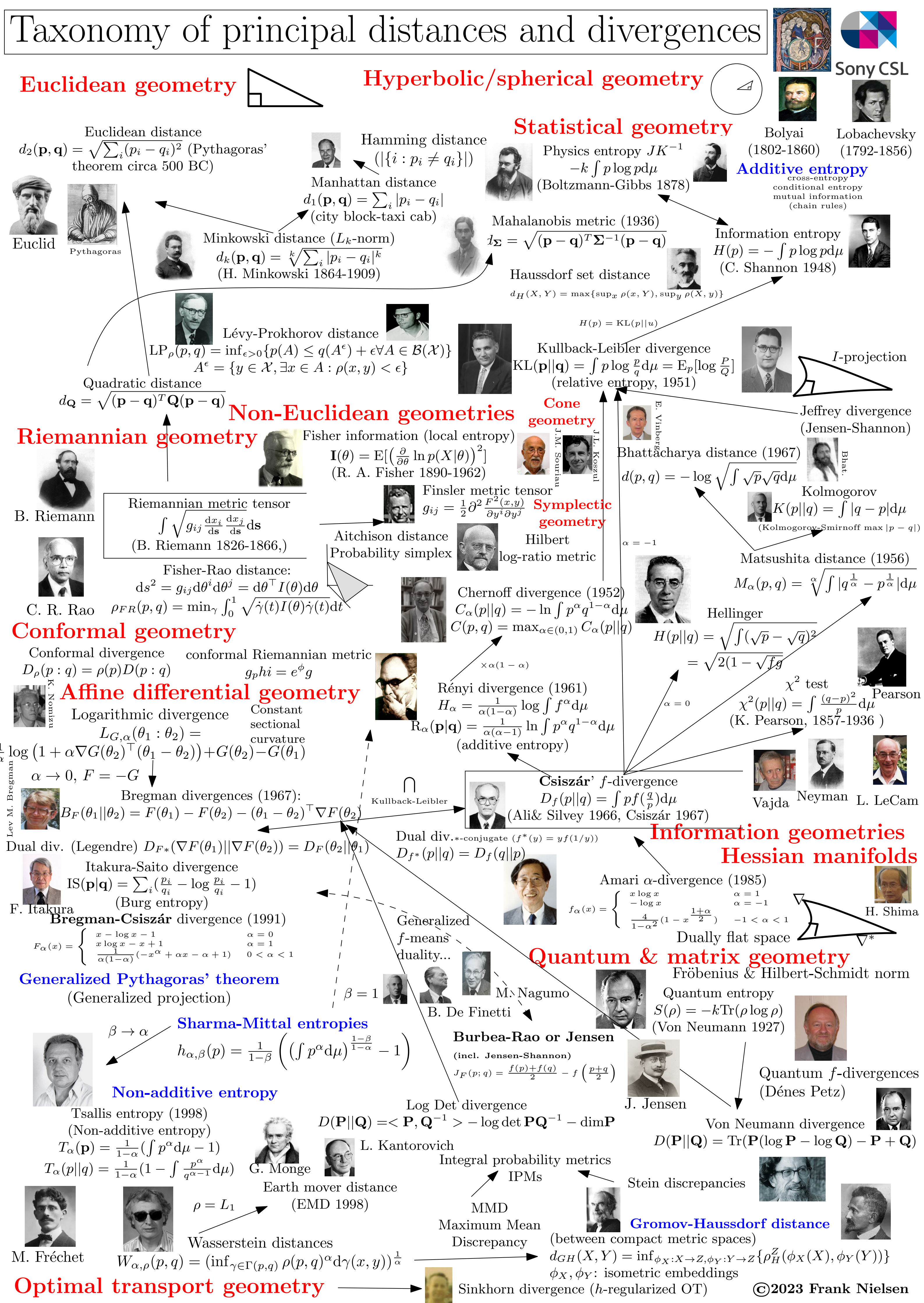
Taxonomy of principal distances and divergences
Sony CSL
Euclidean geometry
Hyperbolic/spherical geometry
Bolyai (1802-1860)
Lobachevsky (1792-1856)
Euclidean distance $d_2(\mathbf{p},\mathbf{q})=\sqrt{\sum_i (p_i-q_i)^2}$ (Pythagoras' theorem circa 500 BC)
Euclid
Pythagoras
Hamming distance $(|\{i : p_i \neq q_i\}|)$
Manhattan distance $d_1(\mathbf{p},\mathbf{q})=\sum_i |p_i-q_i|$ (city block-taxi cab)
Minkowski distance (L_k-norm) $d_k(\mathbf{p},\mathbf{q})=\sqrt[k]{\sum_i |p_i-q_i|^k}$ (H. Minkowski 1864-1909)
Statistical geometry
Physics entropy JK^{-1} $-k\int p\log p\mathrm{d}\mu$ (Boltzmann-Gibbs 1878)
Additive entropy
cross-entropy
conditional entropy
mutual information
(chain rules)
Mahalanobis metric (1936) $d_{\Sigma}=\sqrt{(\mathbf{p}-\mathbf{q})^T\Sigma^{-1}(\mathbf{p}-\mathbf{q})}$
Information entropy $H(p)=-\int p\log p\mathrm{d}\mu$ (C. Shannon 1948)
Haussdorf set distance
$d_H(X,Y)=\max\{\sup_x \rho(x,Y),\sup_y \rho(X,y)\}$
$H(p)=\mathrm{KL}(p||u)$
Lévy-Prokhorov distance
$\mathrm{LP}_\rho(p,q)=\inf_{\epsilon>0}\{p(A)\leq q(A^\epsilon)+\epsilon \forall A\in\mathcal{B}(\mathcal{X})\}$
$A^\epsilon=\{y\in\mathcal{X},\exists x\in A:\rho(x,y)<\epsilon\}$
Kullback-Leibler divergence
$\mathrm{KL}(\mathbf{p}||\mathbf{q})=\int p\log\frac{p}{q}\mathrm{d}\mu=\mathrm{E}_p[\log\frac{P}{Q}]$
(relative entropy, 1951)
I-projection
Quadratic distance $d_{\mathbf{Q}}=\sqrt{(\mathbf{p}-\mathbf{q})^T\mathbf{Q}(\mathbf{p}-\mathbf{q})}$
Non-Euclidean geometries
Cone geometry
Jeffrey divergence (Jensen-Shannon)
Riemannian geometry
Fisher information (local entropy)
$\mathbf{I}(\theta)=\mathrm{E}[(\frac{\partial}{\partial\theta}\ln p(X|\theta))^2]$
(R. A. Fisher 1890-1962)
J.M. Souriau
J.L. Koszul
E. Vinberg
Bhattacharya distance (1967)
$d(p,q)=-\log\sqrt{\int\sqrt{p}\sqrt{q}\mathrm{d}\mu}$
Bhat.
B. Riemann
Riemannian metric tensor
$\int\sqrt{g_{ij}\frac{\mathrm{d}x_i}{\mathrm{d}s}\frac{\mathrm{d}x_j}{\mathrm{d}s}}\mathrm{d}s$
(B. Riemann 1826-1866,)
Finsler metric tensor
