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A PROPERTY OF J-DIVERGENCES OF MARGINAL PROBABILITY DISTRIBUTIONS

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It is proved that the J-divergence of any two probability distributions of any stochastic process equals the supremum of J-divergences of finite-dimensional marginal distributions. If this supremum is finite then the distributions are absolutely continuous with respect to each other.

Let us have two arbitrary probability distributions, P nad Q, on a Borel field $\mathscr{F}$ of subsets Λ of a space $\Omega = \{\omega\}$. Let P_a and Q_a, $a \in A$, be corresponding "marginal" distributions on Borel sub-fields $\mathscr{F}_a \subset \mathscr{F}$, defined by $P_a(\Lambda) = P(\Lambda)$ and $Q_a(\Lambda) = Q(\Lambda)$ for $\Lambda \in \mathscr{F}_a$, $a \in A$.

Definition.[1]) *J-divergence J_a between distributions P and Q on the Borel field $\mathscr{F}_a \subset \mathscr{F}$ is the number*

$$J_a = \int \left(\frac{p_a}{q_a} - 1\right) \log \frac{p_a}{q_a} \, \mathrm{d}Q \quad \text{if} \quad P_a \equiv Q_a \,, \tag{1}$$

and

$$J_a = \infty \,, \quad \text{if} \quad P_a \not\equiv Q_a \,, \tag{2}$$

where $P_a \equiv Q_a$ denotes that $[Q(\Lambda) = 0] \Leftrightarrow [P(\Lambda) = 0]$ for $\Lambda \in \mathscr{F}_a$, and $\frac{p_a}{q_a} = \frac{\mathrm{d}P_a}{\mathrm{d}Q_a}$ is the likelihood ratio (Radon-Nikodym's derivative) of P_a w. r. t. Q_a, i. e. such a function of ω that

$$P(\Lambda) = \int_\Lambda \frac{p_a(\omega)}{q_a(\omega)} \, \mathrm{d}Q \,, \quad \Lambda \in \mathscr{F}_a . \tag{3}$$

Divergence J_a is symmetrical in P and Q and possesses certain valuable properties. It may be easily shown, that $J_a \geqq 0$, where the sign of equality holds if and only if $P_a = Q_a$. Furthermore, $\mathscr{F}_b \subset \mathscr{F}_a$ implies $J_b \leqq J_a$, where

[1]) See [2], page 158, and [3]. Our definition is that of [3] extended to the case when $P_a \not\equiv Q_a$.

the sign of equality holds if and only if either $J_b = \infty$ or $\frac{p_a}{q_a} = \frac{p_b}{q_b}$ $[P]$; in the latter case F_b is a sufficient Borel field for distinguishing between P_a and Q_a.[2])

Theorem 1. *Let $J_1 \leqq J_2 \leqq \ldots \leqq J_\infty$ be a sequence of J-divergences (see definition) between distributions P and Q on the Borel fields $\mathscr{F}_1 \subset \mathscr{F}_2 \subset \ldots \subset \mathscr{F}_\infty$, where $\mathscr{F}_\infty$ is the smallest Borel field containing $\bigcup_1^\infty \mathscr{F}_n$. Then*

$$J_\infty = \lim_{n\to\infty} J_n . \tag{4}$$

If $\lim_{n\to\infty} J_n < \infty$, then $P_\infty \equiv Q_\infty$.

Proof. If $\lim_{n\to\infty} J_n = \infty$, then (4) follows from $J_n \leqq J_\infty$, $n \geqq 1$. Hence we may restrict ourselves to the case when

$$\lim_{n\to\infty} J_n < \infty . \tag{5}$$

First let us prove that (5) implies $P_\infty \equiv Q_\infty$. We shall suppose that $P_\infty \not\equiv Q_\infty$ and deduce a contradiction. If, for example, $P_\infty \ll Q_\infty$ does not hold, then there exists an event $A \in \mathscr{F}_\infty$ such that $P_\infty(A) = \varepsilon > 0$ and $Q_\infty(A) = 0$. Consequently (P. R. Halmos, Exercise 8, § 13), to each $k \geqq 1$ we may choose $n_k \geqq 1$ such that there exists an event A_k in $\mathscr{F}_{n_k}$ satisfying the inequalities

$$\frac{3}{4}\varepsilon < P(A_k) , \quad Q(A_k) < \frac{\varepsilon}{4(k-1)} . \tag{6}$$

