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Statistical inference is the procedure of drawing conclusions about a population or process based on a sample. Characteristics of a population are known as parameters. The distinctive aspect of Bayesian inference is that both parameters and sample data are treated as random quantities, while other approaches regard the parameters non-random.

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It shows how to treat Bayesian inference in non-linear models, by integrating the useful developments of numerical integration techniques based on simulations (such as Markov Chain Monte Carlo methods), and the long available analytical results of Bayesian inference for linear regression models.

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provide several efï¬•cient computational methods to perform Bayesian inference, ranging from Gibbs sampling (for ofï¬,ine estimation) to Rao-Blackwellized particle ï¬•ltering for online estimation. C. Paper organization This paper is organized as follows. In Section II, we recall the basics of Bayesian nonparametric density estimation with DPMs.

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INTRODUCTION TO BAYESIAN INFERENCE PART 1

In Bayesian inference, a prior probability distribution, often called simply the prior, of an uncertain parameter or latent variable is a probability distribution that expresses uncertainty about before the data are taken into account7.

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