GENERALIZED ‘USEFUL’ NON–SYMMETRIC DIVERGENCE MEASURES AND INEQUALITIES

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Abstract. In the present paper we consider one parameter generalizations of some ‘useful’ non-symmetric divergence measures. All the generalizations considered can be written as particular cases of Csiszar f-divergence. Under some conditions of probability distributions, inequalities among generalized ‘useful’ relative divergence measures are obtained.

Keywords and phrases: ‘Useful’ relative information, Csiszar’s f–divergence, ‘useful’ divergence, ‘useful’ relative information of type s, information inequalities.

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