





WHAT BAYESIAN STATISTICS?

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ML: What is the parameter value that maximizes the probability of having generated the data:

$$\operatorname{argmax}_{\theta} [P(y|\theta)]$$

Bayesian: What is the probability distribution of parameter values given the data:

$$P(\theta|y) \propto P(\theta)P(y|\theta)$$

Attention!

No maximization!

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SOME GOOD REFERENCES FOR THE CONCEPTUAL PART

