
Intersection Information based on Common Randomness

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Abstract

Since the seminal paper [1], there’s been a flurry of research [2–5] towards defining an *intersection information* that quantifies how much of “the same information” two or more random variables specify about a target random variable. A palatable measure of intersection information would provide a principled way to quantify slippery concepts such as synergy. Here we introduce an intersection information measure based on the Gács-Körner common random variable which is the first to satisfy the coveted Target Monotonicity property. Our measure is imperfect and we suggest directions for improvement.

1 Introduction

Introduced in [1], *Partial Information Decomposition* (PID) is an immensely useful framework for deepening our understanding of multivariate interactions—particularly our understanding of informational redundancy and synergy. To harness the PID framework, the user brings her own measure of *intersection information*, $I_{\cap}(X_1, \dots, X_n : Y)$, which quantifies the magnitude of information that each of the n predictors X_1, \dots, X_n conveys about a target random variable Y . An antichain lattice of redundant, unique, and synergistic partial informations is built from the intersection information.

In [1], the authors propose to use the following quantity, I_{\min} , as the intersection information measure:

$$\begin{aligned} I_{\min}(X_1, \dots, X_n : Y) &\equiv \sum_y \Pr(y) \min_i I(X_i : Y = y) \\ &= \sum_y \Pr(y) \min_i D_{\text{KL}}[\Pr(X_i|y) \parallel \Pr(X_i)] , \end{aligned} \tag{1}$$

where D_{KL} is the Kullback-Leibler divergence.

Though I_{\min} is an intuitive and plausible choice for the intersection information, [2] showed that I_{\min} has counterintuitive properties. In particular, I_{\min} calculates one bit of redundant information for example UNQ (Figure 1). It does this because each input shares one bit of information with the output. However, it's quite clear that the shared informations are, in fact, different: X_1 provides the low bit, while X_2 provides the high bit. This led to the conclusion that I_{\min} *over-estimates* the ideal intersection information measure by focusing only on *how much* information the inputs provide to the output. An ideal measure of intersection information must recognize that there are non-equivalent ways of providing information to the output. The search for an improved intersection information measure ensued, continued through [3–5], and today a widely accepted intersection information measure remains undiscovered.

Here we do not definitively solve this problem, but we present a strong candidate intersection information measure for the special case of *zero-error* information. This is useful in of itself because it provides a template for how the yet undiscovered ideal intersection information measure for Shannon mutual information could work. Alternatively, if a Shannon intersection information measure with the same properties does not exist, then we have learned something significant.

In the next section, we introduce some definitions, some notation, and a necessary lemma. We also extend and clarify the desired properties for intersection information. In Section 3 we introduce zero-error information and its intersection information measure. In Section 4 we use the same methodology to produce a novel candidate for the Shannon intersection information. In Section 5 we show the successes and shortcomings of our candidate intersection information measure using example circuits. Finally in Section 7, we summarize our progress towards the ideal intersection information measure and suggest directions for improvement. The Appendix is devoted to technical lemmas and their proofs, to which we refer in the main text.

2 Preliminaries

2.1 Informational Partial Order and Equivalence

We assume an underlying probability space on which we define random variables denoted by capital letters (e.g., X , Y , and Z). In this paper, we consider only random variables taking values on finite spaces.

Given random variables X and Y , we write $X \preceq Y$ to signify that there exists a measurable function f such that $X = f(Y)$ almost surely (i.e., with probability one). In this case, following the terminology in [6], we say that X is *informationally poorer* than Y ; this induces a partial order on the set of random variables. Similarly, we write $X \succeq Y$ if $Y \preceq X$, in which case we say X is *informationally richer* than Y .

If X and Y are such that $X \preceq Y$ and $X \succeq Y$, then we write $X \cong Y$. In this case, again following [6], we say that X and Y are *informationally equivalent*. In other words, $X \cong Y$ if and only if one can relabel the values of X to obtain a random value that is equal to Y almost surely, and vice versa.

This “information-equivalence” relation can easily be shown to be an equivalence relation, so that we can partition the set of all random variables into disjoint equivalence classes. The \preceq ordering is invariant within these equivalence classes in the following sense. If $X \preceq Y$ and $Y \cong Z$, then $X \preceq Z$. Similarly, if $X \preceq Y$ and $X \cong Z$, then $Z \preceq Y$. Moreover, within each equivalence class, the entropy is invariant, as stated formally in Lemma 1 below.

2.2 Information Lattice

Next, we follow [6] and consider the *join* and *meet* operators. These operators were defined for *information elements*, which are σ -algebras, or, equivalently, equivalence classes of random variables. We deviate from [6], though, by defining the join and meet operators for random variables, but we do preserve their conceptual properties.

Given random variables X and Y , we define $X \vee Y$ (called the *join* of X and Y) to be an informationally poorest (“smallest” in the sense of the partial order \preceq) random variable such that $X \preceq X \vee Y$ and $Y \preceq X \vee Y$. In other words, if Z is such that $X \preceq Z$ and $Y \preceq Z$, then $X \vee Y \preceq Z$. Note that $X \vee Y$ is unique only up to equivalence with respect to \cong . In other words, $X \vee Y$ does not define a specific, unique random variable. Nonetheless, standard information-theoretic quantities are invariant over the set of random variables satisfying the condition specified above. For example, the entropy of $X \vee Y$ is invariant over the entire equivalence class of random variables satisfying the condition above (by Lemma 1(a) below). Similarly, the inequality $Z \preceq X \vee Y$ does not depend on the specific random variable chosen, as long as it satisfies the condition above. Note that the pair (X, Y) is an instance of $X \vee Y$.

In a similar vein, given random variables X and Y , we define $X \wedge Y$ (called the *meet* of X and Y) to be an informationally richest random variable (“largest” in the sense of \succeq) such that $X \wedge Y \preceq X$ and $X \wedge Y \preceq Y$. In other words, if Z is such that $Z \preceq X$ and $Z \preceq Y$, then $Z \preceq X \wedge Y$. Following [7], we also call $X \wedge Y$ the *common random variable* of X and Y . Again, considering the entropy of $X \wedge Y$ or the inequality $Z \preceq X \wedge Y$ does not depend on the specific random variable chosen, as long as it satisfies the condition above.

The \vee and \wedge operators satisfy the algebraic properties of a *lattice* [6]. In particular, the following hold:

- commutative laws: $X \vee Y \cong Y \vee X$ and $X \wedge Y \cong Y \wedge X$
- associative laws: $X \vee (Y \vee Z) \cong (X \vee Y) \vee Z$ and $X \wedge (Y \wedge Z) \cong (X \wedge Y) \wedge Z$
- absorption laws: $X \vee (X \wedge Y) \cong X$ and $X \wedge (X \vee Y) \cong X$
- idempotent laws: $X \vee X \cong X$ and $X \wedge X \cong X$
- generalized absorption laws: if $X \preceq Y$, then $X \vee Y \cong Y$ and $X \wedge Y \cong X$.

Finally, the partial order \preceq is preserved under \vee and \wedge , i.e., if $X \preceq Y$, then $X \vee Z \preceq Y \vee Z$ and $X \wedge Z \preceq X \wedge Z$.

2.3 Invariance and Monotonicity of Entropy

Let $H(\cdot)$ represent the entropy function, and $H(\cdot|\cdot)$ the conditional entropy. To be consistent with the colon in the intersection information, we denote the Shannon mutual information between X and Y by $I(X:Y)$ instead of the more common $I(X;Y)$. Lemma 1 establishes the invariance and monotonicity of the entropy and conditional entropy functions with respect to \cong and \preceq .

Lemma 1. *The following hold:*

- (a) *If $X \cong Y$, then $H(X) = H(Y)$, $H(X|Z) = H(Y|Z)$, and $H(Z|X) = H(Z|Y)$.*
- (b) *If $X \preceq Y$, then $H(X) \leq H(Y)$, $H(X|Z) \leq H(Y|Z)$, and $H(Z|X) \geq H(Z|Y)$.*
- (c) *$X \preceq Y$ if and only if $H(X|Y) = 0$.*

Proof. Part (a) follows from [6], Proposition 1. Part (c) follows from [6], Proposition 4. The first two desired inequalities in part (b) follow from [6], Proposition 5. Now we show that if $X \preceq Y$, then $H(Z|X) \geq H(Z|Y)$. Suppose that $X \preceq Y$. Then, by the generalized absorption law, $X \vee Y \cong Y$. We have

$$\begin{aligned}
I(Z:Y) &= H(Y) - H(Y|Z) \\
&= H(X \vee Y) - H(X \vee Y|Z) \quad \text{by part (a)} \\
&= I(Z:X \vee Y) \\
&= I(Z:X) + I(Z:Y|X) \\
&\geq I(Z:X).
\end{aligned}$$

Substituting $I(Z:Y) = H(Z) - H(Z|Y)$ and $I(Z:X) = H(Z) - H(Z|X)$, we obtain $H(Z|X) \geq H(Z|Y)$ as desired. \square

Remark: Because $(X, Y) \cong X \vee Y$ as noted before, we also have $H(X, Y) = H(X \vee Y)$ by Lemma 1(a).

