



Distribution Selection

1 Why

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

2 Overview

We have a set of outcomes A . We have a dataset (a^1, \dots, a^n) in A . We want to define a correspondence between the dataset and probability distributions over the set of outcomes A .

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

Notice that we do not want a distribution on the record sequences. In other words, we want a distribution on A not a distribution on A^n .