Chernoff information of exponential families

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Abstract—Chernoff information upper bounds the probability of error of the optimal Bayesian decision rule for 2-class classification problems. However, it turns out that in practice the Chernoff bound is hard to calculate or even approximate. In statistics, many usual distributions, such as Gaussians, Poissons or frequency histograms called multinomials, can be handled in the unified framework of exponential families. In this note, we prove that the Chernoff information for members of the same exponential family can be either derived analytically in closed form, or efficiently approximated using a simple geodesic bisection optimization technique based on an exact geometric characterization of the “Chernoff point” on the underlying statistical manifold.

Index Terms—Chernoff information, $\alpha$-divergences, exponential families, information geometry.

1 INTRODUCTION

Consider the following statistical decision problem of classifying a random observation $x$ as one of two possible classes: $C_1$ and $C_2$ (say, detect target signal from noise signal). Let $w_1 = \Pr(C_1) > 0$ and $w_2 = \Pr(C_2) = 1 - w_1 > 0$ denote the a priori class probabilities, and let $p_1(x) = \Pr(x|C_1)$ and $p_2(x) = \Pr(x|C_2)$ denote the class-conditional probabilities, so that we have $p(x) = w_1p_1(x) + w_2p_2(x)$. Bayes decision rule classifies $x$ as $C_1$ if $\Pr(C_1|x) > \Pr(C_2|x)$, and as $C_2$ otherwise. Using Bayes rule we have $\Pr(C_i|x) = \frac{\Pr(p_i|x)\Pr(C_i)}{\Pr(x)}$ for $i \in \{1, 2\}$. Thus Bayes decision rule assigns $x$ to class $C_1$ if and only if $w_1p_1(x) > w_2p_2(x)$, and to $C_2$ otherwise. Let $L(x) = \frac{\Pr(x|C_1)}{\Pr(x|C_2)}$ denote the likelihood ratio. In decision theory, Neyman and Pearson proved that the optimum decision test has necessarily to be of the form $L(x) \geq t$ to accept hypothesis $C_1$, where $t$ is a threshold value.

The probability of error $E = \Pr(\text{Error})$ of any decision rule $D$ is $E = \int p(x)\Pr(\text{Error}|x)dx$, where

$$\Pr(\text{Error}|x) = \begin{cases} \Pr(C_1|x) & \text{if } D \text{ wrongly decided } C_2, \\ \Pr(C_2|x) & \text{if } D \text{ wrongly decided } C_1. \end{cases}$$

Thus Bayes decision rule minimizes by principle the average probability of error:

$$E^* = \int \Pr(\text{Error}|x)p(x)dx, \quad (1)$$

$$= \int \min(\Pr(C_1|x), \Pr(C_2|x))p(x)dx. \quad (2)$$

The Bayesian rule is also called the maximum a-posteriori (MAP) decision rule. Bayes error constitutes therefore the reference benchmark since no other decision rule can beat its classification performance.

Bounding tightly the Bayes error is thus crucial in hypothesis testing. Chernoff derived a notion of information from this hypothesis task (see Section 7 of [2]). To upper bound Bayes error, one replaces the minimum function by a smooth power function: Namely, for $a, b > 0$, we have

$$\min(a, b) \leq a^\alpha b^{1-\alpha}, \forall \alpha \in (0, 1). \quad (3)$$

Thus we get the following Chernoff bound:

$$E^* = \int \min(\Pr(C_1|x), \Pr(C_2|x))p(x)dx \quad (4)$$

$$\leq w_1^\alpha w_2^{1-\alpha} \int p_1^\alpha(x)p_2^{1-\alpha}(x)dx \quad (5)$$

Since the inequality holds for any $\alpha \in (0, 1)$, we upper bound the minimum error $E^*$ as follows

$$E^* \leq c_{1, \alpha}(p_1 : p_2),$$

where $c_{1, \alpha}(p_1 : p_2) = \int p_1^\alpha(x)p_2^{1-\alpha}(x)dx$ is called the Chernoff $\alpha$-coefficient. We use the “:” delimiter to emphasize the fact that this statistical measure is usually not symmetric: $c_{1, \alpha}(p_1 : p_2) \neq c_{1, \alpha}(p_2 : p_1)$, although we have $c_{1, \alpha}(p_2 : p_1) = c_{1, \alpha}(p_1 : p_2)$. For $\alpha = \frac{1}{2}$, we obtain the symmetric Bhattacharyya coefficient

$$b(p_1 : p_2) = c_{2, \frac{1}{2}}(p_1 : p_2) = \int \sqrt{p_1(x)p_2(x)}dx = b(p_2, p_1).$$

