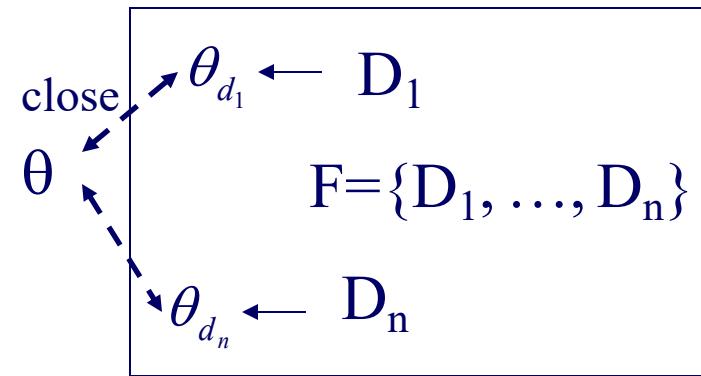


θ_F Estimation Method II: Empirical Divergence Minimization

Background model

$$C \rightarrow \theta_C \xleftarrow[\text{far } (\lambda)]{} \theta$$



Empirical divergence

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

Divergence minimization

$$\theta_F = \operatorname{argmin}_\theta D_\lambda(\theta, F, C)$$