Bulletin of the *Transilvania* University of Braşov • Vol 12(61), No. 1 - 2019
Series III: Mathematics, Informatics, Physics, 21-40
https://doi.org/10.31926/but.mif.2019.12.61.1.3

APPROXIMATION OF f -DIVERGENCE MEASURES BY USING TWO POINTS TAYLOR'S TYPE REPRESENTATIONS WITH INTEGRAL REMAINDERS

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Abstract

In this paper we establish some approximations of the f-divergence measures by the use of two points Taylor's type representations with integral remainders. Some inequalities for particular instances of interest are provided as well.

2000 *Mathematics Subject Classification:* 26D15; 26D10.
Key words: Taylor's formula, Power series, Logarithmic and exponential functions, f-divergence measures, Kullback-Leibler divergence, Hellinger discrimination, χ^2-divergence, Jeffrey's distance.

1 Introduction

One of the important issues in many applications of Probability Theory & Statistics is finding an appropriate measure of *distance* (*difference* or *discrimination*) between two probability distributions.

A number of *divergence measures* have been proposed and extensively studied by: Jeffreys 1946 [26], Kullback-Leibler 1951 [32], Rényi 1961 [39], Ali and Silvey 1966 [1], Csiszár 1967 [11], Havrda-Charvat 1967 [23], Sharma-Mittal 1977 [41], Rao 1982 [38], Burbea-Rao 1982 [8], Kapur 1984 [29], Vajda 1989 [48], Lin 1991 [33], Shioya and Da-te [42] and others, see [36]

These measures have been applied in a variety of fields such as: anthropology [38], genetics [36], finance, economics and political science [40], [45], [46], biology [37], the analysis of contingency tables [22], approximation of probability distributions [10], [30], signal processing [27], [28] and pattern recognition [7], [9].

Assume that a set Ω and the σ-finite measure μ are given. Consider the set of all probability densities on μ to be

$$\mathcal{P} := \left\{ p | p : \Omega \to \mathbb{R},\, p(x) \geq 0,\, \int_{\Omega} p(x)\, d\mu(x) = 1 \right\}.$$

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The *Kullback-Leibler divergence* [32] is well known among the information divergences. It is defined for $p,\, q \in \mathcal{P}$ as follows:

$$D_{KL}(p,q) := \int_{\Omega} p(x) \ln \left[\frac{p(x)}{q(x)} \right] d\mu(x), \tag{1}$$

where ln is to base e.

In Information Theory and Statistics, various divergences are applied in addition to the Kullback-Leibler divergence. These are defined for $p,\, q \in \mathcal{P}$ as follows

$$D_v(p,q) := \int_{\Omega} |p(x) - q(x)|\, d\mu(x), \text{ variation distance},$$

$$D_H(p,q) := \int_{\Omega} \left| \sqrt{p(x)} - \sqrt{q(x)} \right| d\mu(x), \text{ Hellinger distance [24]},$$

$$D_{\chi^2}(p,q) := \int_{\Omega} p(x) \left[\left(\frac{q(x)}{p(x)} \right)^2 - 1 \right] d\mu(x), \; \chi^2\text{-divergence},$$

$$D_{\alpha}(p,q) := \frac{4}{1-\alpha^2} \left[1 - \int_{\Omega} [p(x)]^{\frac{1-\alpha}{2}} [q(x)]^{\frac{1+\alpha}{2}} d\mu(x) \right], \; \alpha\text{-divergence},$$

$$D_B(p,q) := \int_{\Omega} \sqrt{p(x)\, q(x)}\, d\mu(x), \text{ Bhattacharyya distance [6]},$$

$$D_{Ha}(p,q) := \int_{\Omega} \frac{2p(x)\, q(x)}{p(x) + q(x)} d\mu(x), \text{ Harmonic distance},$$

$$D_J(p,q) := \int_{\Omega} [p(x) - q(x)] \ln \left[\frac{p(x)}{q(x)} \right] d\mu(x), \text{ Jeffrey's distance [26]},$$

and

$$D_{\Delta}(p,q) := \int_{\Omega} \frac{[p(x) - q(x)]^2}{p(x) + q(x)} d\mu(x), \text{ triangular discrimination [44]}.$$

For other divergence measures, see the paper [29] by Kapur or the book on line [43] by Taneja.

In 1967, I. Csiszár [12] introduced the concept of f*-divergence* as follows

$$I_f(p,q) := \int_{\Omega} p(x)\, f\left[\frac{q(x)}{p(x)} \right] d\mu(x), \tag{2}$$

for $p,\, q \in \mathcal{P}$, where f *is convex on* $(0,\infty)$ and *normalised*, i.e. $f(1) = 0$.

Most of the above distances are particular instances of Csiszár f-divergence. There are also many others which are not in this class (see for example Taneja's book online [43]). For the basic properties of Csiszár f-divergence such as

$$I_f(p,q) \geq 0 \text{ for any } p,\; q \in \mathcal{P},$$

and

$$\mathcal{P} \times \mathcal{P} \ni (p,q) \mapsto I_f(p,q) \text{ is convex},$$

see [12], [13] and [48].

In the recent papers [14], [15] and [16] we obtained several reverses of Jensen's integral inequality. These applied to Csiszár f-divergence produce the following results:

Theorem 1 (Dragomir 2013, [15])**.** *Let $f:(0,\infty)\to\mathbb{R}$ be a convex function with the property that $f(1)=0$. Assume that p, $q\in\mathcal{P}$ and there exists the constants $0<r<1<R<\infty$ such that*

$$r\leq\frac{q(x)}{p(x)}\leq R \text{ for } \mu\text{-a.e. } x\in\Omega. \tag{3}$$

Then we have the inequalities

$$\begin{aligned}0\leq I_f(p,q)&\leq\frac{(R-1)(1-r)}{R-r}\sup_{t\in(r,R)}\Psi_f(t;r,R) \\ &\leq(R-1)(1-r)\frac{f'_-(R)-f'_+(r)}{R-r} \\ &\leq\frac{1}{4}(R-r)\left[f'_-(R)-f'_+(r)\right],\end{aligned}\tag{4}$$

and $\Psi_f(\cdot;r,R):(r,R)\to\mathbb{R}$ is defined by

$$\Psi_f(t;r,R)=\frac{f(R)-f(t)}{R-t}-\frac{f(t)-f(r)}{t-r}.$$

We also have the inequality

$$\begin{aligned}0\leq I_f(p,q)&\leq\frac{1}{4}(R-r)\frac{f(R)(1-r)+f(r)(R-1)}{(R-1)(1-r)} \\ &\leq\frac{1}{4}(R-r)\left[f'_-(R)-f'_+(r)\right].\end{aligned}\tag{5}$$

and the inequality

$$\begin{aligned}0\leq I_f(p,q)&\leq 2\max\left\{\frac{R-1}{R-r},\frac{1-r}{R-r}\right\} \\ &\times\left[\frac{f(r)+f(R)}{2}-f\left(\frac{r+R}{2}\right)\right] \\ &\leq\frac{1}{2}\max\{R-1,1-r\}\left[f'_-(R)-f'_+(r)\right].\end{aligned}\tag{6}$$

Some bounds in terms of the variation distance are as follows:

Theorem 2 (Dragomir 2016, [16])**.** *With the assumptions of Theorem 1 we have*

$$\begin{aligned}0\leq I_f(p,q)&\leq\frac{1}{2}\left[f'_-(R)-f'_+(r)\right]D_v(p,q) \\ &\leq\frac{1}{2}\left[f'_-(R)-f'_+(r)\right]\left[D_{\chi^2}(p,q)\right]^{1/2} \\ &\leq\frac{1}{4}(R-r)\left[f'_-(R)-f'_+(r)\right].\end{aligned}\tag{7}$$

and

$$0 \le I_f(p,q) \le \frac{1}{2}([1,R;f]-[r,1;f])\,D_v(p,q) \tag{8}$$
$$\le \frac{1}{2}([1,R;f]-[r,1;f])\left[D_{\chi^2}(p,q)\right]^{1/2}$$
$$\le \frac{1}{4}([1,R;f]-[r,1;f])(R-r),$$

where $[a,b;f]$ *is the divided difference*

$$[a,b;f] := \frac{f(b)-f(a)}{b-a}.$$

Further bounds in terms of the Lebesgue norms of the derivative are embodied in the next theorem:

Theorem 3 (Dragomir 2013, [14])**.** *With the assumptions in Theorem 1 we have*

$$0 \le I_f(p,q) \le B_f(r,R) \tag{9}$$

where

$$B_f(r,R) := \frac{(R-1)\int_r^1 |f'(t)|\,dt + (1-r)\int_1^R |f'(t)|\,dt}{R-r}. \tag{10}$$

Moreover, we have the following bounds for $B_f(r,R)$

$$B_f(r,R) \tag{11}$$
$$\le \begin{cases} \left[\frac{1}{2} + \frac{\left|1-\frac{r+R}{2}\right|}{R-r}\right]\int_r^R |f'(t)|\,dt \\ \\ \frac{1}{2}\int_r^R |f'(t)|\,dt + \frac{1}{2}\left|\int_1^R |f'(t)|\,dt - \int_r^1 |f'(t)|\,dt\right|, \end{cases}$$

and

$$B_f(r,R) \le \frac{(1-r)(R-1)}{R-r}\left[\left\|f'\right\|_{[1,R],\infty} + \left\|f'\right\|_{[r,1],\infty}\right] \tag{12}$$
$$\le \frac{1}{2}(R-r)\frac{\|f'\|_{[1,R],\infty} + \|f'\|_{[r,1],\infty}}{2} \le \frac{1}{2}(R-r)\left\|f'\right\|_{[r,R],\infty}$$

and

$$B_f(r,R) \le \frac{1}{R-r}\left[(1-r)(R-1)^{1/q}\left\|f'\right\|_{[1,R],p}\right. \tag{13}$$
$$\left. + (R-1)(1-r)^{1/q}\left\|f'\right\|_{[r,1],p}\right]$$
$$\le \frac{1}{R-r}\left\|f'\right\|_{[r,R],p}\left[(1-r)^q(R-1) + (R-1)^q(1-r)\right]^{1/q},$$

Motivated by the above results, in this paper we establish some new inequalities for f-divergence measures by employing two points Taylor's type expansions that are presented below. Applications for particular instances of interest are provided as well.

2 Some Preliminary Identities

The following result is well known in the literature as Taylor's formula or Taylor's theorem with the integral remainder.