The optimal Chernoff $\alpha$-coefficient is found by choosing the best exponent for upper bounding Bayes error $1$: 2 In information theory, there exists several notions of information such as Fisher information in Statistics or Shannon information in Coding theory. Those various definitions gained momentum by asking questions like “How hard is it to estimate/discriminate distributions?” (Fisher) or “How hard is it to compress data?” (Shannon). Those “how hard...” questions were answered by proving lower bounds (Cramér-Rao for Fisher, and Entropy for Shannon). Similarly, Chernoff information answers the “How hard is it to classify (empirical) data?” by providing a tight lower bound: the (Chernoff) (classification) information.
\[ c^*(p_1 : p_2) = c_\alpha^*(p_1 : p_2) = \min_{\alpha \in (0,1)} \int p_1^\alpha(x) p_2^{1-\alpha}(x) dx. \] (6)

Since the Chernoff coefficient is a measure of similarity (with \(0 < c_\alpha(p_1, p_2) \leq 1\)) related to the overlapping of the densities \(p_1\) and \(p_2\), it follows that we can derive thereof a statistical distance measure, called the Chernoff information (or Chernoff divergence) as

\[ C^*(p_1 : p_2) = C_\alpha^*(p_1 : p_2) \]
\[ = -\log \min_{\alpha \in (0,1)} \int p_1^\alpha(x) p_2^{1-\alpha}(x) dx \geq 0. \] (7)
\[ = \max_{\alpha \in (0,1)} -\log \int p_1^\alpha(x) p_2^{1-\alpha}(x) dx \] (8)

In the remainder, we call Chernoff divergence (or Chernoff information) the measure \(C^*(\cdot : \cdot)\), and Chernoff \(\alpha\)-divergence (of the first type) the functional \(C_\alpha(p : q)\) for \(\alpha \in (0,1)\). Chernoff information yields the best achievable exponent for a Bayesian probability of error \[ E^* \leq w_1^* w_2^{1-\alpha^*} e^{-C^*(p_1 : p_2)}. \] (9)

From the Chernoff \(\alpha\)-coefficient measure of similarity, we can derive a second type of Chernoff \(\alpha\)-divergences \[ C_\alpha^*(p : q) = \frac{1}{\alpha(1-\alpha)} (1 - c_\alpha(p : q)). \] Those second type Chernoff \(\alpha\)-divergences are related to Amari \(\alpha\)-divergences \[ F_\alpha(p : q) \] by a linear mapping \[ F_\alpha \] on the exponent \(\alpha\), and to Rényi and Tsallis relative entropies (see Section 3). In the remainder, Chernoff \(\alpha\)-divergences refer to the first-type divergence.

In practice, we do not have statistical knowledge of the prior distributions of classes nor of the class-conditional distributions. But we are rather given a training set of correctly labeled class points. In that case, a simple decision rule, called the nearest neighbor rule, consists for an observation \(x\), to label it according to the label of its nearest neighbor (ground-truth). It can be shown that the probability error of this simple scheme is upper bounded by twice the optimal Bayes error. Thus half of the Chernoff information is contained somehow in the nearest neighbor knowledge, a key component of machine learning algorithms. (It is traditional to improve this classification by taking a majority vote over the \(k\) nearest neighbors.)

Chernoff information has appeared in many applications ranging from sensor networks to visual computing tasks such as image segmentation, image registration, face recognition, feature detector, and edge segmentation, just to name a few.

The paper is organized as follows: Section 2 introduces the functional parametric Bregman and Jensen class of statistical distances. Section 3 concisely describes the exponential families in statistics. Section 4 proves that the Chernoff \(\alpha\)-divergences of two members of the same exponential family class is equivalent to a skew Jensen divergence evaluated at the corresponding distribution parameters. In section 5 we show that the optimal Chernoff coefficient obtained by minimizing skew Jensen divergences yields an equivalent Bregman divergence, which can be derived from a simple optimality criterion. It follows a closed-form formula for the Chernoff information on single-parametric exponential families in Section 5.1. We extend the optimality criterion to the multi-parametric case in Section 5.2. Section 6 characterizes geometrically the optimal solution by introducing concepts of information geometry. Section 7 designs a simple yet efficient geodesic bisection search algorithm for approximating the multi-parametric case. Finally, section 8 concludes the paper.

