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Sequential Estimation The posterior obtained after observing  $N - 1$  data points becomes the prior when we observe the  $N$ th data point.

### **Christopher M. Bishop PATTERN RECOGNITION AND MACHINE LEARNING**

Christopher Bishop is a Microsoft Technical Fellow and Director of the Microsoft Research Lab in Cambridge, UK. He is also Professor of Computer Science at the University of Edinburgh, and a Fellow of Darwin College, Cambridge. In 2004, he was elected Fellow of the Royal Academy of Engineering, in ...

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