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Kullback-Leibler (KL) distance between histograms - matlab

```
function [ d ] = hcompare_KL( h1,h2 )
%This routine evaluates the Kullback-Leibler (KL) distance between histograms.
%      Input:      h1, h2 - histograms
%      Output:      d - the distance between the histograms.
%      Method:      KL is defined as:
%      Note, KL is not symmetric, so compute both sides.
%      Take care not to divide by zero or log zero: disregard entries of the sum

temp = sum(h1 .* log(h1 ./ h2));
temp( isnf(temp) ) = 0; % this resolves where h1(i) == 0
d1 = sum(temp);

temp = sum(h2 .* log(h2 ./ h1)); % other direction of compare since it's not symmetric
temp( isnf(temp) ) = 0;
d2 = sum(temp);

d = d1 + d2;

end
```

my problem is that whenever $h1(i)$ or $h2(i) == 0$ i'm getting inf which is as expected. however in the KL distance i'm suppose to return 0 whenever they $h1$ or $h2 == 0$ how can i do that without using a loop ?

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edited Nov 14 '12 at 6:43

asked Nov 13 '12 at 22:46



[Androidy](#)

973 1 6 34

- 1 It is really difficult to help you if you don't ask better questions. I can't find your mistake either if I don't know what the program should do in the first place. Please suggest a sample input, tell us what output you expect, and what goes wrong. Does the function throw an error? Does the function not return what you want? I have downvoted your question, though I'm happy to revise my vote if the question improves. — [Jonas](#) Nov 13 '12 at 23:09

hi @Jonas thanks for the daily answers as u can see i'm learning as we go. let me specify my question later, sorry and thank you — [Androidy](#) Nov 13 '12 at 23:13

@jonas i have edited my question can u please look at it, let's assume we have $h1=[0:9]$ and $h2=[1:10]$ as input i will get an error when i have 0 as input.. $\log(0)$ — [Androidy](#) Nov 14 '12 at 14:42

Now it's a clearer question. Hope my answer helps. — [Jonas](#) Nov 14 '12 at 15:32

1 Answer

To avoid having issues when any of the counts is 0, I suggest you create an index that marks the "good" data points:

```
%# you may want to do some input testing, such as whether h1 and h2 are
%# of the same size

%# preassign the output
d = zeros(size(h1));

%# create an index of the "good" data points
```

```
goodIdx = h1>0 & h2>0; %% bin counts <0 are not good, either

d1 = sum(h1(goodIdx) .* log(h1(goodIdx) ./ h2(goodIdx)));
d2 = sum(h2(goodIdx) .* log(h2(goodIdx) ./ h1(goodIdx)));

%% overwrite d only where we have actual data
%% the rest remains zero
d(goodIdx) = d1 + d2;
```

answered Nov 14 '12 at 15:32



Jonas

51k 3 64 94

yes exactly what i did i used `h1(find(h1==0))=1`, thanks – [Androidy](#) Nov 14 '12 at 16:05

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