Reference

Chapman & Hall/CRC
Handbooks of Modern Statistical Methods

Handbook of Approximate Bayesian Computation

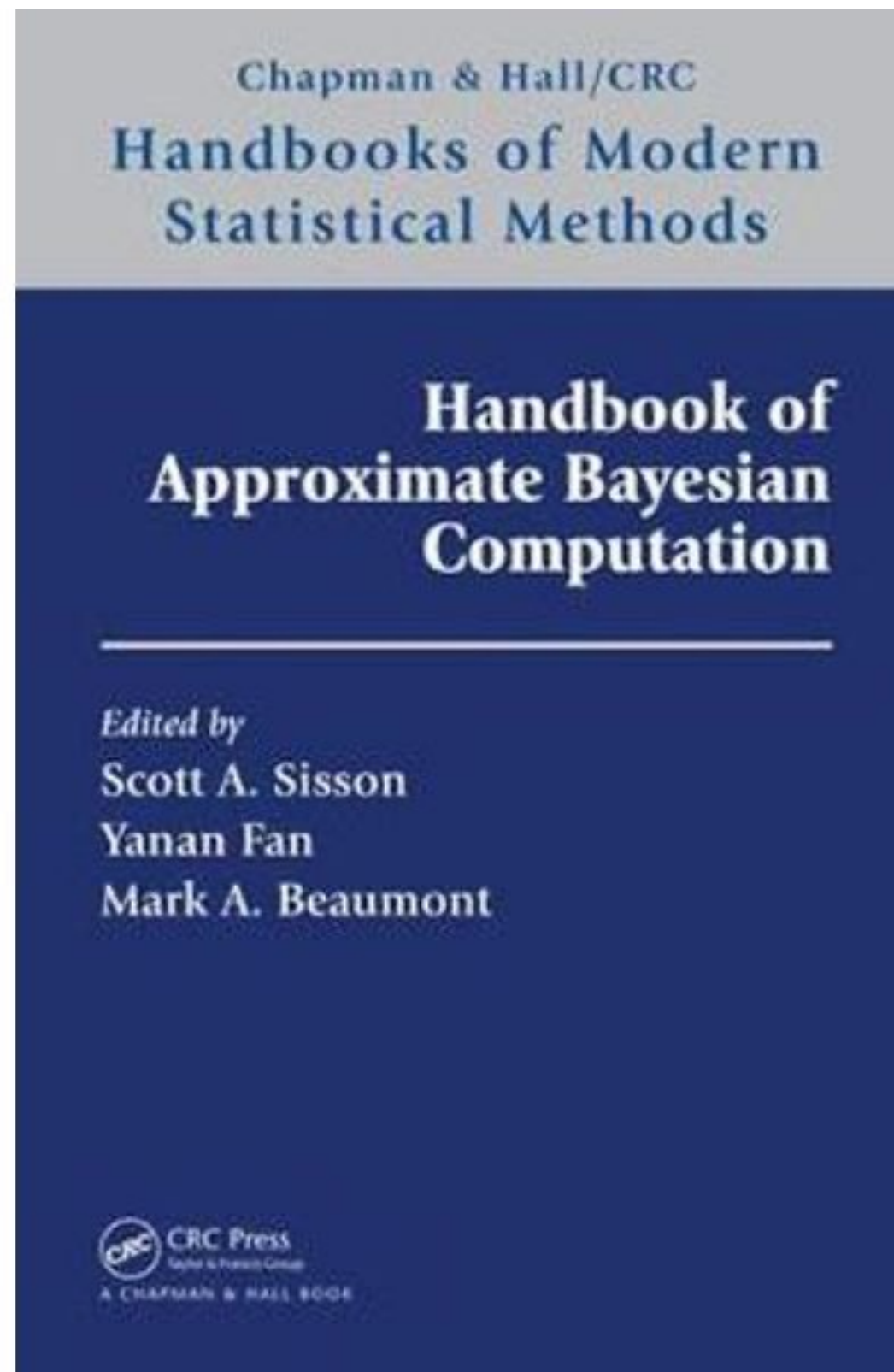Edited by
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CRC Press

- For those who want to read more

Surrogate models

- Alternative approach to likelihood-free inference is to construct surrogate models for various parts of the system

  - Synthetic likelihood is one of the first surrogate methods

  - 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