$g_{ij}=\frac{1}{2}\partial^2\frac{F^2(x,y)}{\partial y^i\partial y^j}$
Symplectic geometry
Kolmogorov
$K(p||q)=\int|q-p|\mathrm{d}\mu$
(Kolmogorov-Smirnoff $\max|p-q|$)
Aitchison distance
Probability simplex
Hilbert log-ratio metric
$\alpha=-1$
Matsushita distance (1956)
$M_\alpha(p,q)=\sqrt[\alpha]{\int|q^{\frac{1}{\alpha}}-p^{\frac{1}{\alpha}}|\mathrm{d}\mu}$
C. R. Rao
Fisher-Rao distance:
$\mathrm{d}s^2=g_{ij}\mathrm{d}\theta^i\mathrm{d}\theta^j=\mathrm{d}\theta^\top I(\theta)\mathrm{d}\theta$
$\rho_{FR}(p,q)=\min_\gamma\int_0^1\sqrt{\dot\gamma(t)I(\theta)\dot\gamma(t)}\mathrm{d}t$
Chernoff divergence (1952)
$C_\alpha(p||q)=-\ln\int p^\alpha q^{1-\alpha}\mathrm{d}\mu$
$C(p,q)=\max_{\alpha\in(0,1)}C_\alpha(p||q)$
Hellinger
$H(p||q)=\sqrt{\int(\sqrt{p}-\sqrt{q})^2}$
$=\sqrt{2(1-\int\sqrt{fg})}$
Conformal geometry
Conformal divergence
$D_\rho(p:q)=\rho(p)D(p:q)$
conformal Riemannian metric
$g_phi=e^\phi g$
$\times\alpha(1-\alpha)$
K. Nomizu
Affine differential geometry
Constant sectional curvature
Rényi divergence (1961)
$H_\alpha=\frac{1}{\alpha(1-\alpha)}\log\int f^\alpha\mathrm{d}\mu$
$\mathrm{R}_\alpha(\mathbf{p}|\mathbf{q})=\frac{1}{\alpha(\alpha-1)}\ln\int p^\alpha q^{1-\alpha}\mathrm{d}\mu$
(additive entropy)
χ^2 test
$\chi^2(p||q)=\int\frac{(q-p)^2}{p}\mathrm{d}\mu$
(K. Pearson, 1857-1936)
Pearson
$\alpha=0$
Logarithmic divergence
$L_{G,\alpha}(\theta_1:\theta_2)=$
$\frac{1}{\alpha}\log(1+\alpha\nabla G(\theta_2)^\top(\theta_1-\theta_2))+G(\theta_2)-G(\theta_1)$
$\alpha\to 0,\ F=-G$
Lev M. Bregman
Bregman divergences (1967):
$B_F(\theta_1||\theta_2)=F(\theta_1)-F(\theta_2)-(\theta_1-\theta_2)^\top\nabla F(\theta_2)$
$\cap$
Kullback-Leibler
Csiszár' f-divergence
$D_f(p||q)=\int pf(\frac{q}{p})\mathrm{d}\mu$
(Ali& Silvey 1966, Csiszár 1967)
Vajda
Neyman
L. LeCam
Dual div. (Legendre) $D_{F^*}(\nabla F(\theta_1)||\nabla F(\theta_2))=D_F(\theta_2||\theta_1)$
Dual div.*-conjugate $(f^*(y)=yf(1/y))$
$D_{f^*}(p||q)=D_f(q||p)$
Information geometries
Hessian manifolds
Itakura-Saito divergence
$\mathrm{IS}(\mathbf{p}|\mathbf{q})=\sum_i(\frac{p_i}{q_i}-\log\frac{p_i}{q_i}-1)$
