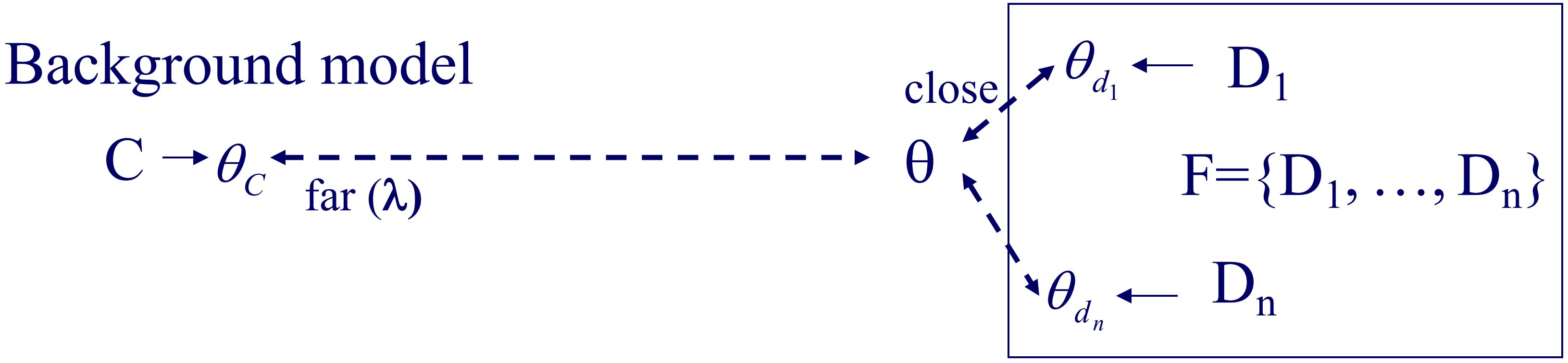
θ_F Estimation Method II:

Empirical Divergence Minimization



Empirical divergence

$$D_\lambda(\theta,F,C)=\frac{1}{|F|}\sum_{i=1}^{n}D(\theta\,\|\,\theta_{D_j})-\boxed{\lambda D(\theta\,\|\,\theta_C))}$$

Divergence minimization

$$\theta_F=\arg\min_{\theta} D_\lambda(\theta,F,C)$$