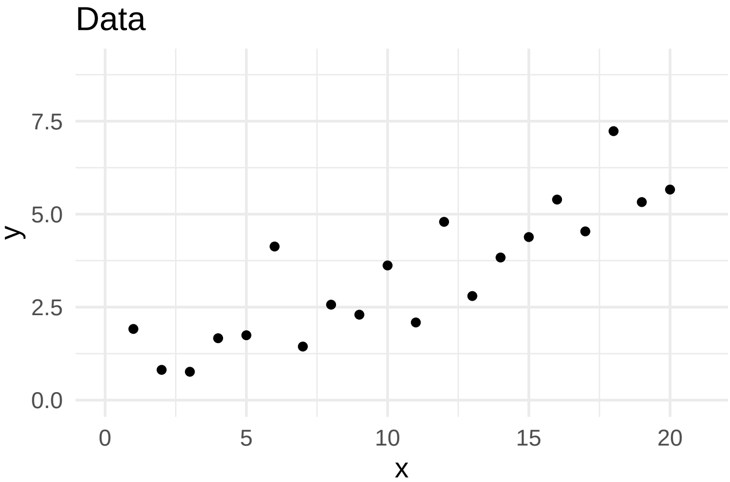
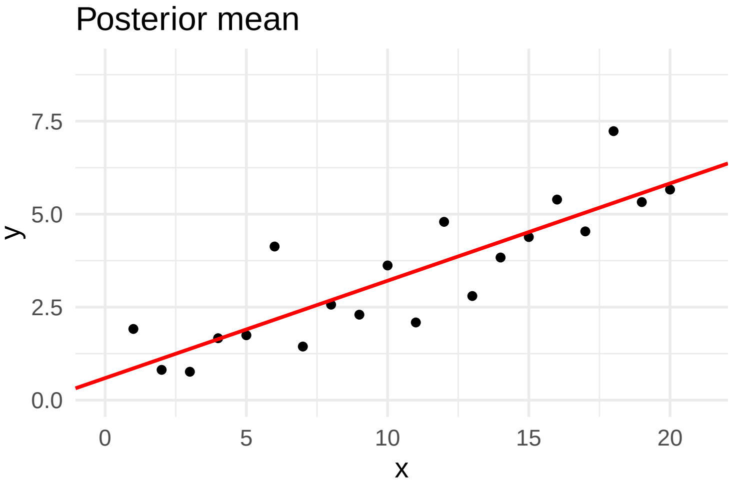
Chapter 3

- 3.1 Marginalisation
- 3.2 Normal distribution with a noninformative prior (important)
- 3.3 Normal distribution with a conjugate prior (important)
- 3.4 Multinomial model (can be skipped)
- 3.5 Multivariate normal with known variance (useful for chapter 4)
- 3.6 Multivariate normal with unknown variance (glance through)
- 3.7 Bioassay example (very important, related to one of the exercises)
- 3.8 Summary (summary)

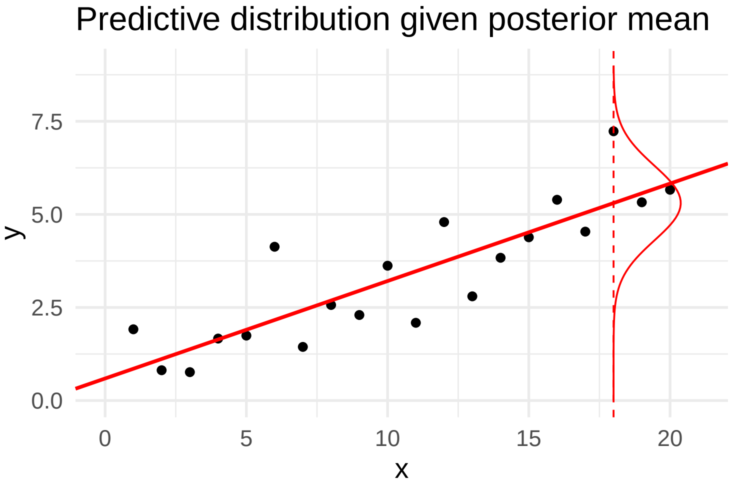
Example of uncertainty in modeling



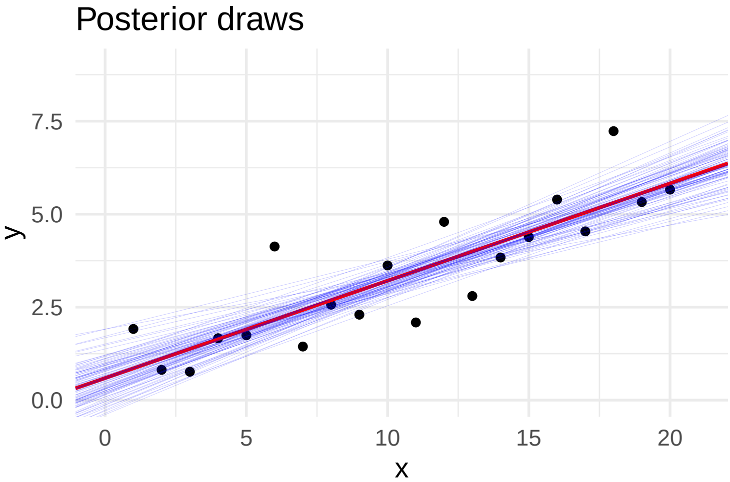
Example of uncertainty in modeling



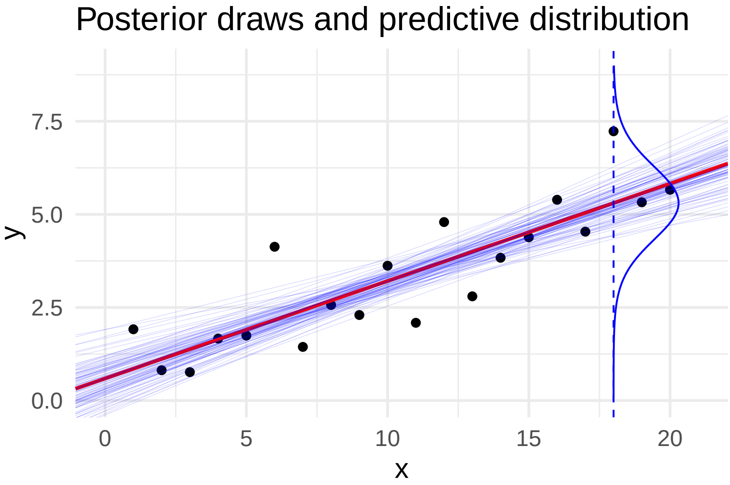
Example of uncertainty in modeling



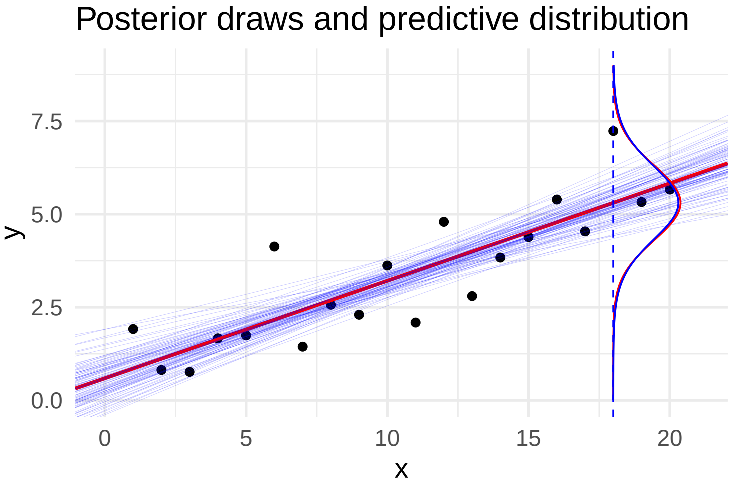
Example of uncertainty in modeling



Example of uncertainty in modeling



Example of uncertainty in modeling



Marginalization

- Joint distribution of parameters

$$p(\theta_1, \theta_2 \mid y) \propto p(y \mid \theta_1, \theta_2)p(\theta_1, \theta_2)$$

- Marginalization

$$p(\theta_1 \mid y) = \int p(\theta_1, \theta_2 \mid y) d\theta_2$$

$p(\theta_1 \mid y)$ is a marginal distribution

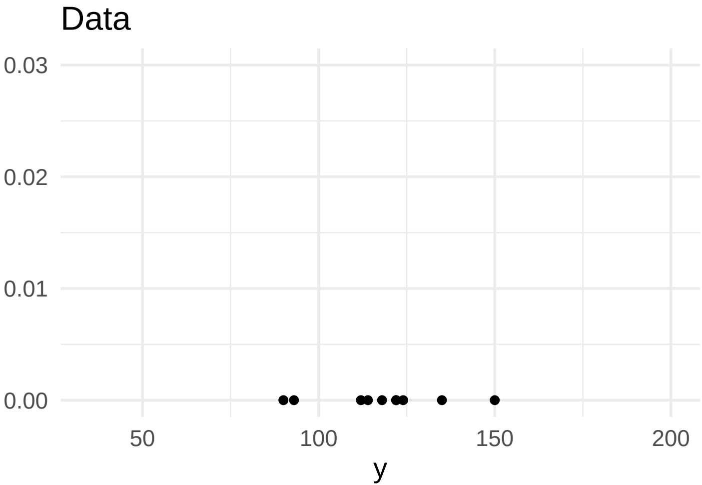
Marginalization - predictive distribution

- Marginalization over posterior distribution

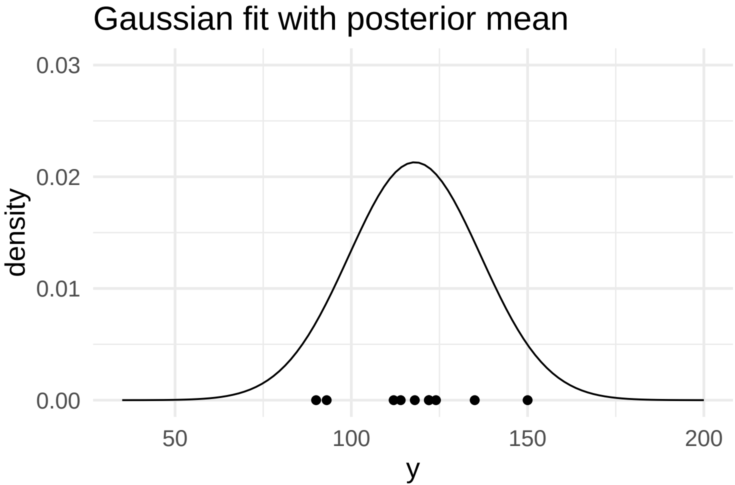
$$
\begin{aligned}
p(\tilde{y} \mid y) &= \int p(\tilde{y} \mid \theta) p(\theta \mid y) d\theta \\
&= \int p(\tilde{y}, \theta \mid y) d\theta
\end{aligned}
$$

$p(\tilde{y} \mid y)$ is a predictive distribution

Gaussian example

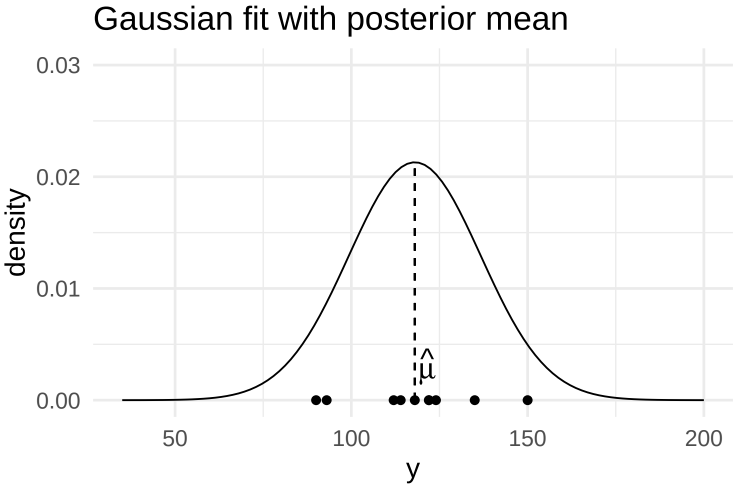


Gaussian example



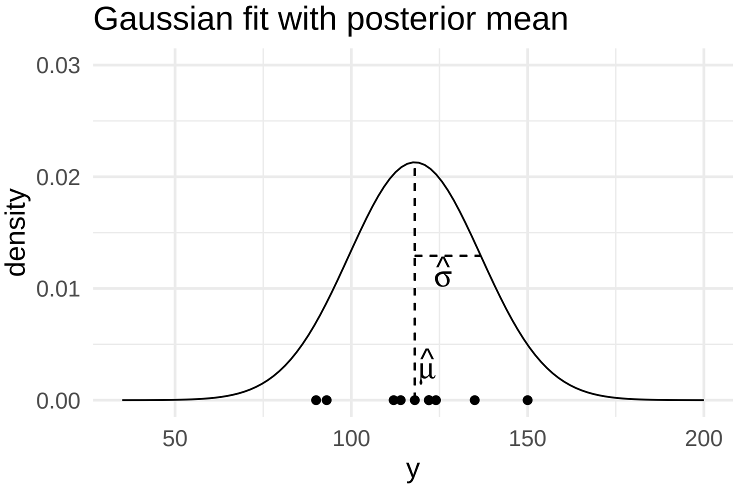
$$p(y \mid \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y-\mu)^2\right)$$

Gaussian example



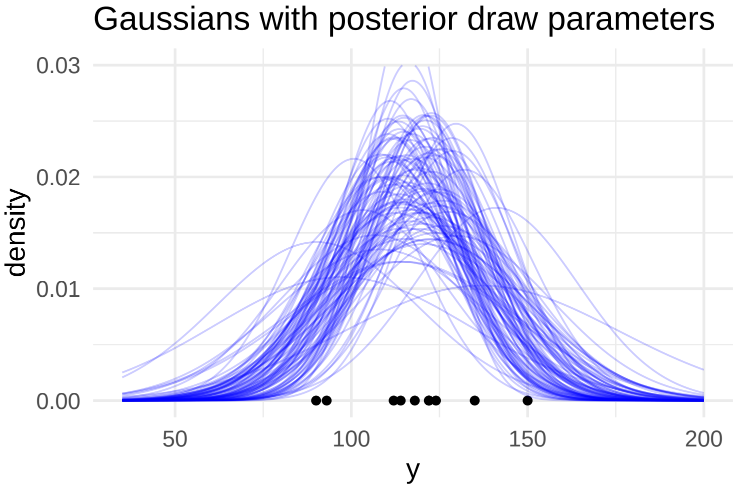
$$p(y \mid {\color{red}\mu}, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y - {\color{red}\mu})^2\right)$$

Gaussian example



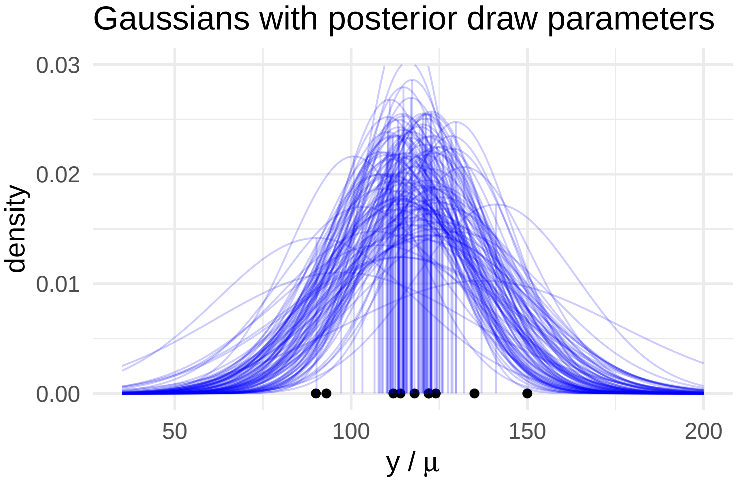
$$p(y \mid \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y-\mu)^2\right)$$

Gaussian example



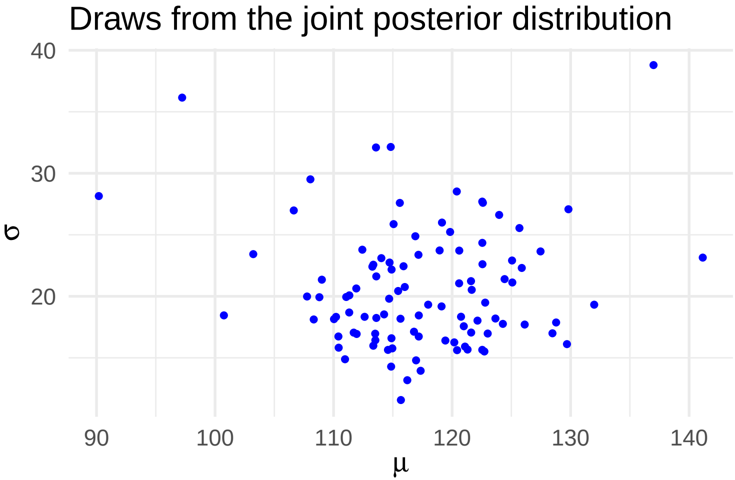
$$\color{blue}{\mu^{(s)}, \sigma^{(s)}} \sim p(\mu, \sigma \mid y)$$

Gaussian example



$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

Gaussian example



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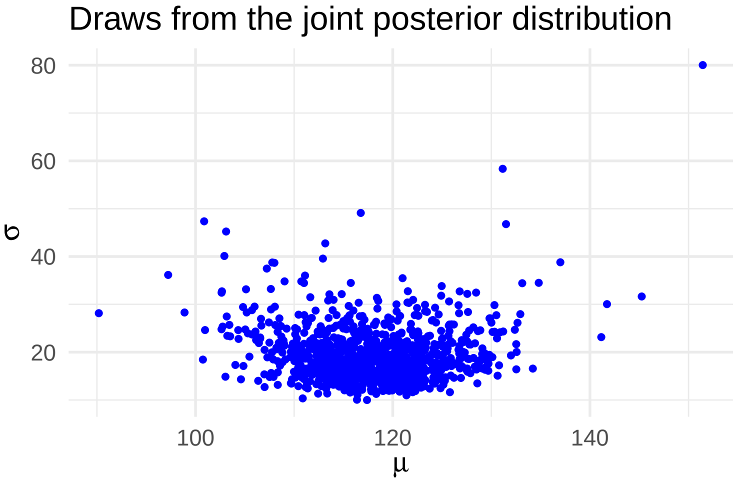
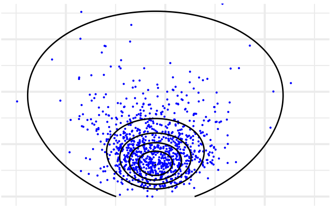
Gaussian example



$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

Joint posterior

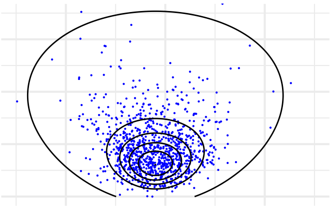
$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$



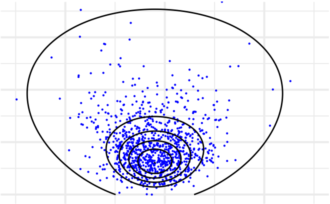
Joint posterior

$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

with $p(\mu, \sigma^2) \propto \sigma^{-2}$



Joint posterior

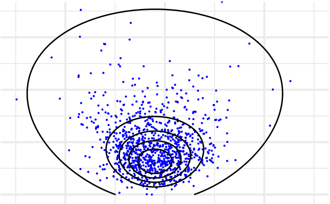


$$\color{blue}{\mu^{(s)}, \sigma^{(s)}} \sim p(\mu, \sigma \mid y)$$

with $p(\mu, \sigma^2) \propto \sigma^{-2}$

$$p(\mu, \sigma^2 \mid y) \propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\sum_{i=1}^{n}(y_i - \mu)^2\right)$$

Joint posterior



$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

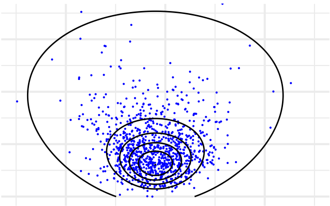
$$\text{with } p(\mu, \sigma^2) \propto \sigma^{-2}$$

$$p(\mu, \sigma^2 \mid y) \propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\sum_{i=1}^{n}(y_i - \mu)^2\right)$$

$$= \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\left[\sum_{i=1}^{n}(y_i - \bar{y})^2 + n(\bar{y} - \mu)^2\right]\right)$$

$$\text{where } \bar{y} = \frac{1}{n}\sum_{i=1}^{n} y_i$$

Joint posterior



$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

$$\text{with } p(\mu, \sigma^2) \propto \sigma^{-2}$$

$$p(\mu, \sigma^2 \mid y) \propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2} \sum_{i=1}^{n} (y_i - \mu)^2\right)$$

$$= \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2} \left[\sum_{i=1}^{n} (y_i - \bar{y})^2 + n(\bar{y} - \mu)^2\right]\right)$$

$$\text{where } \bar{y} = \frac{1}{n} \sum_{i=1}^{n} y_i$$

$$= \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2} \left[(n-1)s^2 + n(\bar{y} - \mu)^2\right]\right)$$

$$\text{where } s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (y_i - \bar{y})^2$$

Gaussian - non-informative prior

$$\sum_{i=1}^{n}(y_i - \mu)^2$$

Gaussian - non-informative prior

$$\sum_{i=1}^{n}(y_i - \mu)^2$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2)$$

Gaussian - non-informative prior

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$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2)$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2 - \bar{y}^2 + \bar{y}^2 - 2y_i\bar{y} + 2y_i\bar{y})$$

Gaussian - non-informative prior

$$\sum_{i=1}^{n}(y_i - \mu)^2$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2)$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2 - \bar{y}^2 + \bar{y}^2 - 2y_i\bar{y} + 2y_i\bar{y})$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\bar{y} + \bar{y}^2) + \sum_{i=1}^{n}(\mu^2 - 2y_i\mu - \bar{y}^2 + 2y_i\bar{y})$$

Gaussian - non-informative prior

$$\sum_{i=1}^{n}(y_i - \mu)^2$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2)$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\mu + \mu^2 - \bar{y}^2 + \bar{y}^2 - 2y_i\bar{y} + 2y_i\bar{y})$$

$$\sum_{i=1}^{n}(y_i^2 - 2y_i\bar{y} + \bar{y}^2) + \sum_{i=1}^{n}(\mu^2 - 2y_i\mu - \bar{y}^2 + 2y_i\bar{y})$$

$$\sum_{i=1}^{n}(y_i - \bar{y})^2 + n(\mu^2 - 2\bar{y}\mu - \bar{y}^2 + 2\bar{y}\bar{y})$$

