

# Introduction to Bayesian Inference

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# Bayesian Inference

- The statistical methods that we have discussed so far are known as frequentist (or classical) methods.
- There is another approach to inference called Bayesian inference.
- In modest terms, Bayesian data analysis is no more than counting the numbers of ways the data could happen, according to our assumptions.



L. Wasserman *All of Statistics: A Concise Course in Statistical Inference*, Springer Texts in Statistics, 2005.