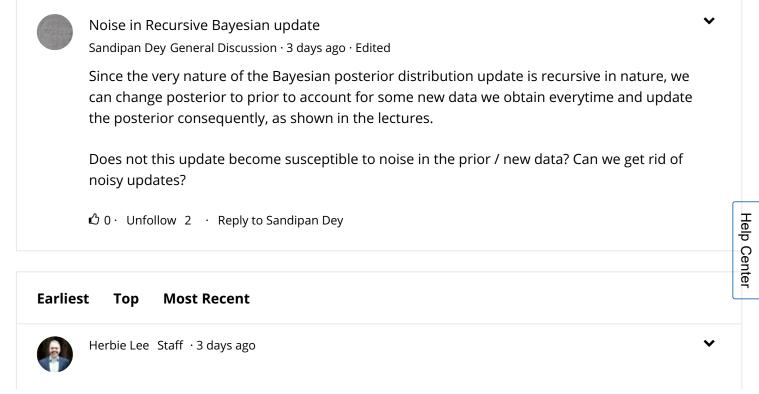
Discussion Forums / General Discussion

General Discussion

Use this forum to discuss things related to the course that don't belong in any of the other forums.

← General Discussion



A Bayesian update does not, itself, create any noise. However any procedure (Bayesian, Frequentist, maximum entropy, or otherwise) is susceptible to any noise that is present. The Bayesian approach generally provides more smoothing of noise than the Frequentist approach does, and so the Bayesian approach is generally more robust in noisy settings than the Frequentist approach is, or else a Frequentist has to use ad-hoc smoothing methods to compensate.

₺ 0 Upvote · Reply



Sandipan Dey \cdot 2 days ago \cdot Edited

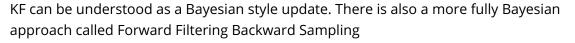
Thanks professor for the reply. In some earlier Coursera course we were introduced to Kalman and Particle Filters, the first one as the best Bayesian linear filter and the second one as a nonlinear Bayesian filter.

The iterative state update equations seemed to be complicated but it was somewhat similar to the sequential Bayesian posterior updates. So i was just wondering whether KF can be thought of as a more robust version of recursive Bayesian update, and if so can we understand why it is so intuitively?

₺ 0 · Reply



Herbie Lee Staff \cdot 5 hours ago



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Reply

8/13/2016