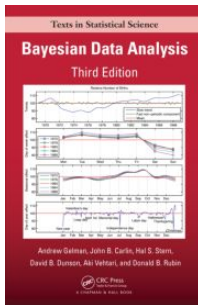


Bayesian data analysis (Aalto fall 2019)

- Book: Gelman, Carlin, Stern, Dunson, Vehtari & Rubin: Bayesian Data Analysis, Third Edition.
- Timetable: Lectures on Mondays at 14-16, TAs available
See Oodi for exercise sessions
 - TAs: Paul Bürkner, Alejandro Catalina, Akash Dhaka, Mäns Magnusson, Topi Paananen, Eero Siivola, Tuomas Sivula, Teemy Säilynoja



Bayesian data analysis

Pre-requisites

- Basic terms of probability theory
 - probability, probability density, distribution
 - sum, product rule, and Bayes' rule
 - expectation, mean, variance, median
- Some algebra and calculus
- Basic visualisation techniques (R or Python)
 - histogram, density plot, scatter plot

These will be tested with the first assignment round

Bayesian data analysis

Course contents

- Background (Ch 1)
- Single-parameter models (Ch 2)
- Multiparameter models (Ch 3)
- Computational methods (Ch 10)
- Markov chain Monte Carlo (Ch 11–12)
- Stan and probabilistic programming
- Hierarchical models (Ch 5)
- Model checking (Ch 6)
- Evaluating and comparing models (Ch 7)
- Decision analysis (Ch 9)
- Large sample properties and Laplace approximation (Ch 4)
- In addition you learn workflow for Bayesian data analysis

Bayesian data analysis

Example analyses

- Treatment/control
 - randomize patients to treatment or control
 - is the treatment effective?

Bayesian data analysis

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Bayesian data analysis

Example analyses

- Treatment/control
 - randomize patients to treatment or control
 - is the treatment effective?
- Continuous valued treatment
 - randomize patients with different dosages
 - which dosage is sufficient without too many side effects?
- Different effects for different patients?
 - Is the treatment effect different for male/female, child/adult, light/heavy, ...

Bayesian data analysis

Computer exercises

- Basic visualisation techniques
- Binomial distribution – Algae
- Normal distribution – Windshield
- Difference between binomials – Treatment/control
- Difference between normals – Windshield
- Generalized linear model (GLM) + importance sampling – Bioassay
- GLM + Metropolis + convergence diagnostics – Bioassay
- GLM + Bioassay + Stan
- Linear model + Stan
- Hierarchical model + Stan
- Model selection + Stan

- Exercises (48p), and project work and presentation (24p)
 - Minimum of 50% of points must be obtained from both the project work and the exercises.

Bayesian data analysis

- Lectures describe basics and give broader overview
 - part of lecture time for questions
 - written material has all the details and self-study is possible
- Supporting material, assignments and news in MyCourses
- Supporting material and assignments in https://github.com/avehtari/BDA_course_Aalto
 - reading instructions and chapter notes
 - demos
 - slides (will be updated just before each lecture)
 - video clips
 - links to additional material
- R demos https://github.com/avehtari/BDA_R_demos/
- (Python demos https://github.com/avehtari/BDA_py_demos/)
- Slack channel

- Weekly exercises introduced on Monday lecture
 - R (Python) simulation exercises
 - Stan probabilistic programming exercises (via R (Python))
- Related R (Python) demos available
- TAs available: see Oodi for exercise sessions
- Exercise deadlines on Sunday (see detailed info in MyCourses)
- After exercise deadline grading period Monday–Tuesday
- Students grade 3 other exercises using peergrade.io

- We strongly recommend using R in the course as there are more packages for Stan and statistical analysis in general in R
- If you are already fluent in Python, but not in R, then using Python may be easier, but it can still be more useful to learn also R

- Exercises are given on PeerGrade (also available in git repo)
- Exercises are returned and graded on Peergrade

- Used in BDA course since 2016
- Each student grades 3 exercises (randomly distributed)
- Detailed grading instructions – rubric
- Also text feedback
- Possible to flag inappropriate grading
- TAs check flagged gradings
- Possible to give thumb up for great feedback
 - those who give good feedback will get bonus points

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- Hand-in score:
 - averaging the scores from peers
 - after flagging teacher may overrule the score
 - different exercises have different weight

See details at

<http://help.peergrade.io/interfaces-and-features/grading-and-scores/the-hand-in-score>

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- Feedback score:
 - The constructive score
 - The hand-in evaluation accuracy score
 - The feedback evaluation accuracy score
 - The feedback completeness score
 - The feedback evaluation completeness score

See details at

<http://help.peergrade.io/interfaces-and-features/grading-and-scores/the-feedback-score>

- Go to peergrade.io/join
- Use class code: 66KQNC
- Use your Aalto email or we can't match you to your student id

- Project work in groups of 1–3
 - combines all the pieces learned in one project work
 - R or Python notebook report
 - project report peer graded
 - oral presentation graded by me and TAs