| 首先给出多维高斯分布的公式: |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| $p(x_1, x_2,x_n) = \frac{1}{\sqrt{2\pi * det(\Sigma)}} e^{(-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu))}$ |
| $KL(p1 p2) = \frac{1}{2} \left[log \frac{det(\Sigma_2)}{det(\Sigma_1)} - d + tr(\Sigma_2^{-1}\Sigma_1) + (\mu_2 - \mu_1)^T \Sigma_2^{-1} (\mu_2 - \mu_1) \right]$ |
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