

On M -dimensional Unified (r, s) -Jensen Difference Divergence Measures and Their Applications

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Abstract: During past years the Jensen difference divergence measure (Sibson [18], Rao [12]) has found its importance towards applications in various statistical areas. In this paper, we have presented three different ways to generalize this measure by using two scalar parameters. These generalizations have been put in unified expressions. Some connections with income inequality, generalized mutual information, Markov chains, deflation factor etc., have been made.

Keywords:

AMS Subject Classification: