

NEW INFORMATION INEQUALITIES IN TERMS OF RELATIVE ARITHMETIC- GEOMETRIC DIVERGENCE AND RENYI'S ENTROPY

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Abstract. New information inequalities on new generalized f - divergence measure in terms of Relative Arithmetic- Geometric divergence and Renyi's entropy have been derived for comparing two discrete probability distributions and further, some results for the Triangular discrimination, Chi- square divergence and Relative J - divergence have been obtained.

1 Introduction

Without essential loss of insight, we have restricted ourselves to discrete probability distributions, so let $\Gamma_n = \{P = (p_1, p_2, p_3, \dots, p_n) : p_i > 0, \sum_{i=1}^n p_i = 1\}$, $n \geq 2$ be the set of all complete finite discrete probability distributions. If we take $p_i \geq 0$ for some $i = 1, 2, 3, \dots, n$, then we have to suppose that $0f(0) = 0f\left(\frac{0}{0}\right) = 0$.

For real, continuous, convex function $f : (0, \infty) \rightarrow (-\infty, \infty)$ and $P = (p_1, p_2, \dots, p_n), Q = (q_1, q_2, \dots, q_n) \in \Gamma_n$, Jain and Saraswat [5] introduced the following new generalized f - divergence measure

$$S_f(P, Q) = \sum_{i=1}^n q_i f\left(\frac{p_i + q_i}{2q_i}\right), \tag{1.1}$$

where p_i and q_i are probabilities. The advantage of this generalized divergence is that many divergence measures can be obtained from this generalized measure by suitably defining the function f .

Now we are stating the followings theorems for evaluating the new information inequalities in the next section.

Theorem 1.1. (Cerone etc. all [1]) Let $f : [a, b] \subset (0, \infty) \rightarrow (-\infty, \infty)$ be an absolutely continuous function on $[a, b]$ with $b > a > 0$. Then for any $x \in [a, b]$, we have

$$\left| \frac{f(x)}{x} (b-a) - \int_a^b \frac{f(t)}{t} dt \right| \leq 2 \left[\log \frac{x}{B} + \frac{A-x}{x} \right] \|f'l - f\|_\infty, \tag{1.2}$$

where $B \equiv B(a, b) = \sqrt{ab}$ and $A \equiv A(a, b) = \frac{a+b}{2}$ are Geometric and Arithmetic mean of a and b respectively, l is the identity function, i.e., $l(x) = x \forall x \in [a, b]$ and

$$\|f'l - f\|_\infty = \text{ess sup}_{t \in [a, b]} |(f'l - f)(t)| < \infty.$$

The constant 2 is best possible.

Theorem 1.2. (Dragomir [3]) Let $f : [a, b] \rightarrow (-\infty, \infty)$ be continuous function on $[a, b]$ and differentiable on (a, b) with $b > a$ and $[a, b]$ not containing 0. Then for any $x \in [a, b]$, we have

$$\left| \frac{f(x)}{x} A - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{b-a}{|x|} \left[\frac{1}{4} + \left(\frac{x-A}{b-a} \right)^2 \right] \|f'l - f\|_\infty. \tag{1.3}$$

The constant $\frac{1}{4}$ is best possible.

Now we extend the work on $S_f(P, Q)$ and derive the new information inequalities for comparing two discrete probability distributions in section 2, and also obtain interesting results in section 3 by using these new inequalities. Several means, like: Arithmetic mean, Geometric mean, Harmonic mean, Logarithmic mean, Centroidal mean, Root mean square, and Identric mean are being used for summarize the calculations only.

2 New information inequalities

Now, we derive new information inequalities in terms of the Relative Arithmetic- Geometric divergence and Renyi’s entropy separately by using theorems 1.1 and 1.2 respectively. The results are on the similar lines to the results presented by (Cerone etc. all [1]) and (Dragomir [3]) respectively.

