



## DIFFERENTIAL RELATIVE ENTROPY

### Why

We want relative entropy for densities.

### What

The differential relative entropy of a second density with respect to the first density is the cross entropy of the second with respect to the first less the differential entropy of the first.

### Notation

Let  $f$  and  $g$  be densities. The relative entropy of  $f$  with respect to  $g$  is

$$h(g, f) = h(f)$$

