SOME NEW INEQUALITIES FOR JEFFREYS DIVERGENCE MEASURE IN INFORMATION THEORY

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Abstract. Some new inequalities for the well-known Jeffreys divergence measure in Information Theory are given.

1. Introduction

One of the important issues in many applications of Probability Theory is finding an appropriate measure of *distance* (or *difference* or *discrimination*) between two probability distributions. A number of divergence measures for this purpose have been proposed and extensively studied by Jeffreys [22], Kullback and Leibler [31], Rényi [42], Havrda and Charvat [20], Kapur [25], Sharma and Mittal [44], Burbea and Rao [5], Rao [41], Lin [34], Csiszár [10], Ali and Silvey [1], Vajda [52], Shioya and Da-te [45] and others (see for example [25] and the references therein).

These measures have been applied in a variety of fields such as: anthropology [41], genetics [37], finance, economics, and political science [43], [47], [48], biology [39], the analysis of contingency tables [19], approximation of probability distributions [9], [26], signal processing [23], [24] and pattern recognition [3], [8].

Assume that a set χ and the $\sigma-$finite measure μ are given. Consider the set of all probability densities on μ to be $\Omega := \left\{ p | p : \chi \to \mathbb{R},\, p(x) \geq 0,\ \int_{\chi} p(x)\, d\mu(x) = 1 \right\}$. The Kullback-Leibler divergence [31] is well known among the information divergences. It is defined as:

$$D_{KL}(p,q) := \int_{\chi} p(x) \log \left[\frac{p(x)}{q(x)} \right] d\mu(x), \quad p,q \in \Omega, \tag{1.1}$$

where log is to base 2.

In Information Theory and Statistics, various divergences are applied in addition to the Kullback-Leibler divergence. These are the: *variation distance* D_v, *Hellinger distance* D_H [21], χ^2-*divergence* D_{χ^2}, $\alpha-$*divergence* D_α, *Bhattacharyya distance* D_B [4] , *Harmonic distance* D_{Ha}, *Jeffreys distance* D_J [22], *triangular discrimination* D_Δ [49], etc... They are defined as follows:

$$D_v(p,q) := \int_{\chi} |p(x) - q(x)|\, d\mu(x), \quad p,q \in \Omega; \tag{1.2}$$

$$D_H(p,q) := \int_{\chi} \left[\sqrt{p(x)} - \sqrt{q(x)} \right]^2 d\mu(x), \quad p,q \in \Omega; \tag{1.3}$$

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$$D_{\chi^2}(p,q) := \int_{\chi} p(x)\left[\left(\frac{q(x)}{p(x)}\right)^2 - 1\right] d\mu(x), \quad p,q \in \Omega; \tag{1.4}$$

$$D_{\alpha}(p,q) := \frac{4}{1-\alpha^2}\left[1 - \int_{\chi} [p(x)]^{\frac{1-\alpha}{2}} [q(x)]^{\frac{1+\alpha}{2}} d\mu(x)\right], \quad p,q \in \Omega; \tag{1.5}$$

$$D_B(p,q) := \int_{\chi} \sqrt{p(x)\,q(x)}\,d\mu(x), \quad p,q \in \Omega; \tag{1.6}$$

$$D_{Ha}(p,q) := \int_{\chi} \frac{2p(x)\,q(x)}{p(x)+q(x)} d\mu(x), \quad p,q \in \Omega; \tag{1.7}$$

$$D_J(p,q) := \int_{\chi} [p(x)-q(x)] \ln\left[\frac{p(x)}{q(x)}\right] d\mu(x), \quad p,q \in \Omega; \tag{1.8}$$

$$D_{\Delta}(p,q) := \int_{\chi} \frac{[p(x)-q(x)]^2}{p(x)+q(x)} d\mu(x), \quad p,q \in \Omega. \tag{1.9}$$

For other divergence measures, see the paper [25] by Kapur or the book on line [46] by Taneja. For a comprehensive collection of preprints available on line, see the RGMIA web site `http://rgmia.vu.edu.au/papersinfth.html`