2.4 Desired Properties of Intersection Information

There are currently 12 intuitive properties that we wish the ideal intersection information measure I_{\cap} to satisfy. Some are new (e.g. **(M₁)**, **(Eq)**, **(LB)**), but most were introduced earlier, in various forms, Refs. [1–5]. They are as follows:

- (GP)** Global Positivity: $I_{\cap}(X_1, \dots, X_n : Y) \geq 0$, and $I_{\cap}(X_1, \dots, X_n : Y) = 0$ if Y is a constant.
- (Eq)** Equivalence-Class Invariance: $I_{\cap}(X_1, \dots, X_n : Y)$ is invariant under substitution of X_i (for any $i = 1, \dots, n$) or Y by an informationally equivalent random variable.
- (TM)** Target Monotonicity: If $Y \preceq Z$, then $I_{\cap}(X_1, \dots, X_n : Y) \leq I_{\cap}(X_1, \dots, X_n : Z)$.
- (M₀)** Weak Monotonicity: $I_{\cap}(X_1, \dots, X_n, W : Y) \leq I_{\cap}(X_1, \dots, X_n : Y)$ with equality if there exists $Z \in \{X_1, \dots, X_n\}$ such that $Z \preceq W$.
- (S₀)** Weak Symmetry: $I_{\cap}(X_1, \dots, X_n : Y)$ is invariant under reordering of X_1, \dots, X_n .

Remark: If **(S₀)** is satisfied, the first argument of $I_{\cap}(X_1, \dots, X_n : Y)$ can be treated as a *set* of random variables rather than a *list*. In this case, the notation $I_{\cap}(\{X_1, \dots, X_n\} : Y)$ would also be appropriate.

For the next set of properties, $\mathcal{I}(X : Y)$ is a given normative measure of information between X and Y . For example, $\mathcal{I}(X : Y)$ could denote the Shannon mutual information; i.e., $\mathcal{I}(X : Y) = I(X : Y)$. Alternatively, as discussed in the next section, we might take $\mathcal{I}(X : Y)$ to be the zero-error information. Yet other possibilities for $\mathcal{I}(X : Y)$ include the Wyner common information [8] or the quantum mutual information [9]. The following are desired properties of intersection information *relative to* the given information measure \mathcal{I} .

- (LB)** Lowerbound: If $Q \preceq X_i$ for all $i = 1, \dots, n$, then $I_{\cap}(X_1, \dots, X_n : Y) \geq \mathcal{I}(Q : Y)$. Under a mild assumption,¹ this equates to $I_{\cap}(X_1, \dots, X_n : Y) \geq \mathcal{I}(X_1 \wedge \dots \wedge X_n : Y)$.
- (SR)** Self-Redundancy: $I_{\cap}(X_1 : Y) = \mathcal{I}(X_1 : Y)$. The intersection information a single predictor X_1 conveys about the target Y is equal to the information between the predictor and the target given by the information measure \mathcal{I} .
- (Id)** Identity: $I_{\cap}(X, Y : X \vee Y) = \mathcal{I}(X : Y)$.
- (LP₀)** Weak Local Positivity: $I_{\cap}(X_1, X_2 : Y) \geq \mathcal{I}(X_1 : Y) + \mathcal{I}(X_2 : Y) - \mathcal{I}(X_1 \vee X_2 : Y)$. In other words, for $n = 2$ predictors, the derived “partial informations” defined in [1] are nonnegative when both **(LP₀)** and **(GP)** hold.

Finally, we have the less obvious “strong” properties.

- (M₁)** Strong Monotonicity: $I_{\cap}(X_1, \dots, X_n, W : Y) \leq I_{\cap}(X_1, \dots, X_n : Y)$ with equality if there exists $Z \in \{X_1, \dots, X_n, Y\}$ such that $Z \preceq W$.
- (S₁)** Strong Symmetry: $I_{\cap}(X_1, \dots, X_n : Y)$ is invariant under reordering of X_1, \dots, X_n, Y .
- (LP₁)** Strong Local Positivity: For all n , the derived “partial informations” defined in [1] are nonnegative.

Properties **(Eq)**, **(LB)**, and **(M₁)** are novel and are introduced for the first time here. Given I_{\cap} , X_1, \dots, X_n , Y , and Z , we define the conditional I_{\cap} as:

$$I_{\cap}(X_1, \dots, X_n : Z | Y) \equiv I_{\cap}(X_1, \dots, X_n : Y \vee Z) - I_{\cap}(X_1, \dots, X_n : Y) .$$

This definition of $I_{\cap}(X_1, \dots, X_n : Z | Y)$ gives rise to the familiar “chain rule”:

$$I_{\cap}(X_1, \dots, X_n : Y \vee Z) = I_{\cap}(X_1, \dots, X_n : Y) + I_{\cap}(X_1, \dots, X_n : Z | Y) .$$

Some provable² properties are:

¹See Lemmas 2 and 3 in Appendix C.1.

²See Lemma 4 in Appendix C.1.

- $I_{\cap}(X_1, \dots, X_n : Z|Y) \geq 0$.
- $I_{\cap}(X_1, \dots, X_n : Z|Y) = I_{\cap}(X_1, \dots, X_n : Z)$ if Y is a constant.

3 Candidate Intersection Information for Zero-Error Information

3.1 Zero-Error Information

Introduced in [10], the *zero-error information*, or *Gács-Körner common information*, is a stricter variant of Shannon mutual information. Whereas the mutual information $I(A:B)$ quantifies the magnitude of information A conveys about B with an arbitrarily small error $\epsilon > 0$, the zero-error information, denoted $I^0(A:B)$, quantifies the magnitude of information A conveys about B with *exactly zero* error, i.e., $\epsilon = 0$. The zero-error information between A and B equals the entropy of the *common random variable* $A \wedge B$,

$$I^0(A:B) \equiv H(A \wedge B) .$$

An algorithm for computing an instance of the common random variable between two random variables is provided in [10], and straightforwardly generalizes to n random variables.³

Zero-error information has several notable properties, but the most salient is that it is nonnegative and bounded by the mutual information,

$$0 \leq I^0(A:B) \leq I(A:B) .$$

This generalizes to arbitrary n :

$$0 \leq I^0(X_1 : \dots : X_n) \leq \min_{i,j} I(X_i : X_j) .$$

3.2 Intersection Information for Zero-Error Information

It is pleasingly straightforward to define a palatable intersection information for zero-error information (i.e., setting $\mathcal{I} = I^0$ as the normative measure of information). We propose the zero-error intersection information, $I_{\wedge}^0(X_1, \dots, X_n : Y)$, as the maximum zero-error information $I^0(Q:Y)$ that some random variable Q conveys about Y , subject to Q being a function of each predictor X_1, \dots, X_n :

$$\begin{aligned} I_{\wedge}^0(X_1, \dots, X_n : Y) &\equiv \max_{\text{Pr}(Q|Y)} I^0(Q:Y) \\ &\text{subject to } Q \preceq X_i \ \forall i \in \{1, \dots, n\} . \end{aligned} \tag{2}$$

Basic algebra⁴ shows that a maximizing Q is the common random variable across all predictors. This substantially simplifies eq. (2) to:

$$\begin{aligned} I_{\wedge}^0(X_1, \dots, X_n : Y) &= I^0(X_1 \wedge \dots \wedge X_n : Y) \\ &= H[(X_1 \wedge \dots \wedge X_n) \wedge Y] \\ &= H(X_1 \wedge \dots \wedge X_n \wedge Y) . \end{aligned} \tag{3}$$

Importantly, the zero-error information, $I_{\wedge}^0(X_1, \dots, X_n : Y)$ satisfies 10 of the 12 desired properties from Section 2.4, leaving only **(LP₀)** and **(LP₁)** unsatisfied.⁵

4 Candidate Intersection Information for Shannon Information

In the last section, we defined an intersection information for zero-error information which satisfies the vast majority of desired properties. This is a solid start, but an intersection information for Shannon mutual information remains the goal. Towards this end, we use the

³See Appendix A.

