

Generalised statistical inference

Concept. The idea here is to extend the stochadex with tools for very generalised statistical inference of an explicit model (Bayesian and Frequentist - both with likelihood likelihood-free ABC algorithms and the like) that will work in nearly every situation where the user knows the model space. Probably need to exploit the phase space analogy of the formalism. For the mathematically-inclined, this chapter will... For the programmers, the software described in this chapter lives in the public Git repository: https://github.com/umbralcalc/learnadex.

5.1 Likelihood-free methods

Bibliography