



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 uncountable set of outcomes A . We have a dataset (a^1, \dots, 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 .