Currently enrolled in **Audit Track** (expires December 25, 2019) Upgrade ($300)

2. Objective

Total Variation Distance, Kullback-Leibler (KL) divergence, and the Maximum Likelihood Principle

At the end of this lecture, you will be able to do the following:

- Describe properties of the **total variation distance** and **Kullback-Leibler (KL) divergence** .
- Compute the total variation distance and KL divergence between two distributions.
- Derive the **maximum likelihood principle** using the KL divergence.
- Define and **compute the likelihood** of a discrete distribution.

Download Unit 3 Slides for the next **5 lectures** . These are also available in the resource tab at the top of this course site.

Discussion

Hide Discussion

Topic: Unit 3 Methods of Estimation:Lecture 8: Distance measures between distributions / 2. Objective

Add a Post

Show all posts ▼ by recent activity ▼

[STAFF] Add Slides to the resources tab 3

Thanks for posting these lessons and homework early! The last sentence in the page says that the slides are also posted in the resources tab at the top of this course site, but ...

Audit Access Expires Dec 24, 2019

You lose all access to this course, including your progress, on Dec 24, 2019.

Upgrade by Nov 4, 2019 to get unlimited access to the course as long as it exists on the site. **Upgrade now**

Learn About Verified Certificates