Gaussian - non-informative prior

$$\sum_{i=1}^{n}(y_i - \mu)^2$$

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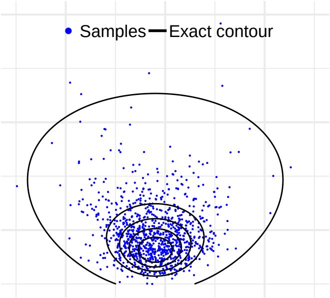
$$\sum_{i=1}^{n}(y_i^2 - 2y_i\bar{y} + \bar{y}^2) + \sum_{i=1}^{n}(\mu^2 - 2y_i\mu - \bar{y}^2 + 2y_i\bar{y})$$

$$\sum_{i=1}^{n}(y_i - \bar{y})^2 + n(\mu^2 - 2\bar{y}\mu - \bar{y}^2 + 2\bar{y}\bar{y})$$

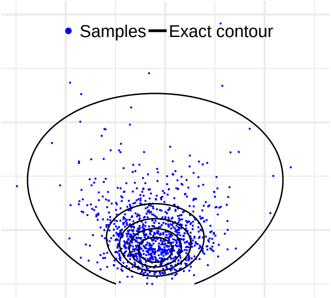
$$\sum_{i=1}^{n}(y_i - \bar{y})^2 + n(\bar{y} - \mu)^2$$

Joint posterior

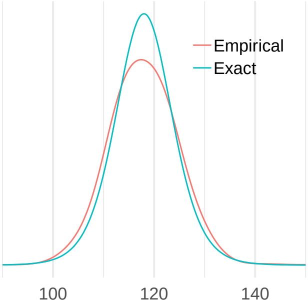


$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

Joint posterior



Marginal of mu

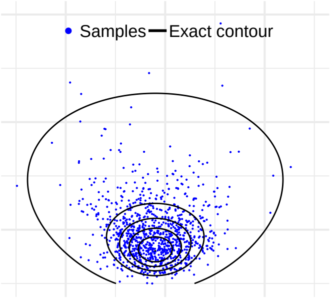


$$\color{blue}{\mu^{(s)}, \sigma^{(s)}} \sim p(\mu, \sigma \mid y)$$

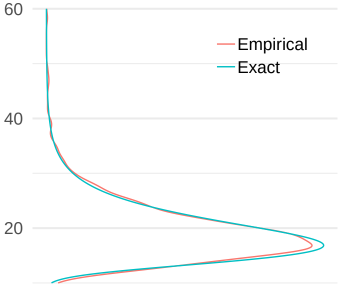
marginals

$$p(\mu \mid y) = \int p(\mu, \sigma \mid y) d\sigma$$

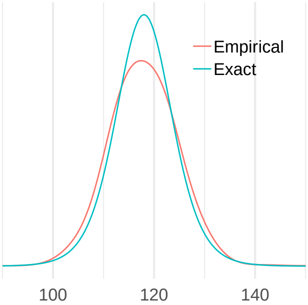
Joint posterior



Marginal of sigma



Marginal of mu



$$\color{blue}{\mu^{(s)}, \sigma^{(s)}} \sim p(\mu, \sigma \mid y)$$

marginals

$$p(\mu \mid y) = \int p(\mu, \sigma \mid y) d\sigma$$

$$p(\sigma \mid y) = \int p(\mu, \sigma \mid y) d\mu$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

$$p(\sigma^2 \mid y) \quad \propto \quad \int p(\mu, \sigma^2 \mid y) d\mu$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

$$
\begin{aligned}
p(\sigma^2 \mid y) &\propto \int p(\mu, \sigma^2 \mid y) d\mu \\
&\propto \int \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\left[(n-1)s^2 + n(\bar{y}-\mu)^2\right]\right) d\mu
\end{aligned}
$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

$$
\begin{aligned}
p(\sigma^2 \mid y) &\propto \int p(\mu, \sigma^2 \mid y) d\mu \\
&\propto \int \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\left[(n-1)s^2 + n(\bar{y}-\mu)^2\right]\right) d\mu \\
&\propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}(n-1)s^2\right) \\
&\quad \int \exp\left(-\frac{n}{2\sigma^2}(\bar{y}-\mu)^2\right) d\mu
\end{aligned}
$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

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&\quad \int \exp\left(-\frac{n}{2\sigma^2}(\bar{y}-\mu)^2\right) d\mu
\end{aligned}
$$

$$
\int \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y-\theta)^2\right) dy = 1
$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

$$\begin{aligned}
p(\sigma^2 \mid y) &\propto \int p(\mu, \sigma^2 \mid y) d\mu \\
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&\propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}(n-1)s^2\right) \\
&\quad \int \exp\left(-\frac{n}{2\sigma^2}(\bar{y}-\mu)^2\right) d\mu \\
&\qquad\qquad \int \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y-\theta)^2\right) dy = 1 \\
&\propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}(n-1)s^2\right) \sqrt{2\pi\sigma^2/n}
\end{aligned}$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

$$
\begin{aligned}
p(\sigma^2 \mid y) &\propto \int p(\mu, \sigma^2 \mid y) d\mu \\
&\propto \int \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\left[(n-1)s^2 + n(\bar{y}-\mu)^2\right]\right) d\mu \\
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&\qquad\qquad \int \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y-\theta)^2\right) dy = 1 \\
&\propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}(n-1)s^2\right) \sqrt{2\pi\sigma^2/n} \\
&\propto (\sigma^2)^{-(n+1)/2} \exp\left(-\frac{(n-1)s^2}{2\sigma^2}\right)
\end{aligned}
$$

Marginal posterior $p(\sigma^2 \mid y)$ (easier for σ^2 than σ)

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\begin{aligned}
p(\sigma^2 \mid y) &\propto \int p(\mu, \sigma^2 \mid y) d\mu \\
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&\qquad\qquad \int \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2\sigma^2}(y-\theta)^2\right) dy = 1 \\
&\propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}(n-1)s^2\right) \sqrt{2\pi\sigma^2/n} \\
&\propto (\sigma^2)^{-(n+1)/2} \exp\left(-\frac{(n-1)s^2}{2\sigma^2}\right) \\
p(\sigma^2 \mid y) &= \text{Inv-}\chi^2(\sigma^2 \mid n-1, s^2)
\end{aligned}
$$

Gaussian - non-informative prior

Known mean

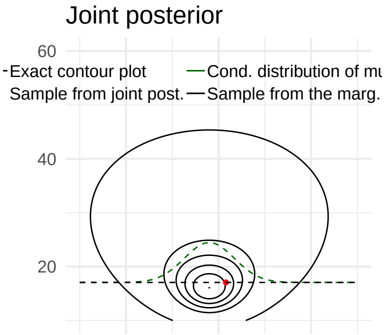
$$\sigma^2 \mid y \sim \text{Inv-}\chi^2(n, v)$$

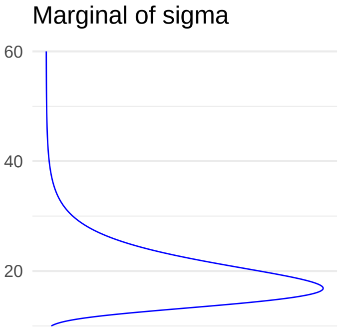
$$\text{where} \quad v = \frac{1}{n} \sum_{i=1}^{n} (y_i - \theta)^2$$

Unknown mean

$$\sigma^2 \mid y \sim \text{Inv-}\chi^2(n-1, s^2)$$

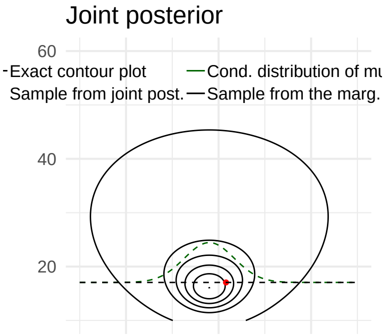
$$\text{where} \quad s^2 = \frac{1}{n-1} \sum_{i=1}^{n} (y_i - \bar{y})^2$$

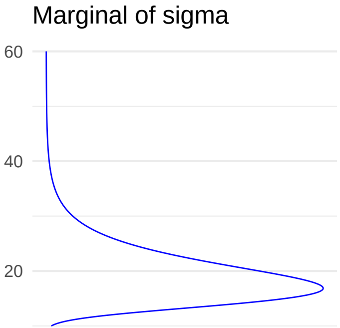




Factorization

$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y) p(\sigma^2 \mid y)$$



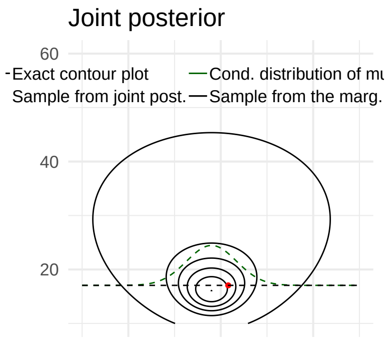


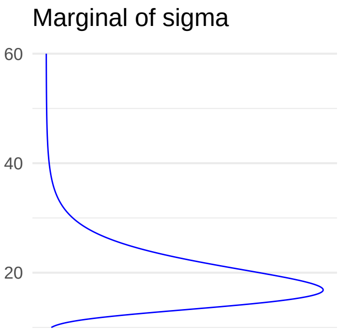
Factorization

$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y)p(\sigma^2 \mid y)$$

$$p(\sigma^2 \mid y) = \text{Inv-}\chi^2(\sigma^2 \mid n-1, s^2)$$

$$(\sigma^2)^{(s)} \sim p(\sigma^2 \mid y)$$





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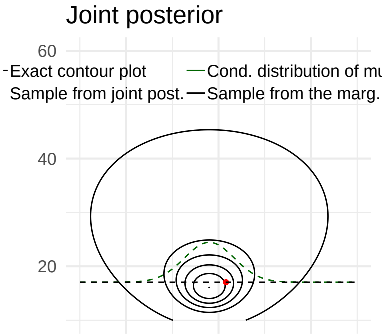
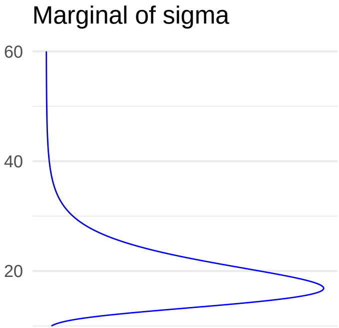
$$p(\sigma^2 \mid y) = \text{Inv-}\chi^2(\sigma^2 \mid n-1, s^2)$$

$$(\sigma^2)^{(s)} \sim p(\sigma^2 \mid y)$$

$$p(\mu \mid \sigma^2, y) = \mathrm{N}(\mu \mid \bar{y}, \sigma^2/n)$$





Factorization

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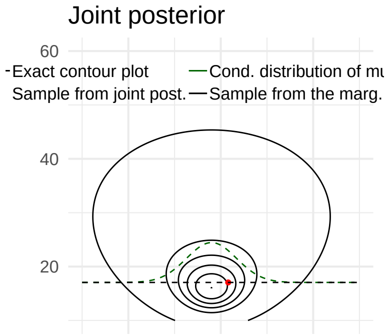
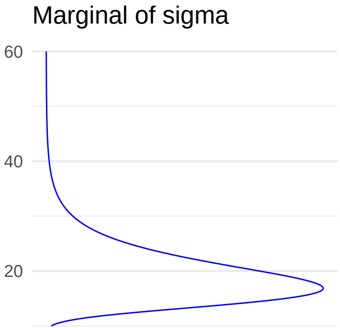
$$p(\sigma^2 \mid y) = \text{Inv-}\chi^2(\sigma^2 \mid n-1, s^2)$$

$$(\sigma^2)^{(s)} \sim p(\sigma^2 \mid y)$$

$$p(\mu \mid \sigma^2, y) = \mathrm{N}(\mu \mid \bar{y}, \sigma^2/n) \propto \sigma^{-n-2} \exp\left(-\frac{1}{2\sigma^2}\left[(n-1)s^2 + n(\bar{y}-\mu)^2\right]\right)$$





