Rho-Tau Embedding of Statistical Models

by Jan Naudts and Jun Zhang

Abstract

This is a review regarding a chapter proposal for publication by Springer in the book Geometric Structures of Information.

Comments to the Editor

The work presents a solid and nice mathematical description about the rho-tau divergence which is one of the possible models for a general expression of statistical divergence on manifolds (smooth and differentiable).

The chapter is quite well organized and brings the key elements which are required to the audience to understand the main results.

Some of the sections could be improved but I assume the page limit is hard and they are already on the edge. If not, some more description about other general divergence models (e.g. Rényi, Tsallis, etc) that present some link with the rho-tau model could be included.

But in general I am quite happy with the material presented and with the quality of it, surely with the expected standard for the book.