In [35], Lin and Wong (see also [34]) introduced the following divergence

$$D_{LW}(p,q) := \int_{\chi} p(x) \log\left[\frac{p(x)}{\frac{1}{2}p(x)+\frac{1}{2}q(x)}\right] d\mu(x), \quad p,q \in \Omega. \tag{1.10}$$

In other words, Lin-Wong divergence is represented as follows, using the Kullback-Leibler divergence:

$$D_{LW}(p,q) = D_{KL}\left(p, \frac{1}{2}p + \frac{1}{2}q\right). \tag{1.11}$$

Lin and Wong have shown various inequalities as follows

$$D_{LW}(p,q) \le \frac{1}{2} D_{KL}(p,q); \tag{1.12}$$

$$D_{LW}(p,q) + D_{LW}(q,p) \le D_v(p,q) \le 2; \tag{1.13}$$

$$D_{LW}(p,q) \le 1. \tag{1.14}$$

In [45], Shioya and Da-te improved $(1.13) - (1.14)$ by showing that

$$D_{LW}(p,q) \le \frac{1}{2} D_v(p,q) \le 1. \tag{1.15}$$

For classical and new results in comparing different kinds of divergence measures, see the papers [22]-[45] where further references are given.

In [18], Dragomir and Wang proved, amongst others, the following midpoint inequality

$$\left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a}\int_a^b f(t)\,dt \right| \le \frac{1}{4}(b-a)(\Gamma - \gamma), \tag{1.16}$$

provided that f is absolutely continuous and the derivative $f':[a,b]\to\mathbb{R}$ satisfies the condition

$$\gamma\leq f'(t)\leq\Gamma \text{ for a.e. } t\in[a,b]. \tag{1.17}$$

With the same assumptions for the mapping f, but using a finer argument based in a "pre-Grüss" inequality, the authors of [38] improved (1.1) as follows

$$\left|f\left(\frac{a+b}{2}\right)-\frac{1}{b-a}\int_a^b f(t)\,dt\right|\leq\frac{1}{4\sqrt{3}}(b-a)(\Gamma-\gamma). \tag{1.18}$$

For other results concerning the midpoint and trapezoid inequality, see the recent papers [6]-[7] and the website `http://rgmia.vu.edu.au/`.

The main aim of this paper is to point out some new midpoint and trapezoid type inequalities and apply them for the Jeffreys divergence measure D_J.

2. Some Analytic Inequalities

The following result holds.

Lemma 1. *Let $f:[a,b]\to\mathbb{R}$ be an absolutely continuous mapping on $[a,b]$ with $f'\in L_2[a,b]$. Then we have the inequality:*

$$\left|f\left(\frac{a+b}{2}\right)-\frac{1}{b-a}\int_a^b f(t)\,dt\right|\leq\frac{b-a}{2\sqrt{3}}\left[\frac{1}{b-a}\|f'\|_2^2-([f;a,b])^2\right]^{\frac{1}{2}}, \tag{2.1}$$

where

$$[f;a,b]:=\frac{f(b)-f(a)}{b-a}.$$

Proof. Start with the following identity which can be easily proved by the integration by parts formula

$$f\left(\frac{a+b}{2}\right)-\frac{1}{b-a}\int_a^b f(t)\,dt=\frac{1}{b-a}\int_a^b m(t)f'(t)\,dt, \tag{2.2}$$

where

$$m(t):=\begin{cases} t-a & \text{if } t\in\left[a,\frac{a+b}{2}\right] \\ t-b & \text{if } t\in\left(\frac{a+b}{2},b\right] \end{cases}.$$

Using *Korkine's identity*, i.e., we recall it

$$\begin{aligned}\frac{1}{b-a}\int_a^b u(t)v(t)\,dt-\frac{1}{b-a}\int_a^b u(t)\,dt\cdot\frac{1}{b-a}\int_a^b v(t)\,dt \\ = \frac{1}{2(b-a)^2}\int_a^b\int_a^b(u(t)-u(s))(v(t)-v(s))\,dtds,\end{aligned} \tag{2.3}$$

and this identity can be proved by direct computation, we may write that

$$\begin{aligned}\frac{1}{b-a}\int_a^b m(t)f'(t)\,dt-\frac{1}{b-a}\int_a^b m(t)\,dt\cdot\frac{1}{b-a}\int_a^b f'(t)\,dt \\ = \frac{1}{2(b-a)^2}\int_a^b\int_a^b(m(t)-m(s))(f'(t)-f'(s))\,dtds.\end{aligned} \tag{2.4}$$