2 Statistical Divergences

Given two probability distributions with respective densities \(p\) and \(q\), a divergence \(D(p : q)\) measures the distance between these distributions. The classical divergence in information theory is the Kullback-Leibler divergence, also called relative entropy:

\[ KL(p : q) = \int p(x) \log \frac{p(x)}{q(x)} dx \] (10)

(For probability mass functions, the integral is replaced by a discrete sum.) This divergence is oriented (ie. \(KL(p : q) \neq KL(q : p)\)) and does not satisfy the triangle inequality of metrics. It turns out that the Kullback-Leibler divergence belongs to a wider class of divergences called Bregman divergences. A Bregman divergence is obtained for a strictly convex and differentiable generator \(F\) as:

\[ B_F(p : q) = \int (F(p(x)) - F(q(x)) - (p(x) - q(x)) F'(q(x))) dx \] (11)

The Kullback-Leibler divergence is obtained for the generator \(F(x) = x \log x\), the negative Shannon entropy (also called Shannon information). This functional parametric class of Bregman divergences \(B_F\) can further be interpreted as limit cases of skew Jensen divergences. A skew Jensen divergence (Jensen \(\alpha\)-divergences, or \(\alpha\)-Jensen divergences) is defined for a strictly convex generator \(F\) as

\[ J_F^{(\alpha)}(p : q) = \int (\alpha F(p(x)) + (1 - \alpha) F(q(x)) \]
\[ - F(\alpha p(x) + (1 - \alpha) q(x))) dx \geq 0, \]
\[ \forall \alpha \in (0,1) \] (12)

Note that \(J_F^{(\alpha)}(p : q) = J_F^{(1-\alpha)}(q : p)\), and that \(F\) is defined up to affine terms. For \(\alpha \rightarrow 0,1\), the Jensen divergence tend to zero, and loose its power of discrimination. However, interestingly, we have \(\lim_{\alpha \rightarrow 1} J_F^{(\alpha)}(p : q) = \frac{1}{1-\alpha} B_F(p : q)\) and \(\lim_{\alpha \rightarrow 0} J_F^{(\alpha)}(p : q) = \frac{1}{\alpha} B_F(q : p)\),
as proved in \[14, 15\]. That is, Jensen \(\alpha\)-divergences tend asymptotically to (scaled) Bregman divergences.

The Kullback-Leibler divergence also belongs to the class of Csiszár \(F\)-divergences (with \(F(x) = x \log x\)), defined for a convex function \(F\) with \(F(1) = 0\):

\[
I_{F}(p : q) = \int_{x} F\left(\frac{p(x)}{q(x)}\right) q(x)dx.
\]

(13)

Amari’s \(\alpha\)-divergences are the canonical divergences in \(\alpha\)-flat spaces in information geometry \[16\] defined by

\[
A_{\alpha}(p : q) = \begin{cases}
\frac{1}{1 - \alpha} (1 - c_{1 - \alpha}(p : q)), & \alpha \neq 1, \\
\int p(x) \log \frac{p(x)}{q(x)} dx = \text{KL}(p, q), & \alpha = -1, \\
\int q(x) \log \frac{p(x)}{q(x)} dx = \text{KL}(q, p), & \alpha = 1,
\end{cases}
\]

(14)

Those Amari \(\alpha\)-divergences (related to Chernoff coefficients, and Chernoff \(\alpha\)-divergences of the second type by a linear mapping of the exponent \[14\]) are \(F\)-divergences for the generator \(F_{\alpha}(x) = \frac{1}{1 - \alpha} (1 - x^{1 - \alpha})\), \(\alpha \notin \{-1, 1\}\).

Next, we introduce a versatile class of probability densities in statistics for which \(\alpha\)-Jensen divergences (and hence Bregman divergences) admit closed-form formula.

### 3 Exponential Families

A generic class of statistical distributions encapsulating many usual distributions (Bernoulli, Poisson, Gaussian, multinomials, Beta, Gamma, Dirichlet, etc.) are the exponential families. We recall their elementary definition here, and refer the reader to \[17\] for a more detailed overview. An exponential family \(E_{\mathcal{F}}\) is a parametric set of probability distributions admitting the following canonical decomposition of their densities:

\[
p(x; \theta) = \exp (t(x), \theta) - F(\theta) + k(x)
\]

(15)

where \(t(x)\) is the sufficient statistic, \(\theta \in \Theta\) are the natural parameters belonging to an open convex natural space \(\Theta\), \((\cdot, \cdot)\) is the inner product (i.e., \((x, y) = x^T y\) for column vectors), \(F(\cdot)\) is the log-normalizer (a \(C^\infty\) convex function), and \(k(x)\) the carrier measure.

For example, Poisson distributions \(\text{Pr}(x = k; \lambda) = \frac{\lambda^k e^{-\lambda}}{k!}\), for \(k \in \mathbb{N}\) form an exponential family \(E_{\mathcal{F}} = \{p_{\mathcal{F}}(x; \theta) \mid \theta \in \Theta\}\), with \(t(x) = x\) the sufficient statistic, \(\theta = \log \lambda\) the natural parameters, \(F(\theta) = \exp \theta\) the log-normalizer, and \(k(x) = -\log x!\) the carrier measure.

