

Maximum likelihood and GLMs

Well, how did I get here?

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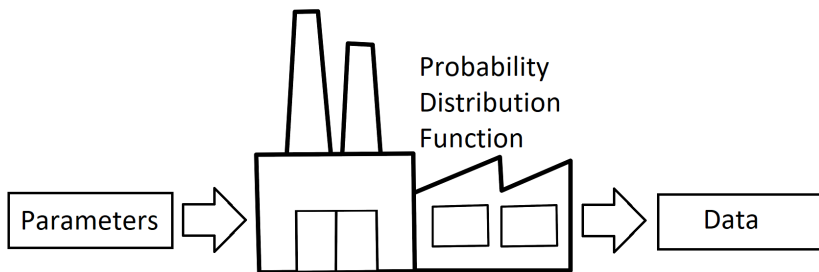
Outline

- Maximum likelihood
 - A way to think about data
 - Likelihood vs Probability
- Generalized linear models
 - Link functions
 - Linear model \rightarrow Function

How is our data made?

Making data can be thought of as a *factory*

- Input: **parameters** (the things that influence our data)
- Factory: **PDF** (the process that makes the data)
- Output: **data** (the things we actually see)



Likelihood