

# Theory and Practice of Bayesian Inference Using JASP

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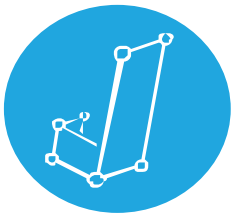


**JASP**

Johnny van Doorn

# Practical Stuff

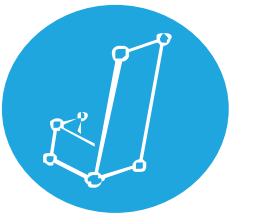
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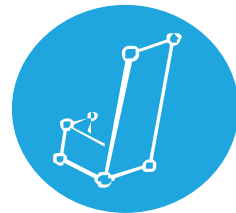
- Did everyone manage to install JASP 0.95.4?
- Reading
  - ▶ <https://johnnydoorn.github.io/IntroductionBayesianInference/>
- Introduce myself

# Outline

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- Statistical Models
- How do Models Learn from Data?
- Comparing Statistical Models
- Extending to other Tests
- Some Practice



June 4, 2004

## Magician-turned-mathematician uncovers bias in coin flipping

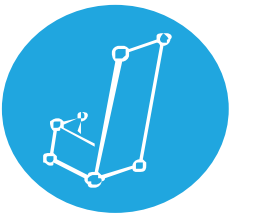
BY ESTHER LANDHUIS

Persi Diaconis has spent much of his life turning scams inside out. In 1962, the then 17-year-old sought to stymie a Caribbean casino that was allegedly using shaved dice to boost house odds in games of chance. In the mid-1970s, the upstart statistician exposed some key problems in ESP research and debunked a handful of famed psychics. Now a Stanford professor of mathematics and statistics, Diaconis has turned his attention toward simpler phenomena: determining whether coin flipping is random. Could a simple coin toss -- used routinely to decide which team gets the ball, for instance -- actually be rigged?

Source: <https://news.stanford.edu/pr/2004/diaconis-69.html>

<https://osf.io/6a5hy/>

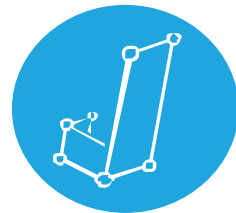




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# What is Bayesian Inference?

## What are the tools we need?



# What are Statistical Models?

A statistical model is a combination of a general statistical model (e.g., the binomial model) and a **statement** about a parameter value that describe a certain phenomenon

The general binomial model describes a series of chance-based events with a binary outcome, and is governed by a single parameter  $\theta$

$$\frac{n!}{k!(n-k)!} \theta^k (1 - \theta)^{n-k}$$

For instance, for flipping a coin:  
A binomial model with  $\theta = 0.5$

What is the theoretical implication of this model?

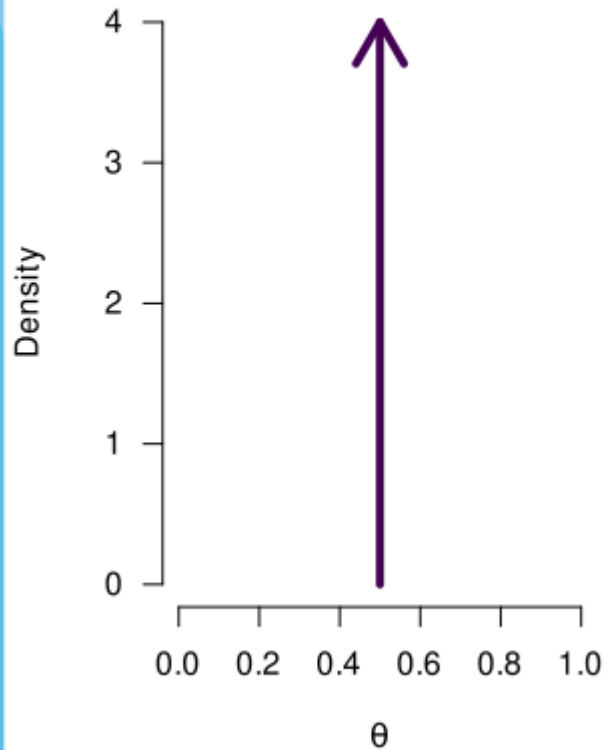
# What are Statistical Models?



A binomial model with  $\theta = 0.5$

We can reflect a model's statement by means of a probability distribution

Sarabs Model



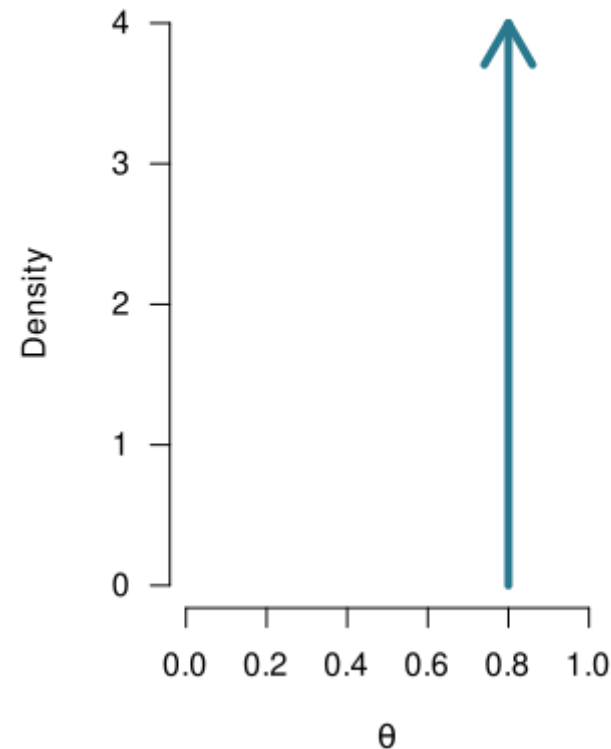
# What are Statistical Models?



A binomial model with  $\theta = 0.8$

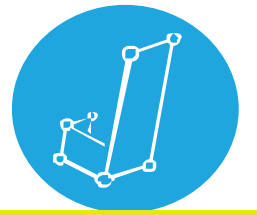
We can reflect a model's statement by means of a probability distribution

**Pauls Model**





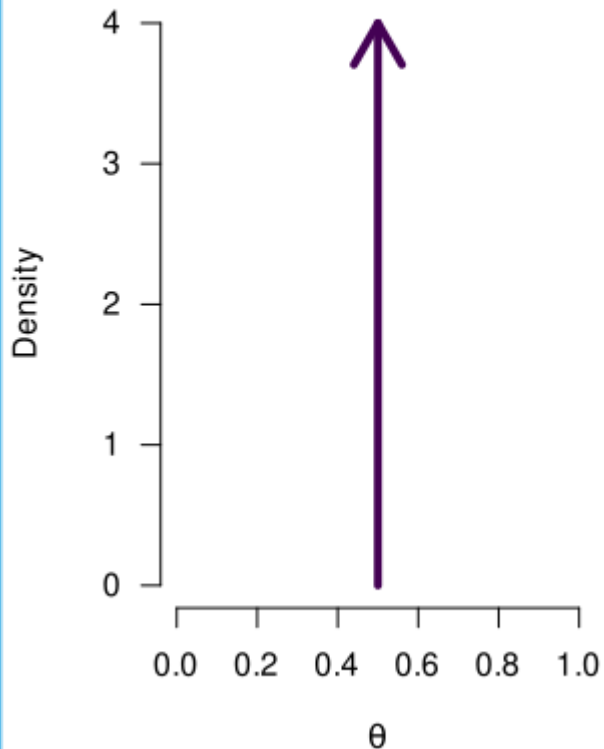
# Statistical Models Make Predictions



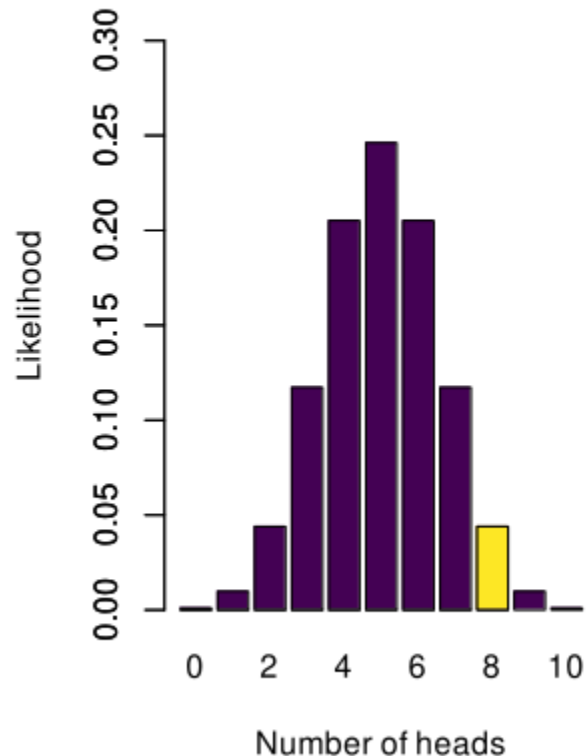
Based on what these models claim about  $\theta$ , certain outcomes are more/less likely

The yellow bar indicates how likely an outcome of 8/10 heads is, under Sarah's model

Sarah's Model



Likely Outcomes under Sarah's Model



$$\frac{n!}{k!(n-k)!} \theta^k (1-\theta)^{n-k}$$

To create this figure, we take the binomial formula, and fill in  $\theta = 0.5$

For instance, for an outcome of  $k=8$  heads, the formula gives 0.0439

# Statistical Models Make Predictions



Based on what these models claim about  $\theta$ , certain outcomes are more/less likely

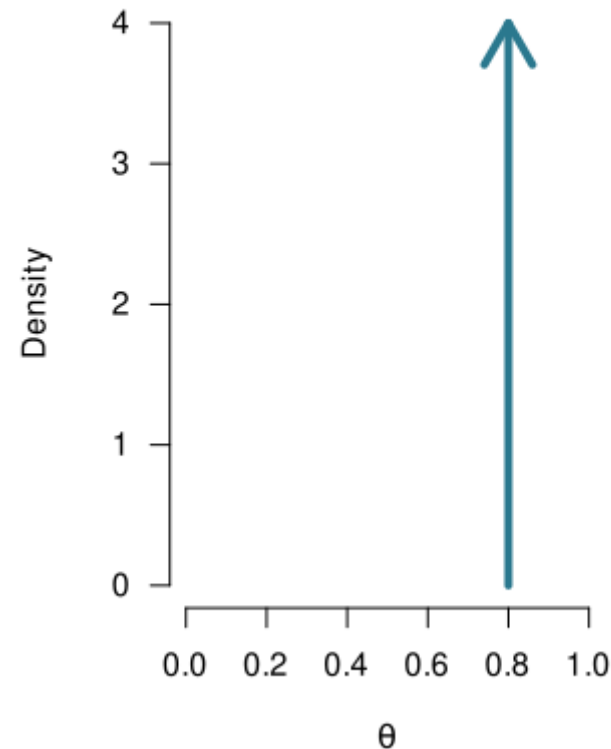
The yellow bar indicates how likely an outcome of 8/10 heads is, under Paul's model

$$\frac{n!}{k!(n-k)!} \theta^k (1-\theta)^{n-k}$$

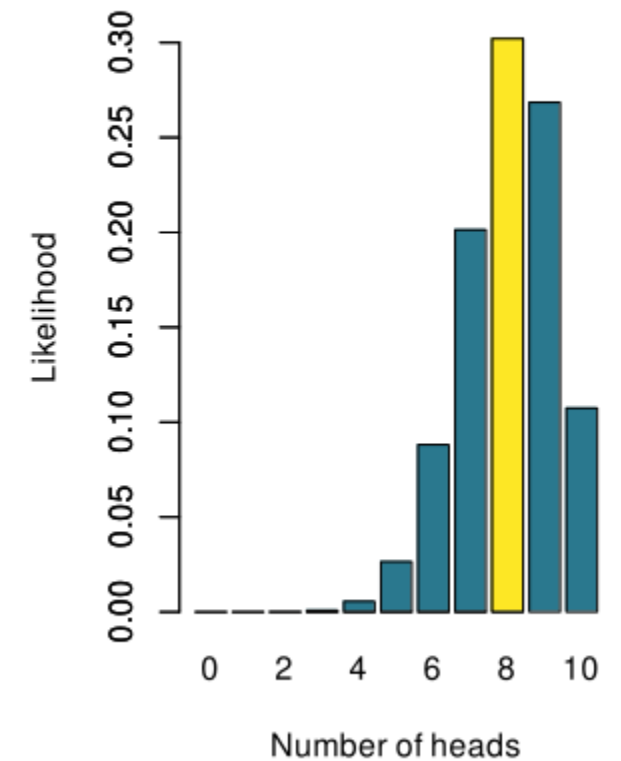
To create this figure, we take the binomial formula, and fill in  $\theta = 0.8$

For instance, for an outcome of  $k=8$  heads, the formula gives 0.302

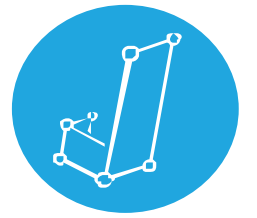
Pauls Model



Likely Outcomes under Pauls Model

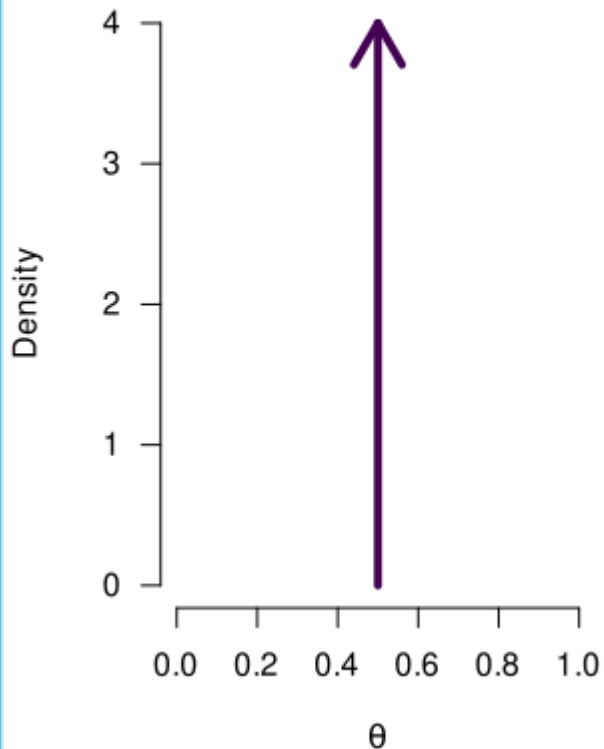


# Statistical Models Make Predictions

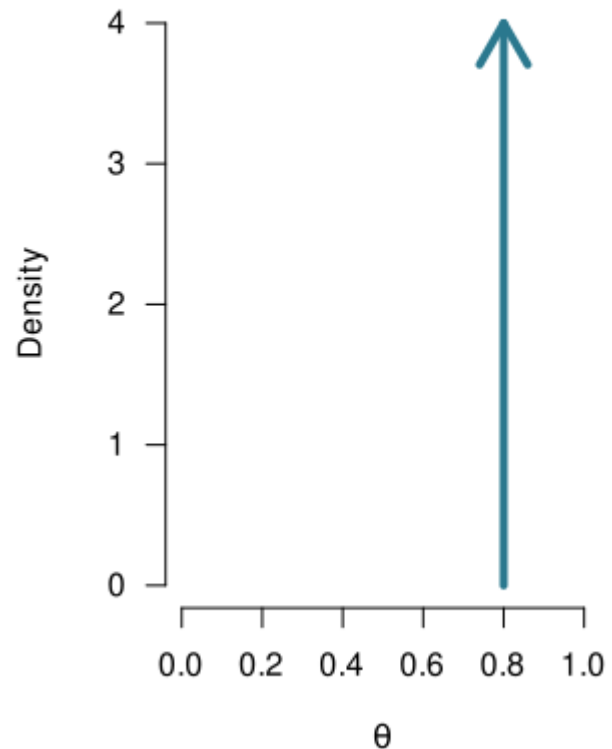


Based on what these models claim about  $\theta$ ,  
certain outcomes are more/less likely

Sarahs Model



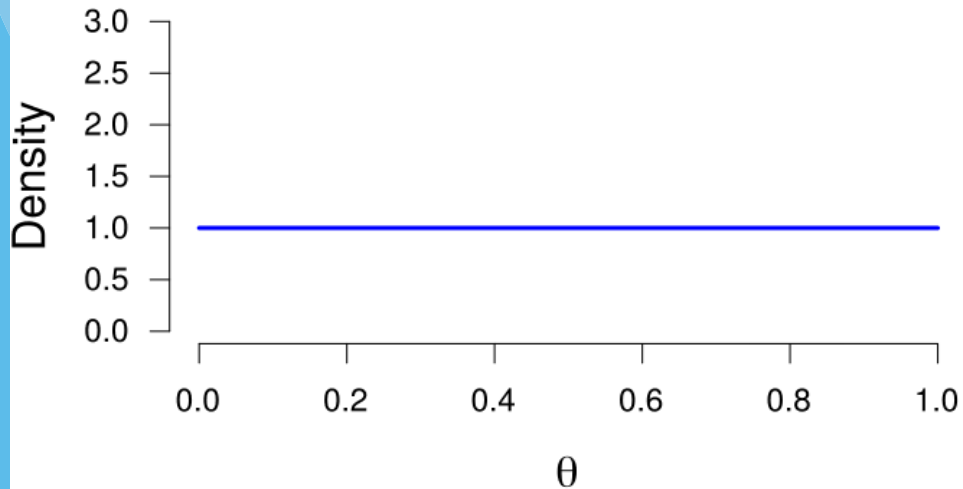
Pauls Model





# Models Can Also State a Range of Values

**Beta Distribution ( $a = 1, b = 1$ )**



## Introducing the beta distribution:

- It ranges from 0 to 1
- Its shape is determined by two values:  $a$  and  $b$ 
  - If  $a$  and  $b$  equal 1, it is uniform

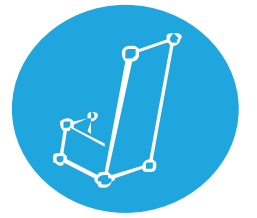
## We use the beta distribution here because:

- A proportion is also between 0 and 1
- We can create many different shapes, which allows us to reflect many different prior ideas

We can reflect a model's statement by means of a probability distribution

# Models Can Also State a Range of Values

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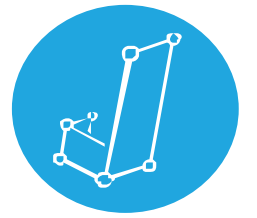
## Introducing the beta distribution:

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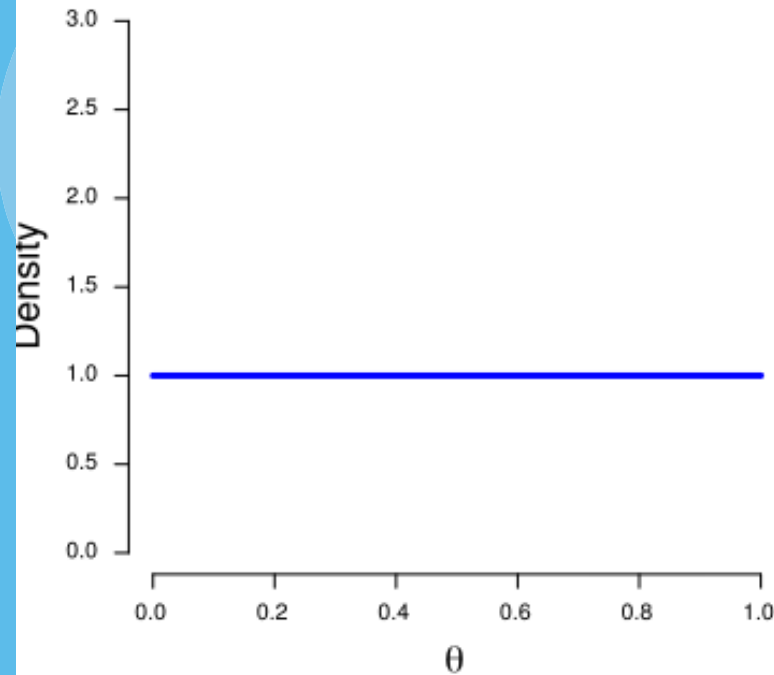
An applet that let you shape a beta distribution

<https://maglit.me/bayesian-intro-shiny>

# Models Can Also State a Range of Values

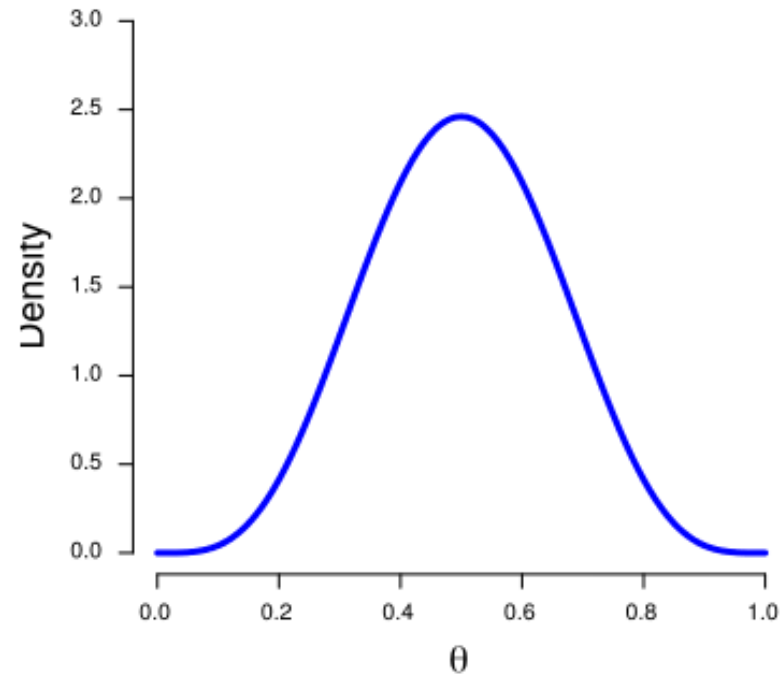


Beta Distribution ( $a = 1, b = 1$ )



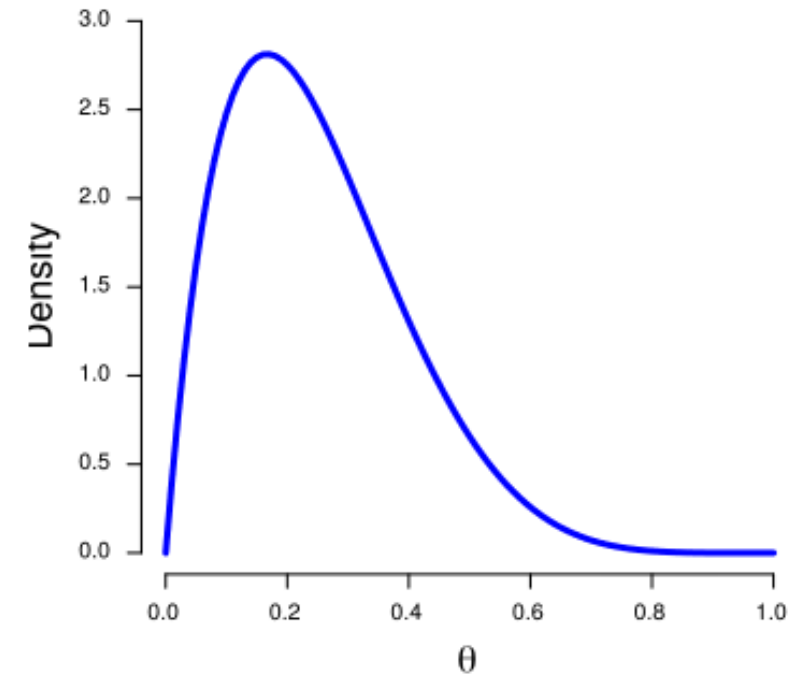
A model that reflects the idea that all values of the proportion are equally plausible - we call this an *uninformative model*

Beta Distribution ( $a = 5, b = 5$ )

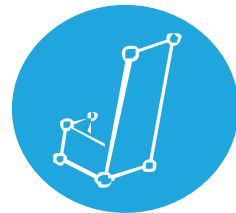


A model that reflects the idea that values close to 0.5 are more plausible

Beta Distribution ( $a = 2, b = 6$ )



A prior distribution that reflects the idea that values below 0.5 are more plausible (i.e., the coin is biased towards tails)



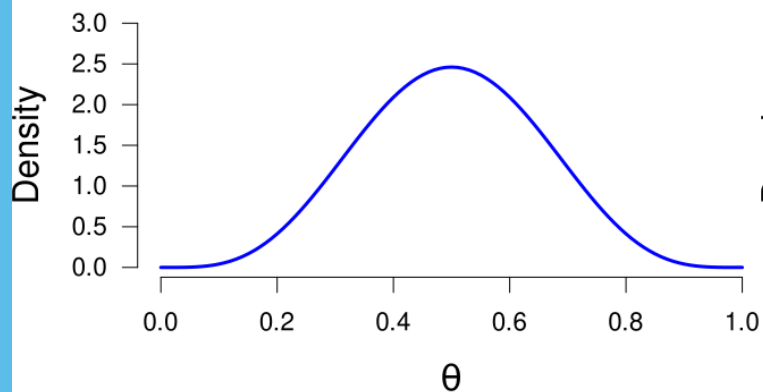
# Beta Distribution Interpretation

In the context of a prior distribution for a proportion, the  $a$  and  $b$  can be interpreted as previously observed heads and tails.

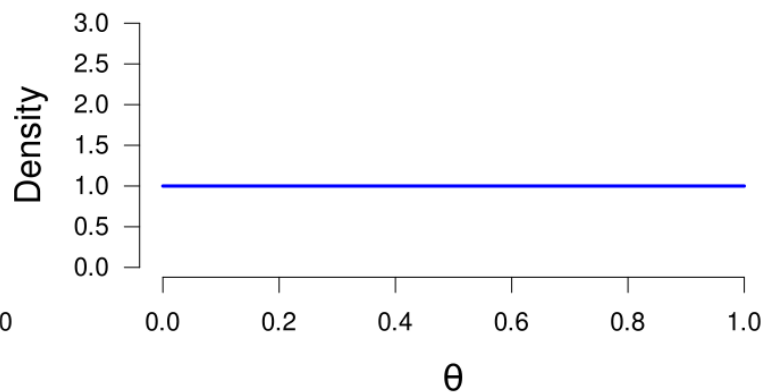
We cannot start with an empty distribution ( $a$  and  $b$  cannot be 0), no matter how clueless you are about something, there will always be starting point (e.g.,  $a = b = 1$ )

Models that go all in on a single value have a very strong conviction:  
Sarah believes as if she has seen infinitely many heads and tails already!

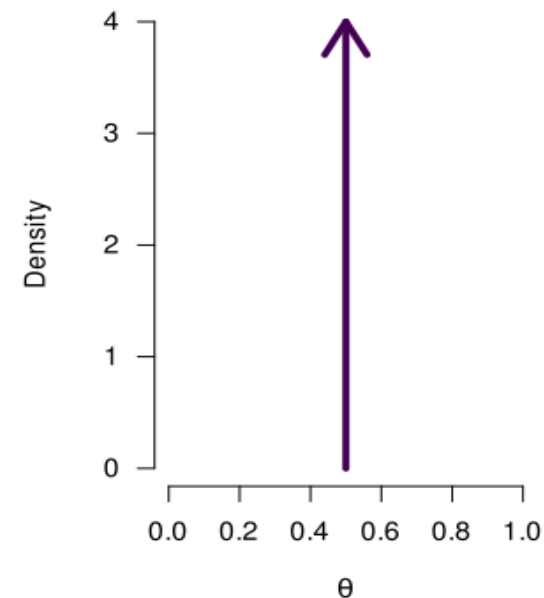
Beta Distribution ( $a = 5, b = 5$ )

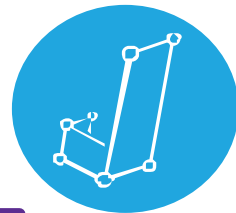


Beta Distribution ( $a = 1, b = 1$ )



Sarah's Model

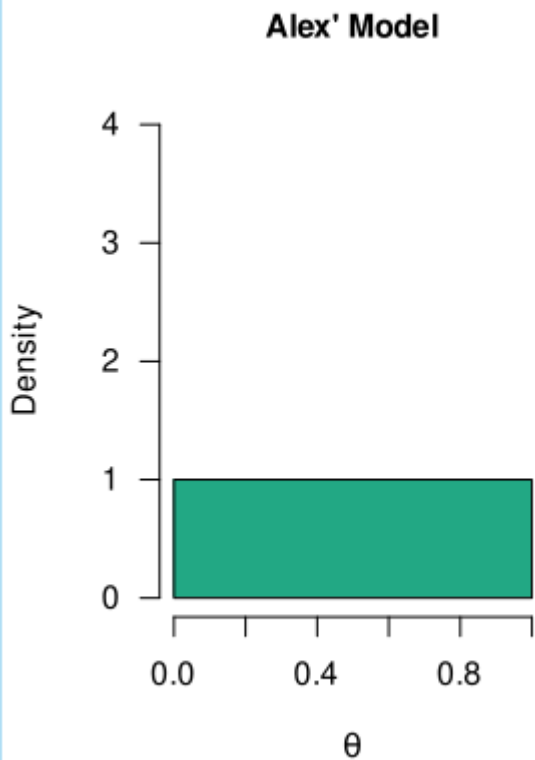




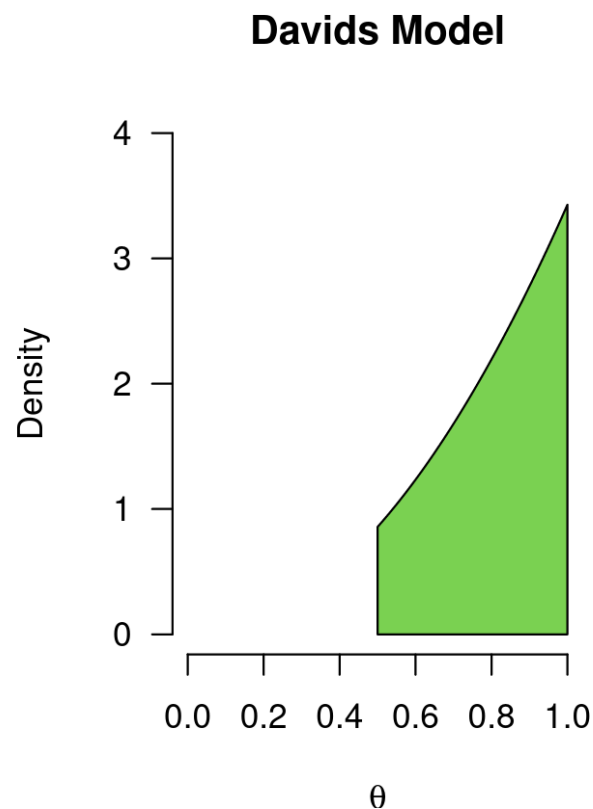
# Models Can Also State a Range of Values

We can reflect a model's statement by means of a probability distribution

A binomial model with  $\theta \sim \text{Beta}(1, 1)$



A binomial model with  $\theta \sim \text{Beta}(3, 1)$

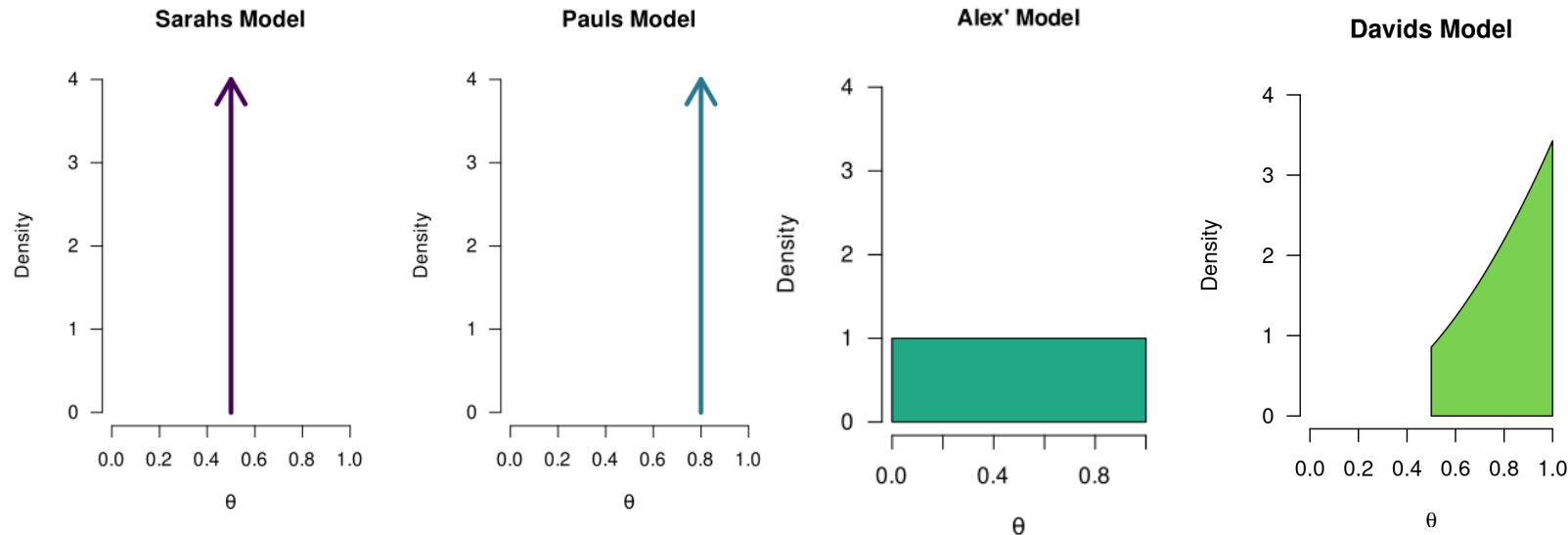


It is truncated below 0.5, so Davids model only postulates values  $> 0.5$

What are the theoretical implications of these models?



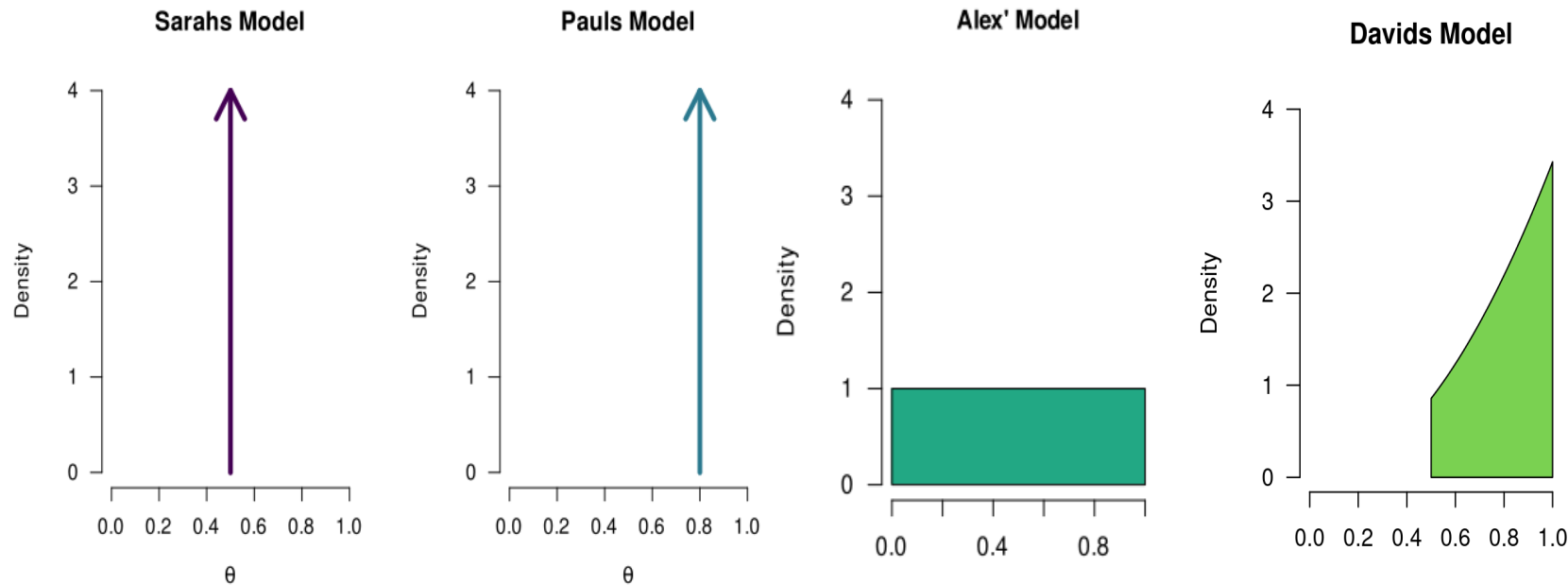
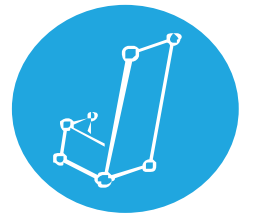
# So, We Have All Sorts of Models...



