

A Brief Introduction to Bayesian Model Selection and Validation

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CoME, 2022

Outline

I. Model selection

What is the relative fit of the candidate models (hypotheses) to our data?

Bayesian methods for selecting among candidate models (hypotheses)

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Bayesian methods for assessing model adequacy of candidate models (hypotheses)

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III. Model averaging

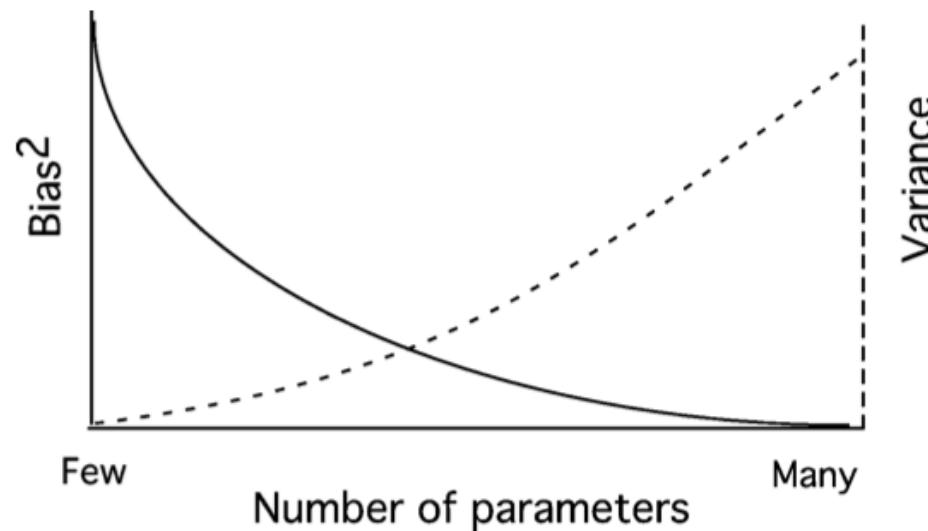
How do we accommodate uncertainty in the choice among candidate models?

Bayesian methods for averaging over candidate models (hypotheses)

Model Specification Issues

Model-based inference is based on the model

All of the parameters of our model (even 'nuisance' parameters) are critical

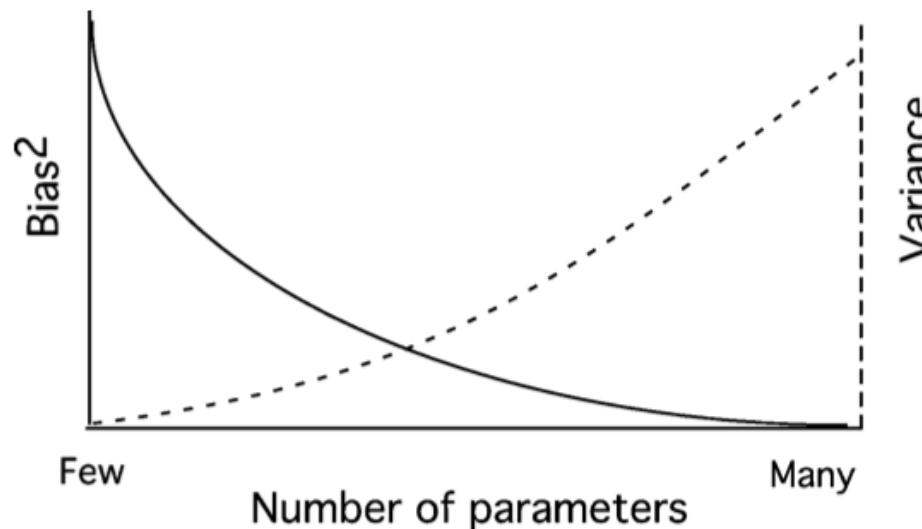


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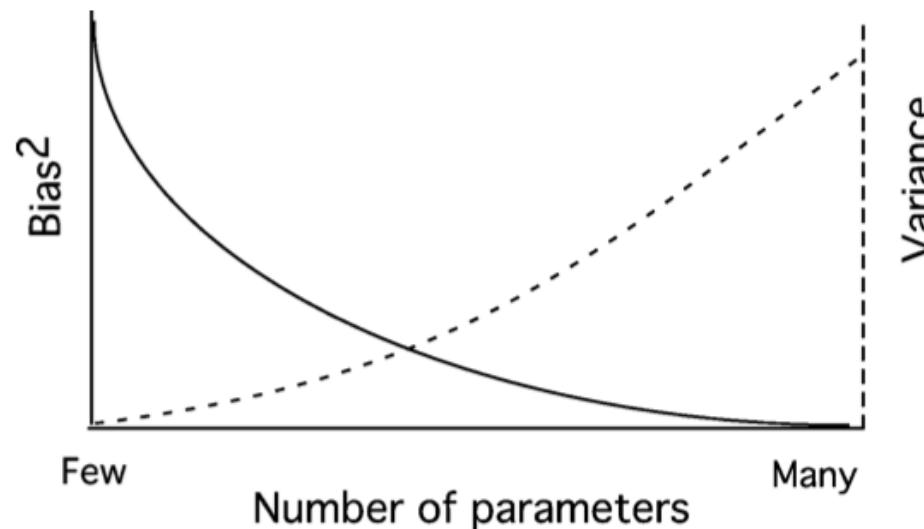


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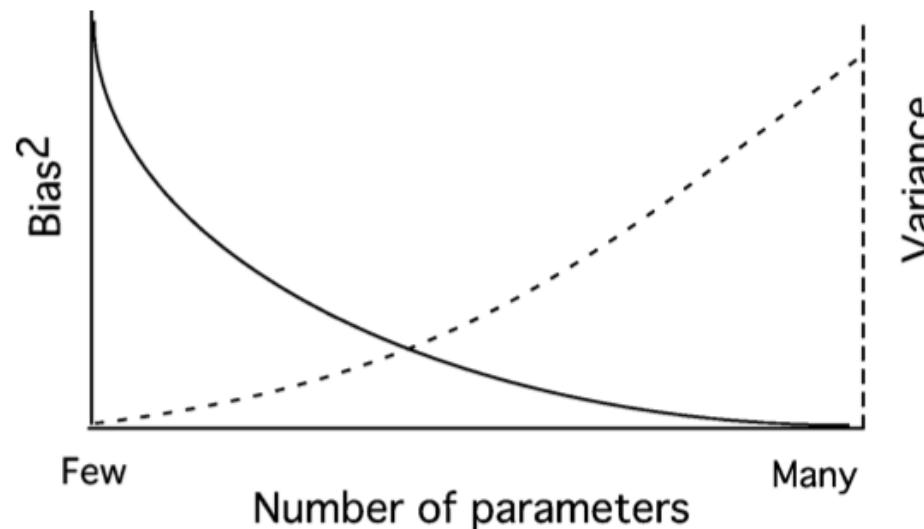


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Model Selection

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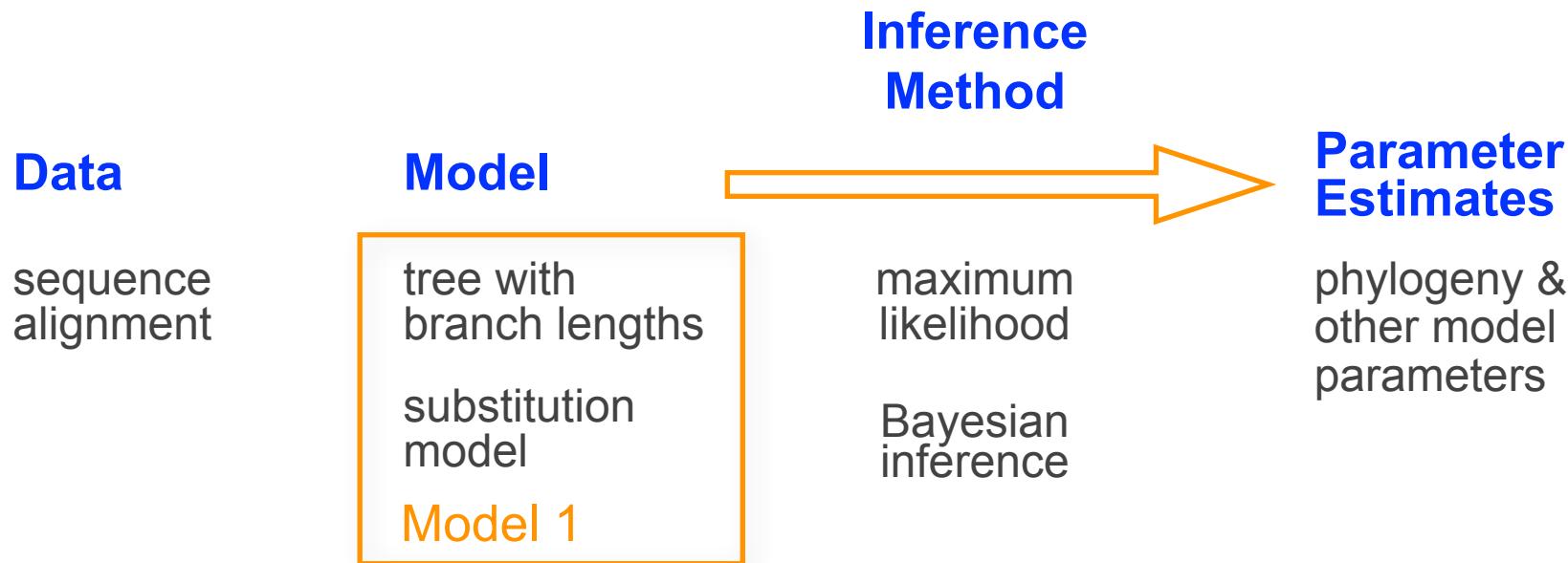
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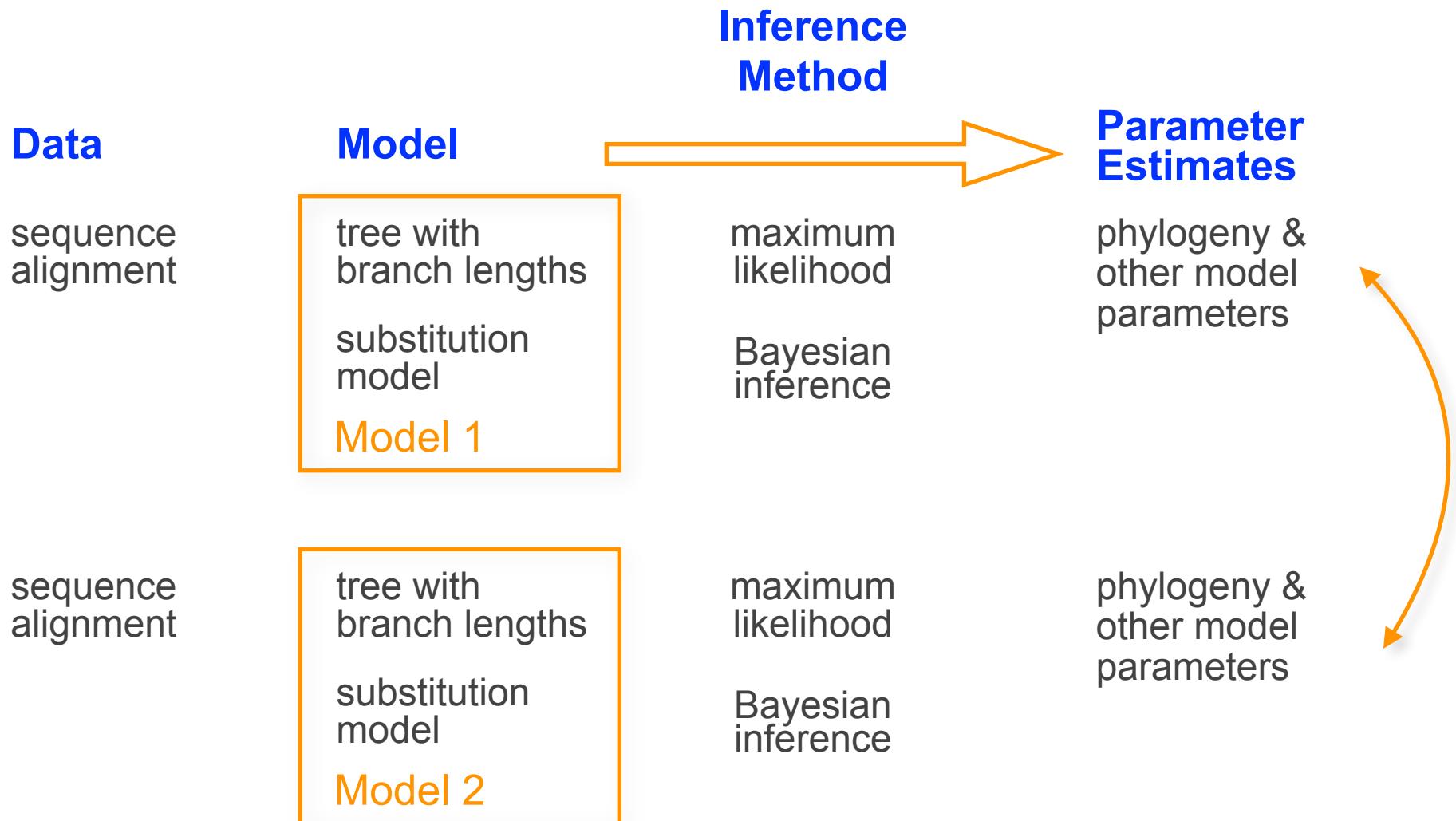
Assessing the fit of our data to competing models is critical and useful:

- we need to identify which model provides the best fit to our data in order to obtain reliable parameter estimates
- comparing the relative fit of two (or more) competing models is how we learn from our data

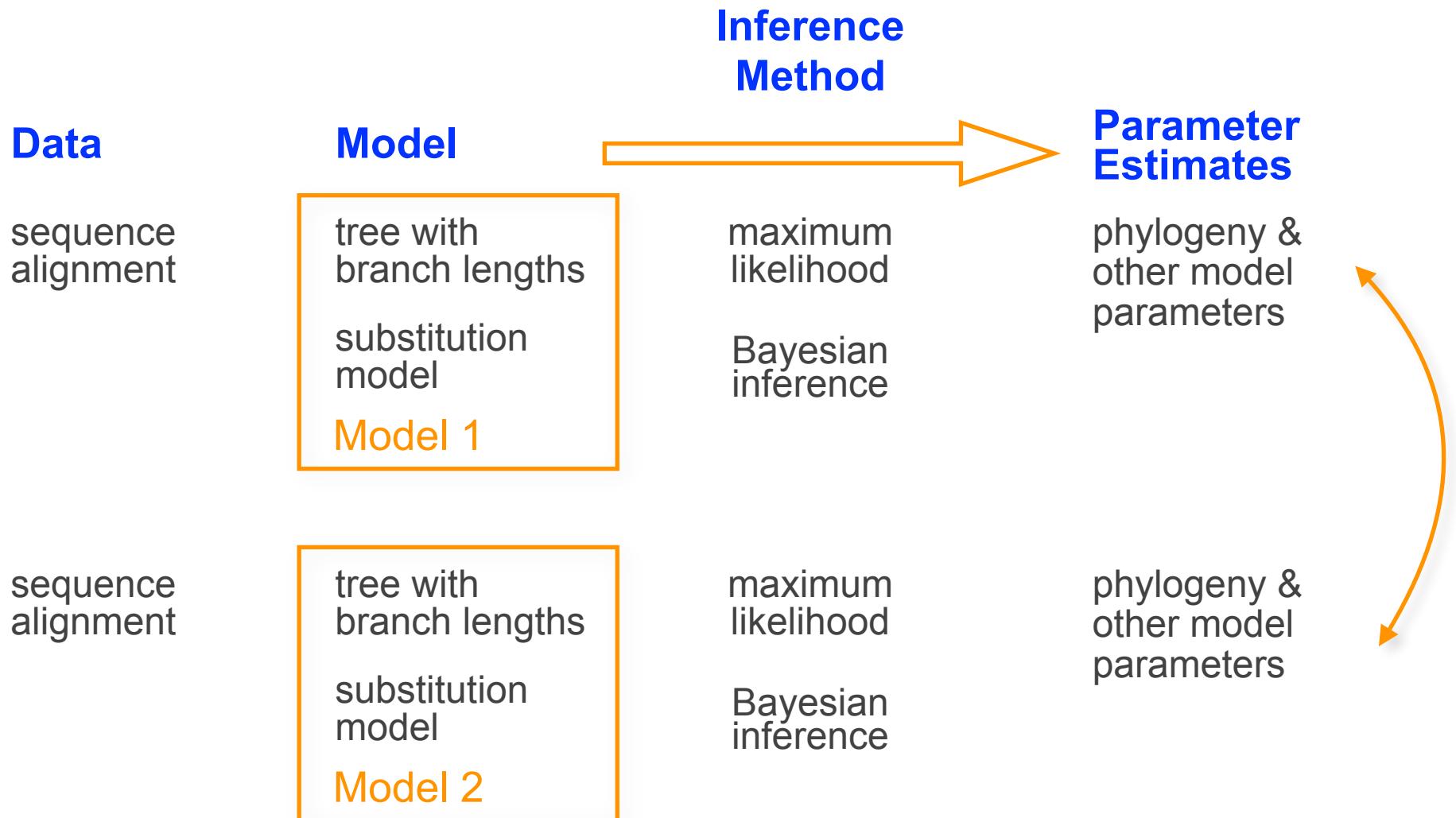
Model Selection



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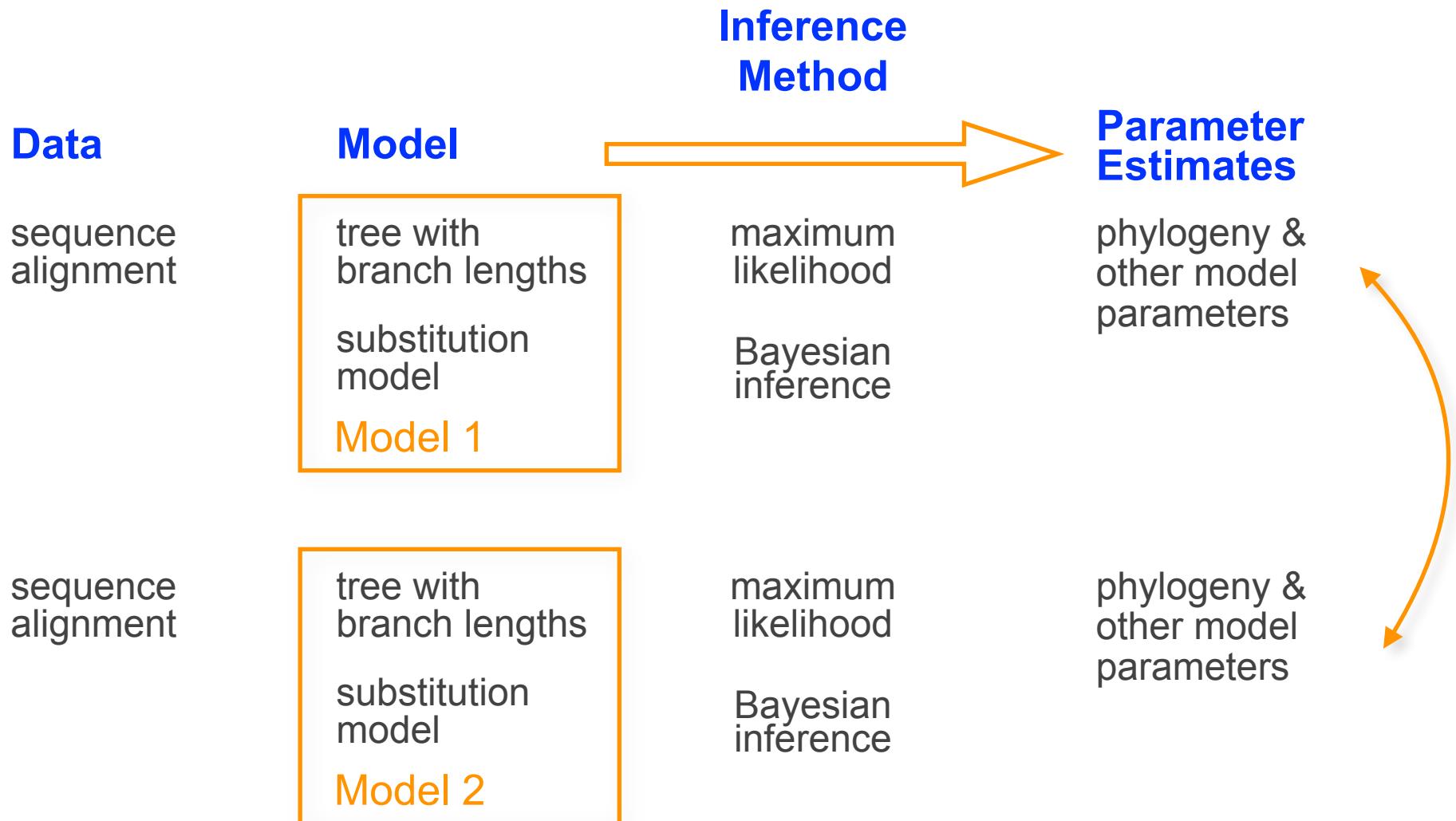


Model Selection



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Model comparison is the means by which we test hypotheses about our data

Model Selection: Bayesian Methods

Marginal likelihoods

The marginal likelihood is the weighted sum over the possible discrete parameter values:

$$\overbrace{P(\theta_i | \mathbf{X})}^{\text{posterior probability}} = \frac{\overbrace{P(\mathbf{X} | \theta_i) P(\theta_i)}^{\text{likelihood prior}}}{\underbrace{\sum_{j=1}^N P(\mathbf{X} | \theta_j) P(\theta_j)}_{\text{marginal likelihood}}}$$

Model Selection: Bayesian Methods

Marginal likelihoods

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$$\overbrace{\Pr[\text{Biased} \mid \square\square, \square\square]}^{\text{posterior probability}} = \frac{\underbrace{\Pr[\square\square, \square\square \mid \text{Biased}] \times \Pr[\text{Biased}]}_{\text{likelihood}} \times \underbrace{\Pr[\text{Biased}]}_{\text{prior probability}}}{\underbrace{\Pr[\square\square, \square\square \mid \text{Biased}] \times \Pr[\text{Biased}] + \Pr[\square\square, \square\square \mid \text{Fair}] \times \Pr[\text{Fair}]}_{\text{marginal likelihood}}}$$

