

# Introduction to the Course

## Models for Socio-Environmental Data

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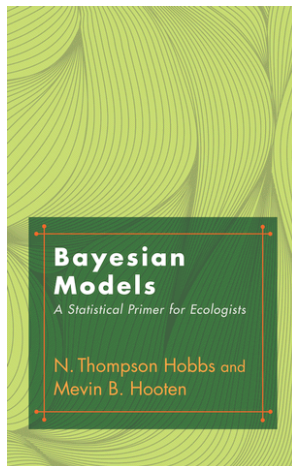
# Housekeeping

- Introductions
- Website for course materials
- Getting notes just in time
- Daily schedule
- Lecture / exercise mix

# Pace

- Working in groups
- Questions, questions, questions
- Advanced problems
- A flexible schedule
- Opportunity to read and study

# Readings

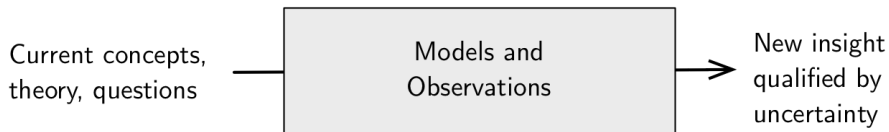


Errata and explanations can be found [here](#)

# Exercise

What do statements made by journalists, attorneys, and scientists have in common? What sets the statements of scientists apart?

# What is this course about?



# What is this course about?

Gaining insight about socio-ecological systems by building models

$$[z_i \mid \theta_p]$$

and fitting those models to data

$$[y_i \mid z_i, \theta_d]$$

using Bayesian methods.

# Goals

- Provide *principles* based understanding
- Enhance intellectual satisfaction
- Foster collaboration
- Build a foundation for self-teaching



# Learning outcomes

- Explain basic principles of Bayesian inference.
- Diagram and write out mathematically correct posterior and joint distributions for Bayesian models.
- Explain basics of the Markov chain Monte Carlo (MCMC) algorithm.
- Use software for implementing MCMC.
- Develop and implement hierarchical models.
- Evaluate model fit.
- Understand papers and proposals using Bayesian methods.

# Learning outcomes

## A. Design

Existing theory, scientific objectives, intuition

Write deterministic model of process.

Design / choose observations.



## B. Model specification

Diagram relationship between observed and unobserved.

Write out posterior and joint distributions using general probability notation.

Choose appropriate probability distributions.



## C. Model implementation

Write full conditional distributions.

Write MCMC sampling algorithm.

Or Write code for MCMC software.

Implement MCMC on simulated data.

Implement MCMC on real data.



## D. Model evaluation and inference

Posterior predictive checks

Probabilistic inference from single model

Model selection, model averaging

# Topics

## Day 1 - 2

### Principles

- Rules of probability
- Distribution theory
- Likelihood
- Moment matching
- Bayes' theorem
- Conjugate priors

## Day 3 - 8

### Implementation

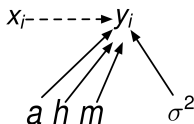
- MCMC
- JAGS
- Regression
- Hierarchical models
- Model checking

## Day 9 - 11

### Advanced topics

- Model selection
- Designed experiments
- Mixture models
- Ordinal regression
- Dynamic models
- Spatial models
- Individual problems

## Cross cutting theme

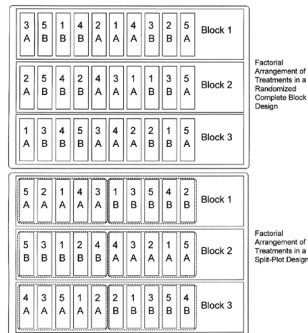


$$\mu_i = \frac{mx_i^a}{h^a + x_i^a}$$

$$[a, h, m, \sigma^2 \mid \mathbf{y}] \propto \prod_{i=1}^n [y_i \mid \mu_i, \sigma^2][a][h][m][\sigma^2]$$

```
model{
  a ~ dnorm(0, .0001)
  m ~ dgamma(.01, .01)
  h ~ dgamma(.01, .01)
  sigma ~ dunif(0, 5)
  for (i in 1:length(y)){
    mu[i] <- (m * x[i]^a) / (h^a + x[i]^a)
    y[i] ~ dgamma(mu[i]^2 / sigma^2, mu[i] / sigma^2)
  }
}
```

# Why Bayes?



# Why Bayes?

Problems poorly suited to traditional approaches:

- Multiple sources of data
- Multiple sources of uncertainty
- Missing data
- Inference across scales
- Unobservable quantities
- Multimodal data
- Derived quantities
- Forecasting
- Synthesis

# Why Bayes?

SESYNC is dedicated to fostering synthetic, actionable science related to the structure, functioning, and sustainability of socio-environmental systems.