Later we discuss comparing these models to each other

Now we focus on a single model, and how they learn from data

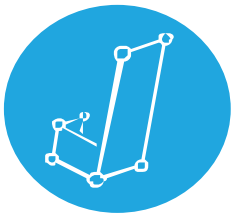
# So, We Have All Sorts of Models...



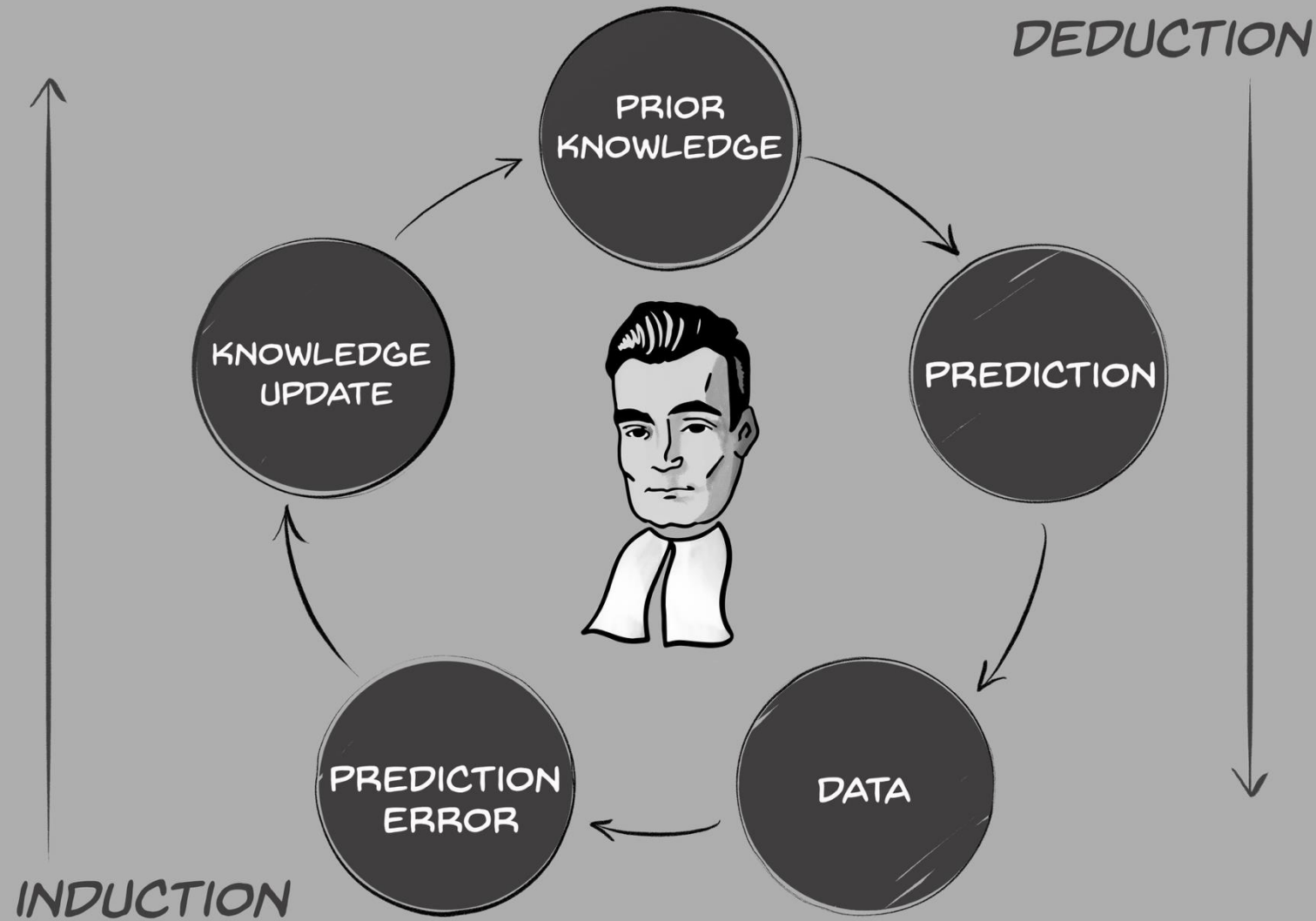
These models reflect prior knowledge/beliefs

We will update this prior knowledge with data

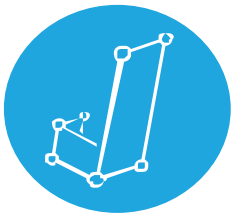
To end up with posterior knowledge



# BAYESIAN LEARNING CYCLE



# The Scenario for Today



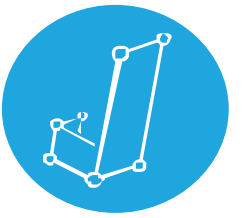
VS



What is the proportion of Mac users in the population?

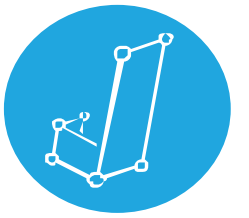
# Bayes' Theorem

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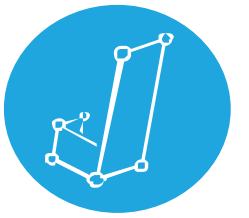
$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

# Applying Bayes' Theorem to Statistical Inference



We can replace “A” and “B”, with parameter value “ $\theta$ ” and observed “data”

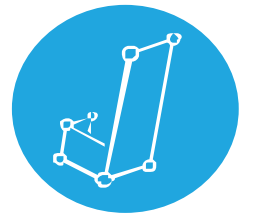
$$P(\theta \mid \text{data}) = \frac{P(\text{data} \mid \theta)P(\theta)}{P(\text{data})}$$



We can rewrite the theorem slightly:

$$P(\theta \mid \text{data}) = P(\theta) \frac{P(\text{data} \mid \theta)}{P(\text{data})}$$

# Bayesian Knowledge Updating



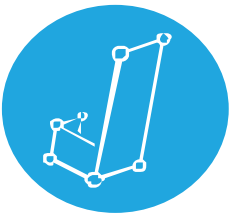
$$\underbrace{p(\theta \mid \text{data})}_{\text{Posterior beliefs about the world}} = \underbrace{p(\theta)}_{\text{Prior beliefs about the world}} \times \underbrace{\frac{p(\text{data} \mid \theta)}{p(\text{data})}}_{\text{Predictive updating factor}}$$

In the context of statistical analysis, the “world” refers to values of a parameter, such as the population proportion, or population correlation



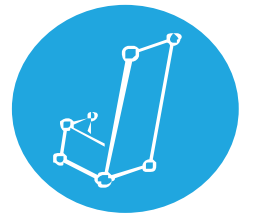
# Estimating a Proportion: Prior Distribution

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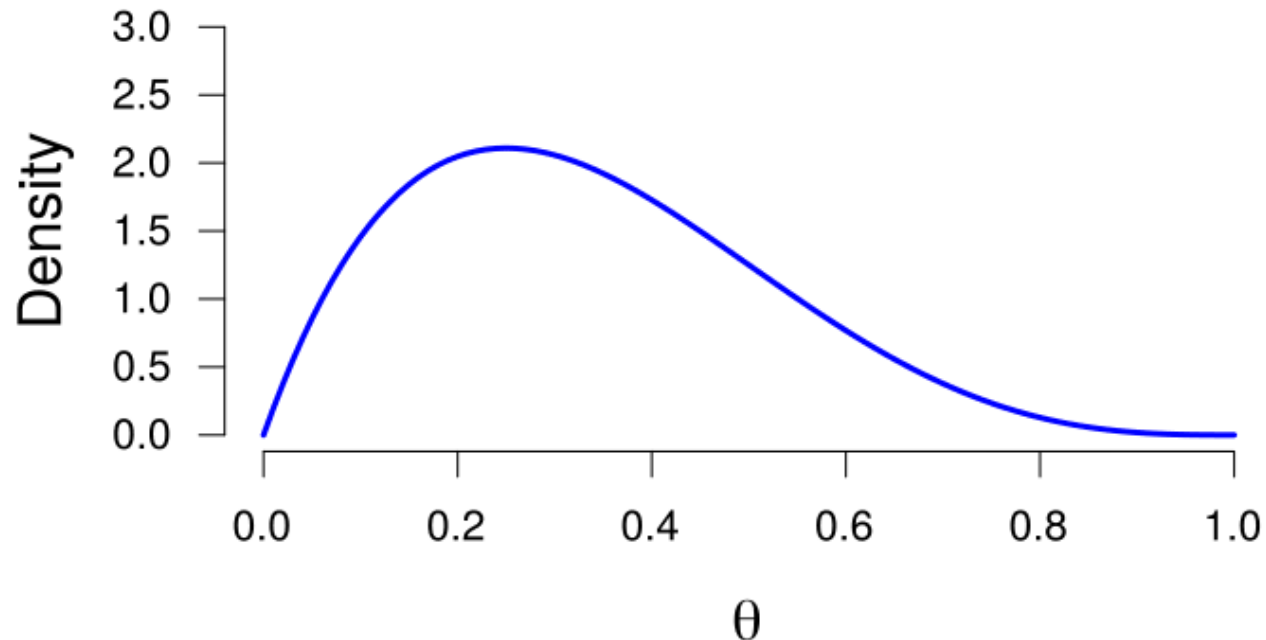
- The prior distribution reflects our beliefs about the parameter, **before** observing the data
- In other words, one of the models we have seen so far!

# Estimating a Proportion: Prior Distribution

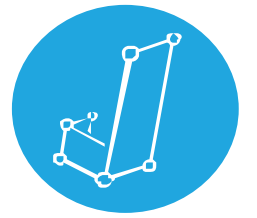


- Let's use the Beta prior distribution with  $a = 2$ ,  $b = 4$ 
  - (would you use a different prior?)

**Beta Distribution ( $a = 2$ ,  $b = 4$ )**



# Bayesian Knowledge Updating

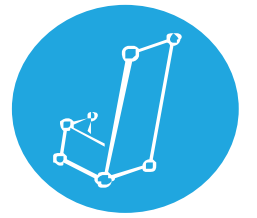


$$\underbrace{p(\theta \mid \text{data})}_{\text{Posterior beliefs about the world}} = \underbrace{p(\theta)}_{\text{Prior beliefs about the world}} \times \underbrace{\frac{p(\text{data} \mid \theta)}{p(\text{data})}}_{\text{Predictive updating factor}}$$

We update our prior knowledge by observing data

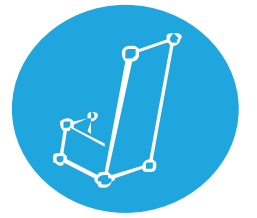
# Estimating a Proportion: Some Frabricated Data

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- We observe the following data ( $n = 10$ ):
  - 3 Mac users
  - 7 Windows users
- Our *statistic* is the observed proportion:  $3/10 = 0.3$

# Estimating a Proportion: Predictive Updating Factor



The **likelihood** of the data, given a certain value of  $\theta$  in the model

This tells us something about how well a specific value of  $\theta$  predicted the data (i.e., it is the quality of the prediction for this specific value)

$$\frac{P(\text{data} \mid \theta)}{P(\text{data})}$$

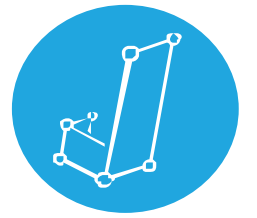
The **marginal likelihood**, across all values of  $\theta$  in the model

This tells us something how well  $\theta$  predicted the data, **averaged** over all possible values of  $\theta$  (i.e., it is the average quality of the prediction by this model)

Taken together, this ratio tells us how well each value of  $\theta$  in the model predicted the data, **relative** to all other values!

# Estimating a Proportion: Predictive Updating Factor

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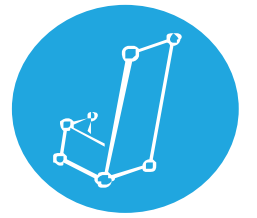
The **likelihood** of the data, given a certain value of  $\theta$  in the model



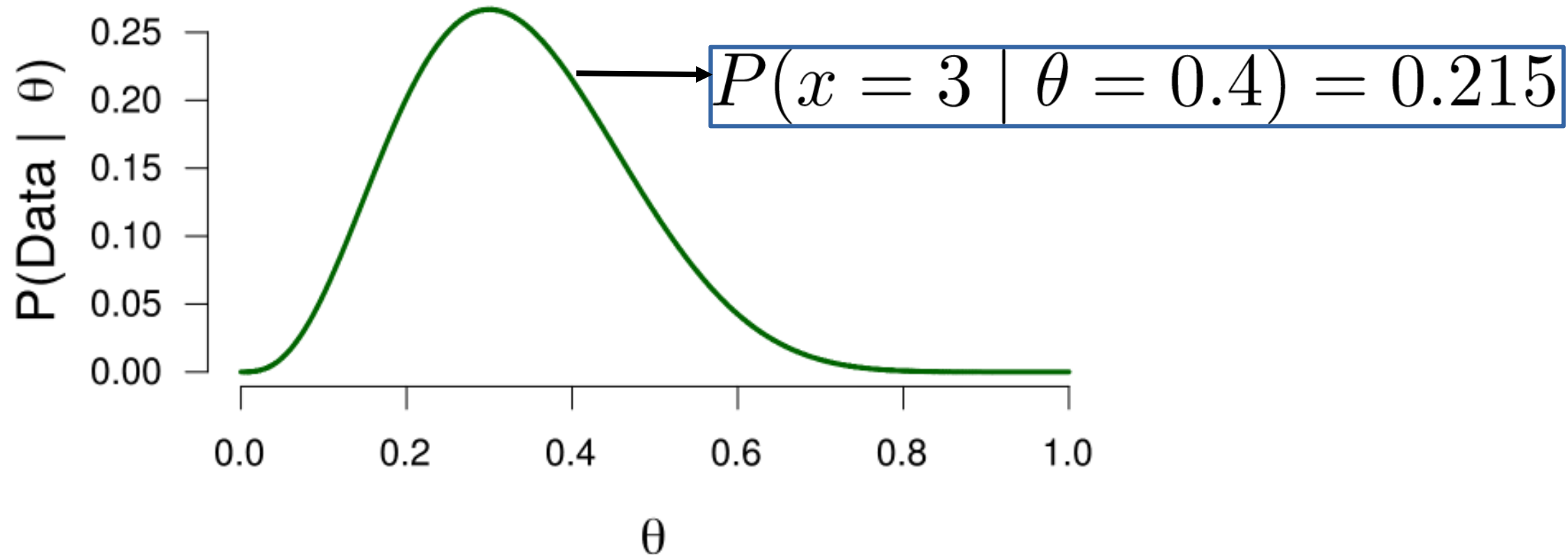
$$\underline{P(\text{data} \mid \theta)}$$

For instance, how likely is our observed data, if  $\theta$  equals 0.4?

