ON A MERCER LIKE INEQUALITY INVOLVING
GENERALIZED CSISZÁR ƒ–DIVERGENCES

MAREK NIEZGODA

Abstract. In this note, an upper bound for values of a convex function ƒ is shown for some specific arguments of the function. Thus a Mercer like inequality involving generalized Csiszár ƒ-divergences is obtained. Special cases of the result are studied.

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