Proposition 2.1. *Let $f : [\alpha, \beta] \subset (0, \infty) \rightarrow (-\infty, \infty)$ be an absolutely continuous and convex function on $[\alpha, \beta]$ with $0 < \alpha \leq 1 \leq \beta < \infty, \alpha \neq \beta$. Then we have the following inequality involving $S_f(P, Q)$ and $G(P, Q)$ between probability distributions $P, Q \in \Gamma_n$:*

$$\left| S_f(P, Q) - \frac{1}{\beta - \alpha} \int_{\alpha}^{\beta} \frac{f(t)}{t} dt \right| \leq \frac{2}{\beta - \alpha} [G(Q, P) - \log B + A - 1] \|f'l - f\|_{\infty}, \tag{2.1}$$

where $S_f(P, Q)$ is defined by (1.1) and

$$G(P, Q) = \sum_{i=1}^n \left(\frac{p_i + q_i}{2} \right) \log \frac{p_i + q_i}{2p_i} \tag{2.2}$$

is the Relative Arithmetic- Geometric divergence (Taneja [8]).

Proof: Put $a = \alpha, b = \beta$ such that $0 < \alpha \leq 1 \leq \beta < \infty$ with $\alpha \neq \beta$ and $x = \frac{p_i + q_i}{2q_i}, i = 1, 2, \dots, n$ in inequality (1.2), we obtain

$$\left| f\left(\frac{p_i + q_i}{2q_i}\right) \frac{2(\beta - \alpha)q_i}{p_i + q_i} - \int_{\alpha}^{\beta} \frac{f(t)}{t} dt \right| \leq 2 \left[\log \frac{p_i + q_i}{2q_i} - \log B + \frac{2Aq_i - p_i - q_i}{p_i + q_i} \right] \|f'l - f\|_{\infty}.$$

Now multiply the above expression by $\frac{p_i + q_i}{2(\beta - \alpha)}$ for $i = 1, 2, \dots, n$, we obtain

$$\begin{aligned} & \left| q_i f\left(\frac{p_i + q_i}{2q_i}\right) - (p_i + q_i) \frac{1}{2(\beta - \alpha)} \int_{\alpha}^{\beta} \frac{f(t)}{t} dt \right| \\ & \leq \frac{1}{\beta - \alpha} \left[(p_i + q_i) \log \left(\frac{p_i + q_i}{2q_i} \right) - (p_i + q_i) \log B + 2Aq_i - p_i - q_i \right] \|f'l - f\|_{\infty}. \end{aligned}$$

Now sum over all from $i = 1$ to n and consider $\sum_{i=1}^n p_i = \sum_{i=1}^n q_i = 1$, we get the desired inequality (2.1) in terms of the Relative Arithmetic- Geometric divergence.

Proposition 2.2. *Let $f : [\alpha, \beta] \subset (0, \infty) \rightarrow (-\infty, \infty)$ be continuous convex function on $[\alpha, \beta]$ and differentiable on (α, β) with $0 < \alpha \leq 1 \leq \beta < \infty, \alpha \neq \beta$. Then we have the following inequality involving $S_f(P, Q)$ and $R_2(P, Q)$ between probability distributions $P, Q \in \Gamma_n$:*

$$\begin{aligned} & \left| S_f(P, Q) - \frac{2}{\beta^2 - \alpha^2} \int_{\alpha}^{\beta} f(t) dt \right| \\ & \leq \frac{\beta - \alpha}{2(\alpha + \beta)} \left[1 + \frac{1}{(\beta - \alpha)^2} \{R_2(P, Q) + 4(A - 1)^2 - 1\} \right] \|f'l - f\|_{\infty}, \end{aligned} \tag{2.3}$$

where

$$R_2(P, Q) = \sum_{i=1}^n \frac{p_i^2}{q_i} \tag{2.4}$$

is the Renyi’s entropy of second order (Renyi [7]).