Model Selection: Bayesian Methods

Marginal likelihoods

The marginal likelihood is the weighted integral over the possible continuous parameter values:

$$\overbrace{P(\theta \mid \mathbf{X})}^{\text{posterior probability}} = \frac{\overbrace{P(\mathbf{X} \mid \theta)P(\theta)}^{\text{likelihood prior}}}{\underbrace{\int_{\theta} P(\mathbf{X} \mid \theta)P(\theta)d\theta}_{\text{marginal likelihood}}}$$

Model Selection: Bayesian Methods

Marginal likelihoods

More generally, the marginal likelihood does not depend on any particular parameter values:

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$$P(\mathbf{X}) = \int_{\theta} P(\mathbf{X} \mid \theta)P(\theta)d\theta$$

Model Selection: Bayesian Methods

Marginal likelihoods

What it *does* depend on are the model and priors (the “full Bayesian model”), M_i

$$\overbrace{P(\theta \mid \mathbf{X}, M_i)}^{\text{posterior probability}} = \frac{\overbrace{P(\mathbf{X} \mid \theta, M_i) P(\theta \mid M_i)}^{\text{likelihood prior}}}{\underbrace{P(\mathbf{X} \mid M_i)}_{\text{marginal likelihood}}}$$

Model Selection: Bayesian Methods

Marginal likelihoods

Bayesian model comparison is based on the *average* fit of the model to the data

- the marginal likelihood is the probability of the data under the model averaged over the joint prior probability of the model parameters

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More complex models are automatically penalized by virtue of the corresponding priors

- model comparison is sensitive to the assumed priors

Model Selection: Bayesian Methods

Bayes factors

Bayes factors are computed based on the marginal likelihoods of competing models:

$$\text{BF}_{01} = \frac{P(\mathbf{X} \mid M_0)}{P(\mathbf{X} \mid M_1)}$$

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- models are preferred by virtue of their relative ability to predict the data
- $BF_{01} > 1$ supports model M_0 , $BF_{01} < 1$ supports model M_1

BF_{01}	$2 \ln BF_{01}$	Support for model M_0
1 to 3	0 to 2	Not worth more than a bare mention
3 to 20	2 to 6	Positive
20 to 150	6 to 10	Strong
> 150	> 10	Very strong

Model Selection: Bayesian Methods

Bayes factors

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Nasty properties of Bayes factors for model selection/hypothesis testing:

- it is sensitive to the assumed priors
- Bayesian inference via MCMC avoids estimating marginal likelihoods
- this requires estimation of the marginal likelihoods of candidate models

Model Selection: Bayesian Methods

Bayes factors

Recall Bayes theorem:

$$P(\theta_1, \theta_2, \dots, \theta_k \mid \mathbf{X}, M_i) = \frac{P(\mathbf{X} \mid \theta_1, \theta_2, \dots, \theta_k, M_i)P(\theta_1, \theta_2, \dots, \theta_k \mid M_i)}{P(\mathbf{X} \mid M_i)}$$

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Recall Bayes theorem:

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The *marginal likelihood* is the likelihood of the data averaged over the joint prior distribution of *all* model parameters:

$$P(\mathbf{X} \mid M_i) = \int_{\theta_1} \int_{\theta_2} \dots \int_{\theta_k} P(\mathbf{X} \mid \theta_1, \theta_2, \dots, \theta_k, M_i)P(\theta_1, \theta_2, \dots, \theta_k \mid M_i)d\theta_1 d\theta_2 \dots d\theta_k$$

Model Selection: Bayesian Methods

Bayes factors

The marginal likelihood is a *very* ugly multidimensional integral that cannot be calculated, which is what motivated the Metropolis–Hastings algorithm:

$$R = \min \left[1, \frac{\Pr(X | \theta')}{\Pr(X | \theta)} \times \frac{\Pr(\theta')}{\Pr(\theta)} \times \frac{\Pr(\theta' \rightarrow \theta)}{\Pr(\theta \rightarrow \theta')} \right]$$

likelihood ratio prior ratio proposal ratio

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This allows us to estimate the posterior probability density while avoiding computation of the marginal likelihood:

$$P(\theta_1, \theta_2, \dots, \theta_k | \mathbf{X}, M_i) = \frac{P(\mathbf{X} | \theta_1, \theta_2, \dots, \theta_k, M_i) P(\theta_1, \theta_2, \dots, \theta_k | M_i)}{\text{Marginal Likelihood}}$$

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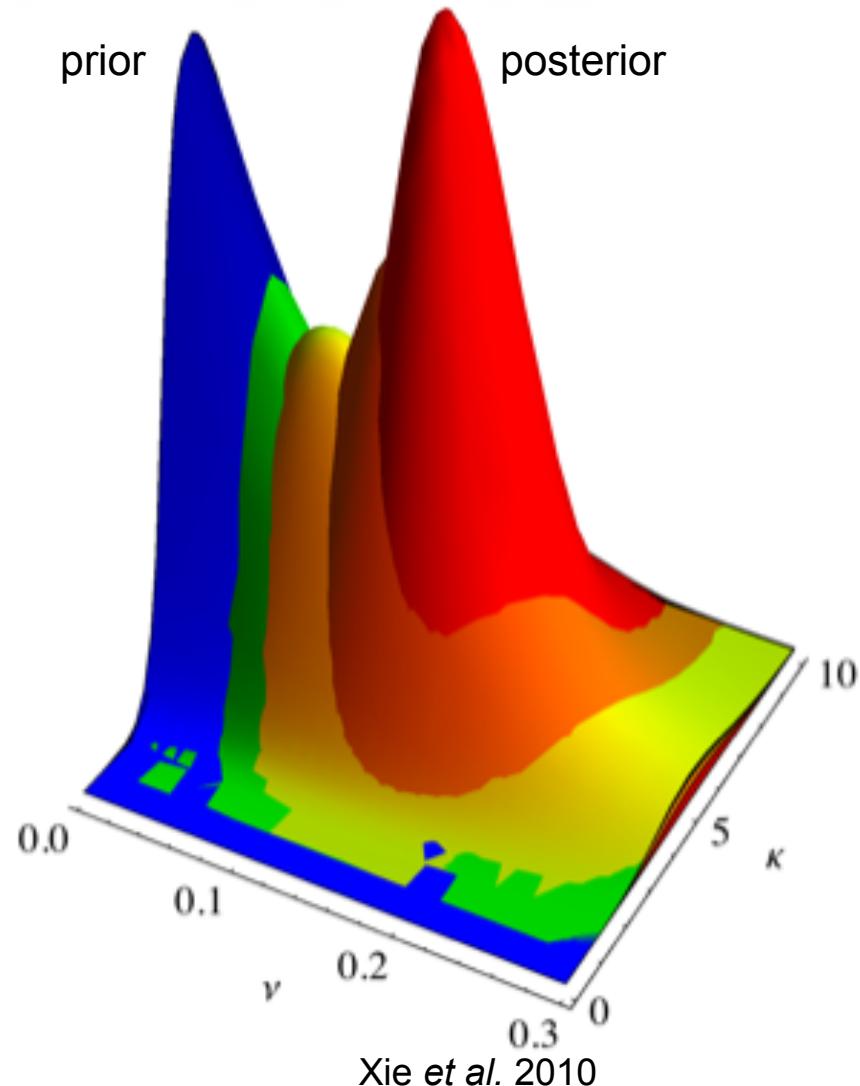
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But, to compare models (test hypotheses), we need the marginal likelihoods!

Model Selection: Bayesian Methods

Estimating marginal likelihoods: power-posterior simulation

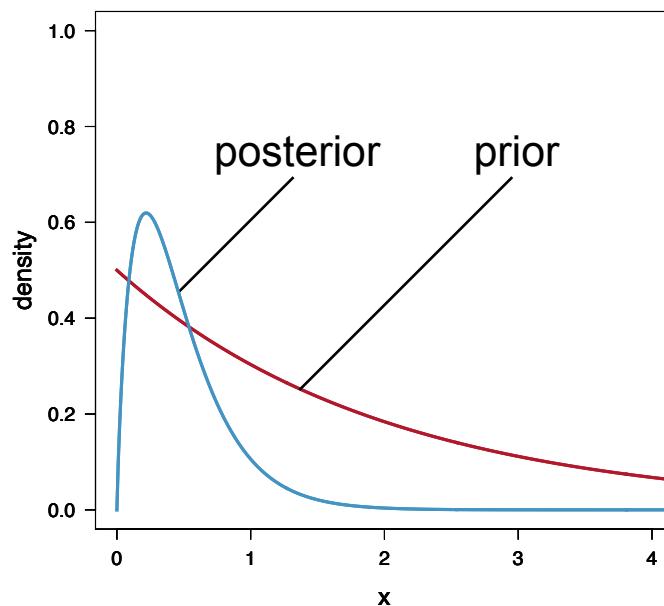
A general (but computationally expensive) approach for estimating marginal likelihoods



Model Selection: Bayesian Methods

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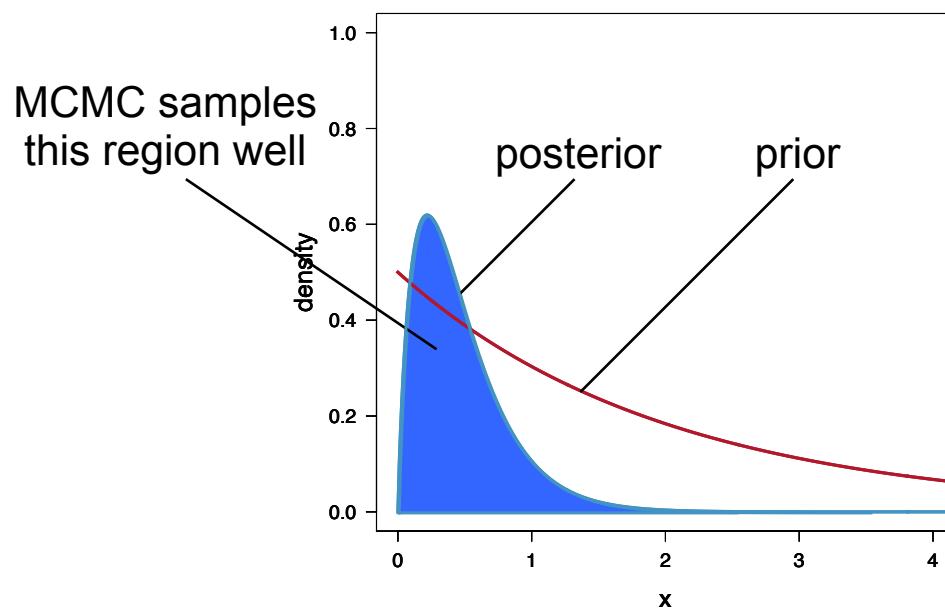
It is difficult to estimate the marginal likelihood from MCMC because the posterior is (hopefully) very focused compared to the prior (so we cannot accurately estimate the likelihood in large regions of parameter space).



Model Selection: Bayesian Methods

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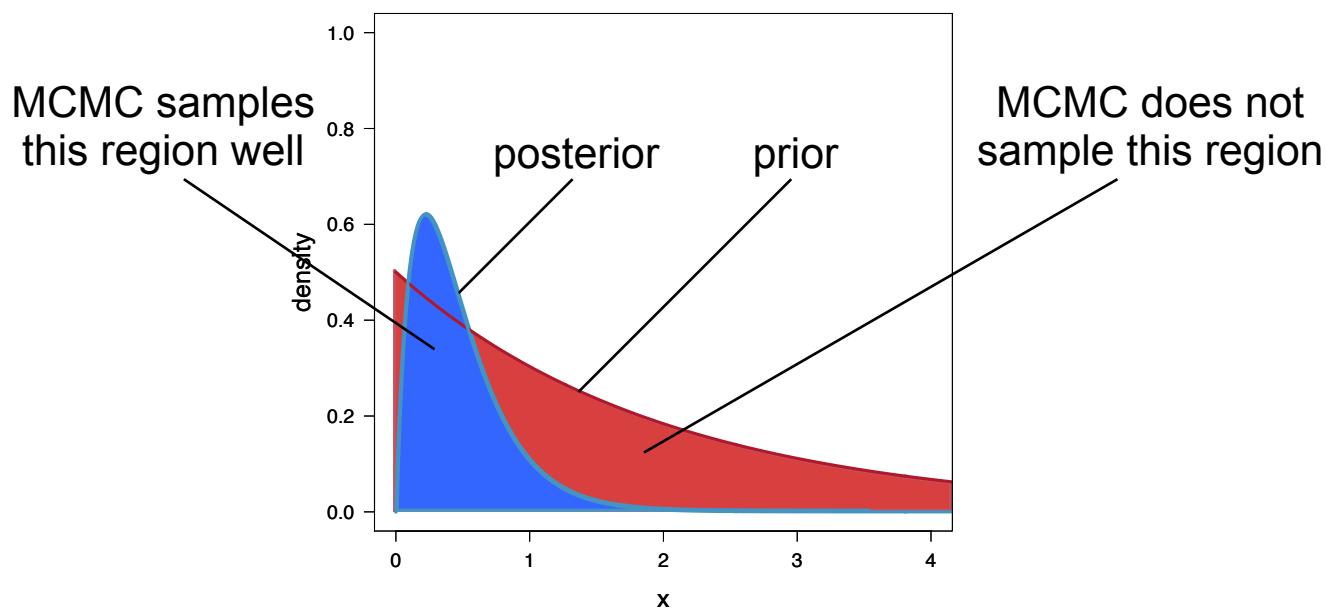
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When $\beta = 0$, the MCMC targets _____.

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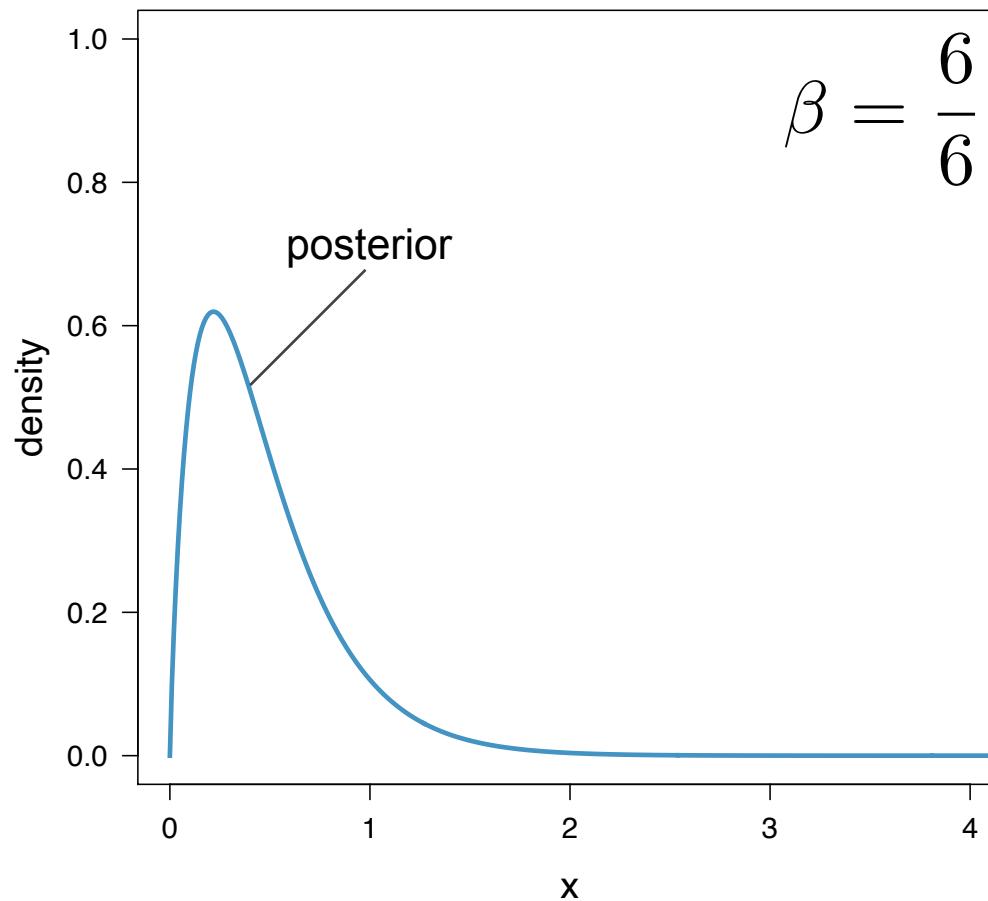
When $\beta = 0$, the MCMC targets the joint prior probability.

We run an MCMC simulation across many power posteriors from $\beta = 0$ to $\beta = 1$ to more accurately characterize the marginal likelihood.

Model Selection: Bayesian Methods

Estimating marginal likelihoods: power-posterior simulation

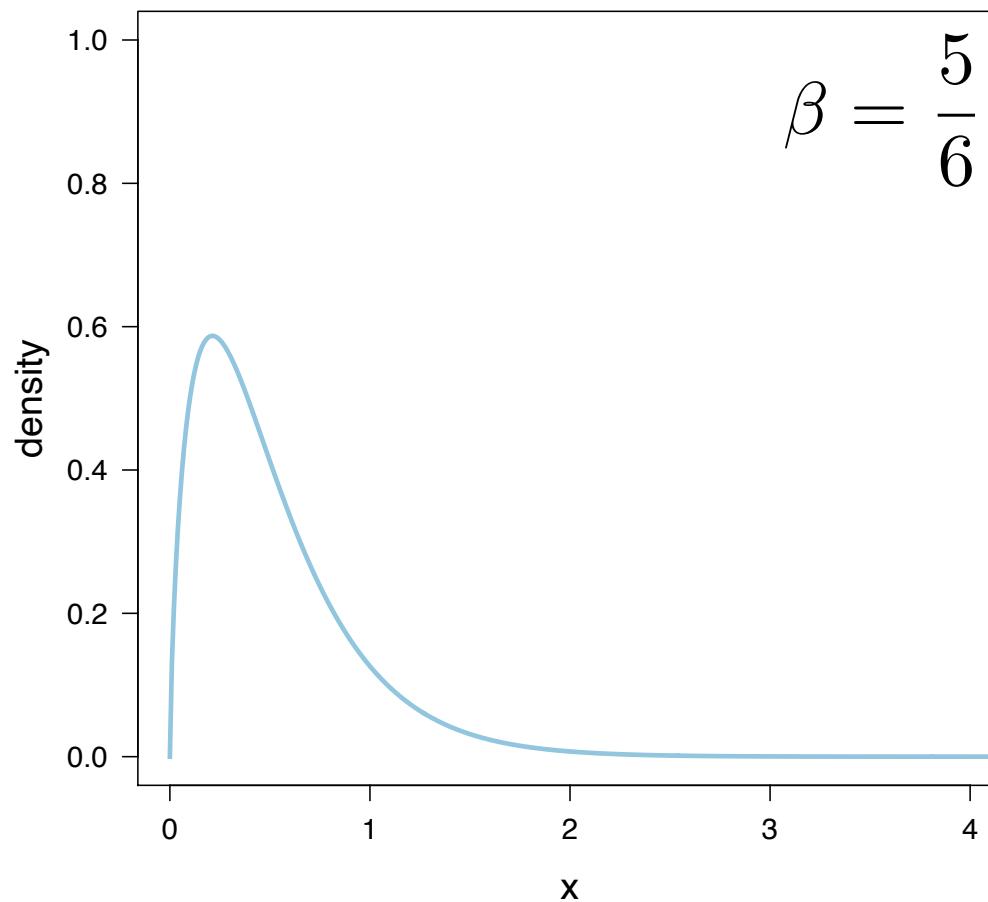
We simulate a Markov chain across a series of steps from the posterior to the prior, where each step corresponds to a power posterior, β .