Since we often deal with applications using multivariate normals, we also report the canonical decomposition for the multivariate Gaussian family. We rewrite the Gaussian density of mean \(\mu\) and variance-covariance matrix \(\Sigma\):

\[
p(x; \mu, \Sigma) = \frac{1}{2\pi \sqrt{\det \Sigma}} \exp\left(-\frac{(x - \mu)^T \Sigma^{-1} (x - \mu)}{2}\right)
\]

in the canonical form with \(\theta = (\Sigma^{-1} \mu, \frac{1}{2} \Sigma^{-1}) \in \Theta = \mathbb{R}^d \times \mathbb{R}_{d \times d}\) (\(\mathbb{R}_{d \times d}\) denotes the cone of positive definite matrices), \(F(\theta) = \frac{1}{4} \text{tr}(\theta_2^{-1} \theta_1 \theta_1^T) - \frac{1}{2} \log \det \theta_2 + \frac{d}{2} \log \pi\) the

log-normalizer, \(t(x) = (x, -x^T x)\) the sufficient statistics, and \(k(x) = 0\) the carrier measure. In that case, the inner product \((\cdot, \cdot)\) is composite, and calculated as the sum of a vector dot product with a matrix trace product: \((\theta, \theta') = \theta_1^T \theta_1' + \text{tr}(\theta_2^T \theta_2')\), where \(\theta = [\theta_1, \theta_2]^T\) and \(\theta' = [\theta_1', \theta_2']^T\).

The order of an exponential family denotes the dimension of its parameter space. For example, Poisson family is of order 1, univariate Gaussians of order 2, and \(d\)-dimensional multivariate Gaussians of order \(\frac{d(d+3)}{2}\).

Exponential families brings mathematical convenience to easily solve tasks, like finding the maximum likelihood estimators \[17\]. It can be shown that the Kullback-Leibler divergence of members of the same exponential family is equivalent to a Bregman divergence on the natural parameters \[18\], thus bypassing the fastidious integral computation of Eq. 11 and yielding a closed-form formula (following Eq. 11):

\[
\text{KL}(p_{\mathcal{F}}(x; \theta_{\rho}) : p_{\mathcal{F}}(x; \theta_q)) = B_{\mathcal{F}}(\theta_q : \theta_{\rho}).
\]

(16)

Note that on the left hand side, the Kullback-Leibler is a distance acting on distributions, while on the right hand side, the Bregman divergence is a distance acting on corresponding swapper parameters.

Exponential families play a crucial role in statistics as they also bring mathematical convenience for generalizing results. For example, the log-likelihood ratio test for members of the same exponential family writes down as:

\[
\log e^{(t(x), \theta_1) - F(\theta_1) + k(x)} e^{(t(x), \theta_2) - F(\theta_2) + k(x)} \geq \log \frac{w_2}{w_1}
\]

(17)

Thus the decision border is a linear bisector in the sufficient statistics \(t(x)\):

\[
(t(x), \theta_1 - \theta_2) - F(\theta_1) + F(\theta_2) = \log \frac{w_2}{w_1}.
\]

(18)

### 4 Chernoff Coefficients of Exponential Families

Let us prove that the Chernoff \(\alpha\)-divergence of members of the same exponential families is equivalent to a \(\alpha\)-Jensen divergence defined for the log-normalizer generator, and evaluated at the corresponding natural parameters. Without loss of generality, let us consider the reduced canonical form of exponential families \(p_{\mathcal{F}}(x; \theta) = \exp(x, \theta - F(\theta))\) (assuming \(t(x) = x\) and \(k(x) = 0\)). Consider the Chernoff \(\alpha\)-coefficient of similarity of two distributions \(p\) and \(q\) belonging to the same exponential family \(E_{\mathcal{F}}:\)

\[
c_{\alpha}(p : q) = \int p_{\alpha}^\alpha(x) q^{1 - \alpha}(x) dx = \int p_{\mathcal{F}}(\alpha; \theta_{\rho}) p_{\mathcal{F}}^{1 - \alpha}(x; \theta_q) dx
\]

(19)
\[
R_{\alpha}(p, q) = \int \exp(\alpha(x, \theta_p) - F(\theta_q))) \exp((1 - \alpha)(x, \theta_q) - F(\theta_q))) \, dx
\]
\[
= \int \exp((x, \alpha \theta_p + (1 - \alpha) \theta_q) - (\alpha F(\theta_p) + (1 - \alpha) F(\theta_q))) \, dx
\]
\[
= \exp(-\alpha F(\theta_q) + (1 - \alpha) F(\theta_q)) \int \exp((x, \alpha \theta_p + (1 - \alpha) \theta_q) - F(\alpha \theta_p + (1 - \alpha) \theta_q)) \, dx
\]
\[
= \exp\left(F(\alpha \theta_p + (1 - \alpha) \theta_q) - (\alpha F(\theta_p) + (1 - \alpha) F(\theta_q)) \int \exp(x, \alpha \theta_p + (1 - \alpha) \theta_q) - F(\alpha \theta_p + (1 - \alpha) \theta_q) \right)\, dx
\]
\[
= \exp\left(-F(\alpha \theta_p + (1 - \alpha) \theta_q) - (\alpha F(\theta_p) + (1 - \alpha) F(\theta_q)) \int \exp(x, \alpha \theta_p + (1 - \alpha) \theta_q) - F(\alpha \theta_p + (1 - \alpha) \theta_q)\right)\, dx
\]
\[
= \exp(-J_F^{(\alpha)}(\theta_p : \theta_q)) \geq 0.
\]

