



Why

We provide a principle for density selection based on maximizing the probability of the dataset.

Definition

Let (x^1, \dots, x^n) be a dataset in \mathbf{R}^d .

The *principle of maximum likelihood* says to solve:

$$\begin{array}{ll} \textbf{find} & f \text{ a density} \\ \textbf{to maximize} & \prod_{k=1}^n f(x^k) \end{array}$$

We call a solution of the above problem a *maximum likelihood density*. We call the objective of the above problem *density likelihood*.

