

GRADE ESTIMATION OF KULLBACK-LEIBLER INFORMATION  
NUMBER

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*Abstract:* An estimator of the Kullback-Leibler information number by using its representation as a functional of the grade density is introduced. Its strong consistency is proved under the mild conditions on the grade density. The same approach is used to study the entropy measure of bivariate dependence (mutual information). Some applications to detection theory are also given.

**2000 AMS Mathematics Subject Classification:** Primary: -; Secondary: -;

**Key words and phrases:** -

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