

Bayesian **Maximum A Posteriori** (*MAP*) maximises prior *density* multiplied by likelihood

This is not statistically invariant.

It also suffers the inconsistency and other problems of Max Likelihood.

Minimum Message Length (MML)

is statistically invariant and has general statistical consistency properties (which Maximum Likelihood and Akaike's Information Criterion (AIC) don't have).

- MML is also far more efficient than Maximum Likelihood and AIC
- MML is always defined, whereas for some - or many - problems AIC is either undefined or poor

Conjecture (1998, ...) that only MML and very closely-related Bayesian methods are in general both statistically consistent and invariant.

Back-up Conjecture: If there are any such non-Bayesian methods, they will be far less efficient than MML.

Turing Machine

$f : States \times Symbols \rightarrow \{L, R\} \cup Symbols.$

With binary alphabet,

$f : States \times \{0, 1\} \rightarrow \{L, R\} \cup \{0, 1\}.$

Any known computer program can be represented by a Turing Machine.

Universal Turing Machines (UTMs) are like a compiler and can be made to emulate *any* Turing Machine (TM).

Recalling from information theory that an event of probability p_i can be encoded by a binary code-word of length $l_i = \log_2 p_i$, and recalling from MML that choosing H to maximise $Pr(H|D)$ is equivalent to choosing H to minimise the length of a two-part message,

$$-\log Pr(H) - \log Pr(D|H),$$

H1	Data given H1
H2	Data given H2

we can see the relationship between MML, (probabilistic) Turing machines and 2-part Kolmogorov complexity.

In principle, can infer *any* computable function. Relevant in *all* analysis domains - including bioinformatics and non-standard models of computing.