Proof: Put $a = \alpha, b = \beta$ such that $0 < \alpha \leq 1 \leq \beta < \infty$ with $\alpha \neq \beta$ and $x = \frac{p_i+q_i}{2q_i}$, $i = 1, 2, \dots, n$ in inequality (1.3), we obtain

$$\begin{aligned} & \left| f\left(\frac{p_i+q_i}{2q_i}\right) \frac{2Aq_i}{p_i+q_i} - \frac{1}{\beta-\alpha} \int_{\alpha}^{\beta} f(t) dt \right| \\ & \leq \frac{2(\beta-\alpha)q_i}{p_i+q_i} \left[\frac{1}{4} + \frac{1}{4(\beta-\alpha)^2 q_i^2} (p_i+q_i-2Aq_i)^2 \right] \|f'l - f\|_{\infty}. \end{aligned}$$

Now multiply the above expression by $\frac{p_i+q_i}{2A}$ for $i = 1, 2, \dots, n$, we obtain

$$\begin{aligned} & \left| q_i f\left(\frac{p_i+q_i}{2q_i}\right) - (p_i+q_i) \frac{1}{2A(\beta-\alpha)} \int_{\alpha}^{\beta} f(t) dt \right| \\ & \leq \frac{\beta-\alpha}{4A} \left[q_i + \frac{1}{(\beta-\alpha)^2} \left(\frac{p_i^2}{q_i} + q_i + 2p_i + 4A^2q_i - 4Ap_i - 4Aq_i \right) \right] \|f'l - f\|_{\infty}. \end{aligned}$$

Now sum over all from $i = 1$ to n and consider $\sum_{i=1}^n p_i = \sum_{i=1}^n q_i = 1$, we get the desired inequality (2.3) in terms of the Renyi's entropy of second order.

3 Results by using obtained new inequalities

In this section, we obtain new results on existing divergence measures; Triangular discrimination, Chi- square divergence and Relative J - divergence, in terms of Relative Arithmetic Geometric divergence and Renyi's entropy of second order separately.

Result 3.1. For $P, Q \in \Gamma_n$ and $0 < \alpha \leq 1 \leq \beta < \infty$ with $\alpha \neq \beta$, we have

$$\left| \Delta(P, Q) - 2 \left(1 + \frac{1}{B^2} - 2L \right) \right| \leq 4F_1 \sup_{t \in [\alpha, \beta]} g_1(t). \tag{3.1}$$

$$\left| \Delta(P, Q) - \frac{2}{A} (A + L - 2) \right| \leq F_2 \sup_{t \in [\alpha, \beta]} g_1(t), \tag{3.2}$$

where $L \equiv L(\alpha, \beta) = \frac{\log \beta - \log \alpha}{\beta - \alpha}$ is the Logarithmic mean of α and β with $\alpha \neq \beta$, also

$$F_1 \equiv \frac{1}{\beta - \alpha} [G(Q, P) - \log B + A - 1]$$

and

$$F_2 \equiv \frac{\beta - \alpha}{\alpha + \beta} \left[1 + \frac{1}{(\beta - \alpha)^2} \{R_2(P, Q) + 4(A - 1)^2 - 1\} \right]$$

and $\Delta(P, Q)$, $\sup_{t \in [\alpha, \beta]} g_1(t)$ are evaluated below in the proof.

Proof: Let us consider

$$f(t) = \frac{(t-1)^2}{t}, t \in (0, \infty), f(1) = 0, f'(t) = \frac{t^2-1}{t^2} \text{ and } f''(t) = \frac{2}{t^3}.$$

Since $f''(t) > 0 \forall t > 0$ and $f(1) = 0$, so $f(t)$ is strictly convex and normalized function respectively. Now for $f(t)$, we obtain

$$S_f(P, Q) = \frac{1}{2} \sum_{i=1}^n \frac{(p_i - q_i)^2}{p_i + q_i} = \frac{1}{2} \Delta(P, Q), \tag{3.3}$$

where $\Delta(P, Q)$ is the Triangular discrimination (Dacunha- Castelle etc. all [2]). Also

$$\begin{aligned} \int_{\alpha}^{\beta} f(t) dt &= \int_{\alpha}^{\beta} \frac{(t-1)^2}{t} dt = \int_{\alpha}^{\beta} \frac{t^2 - 2t + 1}{t} dt = \left[\frac{t^2}{2} - 2t + \log t \right]_{\alpha}^{\beta} \\ &= \frac{1}{2} (\beta^2 - \alpha^2) - 2(\beta - \alpha) + (\log \beta - \log \alpha). \end{aligned} \tag{3.4}$$

