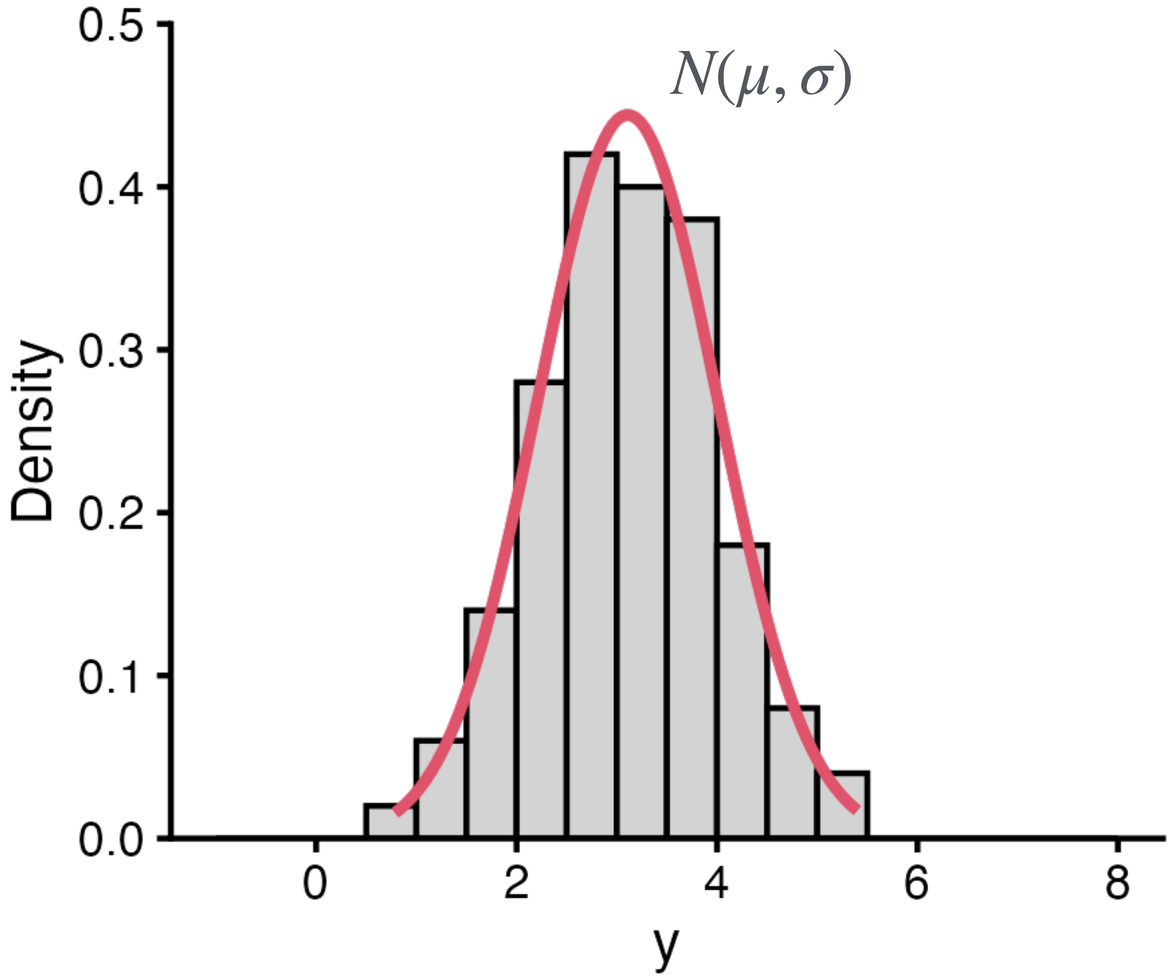
Simplest probabilistic model

Fit parameters to a set of measurements

- Measure a set of y_i values:
- Find the "best fitting" normal distribution by choosing μ and σ such that the N(μ, σ) distribution approximates the histogram of the y_i values

$$y_i \sim N(\mu, \sigma)$$



The likelihood

The probability of each value of y

- What does this mean?

$$y_i \sim N(\mu, \sigma)$$

- We can also write this as:

$$P(y \mid \mu, \sigma)$$

The likelihood of y