Differential Mutual Information

1 Why

2 Definition

2.1 Notation

Let $f : \mathbf{R}^d \to \mathbf{R}$ Let d denote the differential relative entropy. The mutual information between i and j for $i, j = 1, \ldots, d$ and $i \neq j$ is

$$d(f_{ij}, f_i f_j)$$