It follows that the Chernoff \(\alpha\)-divergence (of the first type) is given by
\[
C_{\alpha}(p : q) = -\log c_{\alpha}(p, q) = J_F^{(\alpha)}(\theta_p : \theta_q),
\]
\[
c_{\alpha}(p : q) = e^{-c_{\alpha}(p,q)} = e^{-J_F^{(\alpha)}(\theta_p : \theta_q)}.
\]

That is, the Chernoff \(\alpha\)-divergence on members of the same exponential family is equivalent to a Jensen \(\alpha\)-divergence on the corresponding natural parameters. For multivariate normals, we thus retrieve easily the following Chernoff \(\alpha\)-divergence between \(p \sim N(\mu_1, \Sigma_1)\) and \(q \sim N(\mu_2, \Sigma_2)\):
\[
C_{\alpha}(p, q) = \frac{1}{2} \log \frac{\alpha \Sigma_1 + (1 - \alpha) \Sigma_2}{\Sigma_1|\Sigma_1|^{-1} \Sigma_2|\Sigma_2|^{-1}} + \frac{\alpha(1 - \alpha)}{2} (\mu_1 - \mu_2)^T (\alpha \Sigma_1 + (1 - \alpha) \Sigma_2)(\mu_1 - \mu_2).
\]

For \(\alpha = \frac{1}{2}\), we find the Bhattacharyya distance between multivariate Gaussians.

Note that since Chernoff \(\alpha\)-divergences are related to Rényi \(\alpha\)-divergences
\[
R_{\alpha}(p, q) = \frac{1}{\alpha - 1} \log \int p(x)^\alpha q^{1 - \alpha}(x) \, dx,
\]
built on Rényi entropy
\[
H^R_\alpha(p) = \frac{1}{1 - \alpha} \log(\int p^\alpha(x) \, dx - 1),
\]
(and hence by a monotonic mapping to Tsallis divergences), closed form formulas for members of the same exponential family follow:
\[
R_{\alpha}(p : q) = \frac{1}{1 - \alpha} C_{\alpha}(p : q),
\]
\[
R_{\alpha}(p_F(x; \theta_p) : p_F(x; \theta_q)) = \frac{1}{1 - \alpha} J_F^{(\alpha)}(\theta_p : \theta_q)\]

(Note that \(R_2(p : q)\) is twice the Bhattacharyya coefficient: \(R_2(p : q) = 2C_2(p : q)\).) For example, the Rényi divergence on members \(p \sim N(\mu_p, \Sigma_p)\) and \(q \sim N(\mu_q, \Sigma_q)\) of the normal exponential family is obtained in closed form solution using Eq. 24
\[
R_{\alpha}(p, q) = \frac{1}{2\alpha}(\mu_p - \mu_q)^T((1 - \alpha)\Sigma_p + \alpha\Sigma_q)^{-1}(\mu_p - \mu_q) + \frac{1}{1 - \alpha} \log \det((1 - \alpha)\Sigma_p + \alpha\Sigma_q) \det(\Sigma_q^{-1})^{-\frac{1}{\alpha}}.
\]

Similarly, for the Tsallis relative entropy, we have:
\[
T_\alpha(p : q) = \frac{1}{1 - \alpha} (1 - e_{\alpha}(q : p))\]
\[
T_\alpha(p_F(x; \theta_p) : p_F(x; \theta_q)) = \frac{1}{1 - \alpha} (1 - e_{\alpha}(q : p))
\]

Note that \(\lim_{\alpha \to 1} R_{\alpha}(p : q) = \lim_{\alpha \to 1} T_\alpha(p : q) = KL(p : q) = B_F(\theta_p : \theta_q)\), as expected.

