

Real word
quantity of
interest f

$p(f|\mathcal{M})$ $p(g|f, \mathcal{M})$
Prior Likelihood
 \Rightarrow

Observable
quantity
 g

Inference

$p(f|g, \mathcal{M})$ or
Estimation \hat{f}

\Leftarrow

$p(f|g, \mathcal{M})$ $p(g|\mathcal{M})$
Posterior Evidence

Measured
Data
 g

$$p(f|g, \mathcal{M}) = \frac{p(g|f, \mathcal{M}) p(f|\mathcal{M})}{p(g|\mathcal{M})} \quad \text{with} \quad p(g|\mathcal{M}) = \int p(g|f, \mathcal{M}) p(f|\mathcal{M}) df$$

Bayesian Inference For Inverse Problems

Albert A Gayle



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