Model Selection: Bayesian Methods

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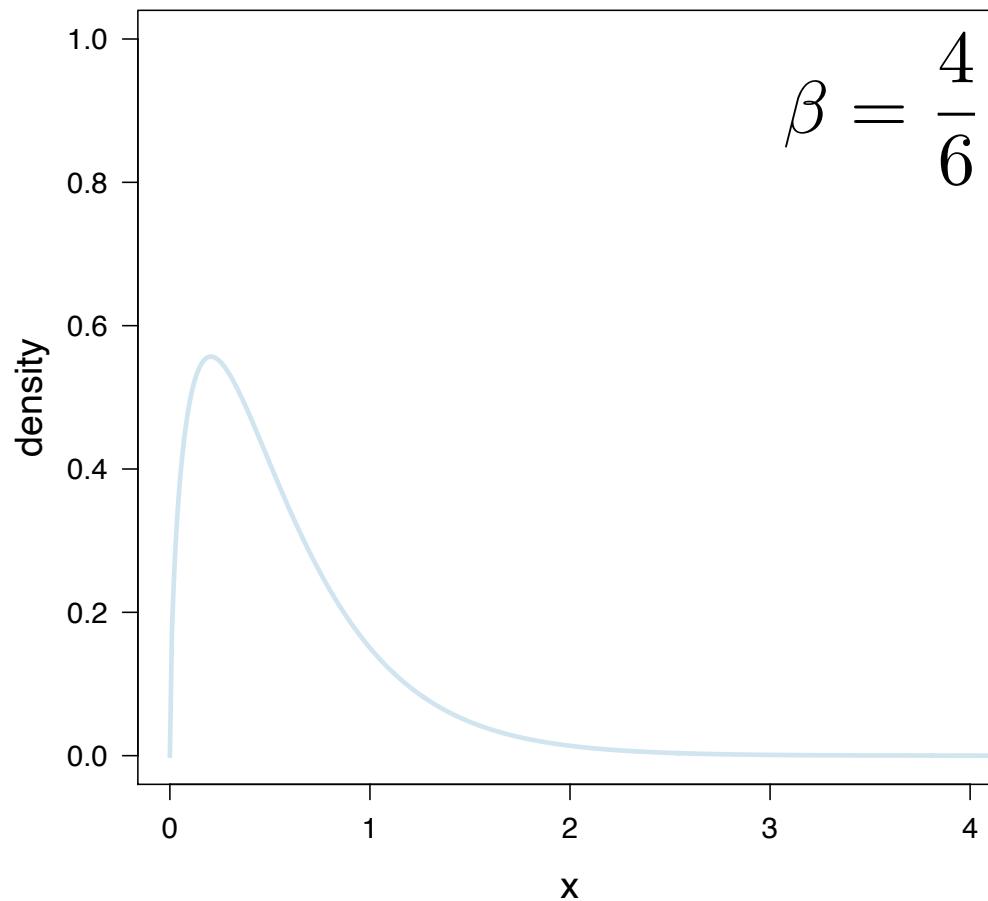
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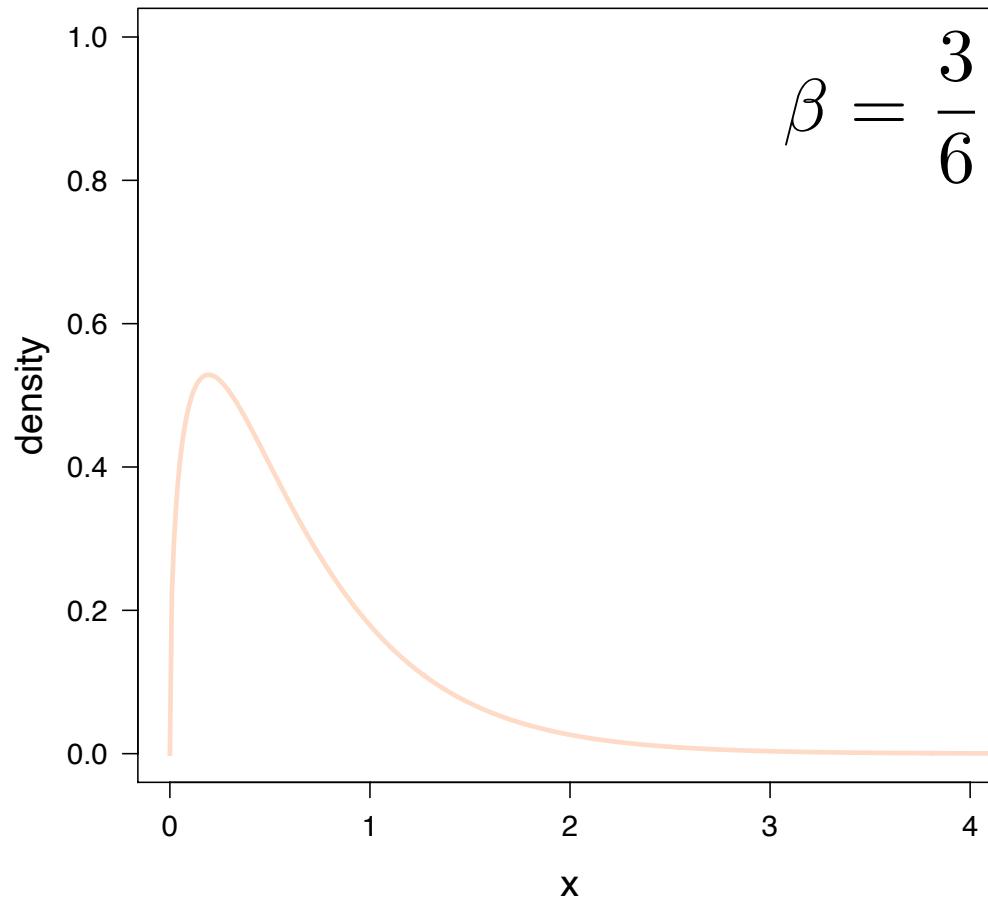
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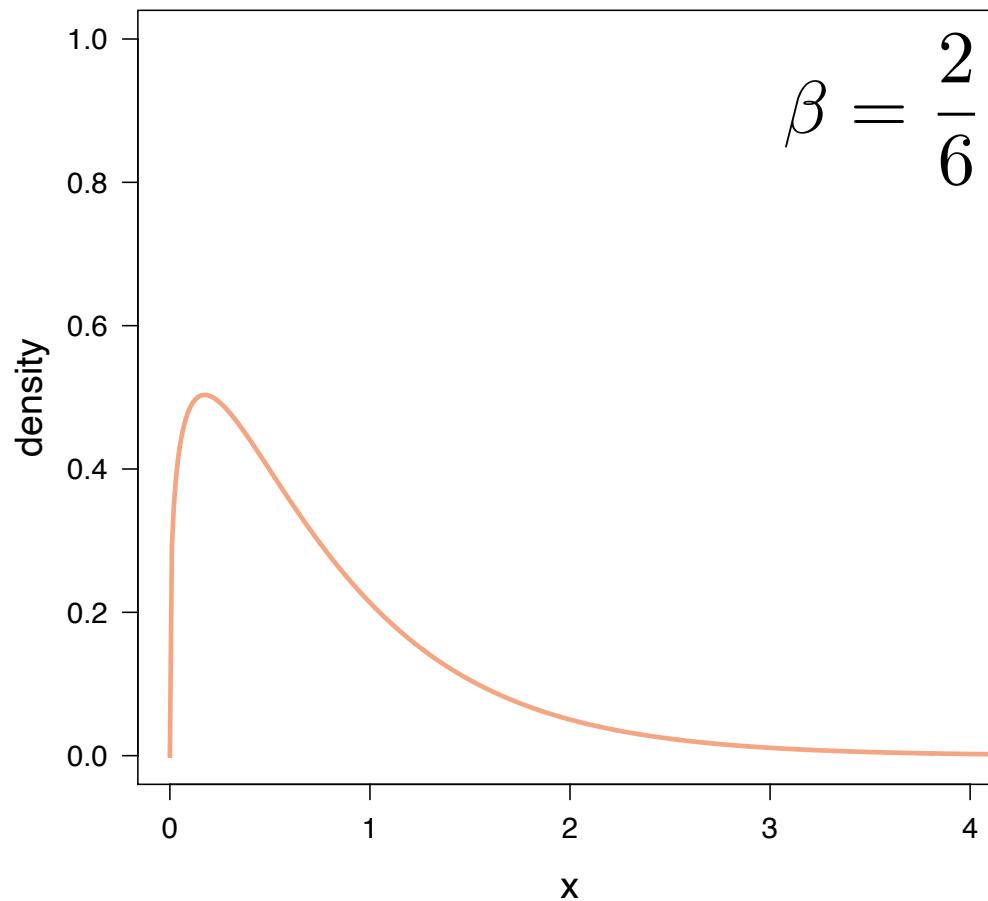
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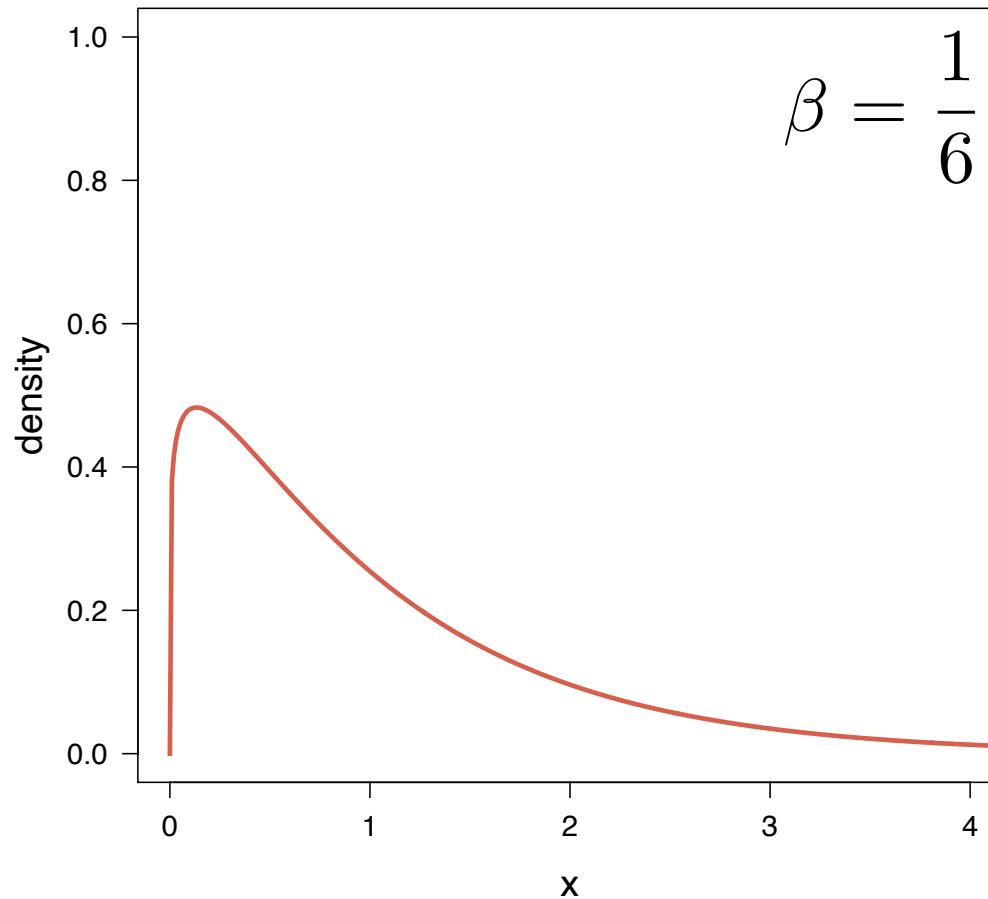
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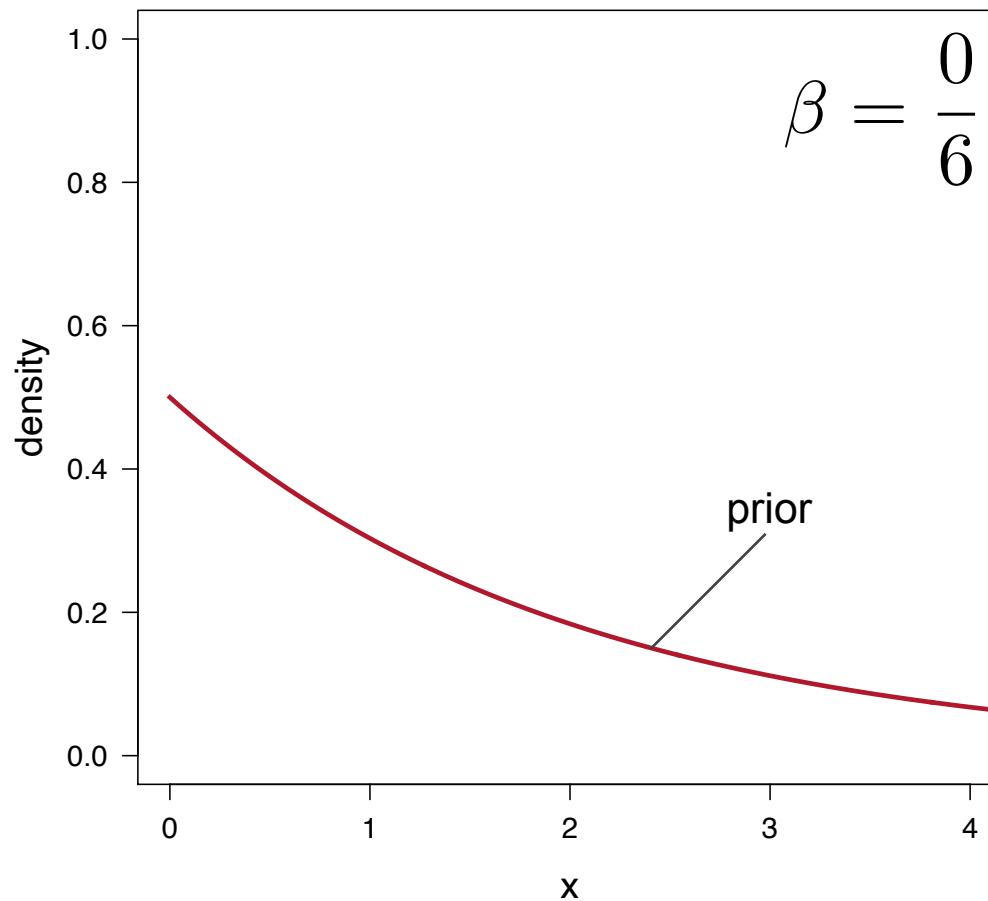
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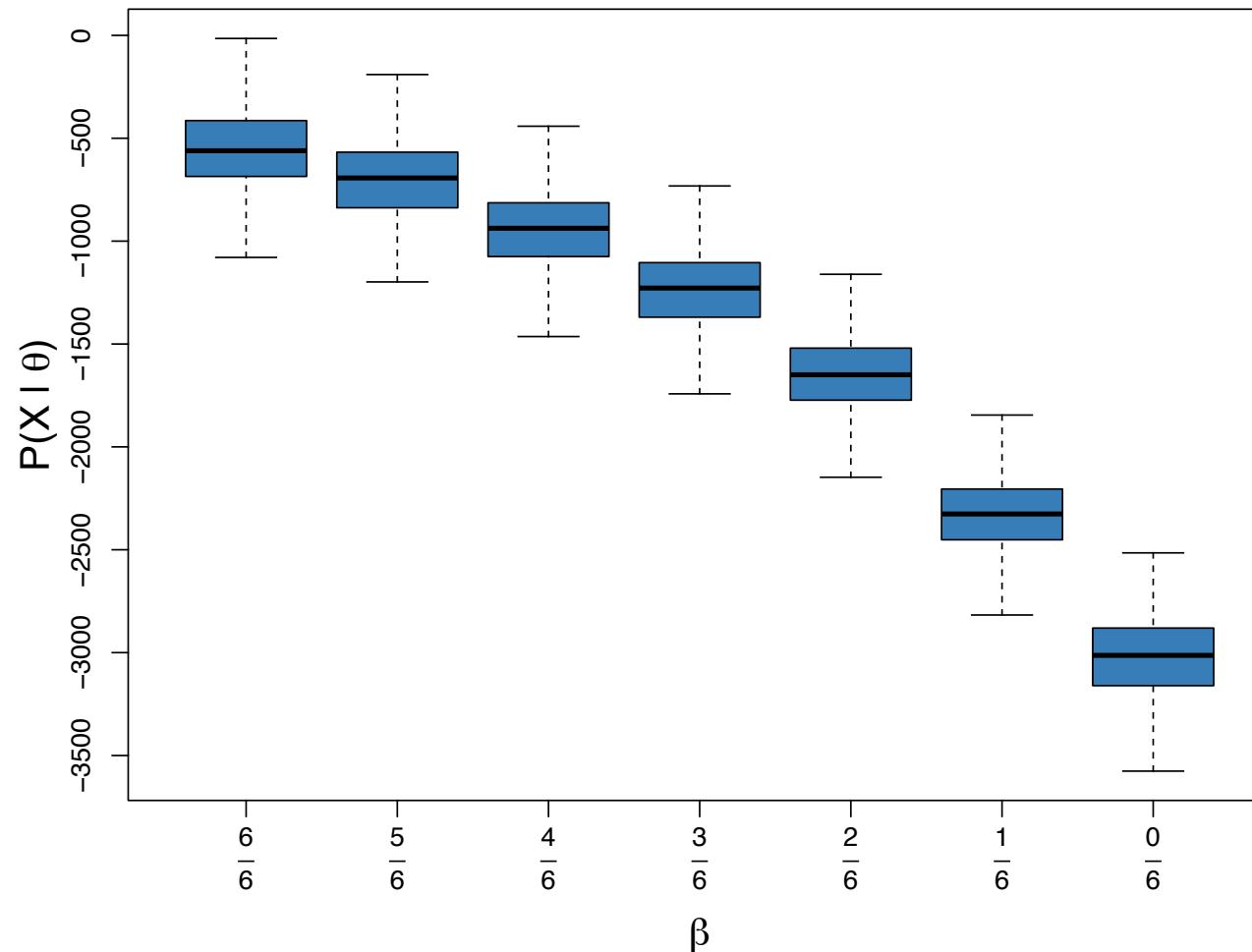
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Model Selection: Bayesian Methods

Estimating marginal likelihoods: power-posterior simulation

The sampled likelihoods at each stone can be used to estimate the marginal likelihood: path samplers¹ and stepping-stone samplers².



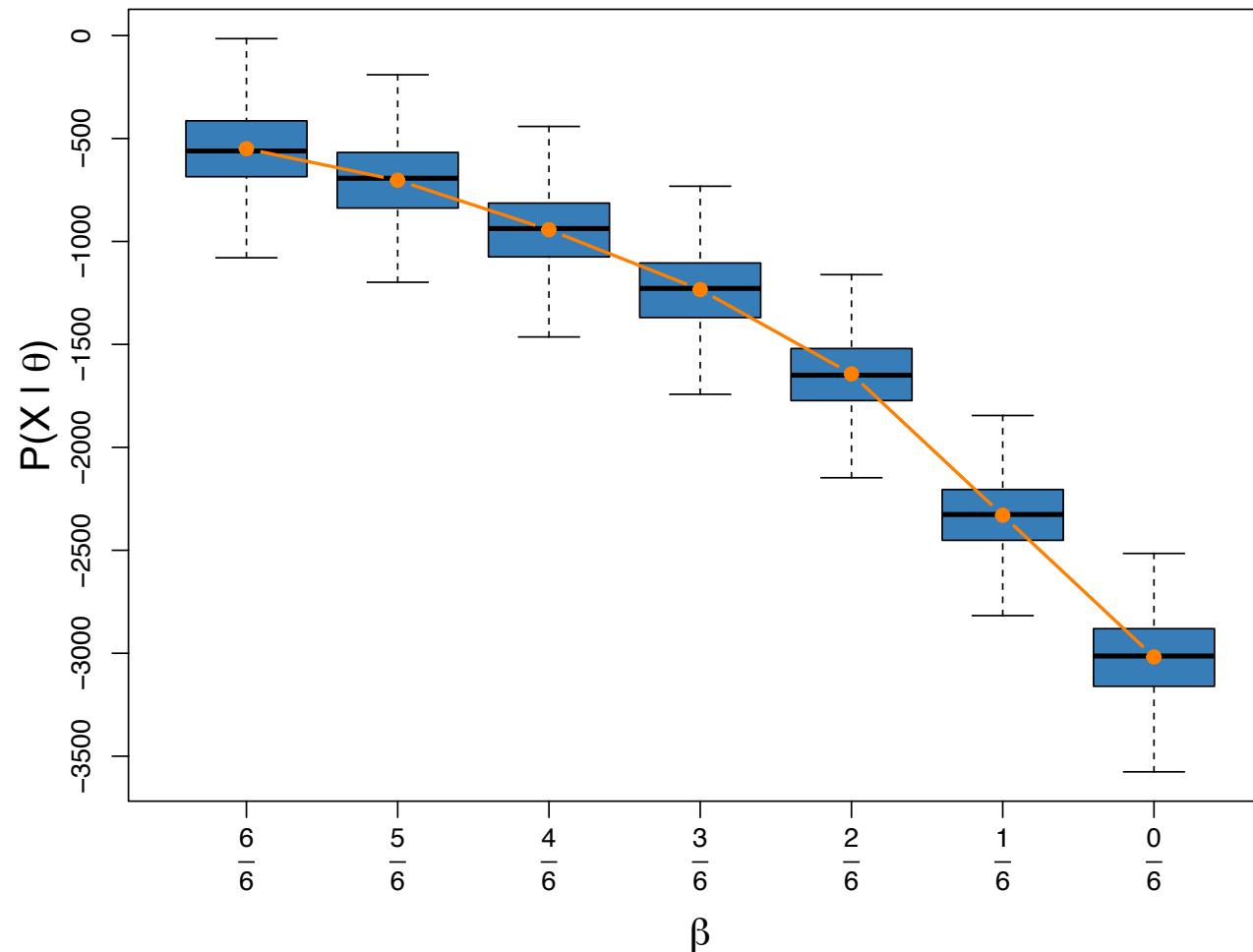
¹Lartillot (2006)

²Xie *et al.* (2011)

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Model Selection: Bayesian Methods

Estimating marginal likelihoods: power-posterior simulation

How should the stones be distributed between the posterior and the prior to efficiently estimate the marginal likelihood?

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It is more difficult to sample adequately from the relatively diffuse prior compared to the more concentrated posterior distribution.

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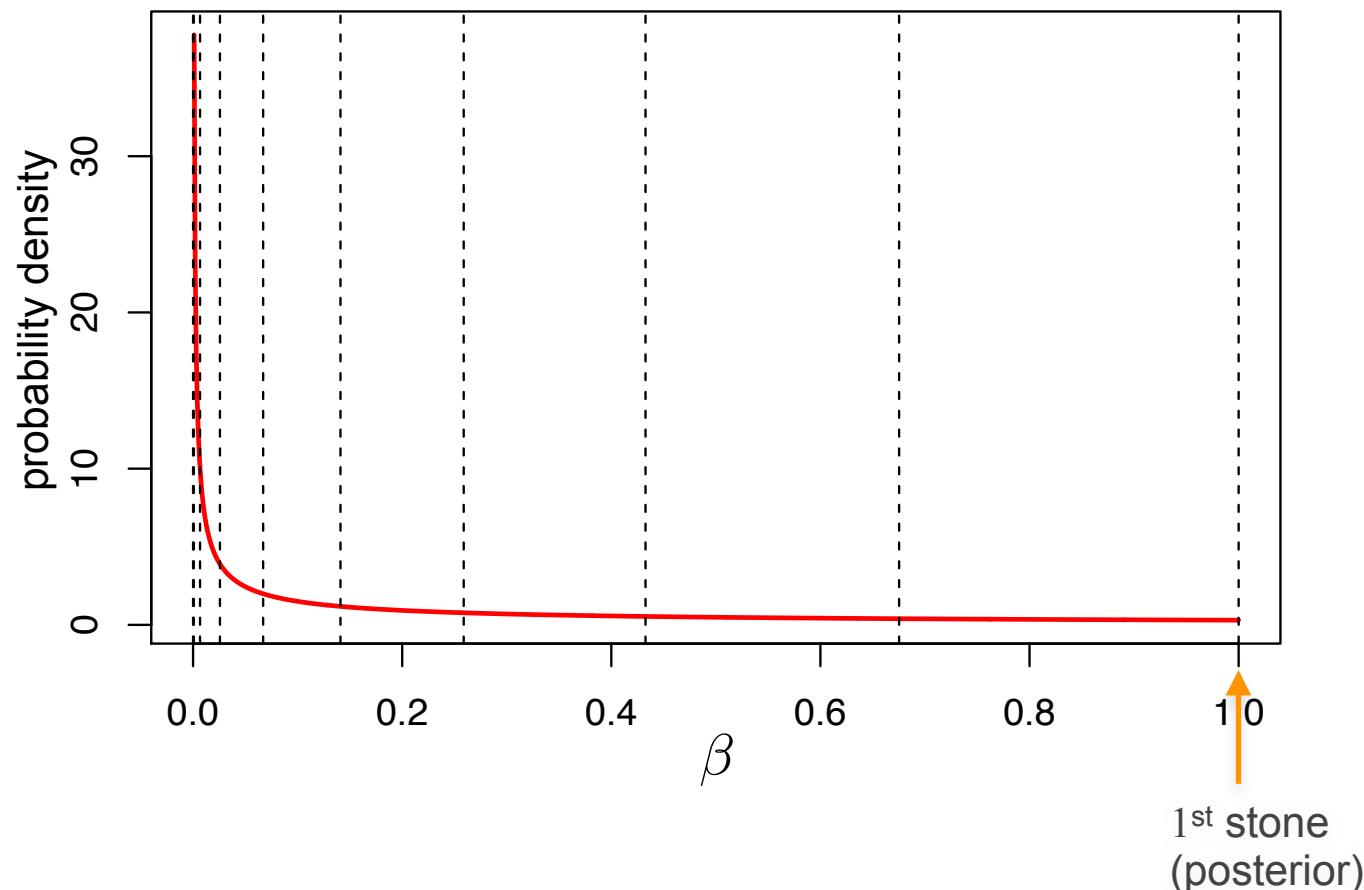
It is more difficult to sample adequately from the relatively diffuse prior compared to the more concentrated posterior distribution.

