

ON THE LOG-CONVEXITY OF SOME DIVERGENCE MEASURES

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ABSTRACT. Some measures of divergences between vectors in a convex set of n -dimensional real vector space are defined in terms of certain types of entropy functions, and their log-convexity property is studied.

Key words and phrases. Convex, log-Convex and entropy functions, \mathfrak{J} -, \mathfrak{R} -, and \mathfrak{L} -divergences .