
**Fractional and Other Approximation of Csiszar's
 f -Divergence**

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Here are established various sharp and nearly optimal probabilistic inequalities that give best or nearly best estimates for the Csiszar's f -divergence. These involve fractional and ordinary derivatives of the directing function f . Also are given lower bounds for the Csiszar's distance. The Csiszar's discrimination is the most general and important measure for the comparison between two probability measures.