$$\int_{\alpha}^{\beta} \frac{f(t)}{t} dt = \int_{\alpha}^{\beta} \frac{(t-1)^2}{t^2} dt = \int_{\alpha}^{\beta} \frac{t^2 - 2t + 1}{t^2} dt = \left[t - \frac{1}{t} - 2 \log t \right]_{\alpha}^{\beta} \tag{3.5}$$

$$= (\beta - \alpha) + \frac{\beta - \alpha}{\alpha\beta} - 2(\log \beta - \log \alpha).$$

Let

$$g_1(t) = |(f'l - f)(t)| = \left| \frac{t^2 - 1}{t^2} t - \frac{(t-1)^2}{t} \right| = \frac{2}{t} |t - 1| = \begin{cases} \frac{2}{t}(t-1) & \text{if } t \geq 1 \\ \frac{2}{t}(1-t) & \text{if } 0 < t < 1 \end{cases},$$

and

$$g'_1(t) = \begin{cases} \frac{2}{t^2} & \text{if } t \geq 1 \\ -\frac{2}{t^2} & \text{if } 0 < t < 1 \end{cases}.$$

It is clear that $g'_1(t) < 0$ in $(0, 1)$ and > 0 in $(1, \infty)$, i.e., $g_1(t)$ is strictly decreasing in $(0, 1)$ and strictly increasing in $(1, \infty)$, so

$$\begin{aligned} \|f'l - f\|_{\infty} &= \sup_{t \in [\alpha, \beta]} |(f'l - f)(t)| = \sup_{t \in [\alpha, \beta]} g_1(t) \\ &= \begin{cases} \max [g_1(\alpha), g_1(\beta)] = \frac{g_1(\alpha) + g_1(\beta) + |g_1(\alpha) - g_1(\beta)|}{2} & \text{if } 0 < \alpha < 1 \\ g_1(\beta) & \text{if } \alpha = 1 \end{cases} \\ &= \begin{cases} \frac{(1-\alpha)}{\alpha} + \frac{(\beta-1)}{\beta} + \left| \frac{(1-\alpha)}{\alpha} - \frac{(\beta-1)}{\beta} \right| & \text{if } 0 < \alpha < 1 \\ \frac{2(\beta-1)}{\beta} & \text{if } \alpha = 1 \end{cases} \tag{3.6} \\ &= \begin{cases} \frac{\beta - \alpha}{\alpha\beta} + 2 \left| \frac{1}{H} - 1 \right| & \text{if } 0 < \alpha < 1 \\ \frac{2(\beta-1)}{\beta} & \text{if } \alpha = 1 \end{cases}, \end{aligned}$$

where $H \equiv H(\alpha, \beta) = \frac{2\alpha\beta}{\alpha + \beta}$ is the Harmonic mean of α and β .

The results (3.1) and (3.2) are obtained after putting (3.3), (3.4), (3.5), and (3.6) in inequalities (2.1) and (2.3) respectively.

Result 3.2. For $P, Q \in \Gamma_n$ and $0 < \alpha \leq 1 \leq \beta < \infty$ with $\alpha \neq \beta$, we have

$$|\chi^2(P, Q) - 4(A + L - 2)| \leq 8F_1 \sup_{t \in [\alpha, \beta]} g_2(t). \tag{3.7}$$

$$|\chi^2(P, Q) - 4(A + R - 2)| \leq 2F_2 \sup_{t \in [\alpha, \beta]} g_2(t), \tag{3.8}$$

where $R \equiv R(\alpha, \beta) = \frac{2(\alpha^2 + \alpha\beta + \beta^2)}{3(\alpha + \beta)}$ is the Centroidal mean of α and β . Also F_1, F_2 defined earlier and $\chi^2(P, Q), \sup_{t \in [\alpha, \beta]} g_2(t)$ are evaluated below in the proof.

