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Question: 2. Consider that p = N(H. 2) and q = N(0,1). Here I = diag(01.02...

2. Consider that $p = \mathcal{N}(\mu, \Sigma)$ and $q = \mathcal{N}(0, I)$. Here $\Sigma = \text{diag}(\sigma_1, \sigma_2, \dots, \sigma_k)$. Then, shown that the KL divergence between p and q is defined as below

$$D_{KL}(p|q) = \frac{1}{2} \sum_{i=1}^{k} (\sigma_i^2 + \mu_i^2 - 1 - \log_e(\sigma_i^2)).$$

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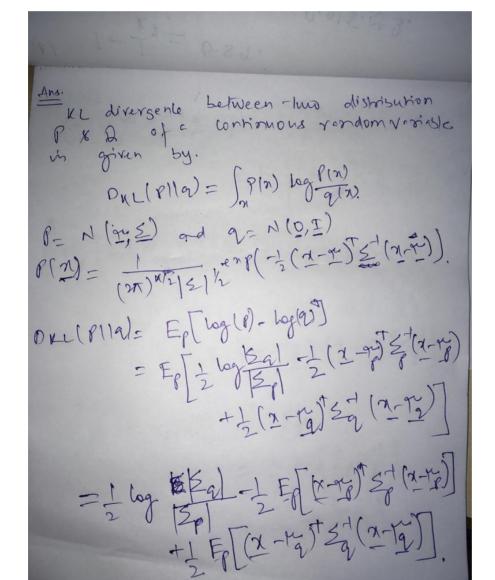


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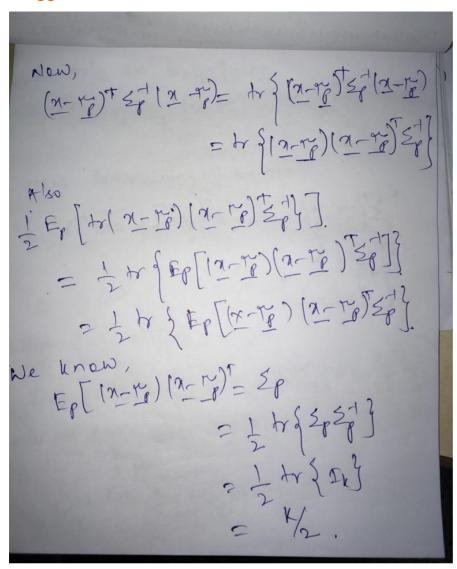
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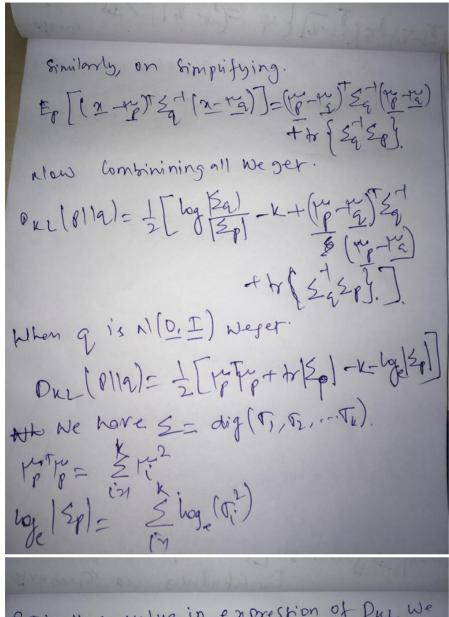
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A: See answer



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