

The **:** operator in stats (e.g. $P(x; \theta)$) - the ; splits the variables on the left side from the parameters on the right side

- **Variable** - represents an argument passed in that depends on the data we have
- **Parameter** - a value that we already know or choose irrespective of what data we have

Method of Moments - Method of **estimating population parameters**

- **Population Parameter** - a number that describes something about an **entire** group or population
 - **Statistic** - an approximation of a population parameter based on a **subsample**
- We can estimate moments using this formula ----->
$$\hat{\mu}_j = \frac{1}{n} \sum_{i=1}^n w_i^j$$
 - In this method, we don't need to adjust for the reduced degrees of freedom
 - **This method is often biased, however, it has a relatively very low complexity**
- **Bias** - The error between our statistic (estimate of parameter), and the actual parameter

https://en.wikipedia.org/wiki/Variational_message_passing

https://en.wikipedia.org/wiki/Expectation_propagation

Expectation Propagation (EP) - it is an **iterative approach** used to **approximate probability distributions**

- It approximates **intractable probability distributions**, by **minimising $D_{KL}(p||q)$**

https://en.wikipedia.org/wiki/Variational_Bayesian_methods

Variational Bayesian Methods - Approaches to approximating intractable p.ds by minimising the reverse $D_{KL}(q||p)$

- They estimate a complex network **p**, with a simpler network **q**, minimising information loss

Belief Propagation (sum-product message passing) - A message-passing algorithm used on Bayesian networks, that estimates the marginal distribution of a node **x**, without summing over every combination of every other variable for some value of **x == i**

Bayesian Network - graph which models events with probabilities to model an **intractably complex system** with a DAG

- It is a **DAG - Directed, acyclic graph**
 - There is some cause and effect taking place
- Nodes are connected with probabilities of going from one node to the other
- They are used for **inference** - deriving new knowledge from existing knowledge
- It is updated using Bayesian inference, updating your prior beliefs to get new posterior beliefs
- They can represent **conditionally dependent** and **conditionally independent** relationships
 - **Conditionally Independent** - if two nodes A and B point to C, we don't need to know A to know B
 - **Conditionally Dependent** - if two nodes A and B point to C, we need to know A to know C or vice versa
- It can be used to **simulate scenarios**, and see how they develop