Lemma 1. *Let $I \subset \mathbb{R}$ be a closed interval, $c \in I$ and let n be a positive integer. If $f : I \longrightarrow \mathbb{C}$ is such that the n-derivative $f^{(n)}$ is absolutely continuous on I, then for each $y \in I$*

$$f(y) = T_n(f; c, y) + R_n(f; c, y), \tag{14}$$

where $T_n(f; c, y)$ is Taylor's polynomial, i.e.,

$$T_n(f; c, y) := \sum_{k=0}^{n} \frac{(y-c)^k}{k!} f^{(k)}(c). \tag{15}$$

Note that $f^{(0)} := f$ and $0! := 1$ and the remainder is given by

$$R_n(f; c, y) := \frac{1}{n!} \int_c^y (y-t)^n f^{(n+1)}(t)\, dt. \tag{16}$$

A simple proof of this lemma can be achieved by mathematical induction using the integration by parts formula in the Lebesgue integral.

For related results, see [2]-[5], [20]-[21], [28], [33]-[35] and [47].

The following identity can be stated:

Lemma 2. *Let $f : I \to \mathbb{C}$ be n-time differentiable function on the interior $\mathring{I}$ of the interval I and $f^{(n)}$, with $n \geq 1$, be locally absolutely continuous on $\mathring{I}$. Then for each distinct t, a, $b \in \mathring{I}$ and for any $\lambda \in \mathbb{R} \setminus \{0, 1\}$ we have the representation*

$$\begin{aligned} f(t) &= (1-\lambda) f(a) + \lambda f(b) \\ &+ \sum_{k=1}^{n} \frac{1}{k!} \left[(1-\lambda) f^{(k)}(a)(t-a)^k + (-1)^k \lambda f^{(k)}(b)(b-t)^k \right] \\ &+ S_{n,\lambda}(t, a, b), \end{aligned} \tag{17}$$

where the remainder $S_{n,\lambda}(t, a, b)$ is given by

$$\begin{aligned} &S_{n,\lambda}(t, a, b) \\ &:= \frac{1}{n!} \left[(1-\lambda)(t-a)^{n+1} \int_0^1 f^{(n+1)}((1-s)a + st)(1-s)^n ds \right. \\ &\left. + (-1)^{n+1} \lambda (b-t)^{n+1} \int_0^1 f^{(n+1)}((1-s)t + sb) s^n ds \right]. \end{aligned} \tag{18}$$

Proof. Using Taylor's representation with the integral remainder (14) we can write the following two identities

$$f(t) = \sum_{k=0}^{n} \frac{1}{k!} f^{(k)}(a)(t-a)^k + \frac{1}{n!} \int_a^t f^{(n+1)}(\tau)(t-\tau)^n d\tau \tag{19}$$

and

$$f(t)=\sum_{k=0}^{n}\frac{(-1)^k}{k!}f^{(k)}(b)(b-t)^k+\frac{(-1)^{n+1}}{n!}\int_t^b f^{(n+1)}(\tau)(\tau-t)^n\,d\tau \tag{20}$$

for any t, a, $b\in\mathring{I}$.

For any integrable function h on an interval and any distinct numbers c, d in that interval, we have, by the change of variable $\tau=(1-s)c+sd$, $s\in[0,1]$ that

$$\int_c^d h(\tau)\,d\tau=(d-c)\int_0^1 h((1-s)c+sd)\,ds.$$

Therefore,

$$\begin{aligned}&\int_a^t f^{(n+1)}(\tau)(t-\tau)^n\,d\tau\\&=(t-a)\int_0^1 f^{(n+1)}((1-s)a+st)(t-(1-s)a-st)^n\,ds\\&=(t-a)^{n+1}\int_0^1 f^{(n+1)}((1-s)a+st)(1-s)^n\,ds\end{aligned}$$

and

$$\begin{aligned}&\int_t^b f^{(n+1)}(\tau)(\tau-t)^n\,d\tau\\&=(b-t)\int_0^1 f^{(n+1)}((1-s)t+sb)((1-s)t+sb-t)^n\,ds\\&=(b-t)^{n+1}\int_0^1 f^{(n+1)}((1-s)t+sb)s^n ds.\end{aligned}$$

The identities (19) and (20) can then be written as

$$\begin{aligned}f(t)&=\sum_{k=0}^{n}\frac{1}{k!}f^{(k)}(a)(t-a)^k\\&\quad+\frac{1}{n!}(t-a)^{n+1}\int_0^1 f^{(n+1)}((1-s)a+st)(1-s)^n\,ds\end{aligned} \tag{21}$$

and

$$\begin{aligned}f(t)&=\sum_{k=0}^{n}\frac{(-1)^k}{k!}f^{(k)}(b)(b-t)^k\\&\quad+(-1)^{n+1}\frac{(b-t)^{n+1}}{n!}\int_0^1 f^{(n+1)}((1-s)t+sb)s^n ds.\end{aligned} \tag{22}$$

Now, if we multiply (21) with $1-\lambda$ and (22) with λ and add the resulting equalities, a simple calculation yields the desired identity (17). □

Remark 1. *If we take in (17)* $t = \frac{a+b}{2}$, *with* $a,\ b \in \mathring{I}$, *then we have for any* $\lambda \in \mathbb{R} \setminus \{0,1\}$ *that*

$$f\left(\frac{a+b}{2}\right) = (1-\lambda) f(a) + \lambda f(b) + \sum_{k=1}^{n} \frac{1}{2^k k!} \left[(1-\lambda) f^{(k)}(a) + (-1)^k \lambda f^{(k)}(b)\right] (b-a)^k + \tilde{S}_{n,\lambda}(a,b), \tag{23}$$

where the remainder $\tilde{S}_{n,\lambda}(a,b)$ *is given by*

$$\tilde{S}_{n,\lambda}(a,b) := \frac{1}{2^{n+1} n!} (b-a)^{n+1} \left[(1-\lambda) \int_0^1 f^{(n+1)}\left((1-s)a + s\frac{a+b}{2}\right)(1-s)^n ds + (-1)^{n+1} \lambda \int_0^1 f^{(n+1)}\left((1-s)\frac{a+b}{2} + sb\right) s^n ds\right]. \tag{24}$$