Factorization

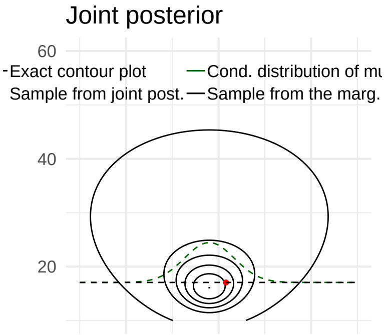
$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y) p(\sigma^2 \mid y)$$

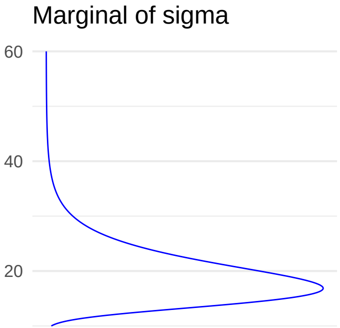
$$p(\sigma^2 \mid y) = \text{Inv-}\chi^2(\sigma^2 \mid n-1, s^2)$$

$$(\sigma^2)^{(s)} \sim p(\sigma^2 \mid y)$$

$$p(\mu \mid \sigma^2, y) = \mathrm{N}(\mu \mid \bar{y}, \sigma^2/n)$$

$$\mu^{(s)} \sim p(\mu \mid \sigma^2, y)$$





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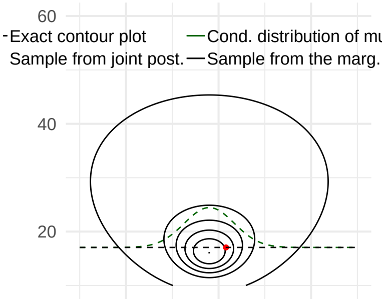
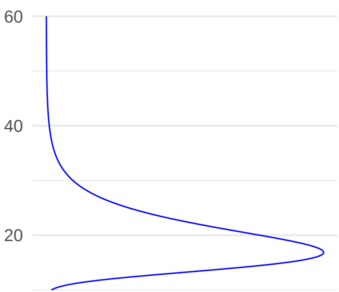
$$\mu^{(s)} \sim p(\mu \mid \sigma^2, y)$$

$$\mu^{(s)}, \sigma^{(s)} \sim p(\mu, \sigma \mid y)$$

Joint posterior

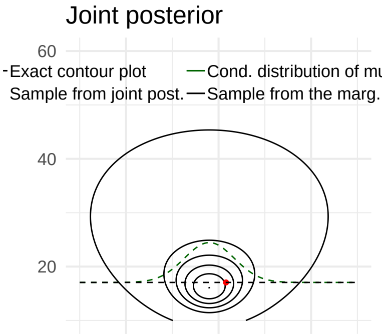


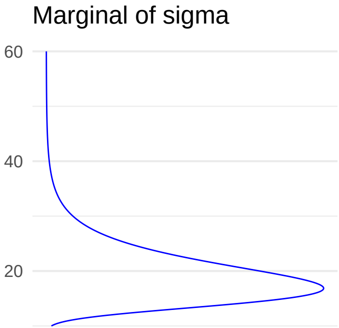
Marginal of sigma



Factorization

$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y)p(\sigma^2 \mid y)$$





Factorization

$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y) p(\sigma^2 \mid y)$$

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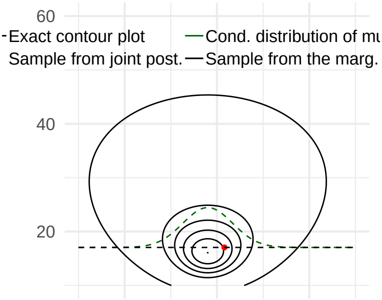
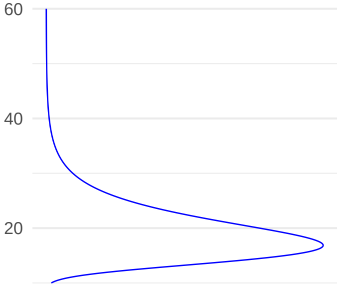
Joint posterior



Marginal of sigma



Factorization

$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y) p(\sigma^2 \mid y)$$

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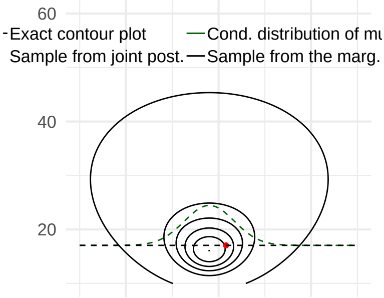
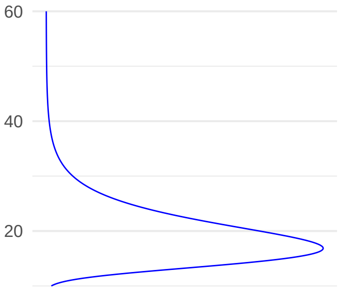
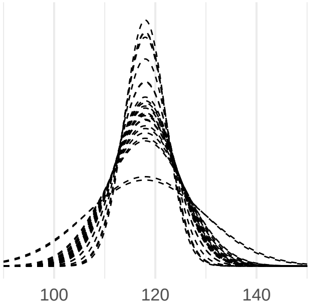
Joint posterior



Marginal of sigma



Cond distr of mu for 25 draws



Factorization

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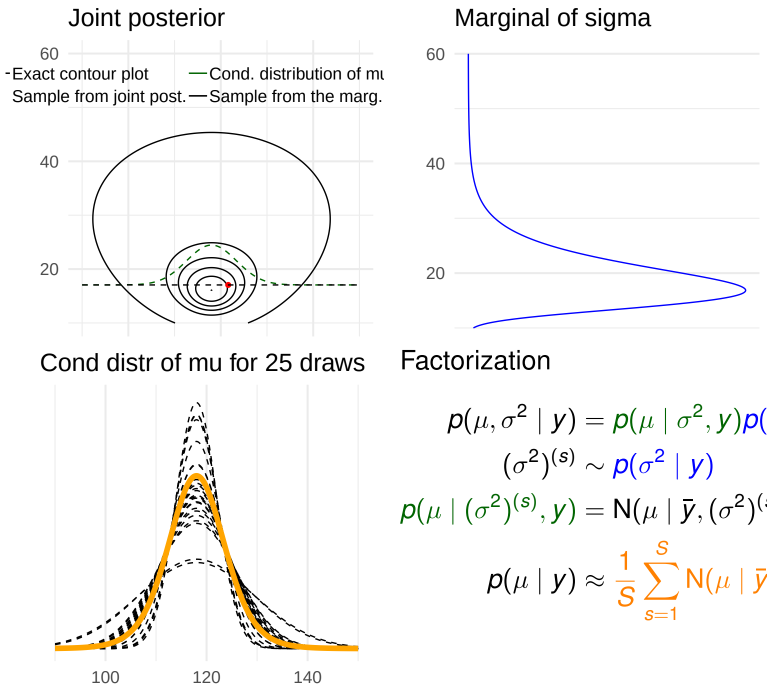


Factorization

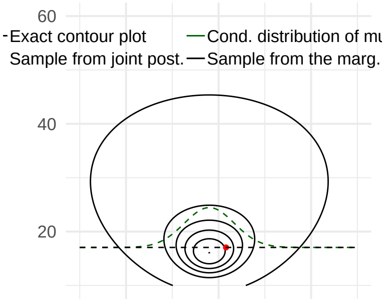
$$p(\mu, \sigma^2 \mid y) = p(\mu \mid \sigma^2, y) p(\sigma^2 \mid y)$$

$$(\sigma^2)^{(s)} \sim p(\sigma^2 \mid y)$$

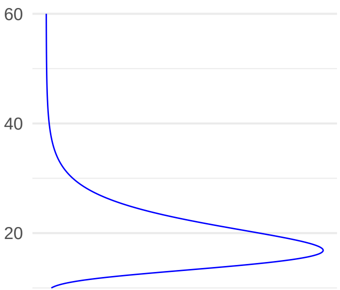
$$p(\mu \mid (\sigma^2)^{(s)}, y) = \mathrm{N}(\mu \mid \bar{y}, (\sigma^2)^{(s)}/n)$$

$$p(\mu \mid y) \approx \frac{1}{S} \sum_{s=1}^{S} \mathrm{N}(\mu \mid \bar{y}, (\sigma^2)^{(s)}/n)$$

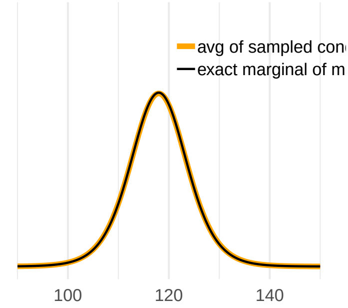
Joint posterior



Marginal of sigma



Cond. distr of mu



Factorization

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Marginal posterior $p(\mu \mid y)$

$$p(\mu \mid y) = \int_0^\infty p(\mu, \sigma^2 \mid y) d\sigma^2$$

Marginal posterior $p(\mu \mid y)$

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\begin{aligned}
p(\mu \mid y) &= \int_0^\infty p(\mu, \sigma^2 \mid y) d\sigma^2 \\
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Transformation

$$A = (n-1)s^2 + n(\mu - \bar{y})^2$$

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$$A = (n-1)s^2 + n(\mu - \bar{y})^2 \quad \text{and} \quad z = \frac{A}{2\sigma^2}$$

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Recognize gamma integral $\Gamma(u) = \int_0^\infty x^{u-1} \exp(-x) dx$

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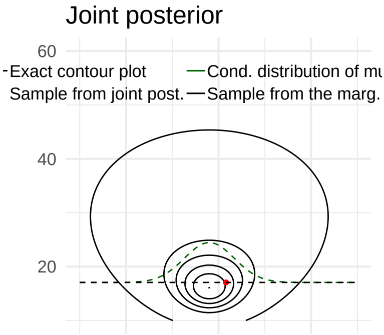
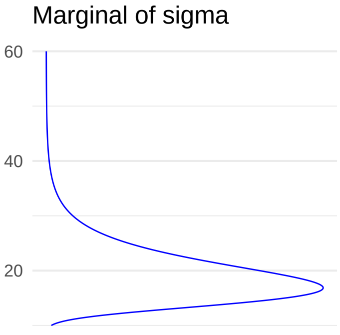
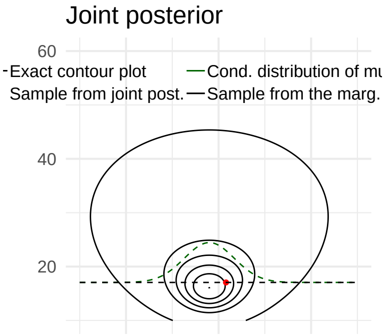
$$p(\mu \mid y) = t_{n-1}(\mu \mid \bar{y}, s^2/n) \quad \text{Student's } t$$

