

## 2. Effective Number of Parameters and Data Points

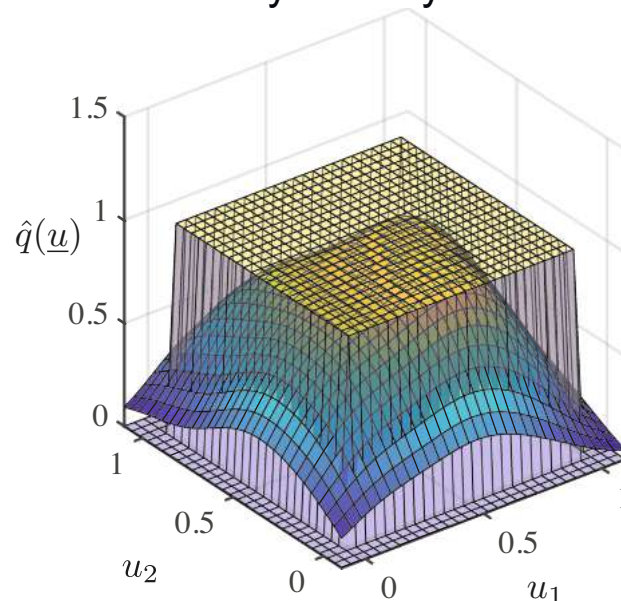
### Information Content per Data Point?

- Best case: Uniform point distribution, perfect space-filling property
- Criterion that measures the discrepancy between uniform and actual data point distribution, e.g. KL divergence: Computational effort!
- Actual data point distribution: Density estimator
- Required: Input space boundaries/limits
- CAUTION: Boundary effects for bounded input spaces!

Idea: Utilize discrepancy to correct information content of data.

How exactly?

Ordinary Density Estimator



Boundary Corrected Density Estimator