Proof: Let us consider

$$f(t) = (t - 1)^2, t \in (0, \infty), f(1) = 0, f'(t) = 2(t - 1) \text{ and } f''(t) = 2.$$

Since $f''(t) > 0 \forall t > 0$ and $f(1) = 0$, so $f(t)$ is strictly convex and normalized function respectively. Now for $f(t)$, we obtain

$$S_f(P, Q) = \frac{1}{4} \sum_{i=1}^n \frac{(p_i - q_i)^2}{q_i} = \frac{1}{4} \chi^2(P, Q), \tag{3.9}$$

where $\chi^2(P, Q)$ is the Chi- square divergence (Pearson [6]). Also

$$\begin{aligned} \int_{\alpha}^{\beta} f(t) dt &= \int_{\alpha}^{\beta} (t - 1)^2 dt = \int_{\alpha}^{\beta} (t^2 - 2t + 1) dt = \left[\frac{t^3}{3} - t^2 + t \right]_{\alpha}^{\beta} \\ &= \frac{1}{3} (\beta - \alpha) (\alpha^2 + \alpha\beta + \beta^2) - (\beta^2 - \alpha^2) + (\beta - \alpha). \end{aligned} \tag{3.10}$$

$$\int_{\alpha}^{\beta} \frac{f(t)}{t} dt = \int_{\alpha}^{\beta} \frac{(t-1)^2}{t} dt = \int_{\alpha}^{\beta} \left(t + \frac{1}{t} - 2 \right) dt = \left[\frac{t^2}{2} + \log t - 2t \right]_{\alpha}^{\beta} \tag{3.11}$$

$$= \frac{\beta^2 - \alpha^2}{2} + (\log \beta - \log \alpha) - 2(\beta - \alpha).$$

Let

$$g_2(t) = |(f'l - f)(t)| = |2(t-1)t - (t-1)^2| = (t+1)|t-1| = \begin{cases} t^2 - 1 & \text{if } t \geq 1 \\ -t^2 + 1 & \text{if } 0 < t < 1 \end{cases},$$

and

$$g'_2(t) = \begin{cases} 2t & \text{if } t \geq 1 \\ -2t & \text{if } 0 < t < 1 \end{cases}.$$

It is clear that $g'_2(t) < 0$ in $(0, 1)$ and > 0 in $(1, \infty)$, i.e., $g_2(t)$ is strictly decreasing in $(0, 1)$ and strictly increasing in $(1, \infty)$, so

$$\begin{aligned} \|f'l - f\|_{\infty} &= \sup_{t \in [\alpha, \beta]} |(f'l - f)(t)| = \sup_{t \in [\alpha, \beta]} g_2(t) \\ &= \begin{cases} \max [g_2(\alpha), g_2(\beta)] = \frac{g_2(\alpha) + g_2(\beta) + |g_2(\alpha) - g_2(\beta)|}{2} & \text{if } 0 < \alpha < 1 \\ g_2(\beta) & \text{if } \alpha = 1 \end{cases} \tag{3.12} \\ &= \begin{cases} \frac{\beta^2 - \alpha^2}{2} + |1 - S^2| & \text{if } 0 < \alpha < 1 \\ \beta^2 - 1 & \text{if } \alpha = 1 \end{cases}, \end{aligned}$$

where $S \equiv S(\alpha, \beta) = \sqrt{\frac{\alpha^2 + \beta^2}{2}}$ is the Root mean square of α and β .

The results (3.7) and (3.8) are obtained after putting (3.9), (3.10), (3.11), and (3.12) in inequalities (2.1) and (2.3) respectively.

Result 3.3. For $P, Q \in \Gamma_n$ and $0 < \alpha \leq 1 \leq \beta < \infty$ with $\alpha \neq \beta$, we have

$$\left| J_R(P, Q) - 2 \log \frac{I(\alpha, \beta)}{BL} \right| \leq 4F_1 \sup_{t \in [\alpha, \beta]} g_3(t). \tag{3.13}$$

$$\left| J_R(P, Q) - \frac{2 \log I(\alpha, \beta)}{A} - \log I(\alpha^2, \beta^2) \right| \leq F_2 \sup_{t \in [\alpha, \beta]} g_3(t), \tag{3.14}$$

where $I(\alpha, \beta) = \frac{1}{e} \left(\frac{\beta^\beta}{\alpha^\alpha} \right)^{\frac{1}{\beta - \alpha}}$, $\alpha \neq \beta$ is the Identric mean of α and β . Also F_1, F_2 defined earlier and $J_R(P, Q), \sup_{t \in [\alpha, \beta]} g_3(t)$ are evaluated below in the proof.

