

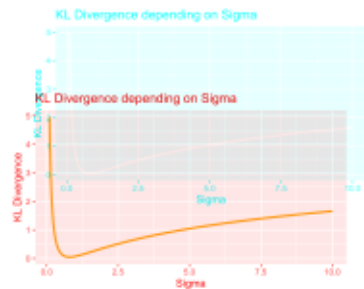
Introduction to Machine Learning



Information Theory

Kullback-Leibler Divergence

Learning goals



- Know the KL divergence as distance between distributions
- Understand KL as expected log-difference
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- Understand how KL can be used as loss
- Understand that KL is equivalent to the expected likelihood ratio