So far, particular cases of exponential families have been considered for computing the Chernoff \(\alpha\)-divergences (but not Chernoff divergence). For example, Rauber et al. 20 investigated statistical distances for Dirichlet and Beta distributions (both belonging to the exponential families). The density of a Dirichlet distribution parameterized by a \(d\)-dimensional vector \(p = (p_1, ..., p_d)\) is
\[
Pr(X = x; p) = \frac{\Gamma(\sum_{i=1}^{d} p_i)}{\prod_{i=1}^{d} \Gamma(p_i)} \prod_{i=1}^{d} x_i^{p_i-1},
\]
with \(\Gamma(t) = \int_{0}^{\infty} z^{t-1} e^{-z} \, dz\) the gamma function generalizing the factorial \(\Gamma(n - 1) = n!\). Beta distributions are particular cases of Dirichlet distributions, obtained for \(d = 2\). Rauber et al. 20 reported the following closed-form formula for the Chernoff \(\alpha\)-divergences:
\[
C_{\alpha}(p : q) = \log \Gamma(\sum_{i=1}^{d} (\alpha p_i - (1 - \lambda)q_i))
\]
\[
+ \alpha \sum_{i=1}^{d} \log \Gamma(p_i) + (1 - \alpha) \sum_{i=1}^{d} \log \Gamma(q_i)
\]
\[
- \sum_{i=1}^{d} \log \Gamma(\alpha p_i - (1 - \alpha)q_i) - \alpha \log \Gamma(\sum_{i=1}^{d} |p_i|) - (1 - \alpha) \log \Gamma(\sum_{i=1}^{d} |q_i|).
\]

Dirichlet distributions are exponential families of order \(d\) with natural parameters \(\theta = (\theta_1, ..., \theta_d)\) and log-normalizer \(F(\theta) = \sum_{i=1}^{d} \log \Gamma(\theta_1 + 1) - \log \Gamma(d + \sum_{i=1}^{d} \theta_i)\) (or \(F(p) = \sum_{i=1}^{d} \log \Gamma(p_i) - \log \Gamma(\sum_{i=1}^{d} p_i)\)). Our work extends the computation of Chernoff \(\alpha\)-divergences to arbitrary exponential families using the natural parameters and the log-normalizer.
Since Chernoff information is defined as the maximal Chernoff $\alpha$-divergence (which corresponds to minimize the Chernoff coefficient in the Bayes error upper bound, with $0 < c_\alpha (p, q) \leq 1$), we concentrate on maximizing the equivalent skew Jensen divergence.

## 5 Maximizing $\alpha$-Jensen Divergences

We now prove that the maximal skew Jensen divergence can be computed as an equivalent Bregman divergence. First, consider univariate functions. Let $\alpha^* = \arg \max_{0<\alpha<1} J_F^{(\alpha)} (p : q)$ be the maximal $\alpha$-divergence. Following Figure 1, we observe that we have geometrically the following relationships [14]:

$$J_F^{(\alpha^*)} (p : q) = B_F (p : m_{\alpha^*}) = B_F (q : m_{\alpha^*}),$$

(28)

where $m_{\alpha} = \alpha p + (1-\alpha) q$ be the $\alpha$-mixing of distributions $p$ and $q$. We maximize the $\alpha$-Jensen divergence by setting its derivative to zero:

$$\frac{\partial J_F^{(\alpha)} (p : q)}{\partial \alpha} = F(p) - F(q) - (m_\alpha)' F'(m_\alpha).$$

(29)

Since the derivative $(m_\alpha)'$ of $m_\alpha$ is equal to $p - q$, we deduce from the maximization that $\frac{\partial J_F^{(\alpha)} (p : q)}{\partial \alpha} = 0$ implies the following constraint:

$$F'(m_\alpha) = \frac{F(p) - F(q)}{p - q}.$$  

(30)

This means geometrically that the tangent at $\alpha^*$ should be parallel to the line passing through $(p, z = F (p))$ and $(q, z = F (q))$, as illustrated in Figure 1. It follows that

$$\alpha^* = \frac{F^{-1} \left( \frac{F(p) - F(q)}{p - q} \right) - p}{q - p}.$$  

(31)

Using Eq. 28, we have $p - m_{\alpha^*} = (1 - \alpha^*) (p - q)$, so that it comes

$$B_F (p : m_{\alpha^*}) = F(p) - F(m_{\alpha^*}) - (1 - \alpha^*) (F(p) - F(q)) = \alpha^* F(p) + (1 - \alpha^*) F(q) - F(m_{\alpha^*}) = J_F^{(\alpha^*)} (p : q).$$

Fig. 1. The maximal Jensen $\alpha$-divergence is a Bregman divergence in disguise: $J_F^{(\alpha^*)} (p : q) = \max_{\alpha \in (0, 1)} J_F^{(\alpha)} (p : q) = B_F (p : m_{\alpha^*}) = B_F (q : m_{\alpha^*}).$

Fig. 2. Plot of the $\alpha$-divergences for two normal distributions for $\alpha \in (0, 1)$: (Top) $p \sim N (0, 9)$ and $q \sim N (2, 9)$, and (Bottom) $p \sim N (0, 9)$ and $q \sim N (2, 36)$. Observe that for equal variance, the minimum $\alpha$ divergence is obtained for $\alpha = \frac{1}{2}$, and that Chernoff divergence reduces to the Bhattacharyya divergence.

