A Note on Bhattacharyya coefficient, Bhattacharyya distance, Mahalanobis distance, Hellinger distance and Kullback-Leibler divergence

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Bhattacharyaa distance conveys the notion of similarity between two probability distributions.

**Definition**: *Bhattacharyaa coefficient*

**Definition**: *Bhattacharyaa distance*

**Definition**: *Mahalanobis distance*

**Definition**: *Hellinger distance*

**Definition**: *Kullback-Leibler divergence*

# References

[1] [Bhattacharyaa distance, Wikipedia](https://en.wikipedia.org/wiki/Bhattacharyya_distance)

[2] [Mahalanobis distance, Wikipedia](https://en.wikipedia.org/wiki/Mahalanobis_distance)

[2] [Hellinger distance, Wikipedia](https://en.wikipedia.org/wiki/Hellinger_distance)

[3] [Kullback-Leibler divergence, Wikipedia](https://en.wikipedia.org/wiki/Kullback%E2%80%93Leibler_divergence)