



Definition

The differential mutual information between i and j th components of a multivariate density is the differential relative entropy of the i, j th marginal density with the product of the i th and j th marginal densities.

Notation

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

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