Similarly, we have $q - m_{\alpha^*} = \alpha^* (q - p)$ and it follows that

$$B_F (q : m_{\alpha^*}) = F(q) - F(m_{\alpha^*}) - (q - m_{\alpha^*}) F'(m_{\alpha^*}) = F(q) - F(m_{\alpha^*}) + \alpha^* (p - q) \frac{F(p) - F(q)}{p - q} = \alpha^* F(p) + (1 - \alpha^*) F(q) - F(m_{\alpha^*}) = J_F^{(\alpha^*)} (p : q).$$  

(32)

Thus, we analytically checked the geometric intuition that $J_F^{(\alpha^*)} (p : q) = B_F (p : m_{\alpha^*}) = B_F (q : m_{\alpha^*})$. Observe that in the definition of a Bregman divergence, we require to compute explicitly the gradient $\nabla F$, but that in the Jensen $\alpha$-divergence, we do not need it. (However, the gradient computation occurs in the computation of the best $\alpha$).

### 5.1 Single-parametric exponential families

We conclude that the Chernoff information divergence of members of the same exponential family of order 1 has always a closed-form analytic formula:

$$C(p : q) = \frac{\alpha^* F(p) + (1 - \alpha^*) F(q) - F \left( F^{-1} \left( \frac{F(p) - F(q)}{p - q} \right) \right)}{q - p},$$

(33)

with

$$\alpha^* = \frac{F^{-1} \left( \frac{F(p) - F(q)}{p - q} \right) - p}{q - p}.$$  

(34)

Common exponential families of order 1 include the Binomial, Bernoulli, Laplacian (exponential), Rayleigh,
Poisson, Gaussian with fixed standard deviations. To illustrate the calculation method, let us instantiate the univariate Gaussian and Poisson distributions.

For univariate Gaussian differing in mean only (i.e., constant standard deviation $\sigma$), we have the following:

$$\theta = \frac{\mu}{\sigma^2}, \quad F(\theta) = F(\theta) = \frac{\theta^2 - \mu^2}{2\sigma^2}, \quad F'(\theta) = \theta \sigma^2 = \mu$$

We solve for $\alpha^*$ using Eq. 34

$$F'(\alpha^* \theta_p + (1 - \alpha^*) \theta_q) = \frac{F(\theta_p) - F(\theta_q)}{\theta_p - \theta_q}$$

$$\mu_p + (1 - \alpha^*) (\mu_q - \mu_p) = \frac{\mu^2_p - \mu^2_q}{2(\mu_p - \mu_q)} = \frac{\mu_p + \mu_q}{2}$$

It follows that $\alpha^* = \frac{1}{2}$ as expected, and that the Chernoff information is the Bhattacharyya distance:

$$C(p : q) = C_2(p, q) = J^{(2)}(\theta_p : \theta_q),$$

$$\alpha^* = \log \frac{\lambda^2 - 1}{\log \frac{\lambda^2}{\lambda^2 - 1}}.$$ (35)

Then using Eq. 34 we deduce that

$$C(\lambda_1 : \lambda_2) = \lambda_2 + \alpha^*(\lambda_1 - \lambda_2) - \exp(m_{\alpha^*})$$

$$\lambda_2 + \alpha^*(\lambda_1 - \lambda_2) = \exp(\alpha^*(\log \lambda_1 + (1 - \alpha^*) \log \lambda_2) - \lambda_2 + \alpha^*(\lambda_1 - \lambda_2) - \lambda_1 \alpha^* \lambda_2^{1 - \alpha^*}.$$ (36)

Plugging Eq. 35 in Eq. 36 and “beautifying” the formula yields the following closed-form solution for the Chernoff information:

$$C(\lambda_1, \lambda_2) = \frac{\lambda^2}{\lambda^2 - 1}(\log \frac{\lambda^2 - 1}{\lambda^2}) + \log \frac{\lambda^2}{\lambda^2 - 1}.$$ (37)

We have $F_{pq}^\prime(\alpha) = (p - q) e^T F(\alpha p + (1 - \alpha) q)$. To get the inverse of $F_{pq}^\prime$, we need to solve the equation:

$$(p - q) e^T F(\alpha^* p + (1 - \alpha^*) q) = F(q) - F(p).$$ (39)

Observe that in 1D, this equation matches Eq. 30. Finding $\alpha^*$ may not always be in closed-form. Let $\theta^* = \alpha^* p + (1 - \alpha^*) q$, then we need to find $\alpha^*$ such that

$$(p - q) e^T F(\theta^*) = F(q) - F(p).$$ (40)

Now, observe that equation 40 is equivalent to the following condition:

$$B_F(\theta_p : \theta^*) = B_F(\theta_q : \theta^*)$$ (41)

and that therefore it follows that

$$KL(p_F(x; \theta^*) : p_F(x; \theta_p)) = KL(p_F(x; \theta^*) : p_F(x; \theta_q)).$$ (42)

