

Table of Contents

PREFACE	v
CHAPTER 0	
Introduction	1
CHAPTER 1	
Basic Concepts from Probability Theory	7
CHAPTER 2	
Equilibrium Distributions in Statistical Mechanics	17
CHAPTER 3	
Some Heuristics	23
CHAPTER 4	
Entropy Functionals	27
1. <i>Basics</i>	27
2. <i>Entropy inequalities</i>	35
3. <i>Axiomatic characterization of entropies</i>	39
CHAPTER 5	
The Method of Maximum Entropy	41
1. <i>Kullback's and Jaynes' reconstruction methods</i>	41
2. <i>Czizar's results</i>	44
3. <i>Borwein and Lewis' extensions</i>	49
4. <i>Dacunha–Castelle and Gamboa's approach to level 2 M.E.M.</i>	49
CHAPTER 6	
Applications and Extensions	61
1. <i>Entropy maximization under quadratic constraints, or constraint relaxation</i>	61
2. <i>Failure of maximum entropy methods for reconstruction in infinite systems</i>	63
3. <i>Some finite dimensional, linear reconstruction problems</i>	67
4. <i>Maxentropic approach to linear programming</i>	72
5. <i>Entropy as Lyapunov functional. Further comments</i>	75
6. <i>Solving matrix equations</i>	78
7. <i>Estimation of transition probabilities</i>	80
8. <i>Maxentropic reconstruction of velocity profiles</i>	83

<i>9. Fragmentation in a nuclear reaction</i>	86
<i>10. Maxentropic inversion of Laplace transforms</i>	88
<i>11. Maxentropic inversion of Fourier transforms</i>	90
<i>12. Maxentropic spectral estimation</i>	93
<i>13. Maxentropic solution of integral equations</i>	100
<i>14. Maxentropic image reconstruction</i>	103
<i>15. An application in systems analysis</i>	105
<i>16. Distributions with preassigned marginals and related problems</i>	107
<i>17. Maxentropic approach to the moment problem</i>	110
<i>18. Maxentropic taxation policies</i>	113
<i>19. The Stieltjes moment problem</i>	115
<i>20. The Hamburger moment problem</i>	119
<i>21. Applications to data analysis</i>	121
CHAPTER 7	
Entropy and Large Deviations	127
CHAPTER 8	
Maximum Entropy and Conditional Probabilities	135
CHAPTER 9	
Maximum Entropy and Statistics	139
<i>1. Gauss principle and minimum discrimination</i>	139
<i>2. Sufficiency</i>	142
<i>3. Some very elementary Bayesian statistics</i>	144

