

What sets Bayes apart?

ESS 575 Models for Ecological Data

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January 16, 2017



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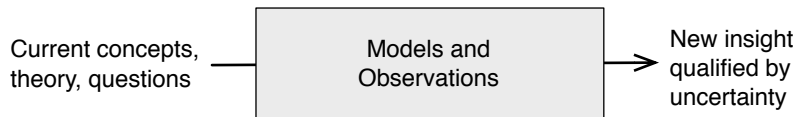


Today

- ▶ Some motivation for learning
- ▶ A high elevation view of approaches for statistical inference

What sets statements of scientists apart from statements made by journalists, lawyers, and logicians?

Goals



Some notation

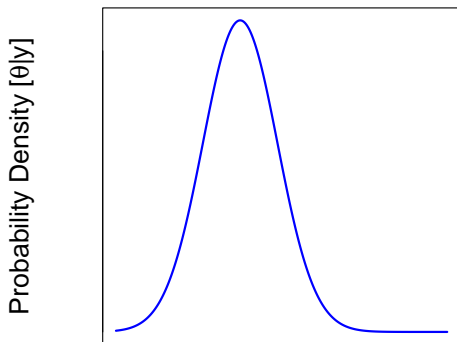
- ▶ y data
- ▶ θ a parameter or other unknown quantity of interest
- ▶ $[y|\theta]$ The probability distribution of y conditional on θ
- ▶ $[\theta|y]$ The probability distribution of θ conditional on y
- ▶ $P(y|\theta) = p(y|\theta) = [y|\theta] = f(y|\theta)$, different notation that means the same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

What sets Bayes apart?

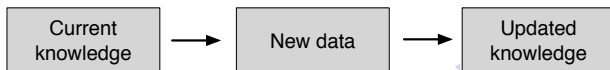
- ▶ We divide the world into things that are observed (y) and things that are unobserved (θ).
- ▶ The unobserved quantities (θ) are *random variables*¹. The data are random variables before they are observed and fixed after they have been observed.
- ▶ We seek to understand the probability distribution of θ using fixed observations, i.e., $[\theta|y]$.
- ▶ Those distributions quantify our uncertainty about θ .

¹A random variable is a quantity whose behavior is governed by chance.

What sets Bayes apart?



An unobserved quantity (θ)

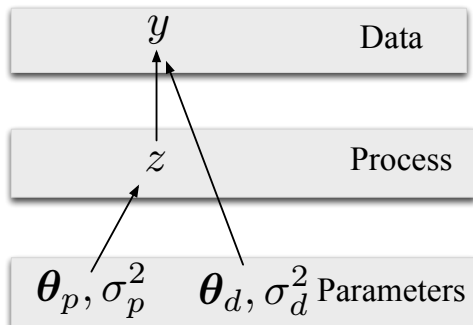


What sets Bayes apart?

Show updating process in R

One approach applies to many problems

- ▶ An unobservable state of interest, z
- ▶ A deterministic model of a process, $g(\theta, x)$, controlling the state.
- ▶ A model of the data
- ▶ Models of parameters



You can understand it.

- ▶ Rules of probability
 - ▶ Conditioning and independence
 - ▶ Law of total probability
 - ▶ Factoring joint probabilities
- ▶ Distribution theory
- ▶ Markov chain Monte Carlo

