

Bayesian Data Analysis Session 2

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Recap

With Bayesian stats we put a distribution on the model parameters. They get updated by observed data.

$$P(\theta|D) = \frac{P(D|\theta)P(\theta)}{P(D)}$$

It is almost always infeasible to obtain the posterior directly, because the marginal $P(D)$ is too complex to obtain.

We have seen that we can use sampling to normalize the posterior.