In order to improve the efficiency of the power-posterior simulation, the stones are therefore spaced so that they are concentrated near the prior.

Model Selection: Bayesian Methods

Estimating marginal likelihoods: power-posterior simulation

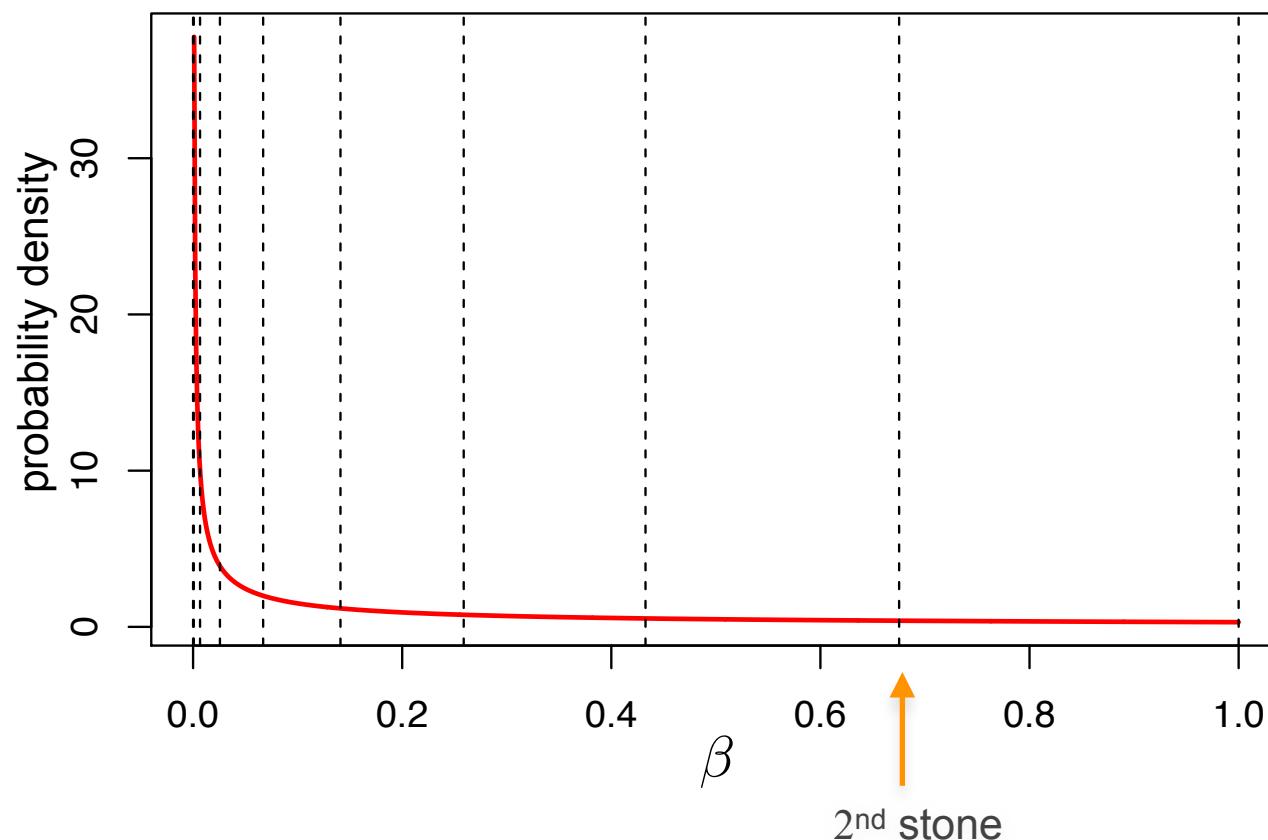
Experience suggests that spacing the stones as evenly distributed quantiles of a beta distribution works well, where by convention Beta(0.3,1.0).



Model Selection: Bayesian Methods

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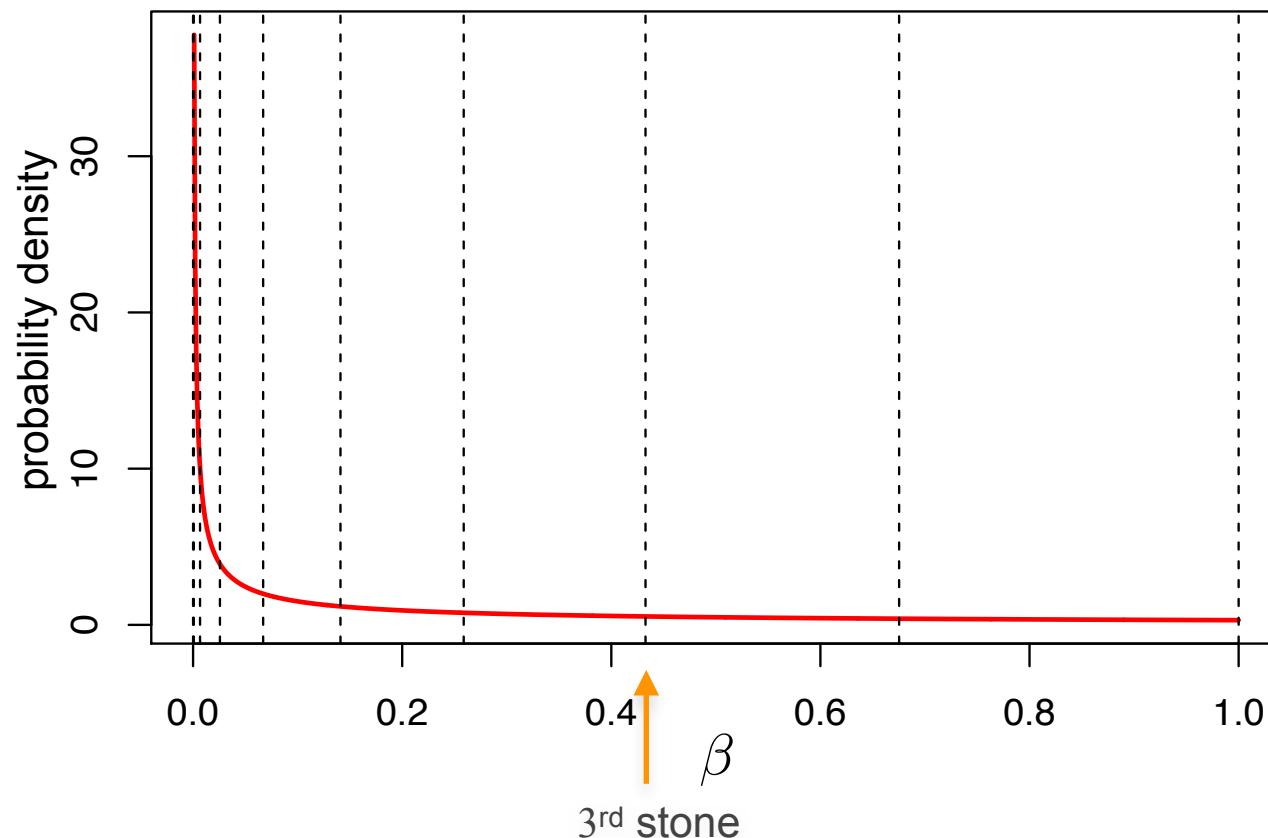
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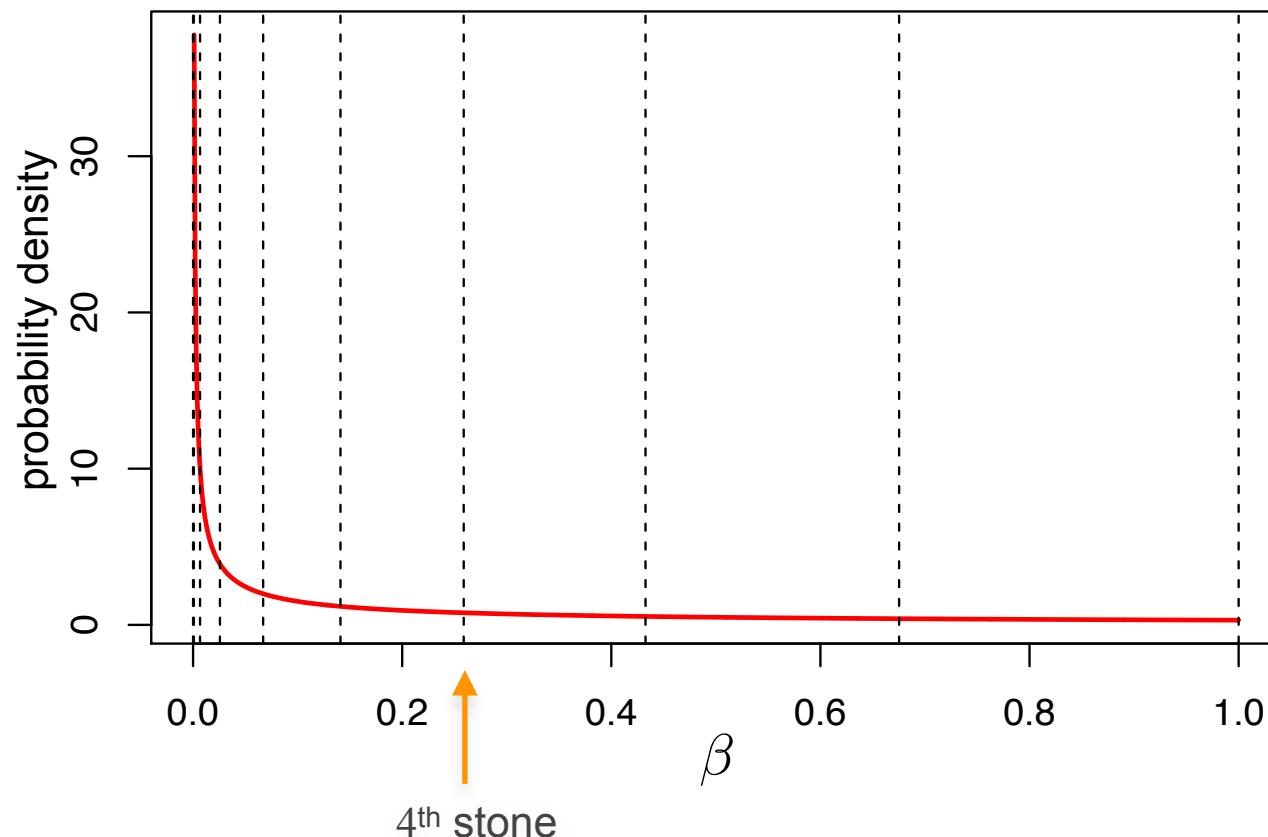
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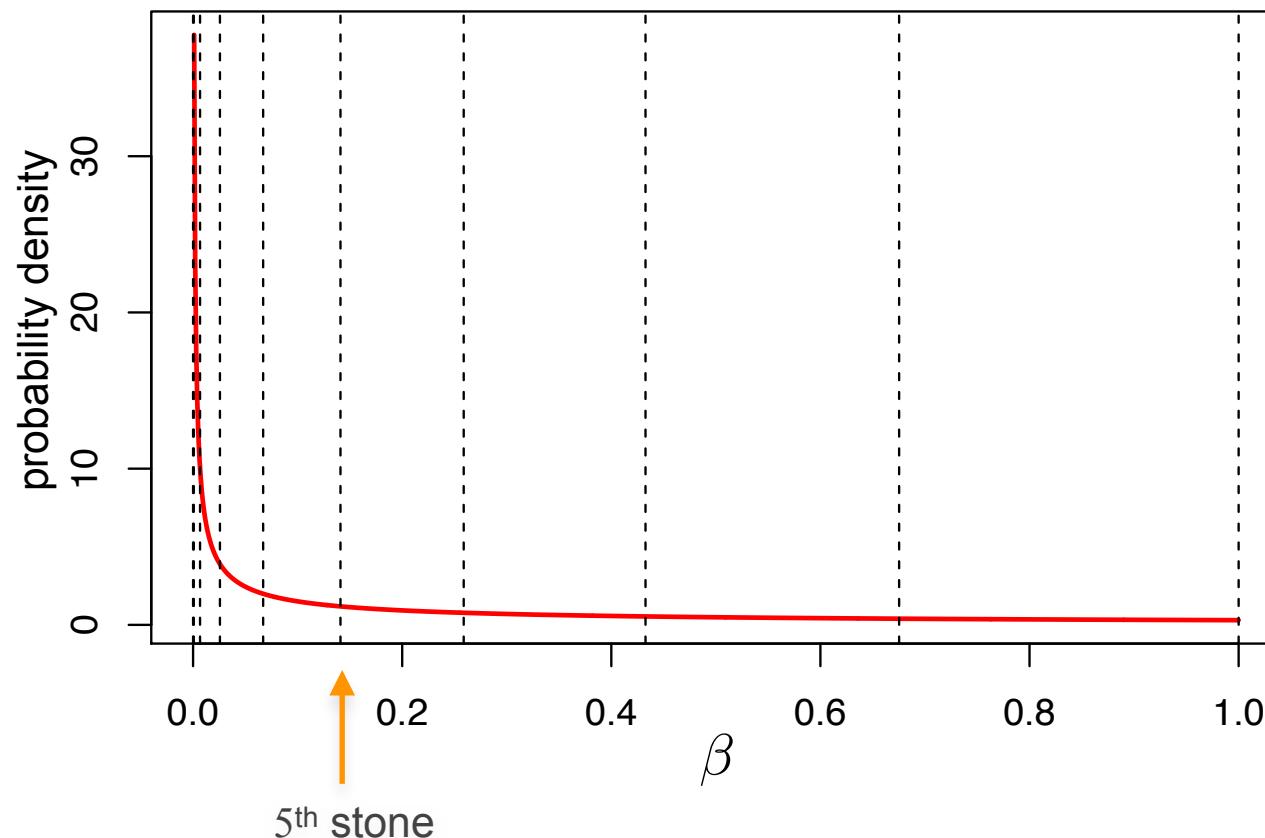
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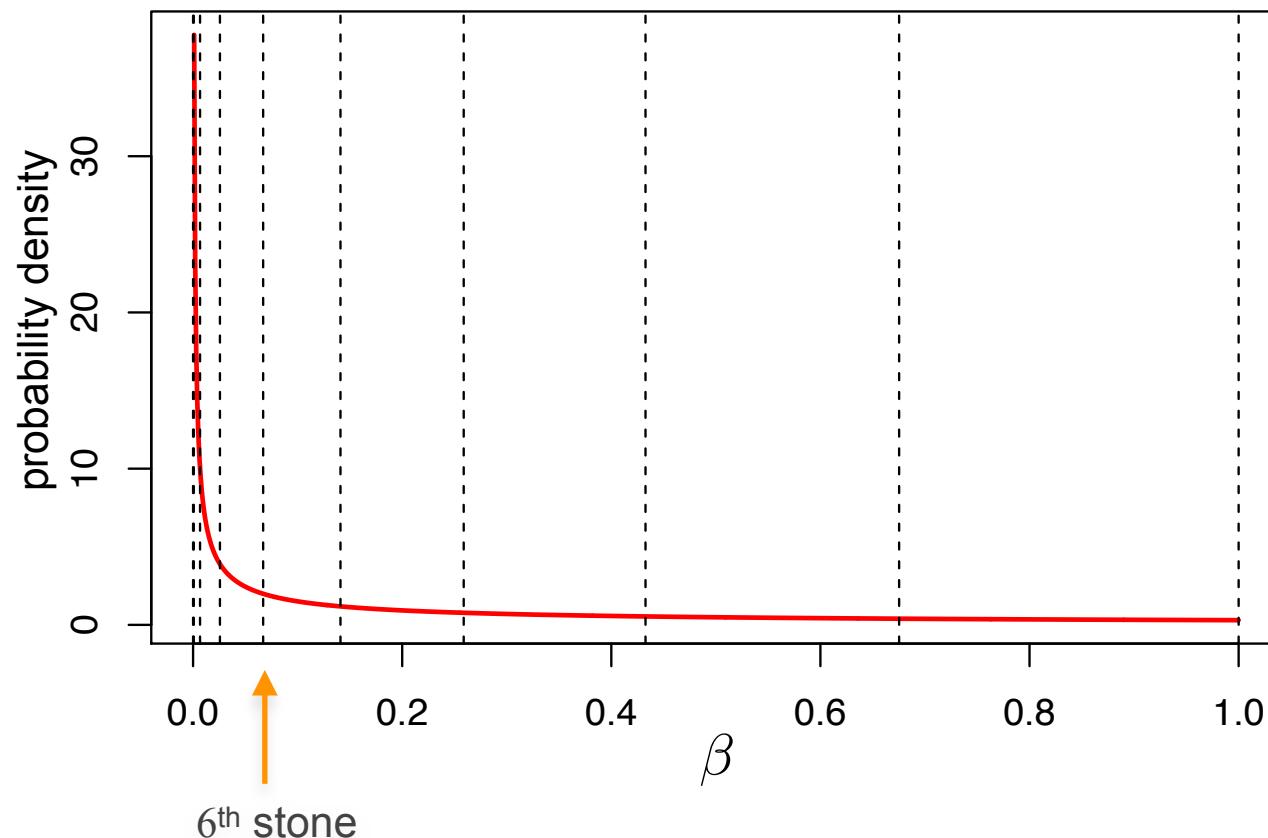
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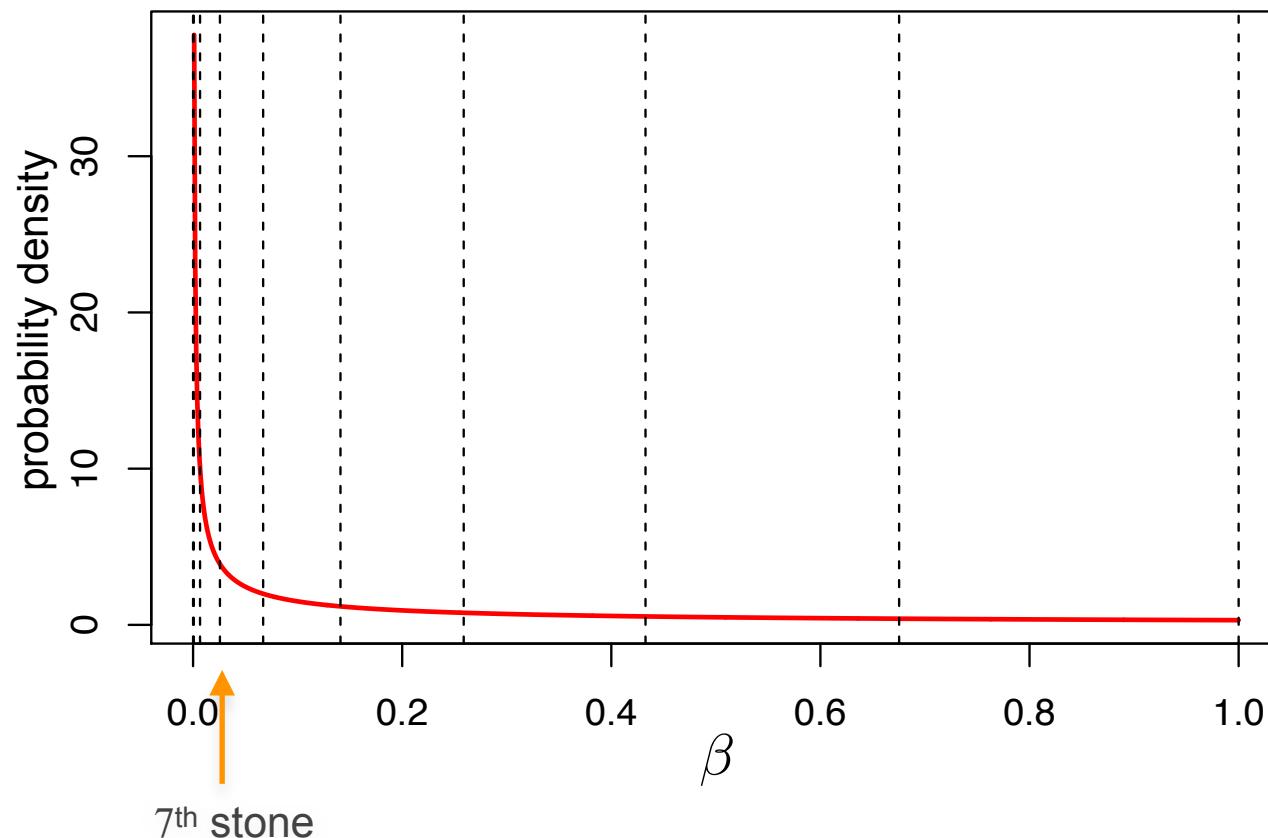
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Model Selection: Bayesian Methods

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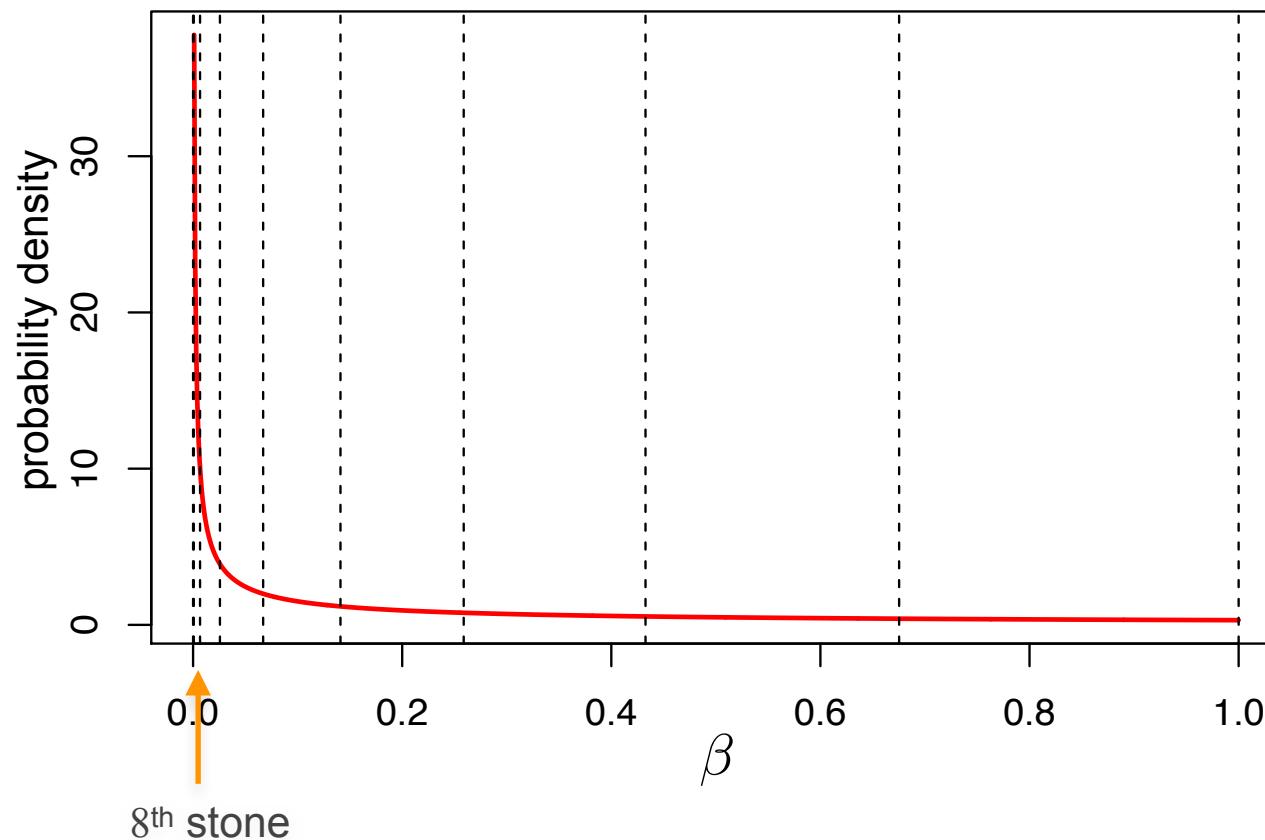
Experience suggests that spacing the stones as evenly distributed quantiles of a beta distribution works well, where by convention Beta(0.3,1.0).