In particular, for $\lambda = \frac{1}{2}$ *we have*

$$f\left(\frac{a+b}{2}\right) = \frac{f(a) + f(b)}{2} + \sum_{k=1}^{n} \frac{1}{2^{k+1} k!} \left[f^{(k)}(a) + (-1)^k f^{(k)}(b)\right] (b-a)^k + \tilde{S}_n(a,b), \tag{25}$$

where the remainder $\tilde{S}_n(a,b)$ *is given by*

$$\tilde{S}_n(a,b) := \frac{1}{2^{n+2} n!} (b-a)^{n+1} \left[\int_0^1 f^{(n+1)}\left((1-s)a + s\frac{a+b}{2}\right)(1-s)^n ds + (-1)^{n+1} \int_0^1 f^{(n+1)}\left((1-s)\frac{a+b}{2} + sb\right) s^n ds\right]. \tag{26}$$

Remark 2. *The case* $n = 0$, *namely when the function* f *is locally absolutely continuous on* $\mathring{I}$ *with the derivative* f' *existing almost everywhere in* $\mathring{I}$ *is important and produces the following simple identities for each distinct* $t,\ a,\ b \in \mathring{I}$ *and* $\lambda \in \mathbb{R} \setminus \{0,1\}$

$$f(t) = (1-\lambda) f(a) + \lambda f(b) + S_\lambda(t,a,b), \tag{27}$$

where the remainder $S_\lambda(t,a,b)$ *is given by*

$$S_\lambda(t,a,b) := (1-\lambda)(t-a) \int_0^1 f'((1-s)a + st)\, ds - \lambda (b-t) \int_0^1 f'((1-s)t + sb)\, ds. \tag{28}$$

3 Two Points Estimates

Assume that $p,\, q\in\mathcal{P}$ and there exists the constants $0<r<1<R<\infty$ such that

$$r\le\frac{q(x)}{p(x)}\le R \text{ for } \mu\text{-a.e. } x\in\Omega. \tag{29}$$

We consider the following divergence measures

$$D_{\chi^k,r}(p,q):=\int_{\Omega.}\frac{(q(x)-rp(x))^k}{p^{k-1}(x)}d\mu(x)\ge 0 \text{ for } k\in\mathbb{N}, \tag{30}$$

and

$$D_{R,\chi^k}(p,q):=\int_{\Omega.}\frac{(Rp(x)-q(x))^k}{p^{k-1}(x)}d\mu(x)\ge 0 \text{ for } k\in\mathbb{N}. \tag{31}$$

Theorem 4. *Let I be an open interval with $[r,R]\subset I$ as above, $f:I\to\mathbb{C}$ be n-time differentiable function on I and $f^{(n)}$, with $n\ge 1$, be locally absolutely continuous on I. Then for any $p,\, q\in\mathcal{P}$ satisfying the condition (29) we have the representation*

$$\begin{aligned} I_f(p,q) &= (1-\lambda)f(r)+\lambda f(R) \\ &\quad+\sum_{k=1}^{n}\frac{1}{k!}\left[(1-\lambda)f^{(k)}(r)D_{\chi^k,r}(p,q)+(-1)^k\lambda f^{(k)}(R)D_{R,\chi^k}(p,q)\right] \\ &\quad+R_{f,n}(p,q;\lambda)\end{aligned} \tag{32}$$

and the reminder $R_{f,n}(p,q;\lambda)$ is given by

$$\begin{aligned} R_{f,n}(p,q;\lambda) &= \frac{1}{n!}\left[(1-\lambda)\int_{\Omega}\frac{(q(x)-rp(x))^{n+1}}{p^n(x)}\right. \\ &\quad\times\left(\int_0^1 f^{(n+1)}\left((1-s)r+s\frac{q(x)}{p(x)}\right)(1-s)^n ds\right)d\mu(x) \\ &\quad+(-1)^{n+1}\lambda\int_{\Omega}\frac{(Rp(x)-q(x))^{n+1}}{p^n(x)} \\ &\quad\left.\times\left(\int_0^1 f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)}+sR\right)s^n ds\right)d\mu(x)\right],\end{aligned} \tag{33}$$

where $\lambda\in[0,1]$.

In particular, for $\lambda=\frac{1}{2}$ we get

$$\begin{aligned} I_f(p,q) &= \frac{f(r)+f(R)}{2} \\ &\quad+\sum_{k=1}^{n}\frac{1}{k!}\left[\frac{f^{(k)}(r)D_{\chi^k,r}(p,q)+(-1)^k f^{(k)}(R)D_{R,\chi^k}(p,q)}{2}\right] \\ &\quad+R_{f,n}(p,q),\end{aligned} \tag{34}$$

where

$$R_{f,n}(p,q) = \frac{1}{2n!}\left[\int_\Omega \frac{(q(x)-rp(x))^{n+1}}{p^n(x)} \times \left(\int_0^1 f^{(n+1)}\left((1-s)r + s\frac{q(x)}{p(x)}\right)(1-s)^n ds\right) d\mu(x) + (-1)^{n+1}\int_\Omega \frac{(Rp(x)-q(x))^{n+1}}{p^n(x)} \times \left(\int_0^1 f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)} + sR\right) s^n ds\right) d\mu(x)\right]. \tag{35}$$

