

Kullback-Leibler divergence and its applications

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ABSTRACT

Kullback-Leibler divergence (or relative entropy) is a non-symmetric measure of discrepancy between two probability distributions. Although the KL-divergence is not a distance, it is often appear in various applications, such as text data analysis, Poisson image processing, and SAR(synthetic aperture radar) image processing. In this talk, we introduce the properties of KL-divergence based model and the corresponding algorithms.