$\mathcal{S}'(P^*)$ $\qquad \eta(x) = \eta^*(x), \forall x \in B$

P^*

$D_{\mathrm{KL}}\left(P^*, \hat{P}_B\right) = D_{\mathrm{KL}}\left(P^*, P_B^*\right) + D_{\mathrm{KL}}\left(P_B^*, \hat{P}_B^*\right)$

m-projection:$D_{\mathrm{KL}}\left(P^*, P_B^*\right)$

e-projection:$D_{\mathrm{KL}}\left(P_B^*, \hat{P}_B\right)$ $\qquad \mathcal{S}'(B)$ $\qquad \theta(x) = 0, \forall x \notin B$

P_B^* $\qquad \hat{P}_B$