

## 2. Objective

### Total Variation Distance, Kullback-Leibler (KL) divergence, and the Maximum Likelihood Principle

At the end of this lecture, you will be able to do the following:

- Describe properties of the **total variation distance** and **Kullback-Leibler (KL) divergence** .
- Compute the total variation distance and KL divergence between two distributions.
- Derive the **maximum likelihood principle** using the KL divergence.
- Define and **compute the likelihood** of a discrete distribution.

Download [Unit 3 Slides](#) for the next **5 lectures** . These are also available in the resource tab at the top of this course site.

## 讨论

主题： Unit 3 Methods of Estimation:Lecture 8: Distance measures between distributions / 2. Objective

显示讨论

认证证书是什么？