



$$F(\pi^s, \pi^f) = \iint |\xi_1(x_1^s, x_1^f) - \xi_2(x_2^s, x_2^f)|^p d\pi^s(x_1^s, x_2^s) d\pi^f(x_1^f, x_2^f) \\ + \sum_{k=1}^2 \lambda_k \text{KL}(\pi_{\#k}^s \otimes \pi_{\#k}^f | \mu_k^s \otimes \mu_k^f)$$