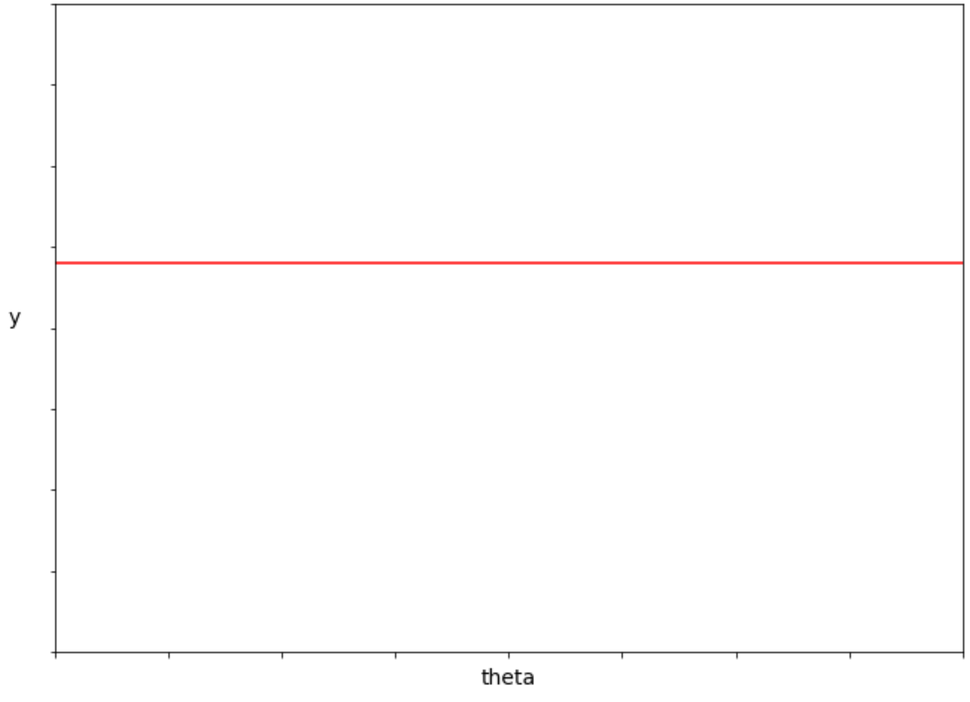
Synthetic likelihood

Example

- $p(y \mid \theta) \approx \text{Normal}(x \mid \hat{\mu}_N(\theta), \hat{\Sigma}_N(\theta))$


