

Bayesian Statistics and Hierarchical Bayesian Modeling for Psychological Science

Lecture 01

Lei Zhang

Social, Cognitive and Affective Neuroscience Unit (SCAN-Unit)

Department of Cognition, Emotion, and Methods in Psychology





Goal of this course

Practical R programming



Practical model-building in Stan, model diagnostics



(Enough) theory to ground you

 Be comfortable to use R/Stan for your own work + very basic knowledge of GitHub



What comes to your mind when talking about Statistics?

A clear goal depends on knowledge & expectations

Pre-course survey

- sent to 16 (+2) registered students
- received 15
- 83.3% return rate, many thanks!

spontaneous feedback are still welcome at any time!

What is your experience with...

- Statistics?
- R? (and / or Matlab?)
- Cognitive Modeling?

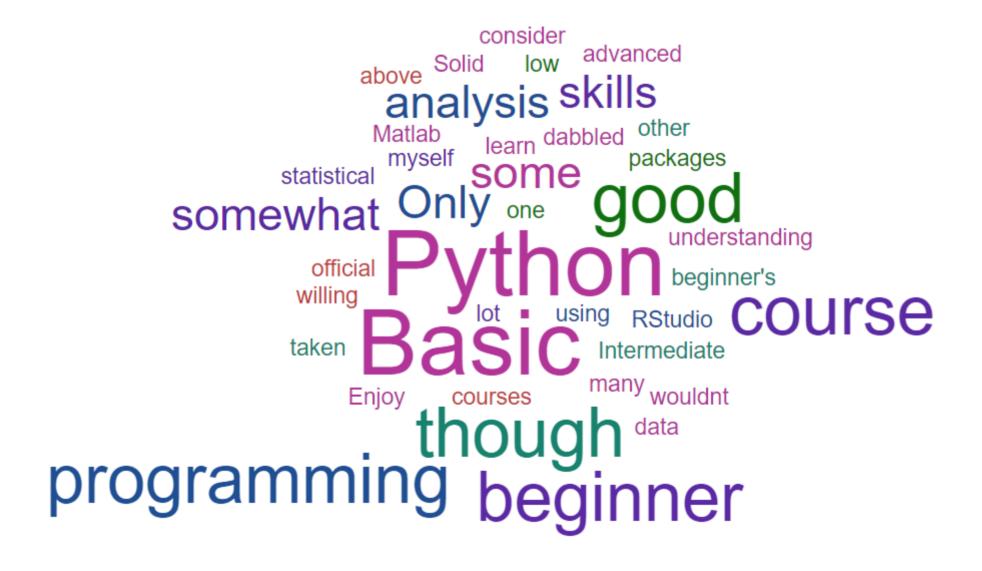
You would like to...

- gain knowledge of Bayesian stats?
- be able to read "computational modeling" section in papers?
- write your own model?

Your knowledge of stats



Your knowledge of programming



Your expectations



Schedule of Lectures

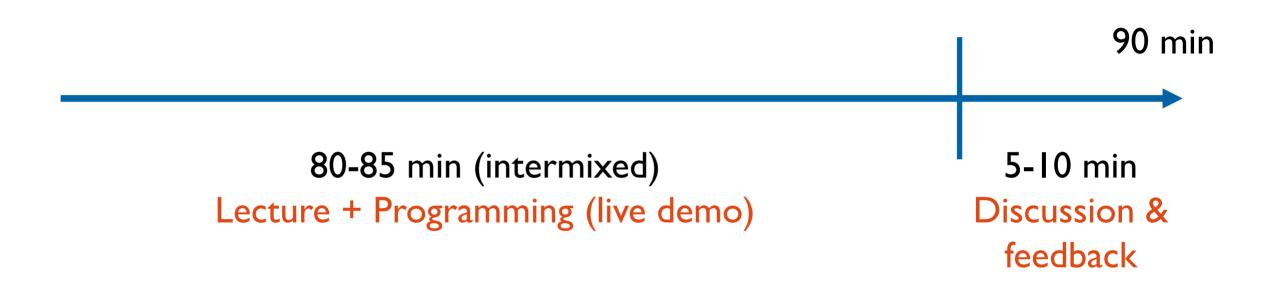
combine

18.03	L01	Introduction and overview	
27.03	L02	Introduction to R	
27.03	L03	Probability; Bayes' Theorem	
22.04	L04	Binomial model; MCMC & Stan	
29.04	L05	Simple linear model	
06.05	L06	Cognitive Modeling; Reinforcement learning model	Review a paper #1
13.05	L07	More on RL model	
20.05	L08	Hierarchical modeling	
27.05	L09	More on hierarchical modeling	
03.06	L10	Optimizing Stan codes	
10.06	L11	PRL task & model comparison	Review a paper #2
17.06	L12	Stan style tip & debugging	
24.06	L13	Programming project + summary + HPC demo	Programming project

combined session 03.27

- 03.27
- 09:45 13:00, with 15min break in between

Course structure (from L02)



