

## GENERALIZED ‘USEFUL’ NON-SYMMETRIC DIVERGENCE MEASURES AND INEQUALITIES

REETU KUMARI AND D. K. SHARMA

*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.

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