter 1.3 of *IT B* (Bricogne, 2001).

16.2.2. The maximum-entropy principle in a general context

16.2.2.1. Sources of random symbols and the notion of source entropy

Statistical communication theory uses as its basic modelling device a discrete source of random symbols, which at discrete times $t = 1, 2, \dots$, randomly emits a 'symbol' taken out of a finite alphabet $\mathcal{A} = \{s_i | i = 1, \dots, n\}$. Sequences of such randomly produced symbols are called 'messages'.

An important numerical quantity associated with such a discrete source is its *entropy per symbol* H , which gives a measure of the amount of uncertainty involved in the choice of a symbol. Suppose that successive symbols are independent and that symbol i has probability q_i . Then the general requirements that H should be a continuous function of the q_i , should increase with increasing uncertainty, and should be additive for independent sources of uncertainty, suffice to define H uniquely as

$$H(q_1, \dots, q_n) = -k \sum_{i=1}^n q_i \log q_i, \quad (16.2.2.1)$$

where k is an arbitrary positive constant [Shannon & Weaver (1949), Appendix 2] whose value depends on the unit of entropy chosen. In the following we use a unit such that $k = 1$.

These definitions may be extended to the case where the alphabet \mathcal{A} is a continuous space endowed with a uniform measure μ : in this case the entropy per symbol is defined as

$$H(q) = - \int_{\mathcal{A}} q(\mathbf{s}) \log q(\mathbf{s}) \, d\mu(\mathbf{s}), \quad (16.2.2.2)$$

where q is the probability density of the distribution of symbols with respect to measure μ .

16.2.2.2. The meaning of entropy: Shannon's theorems

Two important theorems [Shannon & Weaver (1949), Appendix 3] provide a more intuitive grasp of the meaning and importance of entropy:

(1) H is approximately the logarithm of the reciprocal probability of a typical long message, divided by the number of symbols in the message; and

(2) H gives the rate of growth, with increasing message length, of the logarithm of the number of reasonably probable messages, regardless of the precise meaning given to the criterion of being 'reasonably probable'.

The entropy H of a source is thus a direct measure of the strength of the restrictions placed on the permissible messages by the distribution of probabilities over the symbols, lower entropy being synonymous with greater restrictions. In the two cases above, the maximum values of the entropy $H_{\max} = \log n$ and $H_{\max} = \log \mu(\mathcal{A})$ are reached when all the symbols are equally probable, *i.e.* when q is a uniform probability distribution over the symbols. When this distribution is not uniform, the usage of the different symbols is biased away from this maximum freedom, and the entropy of the source is lower; by Shannon's theorem (2), the number of 'reasonably probable' messages of a given length emanating from the source decreases accordingly.

The quantity that measures most directly the strength of the restrictions introduced by the non-uniformity of q is the difference $H(q) - H_{\max}$, since the proportion of N -atom random structures which remain 'reasonably probable' in the ensemble of the corresponding source is $\exp\{N[H(q) - H_{\max}]\}$. This difference may be written (using continuous rather than discrete distributions)

$$H(q) - H_{\max} = - \int_{\mathcal{A}} q(\mathbf{s}) \log[q(\mathbf{s})/m(\mathbf{s})] \, d\mu(\mathbf{s}), \quad (16.2.2.3)$$

where $m(\mathbf{s})$ is the uniform distribution which is such that $H(m) = H_{\max} = \log \mu(\mathcal{A})$.

16.2.2.3. Jaynes' maximum-entropy principle

From the fundamental theorems just stated, which may be recognized as Gibbs' argument in a different guise, Jaynes' own maximum-entropy argument proceeds with striking lucidity and constructive simplicity, along the following lines:

(1) experimental observation of, or 'data acquisition' on, a given system enables us to progress from an initial state of uncertainty to a state of lesser uncertainty about that system;

(2) uncertainty reflects the existence of numerous possibilities of accounting for the available data, viewed as constraints, in terms of a physical model of the internal degrees of freedom of the system;