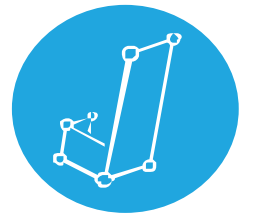
# Estimating a Proportion: Predictive Updating Factor



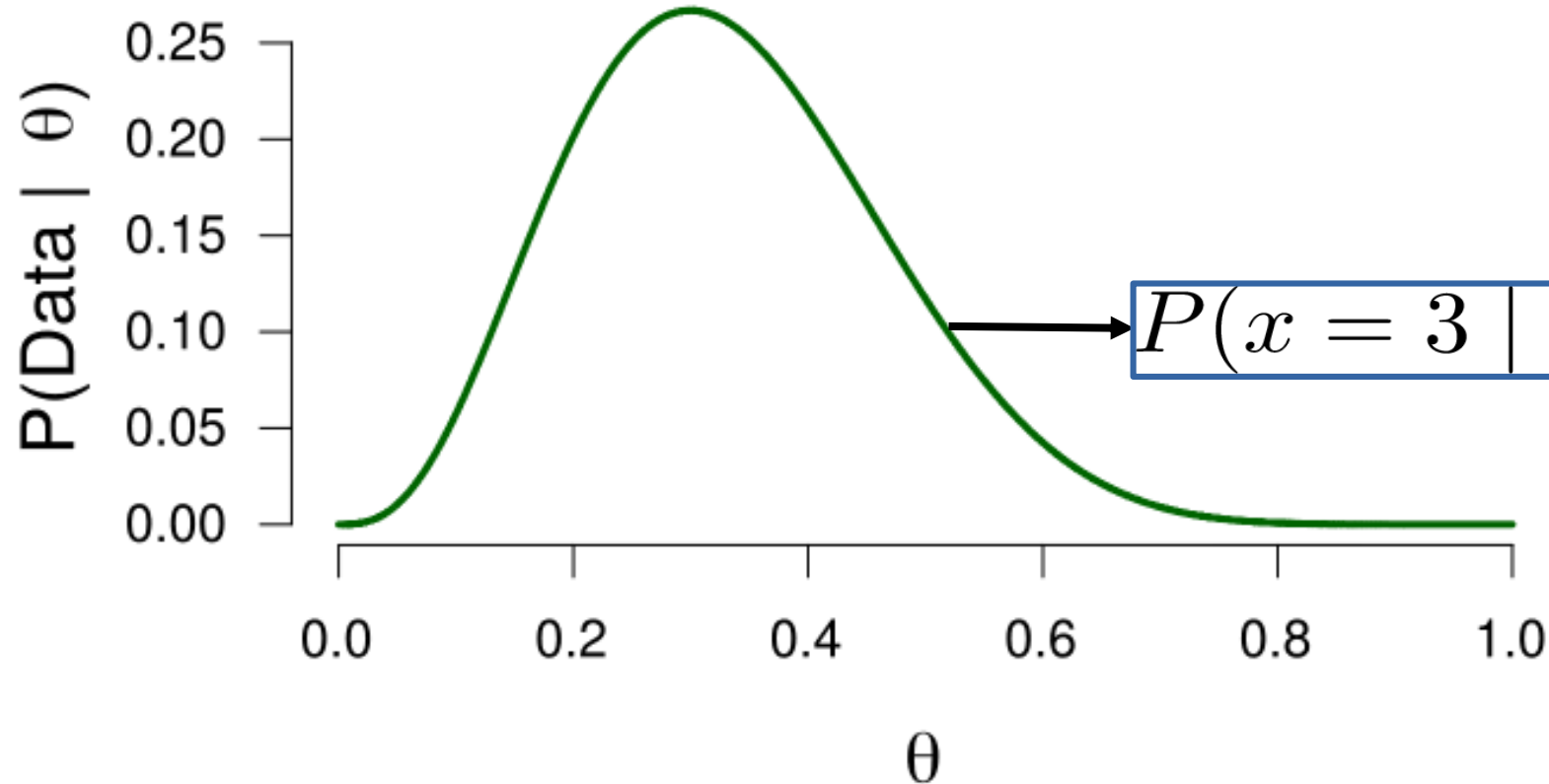
Likelihood of the observed data, for each value of  $\theta$



# Estimating a Proportion: Predictive Updating Factor



Likelihood of the observed data, for each value of  $\theta$

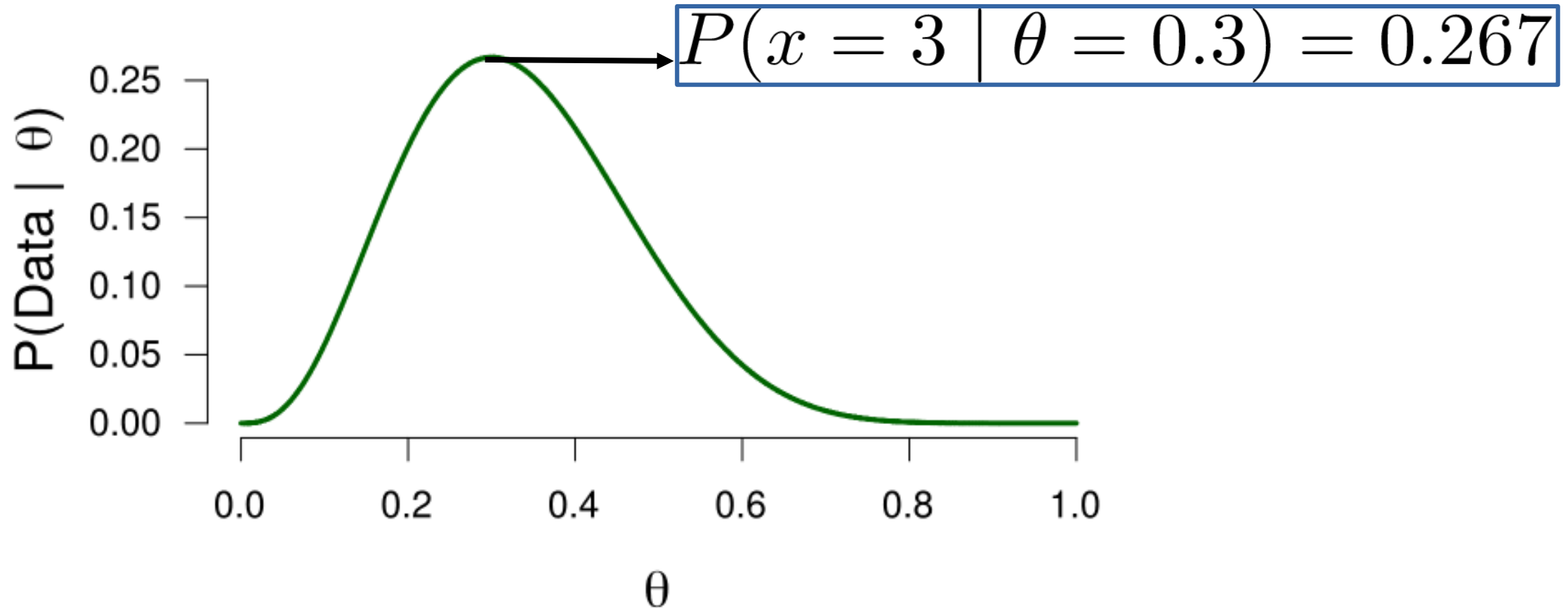




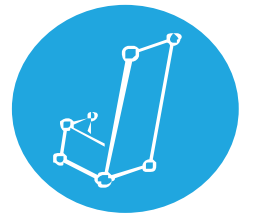
# Estimating a Proportion: Predictive Updating Factor



Likelihood of the observed data, for each value of  $\theta$



# Estimating a Proportion: Predictive Updating Factor



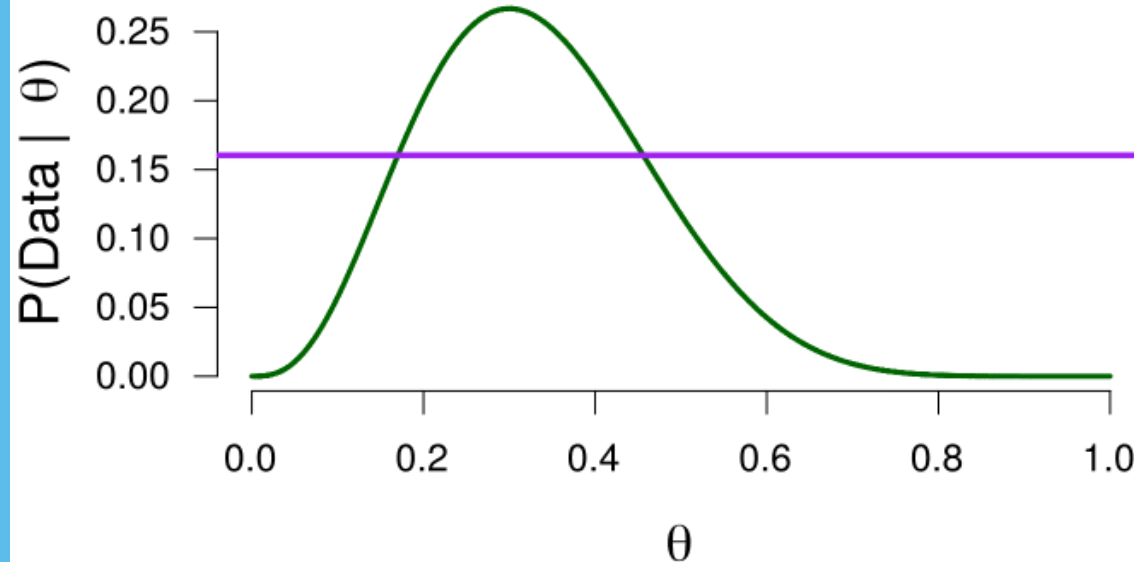
$$P(\text{data})$$

The **marginal likelihood**, across all values of  $\theta$

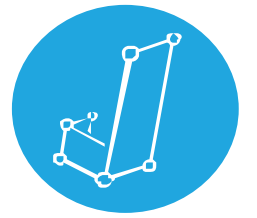
This tells us something how well  $\theta$  predicted the data, **averaged** over all possible values of  $\theta$  (i.e., it is the average quality of the prediction by this model)

Usually this is very difficult and we need computers to compute this. In our case, the marginal likelihood equals 0.16

Likelihood of the observed data, for each value of  $\theta$



# Estimating a Proportion: Predictive Updating Factor



The **likelihood** of the data, given a certain value of  $\theta$

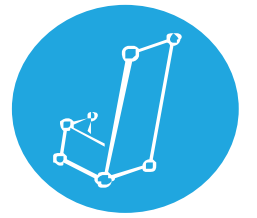
$$\frac{P(\text{data} \mid \theta)}{P(\text{data})}$$

The **marginal likelihood**, across all values of  $\theta$

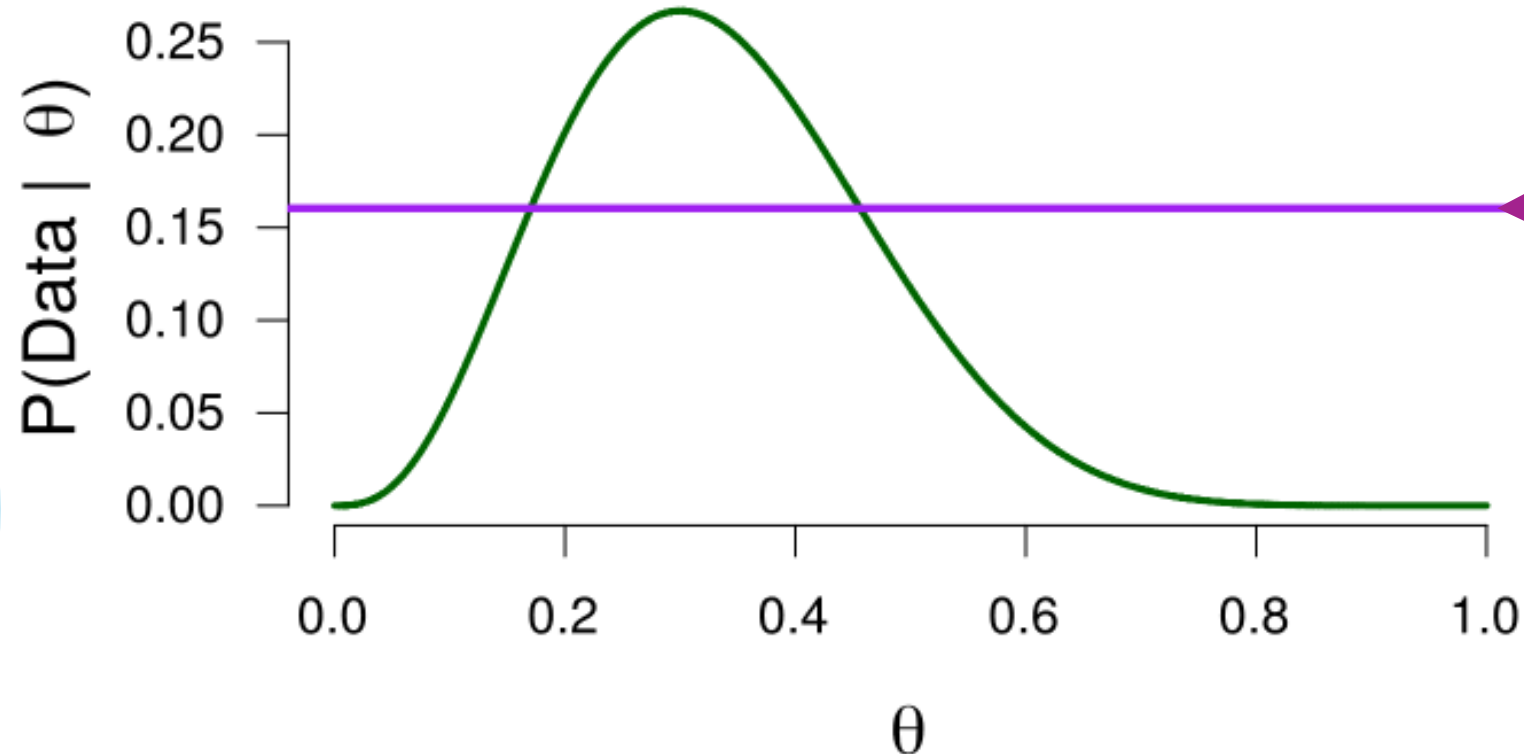
Taken together, this ratio tells us how well each value of  $\theta$  predicted the data, **relative** to all other values!

Now we know that the marginal (i.e., average) likelihood is 0.16. This means that when the likelihood of the data for a specific value of  $\theta$  is greater than 0.16, that value of  $\theta$  has predicted the data above average. If that is the case, the predictive updating factor is  $> 1$ . If a specific value of  $\theta$  predicted the data worse than average, that ratio is  $< 1$ .

# Estimating a Proportion: Predictive Updating Factor



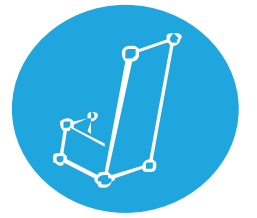
Likelihood of the observed data, for each value of  $\theta$



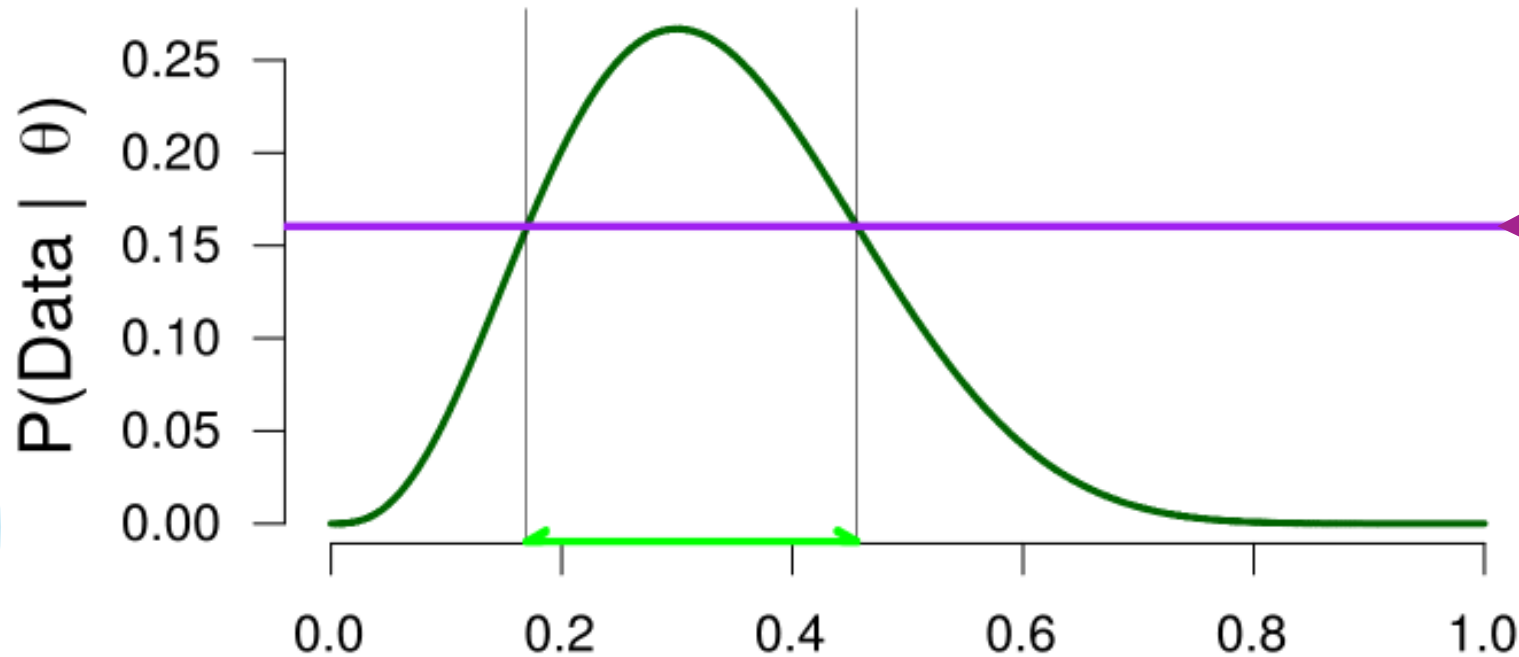
The **marginal likelihood**, across all values of  $\theta$  ( $= 0.16$ )

This tells us something how well  $\theta$  predicted the data, **averaged** over all possible values of  $\theta$  (i.e., it is the average quality of the prediction by this model)

# Estimating a Proportion: Predictive Updating Factor



Likelihood of the observed data, for each value of  $\theta$

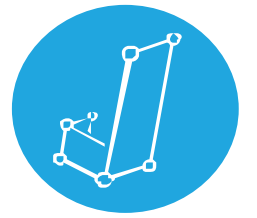


The **marginal likelihood**, across all values of  $\theta$  ( $= 0.16$ )

