

prior = $P(H)$. posterior = $P(H|D)$.

there are 10 hypotheses. what is the probability of h being the underlying hypothesis?

prior = $P(H=h)$ or $P(h)$.

this is computed without looking at the data.

what is the probability of the Data D to occur given that the underlying hypothesis is h ? d_h

$$= \prod_{d=d_1} P(D=d | H=h)$$

(Π -product)

or

$$P(D|h)$$

this is likelihood

$P(h|D) \propto$ likelihood \times prior

as per bayesian theorem

$$P(h|D) = \frac{P(D|h) * P(h)}{P(D)}$$

posterior

likelihood

$P(D)$ same for all h , so normalization.

$P(D)$ can also be written as

$$P(D) = \int_{\text{Domain of } h} P(D|h) * P(h) dh$$

Given the Data D , given that we choose hypothesis $= h$,
what is $P(X=x)$?

$$P(X=x | D) = P(X=x | H=h)$$

here h could be chosen based on

- (1) max prior
- (2) max likelihood
- (3) max posterior.

What if we use all the hypotheses
weighted by posterior?

$$P(X=x | D) = \sum_{\substack{h=1 \\ \text{or} \\ h \in H}}^n (X=x | h) P(h | D)$$

Bayesian Averaging ↑

Same in case where posterior
prob of multiple hypotheses are
close by.