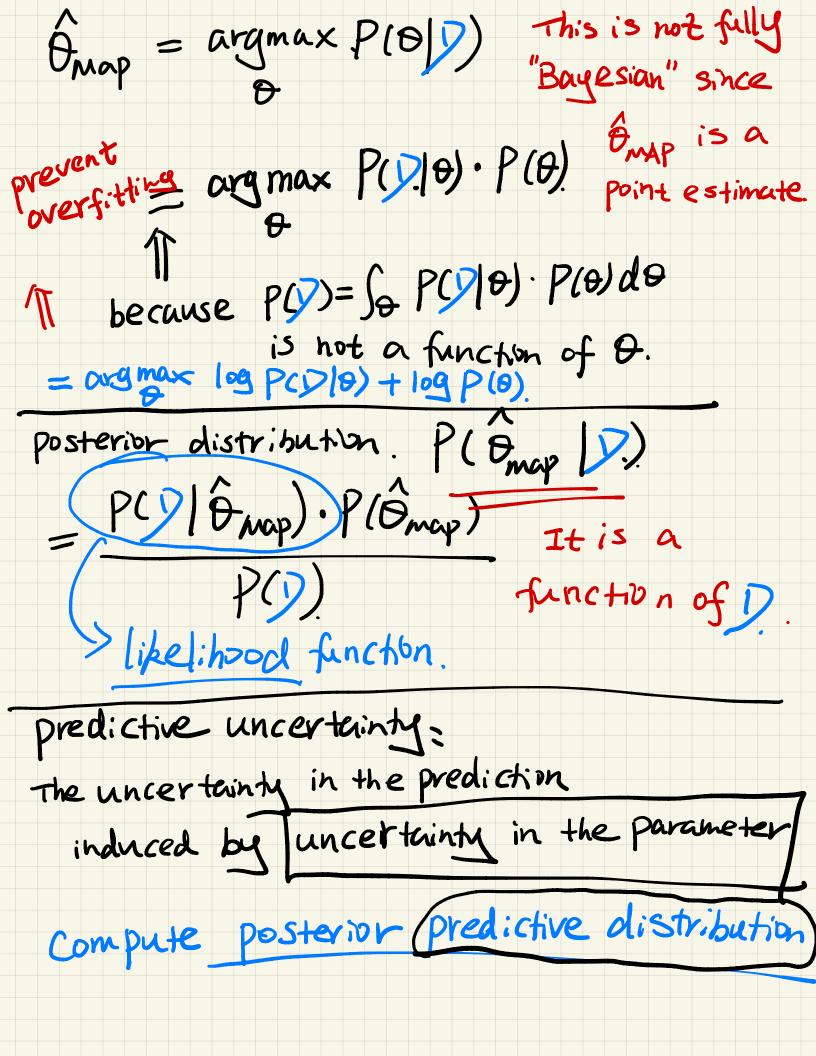
Stochestic Process

Lect 1:

Introduction	
Frequentist and ba	yesian.
	$Call \mathcal{D} = S \times S_{i=1}^{(i)}$
Data Matrix X= [-x ²] (CH)	RNXD
where $X^{(i)} = [X_1, \dots]$	$- \times_{\mathcal{D}}^{(i)} \mathcal{J} \in \mathbb{R}^{\mathcal{D}}$
we assume each x" from P(7/18) in [iii.	
from PC/18) in [1111	a manner.
Frequentist. assume B then the probability to ob	is a constant. serve N data points
in i.i.d manner is $P(1) \theta\rangle = \prod_{i=1}^{N} P(x^{(i)} \theta)$	
	nn use MLE (Maximum likeliha
	estimator)



$$=\int_{\Phi} P(y|x,\theta) P(\phi|y) d\theta$$

L> Marginalizhy out the parameter.
reduce the overfitting/