⁴See Lemma 11 in Appendix D.

⁵See Lemmas 5, 6, 7 in Appendix C.2.

same method as in eq. (2), leading to I_λ , our candidate intersection information measure for Shannon mutual information,

$$I_\lambda(X_1, \dots, X_n : Y) \equiv \max_{\Pr(Q|Y)} I(Q:Y) \quad (4)$$

subject to $Q \preceq X_i \forall i \in \{1, \dots, n\}$.

With some algebra⁶ this similarly simplifies to,

$$I_\lambda(X_1, \dots, X_n : Y) = I(X_1 \wedge \dots \wedge X_n : Y) . \quad (5)$$

Unfortunately I_λ does not satisfy as many of the desired properties as I_λ^0 . However, our candidate I_λ still satisfies 7 of the 12 properties—most importantly the enviable **(TM)**,⁷ which has, until now, not been satisfied by any proposed measure. Table 1 lists the desired properties satisfied by I_{\min} , I_λ , and I_λ^0 . For reference, we also include I_{red} , the proposed measure from [3].

Comparing the three subject intersection information measures,⁸ we have:

$$0 \leq I_\lambda^0(X_1, \dots, X_n : Y) \leq I_\lambda(X_1, \dots, X_n : Y) \leq I_{\min}(X_1, \dots, X_n : Y) . \quad (6)$$

	Property	I_{\min}	I_{red}	I_λ	I_λ^0
(GP)	Global Positivity	✓	✓	✓	✓
(Eq)	Equivalence-Class Invariance	✓	✓	✓	✓
(TM)	Target Monotonicity			✓	✓
(M₀)	Weak Monotonicity	✓		✓	✓
(S₀)	Weak Symmetry	✓	✓	✓	✓
(LB)	Lowerbound	✓	✓	✓	✓
(SR)	Self-Redundancy	✓	✓	✓	✓
(Id)	Identity		✓		✓
(LP₀)	Weak Local Positivity	✓	✓		
(M₁)	Strong Monotonicity				✓
(S₁)	Strong Symmetry				✓
(LP₁)	Strong Local Positivity	✓			

Table 1: The I_\cap desired properties each measure satisfies.

Despite not satisfying **(LP₀)**, I_λ remains an important stepping-stone towards the ideal Shannon I_\cap . First, I_λ captures what is inarguably redundant information (the common random variable)—this makes I_λ necessarily a lower bound on any reasonable redundancy measure. Second, it is the first proposal to satisfy target monotonicity and the associated chain rule. Lastly, I_λ is the first measure to reach intuitive answers in many canonical situations, while also being generalizable to an arbitrary number of inputs.

5 Three Examples Comparing I_{\min} and I_λ

Examples UNQ and RDNXOR illustrate I_λ 's successes and example IMPERFECTRDN illustrates I_λ 's paramount deficiency. For each example we show the joint distribution $\Pr(x_1, x_2, y)$, a

⁶See Lemma 12 in Appendix D.

⁷See Lemmas 8, 9, 10 in Appendix C.3.

⁸See Lemma 13 in Appendix D.

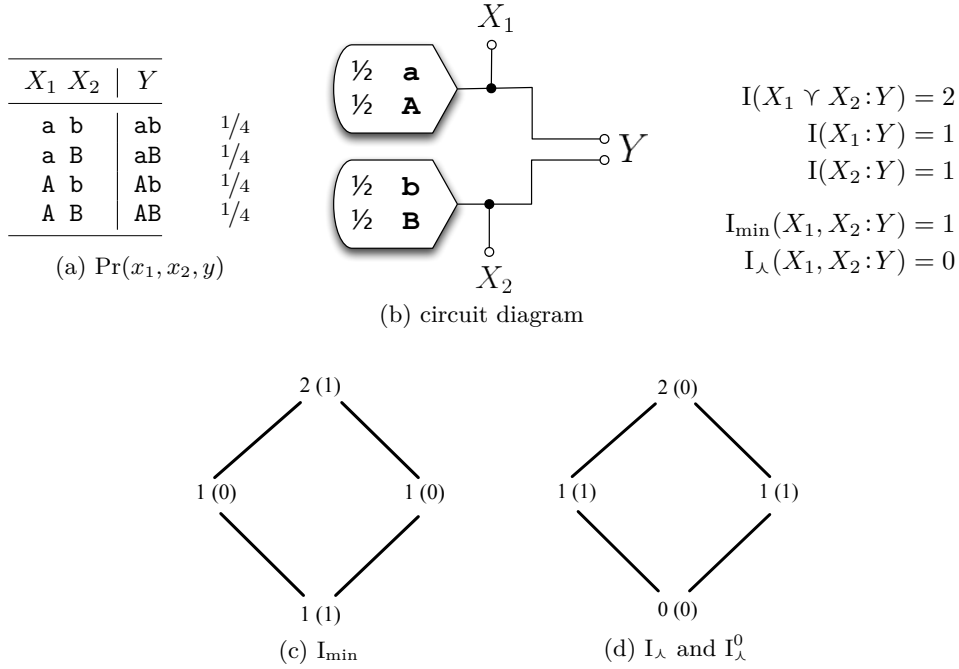


Figure 1: Example UNQ. This is the canonical example of unique information. X_1 and X_2 each uniquely specify a single bit of Y . This is the simplest example where I_{\min} calculates an undesirable decomposition (c) of one bit of redundancy and one bit of synergy. I_{λ} and I_{λ}^0 each calculate the desired decomposition (d).

diagram, and the decomposition derived from setting I_{\min}/I_{λ} as the I_{\cap} measure. At each lattice junction, the left number is the I_{\cap} value of that node, and the number in parentheses is the I_{θ} value.⁹ Readers unfamiliar with the $n = 2$ partial information lattice should consult [1], but in short, I_{θ} measures the amount of “new” information at this node in the lattice compared to nodes lower in the lattice. Except for IMPERFECTRDN, measures I_{λ} and I_{λ}^0 reach the same decomposition for all presented examples. Per [1], the four partial informations are calculated as follows:

$$\begin{aligned}
 I_{\theta}(X_1, X_2 : Y) &= I_{\cap}(X_1, X_2 : Y) \\
 I_{\theta}(X_1 : Y) &= I(X_1 : Y) - I_{\cap}(X_1, X_2 : Y) \\
 I_{\theta}(X_2 : Y) &= I(X_2 : Y) - I_{\cap}(X_1, X_2 : Y) \\
 I_{\theta}(X_1 \vee X_2 : Y) &= I(X_1 \vee X_2 : Y) - I(X_1 : Y) - I(X_2 : Y) + I_{\cap}(X_1, X_2 : Y) \\
 &= I(X_1 \vee X_2 : Y) - I_{\theta}(X_1 : Y) - I_{\theta}(X_2 : Y) - I_{\theta}(X_1, X_2 : Y) .
 \end{aligned}
 \tag{7}$$

Example Unq (Figure 1). The desired decomposition for this example is two bits of unique information; X_1 uniquely specifies one bit of Y and X_2 uniquely specifies the other bit of Y . The chief criticism of I_{\min} in [2] was that I_{\min} calculated one bit of redundancy and one bit of synergy for UNQ (Figure 1c). We see that unlike I_{\min} , I_{λ} satisfyingly arrives at two bits of unique information. This is easily seen by the inequality,

$$0 \leq I_{\lambda}(X_1, X_2 : Y) \leq H(X_1 \wedge X_2) \leq I(X_1 : X_2) = 0 \text{ bits} . \tag{8}$$

Therefore, as $I(X_1 : X_2) = 0$, we have $I_{\lambda}(X_1, X_2 : Y) = 0$ bits leading to $I_{\theta}(X_1 : Y) = 1$ bit and $I_{\theta}(X_2 : Y) = 1$ bit (Figure 1d).

Example RdnXor (Figure 2). In [2], RDNXOR was an example where I_{\min} shined by reaching the desired decomposition of one bit of redundancy and one bit of synergy. We see

⁹This is the same notation used in [4].