However,

$$\int_a^b m(t)\,dt = 0$$

and then, by (2.2) and (2.4), we have the representation:

$$\begin{aligned} &f\left(\frac{a+b}{2}\right) - \frac{1}{b-a}\int_a^b f(t)\,dt \\ = &\frac{1}{2(b-a)^2}\int_a^b\int_a^b (m(t)-m(s))(f'(t)-f'(s))\,dtds. \end{aligned} \tag{2.5}$$

Using the Cauchy-Buniakowski-Schwartz integral inequality for double integrals, we have

$$\begin{aligned} &\frac{1}{2(b-a)^2}\int_a^b\int_a^b |(m(t)-m(s))(f'(t)-f'(s))|\,dtds \\ \le &\left[\frac{1}{2(b-a)^2}\int_a^b\int_a^b (m(t)-m(s))^2\,dtds\right]^{\frac{1}{2}} \\ &\times\left[\frac{1}{2(b-a)^2}\int_a^b\int_a^b (f'(t)-f'(s))^2\,dtds\right]^{\frac{1}{2}} \end{aligned} \tag{2.6}$$

and as

$$\begin{aligned} &\frac{1}{2(b-a)^2}\int_a^b\int_a^b (m(t)-m(s))^2\,dtds \\ = &\frac{1}{b-a}\int_a^b m^2(t)\,dt - \left(\frac{1}{b-a}\int_a^b m(t)\,dt\right)^2 = \frac{(b-a)^2}{12} \end{aligned}$$

and

$$\begin{aligned} &\frac{1}{2(b-a)^2}\int_a^b\int_a^b (f'(t)-f'(s))^2\,dtds \\ = &\frac{1}{b-a}\int_a^b (f'(t))^2\,dt - \left(\frac{1}{b-a}\int_a^b f'(t)\,dt\right)^2, \end{aligned}$$

then, by (2.5) and (2.6), we deduce (2.1). ∎

Remark 1. *For another proof of this inequality, see* [2].

Remark 2. *Taking into account, by the Grüss inequality, we have that*

$$0 \le \frac{1}{b-a}\|f'\|_2^2 - ([f;a,b])^2 \le \frac{1}{4}(\Gamma-\gamma), \tag{2.7}$$

then (2.1) is an improvement of (1.18) in the case when $f' \in L_\infty[a,b]$ *and satisfies (1.17).*

Corollary 1. *For any* $a, b > 0$*, we have the inequality*

$$0 \le (b-a)(\ln b - \ln a) - 2\cdot\frac{(b-a)^2}{a+b} \le \frac{(b-a)^4}{6\sqrt{a^3b^3}}. \tag{2.8}$$

Proof. Choose $f:(0,\infty)\to\mathbb{R}$, $f(x)=\frac{1}{x}$. Then

$$f\left(\frac{a+b}{2}\right) = \frac{2}{a+b},$$

$$\frac{1}{b-a}\int_a^b f(t)\,dt = \frac{\ln b-\ln a}{b-a},$$

$$\frac{1}{b-a}\|f'\|_2^2-([f;a,b])^2 = \frac{(b-a)^2}{3a^3b^3},$$

and then, by (2.1), we get (by the convexity of f) that

$$0\le\frac{\ln b-\ln a}{b-a}-\frac{2}{a+b}\le\frac{(b-a)^2}{6\sqrt{a^3b^3}},$$

which is clearly equivalent to (2.8). ∎

The following lemma also holds.