Bearing (6) in mind and denoting

$$A_k^* = A_k \cap \left\{\omega : \frac{p_{nk}}{q_{nk}} \geqq k\right\} \tag{7}$$

we may write

$$\frac{\varepsilon}{2} < P(A_k) - Q(A_k) = \int_{A_k} \left(\frac{p_{nk}}{q_{nk}} - 1\right) \mathrm{d}Q = \int_{A_k^*} \left(\frac{p_{nk}}{q_{nk}} - 1\right) \mathrm{d}Q +$$

$$+ \int_{A_k - A_k^*} \left(\frac{p_{nk}}{q_{nk}} - 1\right) \mathrm{d}Q \leqq \int_{A_k^*} \left(\frac{p_{nk}}{q_{nk}} - 1\right) \mathrm{d}Q + (k-1)\, Q(A_k - A_k^*) \leqq$$

$$\leqq \int_{A_k^*} \left(\frac{p_{nk}}{q_{nk}} - 1\right) \mathrm{d}Q + \frac{\varepsilon}{4} ,$$

[2]) It may be shown, however, that J-divergence does not possess the triangle property of a metric: Let us consider three normal distributions on the real line having variances $\sigma_1^2 = 0.1$, $\sigma_2^2 = 1$, $\sigma_3^2 = 2$ and mean values $\mu_1 = \mu_2 = \mu_3 = 0$. The J-divergence of any two of them turns out to be $J_{ik} = \frac{\sigma_i^2}{\sigma_k^2}\left(\frac{\sigma_k^2}{\sigma_i^2} - 1\right)^2$, $1 \leqq i \neq k \leqq 3$, from which we get $J_{12} = 8.1$, $J_{13} = 18.05$, $J_{23} = 0.5$, i. e. $J_{12} + J_{23} < J_{13}$.

i. e.

$$\int_{A_k^*} \left(\frac{p_{n_k}}{q_{n_k}} - 1\right) dQ \geqq \frac{\varepsilon}{4} . \tag{8}$$

From (7) and (8) it follows that

$$J_{n_k} = \int \left(\frac{p_{n_k}}{q_{n_k}} - 1\right) \lg \frac{p_{n_k}}{q_{n_k}} dQ \geqq \int_{A_k^*} \left(\frac{p_{n_k}}{q_{n_k}} - 1\right) \lg \frac{p_{n_k}}{q_{n_k}} dQ \geqq$$

$$\geqq \lg k \int_{A_{n_k}^*} \left(\frac{p_{n_k}}{q_{n_k}} - 1\right) dQ \geqq \frac{\varepsilon}{4} \lg k , \quad k = 1, 2, \ldots .$$

This last inequality contradicts the supposition (5) and thereby proves $P_\infty \equiv Q_\infty$.

Now, from $P_\infty \equiv Q_\infty$ it follows that there exists $\frac{p_\infty}{q_\infty}$ and

$$J_\infty = \int \left(\frac{p_\infty}{q_\infty} - 1\right) \lg \frac{p_\infty}{q_\infty} dQ .$$

Moreover, $\frac{p_n}{q_n} = M\left\{\frac{p_\infty}{q_\infty} \mid \mathscr{F}_n\right\}$, which implies (J. L. Doob, Theorem 4.3, Ch. VII) that

$$\frac{p_\infty}{q_\infty} = \lim_{n \to \infty} \frac{p_n}{q_n} . \qquad [Q] \tag{9}$$

By means of (9) and using Fatou's lemma we get from (1) that

$$\lim_{n \to \infty} J_n \geqq \int \left(\frac{p_\infty}{q_\infty} - 1\right) \lg \frac{p_\infty}{q_\infty} dQ = J_\infty . \tag{10}$$

Inequality (10) combined with the obvious opposite inequality, $\lim J_n \leqq J_\infty$, gives (4). The theorem is thus proved.[3])

The following version of Theorem 1 is useful for stochastic processes.