Proof. From Lemma 2 we have, by taking $t = \frac{q(x)}{p(x)}$, $a = r$ and $b = R$, that

$$f\left(\frac{q(x)}{p(x)}\right) = (1-\lambda) f(r) + \lambda f(R) + \sum_{k=1}^{n} \frac{1}{k!}\left[(1-\lambda) f^{(k)}(r)\left(\frac{q(x)}{p(x)} - r\right)^k + (-1)^k \lambda f^{(k)}(R)\left(R - \frac{q(x)}{p(x)}\right)^k\right] + S_{n,\lambda}\left(\frac{q(x)}{p(x)}, r, R\right), \tag{36}$$

where the remainder $S_{n,\lambda}\left(\frac{q(x)}{p(x)}, r, R\right)$ is given by

$$S_{n,\lambda}\left(\frac{q(x)}{p(x)}, r, R\right) = \frac{1}{n!}\left[(1-\lambda)\left(\frac{q(x)}{p(x)} - r\right)^{n+1}\int_0^1 f^{(n+1)}\left((1-s)r + s\frac{q(x)}{p(x)}\right)(1-s)^n ds + (-1)^{n+1}\lambda\left(R - \frac{q(x)}{p(x)}\right)^{n+1}\int_0^1 f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)} + sR\right) s^n ds\right], \tag{37}$$

where $x \in \Omega$.

If we multiply (36) by $p(x)$ and integrate on Ω we get

$$\int_\Omega p(x) f\left(\frac{q(x)}{p(x)}\right) d\mu(x) = \left[(1-\lambda) f(r) + \lambda f(R)\right]\int_\Omega p(x)\, d\mu(x) + \sum_{k=1}^{n}\frac{1}{k!}\left[(1-\lambda) f^{(k)}(r)\int_\Omega \frac{(q(x)-rp(x))^k}{p^{k-1}(x)} d\mu(x) + (-1)^k \lambda f^{(k)}(R)\int_\Omega \frac{(Rp(x)-q(x))^k}{p^{k-1}(x)} d\mu(x)\right] + R_{f,n}(p,q;\lambda), \tag{38}$$

where

$$R_{f,n}(p,q;\lambda)=\int_\Omega p(x)\,S_{n,\lambda}\left(\frac{q(x)}{p(x)},r,R\right)d\mu(x) \tag{39}$$
$$=\frac{1}{n!}\left[(1-\lambda)\int_\Omega p(x)\left(\frac{q(x)}{p(x)}-r\right)^{n+1}\right.$$
$$\times\left(\int_0^1 f^{(n+1)}\left((1-s)r+s\frac{q(x)}{p(x)}\right)(1-s)^n\,ds\right)d\mu(x)$$
$$+(-1)^{n+1}\lambda\int_\Omega p(x)\left(R-\frac{q(x)}{p(x)}\right)^{n+1}$$
$$\left.\times\left(\int_0^1 f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)}+sR\right)s^n ds\right)d\mu(x)\right],$$

for $\lambda\in[0,1]$.

This proves the representations (32) and (33). □

Corollary 1. *With the assumptions of Theorem 4 and if $f^{(n+1)}\in L_\infty[r,R]$, then we have the following bounds for the reminder*

$$|R_{f,n}(p,q;\lambda)| \tag{40}$$
$$\le\frac{1}{(n+1)!}\left[(1-\lambda)\int_\Omega\frac{(q(x)-rp(x))^{n+1}}{p^n(x)}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],\infty}d\mu(x)\right.$$
$$\left.+\lambda\int_\Omega\frac{(Rp(x)-q(x))^{n+1}}{p^n(x)}\left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],\infty}d\mu(x)\right]$$
$$\le\frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}\left[(1-\lambda)D_{\chi^{n+1},r}(p,q)+\lambda D_{R,\chi^{n+1}}(p,q)\right]$$
$$\le\frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}(R-r)^{n+1}$$

for any $\lambda\in[0,1]$, and, in particular, for $\lambda=\frac{1}{2}$

$$|R_{f,n}(p,q)|\le\frac{1}{2(n+1)!}\left[\int_\Omega\frac{(q(x)-rp(x))^{n+1}}{p^n(x)}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],\infty}d\mu(x)\right. \tag{41}$$
$$\left.+\int_\Omega\frac{(Rp(x)-q(x))^{n+1}}{p^n(x)}\left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],\infty}d\mu(x)\right]$$
$$\le\frac{1}{2(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}\left[D_{\chi^{n+1},r}(p,q)+D_{R,\chi^{n+1}}(p,q)\right]$$
$$\le\frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}(R-r)^{n+1}.$$

Proof. From (33) we have

$$
\begin{aligned}
|R_{f,n}(p,q;\lambda)| &\le \frac{1}{n!}\Bigg[(1-\lambda)\int_\Omega \frac{(q(x)-rp(x))^{n+1}}{p^n(x)} \\
&\times \left|\int_0^1 f^{(n+1)}\left((1-s)r+s\frac{q(x)}{p(x)}\right)(1-s)^n ds\right| d\mu(x) \\
&+\lambda\int_\Omega \frac{(Rp(x)-q(x))^{n+1}}{p^n(x)} \\
&\times \left|\int_0^1 f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)}+sR\right)s^n ds\right| d\mu(x)\Bigg] \\
&\le \frac{1}{n!}\Bigg[(1-\lambda)\int_\Omega \frac{(q(x)-rp(x))^{n+1}}{p^n(x)} \\
&\times \left(\int_0^1 \left|f^{(n+1)}\left((1-s)r+s\frac{q(x)}{p(x)}\right)\right|(1-s)^n ds\right) d\mu(x) \\
&+\lambda\int_\Omega \frac{(Rp(x)-q(x))^{n+1}}{p^n(x)} \\
&\times \int_0^1 \left|f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)}+sR\right)\right| s^n ds d\mu(x)\Bigg] \\
&= K_n(p,q;\lambda)
\end{aligned} \tag{42}
$$

for any $\lambda \in [0,1]$.

