My Standard L^AT_EX Template

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Abstract

Here goes the abstract.

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1 Introduction

Julia is a high-level, high-performance dynamic programming language for technical computing, with syntax that is similar to MATLAB. See Fig. 1 for an illustrative example of a person playing a brass instrument. David Barber has written a textbook on probabilistic inference in graphical models [1]. An MMSE estimate \hat{u}_k of the quantity measured by sensor k can be expressed as the quantized value corresponding to index i_k , which we denote $\tilde{u}(i_k)$, conditioned on the total observation vector \mathbf{y}_1^K ,

$$\hat{u}_{k} = E\{\tilde{u}(i_{k})|\mathbf{y}_{1}^{K}\} = \sum_{\forall i \in \mathcal{A}} \tilde{u}(i) \Pr(i_{k} = i|\mathbf{y}_{1}^{K})$$

$$= \frac{1}{p(\mathbf{y}_{1}^{K})} \sum_{\forall i \in \mathcal{A}} \tilde{u}(i) \sum_{\forall \mathbf{i}_{1}^{K} \in \mathcal{A}^{K}: i_{k} = i} \Pr(\mathbf{i}_{1}^{K}) p(\mathbf{y}_{1}^{K}|\mathbf{i}_{1}^{K}). \tag{1}$$

Equation (1) follows directly from Bayes' rule.



Figure 1: This picture was photographed by Ryan McGuire and is free of copyright restrictions.

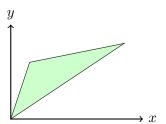


Figure 2: This image was created with the help of TikZ.

References

[1] D. Barber, *Bayesian Reasoning and Machine Learning*. Cambridge, UK: Cambridge University Press, 2012.