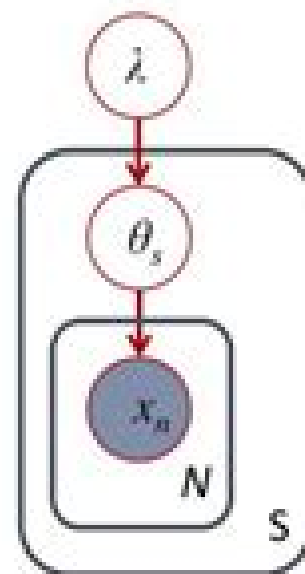


Empirical Bayes

- But what if still want to assume some prior information but want to learn it from the data instead of assuming in advance?
- Imagine the following model

$$p(\theta|X, \lambda) = \frac{\prod_{s=1}^S [p(X|\theta_s)p(\theta_s|\lambda)]}{p(X|\lambda)}$$

- We cannot use full Bayesian inference but we can approximate it by finding the best λ^* to maximize $p(X|\lambda)$



Empirical Bayes And Likelihood Inference

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