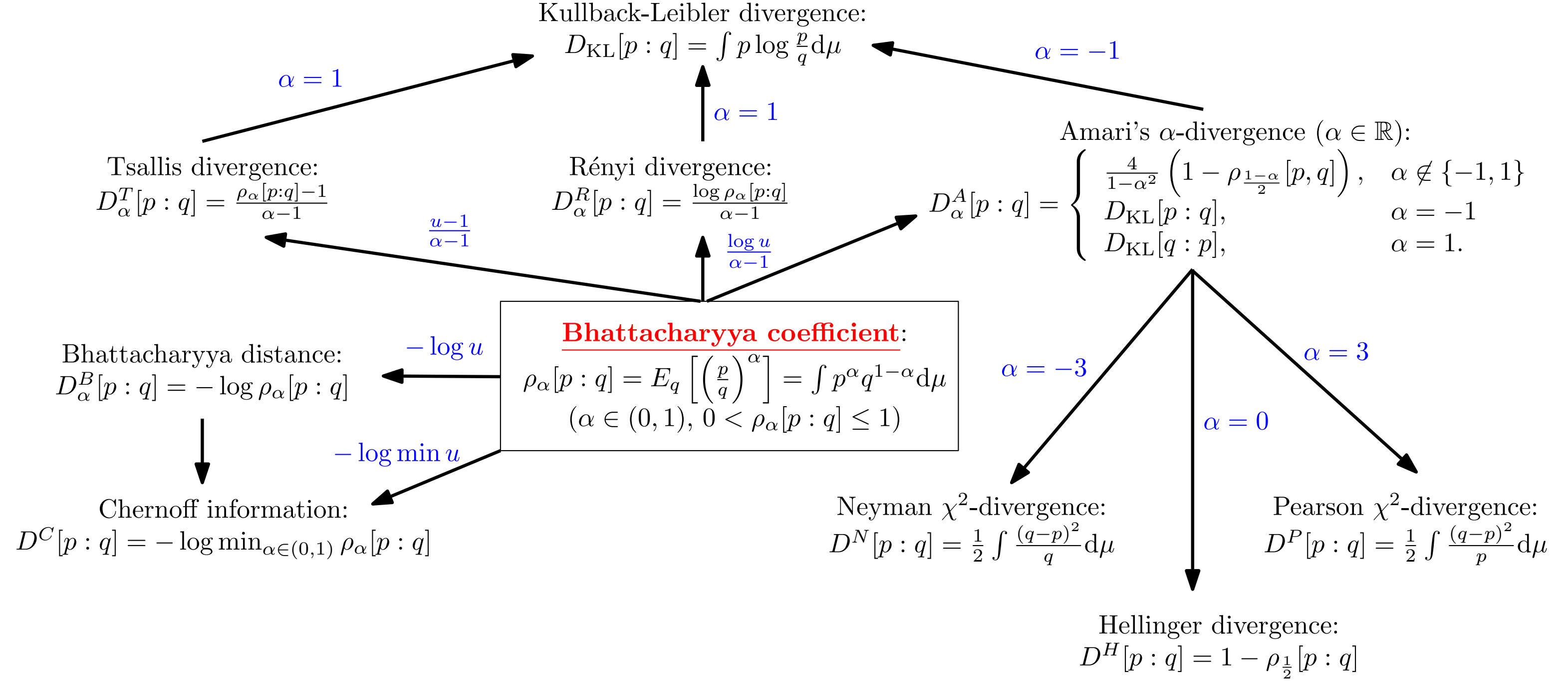

Kullback-Leibler divergence:
$D_{\mathrm{KL}}[p:q] = \int p \log \frac{p}{q} \mathrm{d}\mu$
$\alpha = 1$
$\alpha = 1$
$\alpha = -1$
Tsallis divergence:
$D^T_\alpha[p:q] = \frac{\rho_\alpha[p:q]-1}{\alpha-1}$
Rényi divergence:
$D^R_\alpha[p:q] = \frac{\log \rho_\alpha[p:q]}{\alpha-1}$
Amari's α-divergence ($\alpha \in \mathbb{R}$):
$D^A_\alpha[p:q] = \begin{cases} \frac{4}{1-\alpha^2}\left(1-\rho_{\frac{1-\alpha}{2}}[p,q]\right), & \alpha \notin \{-1,1\} \\ D_{\mathrm{KL}}[p:q], & \alpha = -1 \\ D_{\mathrm{KL}}[q:p], & \alpha = 1. \end{cases}$
$\frac{u-1}{\alpha-1}$
$\frac{\log u}{\alpha-1}$
Bhattacharyya coefficient:
$\rho_\alpha[p:q] = E_q\left[\left(\frac{p}{q}\right)^\alpha\right] = \int p^\alpha q^{1-\alpha} \mathrm{d}\mu$
$(\alpha \in (0,1),\ 0 < \rho_\alpha[p:q] \leq 1)$
$-\log u$
Bhattacharyya distance:
$D^B_\alpha[p:q] = -\log \rho_\alpha[p:q]$
$-\log \min u$
Chernoff information:
$D^C[p:q] = -\log \min_{\alpha\in(0,1)} \rho_\alpha[p:q]$
$\alpha = -3$
$\alpha = 0$
$\alpha = 3$
Neyman χ^2-divergence:
$D^N[p:q] = \frac{1}{2}\int \frac{(q-p)^2}{q} \mathrm{d}\mu$
Pearson χ^2-divergence:
$D^P[p:q] = \frac{1}{2}\int \frac{(q-p)^2}{p} \mathrm{d}\mu$
Hellinger divergence:
$D^H[p:q] = 1 - \rho_{\frac{1}{2}}[p:q]$