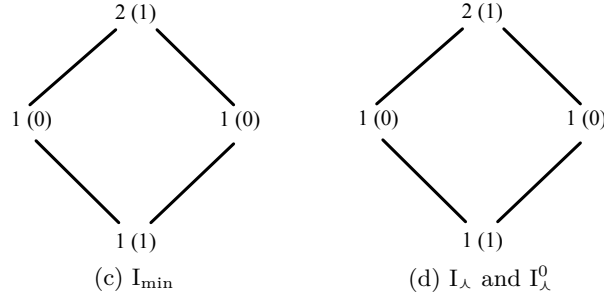
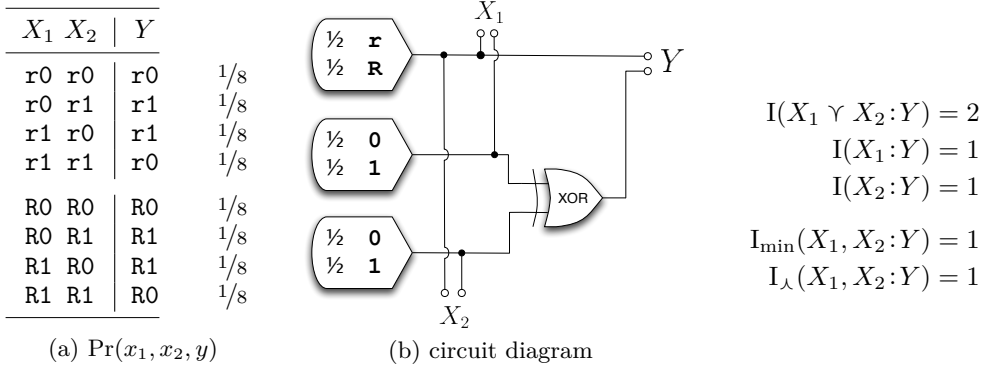


Figure 2: Example RDNXOR. This is the canonical example of redundancy and synergy coexisting. I_{\min} and I_{λ} each reach the desired decomposition of one bit of redundancy and one bit of synergy. This is the simplest example demonstrating I_{λ} and I_{λ}^0 correctly extracting the embedded redundant bit within X_1 and X_2 .

that I_{λ} finds this same answer. I_{λ} extracts the common random variable within X_1 and X_2 , the r/R bit, and calculates the mutual information between the common random variable and Y to arrive at $I_{\lambda}(X_1, X_2 : Y) = 1$ bit.

Example ImperfectRdn (Figure 3). IMPERFECTRDN highlights the foremost shortcoming of I_{λ} ; I_{λ} does not detect “imperfect” or “lossy” correlations between X_1 and X_2 . Given (\mathbf{LP}_0) , we can determine the desired decomposition analytically. First, $I(X_1 \vee X_2 : Y) = I(X_1 : Y) = 1$ bit; therefore, $I(X_2 : Y | X_1) = I(X_1 \vee X_2 : Y) - I(X_1 : Y) = 0$ bits. This determines two of the partial informations—the synergistic information $I_{\partial}(X_1 \vee X_2 : Y)$ and the unique information $I_{\partial}(X_2 : Y)$ are both zero. Then, the redundant information $I_{\partial}(X_1, X_2 : Y) = I(X_2 : Y) - I_{\partial}(X_2 : Y) = I(X_2 : Y) = 0.99$ bits. Having determined three of the partial informations, we compute the final unique information $I_{\partial}(X_1 : Y) = I(X_1 : Y) - 0.99 = 0.01$ bits.

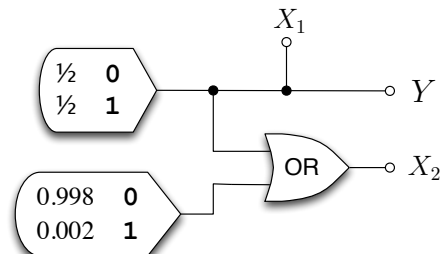
How well do I_{\min} and I_{λ} match the desired decomposition of IMPERFECTRDN? We see that I_{\min} calculates the desired decomposition (Figure 3c); however, I_{λ} does not (Figure 3d). Instead, I_{λ} calculates zero redundant information, that $I_{\cap}(X_1, X_2 : Y) = 0$ bits. This unpleasant answer arises from $\Pr(X_1 = 1, X_2 = 0) > 0$. If this were zero, IMPERFECTRDN reverts to the example RDN (Figure 5 in Appendix E) where both I_{λ} and I_{\min} reach the desired one bit of redundant information. Due to the nature of the common random variable, I_{λ} only sees the “deterministic” correlations between X_1 and X_2 —add even an iota of noise between X_1 and X_2 and I_{λ} plummets to zero. This highlights a related issue with I_{λ} ; it is not continuous—an arbitrarily small change in the probability distribution can result in a discontinuous jump in the value of I_{λ} . As with traditional information measures such as the entropy and the mutual information, it may be desirable to have an I_{\cap} measure that is continuous over the simplex.

To summarize, IMPERFECTRDN shows that when there are additional “imperfect” correlations between A and B , i.e. $I(A : B | A \wedge B) > 0$, I_{λ} sometimes *underestimates* the ideal $I_{\cap}(A, B : Y)$.

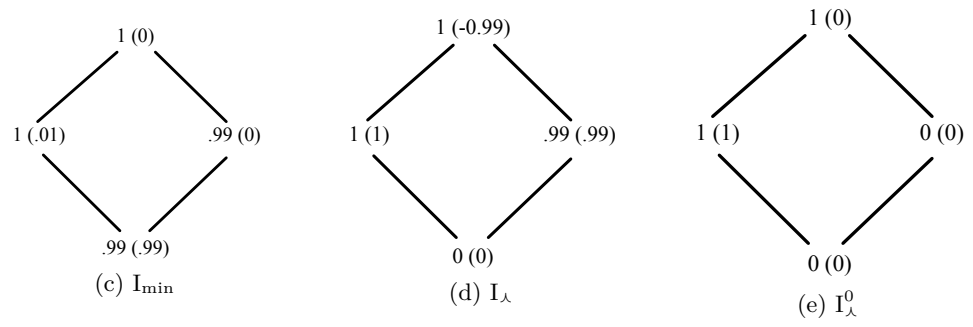
$X_1 X_2$	Y	$\Pr(x_1, x_2, y)$
0 0	0	0.499
0 1	0	0.001
1 1	1	0.500

$$\begin{aligned}
I(X_1 \vee X_2 : Y) &= 1 \\
I(X_1 : Y) &= 1 \\
I(X_2 : Y) &= 0.99 \\
I_{\min}(X_1, X_2 : Y) &= 0.99 \\
I_{\lambda}(X_1, X_2 : Y) &= 0
\end{aligned}$$

(a) $\Pr(x_1, x_2, y)$



(b) circuit diagram



(c) I_{\min}

(d) I_{λ}

(e) I_{λ}^0

Figure 3: Example IMPERFECTRDN. I_{λ} is blind to the noisy correlation between X_1 and X_2 and calculates zero redundant information. An ideal I_{\cap} measure would detect that all of the information X_2 specifies about Y is also specified by X_1 to calculate $I_{\cap}(X_1, X_2 : Y) = 0.99$ bits.

6 Negative synergy and state-dependent (GP)

In IMPERFECTRDN we saw I_λ calculate a synergy of -0.99 bits (Figure 3d). What does this mean? Could negative synergy be a “real” property of Shannon information? When $n = 2$, it’s fairly easy to diagnose the cause of negative synergy from the equation for $I_\delta(X_1, X_2 : Y)$ in eq. (7). Given (GP) and (SR), negative synergy occurs if and only if,

$$\begin{aligned} I(X_1 \curlyvee X_2 : Y) &< I(X_1 : Y) + I(X_2 : Y) - I_\cap(X_1, X_2 : Y) \\ &= I_\cup(X_1, X_2 : Y) . \end{aligned} \tag{9}$$

From eq. (9), we see negative synergy occurs when I_\cap is small, perhaps *too small*. Equivalently, negative synergy occurs when the joint r.v. conveys *less* about Y than the two r.v.’s X_1 and X_2 convey separately—mathematically, when $I(X_1 \curlyvee X_2 : Y) < I_\cup(X_1, X_2 : Y)$.¹⁰ On the face of it this sounds strange. No usable structure in X_1 or X_2 “disappears” after they are combined by $Z = X_1 \curlyvee X_2$. By the definition of \curlyvee , there are always functions f_1 and f_2 such that $X_1 \cong f_1(Z)$ and $X_2 \cong f_2(Z)$. Therefore, if your favorite I_\cap measure does not satisfy (LP₀), it is likely too strict.