We have

$$
\begin{aligned}
&\int_0^1 \left|f^{(n+1)}\left((1-s)r+s\frac{q(x)}{p(x)}\right)\right|(1-s)^n ds \\
&\qquad \le \operatorname{essup}_{s\in[0,1]}\left|f^{(n+1)}\left((1-s)r+s\frac{q(x)}{p(x)}\right)\right|\int_0^1 (1-s)^n ds \\
&\qquad = \frac{1}{n+1}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],\infty} \le \frac{1}{n+1}\left\|f^{(n+1)}\right\|_{[r,R],\infty}
\end{aligned}
$$

and

$$
\begin{aligned}
&\int_0^1 \left|f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)}+sR\right)\right| s^n ds \\
&\qquad \le \operatorname{essup}_{s\in[0,1]}\left|f^{(n+1)}\left((1-s)\frac{q(x)}{p(x)}+sR\right)\right|\int_0^1 s^n ds \\
&\qquad = \frac{1}{n+1}\left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],\infty} \le \frac{1}{n+1}\left\|f^{(n+1)}\right\|_{[r,R],\infty}
\end{aligned}
$$

for $x \in \Omega$.

Therefore

$$\begin{aligned}
K_n(p,q;\lambda) &\le \frac{1}{(n+1)!}\left[(1-\lambda)\int_\Omega \frac{(q(x)-rp(x))^{n+1}}{p^n(x)}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],\infty} d\mu(x)\right.\\
&\left.+\lambda\int_\Omega \frac{(Rp(x)-q(x))^{n+1}}{p^n(x)}\left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],\infty} d\mu(x)\right]\\
&\le \frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}\left[(1-\lambda)\int_\Omega \frac{(q(x)-rp(x))^{n+1}}{p^n(x)}d\mu(x)\right.\\
&\left.+\lambda\int_\Omega \frac{(Rp(x)-q(x))^{n+1}}{p^n(x)}d\mu(x)\right]\\
&= \frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}\left[(1-\lambda)\int_\Omega p(x)\left(\frac{q(x)}{p(x)}-r\right)^{n+1}d\mu(x)\right.\\
&\left.+\lambda\int_\Omega p(x)\left(R-\frac{q(x)}{p(x)}\right)^{n+1}d\mu(x)\right]\\
&\le \frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}(R-r)^{n+1}\\
&\times\left[(1-\lambda)\int_\Omega p(x)\,d\mu(x)+\lambda\int_\Omega p(x)\,d\mu(x)\right]\\
&= \frac{1}{(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],\infty}(R-r)^{n+1},
\end{aligned}$$

and from (42) we get (40). □

We consider the divergence measures

$$D_{\chi^{n+1+1/s},r}(p,q) := \int_{\Omega.} \frac{(q(x)-rp(x))^{n+1+1/s}}{p^{n+1/s}(x)}d\mu(x) \ge 0 \text{ for } n\in\mathbb{N},\ s>1 \quad (43)$$

and

$$\begin{aligned}
&D_{R,\chi^{n+1+1/s}}(p,q) \qquad (44)\\
&:= \int_{\Omega.} \frac{(Rp(x)-q(x))^{n+1+1/s}}{p^{n+1/s}(x)}d\mu(x) \ge 0 \text{ for } n\in\mathbb{N},\ s>1.
\end{aligned}$$

Corollary 2. *With the assumptions of Theorem 4 and if $f^{(n+1)} \in L_s[r,R]$, with*

s, $q>1$, and $\frac{1}{s}+\frac{1}{q}=1$, then we have the following bounds for the reminder

$$
\begin{aligned}
&\left|R_{f,n}(p,q;\lambda)\right| \qquad (45)\\
&\leq \frac{1}{(n+1)!}\left[(1-\lambda)\int_{\Omega}\frac{(q(x)-rp(x))^{n+1+1/s}}{p^{n+1/s}(x)}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],s}d\mu(x)\right.\\
&\left.+\lambda\int_{\Omega}\frac{(Rp(x)-q(x))^{n+1+1/s}}{p^{n+1/s}(x)}\left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],s}d\mu(x)\right]\\
&\leq \frac{1}{(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s}\\
&\times\left[(1-\lambda)D_{\chi^{n+1+1/s},r}(p,q)+\lambda D_{R,\chi^{n+1+1/s}}(p,q)\right]\\
&\leq \frac{1}{(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s}(R-r)^{n+1+1/s}
\end{aligned}
$$

for any $\lambda\in[0,1]$, and, in particular, for $\lambda=\frac{1}{2}$

$$
\begin{aligned}
&\left|R_{f,n}(p,q)\right| \qquad (46)\\
&\leq \frac{1}{2(n+1)!}\left[\int_{\Omega}\frac{(q(x)-rp(x))^{n+1+1/s}}{p^{n+1/s}(x)}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],s}d\mu(x)\right.\\
&\left.+\int_{\Omega}\frac{(Rp(x)-q(x))^{n+1+1/s}}{p^{n+1/s}(x)}\left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],s}d\mu(x)\right]\\
&\leq \frac{1}{2(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s}\\
&\times\left[D_{\chi^{n+1+1/s},r}(p,q)+D_{R,\chi^{n+1+1/s}}(p,q)\right]\\
&\leq \frac{1}{(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s}(R-r)^{n+1+1/s}.
\end{aligned}
$$