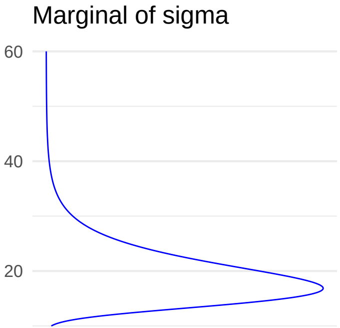




Predictive distribution for new $\tilde{y}$

$$p(\tilde{y} \mid y) = \int p(\tilde{y} \mid \mu, \sigma) p(\mu, \sigma \mid y) d\mu\sigma$$





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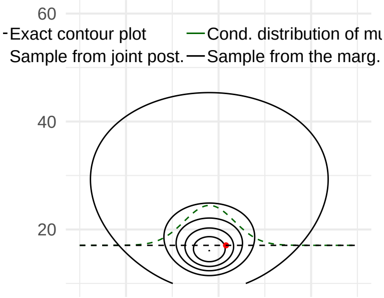
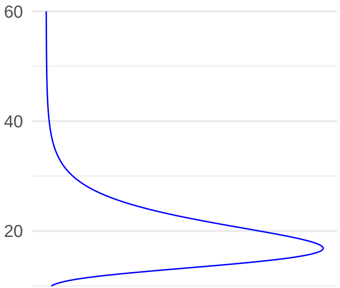
Joint posterior



Marginal of sigma



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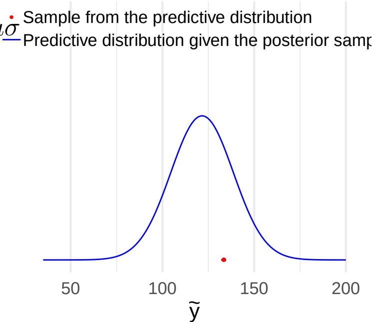
$$\tilde{y}^{(s)} \sim p(\tilde{y} \mid \mu^{(s)}, \sigma^{(s)})$$

Posterior predictive distribution



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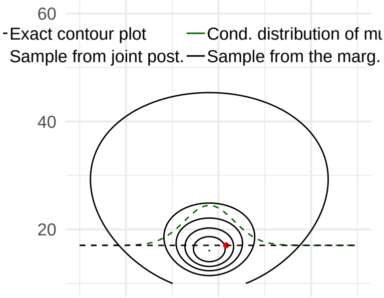
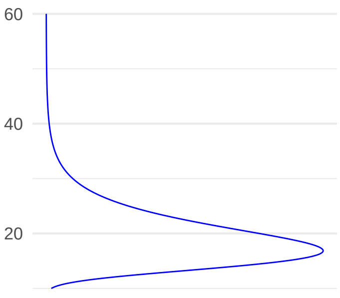


Marginal of sigma



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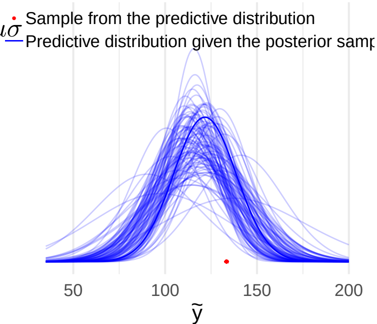
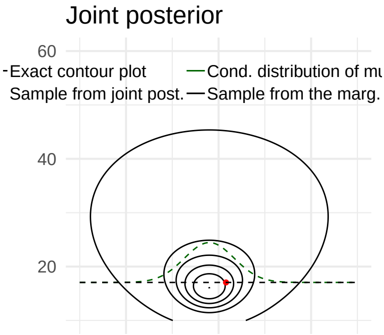
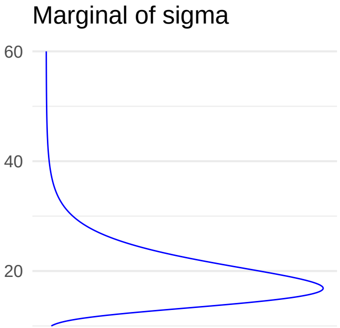
Posterior predictive distribution







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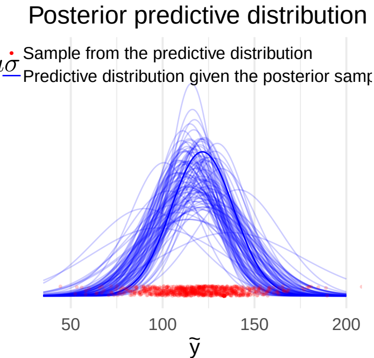

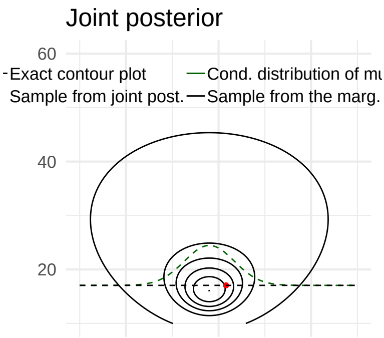

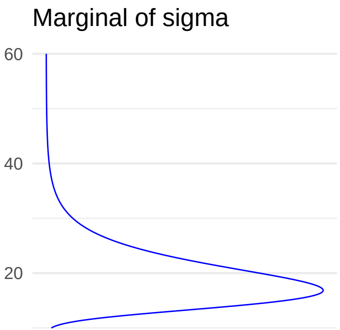

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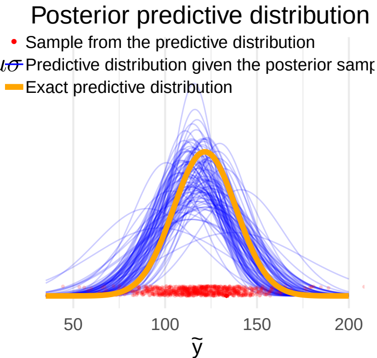

Gaussian - posterior predictive distribution

Posterior predictive distribution given known variance

$$p(\tilde{y} \mid \sigma^2, y) = \int p(\tilde{y} \mid \mu, \sigma^2) p(\mu \mid \sigma^2, y) d\mu$$

Gaussian - posterior predictive distribution

Posterior predictive distribution given known variance

$$
\begin{aligned}
p(\tilde{y} \mid \sigma^2, y) &= \int p(\tilde{y} \mid \mu, \sigma^2) p(\mu \mid \sigma^2, y) d\mu \\
&= \int \mathrm{N}(\tilde{y} \mid \mu, \sigma^2)\, \mathrm{N}(\mu \mid \bar{y}, \sigma^2/n) d\mu
\end{aligned}
$$

Gaussian - posterior predictive distribution

Posterior predictive distribution given known variance

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this is up to scaling factor same as $p(\mu \mid \sigma^2, y)$

Gaussian - posterior predictive distribution

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$$
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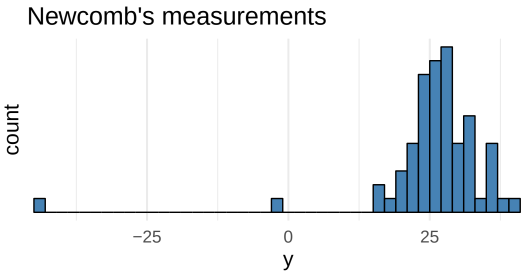
$$
p(\tilde{y} \mid y) = t_{n-1}(\tilde{y} \mid \bar{y}, (1 + \tfrac{1}{n}) s^2)
$$

Simon Newcomb's light of speed experiment in 1882

Newcomb measured ($n = 66$) the time required for light to travel from his laboratory on the Potomac River to a mirror at the base of the Washington Monument and back, a total distance of 7422 meters.



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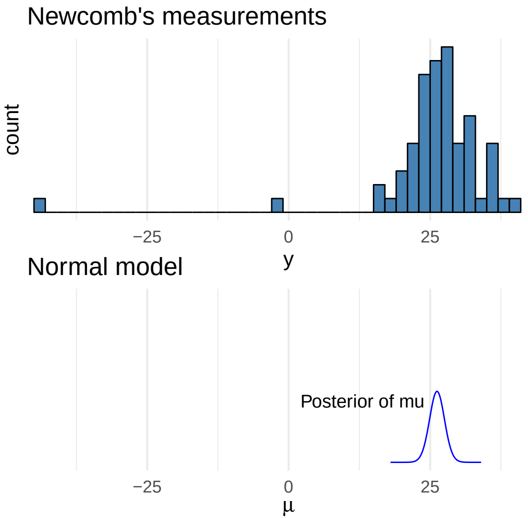
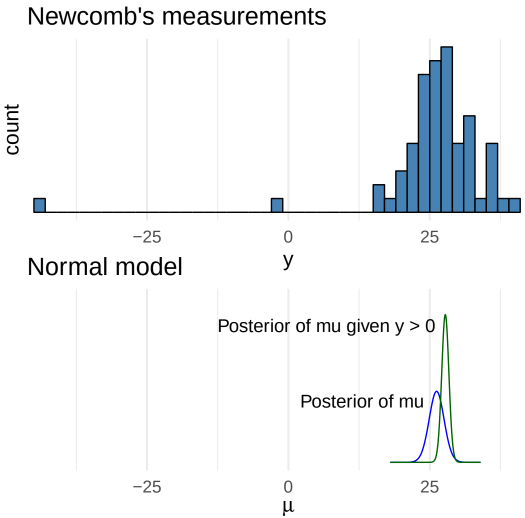


Simon Newcomb's light of speed experiment in 1882

Newcomb measured ($n = 66$) the time required for light to travel from his laboratory on the Potomac River to a mirror at the base of the Washington Monument and back, a total distance of 7422 meters.