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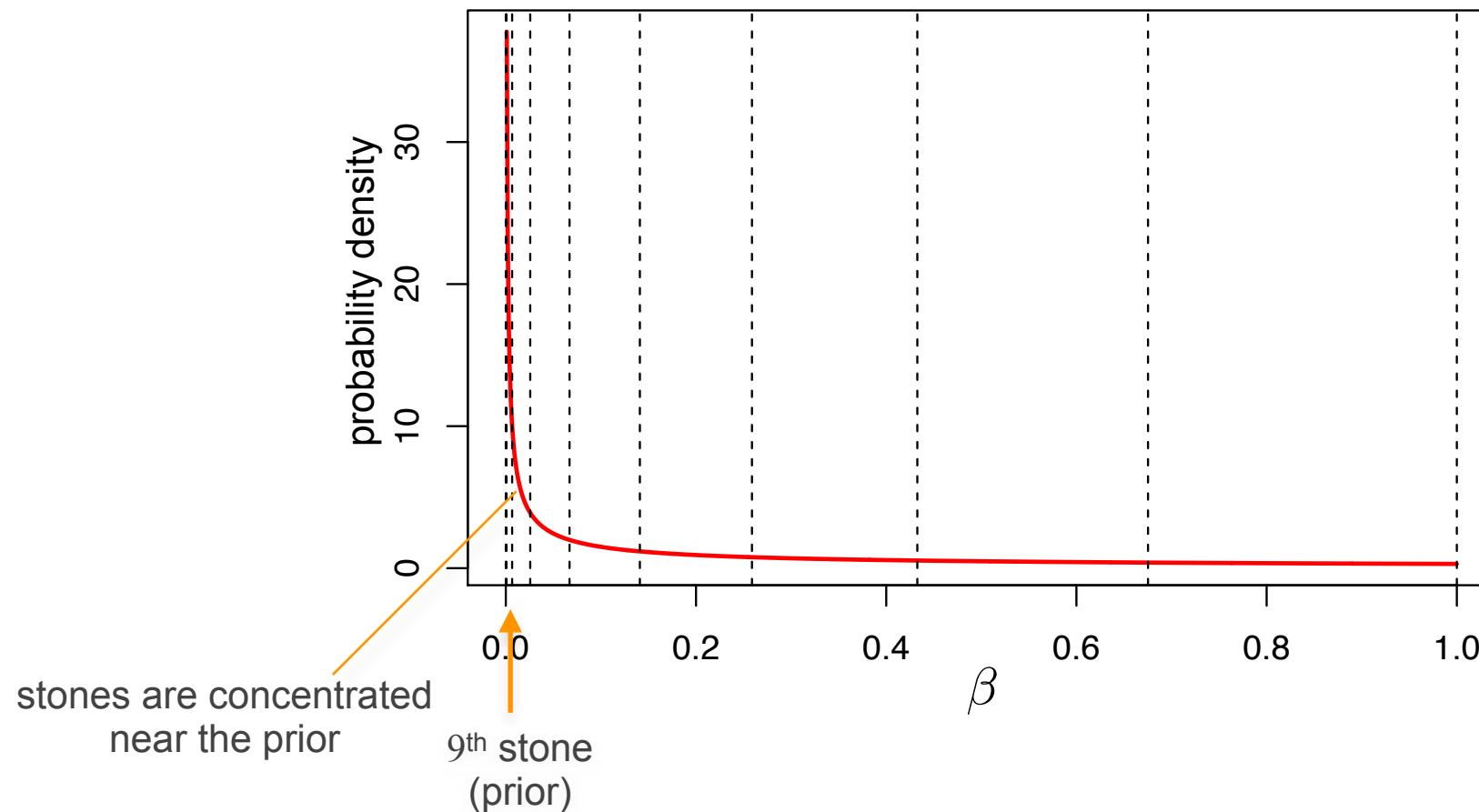
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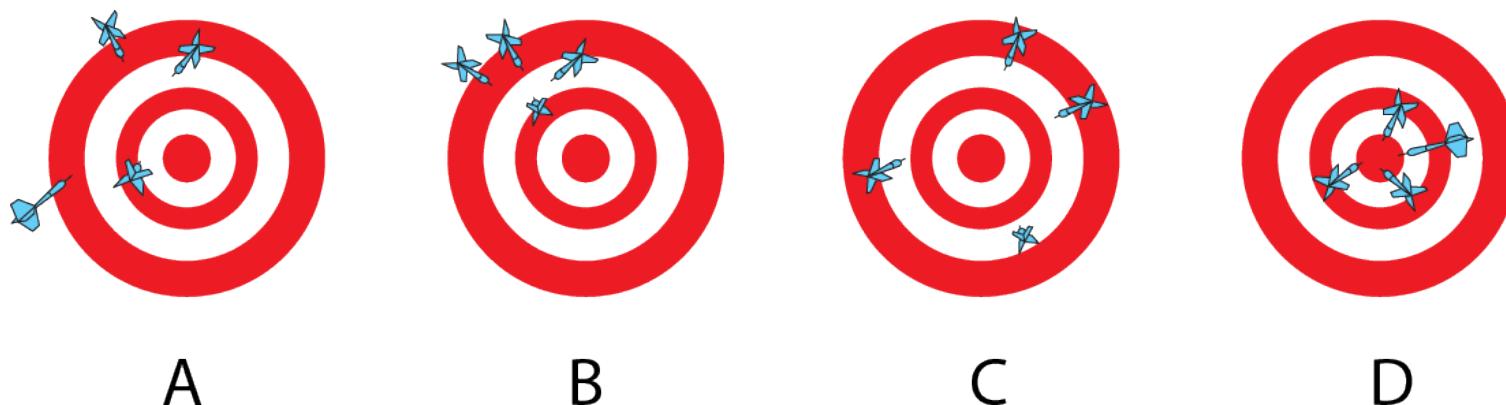
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Outline



I. Model selection

What is the relative fit of the candidate models (hypotheses) to our data?

Bayesian methods for selecting among candidate models (hypotheses)

II. Model adequacy

What is the absolute fit of the candidate models (hypotheses) to our data?

Bayesian methods for assessing model adequacy of candidate models (hypotheses)

III. Model averaging

How do we accommodate uncertainty in the choice among candidate models?

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Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

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We therefore need to assess the *absolute* fit of a given model to our data.

To assess adequacy, we adopt the premise that if a given model provides an adequate description of the process that gave rise to our data, then we should be able to use that model to simulate datasets that look like our data.

Bayesian Evaluation of Model Adequacy

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This approach is the Bayesian analog of parametric bootstrapping.

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We could use many different summary statistics, such as the multinomial likelihood:

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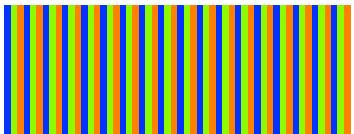
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8. Compare T_{obs} to the distribution predicted from the posterior distribution.

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data
matrix

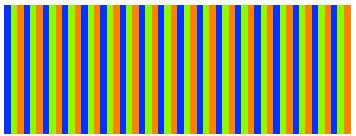


compute the summary
statistic for the observed
dataset, T_{obs}

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data
matrix



Candidate
model

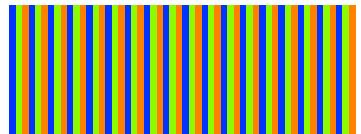


estimate the joint posterior
probability distribution
using MCMC

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data
matrix



Candidate
model



MCMC
simulation

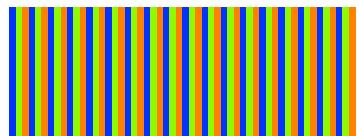


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Posterior-predictive simulation

Original data matrix



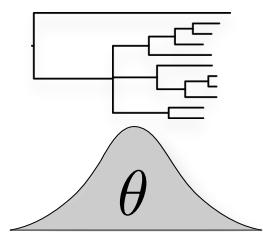
Candidate model



MCMC simulation



Posterior samples

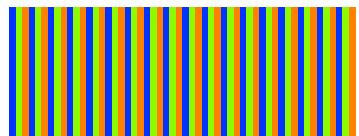


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Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



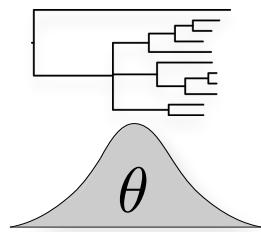
Candidate model



MCMC simulation



Posterior samples



Simulate

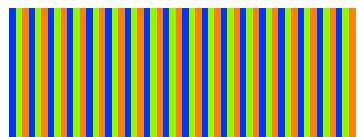


sample a marginal vector of from the joint posterior and simulate a new dataset

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



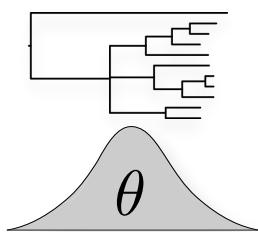
Candidate model



MCMC simulation



Posterior samples



Simulate



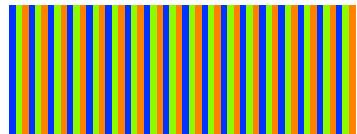
Simulated datasets

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Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



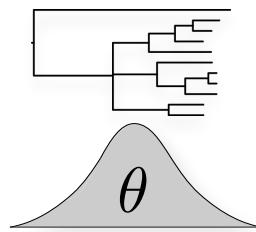
Candidate model



MCMC simulation



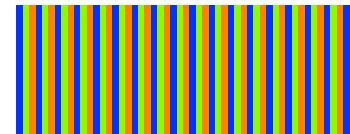
Posterior samples



Simulate



Simulated datasets



Summary statistics

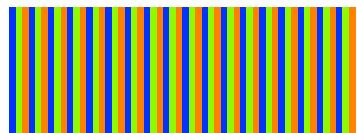
$$T_1$$

compute the summary statistic for the observed dataset, T_{sim}

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



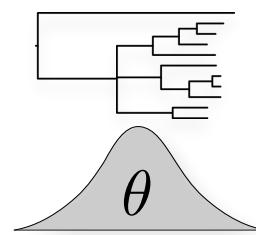
Candidate model



MCMC simulation



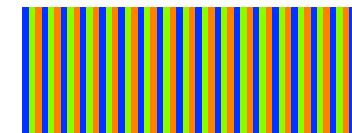
Posterior samples



Simulate



Simulated datasets



Summary statistics

$$T_1$$

$$T_2$$

$$T_3$$

$$T_4$$

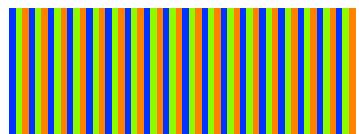
$$T_R$$

repeat many times, R

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



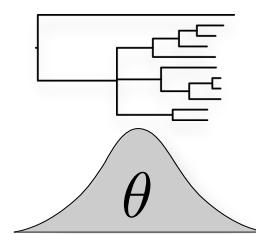
Candidate model



MCMC simulation



Posterior samples



Simulate



Simulated datasets



Summary statistics

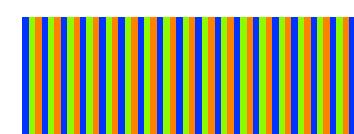
T_1



T_2



T_3

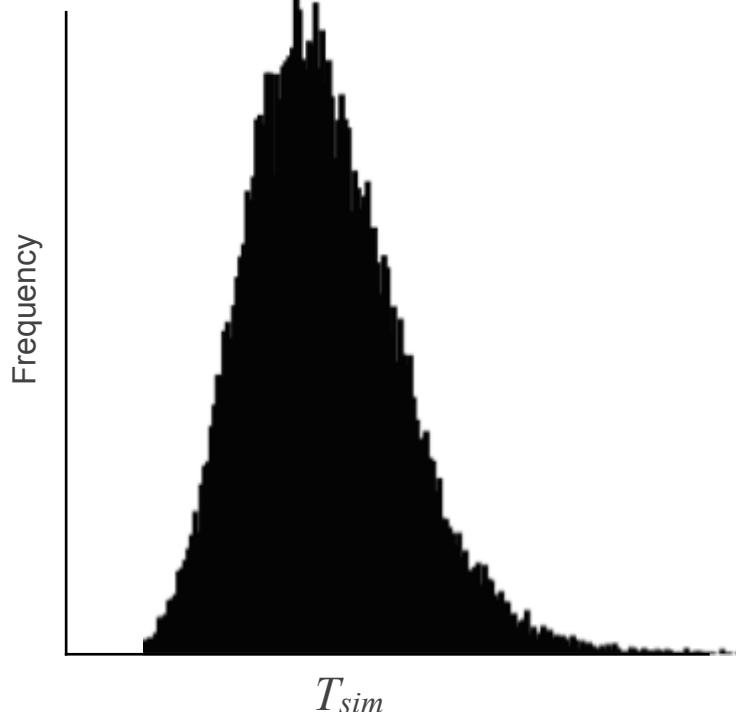


T_4



T_R

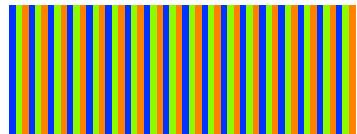
predictive distribution



Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



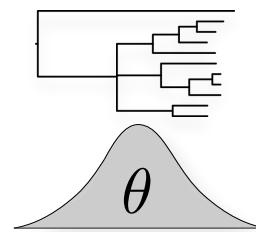
Candidate model



MCMC simulation



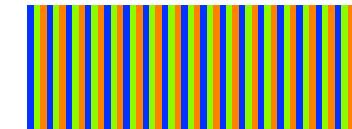
Posterior samples



Simulate

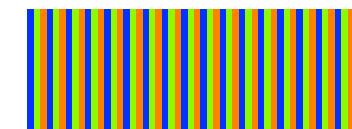


Simulated datasets

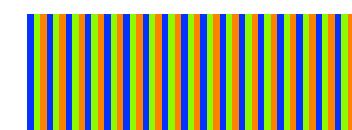


Summary statistics

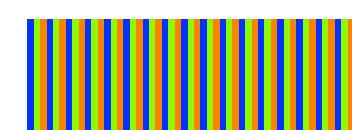
T_1



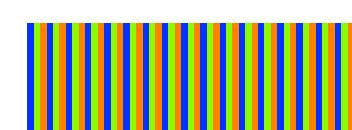
T_2



T_3

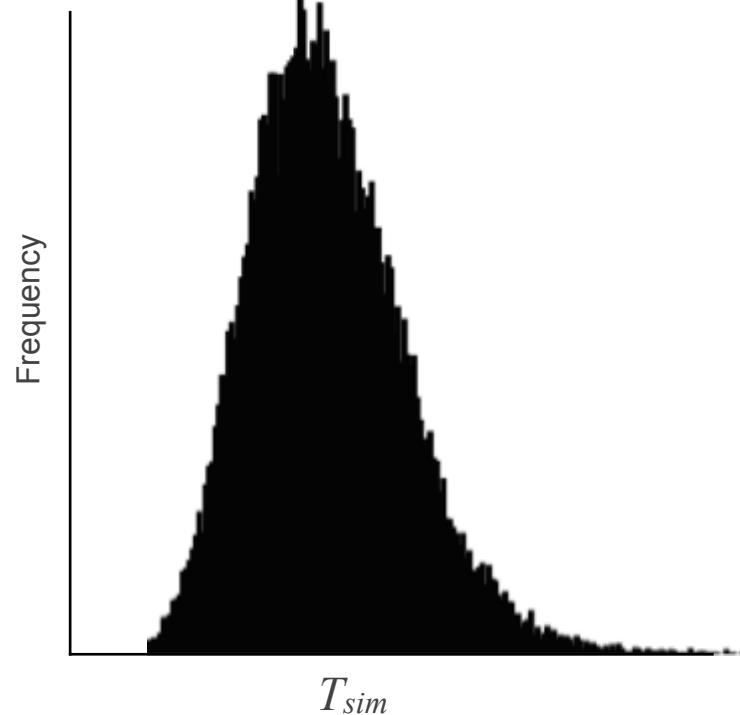


T_4



T_R

predictive distribution

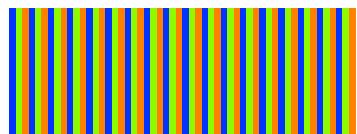


this is the distribution predicted by simulating from the posterior inferred under the candidate model

Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

Original data matrix



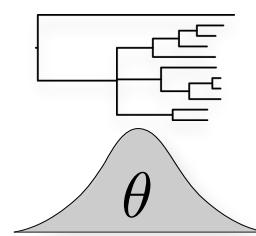
Candidate model



MCMC simulation



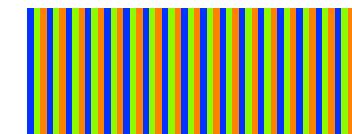
Posterior samples



Simulate

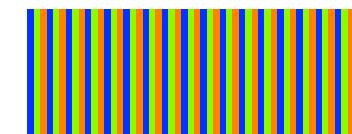


Simulated datasets

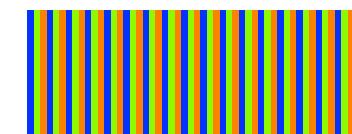


Summary statistics

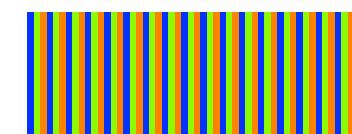
T_1



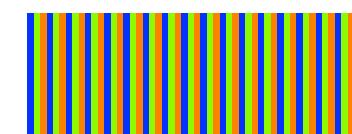
T_2



T_3

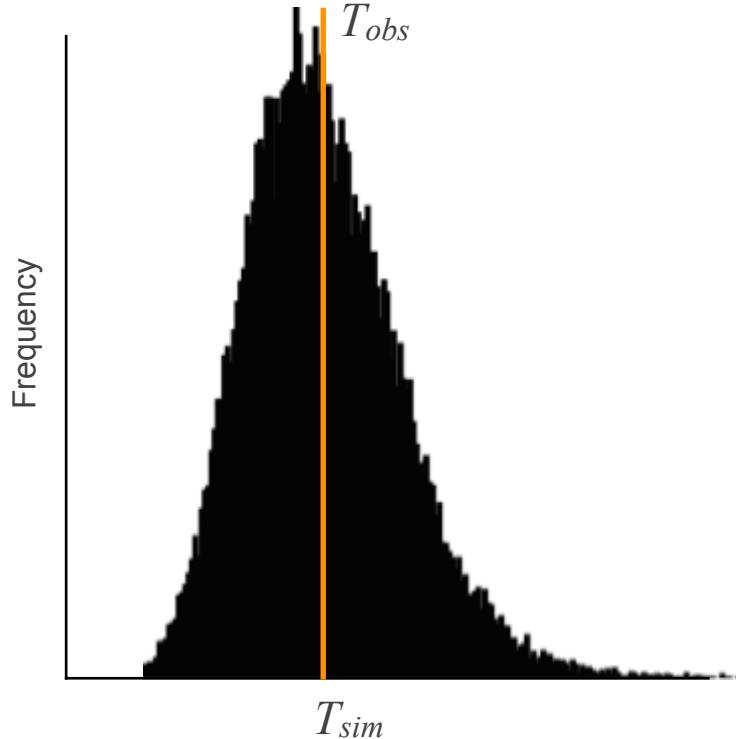


T_4



T_R

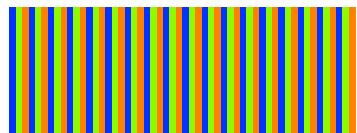
good model adequacy



Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation

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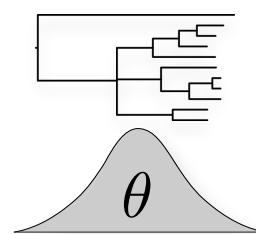
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MCMC simulation



