



## Why

We want to summarize a dataset with a distribution.

## Overview

Given a finite set  $\mathcal{U}$ , the *likelihood* (or *distribution likelihood*) of a distribution  $p : \mathcal{U} \rightarrow \mathbf{R}$  on a dataset  $u^1, \dots, u^n \in \mathcal{U}$  is  $\prod_{i=1}^n p(u^i)$ . A *maximum likelihood distribution*  $p^* : \mathcal{U} \rightarrow \mathbf{R}$  is one which maximizes the likelihood over all distributions on  $\mathcal{U}$ .

We call the correspondence between datasets and distributions the *maximum likelihood algorithm*. We say that we are selecting the distribution according to the *maximum likelihood principle*. In general, we call any function from datasets to distributions a *distribution selector*.