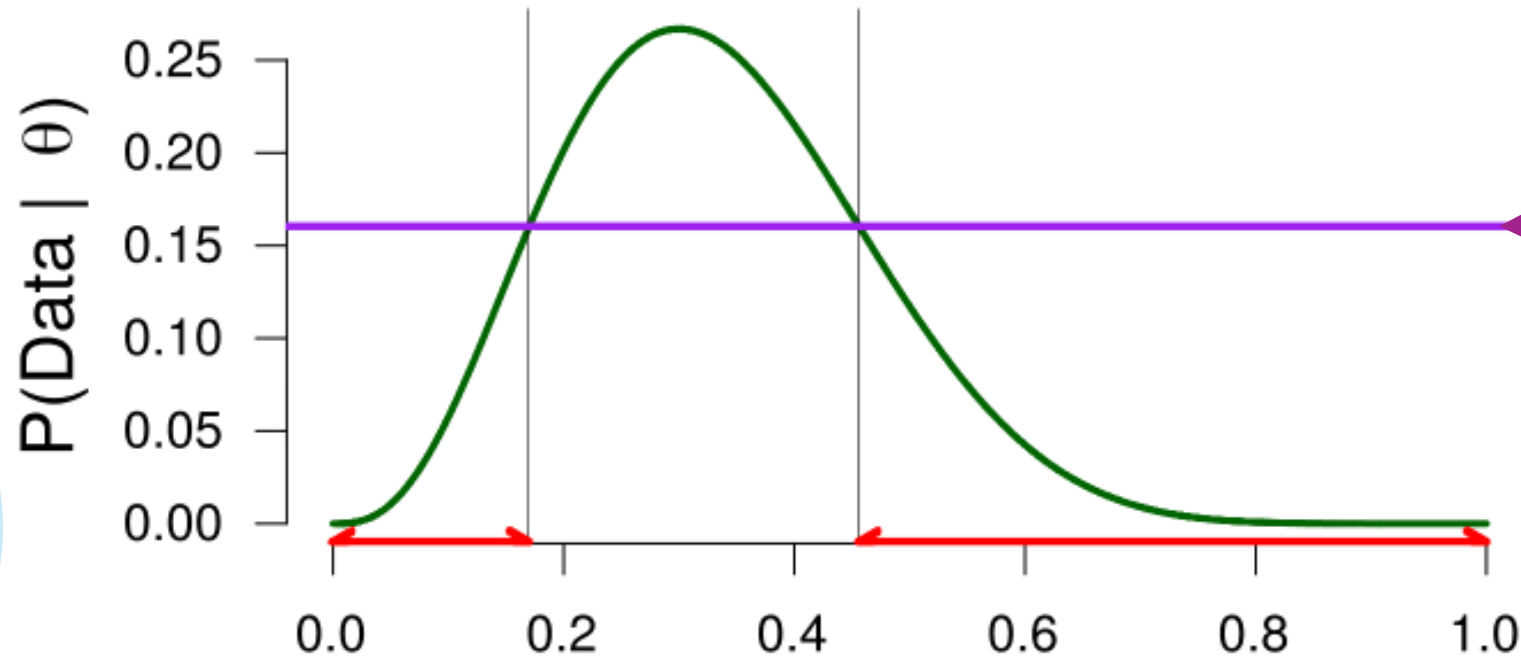
This tells us something how well  $\theta$  predicted the data, **averaged** over all possible values of  $\theta$  (i.e., it is the average quality of the prediction by this model)

Values of  $\theta$  that predicted the data better than average (i.e., their likelihoods are greater than the marginal likelihood)

# Estimating a Proportion: Predictive Updating Factor



Likelihood of the observed data, for each value of  $\theta$



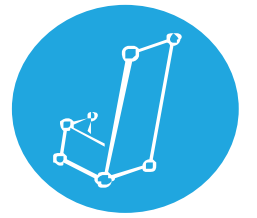
The **marginal likelihood**, across all values of  $\theta$  ( $= 0.16$ )

This tells us something how well  $\theta$  predicted the data, **averaged** over all possible values of  $\theta$  (i.e., it is the average quality of the prediction by this model)

Values of  $\theta$  that predicted the data worse than average (i.e., their likelihoods are less than the marginal likelihood)

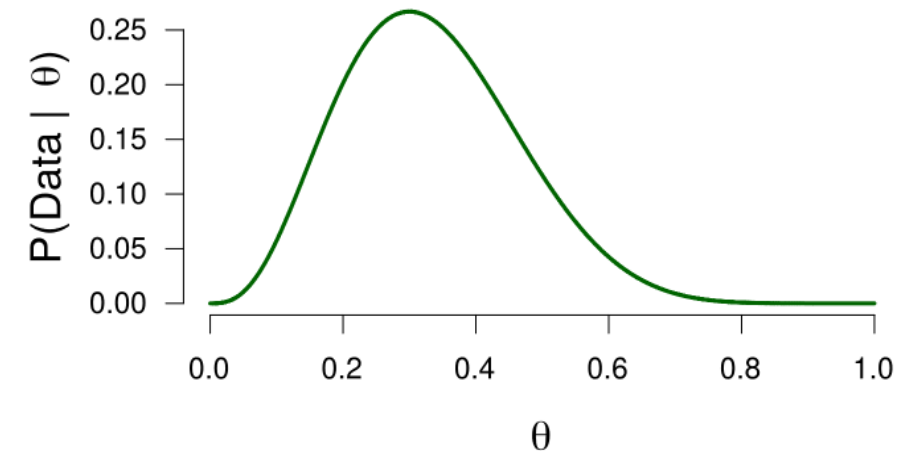
# Estimating a Proportion:

## Some Notes on the Likelihood

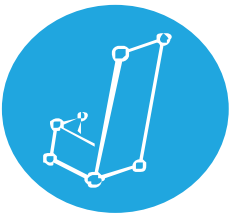


- The likelihood is the same for different prior distributions/models
- However, the marginal likelihood is the average of the likelihoods, weighted by how the model divided its probability mass
- The marginal likelihood is therefore different for different prior distributions
- Since the marginal likelihood reflects the average quality of the predictions made by the model, we will use this later to perform **model comparison**

Likelihood of the observed data, for each value of  $\theta$



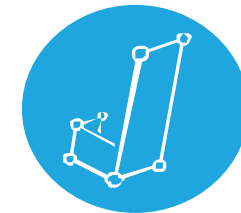
# Bayesian Knowledge Updating



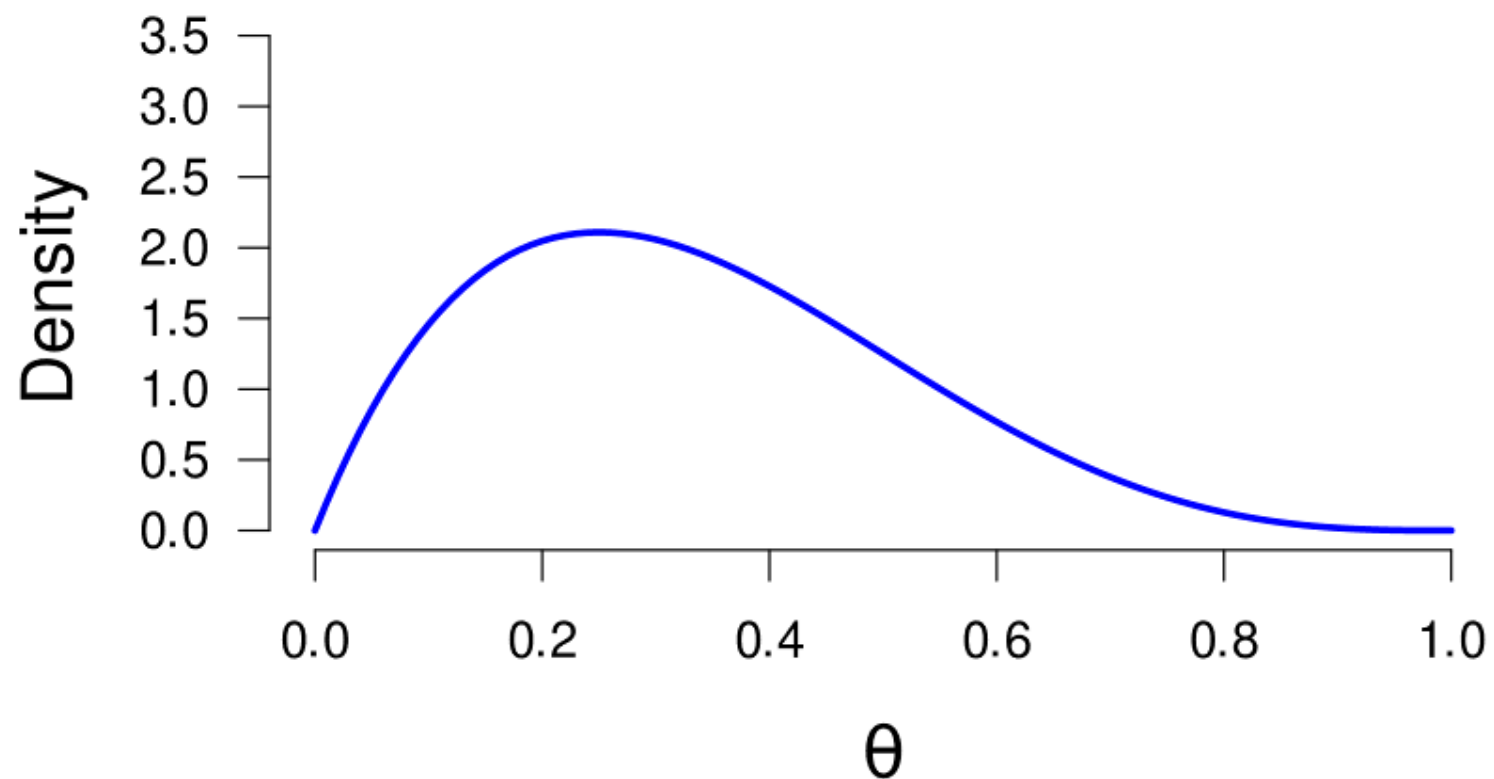
$$\underbrace{p(\theta \mid \text{data})}_{\text{Posterior beliefs about the world}} = \underbrace{p(\theta)}_{\text{Prior beliefs about the world}} \times \underbrace{\frac{p(\text{data} \mid \theta)}{p(\text{data})}}_{\text{Predictive updating factor}}$$



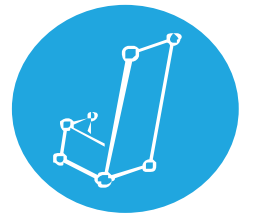
# Estimating a Proportion: Posterior Distribution



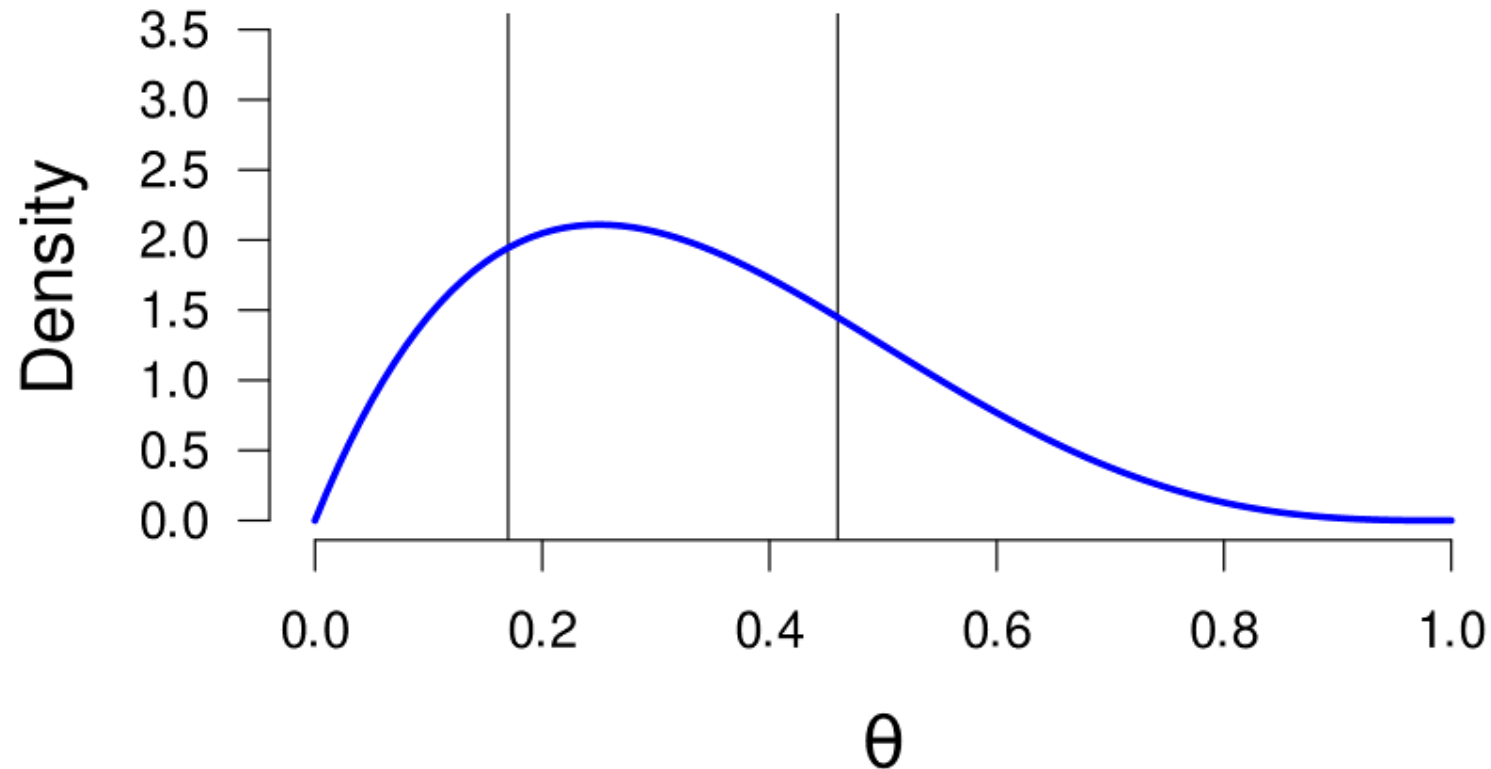
Prior Distribution of  $\theta$



# Estimating a Proportion: Posterior Distribution

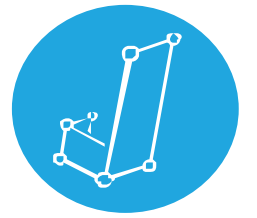


Prior Distribution of  $\theta$

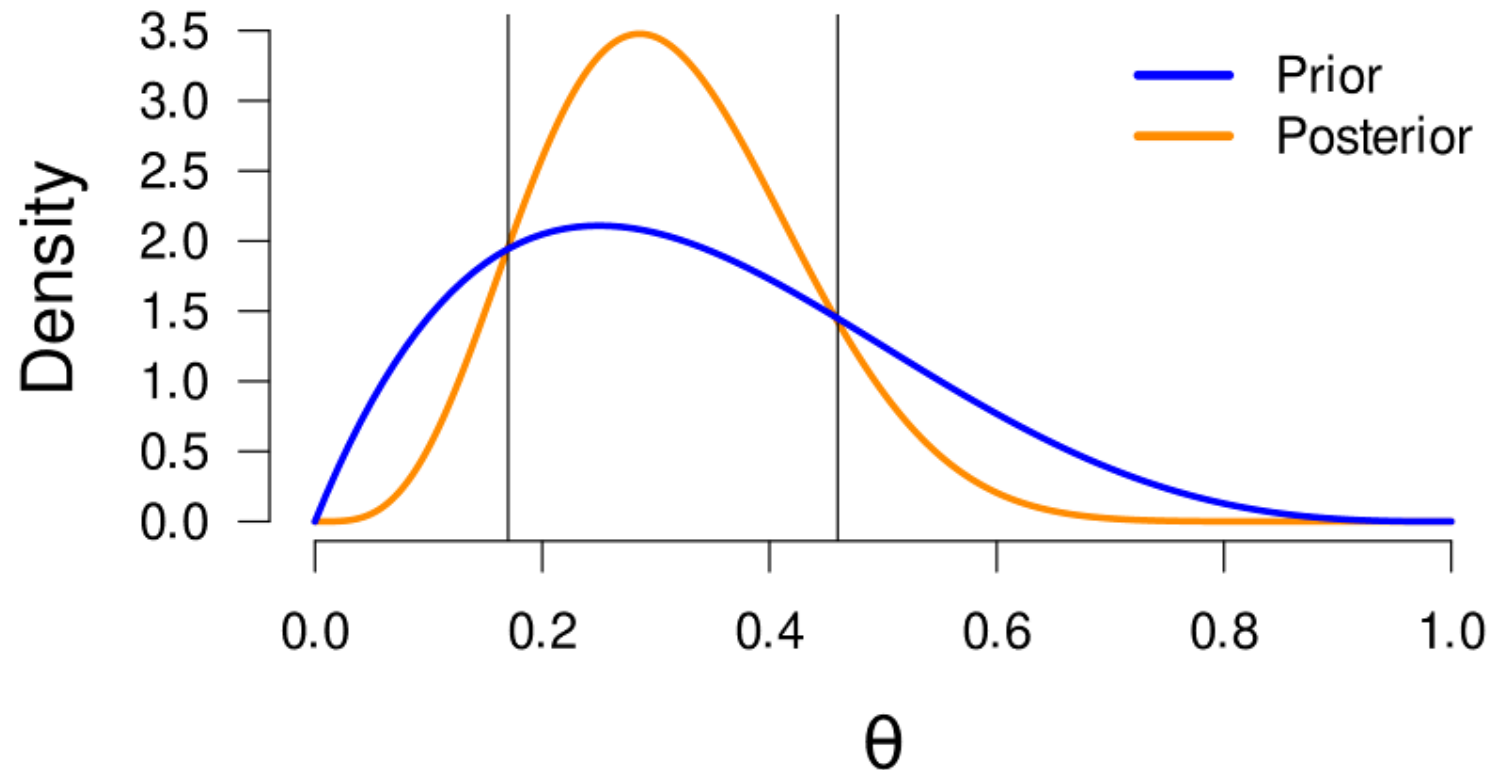


Same lines as on slide 34/35! It shows which values of theta received a decrease/increase in plausibility, because of the data

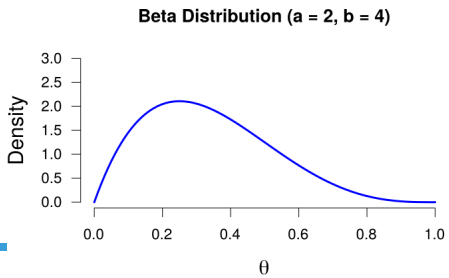
# Estimating a Proportion: Posterior Distribution



Prior and Posterior Distribution of  $\theta$



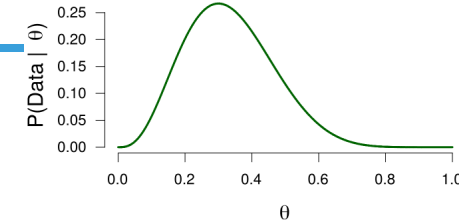
Same lines as on slide 34/35! It shows which values of theta received a decrease/increase in plausibility, because of the data