(Burg entropy)
F. Itakura
Amari α-divergence (1985)
$f_\alpha(x)=\begin{cases}x\log x & \alpha=1\\ -\log x & \alpha=-1\\ \frac{4}{1-\alpha^2}(1-x^{\frac{1+\alpha}{2}}) & -1<\alpha<1\end{cases}$
H. Shima
Bregman-Csiszár divergence (1991)
$F_\alpha(x)=\begin{cases}x-\log x-1 & \alpha=0\\ x\log x-x+1 & \alpha=1\\ \frac{1}{\alpha(1-\alpha)}(-x^\alpha+\alpha x-\alpha+1) & 0<\alpha<1\end{cases}$
Generalized f-means duality...
Dually flat space
∇^*
Quantum & matrix geometry
Fröbenius & Hilbert-Schmidt norm
Generalized Pythagoras' theorem
(Generalized projection)
$\beta=1$
M. Nagumo
B. De Finetti
Quantum entropy
$S(\rho)=-k\mathrm{Tr}(\rho\log\rho)$
(Von Neumann 1927)
$\beta\to\alpha$
Sharma-Mittal entropies
$h_{\alpha,\beta}(p)=\frac{1}{1-\beta}\left((\int p^\alpha\mathrm{d}\mu)^{\frac{1-\beta}{1-\alpha}}-1\right)$
Burbea-Rao or Jensen
(incl. Jensen-Shannon)
$J_F(p;q)=\frac{f(p)+f(q)}{2}-f\left(\frac{p+q}{2}\right)$
Quantum f-divergences
(Dénes Petz)
Non-additive entropy
Tsallis entropy (1998)
(Non-additive entropy)
$T_\alpha(\mathbf{p})=\frac{1}{1-\alpha}(\int p^\alpha\mathrm{d}\mu-1)$
$T_\alpha(p||q)=\frac{1}{1-\alpha}(1-\int\frac{p^\alpha}{q^{\alpha-1}}\mathrm{d}\mu)$
Log Det divergence
$D(\mathbf{P}||\mathbf{Q})=<\mathbf{P},\mathbf{Q}^{-1}>-\log\det\mathbf{P}\mathbf{Q}^{-1}-\dim\mathbf{P}$
J. Jensen
Von Neumann divergence
$D(\mathbf{P}||\mathbf{Q})=\mathrm{Tr}(\mathbf{P}(\log\mathbf{P}-\log\mathbf{Q})-\mathbf{P}+\mathbf{Q})$
G. Monge
L. Kantorovich
Integral probability metrics
IPMs
Stein discrepancies
Earth mover distance
(EMD 1998)
$\rho=L_1$
MMD
Maximum Mean Discrepancy
Gromov-Haussdorf distance
(between compact metric spaces)
M. Fréchet
Wasserstein distances
$W_{\alpha,\rho}(p,q)=(\inf_{\gamma\in\Gamma(p,q)}\rho(p,q)^\alpha\mathrm{d}\gamma(x,y))^{\frac{1}{\alpha}}$
$d_{GH}(X,Y)=\inf_{\phi_X:X\to Z,\phi_Y:Y\to Z}\{\rho_H^Z(\phi_X(X),\phi_Y(Y))\}$
ϕ_X,ϕ_Y: isometric embeddings
Optimal transport geometry
Sinkhorn divergence (h-regularized OT)
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