

| $\mathcal{F}$                      | $\Sigma_{\mathcal{F}}(\mu)$                     | $H^{\times}(\mu  \mathcal{F})$  |
|------------------------------------|---|---|
| $\mathcal{G}_{\Sigma}$             | $\Sigma$  | $\frac{N}{2} \ln(2\pi) + \frac{1}{2} \text{tr}(\Sigma^{-1}\Sigma_{\mu}) + \frac{1}{2} \ln \det(\Sigma)$ |
| $\mathcal{G}_{r\mathcal{I}}$       | $r\mathcal{I}$                                  | $\frac{N}{2} \ln(2\pi) + \frac{1}{2r} \text{tr}(\Sigma_{\mu}) + \frac{N}{2} \ln r$                      |
| $\mathcal{G}_{(\cdot\mathcal{I})}$ | $\frac{\text{tr}(\Sigma_{\mu})}{N} \mathcal{I}$ | $\frac{N}{2} \ln(2\pi e/N) + \frac{N}{2} \ln(\text{tr}\Sigma_{\mu})$                                    |
| $\mathcal{G}_{\text{diag}}$        | $\text{diag}(\Sigma_{\mu})$                     | $\frac{N}{2} \ln(2\pi e) + \frac{1}{2} \ln(\det(\text{diag}(\Sigma_{\mu})))$                            |
| $\mathcal{G}$                      | $\Sigma_{\mu}$                                  | $\frac{N}{2} \ln(2\pi e) + \frac{1}{2} \ln \det(\Sigma_{\mu})$  |

Table 1: Table of cross-entropy formulas with respect to Gaussian subfamilies.

## 1 Entropy formulas

$\mathcal{G}$  - family of all normal distributions

$\mathcal{G}_A$  - where  $A$  proper matrix(square, symmetric positively defined) is a subfamily of  $\mathcal{G}$  which covariance equals  $A$

$\mathcal{G}_{(\cdot\mathcal{I})} = \cup_{r \in \mathbb{R}-\{0\}} \mathcal{G}_{r\cdot\mathcal{I}}$

## 2 Cluster formulas

Assume we we have a cluster  $A$  with parameters  $l, m, \Sigma$  and we add to this cluster point  $y$  we will get a new cluster  $A_{+y}$  with parameter given by formulas:

$$\begin{aligned}
l_{+y} &= l + 1, \\
m_{+y} &= \frac{l m + y}{l+1}, \\
\Sigma_{+y} &= \frac{l}{l+1} [\Sigma + \frac{1}{l+1} (m - y)(m - y)^T].
\end{aligned}$$

Let's assume we'll subtract point  $y$  from cluster  $A$  our new cluster will have parameters given by formula :

$$\begin{aligned}
l_{-y} &= l - 1, \\
m_{-y} &= \frac{l}{l-1} m - \frac{1}{l-1} y, \\
\Sigma_{-y} &= \frac{l}{l-1} [\Sigma - \frac{1}{l-1} (m - y)(m - y)^T], .
\end{aligned}$$