KL Divergence Summary

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$$D_{KL}(p||q) = \sum_{x \in \mathcal{X}} p(x) log\left(\frac{p(x)}{q(x)}\right)$$

for densities p and q with support $\mathcal{X}$, where p is the estimated density and q is the true density.

Well separated case

Table 1: KL divergence averaged across 10 simulated data sets for the well-separated case with n=30 observations

	DEE	DEV	UVV
no SM	0.186	0.074	0.073
with SM	0.169	0.069	0.076

Close together case

Table 2: KL divergence averaged across 10 simulated data sets for the closer case with n=30 observations

	DEE	DEV	UVV
no SM	1.875	NA	0.103
with SM	1.869	NA	0.106