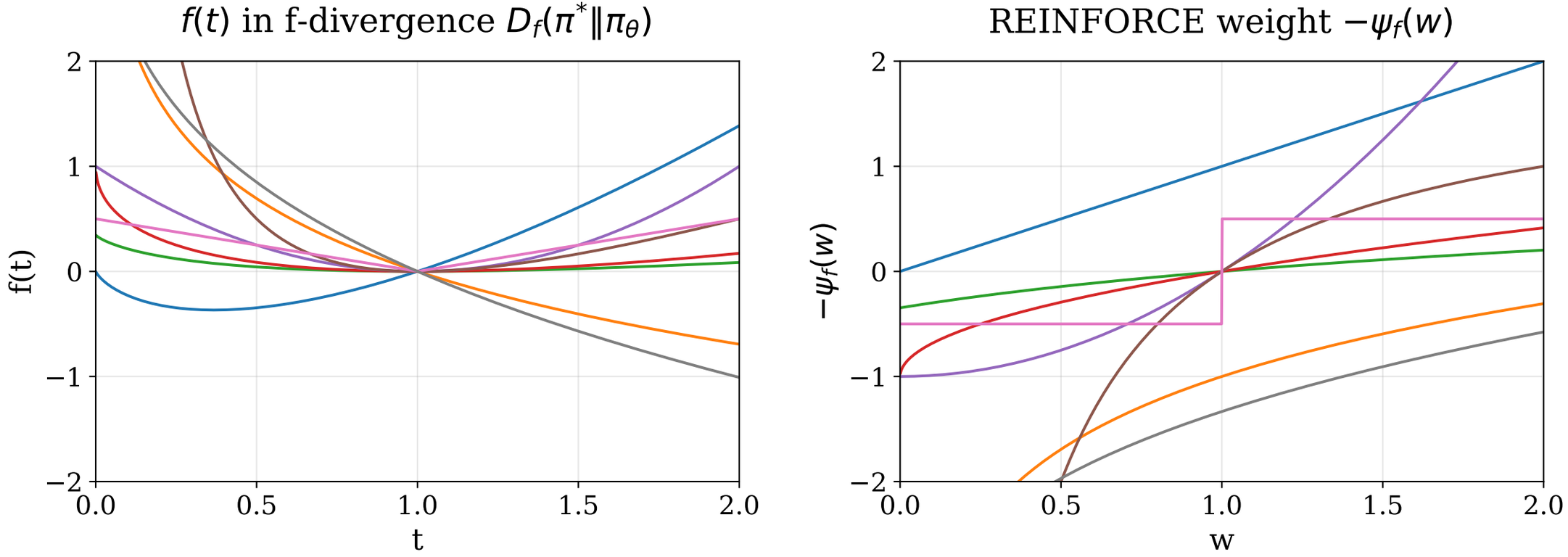

$f(t)$ in f-divergence $D_f(\pi^* \| \pi_\theta)$
f(t)
t
REINFORCE weight $-\psi_f(w)$
$-\psi_f(w)$
w
Forward KL
Reverse KL
Jensen–Shannon (JS)
Squared Hellinger
Pearson χ^2
Neyman χ^2
Total variation (TV)
α-divergence (α = −0.5)