Lemma 2. *Let $f:[a,b]\to\mathbb{R}$ be an absolutely continuous mapping on $[a,b]$ with $f'\in L_2[a,b]$. Then we have the inequality:*

$$\left|\frac{f(a)+f(b)}{2}-\frac{1}{b-a}\int_a^b f(t)\,dt\right|\le\frac{b-a}{2\sqrt{3}}\left[\frac{1}{b-a}\|f'\|_2^2-([f;a,b])^2\right]^{\frac{1}{2}}. \tag{2.9}$$

Proof. In the recent paper [17], Dragomir and Mabizela proved the following identity which can be easily verified by direct computation:

$$\begin{aligned} &\frac{f(a)+f(b)}{2}-\frac{1}{b-a}\int_a^b f(t)\,dt \\ &= \frac{1}{2(b-a)^2}\int_a^b\int_a^b (f'(t)-f'(s))(t-s)\,dtds. \end{aligned} \tag{2.10}$$

Using (2.10) and the Cauchy-Buniakowski-Schwartz integral inequality for double integrals, we have

$$\begin{aligned} &\left|\frac{f(a)+f(b)}{2}-\frac{1}{b-a}\int_a^b f(t)\,dt\right| \\ &\le \frac{1}{2(b-a)^2}\int_a^b\int_a^b |(f'(t)-f'(s))(t-s)|\,dtds \\ &\le \left[\frac{1}{2(b-a)^2}\int_a^b\int_a^b (f'(t)-f'(s))^2\,dtds\right]^{\frac{1}{2}} \\ &\quad\times\left[\frac{1}{2(b-a)^2}\int_a^b\int_a^b (t-s)^2\,dtds\right]^{\frac{1}{2}} \end{aligned} \tag{2.11}$$

and as

$$\begin{aligned} &\frac{1}{2(b-a)^2}\int_a^b\int_a^b (f'(t)-f'(s))^2\,dtds \\ &= \frac{1}{b-a}\int_a^b (f'(t))^2\,dt-\left(\frac{1}{b-a}\int_a^b f'(t)\,dt\right)^2, \end{aligned}$$

and

$$\frac{1}{2(b-a)^2}\int_a^b\int_a^b (t-s)^2\,dtds = \frac{1}{b-a}\int_a^b t^2dt - \left(\frac{1}{b-a}\int_a^b tdt\right)^2 = \frac{(b-a)^2}{12},$$

then, from (2.11), we deduce the desired inequality (2.9). ∎

Remark 3. *If we assume that f' satisfies (1.17), then by (2.7), we can deduce the inequality*

$$\left|\frac{f(a)+f(b)}{2} - \frac{1}{b-a}\int_a^b f(t)\,dt\right| \le \frac{1}{4\sqrt{3}}(b-a)(\Gamma-\gamma), \tag{2.12}$$

which improves a similar result from [38] *with the constant $\frac{1}{4}$.*

The following corollary also holds.

Corollary 2. *For any $a, b > 0$, we have the inequality*

$$0 \le \frac{a+b}{2ab}(b-a)^2 - (\ln b - \ln a)(b-a) \le \frac{(b-a)^4}{6\sqrt{a^3b^3}}. \tag{2.13}$$

3. Some New Inequalities for Jeffreys Divergence

The following inequalities involving the Jeffreys divergence are known (see for example the book on line by Taneja [46])

$$D_{Ha}(p,q) \ \ge\ \exp\left[-\frac{1}{2}D_J(p,q)\right], \quad p,q \in \Omega, \tag{3.1}$$

$$D_{Ha}(p,q) \ \ge\ 1 - \frac{1}{4}D_J(p,q), \quad p,q \in \Omega \tag{3.2}$$

and

$$D_J(p,q) \ge 4\left[1 - D_B(p,q)\right], \quad p,q \in \Omega, \tag{3.3}$$

where $D_{Ha}(\cdot,\cdot)$ is the Harmonic distance and $D_B(\cdot,\cdot)$ is the Bhattacharyya distance.

The following result holds.

Theorem 1. *We have the inequality*

$$2D_\Delta(p,q) \le D_J(p,q) \le \frac{1}{2}\left[D_{\chi^2}(p,q) + D_{\chi^2}(q,p)\right], \quad p,q \in \Omega, \tag{3.4}$$

where D_{χ^2} is the chi-square distance and D_Δ is the triangular discrimination.