We start with our prior beliefs

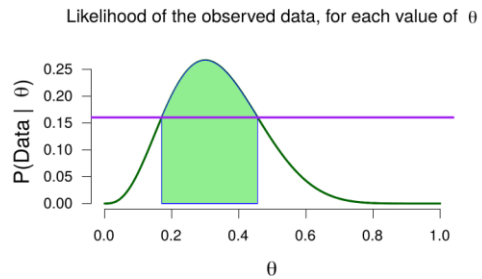
We update those with data

Likelihood of the observed data, for each value of  $\theta$



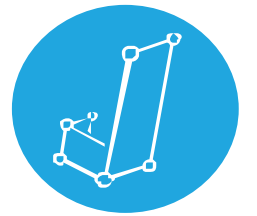
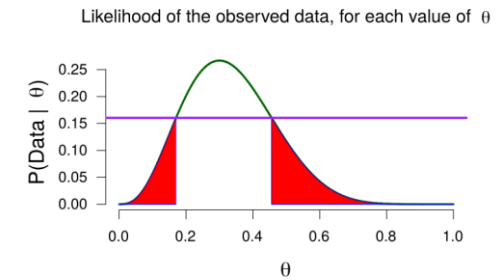
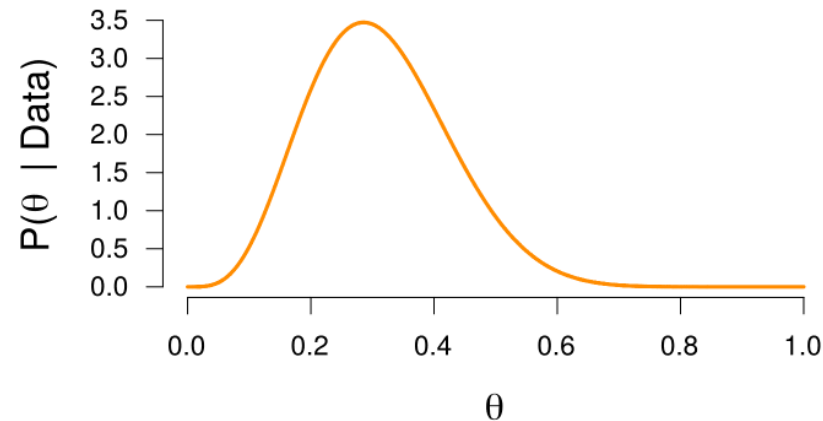
Values of  $\theta$  that predicted the data better than average receive a boost in plausibility (i.e., their updating ratio  $> 1$ )

Values of  $\theta$  that predicted the data worse than average receive a penalty in plausibility (i.e., their updating ratio  $< 1$ )

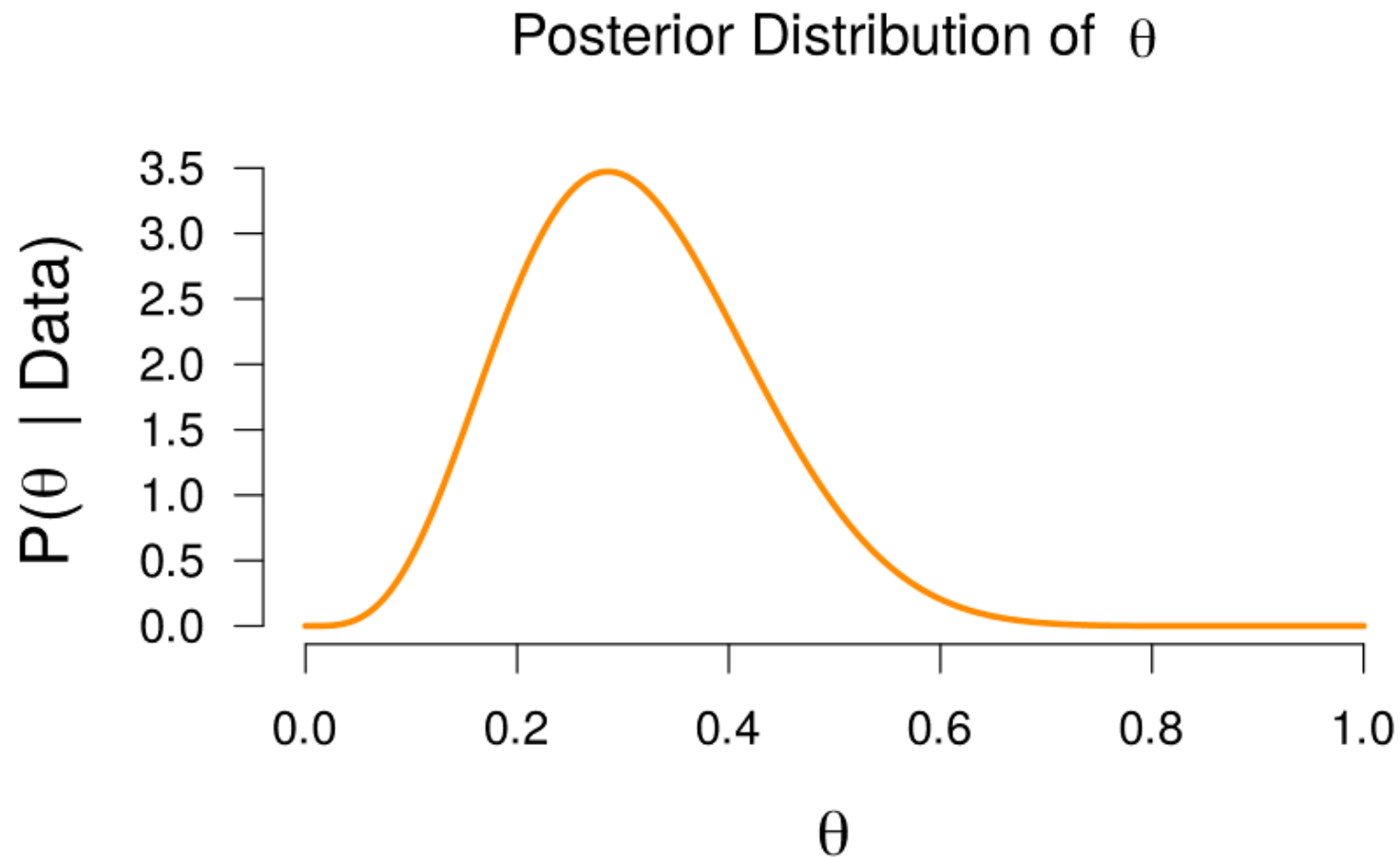
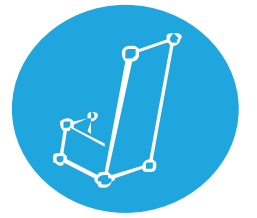


We end with our posterior beliefs

Posterior Distribution of  $\theta$

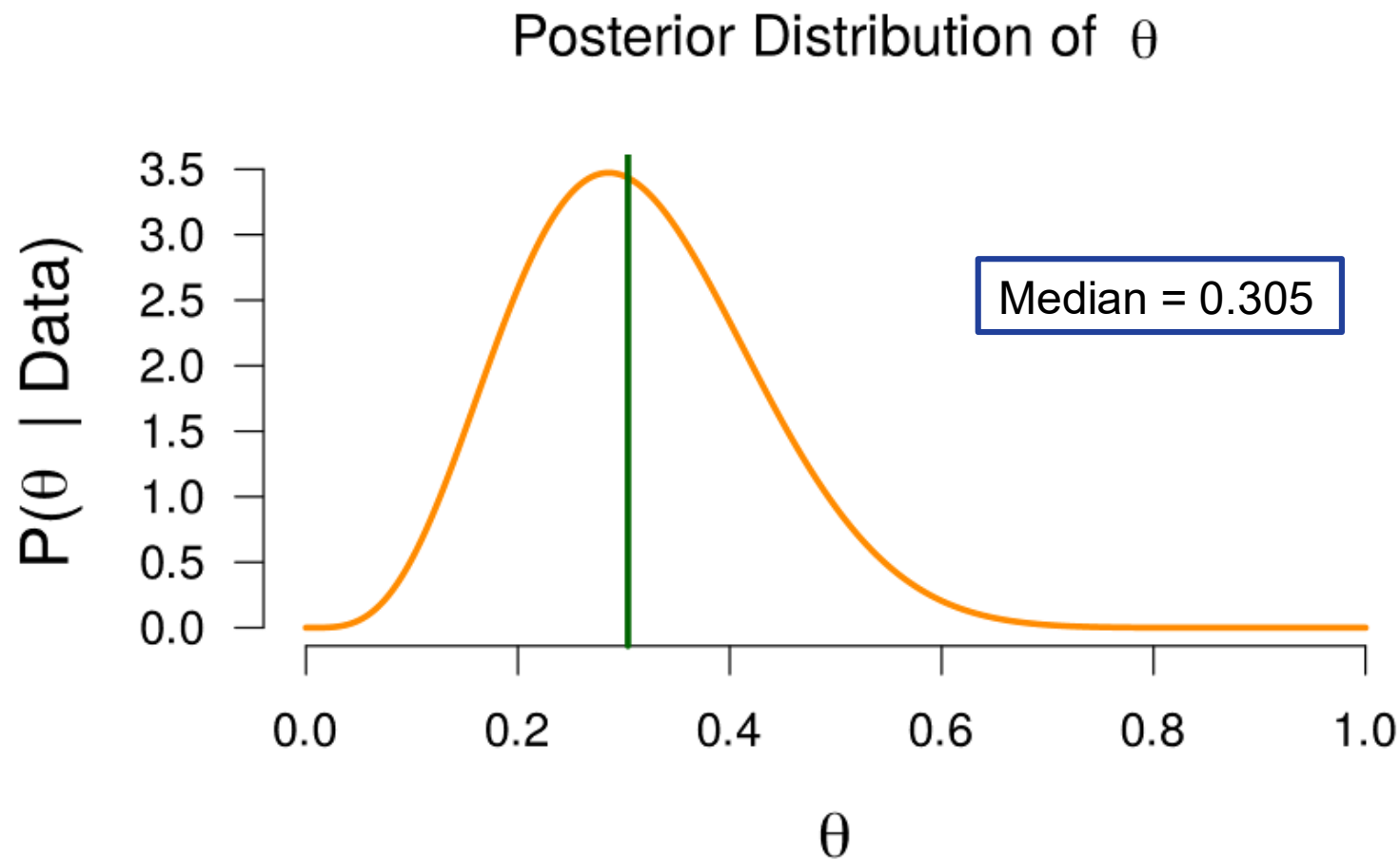
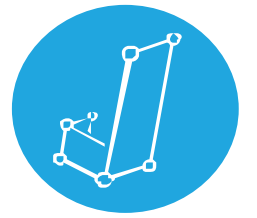


# Estimating a Proportion: Posterior Distribution



We can look at the posterior distribution to do parameter **estimation!** This would be the best guess of this model

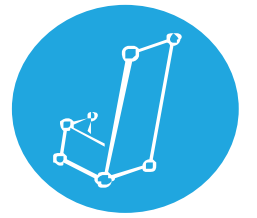
# Estimating a Proportion: Posterior Distribution



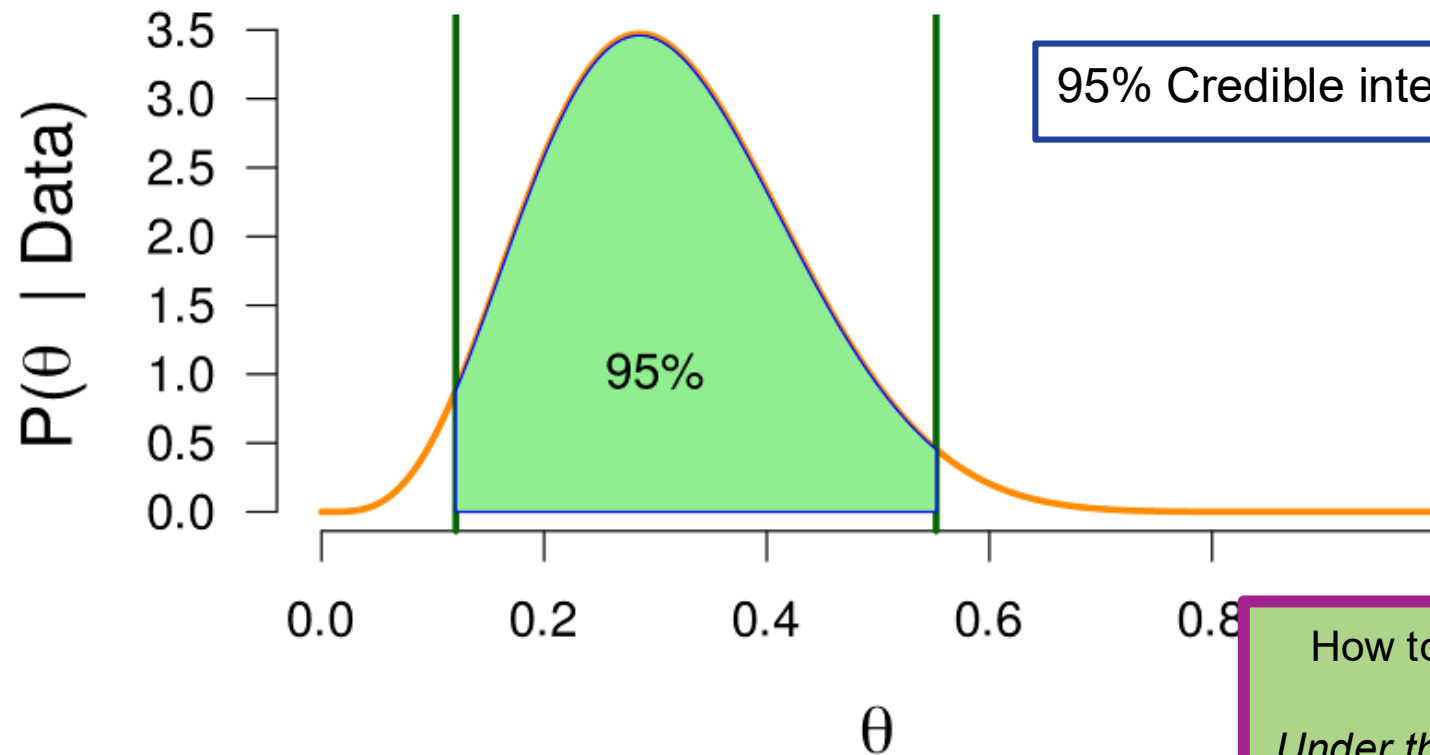
We can look at the posterior distribution to do parameter **estimation!** This would be the best guess of this model

We can make a point estimate, and take the **posterior median or mean**

# Estimating a Proportion: Posterior Distribution



Posterior Distribution of  $\theta$



We can make an interval estimate, and take the **central Credible Interval**

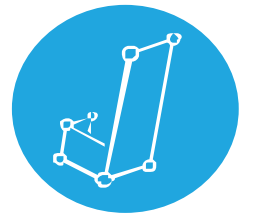
95% Credible interval = (0.12, 0.55)

To obtain the  $x\%$  central credible interval, we take  $x\%$  of the most central posterior mass, and see which 2 points are the thresholds

How to interpret a  $x\%$  central credible interval?

*Under this model, there is a  $x\%$  probability that the true proportion is between 0.12 and 0.55*

# Live Demonstration

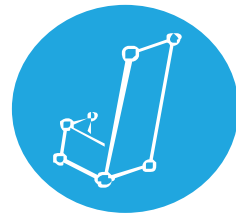


VS



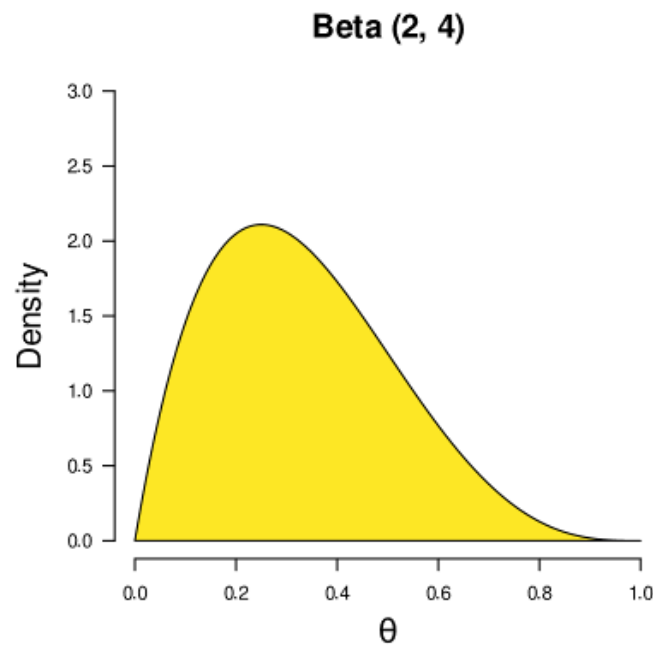
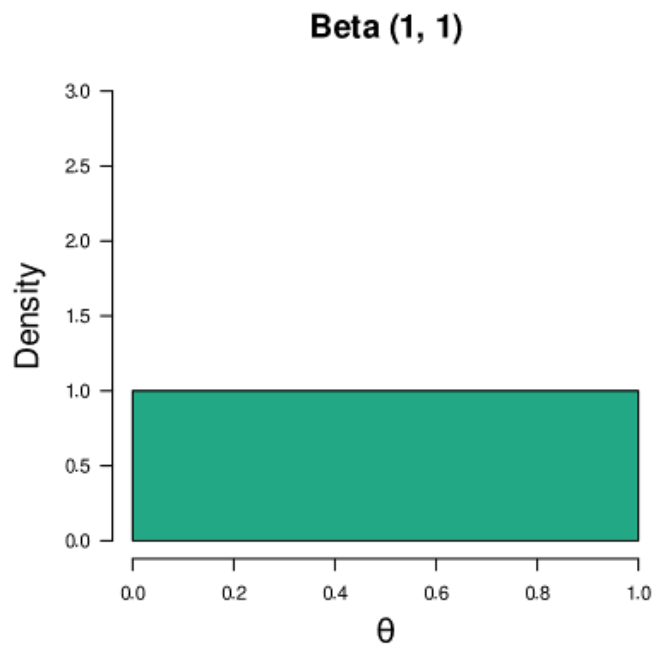
- <https://maglit.me/bayesian-intro-shiny>
- JASP → Learn Bayes →  
Binomial Estimation

