Mathematical and Computational Modelling



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 Text

Welcome

 ${\bf Equations}$

 ${\bf Example}$

Code

Example

Text

Welcome

Feel free to contact me if you have any suggestions!

- 1. Simple
- 2. Clean
- 3. Oxford University Colours

Enjoy!

Equations

Let
$$p(x) = \mathcal{N}(\mu_1, \sigma^2_1)$$
 and $q(x) = \mathcal{N}(\mu_2, \sigma^2_2)$:

$$\mathcal{N} = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \tag{1}$$

Kullback-Leibler divergence for continuous probabilities:

$$D(p,q) = \int p(x) \log \frac{p(x)}{q(x)} dx$$

$$= \int p(x) \ln p(x) dx - \int p(x) \ln q(x) dx$$

$$= \frac{1}{2} \ln \left(2\pi \sigma_2^2 \right) + \frac{\sigma_1^2 + (\mu_1 - \mu_2)^2}{2\sigma_2^2} - \frac{1}{2} \left(1 + \ln 2\pi \sigma_1^2 \right)$$

$$= \ln \frac{\sigma_2}{\sigma_1} + \frac{\sigma_1^2 + (\mu_1 - \mu_2)^2}{2\sigma_2^2} - \frac{1}{2}$$

Code

Greatest Common Divisor