Proof: Let us consider

$$f(t) = (t-1) \log t, t \in (0, \infty), f(1) = 0, f'(t) = \frac{t-1}{t} + \log t \text{ and } f''(t) = \frac{t+1}{t^2}.$$

Since $f''(t) > 0 \forall t > 0$ and $f(1) = 0$, so $f(t)$ is strictly convex and normalized function respectively. Now for $f(t)$, we obtain

$$S_f(P, Q) = \frac{1}{2} \sum_{i=1}^n (p_i - q_i) \log \left(\frac{p_i + q_i}{2q_i} \right) = \frac{1}{2} J_R(P, Q), \tag{3.15}$$

where $J_R(P, Q)$ is the Relative J -divergence (Dragomir etc. all [4]). Also

$$\begin{aligned} \int_{\alpha}^{\beta} f(t) dt &= \int_{\alpha}^{\beta} (t-1) \log t dt = \frac{1}{2} \left[(t-1)^2 \log t - \frac{t^2}{2} - \log t + 2t \right]_{\alpha}^{\beta} \\ &= \frac{1}{2} \left[(\beta^2 \log \beta - \alpha^2 \log \alpha) - 2(\beta \log \beta - \alpha \log \alpha) - \frac{\beta^2 - \alpha^2}{2} + 2(\beta - \alpha) \right]. \end{aligned} \tag{3.16}$$

$$\int_{\alpha}^{\beta} \frac{f(t)}{t} dt = \int_{\alpha}^{\beta} \frac{(t-1) \log t}{t} dt = \int_{\alpha}^{\beta} \left(\log t - \frac{\log t}{t} \right) dt \quad (3.17)$$

$$= (\beta \log \beta - \alpha \log \alpha) - \frac{1}{2} (\log \beta - \log \alpha) \log (\alpha \beta) - (\beta - \alpha).$$

Let

$$g_3(t) = |(f'l - f)(t)| = \left| \left(\frac{t-1}{t} + \log t \right) t - (t-1) \log t \right|$$

$$= |-1 + t + \log t| = \begin{cases} -1 + t + \log t & \text{if } t \geq 1 \\ 1 - t - \log t & \text{if } 0 < t < 1 \end{cases},$$

and

$$g_3'(t) = \begin{cases} 1 + \frac{1}{t} & \text{if } t \geq 1 \\ -1 - \frac{1}{t} & \text{if } 0 < t < 1 \end{cases}.$$

It is clear that $g_3'(t) < 0$ in $(0, 1)$ and > 0 in $(1, \infty)$, i.e., $g_3(t)$ is strictly decreasing in $(0, 1)$ and strictly increasing in $(1, \infty)$, so

$$\|f'l - f\|_{\infty} = \sup_{t \in [\alpha, \beta]} |(f'l - f)(t)| = \sup_{t \in [\alpha, \beta]} g_3(t)$$

$$= \begin{cases} \max [g_3(\alpha), g_3(\beta)] = \frac{g_3(\alpha) + g_3(\beta) + |g_3(\alpha) - g_3(\beta)|}{2} & \text{if } 0 < \alpha < 1 \\ g_3(\beta) & \text{if } \alpha = 1 \end{cases} \quad (3.18)$$

$$= \begin{cases} |1 - \log B - A| + \frac{\log \beta - \log \alpha}{2} + \frac{\beta - \alpha}{2} & \text{if } 0 < \alpha < 1 \\ -1 + \beta + \log \beta & \text{if } \alpha = 1 \end{cases}.$$

The results (3.13) and (3.14) are obtained after putting (3.15), (3.16), (3.17), and (3.18) in inequalities (2.1) and (2.3) respectively.

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