This means that, to our surprise, our measure I_λ^0 does not account for the full zero-information overlap between $I^0(X_1 : Y)$ and $I^0(X_2 : Y)$. This is shown in example SUBTLE (Figure 4) where I_λ^0 calculates a synergy of -0.252 bits. Defining a zero-error I_\cap that satisfies (LP₀) is a matter of ongoing research.

6.1 Consequences of state-dependent (GP)

In [2] it’s argued that I_{\min} upperbounds the ideal I_\cap . Inspired by I_{\min} assuming state-dependent (SR) and (M₀) to achieve a tighter upperbound on I_\cap , we assume state-dependent (GP) to achieve a tighter lowerbound on I_\cap for $n = 2$. Our bound, denoted I_{smp} for “sum minus pair”, is defined as,

$$I_{\text{smp}}(X_1, X_2 : Y) \equiv \sum_{y \in Y} \Pr(y) \max [0, I(X_1 : y) + I(X_2 : y) - I(X_1 \curlyvee X_2 : y)] , \tag{10}$$

where $I(\bullet : y)$ is the same Kullback-Liebler divergence from eq. (1).

For example SUBTLE, the target $Y \cong X_1 \curlyvee X_2$, therefore per (Id), $I_\cap(X_1, X_2 : Y) = I(X_1 : X_2) = 0.252$ bits. However, given state-dependent (GP), applying I_{smp} yields $I_\cap(X_1, X_2 : Y) \geq 0.390$. Therefore, (Id) and state-dependent (GP) are incompatible. Secondly, given state-dependent (GP), example SUBTLE additionally illustrates a conjecture from [4] that the intersection information two predictors have about a target can exceed the mutual information between them, i.e., $I_\cap(X_1, X_2 : Y) \not\leq I(X_1 : X_2)$.

7 Conclusion and Path Forward

We’ve made incremental progress on several fronts towards the ideal Shannon I_\cap .

Desired Properties. We have tightened, expanded, and pruned the desired properties for I_\cap . Particularly,

- (LB) is a non-contentious yet tighter lower-bound on I_\cap than (GP).
- Motivated by the natural equality $I_\cap(X_1, \dots, X_n : Y) = I_\cap(X_1, \dots, X_n, Y : Y)$, we introduce (M₁) as a desired property.
- What was before an implicit assumption, we introduce (Eq) to better ground one’s thinking.

¹⁰ I_\cap and I_\cup are duals related by the inclusion–exclusion principle. For arbitrary n , this is $I_\cup(X_1, \dots, X_n : Y) = \sum_{\mathbf{S} \subseteq \{X_1, \dots, X_n\}} (-1)^{|\mathbf{S}|+1} I_\cap(S_1, \dots, S_{|\mathbf{S}|} : Y)$.

X_1	X_2	Y	
0	0	00	$1/3$
1	1	11	$1/3$
0	1	01	$1/3$

(a) $\Pr(x_1, x_2, y)$

$I(X_1 \vee X_2 : Y) = 1.585$

$I(X_1 : Y) = 0.918$

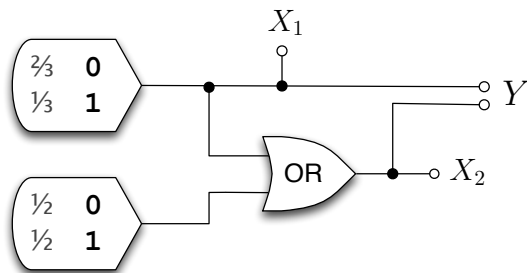
$I(X_2 : Y) = 0.918$

$I(X_1 : X_2) = 0.252$

$I_{\min}(X_1, X_2 : Y) = 0.585$

$I_{\lambda}(X_1, X_2 : Y) = 0.0$

$I_{\text{smp}}(X_1, X_2 : Y) = 0.390$



(b) circuit diagram

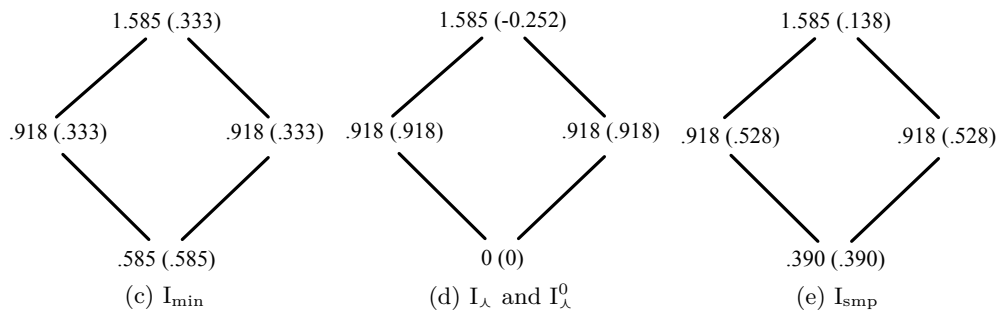


Figure 4: Example SUBTLE. In this example both I_{λ} and I_{λ}^0 calculate a synergy of -0.252 bits of synergy. What kind of redundancy must be captured for a nonnegative decomposition for this example?

- A separate chain-rule property is superfluous. Any desirable properties of conditional I_{\cap} are simply consequences of **(GP)** and **(TM)**.

A new measure. Based on the Gács-Körner common random variable, we introduced a new Shannon I_{\cap} measure. Our measure, I_{λ} , is theoretically principled and the first to satisfy **(TM)**.

How to improve. We identified where I_{λ} fails; it does not detect “imperfect” correlations between X_1 and X_2 . One next step is to develop a less stringent I_{\cap} measure that satisfies **(LP₀)** for simple nondeterministic examples like IMPERFECTRDN while still satisfying **(TM)**.

To our surprise, example SUBTLE shows that I_{λ}^0 does not satisfy **(LP₀)**! This suggests that I_{λ}^0 is too strict—what kind of zero-error informational overlap is I_{λ}^0 not capturing? A separate next step is to formalize what exactly is required for a zero-error I_{\cap} to satisfy **(LP₀)**.

Finally, we showed that state-dependent **(GP)**, a seemingly reasonable property, is incompatible with **(Id)** and moreover entails that $I_{\cap}(X_1, X_2:Y)$ can exceed $I(X_1:X_2)$.

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Appendix

A Algorithm for Computing Common Random Variable

Given n random variables X_1, \dots, X_n , the common random variable $X_1 \wedge \dots \wedge X_n$ is computed by steps 1–3 in Appendix B.

B Algorithm for Computing I_λ

1. For each X_i for $i = 1, \dots, n$, take its states x_i and place them as nodes on a graph. At the end of this process there will be $\sum_{i=1}^n |X_i|$ nodes on the graph.
2. For each pair of RVs X_i, X_j ($i \neq j$), draw an undirected edge connecting nodes x_i and x_j if $\Pr(x_i, x_j) > 0$. At the end of this process the undirected graph will consist of k connected components $1 \leq k \leq \min_i |X_i|$. Denote these k disjoint components as $\mathbf{c}_1, \dots, \mathbf{c}_k$.
3. Each connected component of the graph constitutes a distinct state of the common random variable Q , i.e., $|Q| = k$. Denote the states of the common random variable Q by q_1, \dots, q_k .
4. Construct the joint probability distribution $\Pr(Q, Y)$ as follows. For every state $(q_i, y) \in Q \times Y$, the joint probability is created by summing over the entries of $\Pr(x_1, \dots, x_n, y)$ in component i . More precisely,

$$\Pr(Q = q_i, Y = y) = \sum_{x_1, \dots, x_n} \Pr(x_1, \dots, x_n, y) \quad \text{if } \{x_1, \dots, x_n\} \subseteq \mathbf{c}_i.$$

5. Using $\Pr(Q, Y)$, compute $I_\lambda(X_1, \dots, X_n : Y)$ simply by computing the Shannon mutual information between Q and Y , i.e., $I(Q : Y) = D_{\text{KL}}[\Pr(Q, Y) \parallel \Pr(Q) \Pr(Y)]$.