Proof. Using Hölder's integral inequality for s, $q>1$ and $\frac{1}{s}+\frac{1}{q}=1$, we have

$$
\begin{aligned}
&\int_0^1\left|f^{(n+1)}\left((1-\tau)r+\tau\frac{q(x)}{p(x)}\right)\right|(1-\tau)^n d\tau\\
&\leq\left(\int_0^1\left|f^{(n+1)}\left((1-\tau)r+\tau\frac{q(x)}{p(x)}\right)\right|^s ds\right)^{1/s}\left(\int_0^1(1-\tau)^{qn}d\tau\right)^{1/q}\\
&=\left(\left(\frac{q(x)}{p(x)}-r\right)\int_r^{\frac{q(x)}{p(x)}}\left|f^{(n+1)}(u)\right|^s du\right)^{1/s}\left(\frac{1}{qn+1}\right)^{1/q}\\
&=\frac{1}{(qn+1)^{1/q}}\left(\frac{q(x)}{p(x)}-r\right)^{1/s}\left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],s}\\
&\leq\frac{1}{(qn+1)^{1/q}}\left(\frac{q(x)}{p(x)}-r\right)^{1/s}\left\|f^{(n+1)}\right\|_{[r,R],s}
\end{aligned}
$$

and, similarly

$$\int_0^1 \left| f^{(n+1)}\left((1-\tau)\frac{q(x)}{p(x)}+\tau R\right)\right| \tau^n d\tau \le \frac{1}{(qn+1)^{1/q}}\left(R-\frac{q(x)}{p(x)}\right)^{1/s} \left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],s} \le \frac{1}{(qn+1)^{1/q}}\left(R-\frac{q(x)}{p(x)}\right)^{1/s} \left\|f^{(n+1)}\right\|_{[r,R],s}$$

for $x \in \Omega$.

Therefore,

$$\begin{aligned} &K_n(p,q;\lambda) \\ &\le \frac{1}{(qn+1)^{1/q}(n+1)!} \\ &\times \left[(1-\lambda)\int_\Omega \frac{(q(x)-rp(x))^{n+1+1/s}}{p^{n+1/s}(x)} \left\|f^{(n+1)}\right\|_{\left[r,\frac{q(x)}{p(x)}\right],s} d\mu(x)\right. \\ &\left. +\lambda \int_\Omega \frac{(Rp(x)-q(x))^{n+1+1/s}}{p^{n+1/s}(x)} \left\|f^{(n+1)}\right\|_{\left[\frac{q(x)}{p(x)},R\right],s} d\mu(x)\right] \\ &\le \frac{1}{(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s} \\ &\times \left[(1-\lambda)\int_\Omega \frac{(q(x)-rp(x))^{n+1+1/s}}{p^{n+1/s}(x)} d\mu(x) + \lambda \int_\Omega \frac{(Rp(x)-q(x))^{n+1+1/s}}{p^{n+1/s}(x)} d\mu(x)\right] \\ &\le \frac{1}{(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s}\left[(1-\lambda)(R-r)^{n+1+1/s}+\lambda(R-r)^{n+1+1/s}\right] \\ &= \frac{1}{(qn+1)^{1/q}(n+1)!}\left\|f^{(n+1)}\right\|_{[r,R],s}(R-r)^{n+1+1/s}, \end{aligned}$$

which, by (42), produces the desired result (45). □

4 Application for Kullback-Leibler Divergence

Consider the logarithmic function $f(t) = -\ln t$, $t > 0$. Then

$$I_f(p,q) = -\int_\Omega p(x)\ln\left[\frac{q(x)}{p(x)}\right] d\mu(x) = D_{KL}(p,q)$$

for p, $q \in \mathcal{P}$.

We have $f^{(k)}(t) = \frac{(-1)^k (k-1)!}{t^k}$, $k \in \mathbb{N}$, $k \ge 1$ and for $[a,b] \subset (0,\infty)$,

$$\left\|f^{(n+1)}\right\|_{[a,b],\infty} := \sup_{t\in[a,b]}\left|f^{(n+1)}(t)\right| = n! \sup_{t\in[a,b]}\left\{\frac{1}{t^{n+1}}\right\} = \frac{n!}{a^{n+1}};$$

and for $\alpha \geq 1$

$$\left\| f^{(n+1)} \right\|_{[a,b],\alpha} := \left(\int_a^b \left| f^{(n+1)}(t) \right|^\alpha dt \right)^{\frac{1}{\alpha}} = n! \left[\int_a^b \frac{dt}{t^{(n+1)\alpha}} \right]^{\frac{1}{\alpha}}$$
$$= n! \left[\frac{b^{(n+1)\alpha-1} - a^{(n+1)\alpha-1}}{[(n+1)\alpha - 1]\, b^{(n+1)\alpha-1} a^{(n+1)\alpha-1}} \right]^{\frac{1}{\alpha}}.$$

