

MAP: problems

Objectives

Solution

$$L(\theta) = \mathbb{I}[\theta \neq \theta^*] \rightarrow \min_{\theta}$$

Mode

$$L(\theta) = \mathbb{E}(\theta - \theta^*)^2 \rightarrow \min_{\theta}$$

Mean

$$L(\theta) = \mathbb{E}|\theta - \theta^*| \rightarrow \min_{\theta}$$

Median