C Lemmas and Proofs

C.1 Lemmas on Desired Properties

Lemma 2. *If (LB) holds, then $I_\cap(X_1, \dots, X_n : Y) \geq \mathcal{I}(X_1 \wedge \dots \wedge X_n : Y)$.*

Proof. Assume that (LB) holds. By definition, $X_1 \wedge \dots \wedge X_n \preceq X_i$ for $i = 1, \dots, n$. So, by (LB), we immediately conclude that $I_\cap(X_1, \dots, X_n : Y) \geq \mathcal{I}(X_1 \wedge \dots \wedge X_n : Y)$, which is the desired result. \square

For the converse, we need the following assumption:

(IM) If $X_1 \preceq X_2$, then $\mathcal{I}(X_1 : Y) \leq \mathcal{I}(X_2 : Y)$.

Lemma 3. *Suppose that (IM) holds, and that $I_\cap(X_1, \dots, X_n : Y) \geq \mathcal{I}(X_1 \wedge \dots \wedge X_n : Y)$. Then (LB) holds.*

Proof. Assume that $I_\cap(X_1, \dots, X_n : Y) \geq \mathcal{I}(X_1 \wedge \dots \wedge X_n : Y)$. Let $Q \preceq X_i$ for $i = 1, \dots, n$. Because $X_1 \wedge \dots \wedge X_n$ is the largest (informationally richest) random variable that is informationally poorer than X_i for $i = 1, \dots, n$, it follows that $Q \preceq X_1 \wedge \dots \wedge X_n$. Therefore, by (IM), $\mathcal{I}(X_1 \wedge \dots \wedge X_n : Y) \geq \mathcal{I}(Q : Y)$. Hence, $I_\cap(X_1, \dots, X_n : Y) \geq \mathcal{I}(Q : Y)$ also, which completes the proof. \square

Remark: Assumption (IM) is satisfied by zero-error information and Shannon mutual information.

Lemma 4. *Given $I_\cap, X_1, \dots, X_n, Y$, and Z , consider the conditional intersection information*

$$I_\cap(X_1, \dots, X_n : Z | Y) = I_\cap(X_1, \dots, X_n : Y \vee Z) - I_\cap(X_1, \dots, X_n : Y).$$

Suppose that (GP), (Eq), and (TM) hold. Then, the following properties hold:

- $I_\cap(X_1, \dots, X_n : Z | Y) \geq 0$.
- $I_\cap(X_1, \dots, X_n : Z | Y) = I_\cap(X_1, \dots, X_n : Z)$ if Y is a constant.

Proof. We have $Y \preceq Y \vee Z$. Therefore, by **(TM)**, it immediately follows that $I_{\cap}(X_1, \dots, X_n : Z|Y) \geq 0$.

Next, suppose that Y is a constant. Then $Y \preceq Z$, and hence $Y \vee Z \cong Z$. By **(Eq)**, $I_{\cap}(X_1, \dots, X_n : Y \vee Z) = I_{\cap}(X_1, \dots, X_n : Z)$. Moreover, by **(GP)**, $I_{\cap}(X_1, \dots, X_n : Y) = 0$. Thus, $I_{\cap}(X_1, \dots, X_n : Z|Y) = I_{\cap}(X_1, \dots, X_n : Z)$ as desired. \square

C.2 Properties of I_{λ}^0

Lemma 5. *The measure of intersection information $I_{\lambda}^0(X_1, \dots, X_n : Y)$ satisfies **(GP)**, **(Eq)**, **(TM)**, **(M₀)**, and **(S₀)**, but not **(LP₀)**.*

Proof. **(GP):** The inequality $I_{\lambda}^0(X_1, \dots, X_n : Y) \geq 0$ follows immediately from the identity $I_{\lambda}^0(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n \wedge Y)$ and the nonnegativity of $H(\cdot)$. Next, if Y is a constant, then by the generalized absorption law, $X_1 \wedge \dots \wedge X_n \wedge Y \cong Y$. Thus, by the invariance of $H(\cdot)$ (Lemma 1(a)), $H(X_1 \wedge \dots \wedge X_n \wedge Y) = H(Y) = 0$.

(Eq): Consider $X_1 \wedge \dots \wedge X_n \wedge Y$. The equivalence class (with respect to \cong) in which this random variable resides is closed under substitution of X_i (for $i = 1, \dots, n$) or Y by an informationally equivalent random variable. Hence, because $I_{\lambda}^0(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n \wedge Y)$ and $H(\cdot)$ is invariant over the equivalence class of random variables that are informationally equivalent to $X_1 \wedge \dots \wedge X_n \wedge Y$ (by Lemma 1(a)), the desired result holds.

(TM): Suppose that $Y \preceq Z$. Then, $X_1 \wedge \dots \wedge X_n \wedge Y \preceq X_1 \wedge \dots \wedge X_n \wedge Z$. Then, we have

$$\begin{aligned} I_{\lambda}^0(X_1, \dots, X_n : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge Y) \\ &\leq H(X_1 \wedge \dots \wedge X_n \wedge Z) \quad \text{by monotonicity of } H(\cdot) \text{ (Lemma 1(b))} \\ &= I_{\lambda}^0(X_1, \dots, X_n : Z), \end{aligned}$$

as desired.

(M₀): By the generalized absorption law, $X_1 \wedge \dots \wedge X_n \wedge W \wedge Y \preceq X_1 \wedge \dots \wedge X_n \wedge Y$. Hence,

$$\begin{aligned} I_{\lambda}^0(X_1, \dots, X_n, W : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge W \wedge Y) \\ &\leq H(X_1 \wedge \dots \wedge X_n \wedge Y) \quad \text{by monotonicity of } H(\cdot) \text{ (Lemma 1(b))} \\ &= I_{\lambda}^0(X_1, \dots, X_n : Y), \end{aligned}$$

as desired.

Next, suppose that there exists $Z \in \{X_1, \dots, X_n\}$ such that $Z \preceq W$. Then, by the generalized absorption law, $X_1 \wedge \dots \wedge X_n \wedge W \wedge Y \cong X_1 \wedge \dots \wedge X_n \wedge Y$. Hence,

$$\begin{aligned} I_{\lambda}^0(X_1, \dots, X_n, W : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge W \wedge Y) \\ &= H(X_1 \wedge \dots \wedge X_n \wedge Y) \quad \text{by invariance of } H(\cdot) \text{ (Lemma 1(a))} \\ &= I_{\lambda}^0(X_1, \dots, X_n : Y), \end{aligned}$$

as desired.

(S₀): By the commutativity law, $X_1 \wedge \dots \wedge X_n \wedge Y$ is invariant (with respect to \cong) under reordering of X_1, \dots, X_n . Hence, the desired result follows immediately from the identity $I_{\lambda}^0(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n \wedge Y)$ and the invariance of $H(\cdot)$ (Lemma 1(a)).

(LP₀): For I_{λ}^0 , **(LP₀)** relative to zero-error information can be written as

$$H(X_1 \wedge X_2 \wedge Y) \geq H(X_1 \wedge Y) + H(X_2 \wedge Y) - H((X_1 \vee X_2) \wedge Y). \quad (11)$$

However, this inequality does not hold in general. To see this, suppose that it does hold for arbitrary X_1, X_2 , and Y . Note that $(X_1 \vee X_2) \wedge Y \preceq Y$, which implies that $H((X_1 \vee X_2) \wedge Y) \leq H(Y)$ (by monotonicity of $H(\cdot)$). Hence, the inequality (11) implies that

$$H(X_1 \wedge X_2 \wedge Y) \geq H(X_1 \wedge Y) + H(X_2 \wedge Y) - H(Y).$$

Rewriting this, we get

$$H(X_1 \wedge Y) + H(Y \wedge X_2) \leq H(X_1 \wedge Y \wedge X_2) + H(Y).$$

But this is the supermodularity law for common information, which is known to be false in general; see [6], Section 5.4.

□

Lemma 6. *With respect to zero-error information, the measure of intersection information $I_\lambda^0(X_1, \dots, X_n : Y)$ satisfies **(LB)**, **(SR)**, and **(Id)**.*

Proof. **(LB)**: Suppose that $Q \preceq X_i$ for $i = 1, \dots, n$. Because $X_1 \wedge \dots \wedge X_n$ is the largest (informationally richest) random variable that is informationally poorer than X_i for $i = 1, \dots, n$, it follows that $Q \preceq X_1 \wedge \dots \wedge X_n$. This implies that $X_1 \wedge \dots \wedge X_n \wedge Y \succeq Q \wedge Y$. Therefore,

$$\begin{aligned} I_\lambda^0(X_1, \dots, X_n : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge Y) \\ &\geq H(Q \wedge Y) \quad \text{by monotonicity of } H(\cdot) \text{ (Lemma 1(b))} \\ &= I^0(Q : Y), \end{aligned}$$

as desired.

