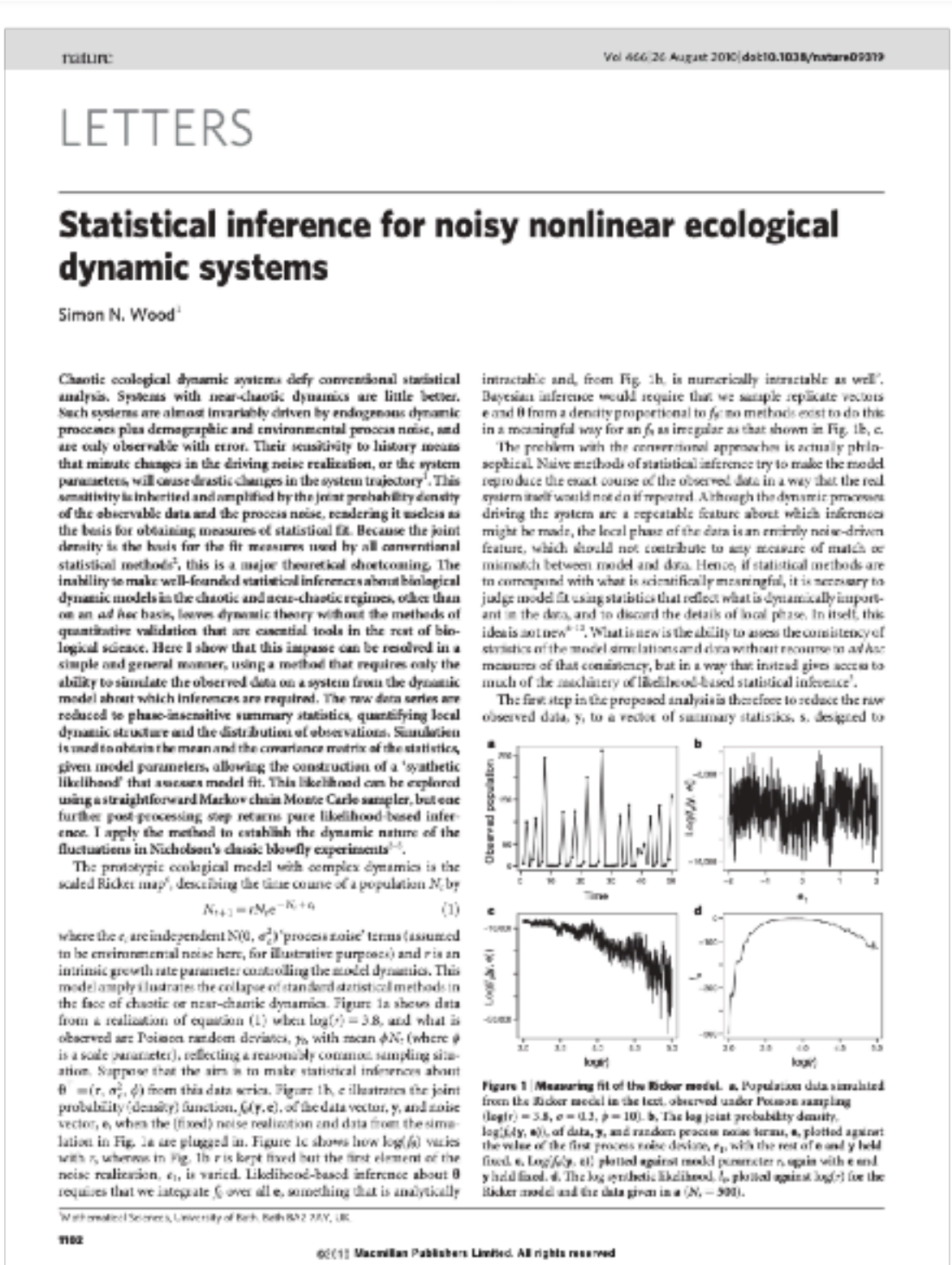


Synthetic likelihood

- At θ approximate $p(x \mid \theta) \approx \text{Normal}(x \mid \hat{\mu}_N(\theta), \hat{\Sigma}_N(\theta))$ with an sample of size N drawn from the model
- Naturally combines with e.g. MCMC



Synthetic likelihood

Example

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