# Why Bayes?

KEY TO STATISTICAL METHODS

	Design or Purpose	Measurement Variables	Ranked Variables	Attributes
1 variable 1 sample	Examination of a single sample	Procedure for grouping a frequency distribution, Box 2.1; stem-and-leaf display, Section 2.5; testing for outliers, Section 13.4 Computing median of frequency distribution, Box 4.1 Computing arithmetic mean: unordered sample, Box 4.2; frequency distribution, Box 4.3 Computing standard deviation: unordered sample, Box 4.2; frequency distribution, Box 4.3 Setting confidence limits: mean, Box 7.2; variance, Box 7.3 Computing $g_1$ and $g_2$ , Box 6.2		Confidence limits for a percentage, Section 17.1 Runs test for randomness in dichotomized data, Box 18.3
	Comparison of a single sample with an expected frequency distribution	Normal expected frequencies, Box 6.1 Goodness of fit tests: parameters from an extrinsic hypothesis, Box 17.1; from an intrinsic hypothesis, Box 17.2 Kolmogorov-Smirnov test of goodness of fit, Box 17.3 Graphic "tests" for normality: large sample sizes, Box 6.3; small sample sizes (rankit test), Box 6.4 Test of sample statistic against expected value, Box 7.4		Binomial expected frequencies, Box 5.1 Poisson expected frequencies, Box 5.2 Goodness of fit tests: parameters from an extrinsic hypothesis, Box 17.1; from an intrinsic hypothesis, Box 17.2
1 variable ≥ 2 samples	Single classification	Single classification anova: unequal sample sizes, Box 9.1; equal sample sizes, Box 9.4 Planned comparison of means in anova, Box 9.8; single degree of freedom comparisons of means, Box 14.10 Unplanned comparison of means: T method, equal sample sizes, Box 9.9; T, GT2, and Tukey-Kramer, unequal sample sizes, Box 9.10; Welch step-up, Box 9.11; STP test, Section 9.7; contrasts using Scheffé, T, and GT2, Box 9.12; multiple confidence limits, Section 14.10 Estimate variance components: unequal sample sizes, Box 9.2; equal sample sizes, Box 9.3 Setting confidence limits to a variance component, Box 9.3 Tests of homogeneity of variances, Box 13.1 Tests of equality of means when variances are heterogeneous, Box 13.2	Kruskal-Wallis test, Box 13.5 Unplanned comparison of means by a nonparametric STP, Box 17.5	G-test for homogeneity of percentages, Boxes 17.5 and 17.8 Comparison of several samples with an expected frequency distribution, Box 17.4; unplanned analysis of replicated tests of goodness of fit, Box 17.5
	Nested classification	Two-level nested anova: equal sample sizes, Box 10.1; unequal sample sizes, Box 10.4 Three-level nested anova: equal sample sizes, Box 10.3; unequal sample sizes, Box 10.5		
	Two-way or multi-way classification	Two-way anova: with replication, Box 11.1; without replication, Box 11.2; unequal but proportional subclass sizes, Box 11.4; with a single missing observation, Box 11.5 Three-way anova, Box 12.1 More-than-three-way classification, Section 12.3 and Box 12.2 Test for nonadditivity in a two-way anova, Box 13.4	Friedman's method for randomized blocks, Box 13.9	Three-way log-linear model, Box 17.9 Randomized blocks for frequency data (repeated testing of the same individuals), Box 17.11



## Exercise

Describe how Bayesian analysis differs from other types of statistical analysis.

## Some notation

- $y$  data
- $\theta$  a parameter or other unknown quantity of interest
- $[y \mid \theta]$  The probability distribution of  $y$  conditional on  $\theta$
- $[\theta \mid y]$  The probability distribution of  $\theta$  conditional on  $y$
- $P(y \mid \theta) = p(y \mid \theta) = [y \mid \theta] = f(y \mid \theta) = f(y, \theta)$ , different notation that means the same thing.

## Exercise

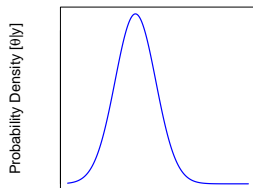
Please write the definition of a 95% frequentist confidence interval on a parameter  $\theta$ .

## Confidence envelopes

What sets Bayes apart? An illustration using confidence envelopes.

Notes for this are in the board notes folder.

# What do we do in Bayesian modeling?



An unobserved quantity ( $\theta$ )

- We divide the world into things that are observed ( $y$ ) and things that are unobserved ( $\theta$ ).
- The unobserved quantities ( $\theta$ ) are random variables.
- The data  $y$  are random variables before they are observed and fixed after they have been observed.
- We seek to understand the probability distribution of  $\theta$  using fixed observations, i.e.,  $[\theta | y]$ .

# You can understand it

- Rules of probability
  - ▶ Conditioning and independence
  - ▶ Law of total probability
  - ▶ The chain rule of probability
- Distribution theory
- Markov chain Monte Carlo