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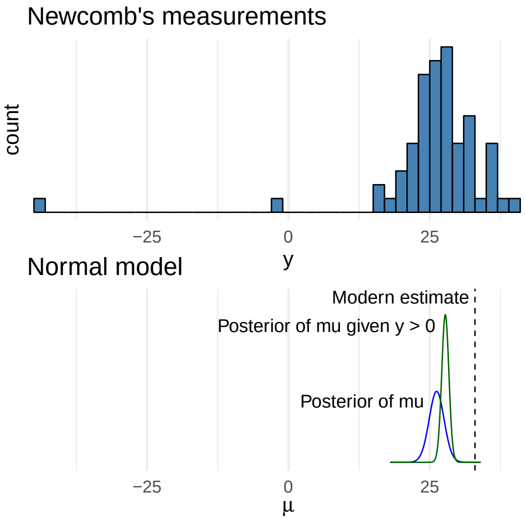

Gaussian - conjugate prior

- Conjugate prior has to have a form $p(\sigma^2)p(\mu \mid \sigma^2)$ (see the chapter notes)

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$$\begin{aligned} \mu \mid \sigma^2 &\sim \mathrm{N}(\mu_0, \sigma^2/\kappa_0) \\ \sigma^2 &\sim \text{Inv-}\chi^2(\nu_0, \sigma_0^2) \end{aligned}$$

which can be written as

$$p(\mu, \sigma^2) = \text{N-Inv-}\chi^2(\mu_0, \sigma_0^2/\kappa_0; \nu_0, \sigma_0^2)$$

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- μ and σ^2 are a priori dependent
  - if σ^2 is large, then μ has wide prior

Gaussian - conjugate prior

Joint posterior (exercise 3.9)

$$p(\mu, \sigma^2 \mid y) = \text{N-Inv-}\chi^2(\mu_n, \sigma_n^2/\kappa_n; \nu_n, \sigma_n^2)$$

where

$$\begin{aligned}
\mu_n &= \frac{\kappa_0}{\kappa_0 + n}\mu_0 + \frac{n}{\kappa_0 + n}\bar{y} \\
\kappa_n &= \kappa_0 + n \\
\nu_n &= \nu_0 + n \\
\nu_n\sigma_n^2 &= \nu_0\sigma_0^2 + (n-1)s^2 + \frac{\kappa_0 n}{\kappa_0 + n}(\bar{y} - \mu_0)^2
\end{aligned}$$

Multinomial model for categorical data

- Extension of binomial
- Observation model

$$p(y \mid \theta) \propto \prod_{j=1}^{k} \theta_j^{y_j},$$

- BDA3 p. 69-

Multivariate Gaussian

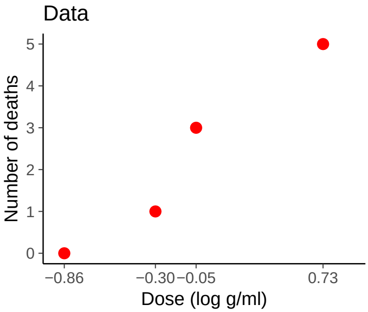
- Observation model

$$p(y \mid \mu, \Sigma) \propto \mid \Sigma \mid^{-1/2} \exp\left(-\frac{1}{2}(y-\mu)^T \Sigma^{-1}(y-\mu)\right),$$

- BDA3 p. 72-
- New recommended LKJ-prior mentioned in Appendix A, see more in Stan manual

Bioassay

Dose, x_i (log g/ml)	Number of animals, n_i	Number of deaths, y_i
-0.86	5	0
-0.30	5	1
-0.05	5	3
0.73	5	5



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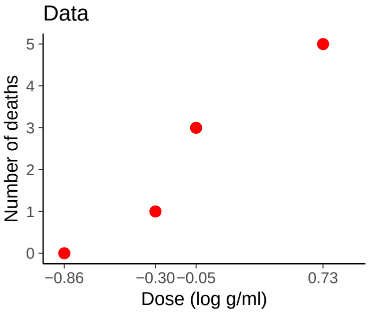

Find out lethal dose 50% (LD50)

- used to classify how hazardous chemical is
- 1984 EEC directive has 4 levels (see the chapter notes)

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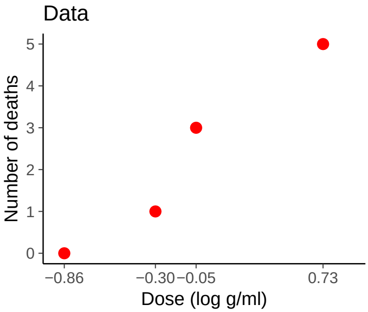

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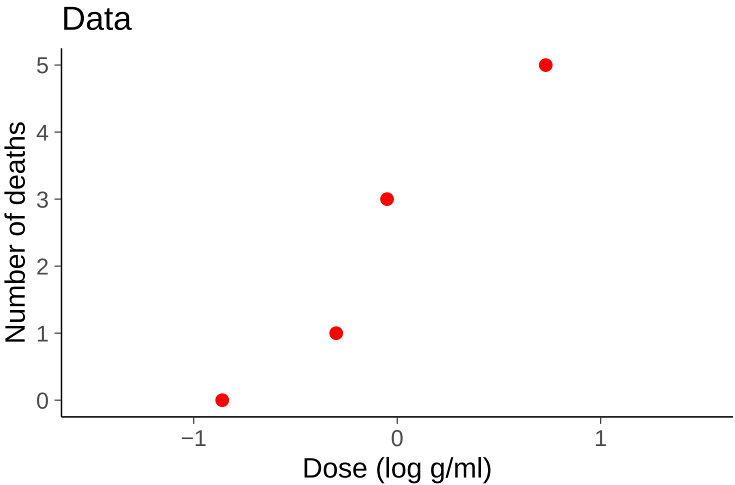
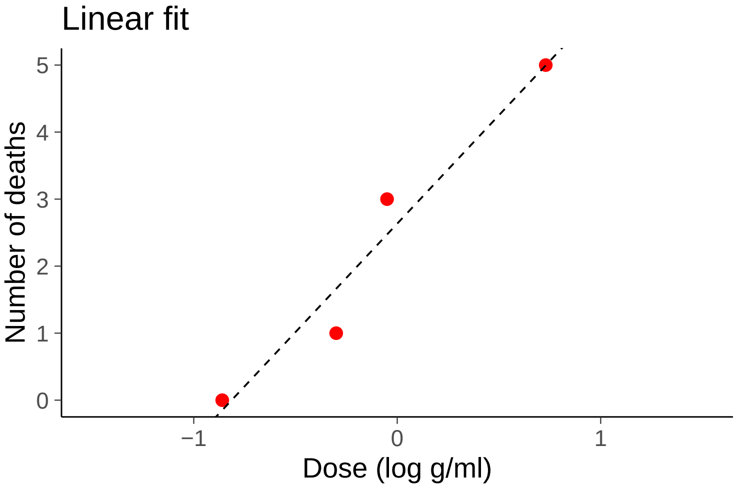
Bayesian methods help to

- reduce the number of animals needed
- easy to make sequential experiment and stop as soon as desired accuracy is obtained

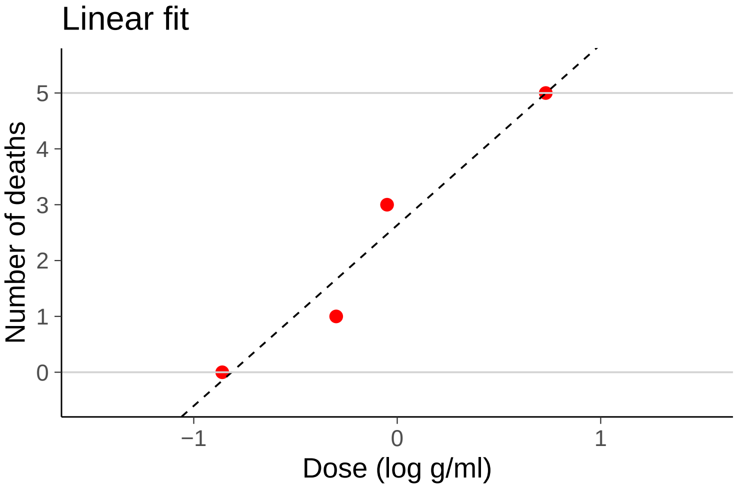
Bioassay



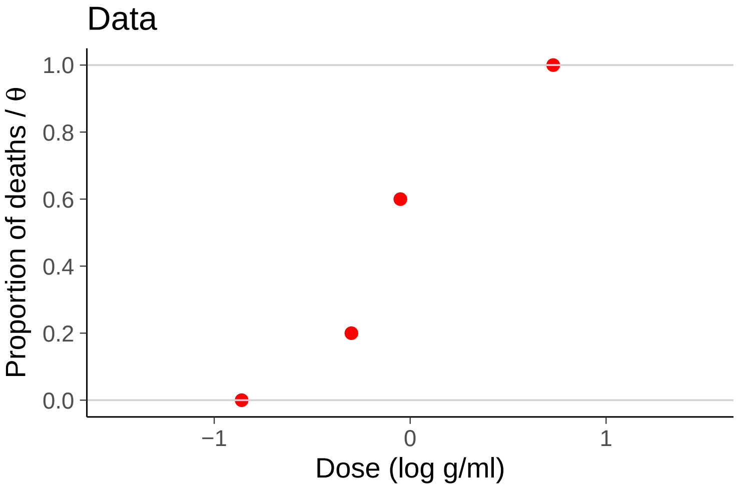
Bioassay



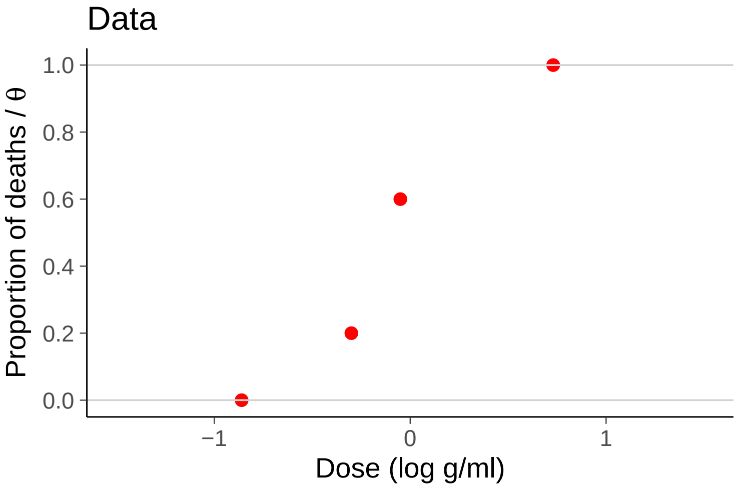
Bioassay



Bioassay



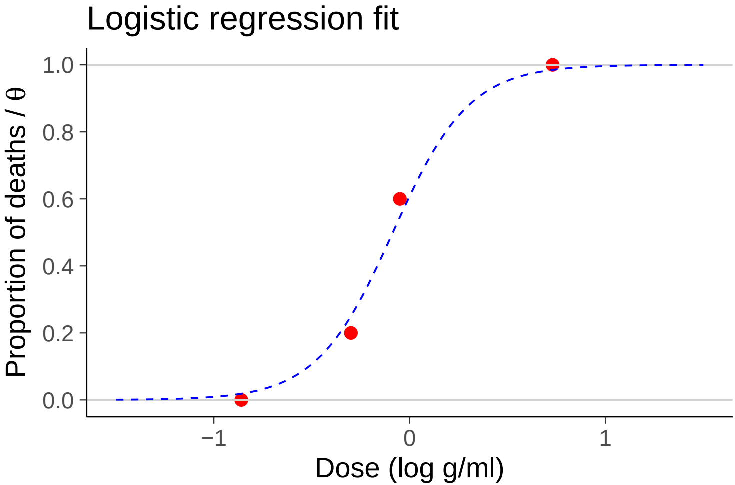
Bioassay



Binomial model

$$y_i \mid \theta_i \sim \mathrm{Bin}(\theta_i, n_i)$$

Bioassay



Binomial model

$$y_i \mid \theta_i \sim \text{Bin}(\theta_i, n_i), \quad \text{logit}(\theta_i) = \log\left(\frac{\theta_i}{1-\theta_i}\right) = \alpha + \beta x_i$$