y
theta

Synthetic likelihood

Example

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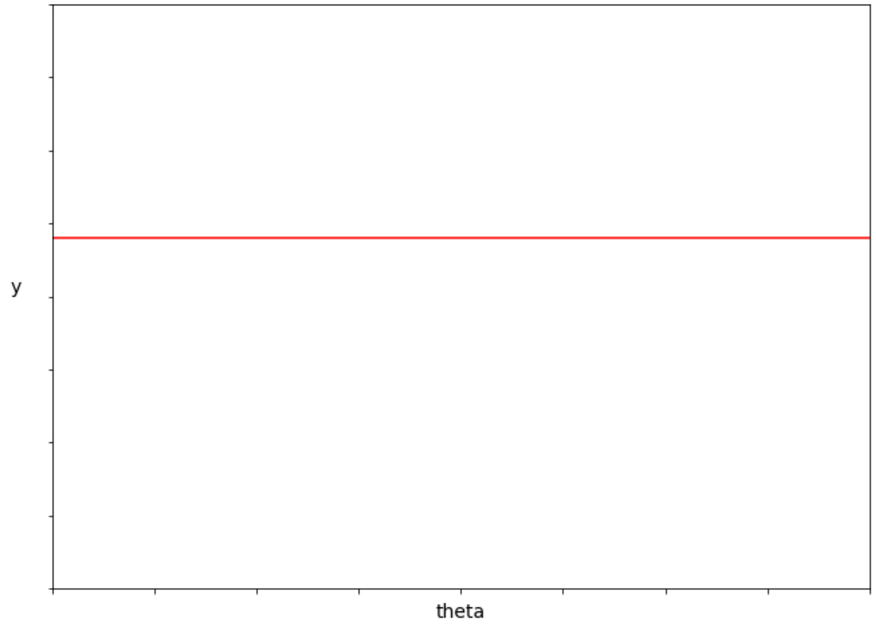
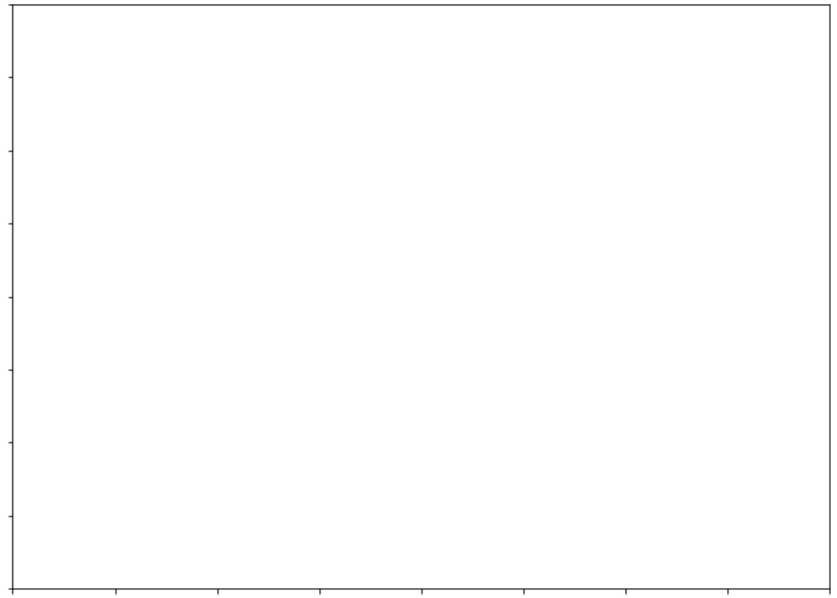
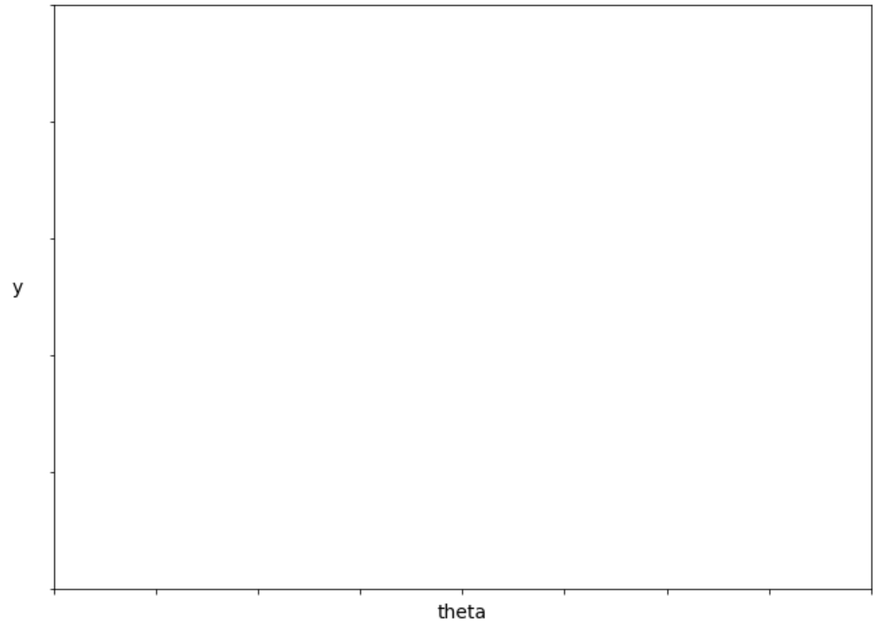
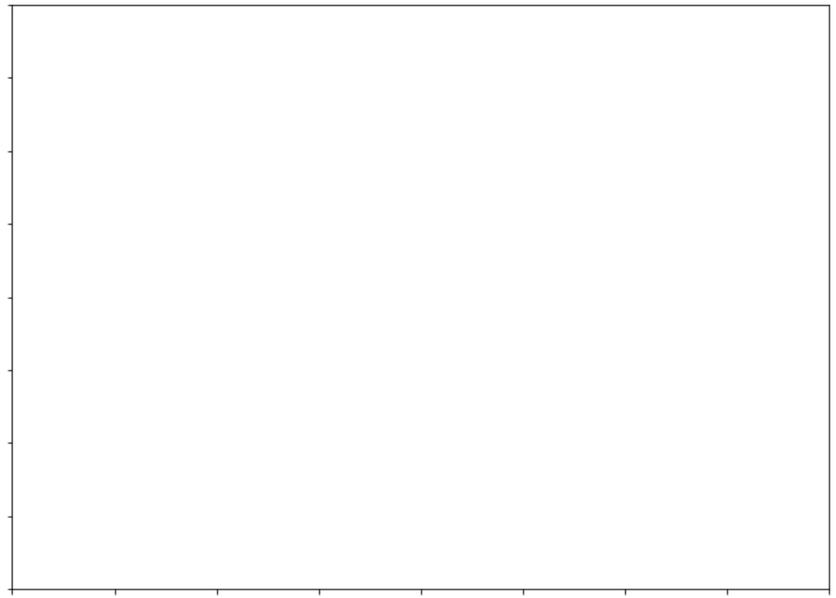




Synthetic likelihood

Example

- $p(y^{\text{obs}} \mid \theta) \approx \text{Normal}(x \mid \hat{\mu}_N(\theta), \hat{\Sigma}_N(\theta))$