The script performs the following steps:

1. \*\*Set Seed\*\* Ensures reproducibility by setting a random seed.

2. \*\*Posterior Samples\*\* Excludes the burn-in period from the posterior samples.

3. \*\*Density Estimation\*\* Estimates the density of the posterior samples.

4. \*\*Common Range Determination\*\* Finds a common range for interpolation of the densities.

5. \*\*Density Interpolation\*\* Interpolates the densities onto a common grid.

6. \*\*Normalization\*\* Normalizes the interpolated densities.

7. \*\*KL Divergence Calculation\*\* Computes the Kullback-Leibler Divergence.

8. \*\*Hellinger Distance Calculation\*\* Computes the Hellinger Distance.

9. \*\*Total Variation Distance Calculation\*\* Computes the Total Variation Distance

Replace the posterior1, posterior2, and posterior3 variables with your actual data in the script.

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