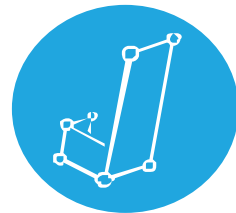




# Testing a Proportion: Model Comparison

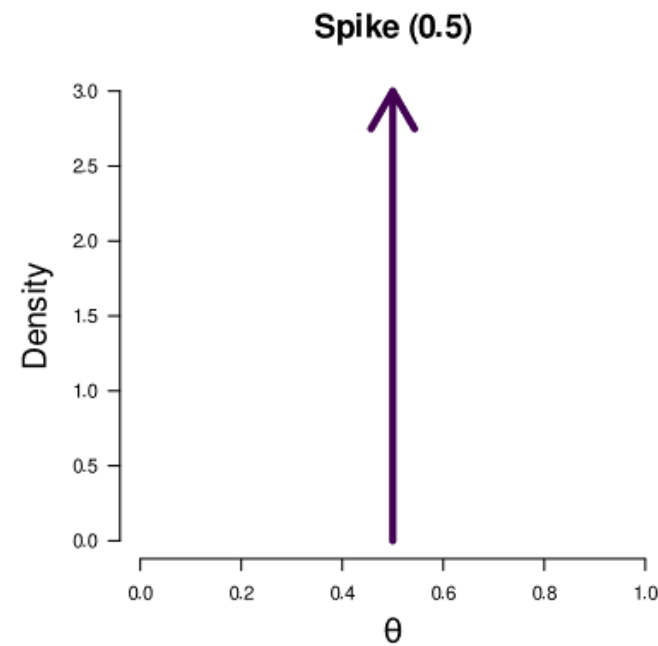
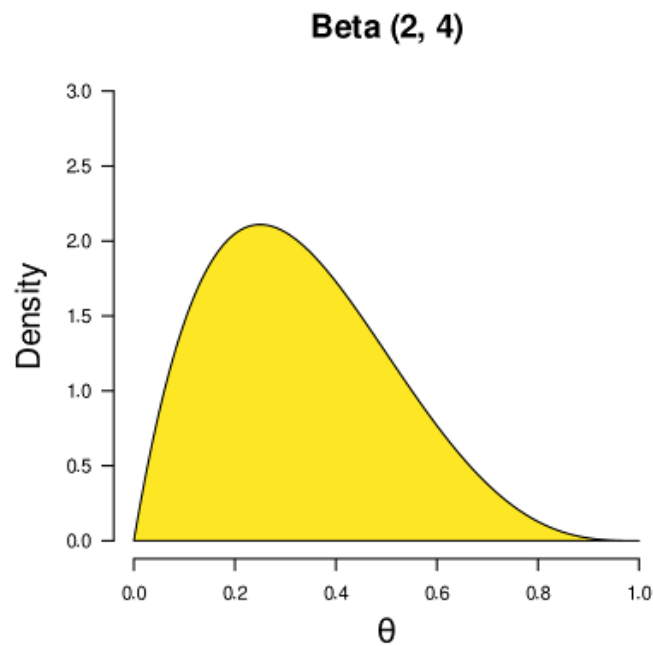
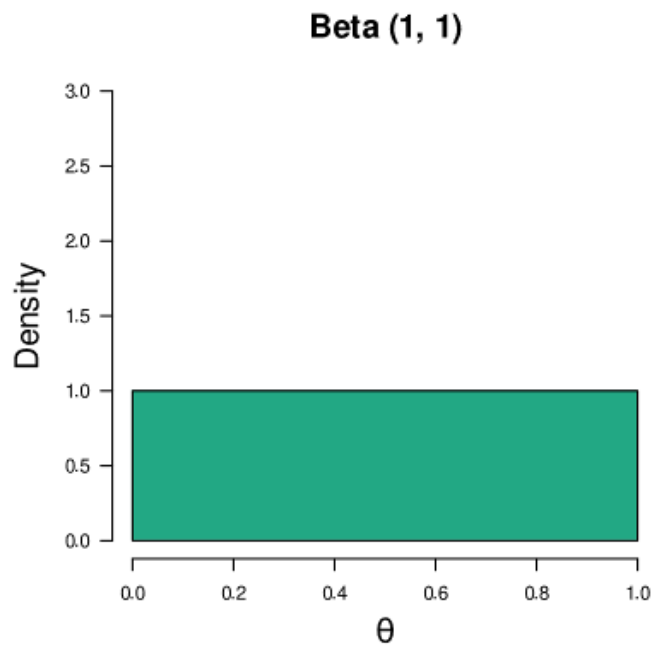
- We have seen we can specify all sorts of models that reflect all sorts of statements about the population proportion

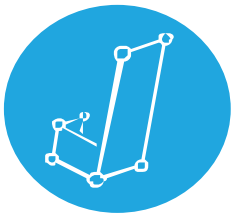




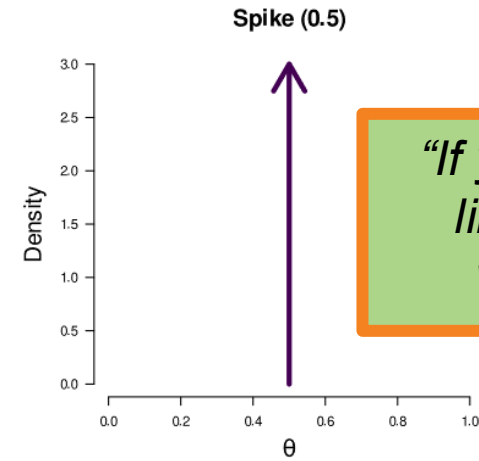
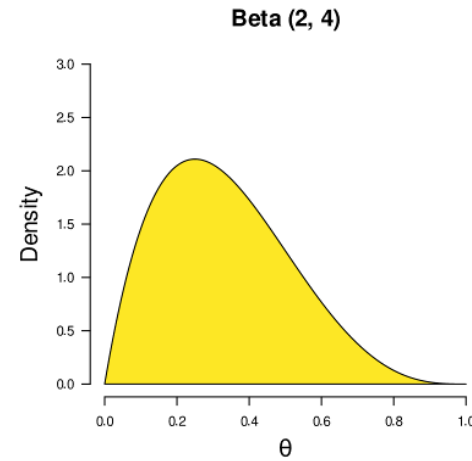
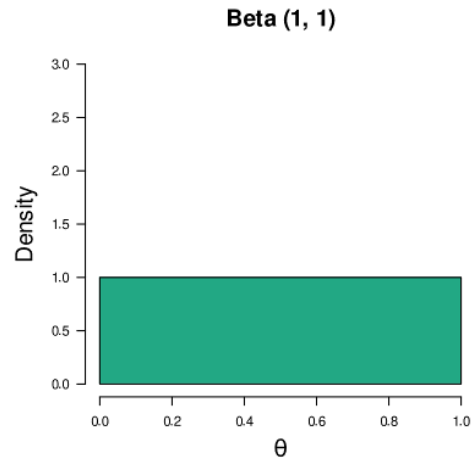
# Testing a Proportion: Model Comparison

- We have seen we can specify all sorts of models that reflect all sorts of statements about the population proportion

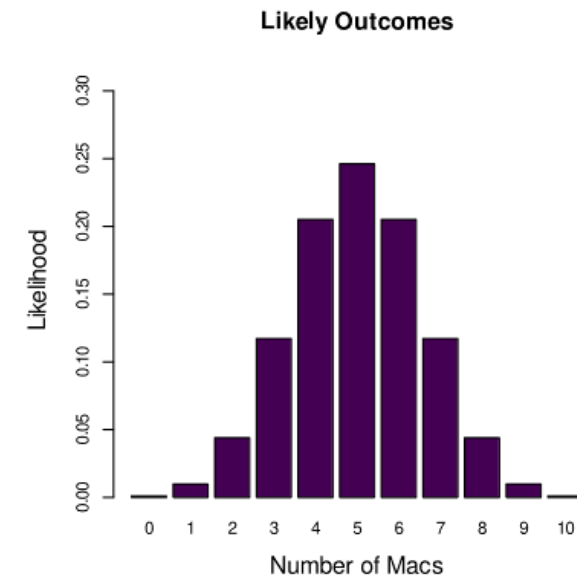
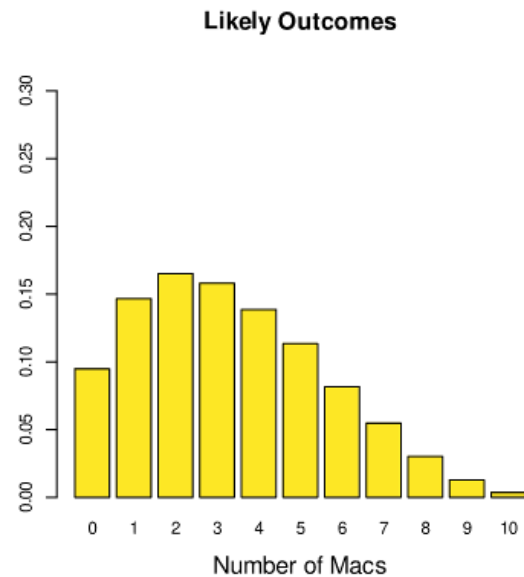
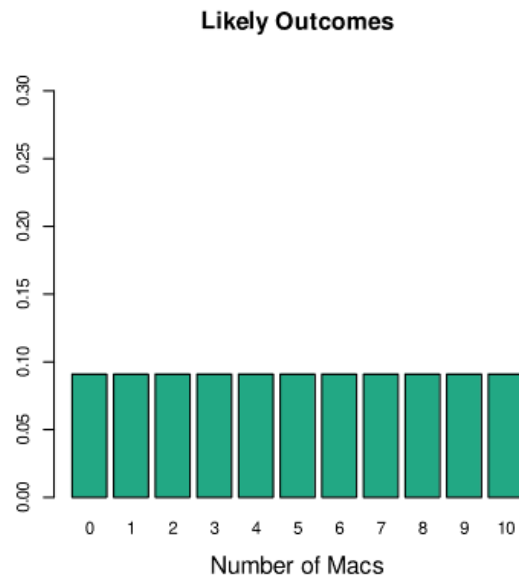




# What Do the Models Predict?



*"If you had 100€ to bet on likely values of  $\theta$ , how would you divide it?"*

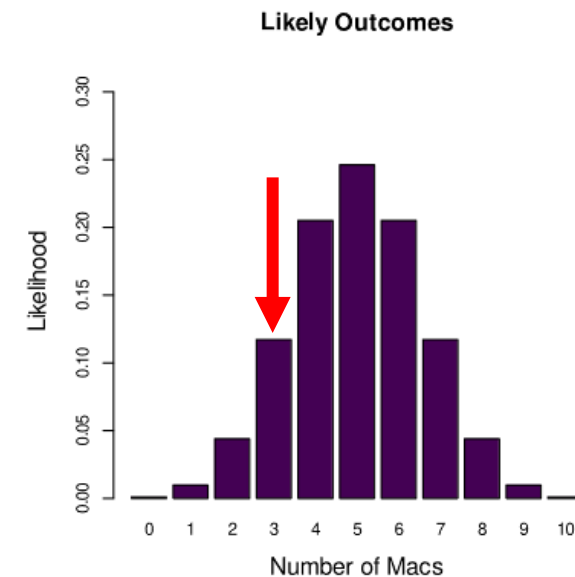
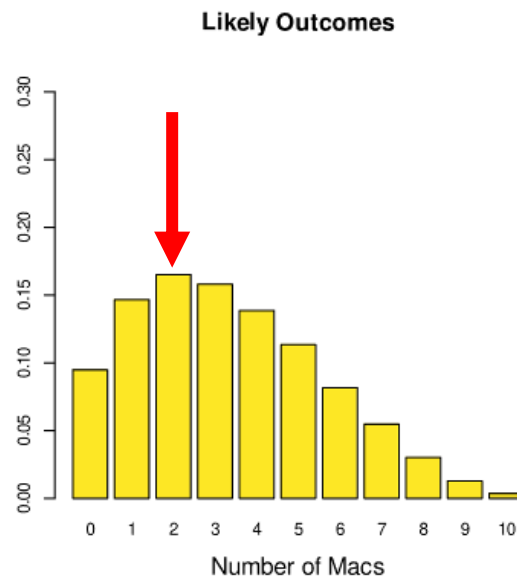
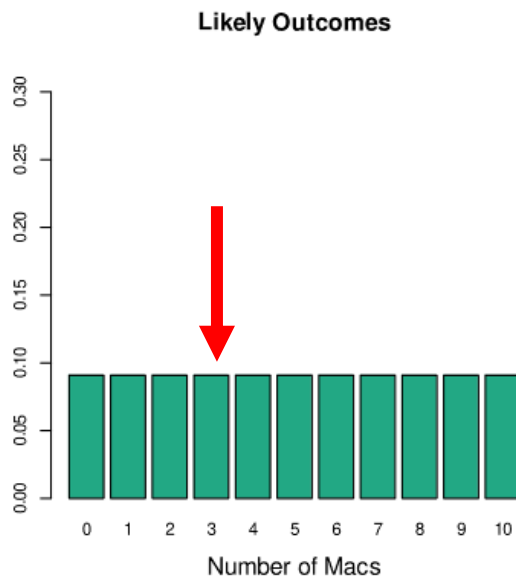




# How Well Did The Models Predict The Data?

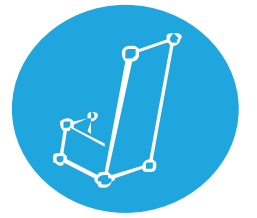
- The models placed their bets, we observed 3 Macs
- How much the model bet on the observed outcome equals the quality of its prediction
- The ratio of two such bars is known as the **Bayes factor**

*“If you had 100€ to bet on likely values of  $\theta$ , how would you divide it?”*



# Bayes Factor

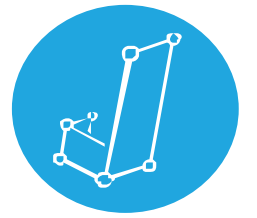
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- The workhorse of Bayesian hypothesis testing
- It quantifies which of two models predicted the data better, and how much better
- Usually, we pit two models against each other:
  - The null model ( $H_0$ ), with a spike at the point of testing
    - (e.g., 0.5 for proportion, 0 for correlation or difference in means)
  - The alternative model ( $H_1$ ), which predicts multiple values (dictated by its prior distribution)
    - The alternative model can represent a one-sided or two-sided hypothesis

# Bayes Factor Interpretation

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- **Example 1:  $BF_{10} = 20$**

The data are twenty times more likely under  $H_1$  than under  $H_0$

- **Example 2:  $BF_{10} = 1/5 \rightarrow BF_{01} = 5$**

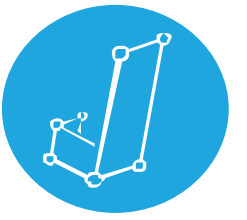
The data are five times more likely under  $H_0$  than under  $H_1$

- **Example 3:  $BF_{10} = 1$**

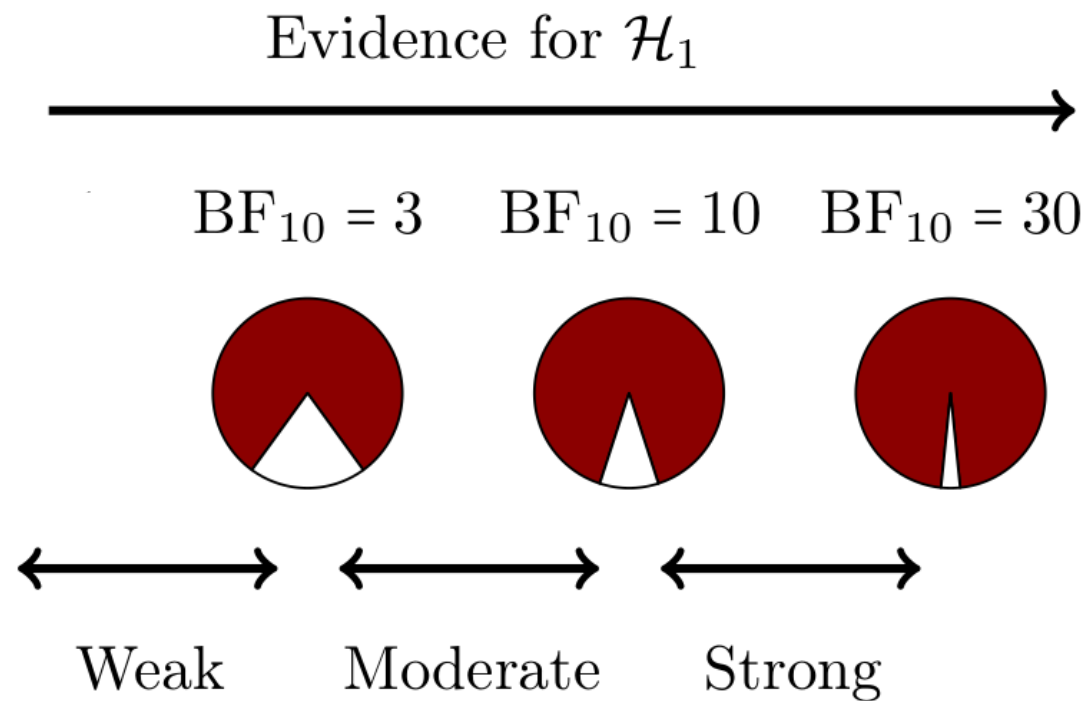
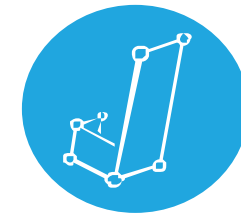
The data are equally likely under  $H_1$  and under  $H_0$