Peer Review







researchers

read peer reviewed articles

researchers conduct new research

researchers

write an article describing their findings









experts

read article & make publication decision

journal

gives article to subject experts

researchers

submit the article to a peer reviewed journal







libraries

select most important journals for their users

libraries

pay journal subscription fees

so that YOU

have access to peer reviewed articles

preprint

Review of a paper?

preprintbioRχiv After L06 students 1:18 PsyArXiv After LII students 1:18

How to review a paper?

- Suppose you are invited by a journal editor to review a paper
- Of course, you have to read it⁽²⁾, carefully and critically
- Then write a review report to the editor
 - (I) Make a summary. What is this paper about? What was done? What was the conclusion?
 - (2) List your concerns. Is the design appropriate? Are the analyses sound? Do their data support the conclusion? What can be done better?
- For this course:
 - up to 3 pages (11pt, 1.5 space)
 - be independent: okay to discuss HOW to review, but do NOT discuss WHAT to review

Programming project

- already on Github
- should be summitted before the end of semester (31.07.2020)
- use R and RStan
- will be a real-world cognitive modeling problem
- hand in the *.R and *.stan files in a ZIP file
- name as: lastname_matriculatenumber_200077.ZIP
- no need to write a report

Gradings

- Regular participation (30%; counting from the 1st physical session, if any...)
- Review of paper#1, 10 (25%), due on <u>10.05.2020</u>*
- Review of paper#2, 10 (25%), due on <u>14.06.2020</u>*
- Programming work, 10 (20%), due on <u>31.07.2020</u>*

- Grades: >87% I, >75% 2, >63% 3, >50% 4, <=50% 5
- At least <u>51%</u> to obtain 4 ECTS



More survey results.

More Qs about the course

NA			
na			
Not yet			
Will there be documentation via a moodle course?			

Q regarding the instructor

NA
na
Not yet
What do you research on

misc.

NA na Sorry in advance for low programming skills, but i am eager to learn, thought of it as an introductionary course My research topic is Sports Analytics, and I would like to apply the learned concepts to it, though I am still unsure how it will come to that Not yet Really looking forward to the course! My background is psychology and biokogy(microbiokogy and genetics)

About me

Current: Postdoc @ <u>SCAN-Unit</u>, led by <u>Prof. Claus Lamm</u>



• Ph.D. Cognitive/computational neuroscience, summa cum laude



M.Sc. Cognitive neuroscience



B.Sc. Psychology



Office hours: by appointment (Liebiggasse 5, 3. OG)

My research

- Overarching goal: uncover the neuro-computational mechanisms underlying social decision-making
- Methods: behavioral/physiological measurement, cognitive modeling, fMRI
- Previous project: social influence on goal-directed learning
- Current project: in preparation, will focus on the predictive process of pain perception and empathy for pain
- Read more: www.lei-zhang.net

Potential research assistant / master's thesis opportunity

Further questions

- What knowledge is expected as a prerequisite?
 - some stats, some programming. I'll start from the beginning, but the pace may be fast

- How many R skills will we get taught?
 - As much as I could, but fit everything in 13 lectures is difficult

- Is this course difficult?
 - this varies from person to person, but from my experience this course is indeed demanding, and can be overwhelming



I say this a lot, bc I am also confused quite often.



Anna Jacobson @AnnaChingChing · Feb 21

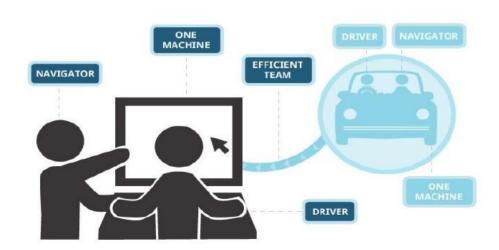
"If you are confused, it is only because you are trying to understand." -@rlmcelreath in Statistical Rethinking

Anything else?

