Errata

We discovered an error in the definition of *L-divergence* provided in equation (87). The correct definition of *L-divergence* is provided below:

The *L-divergence* $D_L(P_Y||P_{\tilde{Y}})$ of P_Y from $P_{\tilde{Y}}$ can be expressed as [37, 39]:

$$D_L(P_Y||P_{\tilde{Y}}) = \mathbb{E}_{Y\sim P_Y}\left[L\left(Y, a_{P_{\tilde{Y}}}\right)\right] - \mathbb{E}_{Y\sim P_Y}\left[L\left(Y, a_{P_Y}\right)\right]. \tag{1}$$

Because a_{P_Y} minimizes $\mathbb{E}_{Y\sim P_Y}\left[L\left(Y, a\right)\right]$ over all $a \in \mathcal{A}$, $D_L(P_Y||P_{\tilde{Y}}) \geq 0$.