

Direct Density-Derivative Estimation and its Application in KL-Divergence Approximation

Hiroaki Sasaki (U Tokyo), Yung-Kyun Noh (KAIST) & Masashi Sugiyama (U Tokyo)

- **Problem:** k -th Order Density-Derivative Estimation.
- **Approach:** Avoid Density Estimation and Directly Estimate Density-Derivatives.
- **Proposed Method:** Mean Integrated Square Error for Density-Derivatives (MISED).

- **Application:** Non-parametric KL Divergence Estimation via Metric Learning.

1st-Order Derivative Est. for a Gaussian Density