Proof. We use the celebrated Hermite-Hadamard inequality for convex functions

$$f\left(\frac{a+b}{2}\right) \le \frac{1}{b-a}\int_a^b f(t)\,dt \le \frac{f(a)+f(b)}{2} \tag{3.5}$$

and choose $f(t) = \frac{1}{t}$ to get

$$\frac{2}{a+b} \le \frac{\ln b - \ln a}{b-a} \le \frac{a+b}{2ab},$$

which is equivalent to

$$\frac{2(b-a)^2}{a+b} \le (b-a)(\ln b - \ln a) \le \frac{a+b}{2ab}(b-a)^2. \tag{3.6}$$

If we choose in (3.6) $b = q(x)$, $a = q(x)$, $x \in \chi$, then we get

$$\begin{aligned}\frac{2\left(q\left(x\right)-p\left(x\right)\right)^{2}}{p\left(x\right)+q\left(x\right)} &\leq \left(q\left(x\right)-p\left(x\right)\right)\left(\ln q\left(x\right)-\ln p\left(x\right)\right)\\ &\leq \frac{p\left(x\right)+q\left(x\right)}{2p\left(x\right)q\left(x\right)}\left(q\left(x\right)-p\left(x\right)\right)^{2}\end{aligned}$$

and integrating over x on χ, we deduce

$$\begin{aligned}2D_{\Delta}\left(p,q\right) &\leq D_{J}\left(p,q\right)\\ &\leq \frac{1}{2}\left[\int_{\chi}\frac{\left(q\left(x\right)-p\left(x\right)\right)^{2}}{q\left(x\right)}d\mu\left(x\right)+\int_{\chi}\frac{\left(q\left(x\right)-p\left(x\right)\right)^{2}}{p\left(x\right)}d\mu\left(x\right)\right]\\ &= \frac{1}{2}\left[\int_{\chi}\frac{q^{2}\left(x\right)-2p\left(x\right)q\left(x\right)+p^{2}\left(x\right)}{q\left(x\right)}d\mu\left(x\right)\right.\\ &\qquad\left.+\int_{\chi}\frac{q^{2}\left(x\right)-2p\left(x\right)q\left(x\right)+p^{2}\left(x\right)}{p\left(x\right)}d\mu\left(x\right)\right]\\ &= \frac{1}{2}\left[\int_{\chi}\frac{p^{2}\left(x\right)}{q\left(x\right)}d\mu\left(x\right)-1+\int_{\chi}\frac{q^{2}\left(x\right)}{p\left(x\right)}d\mu\left(x\right)-1\right]\\ &= \frac{1}{2}\left[D_{\chi^{2}}\left(q,p\right)+D_{\chi^{2}}\left(p,q\right)\right]\end{aligned}$$

and the inequality (3.4) is deduced. ∎

Using the analytic inequalities established in Section 2, we can prove the following counterpart results as well.

Theorem 2. *For all* $p,q \in \Omega$, *we have*

$$0 \leq D_{J}\left(p,q\right)-2D_{\Delta}\left(p,q\right) \leq \frac{1}{6}D_{*}\left(p,q\right), \tag{3.7}$$

where

$$D_{*}\left(p,q\right) := \int_{\chi}\frac{\left(p\left(x\right)-q\left(x\right)\right)^{4}}{\sqrt{p^{3}\left(x\right)q^{3}\left(x\right)}}d\mu\left(x\right).$$

The proof follows by the inequality (2.8) by a similar procedure as in the proof of Theorem 1 and we omit the details.

By the use of the analytic inequality (2.13), we may state the following theorem.

Theorem 3. *For each* $p,q \in \Omega$, *we have*

$$0 \leq \frac{1}{2}\left[D_{\chi^{2}}\left(p,q\right)+D_{\chi^{2}}\left(q,p\right)\right]-D_{J}\left(p,q\right) \leq \frac{1}{6}D_{*}\left(p,q\right). \tag{3.8}$$

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