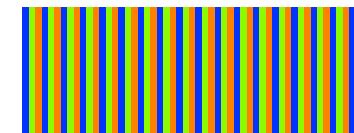
Posterior samples



Simulate

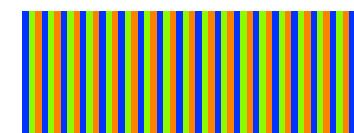


Simulated datasets



Summary statistics

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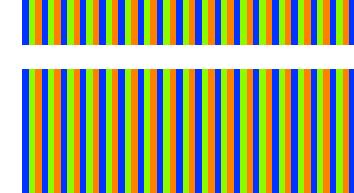
T_2



T_3

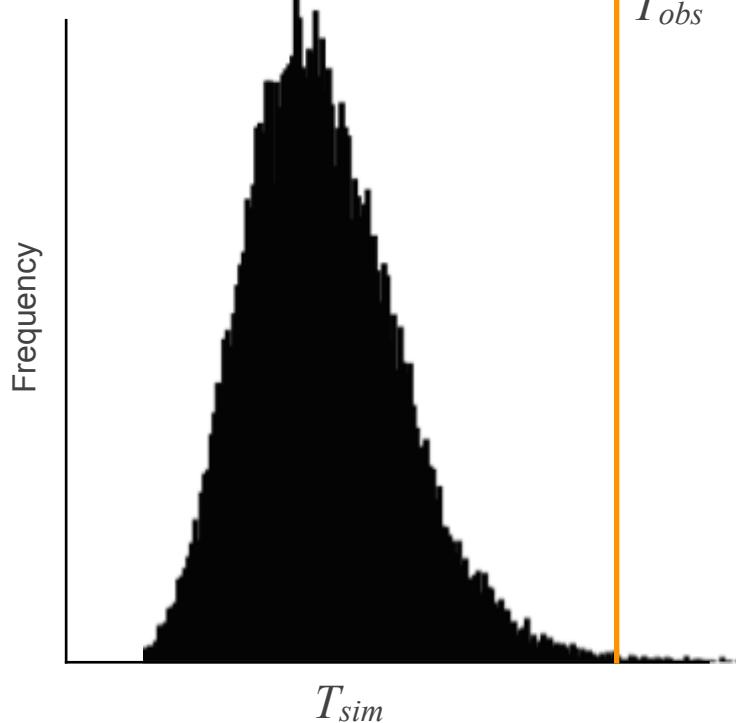


T_4



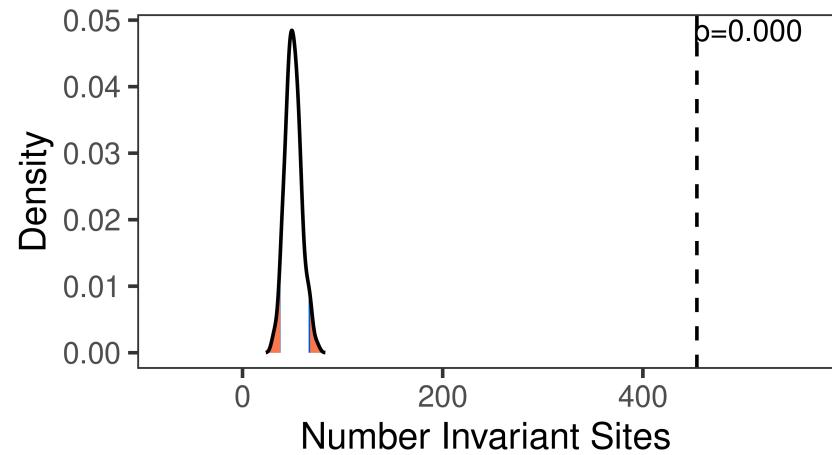
T_R

poor model adequacy



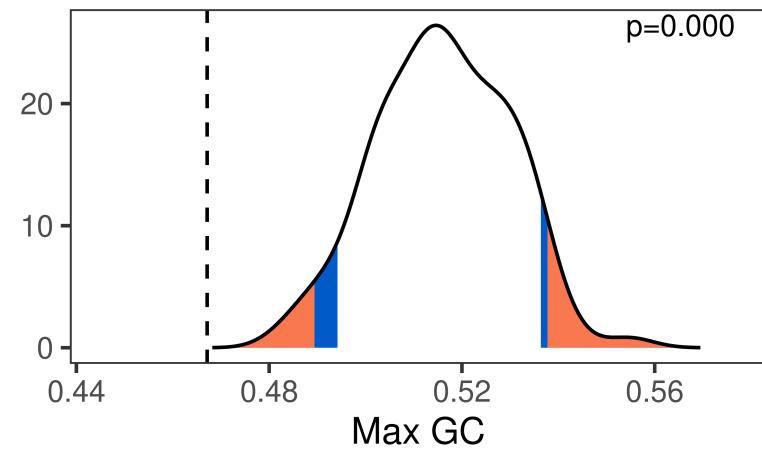
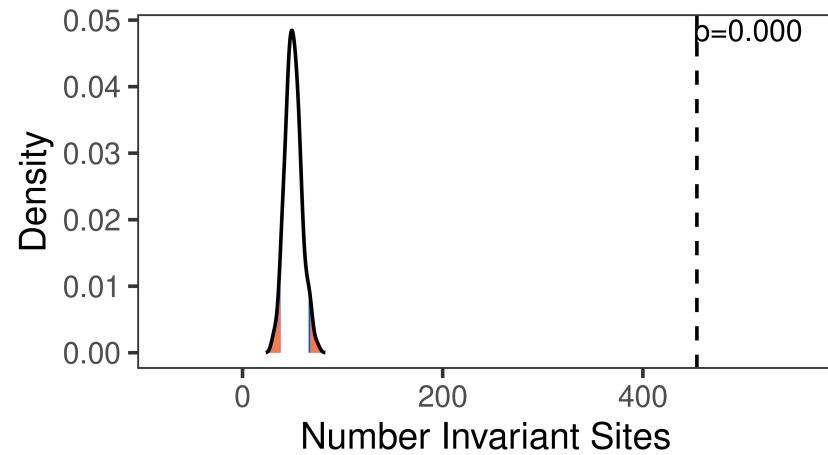
Bayesian Evaluation of Model Adequacy

Posterior-predictive simulation



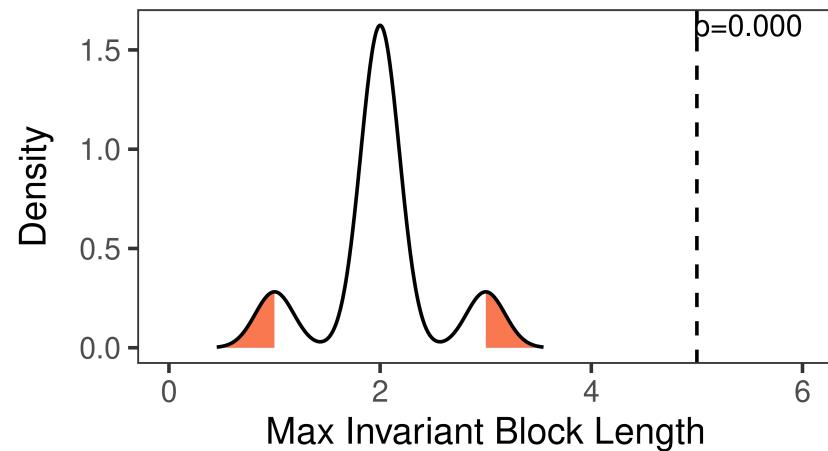
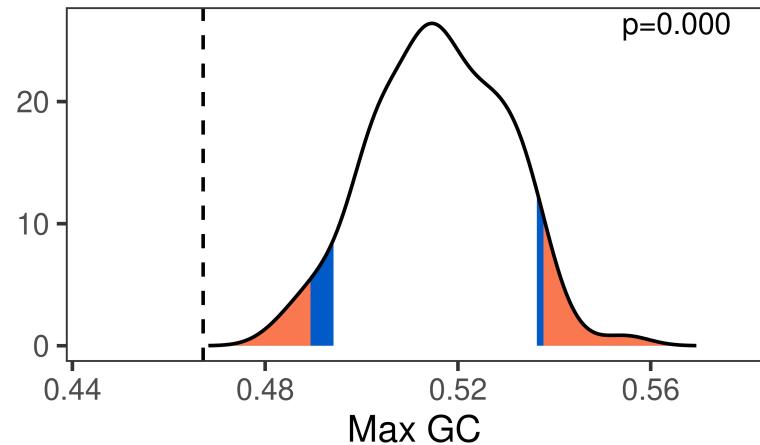
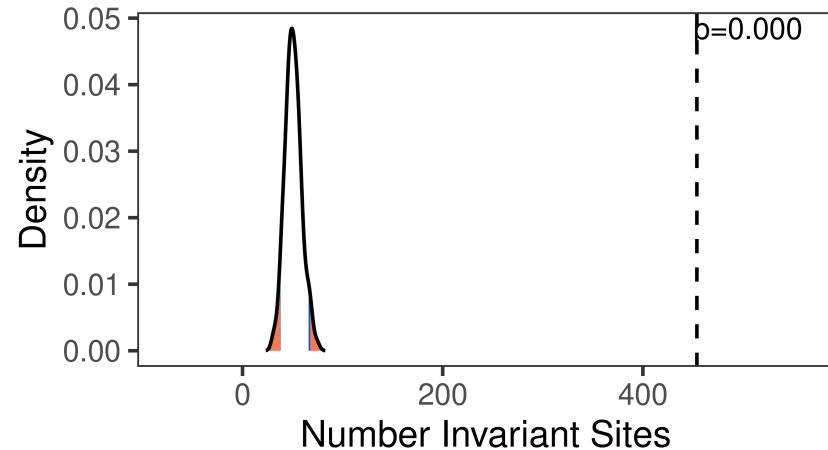
Bayesian Evaluation of Model Adequacy

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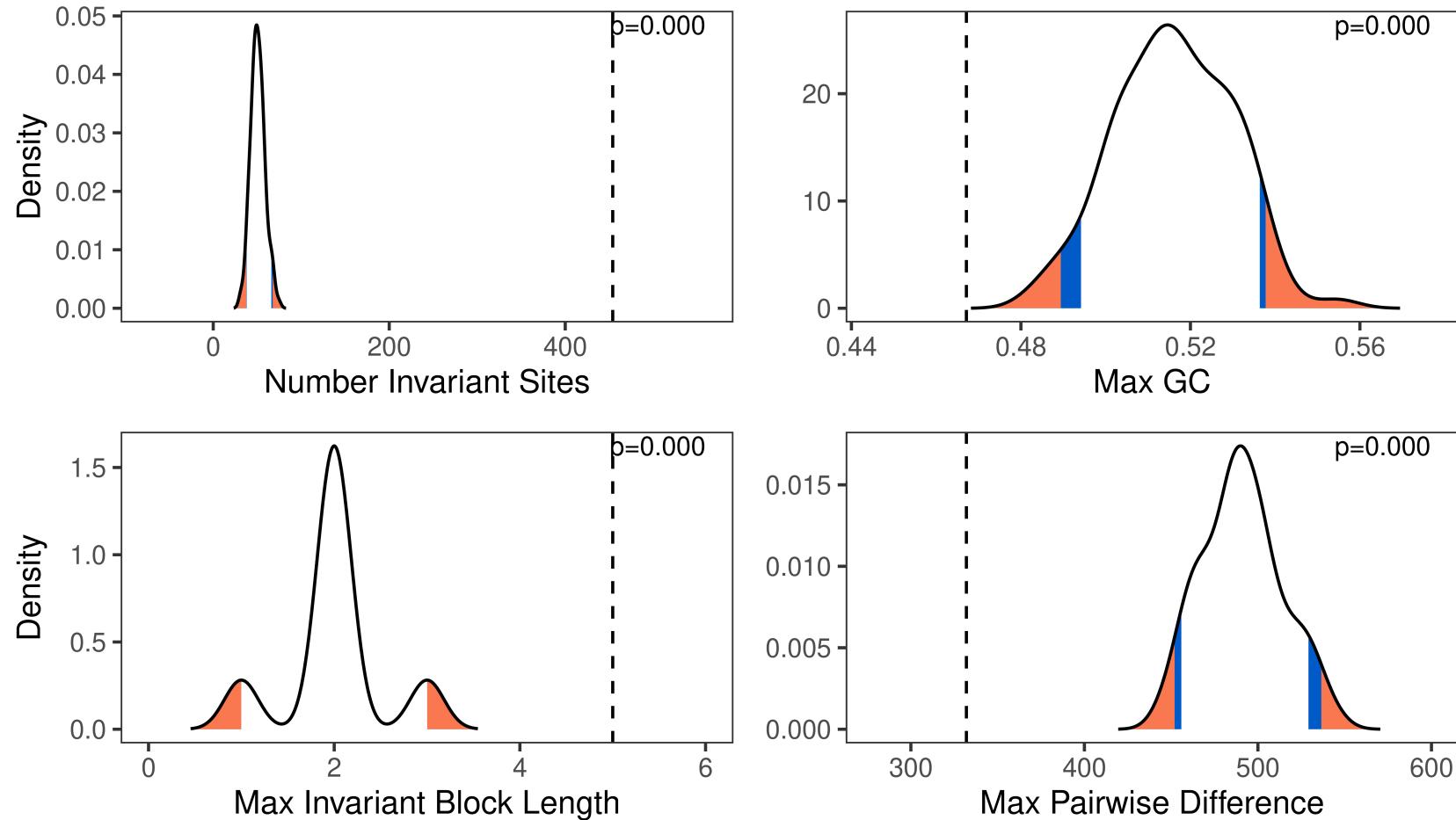
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Outline

I. Model selection

What is the relative fit of the candidate models (hypotheses) to our data?

ML and Bayesian methods for selecting among candidate models (hypotheses)

II. Model adequacy

What is the absolute fit of the candidate models (hypotheses) to our data?

Bayesian methods for assessing model adequacy of candidate models (hypotheses)

III. Model averaging

How do we accommodate uncertainty in the choice among candidate models?

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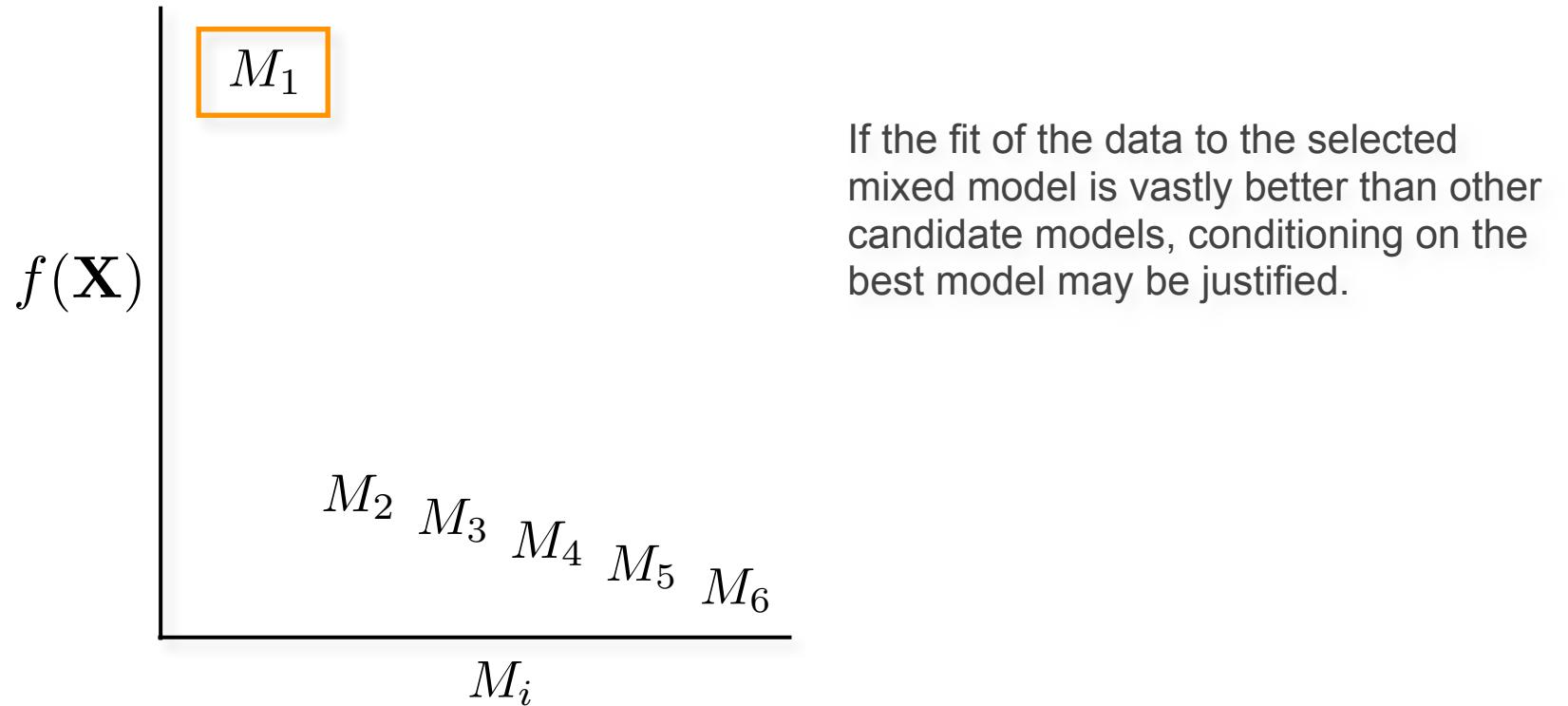
Even the best (and adequate) model might have (many) close competitors

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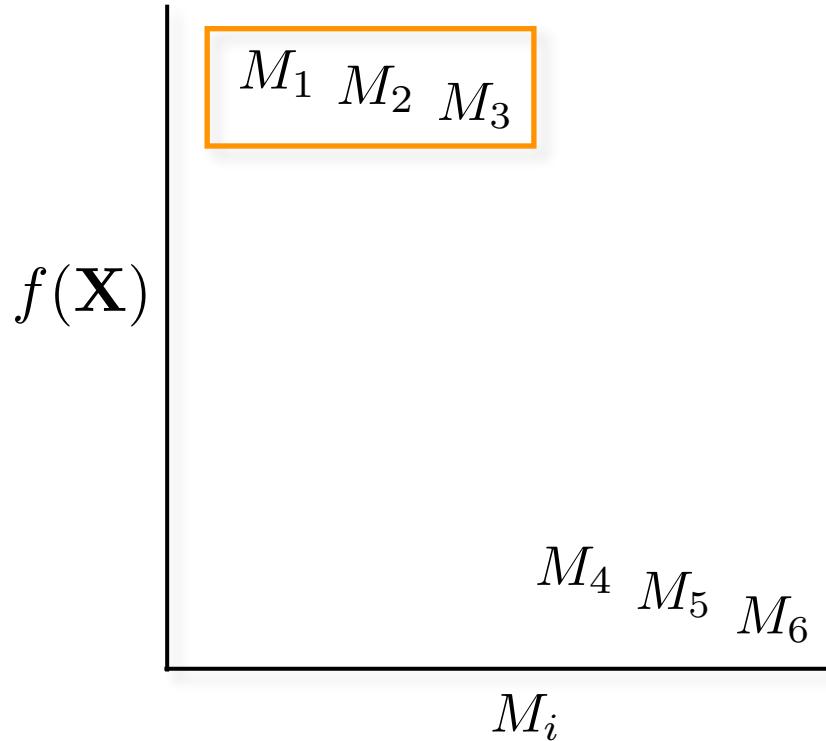
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Bayesian Model Selection

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Conversely, if the fit of the data to the selected model is only marginally better than other candidate models, it would be unwise to condition on the best model.

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Bayesian model averaging: reversible-jump MCMC (rjMCMC)

If we do not wish to condition the model (treat it as a fixed assumption), we could opt to treat the model itself as a *random variable*.