Bioassay

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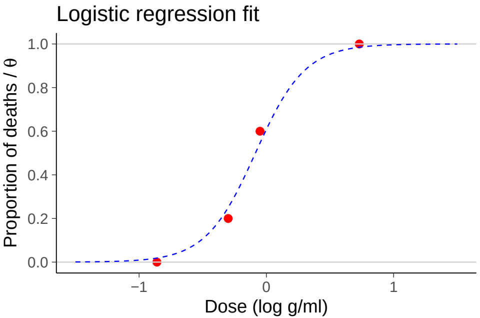
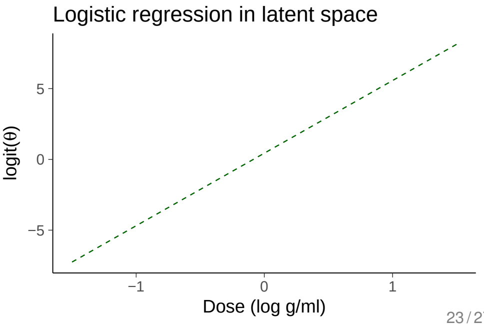




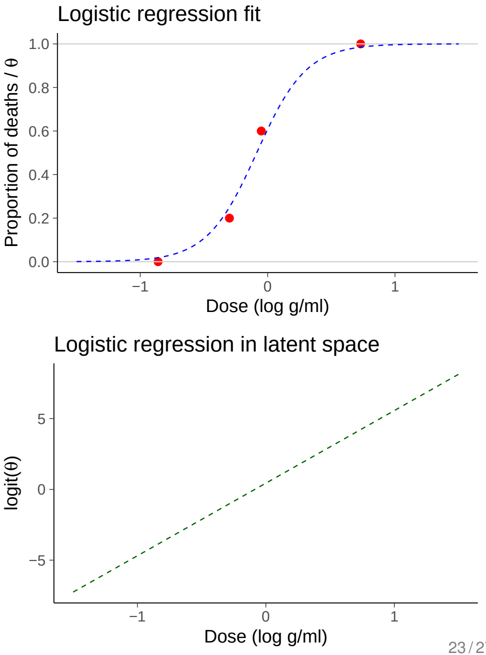
Bioassay

$$y_i \mid \theta_i \sim \text{Bin}(\theta_i, n_i)$$

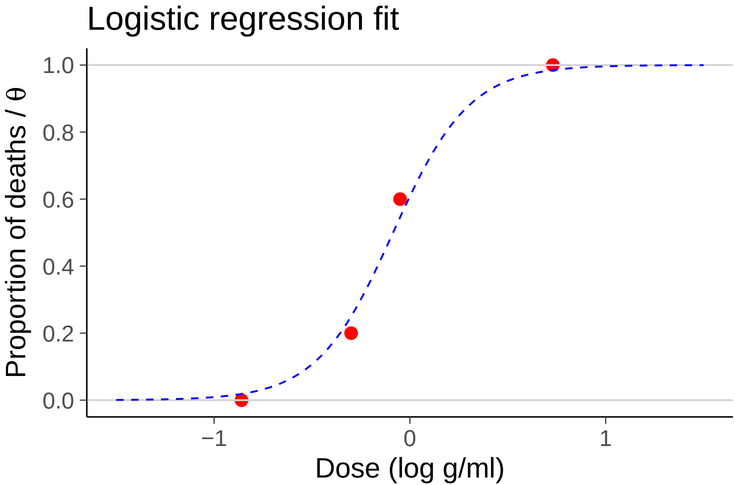
$$\text{logit}(\theta_i) = \log\left(\frac{\theta_i}{1-\theta_i}\right)$$

$$= \alpha + \beta x_i$$

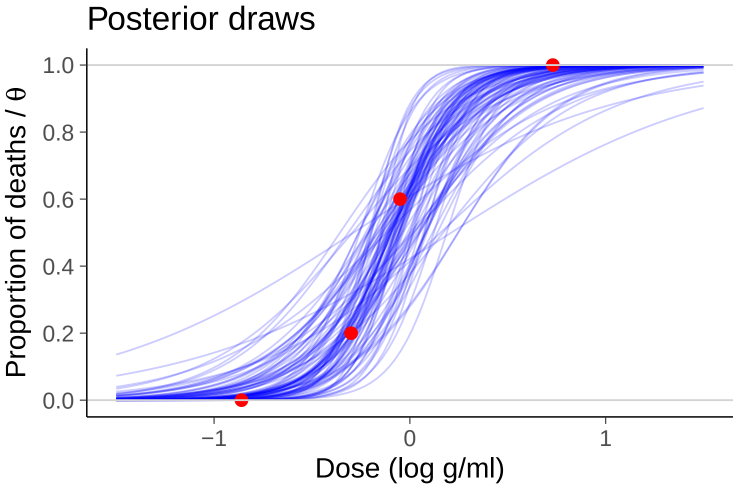
$$\theta = \frac{1}{1+\exp(\alpha + \beta x)}$$



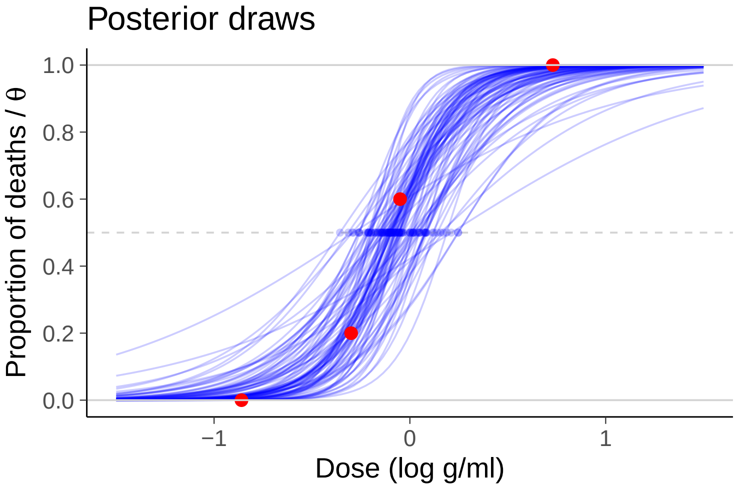
Bioassay


Logistic regression fit
1.0
0.8
0.6
0.4
0.2
0.0
Proportion of deaths / θ
−1
0
1
Dose (log g/ml)

Bioassay

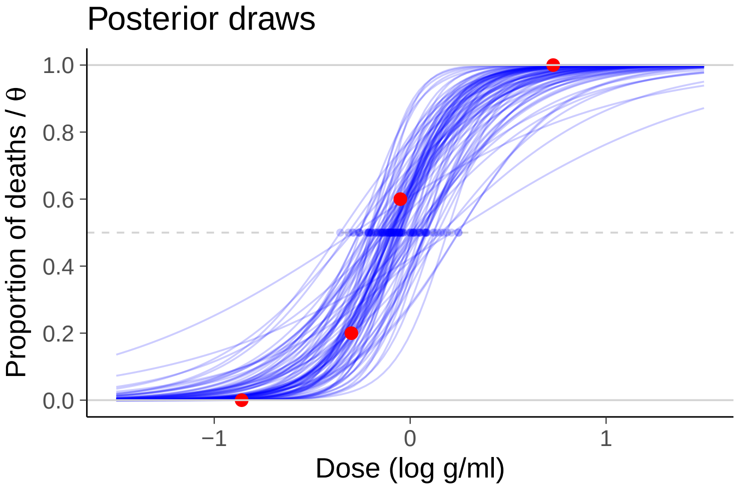

Posterior draws
Proportion of deaths / θ
1.0
0.8
0.6
0.4
0.2
0.0
−1
0
1
Dose (log g/ml)

Bioassay



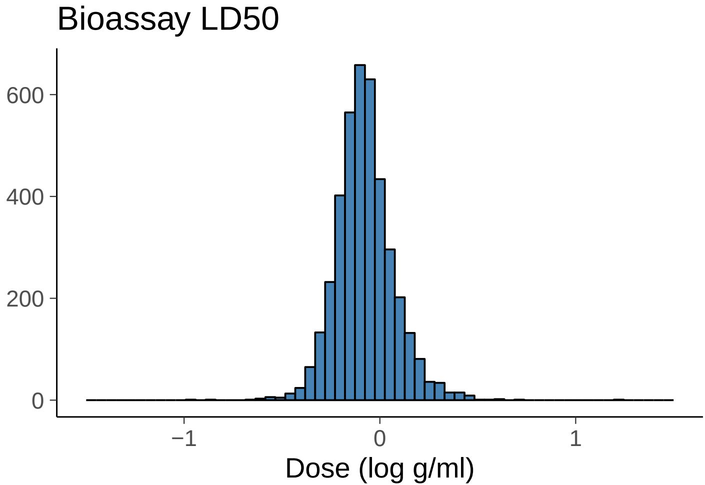
LD50: $\quad \mathrm{E}\left(\frac{y}{n}\right) = \mathrm{logit}^{-1}(\alpha + \beta x) = 0.5$

Bioassay



LD50: $\mathrm{E}\left(\frac{y}{n}\right) = \mathrm{logit}^{-1}(\alpha + \beta x) = 0.5 \quad \Rightarrow \quad x_{\mathrm{LD50}} = -\alpha/\beta$

Bioassay



LD50: $\quad \mathrm{E}\left(\frac{y}{n}\right) = \mathrm{logit}^{-1}(\alpha + \beta x) = 0.5 \quad \Rightarrow \quad x_{\mathrm{LD50}} = -\alpha/\beta$

Bioassay posterior

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Link function

$$\mathrm{logit}(\theta_i) = \alpha + \beta x_i$$

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Likelihood

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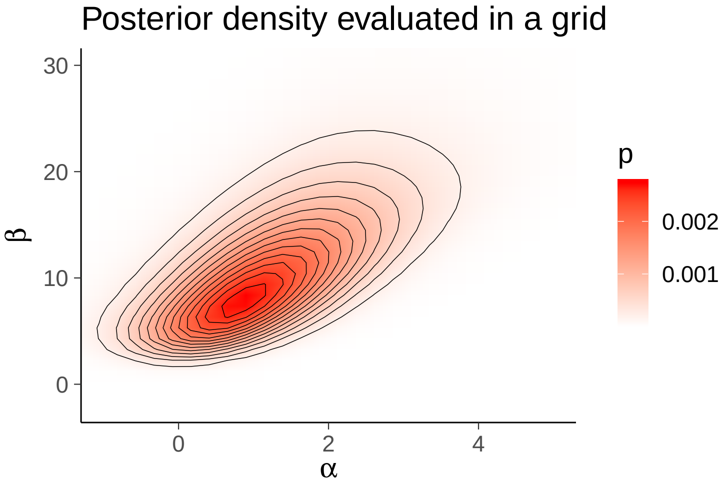
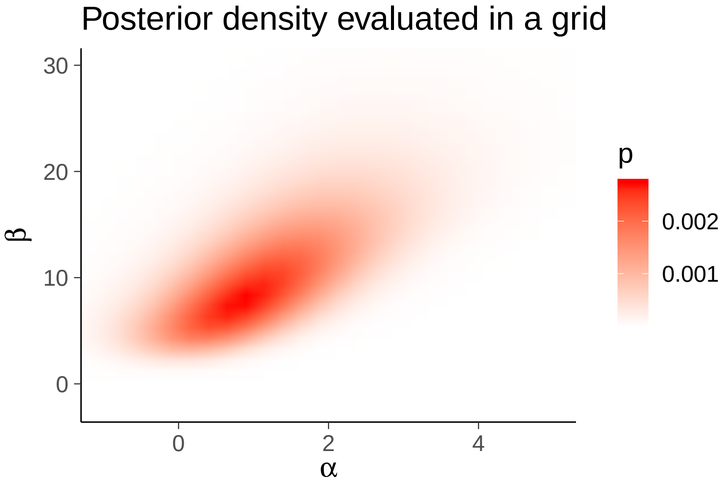
Posterior (with uniform prior on α, β)

$$p(\alpha, \beta \mid y, n, x) \propto p(\alpha, \beta) \prod_{i=1}^{n} p(y_i \mid \alpha, \beta, n_i, x_i)$$

