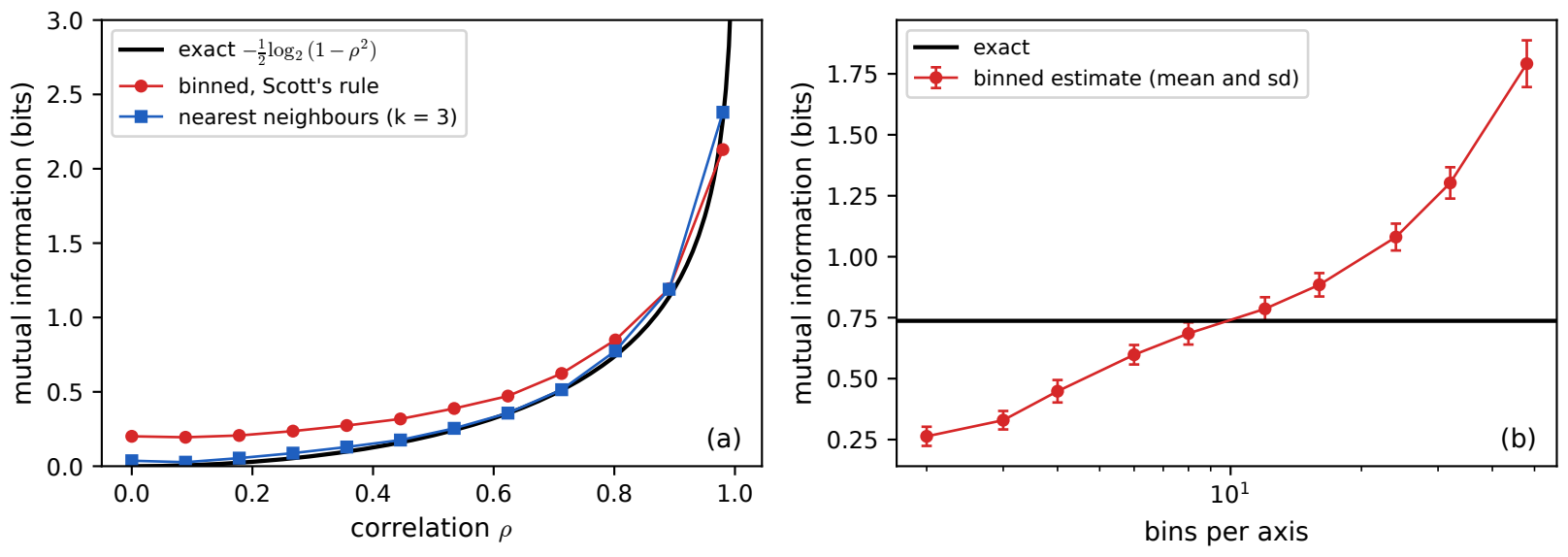

exact $-\frac{1}{2}\log_2(1-\rho^2)$
binned, Scott's rule
nearest neighbours (k = 3)
mutual information (bits)
correlation ρ
(a)
exact
binned estimate (mean and sd)
mutual information (bits)
bins per axis
(b)