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likelihood ratio prior ratio proposal ratio

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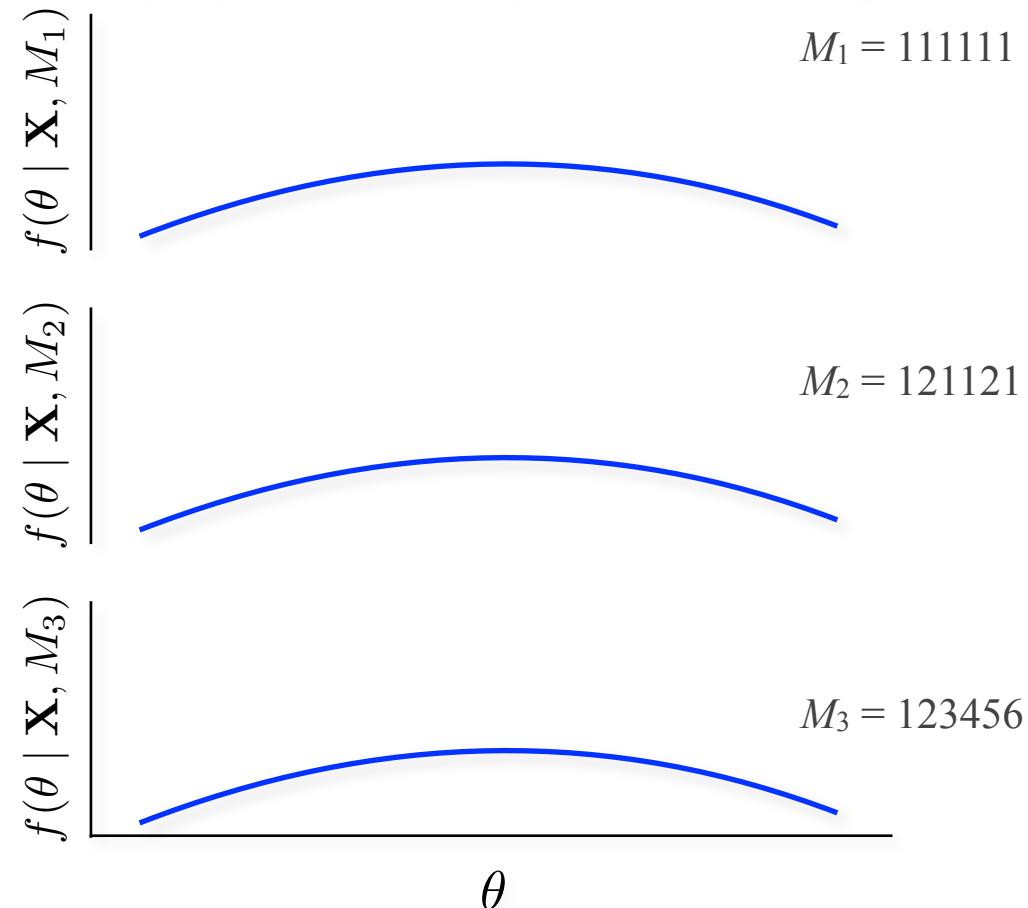
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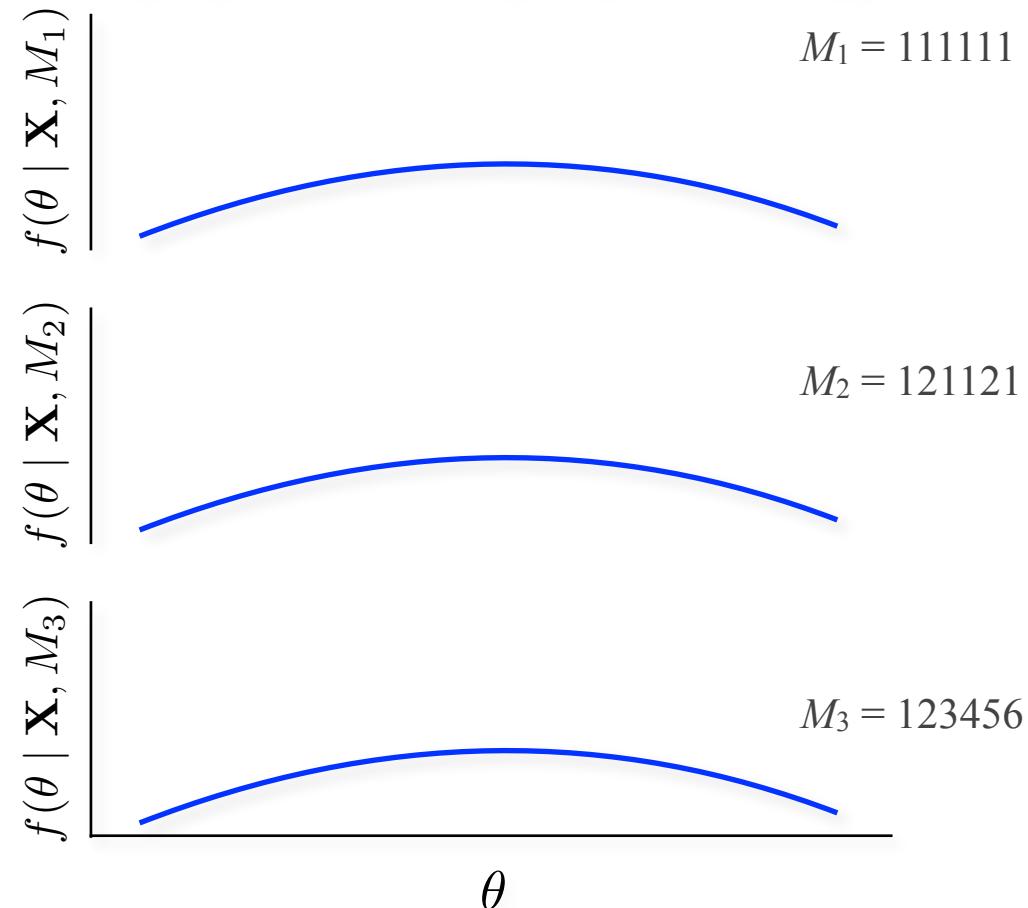
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We infer the joint posterior probability distribution by averaging over a set of models, M_i .

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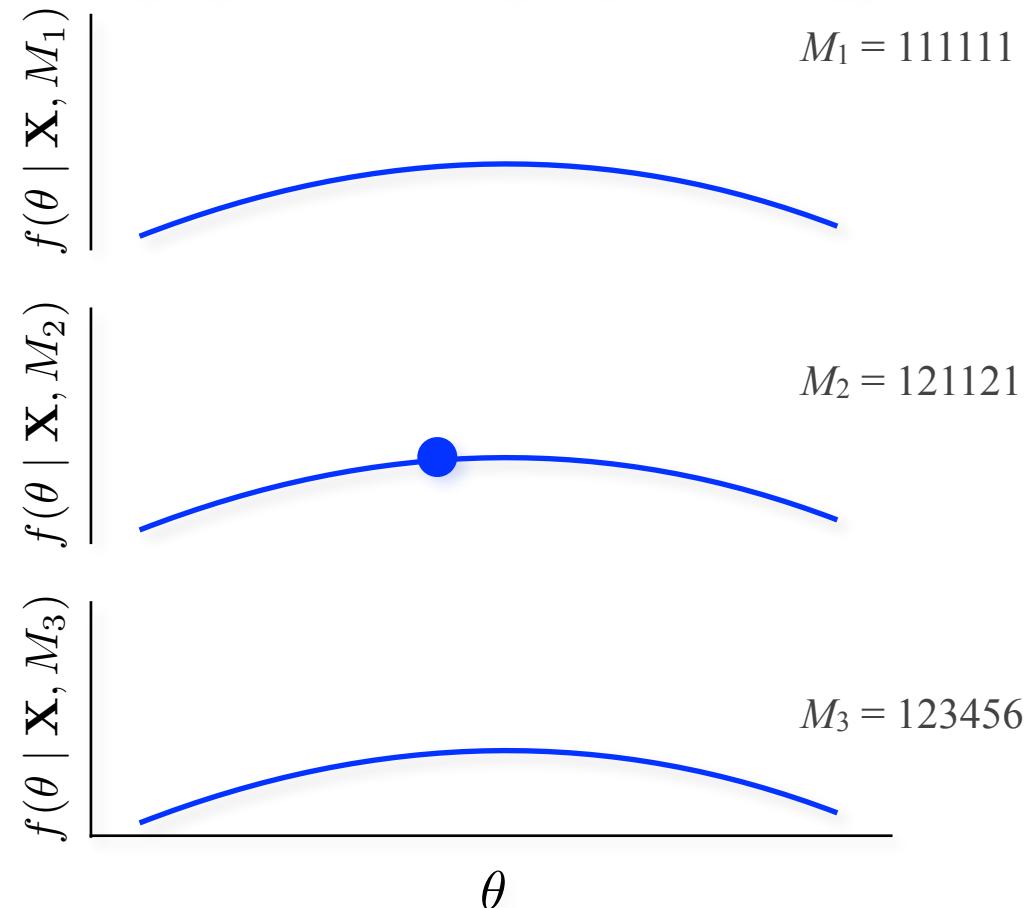
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Like other variables, we specify the prior probability distribution for the models.

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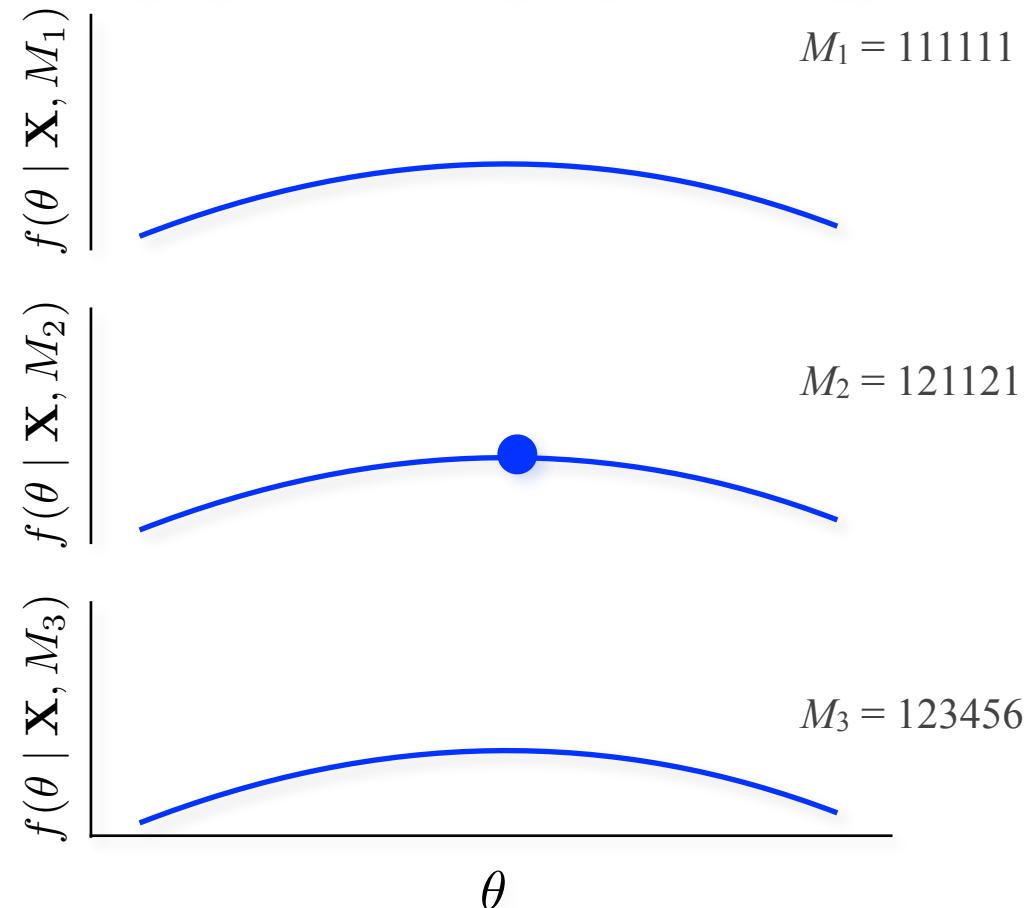
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Within a model, we sample parameter values in the normal way.

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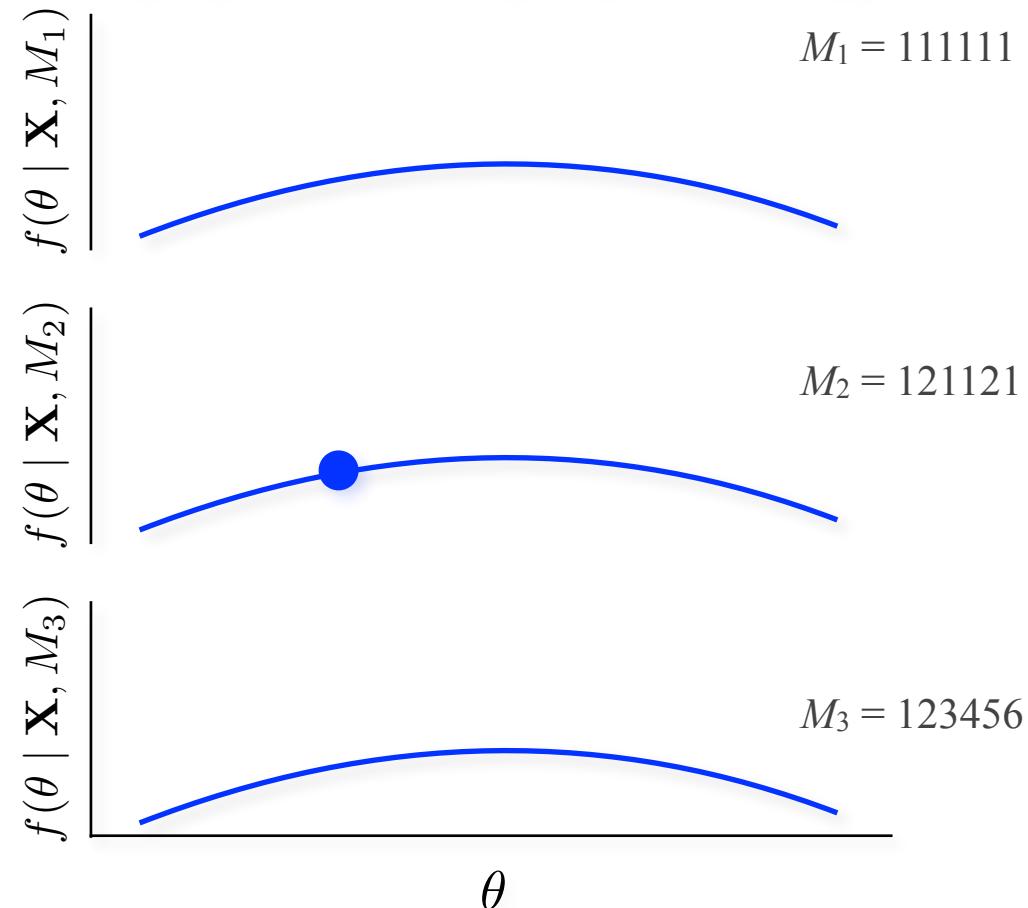
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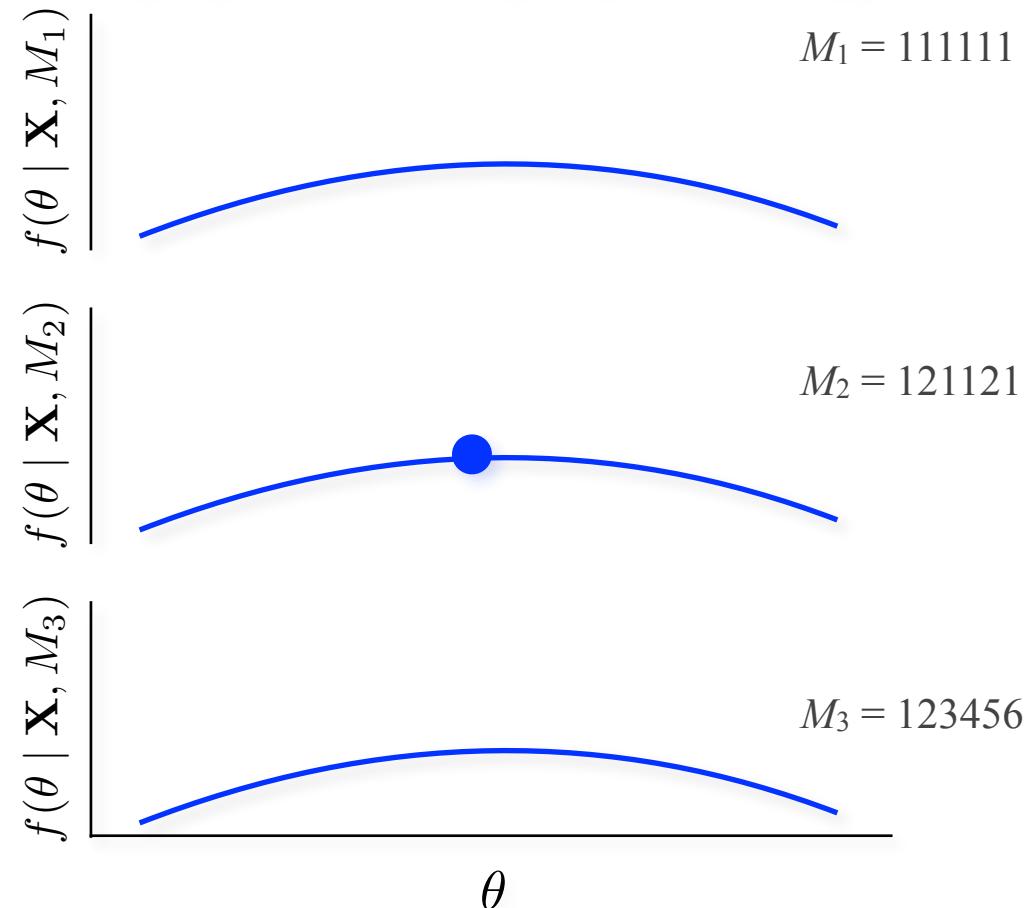
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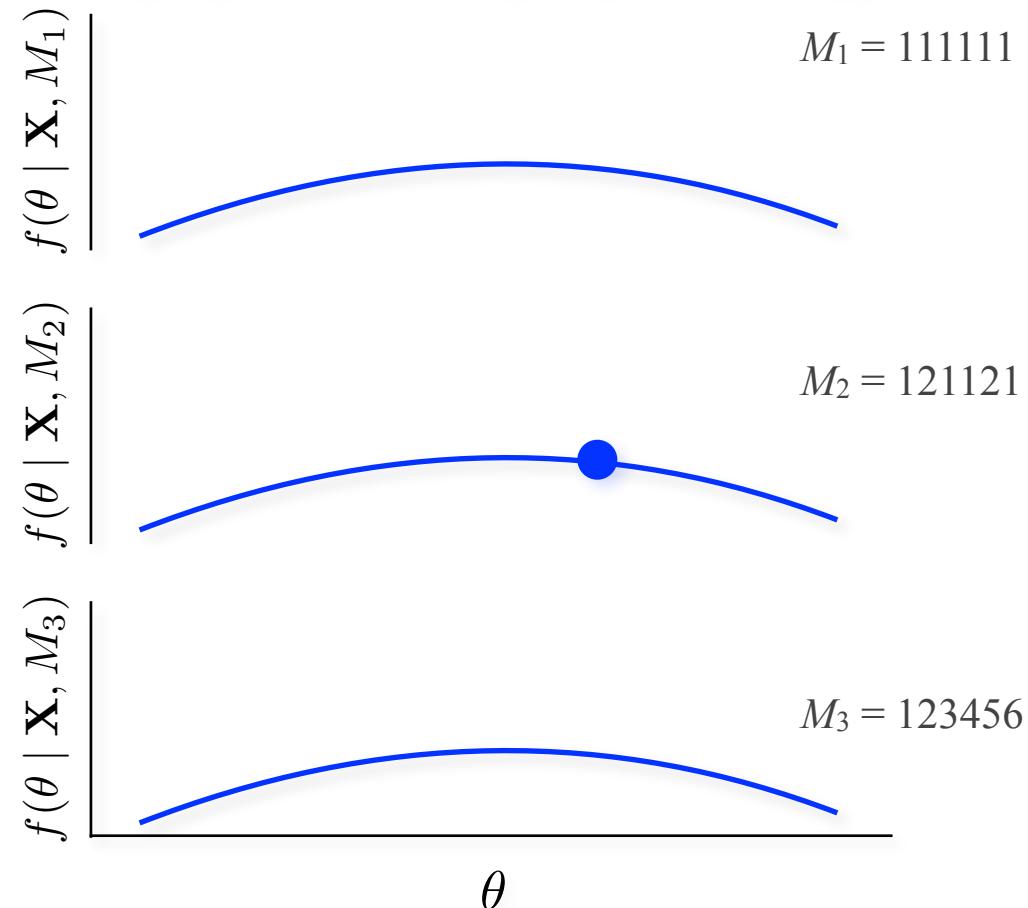
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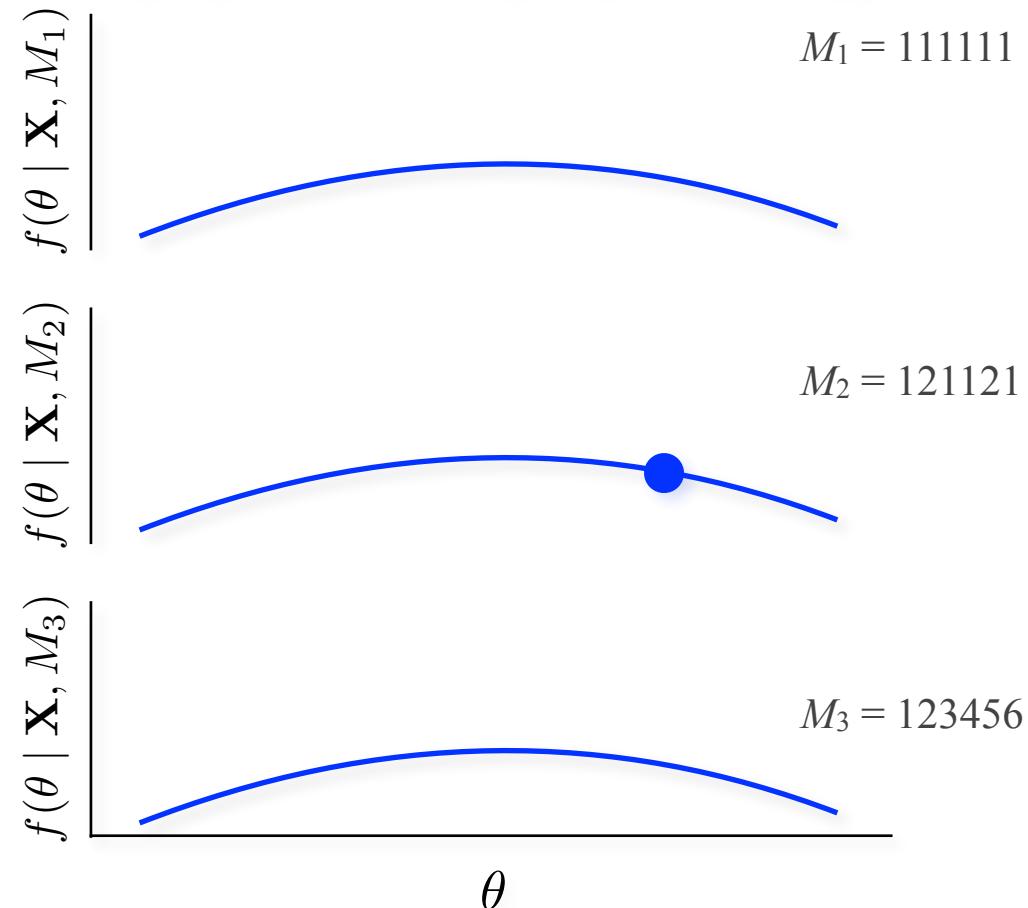
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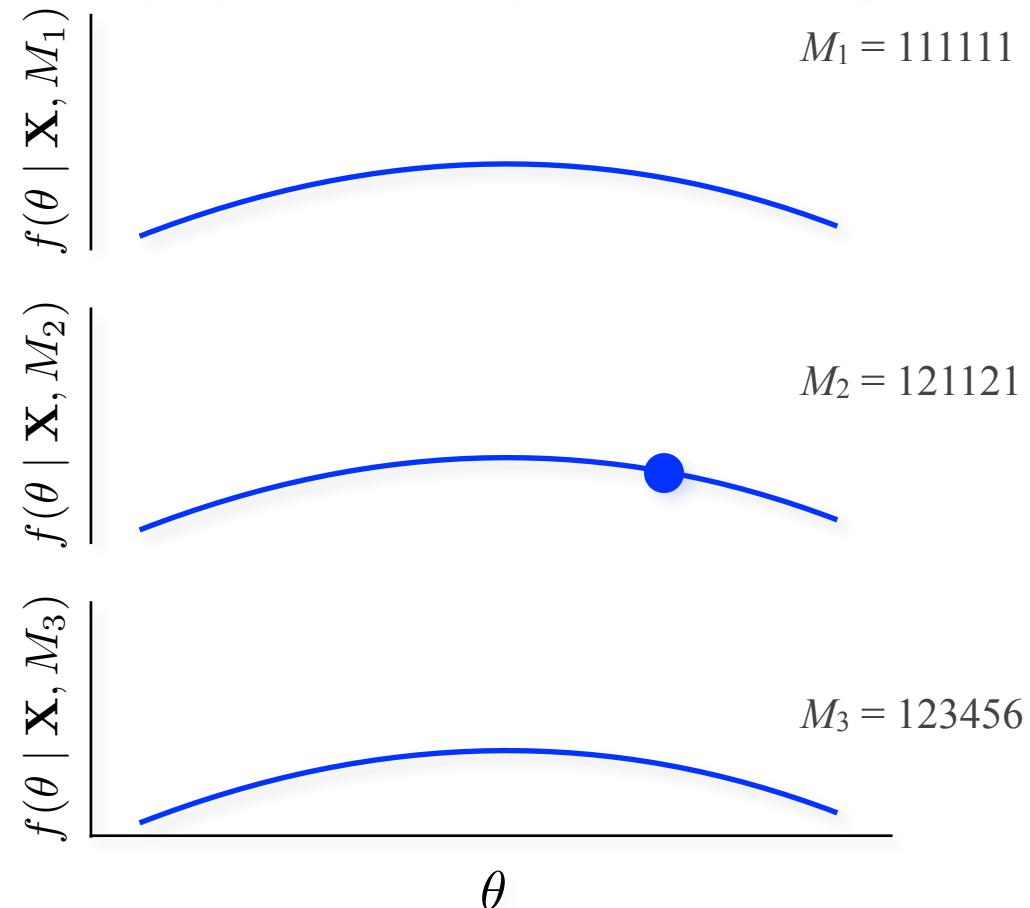
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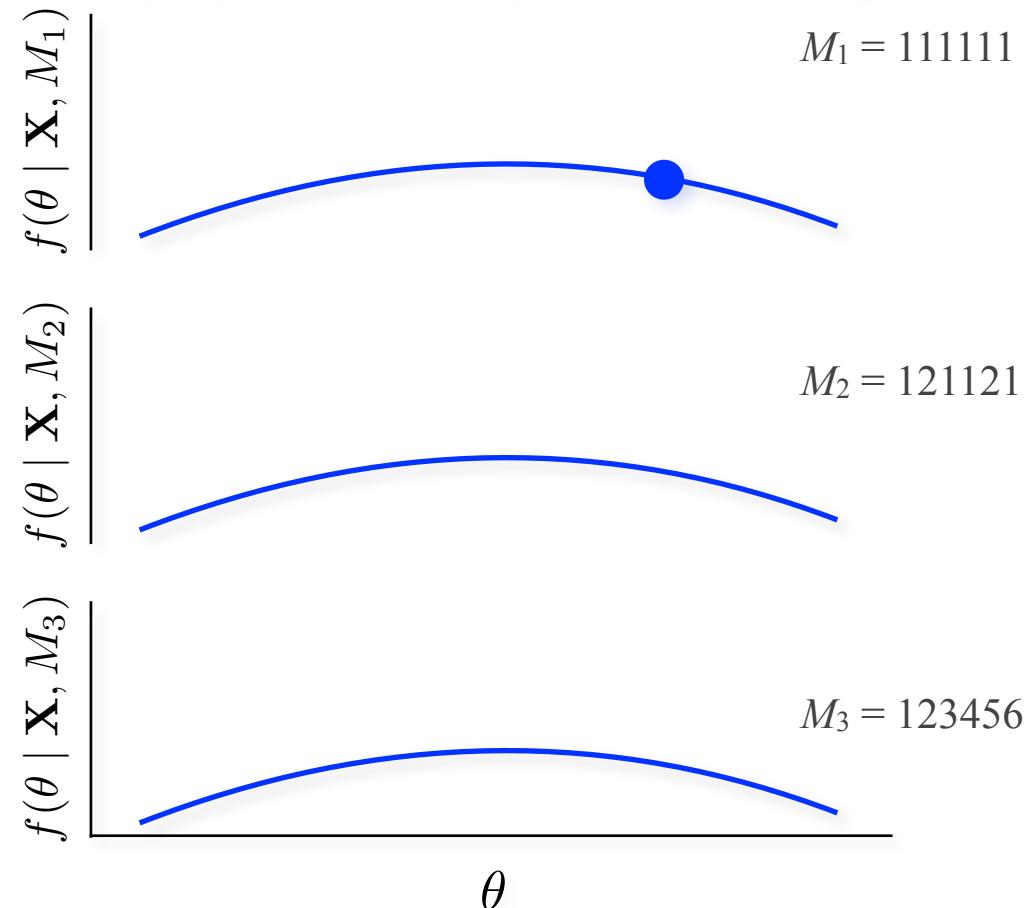
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Occasionally, we propose a move to a new model

