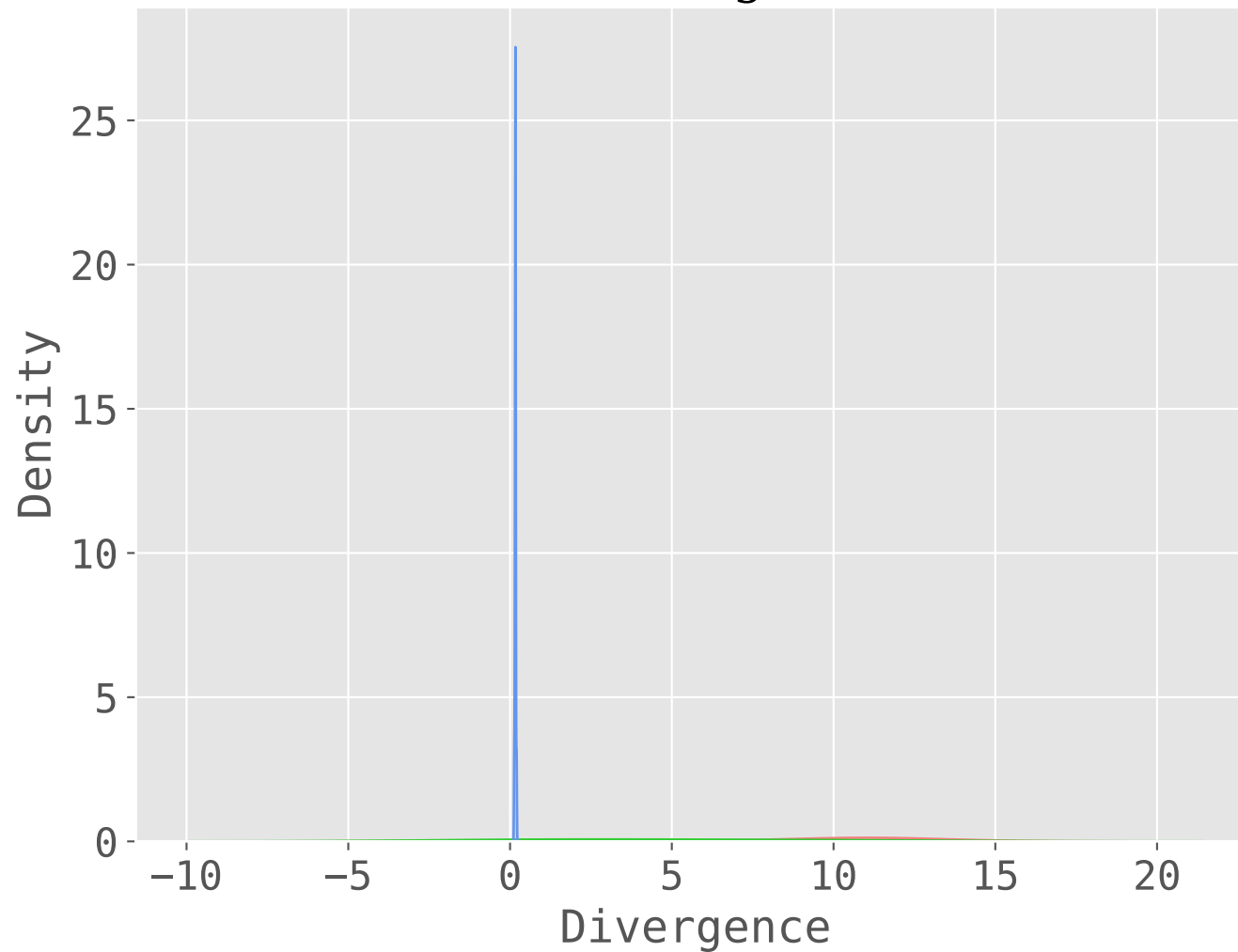Kullback-Leibler divergence distributions