(SR): We have $I_\lambda^0(X_1 : Y) = H(X_1 \wedge Y) = I^0(X_1 : Y)$.

(Id): By the associative and absorption laws, we have $X \wedge Y \wedge (X \vee Y) \cong X \wedge Y$. Thus,

$$\begin{aligned} I_\lambda^0(X, Y : X \vee Y) &= H(X \wedge Y \wedge (X \vee Y)) \\ &= H(X \wedge Y) \quad \text{by invariance of } H(\cdot) \text{ (Lemma 1(a))} \\ &= I^0(X : Y), \end{aligned}$$

as desired.

□

Lemma 7. *The measure of intersection information $I_\lambda^0(X_1, \dots, X_n : Y)$ satisfies **(M₁)** and **(S₁)**, but not **(LP₁)**.*

Proof. **(M₁)**: The desired inequality is identical to **(M₀)**, so it remains to prove the sufficient condition for equality. Suppose that there exists $Z \in \{X_1, \dots, X_n, Y\}$ such that $Z \preceq W$. Then, by the generalized absorption law, $X_1 \wedge \dots \wedge X_n \wedge W \wedge Y \cong X_1 \wedge \dots \wedge X_n \wedge Z$. Hence,

$$\begin{aligned} I_\lambda^0(X_1, \dots, X_n, W : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge W \wedge Y) \\ &= H(X_1 \wedge \dots \wedge X_n \wedge Z) \quad \text{by invariance of } H(\cdot) \text{ (Lemma 1(a))} \\ &= I_\lambda^0(X_1, \dots, X_n : Z), \end{aligned}$$

as desired.

(S₁): By the commutativity law, $X_1 \wedge \dots \wedge X_n \wedge Y$ is invariant (with respect to \cong) under reordering of X_1, \dots, X_n, Y . Hence, the desired result follows immediately from the identity $I_\lambda^0(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n \wedge Y)$ and the invariance of $H(\cdot)$ (Lemma 1(a)).

(LP₁): This follows from not satisfying **(LP₀)**.

□

C.3 Properties of I_λ

Lemma 8. *The measure of intersection information $I_\lambda(X_1, \dots, X_n : Y)$ satisfies **(GP)**, **(Eq)**, **(TM)**, **(M₀)**, and **(S₀)**, but not **(LP₀)**.*

Proof. (**GP**): The inequality $I_\lambda(X_1, \dots, X_n : Y) \geq 0$ follows immediately from the identity $I_\lambda(X_1, \dots, X_n : Y) = I(X_1 \wedge \dots \wedge X_n : Y)$ and the nonnegativity of mutual information. Next, suppose that Y is a constant. Then $H(Y) = 0$. Moreover, $Y \preceq X_1 \wedge \dots \wedge X_n$ by definition of \wedge . Thus, by Lemma 1(c), $H(Y|X_1 \wedge \dots \wedge X_n) = 0$, and

$$\begin{aligned} I_\lambda(X_1, \dots, X_n : Y) &= I(X_1 \wedge \dots \wedge X_n : Y) \\ &= I(Y : X_1 \wedge \dots \wedge X_n) \\ &= H(Y) - H(Y|X_1 \wedge \dots \wedge X_n) \\ &= 0. \end{aligned}$$

(**Eq**): Consider $X_1 \wedge \dots \wedge X_n \wedge Y$. The equivalence class (with respect to \cong) in which this random variable resides is closed under substitution of X_i (for $i = 1, \dots, n$) or Y by an informationally equivalent random variable. Hence, because

$$\begin{aligned} I_\lambda(X_1, \dots, X_n : Y) &= H(Y) - H(Y|X_1 \wedge \dots \wedge X_n) \\ &= H(X_1 \wedge \dots \wedge X_n) - H(X_1 \wedge \dots \wedge X_n|Y), \end{aligned}$$

by Lemma 1(a), the desired result holds.

(**TM**): Suppose that $Y \preceq Z$. For simplicity, let $Q = X_1 \wedge \dots \wedge X_n$. Then,

$$\begin{aligned} I_\lambda(X_1, \dots, X_n : Y) &= H(Q) - H(Q|Y) \\ &\leq H(Q) - H(Q|Z) \quad \text{by Lemma 1(b)} \\ &= I_\lambda(X_1, \dots, X_n : Z), \end{aligned}$$

as desired.

(**M₀**): By definition of \wedge , we have $X_1 \wedge \dots \wedge X_n \wedge W \preceq X_1 \wedge \dots \wedge X_n$. Hence,

$$\begin{aligned} I_\lambda(X_1, \dots, X_n, W : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge W) - H(X_1 \wedge \dots \wedge X_n \wedge W|Y) \\ &\leq H(X_1 \wedge \dots \wedge X_n) - H(X_1 \wedge \dots \wedge X_n|Y) \quad \text{by Lemma 1(b)} \\ &= I_\lambda(X_1, \dots, X_n : Y), \end{aligned}$$

as desired.

Next, suppose that there exists $Z \in \{X_1, \dots, X_n\}$ such that $Z \preceq W$. Then, by the algebraic laws of \wedge , we have $X_1 \wedge \dots \wedge X_n \wedge W \cong X_1 \wedge \dots \wedge X_n$. Hence,

$$\begin{aligned} I_\lambda(X_1, \dots, X_n, W : Y) &= H(X_1 \wedge \dots \wedge X_n \wedge W) - H(X_1 \wedge \dots \wedge X_n \wedge W|Y) \\ &= H(X_1 \wedge \dots \wedge X_n) - H(X_1 \wedge \dots \wedge X_n|Y) \quad \text{by Lemma 1(a)} \\ &= I_\lambda(X_1, \dots, X_n : Y), \end{aligned}$$

as desired.

(**S₀**): By the commutativity law, $X_1 \wedge \dots \wedge X_n$ is invariant (with respect to \cong) under reordering of X_1, \dots, X_n . Hence, the desired result follows immediately from the identity $I_\lambda(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n) - H(X_1 \wedge \dots \wedge X_n|Y)$ and Lemma 1(a).

(**LP₀**): A counterexample is provided by IMPERFECTRDN (Figure 3). □

Lemma 9. *With respect to mutual information, the measure of intersection information $I_\lambda(X_1, \dots, X_n : Y)$ satisfies **(LB)** and **(SR)**, but not **(Id)**.*

Proof. (**LB**): Suppose that $Q \preceq X_i$ for $i = 1, \dots, n$. Because $X_1 \wedge \dots \wedge X_n$ is the largest (informationally richest) random variable that is informationally poorer than X_i for $i = 1, \dots, n$, it follows that $Q \preceq X_1 \wedge \dots \wedge X_n$. Therefore,

$$\begin{aligned} I_\lambda(X_1, \dots, X_n : Y) &= H(X_1 \wedge \dots \wedge X_n) - H(X_1 \wedge \dots \wedge X_n|Y) \\ &\geq H(Q) - H(Q|Y) \quad \text{by Lemma 1(b)} \\ &= I(Q : Y), \end{aligned}$$

as desired.

(SR): By definition, $I_\lambda(X_1 : Y) = I(X_1 : Y)$.

(Id): We have $X \wedge Y \preceq X \vee Y$ by definition of \wedge and \vee . Thus,

$$\begin{aligned} I_\lambda(X, Y : X \vee Y) &= I(X \wedge Y : X \vee Y) \\ &= H(X \wedge Y) - H(X \wedge Y | X \vee Y) \\ &= H(X \wedge Y) \quad \text{by Lemma 1(a)} \\ &= I^0(X : Y) \\ &\neq I(X : Y) . \end{aligned}$$

□

Lemma 10. *The measure of intersection information $I_\lambda(X_1, \dots, X_n : Y)$ does not satisfy **(M₁)**, **(S₁)**, and **(LP₁)**.*

Proof. **(M₁)**: A counterexample is provided in IMPERFECTRDN (Figure 3), where $I_\lambda(X_1 : Y) = 0.99$ bits, yet $I_\lambda(X_1, Y : Y) = 0$ bits.

