



MAXIMUM LIKELIHOOD DISTRIBUTIONS

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*.

