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Entropy Lower Bounds Related to a Problem of Universal Coding and Prediction

Authors: [Flemming Topsøe](#),

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Abstract: Second order lower bounds for the entropy function expressed in terms of the index of coincidence are derived. Equivalently, these bounds involve entropy and Rényi entropy of order 2. The constants found either explicitly or implicitly are best possible in a natural sense. The inequalities developed originated with certain problems in universal prediction and coding which are briefly discussed.



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