



Kullback-Leibler divergence

Statistical theory for high- and infinite-dimensional models

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Kullback-Leibler divergence

Let f and g be positive densities with respect to some measure μ .
The Kullback-Leibler divergence is defined as

$$\text{KL}(f, g) := \int f \log \left(\frac{f}{g} \right) d\mu.$$

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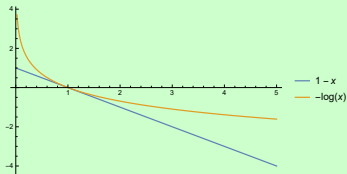
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We have $1 - x \leq -\log(x)$. We now substitute $x = \int \sqrt{fg} d\mu$.



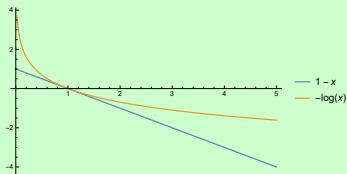
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