Assume that $p, q \in \mathcal{P}$ and there exists the constants $0 < r < 1 < R < \infty$ such that

$$r \leq \frac{q(x)}{p(x)} \leq R \text{ for } \mu\text{-a.e. } x \in \Omega.$$

By using Theorem 4 we have

$$\begin{aligned} & D_{KL}(p,q) \\ & = \ln \left[r^{-(1-\lambda)} R^{-\lambda} \right] \\ & + \sum_{k=1}^{n} \frac{1}{k} \left[\frac{(-1)^k (1-\lambda)}{r^k} D_{\chi^k, r}(p,q) + \frac{\lambda}{R^k} D_{R,\chi^k}(p,q) \right] + D_{f,n}(p,q;\lambda) \end{aligned} \tag{47}$$

and the reminder $D_n(p,q;\lambda)$ is given by

$$\begin{aligned} D_n(p,q;\lambda) = (1-\lambda)(-1)^{n+1} & \int_\Omega \frac{(q(x) - rp(x))^{n+1}}{p^n(x)} \\ & \times \left(\int_0^1 \frac{(1-s)^n\, ds}{\left((1-s) r + s \frac{q(x)}{p(x)} \right)^{n+1}} \right) d\mu(x) \\ & + \lambda \int_\Omega \frac{(Rp(x) - q(x))^{n+1}}{p^n(x)} \\ & \times \left(\int_0^1 \frac{s^n ds}{\left((1-s) \frac{q(x)}{p(x)} + sR \right)^{n+1}} \right) d\mu(x), \end{aligned} \tag{48}$$

where $\lambda \in [0,1]$.

In particular, for $\lambda = \frac{1}{2}$ we get

$$\begin{aligned} D_{KL}(p,q) = & \ln \left[r^{-1/2} R^{-1/2} \right] \\ & + \frac{1}{2} \sum_{k=1}^{n} \frac{1}{k} \left[\frac{(-1)^k}{r^k} D_{\chi^k, r}(p,q) + \frac{1}{R^k} D_{R,\chi^k}(p,q) \right] + D_{f,n}(p,q) \end{aligned} \tag{49}$$

and the reminder $D_n(p,q)$ is given by

$$\begin{aligned} & D_n(p,q) && (50)\\ &= \frac{1}{2}(-1)^{n+1}\int_{\Omega}\frac{(q(x)-rp(x))^{n+1}}{p^n(x)}\left(\int_0^1\frac{(1-s)^n\,ds}{\left((1-s)r+s\frac{q(x)}{p(x)}\right)^{n+1}}\right)d\mu(x)\\ &+\frac{1}{2}\int_{\Omega}\frac{(Rp(x)-q(x))^{n+1}}{p^n(x)}\left(\int_0^1\frac{s^n ds}{\left((1-s)\frac{q(x)}{p(x)}+sR\right)^{n+1}}\right)d\mu(x). \end{aligned}$$

By Corollary 1 we have

$$\begin{aligned} |D_n(p,q;\lambda)| &\le \frac{1}{(n+1)r^{n+1}}\left[(1-\lambda)D_{\chi^{n+1},r}(p,q)+\lambda D_{R,\chi^{n+1}}(p,q)\right] && (51)\\ &\le \frac{1}{(n+1)}\left(\frac{R}{r}-1\right)^{n+1} \end{aligned}$$

for any $\lambda\in[0,1]$, and, in particular, for $\lambda=\frac{1}{2}$

$$\begin{aligned} |D_n(p,q)| &\le \frac{1}{2(n+1)r^{n+1}}\left[D_{\chi^{n+1},r}(p,q)+D_{R,\chi^{n+1}}(p,q)\right] && (52)\\ &\le \frac{1}{(n+1)}\left(\frac{R}{r}-1\right)^{n+1}. \end{aligned}$$

From Corollary 2 we have for s, $q>1$ with $\frac{1}{s}+\frac{1}{q}=1$, that

$$\begin{aligned} & |D_n(p,q;\lambda)| && (53)\\ &\le \frac{1}{(qn+1)^{1/q}(n+1)}\left[\frac{R^{(n+1)s-1}-r^{(n+1)s-1}}{[(n+1)s-1]R^{(n+1)s-1}r^{(n+1)s-1}}\right]^{\frac{1}{s}}\\ &\times\left[(1-\lambda)D_{\chi^{n+1+1/s},r}(p,q)+\lambda D_{R,\chi^{n+1+1/s}}(p,q)\right]\\ &\le \frac{1}{(qn+1)^{1/q}(n+1)}\left[\frac{R^{(n+1)s-1}-r^{(n+1)s-1}}{[(n+1)s-1]R^{(n+1)s-1}r^{(n+1)s-1}}\right]^{\frac{1}{s}}\\ &\times(R-r)^{n+1+1/s} \end{aligned}$$

for any $\lambda \in [0,1]$, and, in particular, for $\lambda = \frac{1}{2}$

$$
\begin{aligned}
&\left| D_n(p,q) \right| \qquad (54)\\
&\leq \frac{1}{2(qn+1)^{1/q}(n+1)} \left[\frac{R^{(n+1)s-1} - r^{(n+1)s-1}}{[(n+1)s-1] R^{(n+1)s-1} r^{(n+1)s-1}} \right]^{\frac{1}{s}} \\
&\times \left[D_{\chi^{n+1+1/s},r}(p,q) + D_{R,\chi^{n+1+1/s}}(p,q) \right] \\
&\leq \frac{1}{(qn+1)^{1/q}(n+1)} \left[\frac{R^{(n+1)s-1} - r^{(n+1)s-1}}{[(n+1)s-1] R^{(n+1)s-1} r^{(n+1)s-1}} \right]^{\frac{1}{s}} \\
&\times (R-r)^{n+1+1/s}.
\end{aligned}
$$

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