

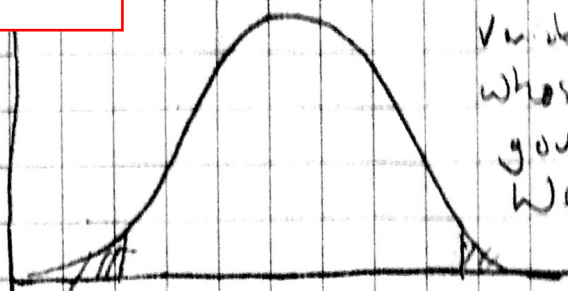
Discuss 3 views:

- 1) many repetitions
- 2) relative evidence
- 3) random variables

Bayesian Credible Interval

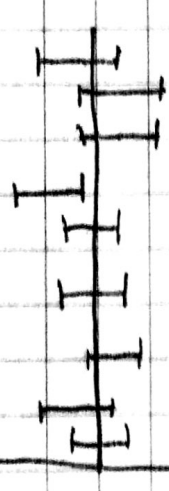
All unobserved quantities are treated as random variables. A random variable is a quantity whose behavior is governed by chance. We seek to understand the probability distribution controlling the behavior of these random variables.

$[y|\theta]$



Random

Frequentist
Confidence
Interval

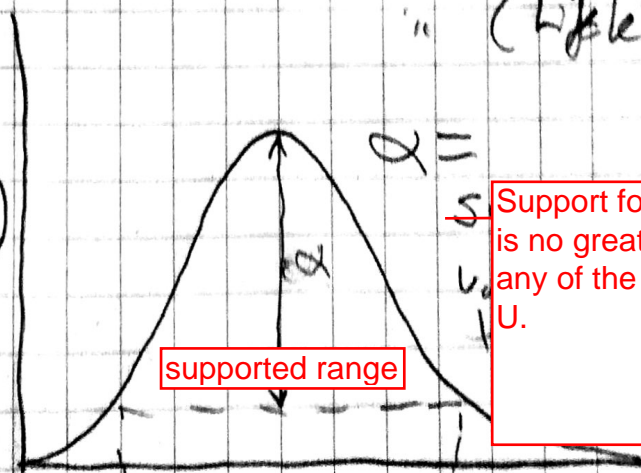


all same width

Fixed

Profile Confidence Interval (Wald)

$\log([y|\theta])$



supported range

Support for the MLE value of θ is no greater than α relative to any of the values between L and U .

Fixed

$\alpha = 1.92$ provides 95%

$$2\alpha \sim \chi^2_1$$