

Homework 5 in Cryptography I

Prof. Dr. Rudolf Mathar, Michael Reyer, Henning Maier
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Exercise 14.

In Lemma 3.3 of the lecture notes, the expectation value of the index of coincidence was calculated for the ciphertext (C_1, \dots, C_n) with random variables C_1, \dots, C_n i.i.d.

- (a) Derive the variance of the index of coincidence $\text{Var}(I_C)$ for the model of Lemma 3.3.

Exercise 15. Let X, Y be discrete random variables on a set Ω .

- (a) Show that for any function $f : X(\Omega) \times Y(\Omega) \rightarrow \mathbb{R}$, the relationship

$$H(X, Y, f(X, Y)) = H(X, Y)$$

holds.

Exercise 16.

Let X, Y be random variables with support $\mathcal{X} = \{x_1, \dots, x_m\}$ and $\mathcal{Y} = \{y_1, \dots, y_m\}$. Assume that X, Y are distributed by $P(X = x_i) = p_i$ and $P(Y = y_j) = q_j$.

Let (X, Y) be the corresponding two-dimensional random variable with distribution $P(X = x_i, Y = y_j) = p_{ij}$.

Prove the following statements from Theorem 4.3:

- (a) $0 \leq H(X)$ with equality if and only if $P(X = x_i) = 1$ for some i .
- (b) $H(X) \leq \log m$ with equality if and only if $P(X = x_i) = \frac{1}{m}$ for all i .
- (c) $H(X | Y) \leq H(X)$ with equality if and only if X and Y are stochastically independent (conditioning reduces entropy).
- (d) $H(X, Y) = H(X) + H(Y | X)$ (chainrule of entropies).
- (e) $H(X, Y) \leq H(X) + H(Y)$ with equality if and only if X and Y are stochastically independent.

Hint (a): $\ln z \leq z - 1$ for all $z > 0$ with equality if and only if $z = 1$.

Hint (b),(c): If f is a convex function, the Jensen inequality $f(E(X)) \leq E(f(X))$ holds.