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| **Distance Metric** | **Definition** | **Formula (Empirical Estimation)** |
| **Wasserstein Distance** | **Minimal transport** from one distribution into another. |  |
| **Energy Distance** | Difference between **pairwise distances**. |  |
| **Maximum Mean Discrepancy (MMD)** | Generalisation of Energy Distance, with choice of kernel. |  |
| **Cramer-von Mises Distance (CvMD)** | **Area** between the CDF of simulated and observed. |  |
| **Kullback-Leibler Divergence (KLD)** | **Log difference** between densities. |  |

A graph of a staircase

AI-generated content may be incorrect.A diagram of a graph

AI-generated content may be incorrect.