How to Get the Most out of the course

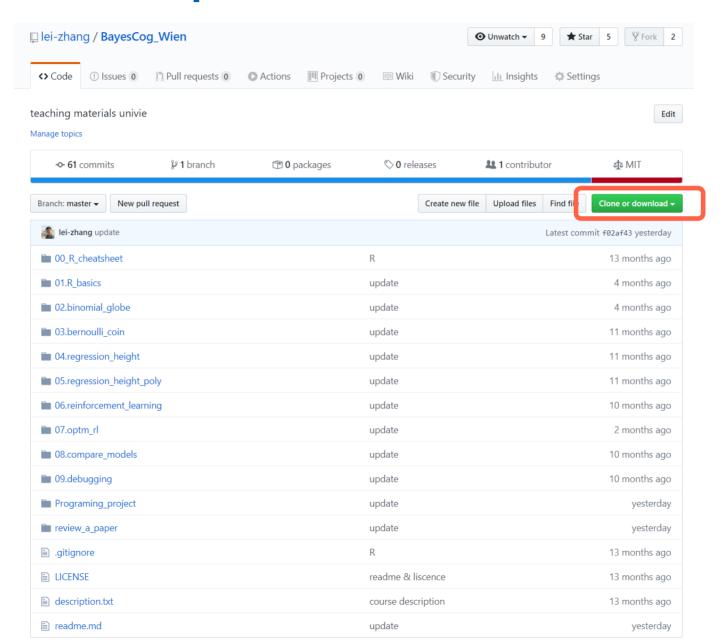
- Lecture structure: 60min theory + demo, 20-30min exercise + discussion
- Work in pairs: Talk to each other & help each other
- Ask questions
- Try the exercises

PAIR PROGRAMMING

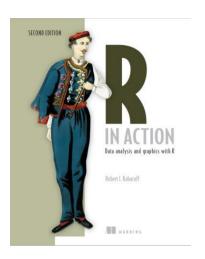


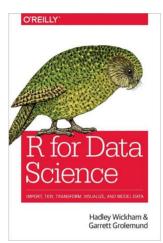


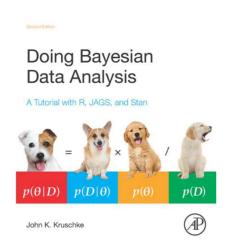
A quick look at GitHub

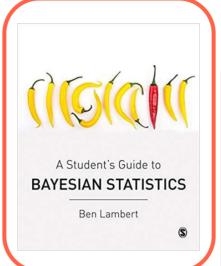


Resources







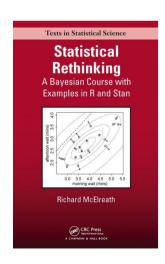


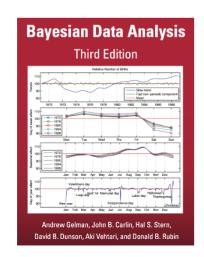
Statistical Thinking for the 21st Century

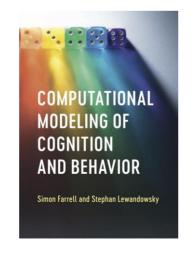
Copyright 2019 Russell A. Poldrack

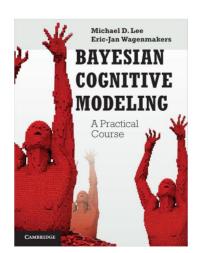
Draft: 2020-03-15

http://statsthinking21.org/











https://www.datacamp.com/



https://jasp-stats.org/

Now welcome to Bayesland!

Overview

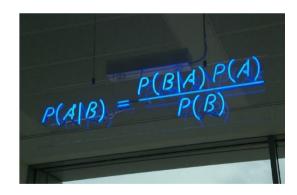
This course is **NOT** about...

- ... Bayes in the brain (e.g. predictive coding)
- ... Bayesian statistics to supersede classic statistics



However, Bayesian statistics offer great tools to analyze cognitive processes!

- Construct cognitive models
- Estimate posterior distributions of parameters
- Compare models: which is the best one, given the data
- Perform model-based analysis, e.g. model-based fMRI/EEG/eye-movement



AN JEST ON

Happy Computing!