Density Selection

1 Why

We have a dataset in some infinite set and want to summarize it by a probability density.

2 Overview

We have an set uncountable set of outcomes A. We have a dataset $(a^1, \ldots, a^n)$. We want to define a correspondence between the dataset and probability densities over the set of outcomes A.

We will call proposals for such a correspondence **principles of density selection**.

Notice that we do not want a density on the record sequences, we want a density on A on A^n.