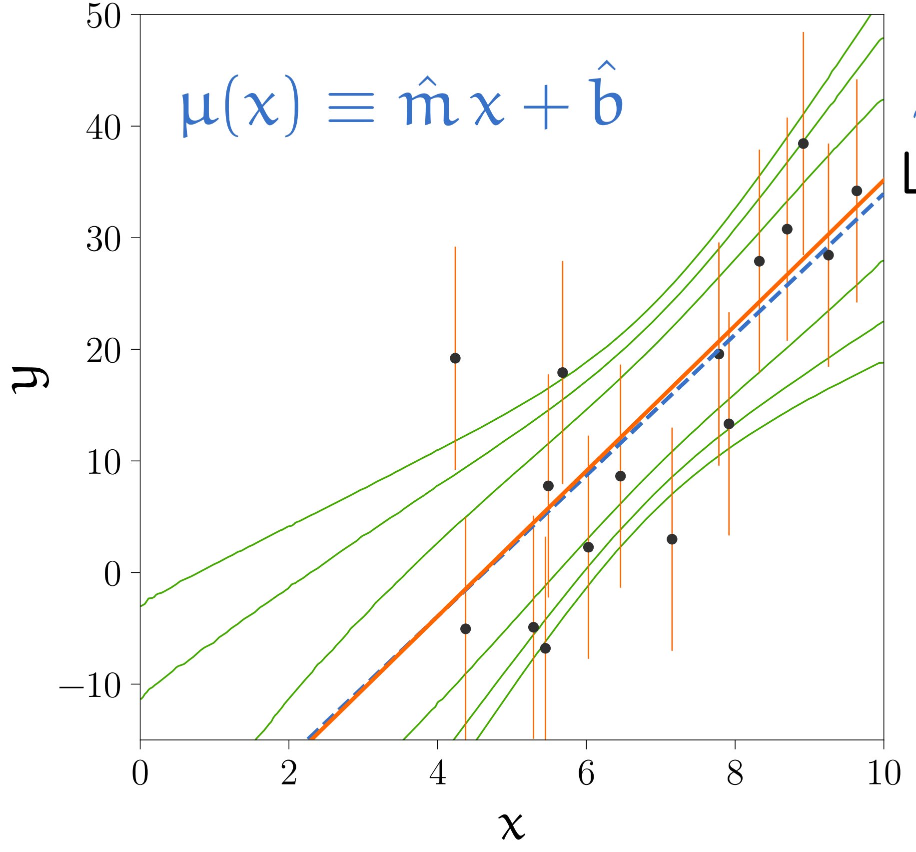
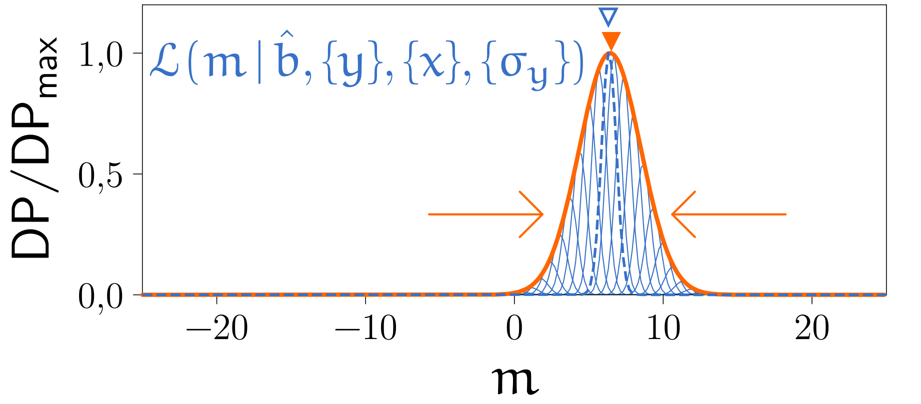
VEROSIMILITUD — REGRESIÓN LINEAL



$$\mathcal{L}_{\max} \equiv \mathcal{L}(\hat{m}, \hat{b} \,|\, \{y\}, \{x\}, \{\sigma_y\})$$

Máxima Verosimilitud



Verosimilitud

Verosimilitud marginalizada

$$\mathcal{L}(m \,|\, \{y\}, \{x\}, \{\sigma_y\}) = \int_b \mathcal{L}(m, b \,|\, \{y\}, \{x\}, \{\sigma_y\})$$

$$\mathcal{L}(b \,|\, \{y\}, \{x\}, \{\sigma_y\}) = \int_m \mathcal{L}(m, b \,|\, \{y\}, \{x\}, \{\sigma_y\})$$