Theorem 2. *Let $\{x_t, t \in T\}$ be an arbitrary system of random variables. Let J_K be the J-divergence between distributions P and Q on the Borel field $\mathscr{F}$ generated by a sub-system $\{x_t, K \subset T\}$. Then*

$$J_T = \sup_{K \in \mathscr{K}} J_K , \tag{11}$$

where $\mathscr{K}$ is the class of all finite subsets of T. If $\sup_{K \in \mathscr{K}} J_K < \infty$, then $P_T \equiv Q_T$.

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[3]) We may write $J_n = - H_n(P, Q) - H_n(Q, P)$, where $H_n(P, Q) = - \int \frac{p_n}{q_n} \lg \frac{p_n}{q_n} dQ$ is the entropie of P w. r. t. Q on $\mathscr{F}_n$, $P_n \ll Q_n$, (see [5]). The corresponding theorem for entropies, namely that (i) $H_n(P, Q) \to H_\infty(P, Q)$ and (ii) $\lim H_n(P, Q) > -\infty \Rightarrow P_\infty \ll Q_\infty$, could be proved without any essential change in our method.

A related but considerably weaker result is contained in [5], theorem 7, part (ii), where $H_n(P, Q) \to H_\infty(P, Q)$ is proved under supposition that $\lim_{n \to \infty} H_n(P, Q) > -\infty$ and $P_\infty \ll Q_\infty$; the supposition $P_\infty \ll Q_\infty$, being implied by $\lim H_n(P, Q) > -\infty$, is superfluous.

Proof. If T is countable, then it is possible to choose finite subsets $K_1 \subset \subset K_2 \subset \ldots$ such that $\mathscr{F}_T$ is the smallest Borel field containing $\bigcup_{n=1}^{\infty} \mathscr{F}_{K_n}$, and the theorem is reduced to theorem 1.

If T fails to be countable, it may be easily shown, that $J_T = J_S$ for some countable subset $S \subset T$: When $P_T \not\equiv Q_T$ then $P_S \not\equiv Q_S$ for at least one countable $S \subset T$, so that $J_T = J_S = \infty$. When $P_T \equiv Q_T$, then there exists $\frac{p_T}{q_T}$ which is measurable with respect to $\mathscr{F}_T$. However, we know, that every function measurable w. r. t. $\mathscr{F}_T$ is measurable w. r. t. $\mathscr{F}_S$ for at least one countable $S \subset T$, so that $\frac{p_T}{q_T} = \frac{p_S}{q_S}$, which implies $J_T = J_S$.

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Резюме

ОБ ОДНОМ СВОЙСТВЕ J-ОТЛИЧИЙ МАРГИНАЛЬНЫХ РАСПРЕДЕЛЕНИЙ ВЕРОЯТНОСТЕЙ

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Доказывается, что J-отличие двух произвольных распределений вероятностей любого стохастического процесса равно верхней грани J-отличий конечно-мерных маргинальных распределений. Если эта верхняя грань конечна, то распределения абсолютно непрерывны одно по отношению к другому.

J-отличие J_a между распределениями P и Q на борелевском поле $\mathscr{F}_a \subset \mathscr{F}$ является числом, определенным следующим образом:

$$J_a = \int \left(\frac{p_a}{q_a} - 1\right) \lg \frac{p_a}{q_a} \, \mathrm{d}Q \,, \quad \text{если} \quad P_a \equiv Q_a \,, \quad J_a = \infty \,, \quad \text{если} \quad P_a \not\equiv Q_a \,,$$

где $P_a \equiv Q_a$ означает, что $[Q(\Lambda) = 0] \Leftrightarrow [P(\Lambda) = 0]$ для всех событий $\Lambda \in \mathscr{F}_a$, а $\frac{p_a}{q_a}$ есть отношение правдоподобия (производная Радон-Никодима) P по Q относительно борелевского поля $\mathscr{F}_a \subset \mathscr{F}$.