

The total variation distance w.r.t. two probability distributions  $\mu$  and  $\nu$  defined on  $\Omega$  is

$$\|\mu - \nu\|_{TV} := \sup_{A \subseteq \Omega} |\mu(A) - \nu(A)|.$$

Lemma [TV distance & L1-norm]

Assume  $\Omega$  is finite or countable. Then

$$\|\mu - \nu\|_{TV} = \frac{1}{2} \sum_{a \in \Omega} |\mu(a) - \nu(a)| \quad (1)$$

$$= \sum_{a \in \Omega: \mu(a) \geq \nu(a)} (\mu(a) - \nu(a)) \quad (2)$$

$$= 1 - \sum_{a \in \Omega} (\mu(a) \wedge \nu(a)) \quad (3)$$

Proof. Let  $B := \{a \in \Omega: \mu(a) \geq \nu(a)\}$ .

$$\|\mu - \nu\|_{TV} = \sup_{A \subseteq \Omega} |\mu(A) - \nu(A)|$$

$$= \sup_{A \subseteq \Omega} (\mu(A \cap B) - \nu(A \cap B) - (\mu(A \setminus B) - \nu(A \setminus B)))$$

$$= \mu(B) - \nu(B).$$

$$\text{Besides, } \sum_{a \in B^c} (\nu(a) - \mu(a)) = \sum_{a \in B^c} (\nu(a) - \mu(a)) + \sum_{a \in B} (\nu(a) - \nu(a))$$

$$= 1 - \sum_{a \in \Omega} (\mu(a) \wedge \nu(a))$$

$$= \sum_{a \in B} (\mu(a) - \nu(a)) + \sum_{a \in B^c} (\mu(a) - \mu(a))$$

$$= \sum_{a \in B} (\mu(a) - \nu(a))$$

Hence  $\mu(B) - \nu(B) = \nu(B^c) - \mu(B^c)$  and  $\|\mu - \nu\|_{TV} = \frac{1}{2} \sum_{a \in \Omega} |\mu(a) - \nu(a)|$ ,  
which concludes (1)(2)(3).

□