Thus it can be checked that the Chernoff distribution $r^* = p_F(x; \theta^*)$ is written as

$$p_F(x; \theta^*) = \frac{p_F(x; \theta_q)^{\alpha^*}(x)}{p_F(x; \theta_p)^{\alpha^*}(x)p_F(x; \theta_q)^{1-\alpha^*} dx}.$$ (43)

### 6. THE CHERNOFF POINT

Let us consider now the exponential family

$$E_F = \{p_F(x; \theta) \mid \theta \in \Theta\},$$ (44)

as a smooth statistical manifold [16]. Two distributions $p = p_F(x; \theta_p)$ and $q = p_F(x; \theta_q)$ are geometrically viewed as two points (expressed as $\theta_p$ and $\theta_q$ coordinates in the natural coordinate system). The Kullback-Leibler divergence between $p$ and $q$ is equivalent to a Bregman divergence on the natural parameters: $KL(p : q) = B_F(\theta_p : \theta_q)$. For infinitesimal close distributions $p \simeq q$, the Fisher information provides the underlying Riemannian metric, and is equal to the Hessian $\nabla^2 F(\theta)$ of the log-normalizer for exponential families [16]. On statistical manifolds [16], we define two types of geodesics: the mixture $\nabla^{(m)}$ geodesic and the exponential $\nabla^{(e)}$ geodesics:

$$\nabla^{(m)}(p(x), q(x), \lambda) = (1 - \lambda) p(x) + \lambda q(x),$$ (45)

$$\nabla^{(e)}(p(x), q(x), \lambda) = p(x)^{1-\lambda} q(x)^{\lambda} dx.$$ (46)

Furthermore, to any convex function $F$, we can associate a dual convex conjugate $F^*$ (such that $F^{**} = F$) via the Legendre-Fenchel transformation:

$$F^*(y) = \max \{ \langle x, y \rangle - F(x) \}.$$ (48)

The maximum is obtained for $y = \nabla F(x)$. Moreover, the convex conjugates are coupled by reciprocal inverse gradient: $\nabla F^* = (\nabla F)^{-1}$. Thus a member $p$ of the exponential family, can be parameterized by its natural
coordinates \( \theta^* \) is defined as the intersection of the exponential geodesic \( g(\eta^*, \theta) \) with the right-sided Voronoi bisector \( V(p, q) \). In the natural coordinate system, the exponential geodesic is a line segment and the right-sided bisector is curved. In the dual expectation coordinate system, the exponential geodesics are interpolated linearly in the \( \theta \)-coordinate system, and we can get arbitrarily precise approximation of the Chernoff information of members of the same exponential family by walking on the exponential geodesic towards the Chernoff point.

8 CONCLUDING REMARKS

Chernoff divergence upper bounds asymptotically the optimal Bayes error \( I \): \( \lim_{n \to \infty} E^* = e^{-nC(p, q)} \). Chernoff bound thus provides the best Bayesian exponent error \( I \), improving over the Bhattacharyya divergence (\( \alpha = \frac{1}{2} \)):

\[
\lim_{n \to \infty} E^* = e^{-nC(p, q)} \leq e^{-nB(p, q)},
\]

at the expense of solving an optimization problem. The probability of misclassification error can also be lower bounded by information-theoretic statistical distances \( 21, 22 \) (Stein lemma \( I \)):

\[
\lim_{n \to \infty} E^* = e^{-nC(p, q)} \geq e^{-nR(p, q)} \geq e^{-nJ(p, q)},
\]

where \( J(p : q) \) denotes half of the Jeffreys divergence \( J(p : q) = \frac{KL(p \| q) + KL(q \| p)}{2} \) (i.e., the arithmetic mean on sided relative entropies) and \( R(p : q) = \frac{1}{2} \frac{\sqrt{KL(p \| q)} + \sqrt{KL(q \| p)}}{\sqrt{KL(p \| q)} - \sqrt{KL(q \| p)}} \) is the resistor-average distance \( 22 \) (i.e., the harmonic
mean). In this paper, we have shown that the Chernoff $\alpha$-divergence of members of the same exponential family can be computed from an equivalent $\alpha$-Jensen divergence on corresponding natural parameters. Then we have explained how the maximum $\alpha$-Jensen divergence yields a simple gradient constraint. As a byproduct this shows that the maximal $\alpha$-Jensen divergence is equivalent to compute a Bregman divergence. For single-parametric exponential families (order-1 families or dimension-wise separable families), we deduced a closed form formula for the Chernoff divergence (or Chernoff information). Otherwise, based on the framework of information geometry, we interpreted the optimization task as of finding the “Chernoff point” defined by the intersection of the exponential geodesic linking the source distributions with a right-sided Bregman Voronoi bisector. Based on this observation, we designed an efficient geodesic bisection algorithm to arbitrarily approximate the Chernoff information.

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