Bioassay

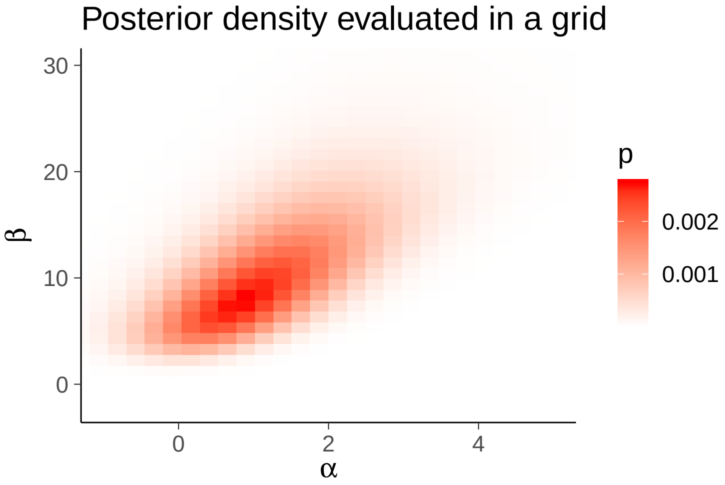

Posterior density evaluated in a grid
30
20
10
0
β
0
2
4
α
p
0.002
0.001

Bioassay



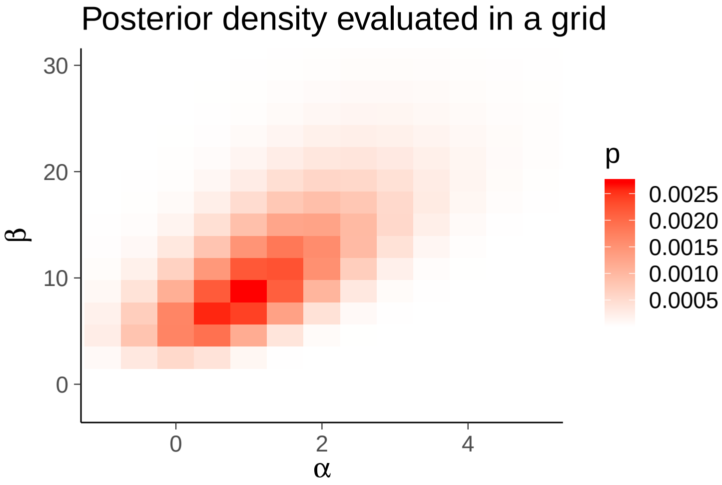
Density evaluated in grid, but plotted using interpolation

Bioassay



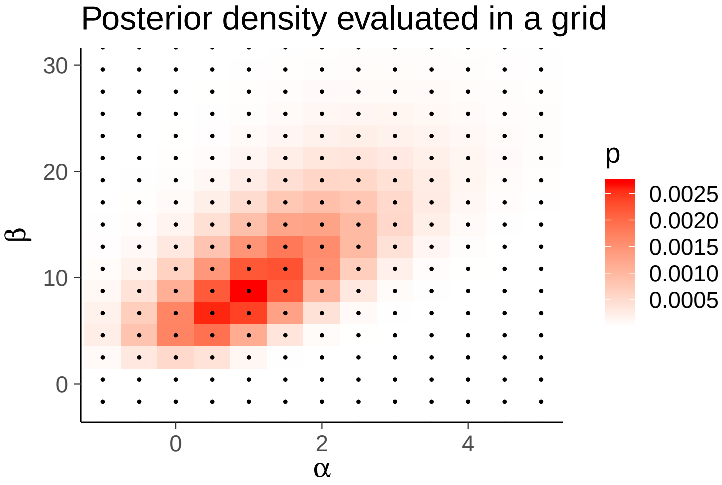
Density evaluated in grid, and plotted without interpolation

Bioassay



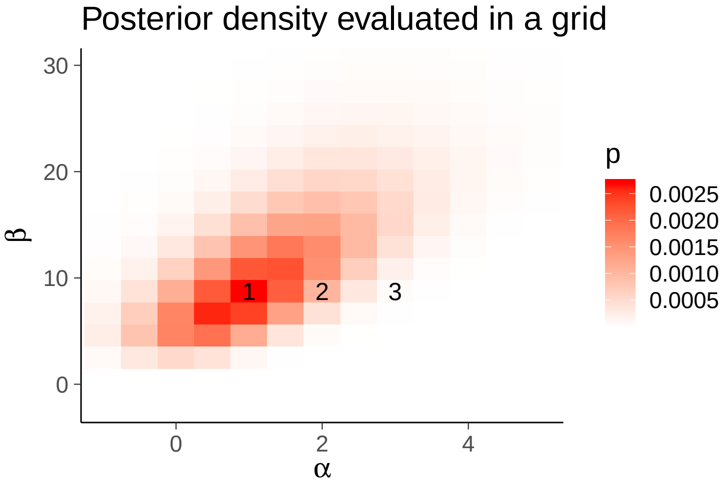
Density evaluated in a coarser grid

Bioassay



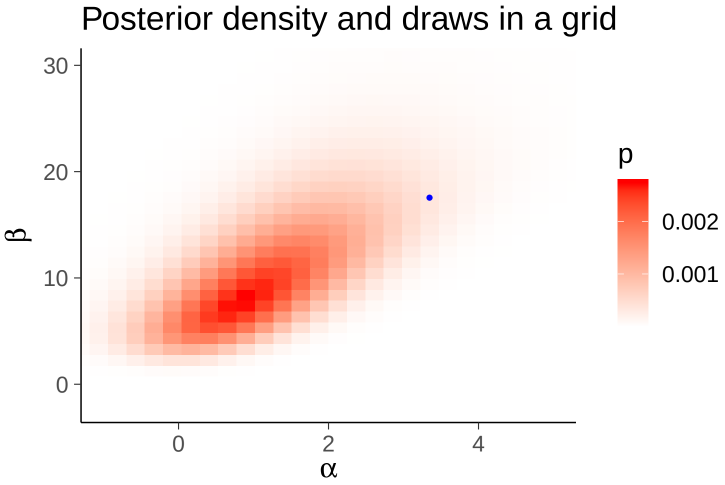
- Approximate the density as piecewise constant function
- Evaluate density in a grid over some finite region
- Density times cell area gives probability mass in each cell

Bioassay



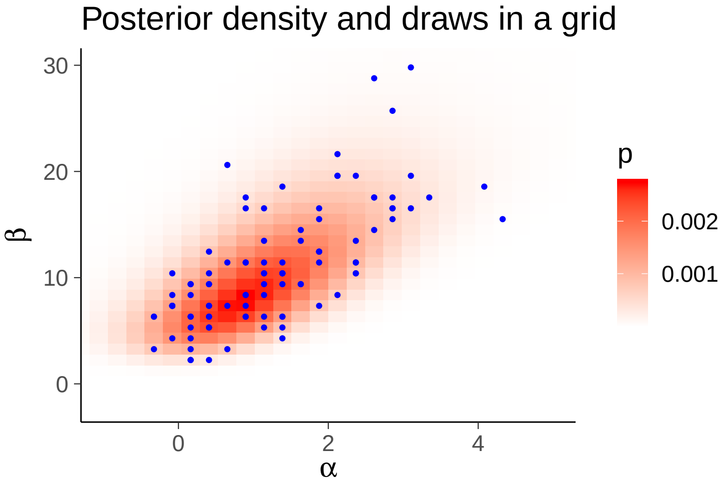
- Densities at 1, 2, and 3: 0.0027 0.0010 0.0001
- Probabilities of cells 1, 2, and 3: 0.0431 0.0166 0.0010
- Probabilities of cells sum to 1

Bioassay



- Sample according to grid cell probabilities

Bioassay



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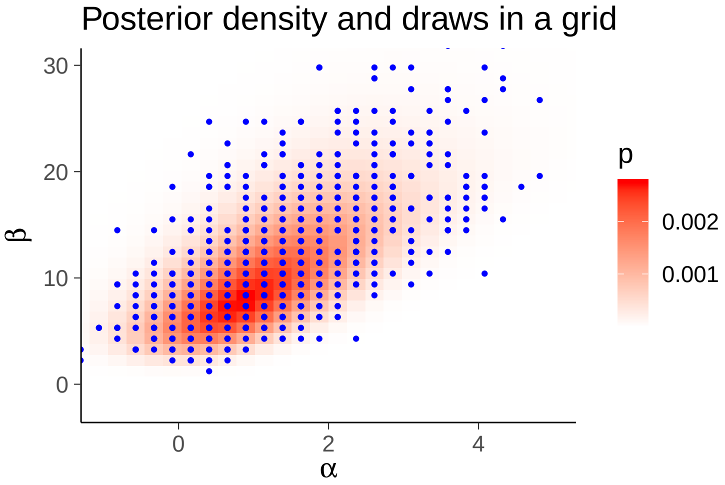
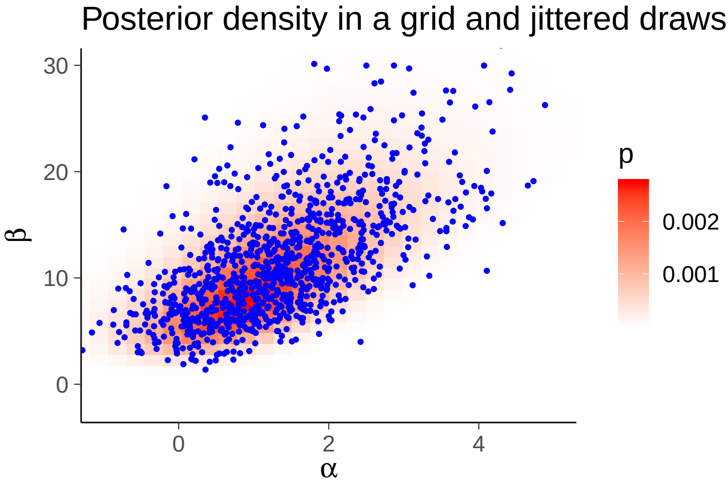


- Sample according to grid cell probabilities
- Several draws can be from the same grid cell

Bioassay



- Jitter can be added to improve visualization

Grid sampling

- Draws can be used to estimate expectations, for example

$$E[x_{\mathrm{LD50}}] = E[-\alpha/\beta] \approx \frac{1}{S}\sum_{s=1}^{S}\frac{\alpha^{(s)}}{\beta^{(s)}}$$

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- Instead of sampling, grid could be used to evaluate functions directly, for example

$$\mathrm{E}[-\alpha/\beta] \approx \sum_{t=1}^{T} w_{\mathrm{cell}}^{(t)}\frac{\alpha^{(t)}}{\beta^{(t)}},$$

where $w_{\mathrm{cell}}^{(t)}$ is the normalized probability of a grid cell t, and $\alpha^{(t)}$ and $\beta^{(t)}$ are center locations of grid cells

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- Grid sampling gets computationally too expensive in high dimensions