Kullback–Leibler divergence

$$\mathcal{KL}(q \parallel p) = \int q(x) \log \frac{q(x)}{p(x)} dx$$

Summary

A way to compare distributions
not a proper distance

1. $\mathcal{KL}(q \parallel p) \neq \mathcal{KL}(p \parallel q)$
2. $\mathcal{KL}(q \parallel q) = 0$
3. $\mathcal{KL}(q \parallel p) \geq 0$