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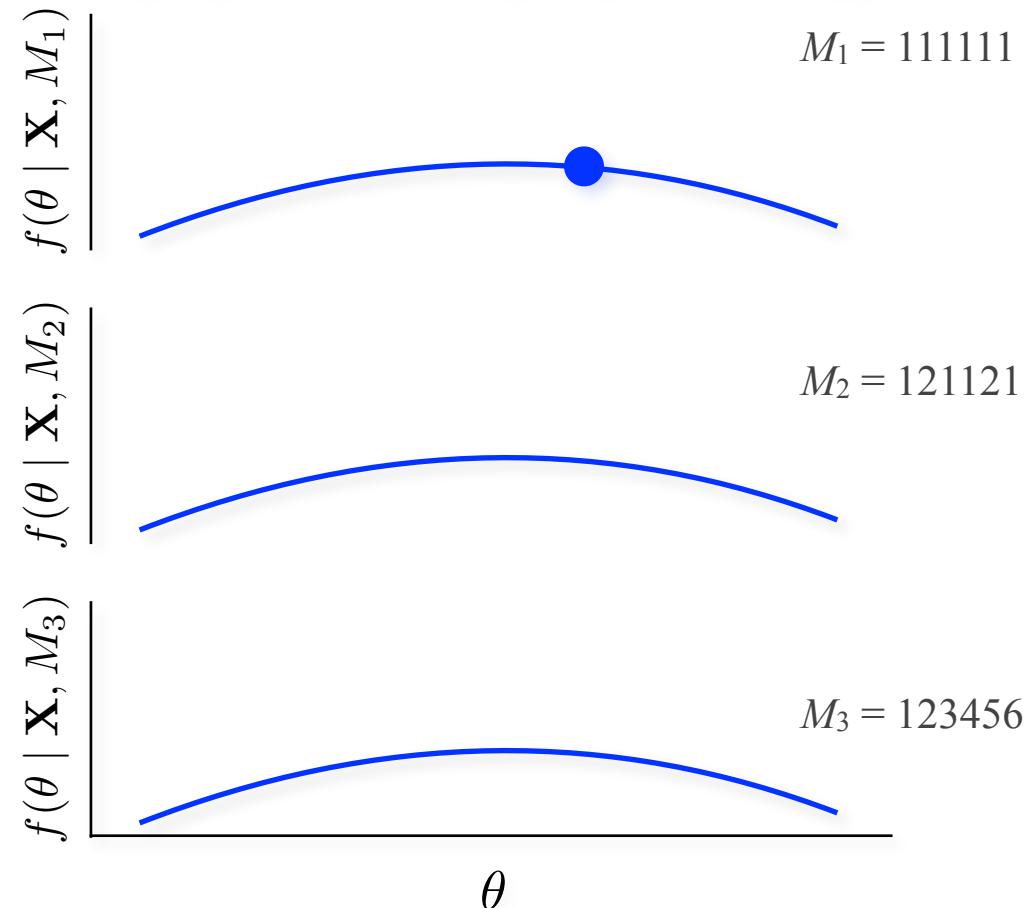
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Occasionally, we propose a move to a new model, and accept/reject in the usual way.

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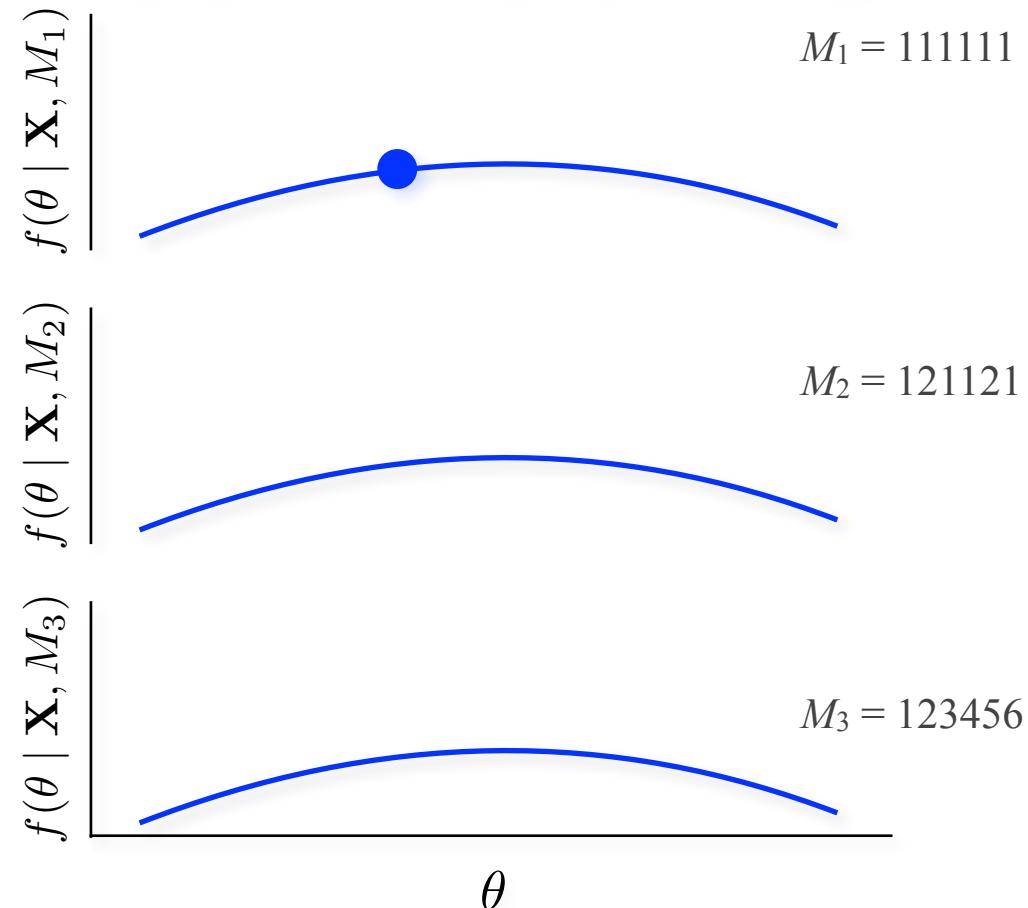
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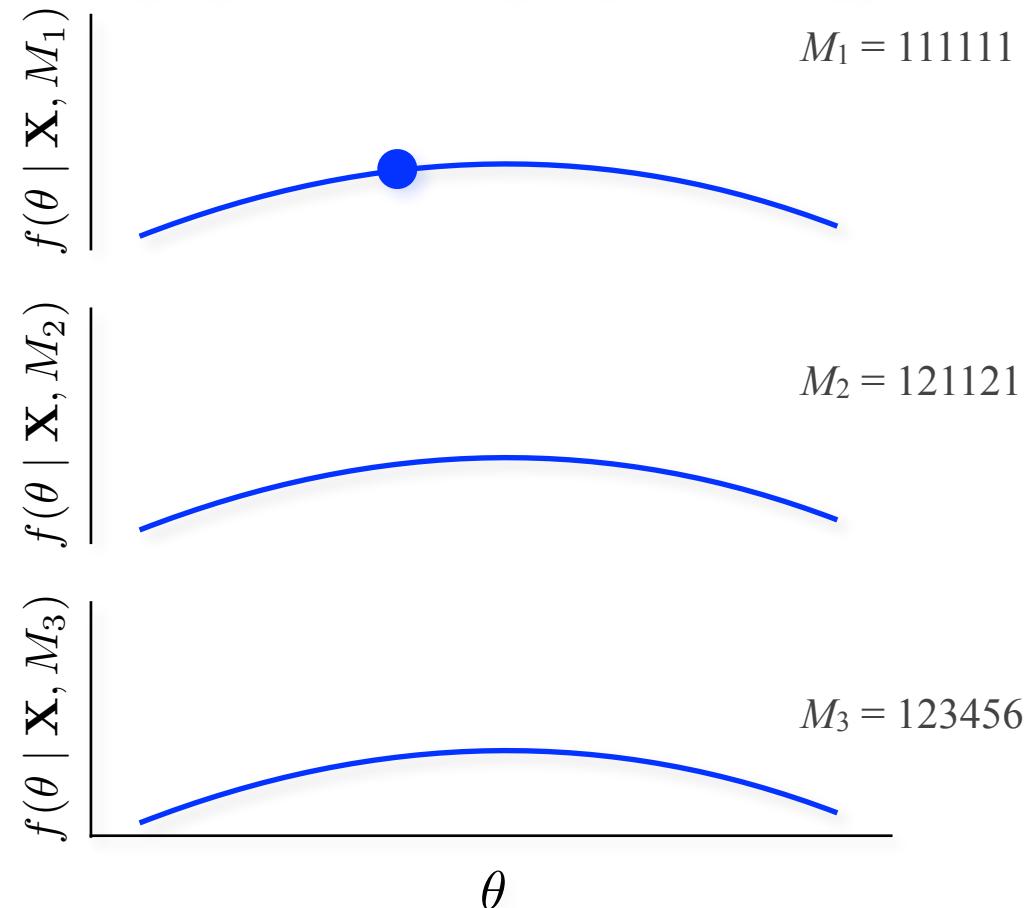
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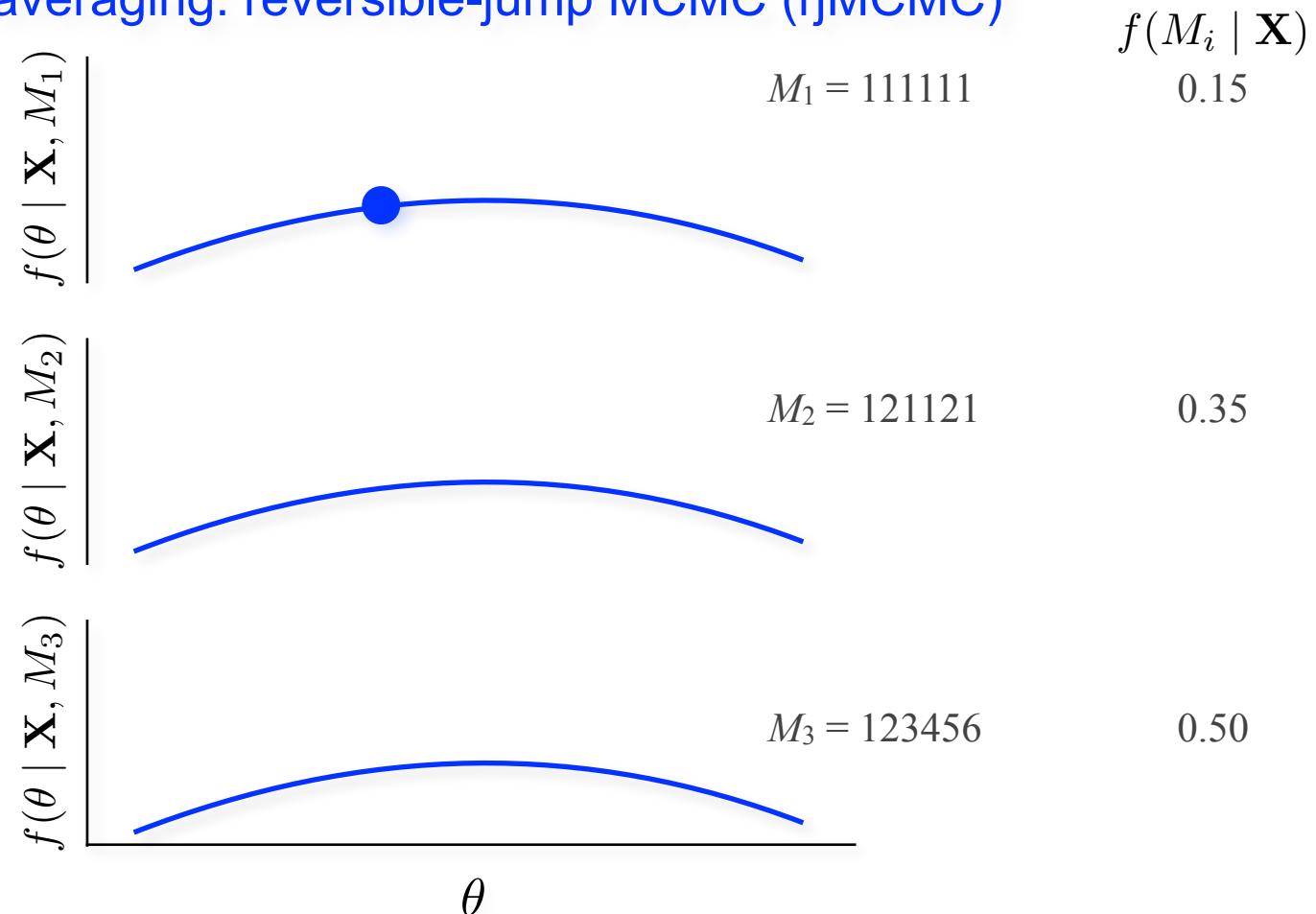
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Parameter estimates for all parameters are therefore averaged over all models.

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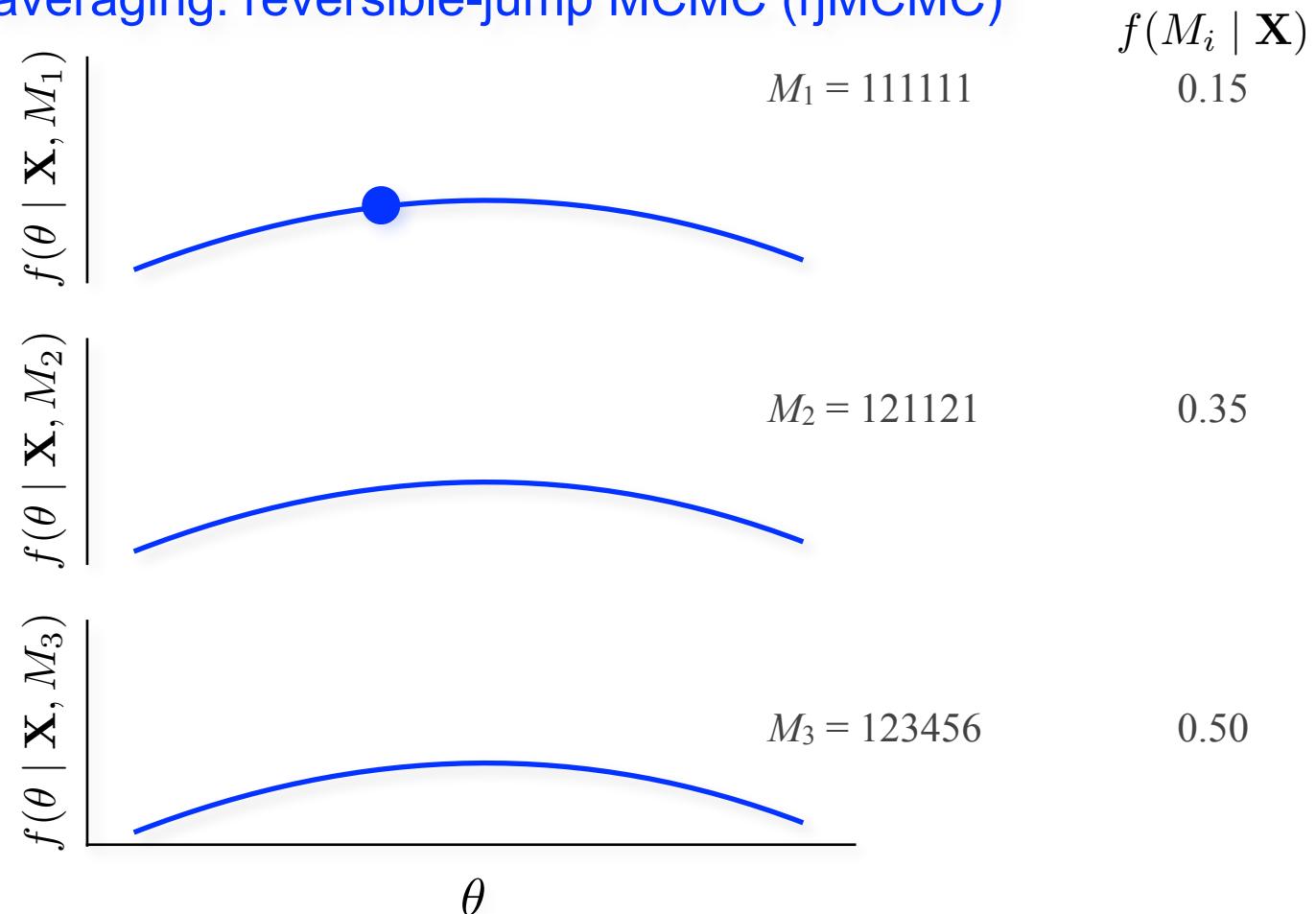
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Bayesian Model Selection

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The proportion of time the jMCMC spends visiting each model is an estimate of its marginal posterior probability, so we get model selection for free!

Model-Based Inference of Phylogeny

Model-based inference is based on the model

We have to assess our ability to estimate parameters of a given model:

- likelihood optimization: have we found the global MLE?
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Comparing the (relative or absolute) fit of alternative models is how we learn

- we can test competing hypotheses by comparing the fit of competing models to our data
- we can learn what parameters are important to describe the process that gave rise to our data
- we can simultaneously improve our estimates of phylogenies and also our understanding of the factors impacting molecular evolution