

For $n = 2$,

- μ^* is always nonnegative.

For $n = 3$,

- μ^* is not always nonnegative because

$$\mu^*(\tilde{X}_1 \cap \tilde{X}_2 \cap \tilde{X}_3) = I(X_1; X_2; X_3)$$

can be negative.