Subject: Re: maximum likelihood fitting with prior
Posted by Craig Markwardt on Wed, 17 Apr 2013 01:53:14 GMT
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On Tuesday, April 16, 2013 10:22:08 AM UTC-4, rrya...@gmail.com wrote:
> On Monday, April 15, 2013 4:19:41 PM UTC-4, Craig Markwardt wrote:
>
>> What is the nature of the prior information? If it's simply that you have an a priori parameter value with a priori (gaussian) uncertainty, then that's easy. If you have a covariance matrix, or non-gaussian prior distribution, well then it gets harder.
>
> Grr... That's what I was afraid of. No, the prior not a simple multi-variate Gaussian --- nor can I even approximate it as such. In some cases it's an exponential distribution, and other complex things.   I've done a few quick tests to see if using tnmin would work, and I'm going to go larger scale. Maybe you can correct me if I'm way off base.

To be honest, I'm not sure of the best approach. I really don't have experience in this domain. From the sound of it, you are expecting your likelihood function to have multiple minima, which sounds kind of ugly. But sure, give it a try!

Craig