

Lecture 20: Bayesian decision theory

- I showed the parallel between the data case and the no-data case.
- I discussed the two step solution for Bayesians: prior to posterior, then solve no-data problem for posterior.
- I showed how Bayesians can simply minimize *posterior Bayes risk*.
- I drew the parallel with the Neyman Pearson lemma.
- I did some prior to posterior calculations.



Coverage in text and notes

- Chapters 11 and 12.
- Course slides on "Decision Theory".
- Course slides on Bayes estimation.
- Course notes pages 150-154.