(S₁): A counterexample. We show $I_\lambda(X, X : Y) \neq I_\lambda(X, Y : X)$.

$$\begin{aligned} I_\lambda(X, X : Y) - I_\lambda(X, Y : X) &= I(X : Y) - I_\lambda(X, Y : X) \\ &= I(X : Y) - I(X \wedge Y : X) \\ &= I(X : Y) - H(X \wedge Y) - H(X \wedge Y | X) \\ &= I(X : Y) - H(X \wedge Y) \\ &\neq 0 . \end{aligned}$$

(LP₁): This follows from not satisfying **(LP₀)**.

□

D Miscellaneous Results

Simplification of I_λ^0

Lemma 11. *We have $I_\lambda^0(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n \wedge Y)$.*

Proof. By definition,

$$\begin{aligned} I_\lambda^0(X_1, \dots, X_n : Y) &\equiv \max_{\Pr(Q|Y)} I^0(Q : Y) \\ &\quad \text{subject to } Q \preceq X_i \forall i \in \{1, \dots, n\} \\ &= \max_{\Pr(Q|Y)} H(Q \wedge Y) \\ &\quad \text{subject to } Q \preceq X_i \forall i \in \{1, \dots, n\} \end{aligned}$$

Let Q be an arbitrary random variable satisfying the constraint $Q \preceq X_i$ for $i = 1, \dots, n$. Because $X_1 \wedge \dots \wedge X_n$ is the largest random variable (in the sense of the partial order \preceq) that is informationally poorer than X_i for $i = 1, \dots, n$, we have $Q \preceq X_1 \wedge \dots \wedge X_n$. By the property of \wedge pointed out before, we also have $Q \wedge Y \preceq X_1 \wedge \dots \wedge X_n \wedge Y$. By Lemma 1(b), this implies that $H(Q \wedge Y) \leq H(X_1 \wedge \dots \wedge X_n \wedge Y)$. Therefore, $I_\lambda^0(X_1, \dots, X_n : Y) = H(X_1 \wedge \dots \wedge X_n \wedge Y)$. □

Simplification of I_λ

Lemma 12. *We have $I_\lambda(X_1, \dots, X_n : Y) = I(X_1 \wedge \dots \wedge X_n : Y)$.*

Proof. By definition,

$$\begin{aligned} I_{\wedge}(X_1, \dots, X_n : Y) &\equiv \max_{\Pr(Q|Y)} I(Q : Y) \\ &\quad \text{subject to } Q \preceq X_i \ \forall i \in \{1, \dots, n\} \\ &= H(Y) - \min_{\Pr(Q|Y)} H(Y|Q) \\ &\quad \text{subject to } Q \preceq X_i \ \forall i \in \{1, \dots, n\} \end{aligned}$$

Let Q be an arbitrary random variable satisfying the constraint $Q \preceq X_i$ for $i = 1, \dots, n$. Because $X_1 \wedge \dots \wedge X_n$ is the largest random variable (in the sense of the partial order \preceq) that is informationally poorer than X_i for $i = 1, \dots, n$, we have $Q \preceq X_1 \wedge \dots \wedge X_n$. By Lemma 1(b), this implies that $H(Y|Q) \geq H(Y|X_1 \wedge \dots \wedge X_n \wedge Y)$. Therefore, $I_{\wedge}(X_1, \dots, X_n : Y) = I(X_1 \wedge \dots \wedge X_n : Y)$. \square

Proof that $I_{\wedge}(X_1, \dots, X_n : Y) \leq I_{\min}(X_1, \dots, X_n : Y)$

Lemma 13. *We have* $I_{\wedge}(X_1, \dots, X_n : Y) \leq I_{\min}(X_1, \dots, X_n : Y)$

Proof. Starting from the definitions,

$$\begin{aligned} I_{\wedge}(X_1, \dots, X_n : Y) &\equiv I(X_1 \wedge \dots \wedge X_n : Y) \\ &= \sum_y \Pr(y) I(X_1 \wedge \dots \wedge X_n : y) \\ I_{\min}(X_1, \dots, X_n : Y) &\equiv \sum_y \Pr(y) \min_i I(X_i : y) . \end{aligned}$$

For a particular state y , without loss of generality we define the minimizing predictor X_m by $X_m \equiv \operatorname{argmin}_{X_i} I(X_i : y)$ and the common random variable $Q \equiv X_1 \wedge \dots \wedge X_n$. It then remains to show that $I(Q : y) \leq I(X_m : y)$.

By definition of \wedge , we have $Q \preceq X_m$. Hence,

$$\begin{aligned} I(X_m : y) &= H(X_m) - H(X_m|Y = y) \\ &\geq H(Q) - H(Q|Y = y) \quad \text{by Lemma 1(b)} \\ &= I(Q : y) . \end{aligned}$$

\square

State-dependent zero-error information

We define the state-dependent zero-error information, $I^0(X : Y = y)$ as,

$$I^0(X : Y = y) \equiv \log \frac{1}{\Pr(Q = q)} ,$$

where the random variable $Q \equiv X \wedge Y$ and $\Pr(Q = q)$ is the probability of the connected component containing state $y \in Y$. This entails that $\Pr(y) \leq \Pr(q) \leq 1$. Similar to the state-dependent information, $\mathbb{E}_Y I^0(X : y) = I^0(X : Y)$, where \mathbb{E}_Y is the expectation value over Y .

Proof. We define two functions f and g :

- $f : y \rightarrow q$ s.t. $\Pr(q|y) = 1$ where $q \in Q$ and $y \in Y$.
- $g : q \rightarrow \{y_1, \dots, y_k\}$ s.t. $\Pr(q|y_i) = 1$ where $q \in Q$ and $y \in Y$.

Now we have,

$$\mathbb{E}_Y I^0(X:y) \equiv \sum_{y \in Y} \Pr(y) \log \frac{1}{\Pr(f(y))} .$$

Since each y is associated with exactly one q , we can reindex the $\sum_{y \in Y}$. We then simplify to achieve the result.

$$\begin{aligned} \sum_{y \in Y} \Pr(y) \log \frac{1}{\Pr(f(y))} &= \sum_{q \in Q} \sum_{y \in g(q)} \Pr(y) \log \frac{1}{\Pr(f(y))} \\ &= \sum_{q \in Q} \sum_{y \in g(q)} \Pr(y) \log \frac{1}{\Pr(q)} = \sum_{q \in Q} \log \frac{1}{\Pr(q)} \sum_{y \in g(q)} \Pr(y) \\ &= \sum_{q \in Q} \log \frac{1}{\Pr(q)} \Pr(q) = \sum_{q \in Q} \Pr(q) \log \frac{1}{\Pr(q)} \\ &= H(Q) = I^0(X:Y) . \end{aligned}$$

□

E Misc Figures

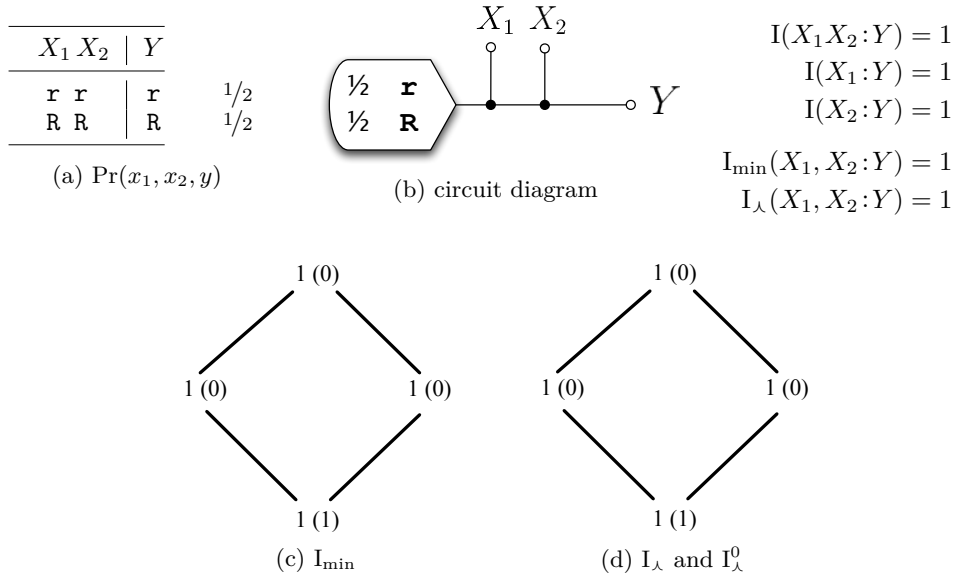


Figure 5: Example RDN. In this example I_{\min} and I_{λ} reach the same answer yet diverge drastically for example IMPERFECTRDN.