

LIMITING PROPERTIES OF SOME MEASURES OF INFORMATION

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Abstract. In this paper we investigate the limiting behaviour of the measures of information due to Csiszár, Rényi and Fisher. Conditions for convergence of measures of information and for convergence of Radon-Nikodym derivatives are obtained. Our results extend the results of Kullback (1959, *Information Theory and Statistics*, Wiley, New York) and Kirmani (1971, *Ann. Inst. Statist. Math.*, **23**, 157-162).

Key words and phrases: Convergence of information measures, Csiszár information, ϕ -divergence, Rényi information, Fisher information.