# Bayes Factor Interpretation

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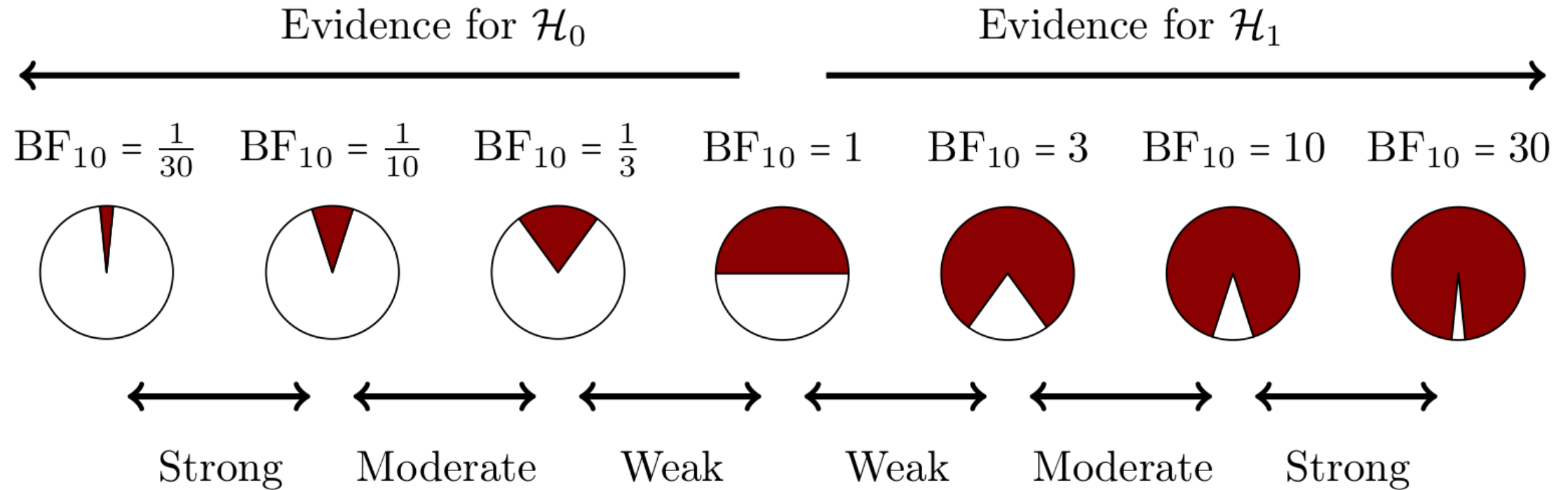


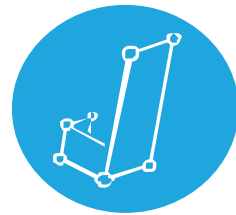
# Bayes Factor Interpretation





# Bayes Factor Interpretation





# How Well Did The Models Predict The Data?

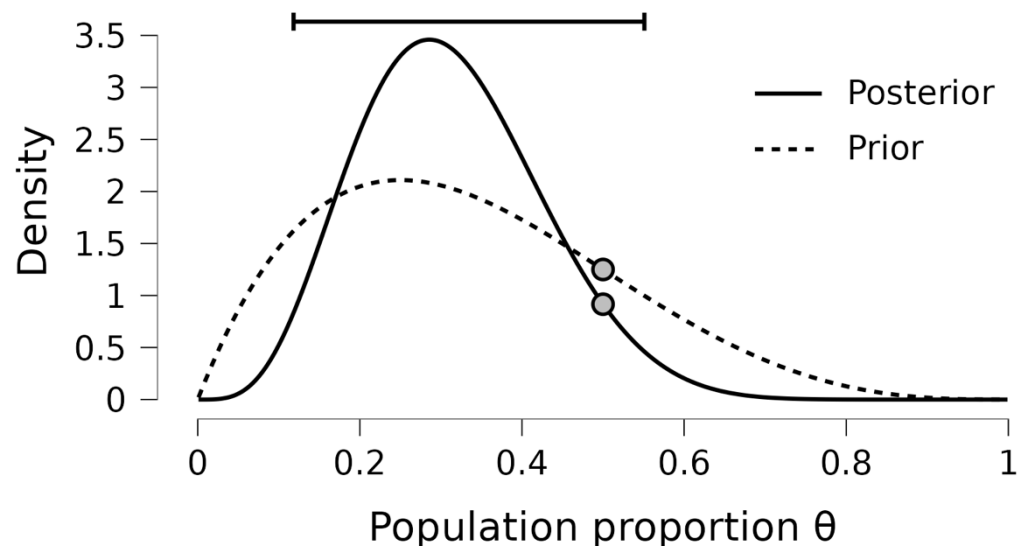
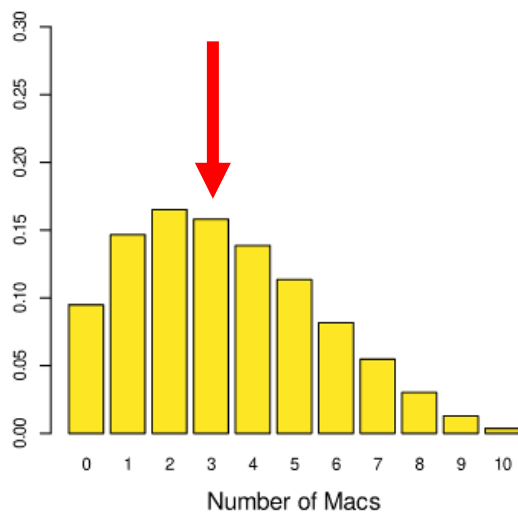
- For comparing a point model to a range model, we can use the **Savage-Dickey density ratio** as a computational shortcut to obtain the Bayes Factor
  - $BF_{10}$  = prior density at point of testing / posterior density at point of testing

$BF_{10} = 1.364$   
 $BF_{01} = 0.733$

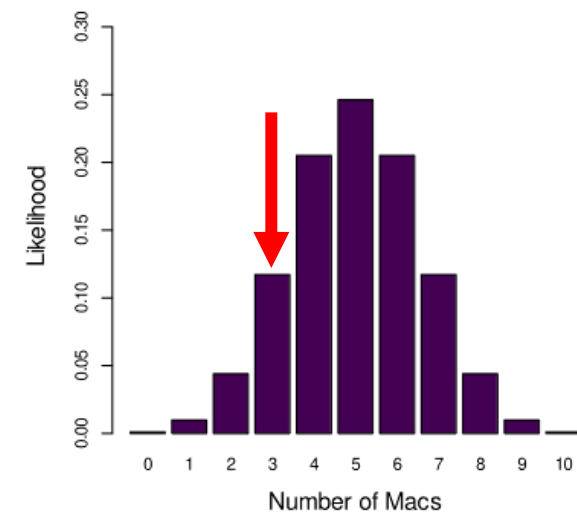
data | H1  
data | H0

Median: 0.305  
95% CI: [0.118, 0.551]

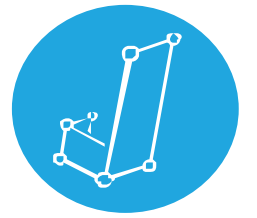
Likely Outcomes



Likely Outcomes

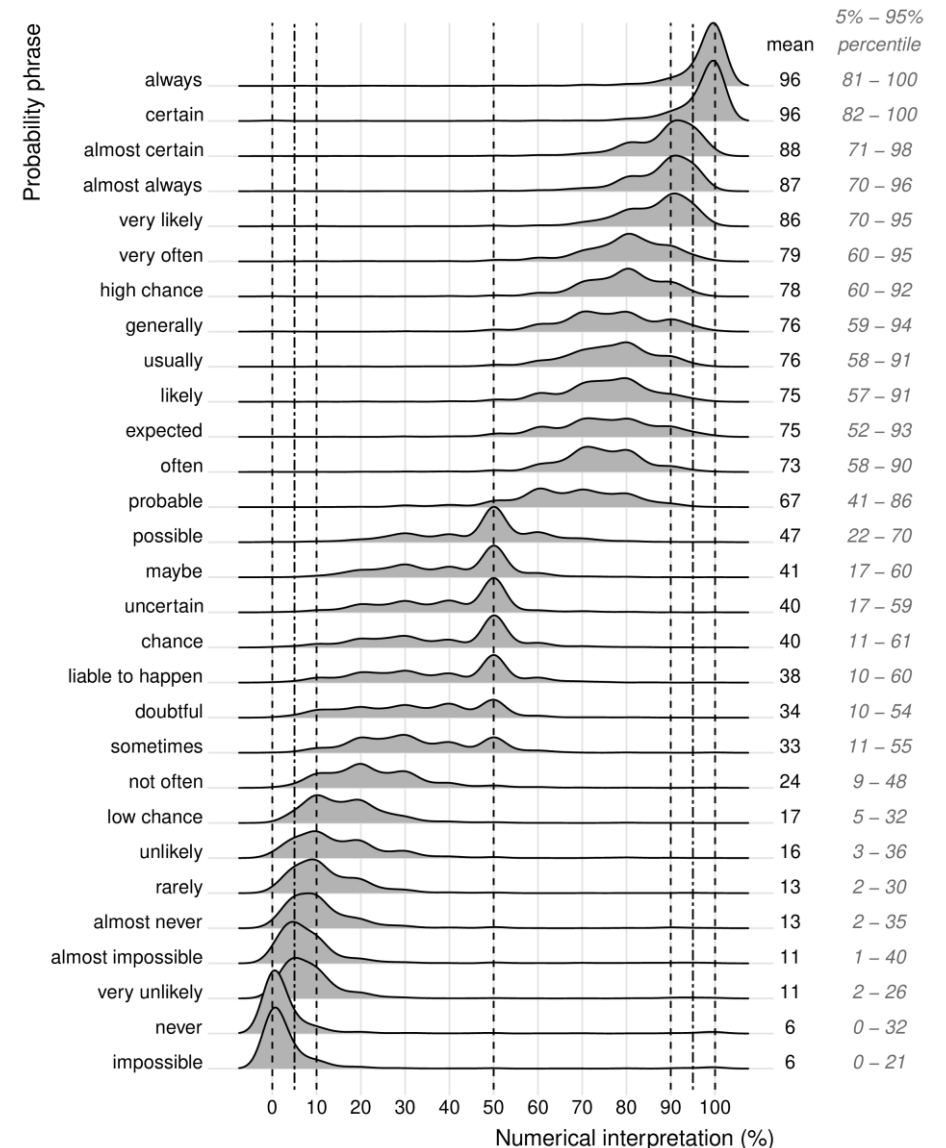


# Bayes Factor Interpretation - Caution



But!

- The general challenge of translating between words and numbers:
- People have different interpretations of probabilistic words/phrases

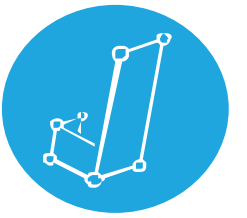


Source:

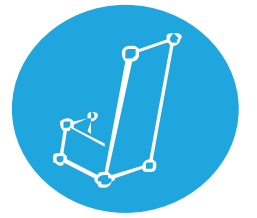
[Willem, S., Albers, C., & Smeets, I. \(2020\). Variability in the interpretation of probability phrases used in Dutch news articles — a risk for miscommunication. Journal of Science Communication, 19.](#)

# Bayes Factor Interpretation - Caution

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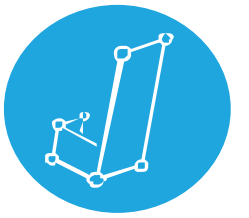
# Bayes Factor Interpretation - Caution







**ONLY A SITH DEALS IN ABSOLUTES**

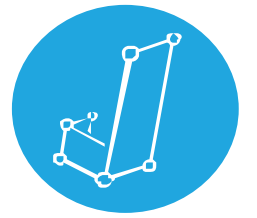


# Bayes Factor Features

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- Parsimony
  - A built in Occam's Razor (e.g., one-sided vs two-sided)
- Sensitivity Analysis
  - Investigate the impact of the prior distribution
- Sequential Analysis
  - Monitor evidence as data accumulate

# Bayes & Frequentism

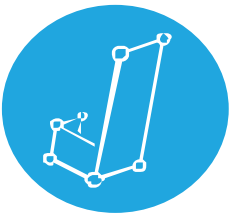


Bayes	Frequentism
Compare the predictive quality of two hypotheses → Invites continuous reasoning	Minimize type 1 error (incorrectly reject $H_0$ ) → Invites binary reasoning
Can monitor the results as data accumulate	Can only look at the data once: looking twice increases the risk of type 1 error
Check assumptions	Check assumptions
Still incomplete (but steadily expanding)	Has wide range of types of analyses
Sampling plan: can monitor the results and stop when satisfied	Have to specify sampling plan before, based on hypothesized effect size



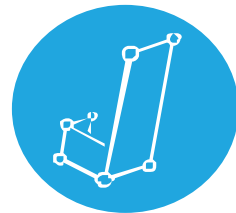
# Live Demonstration

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VS

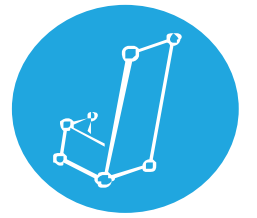




# Try It Yourself!

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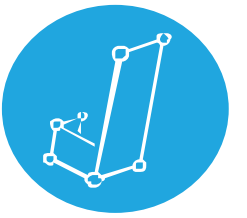
- ▶ Try your new-found knowledge on your own data, or try some of the example exercises
  - <https://johnnydoorn.github.io/IntroductionBayesianInference/exercises.html>
- ▶ Bayesian T-test/ANOVA?



# Choosing the Prior Distribution

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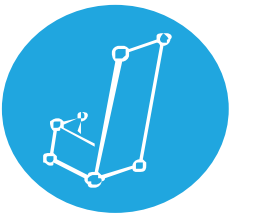
- Before the experiment / looking at the data (so there are no calculations)
- Informed by previous experiments/knowledge or kept uninformative (e.g., uniform prior on the population proportion)
- One-sided / two-sided determined by what you want to test (e.g., do you want to know if there is a difference, or a positive difference?)
- Assess robustness of result to choice of prior distribution



# Choosing the Prior Distribution

---

- The prior distribution is on the same *domain* as the parameter of interest:
  - For a proportion:  $[0, 1]$
  - For a correlation:  $[-1, 1]$
  - For a difference in means:  $[-\infty, \infty]$

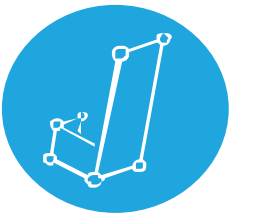


# Bayesian Correlation

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$$P(\rho \mid \text{data}) = P(\rho) \frac{P(\text{data} \mid \rho)}{P(\text{data})}$$

# Bayesian Correlation: Hypothesis



$$\mathcal{H}_0 : \rho = 0$$

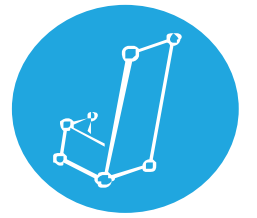
$$\mathcal{H}_1 : \rho \neq 0$$

$$\mathcal{H}_+ : \rho > 0$$

$$\mathcal{H}_- : \rho < 0$$

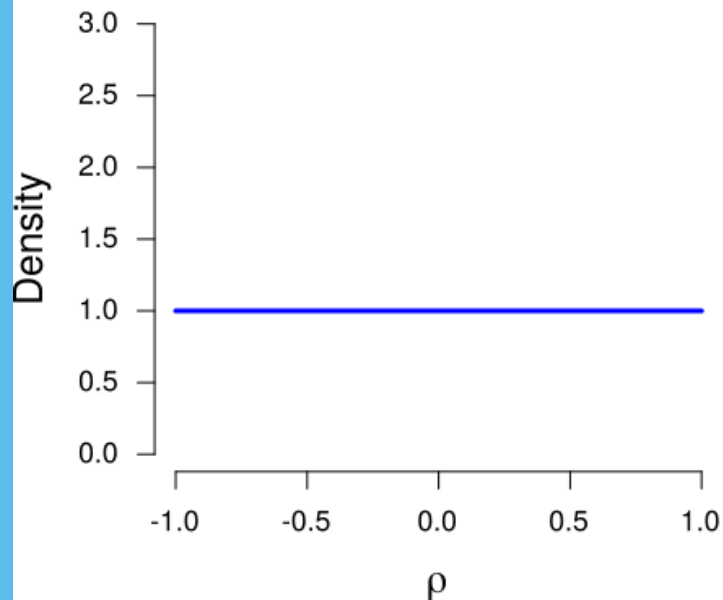
“Alternative  
Hypothesis”

# Bayesian Correlation: Prior Distribution

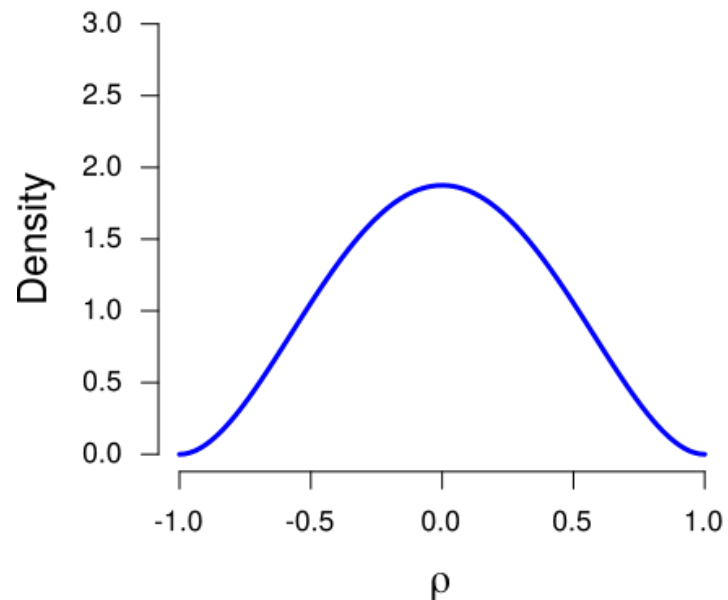


The prior distribution is on the same domain as the parameter of interest: we can take the **stretched Beta distribution**!  
It is the same as Beta, but then stretched to the domain  $[-1, 1]$

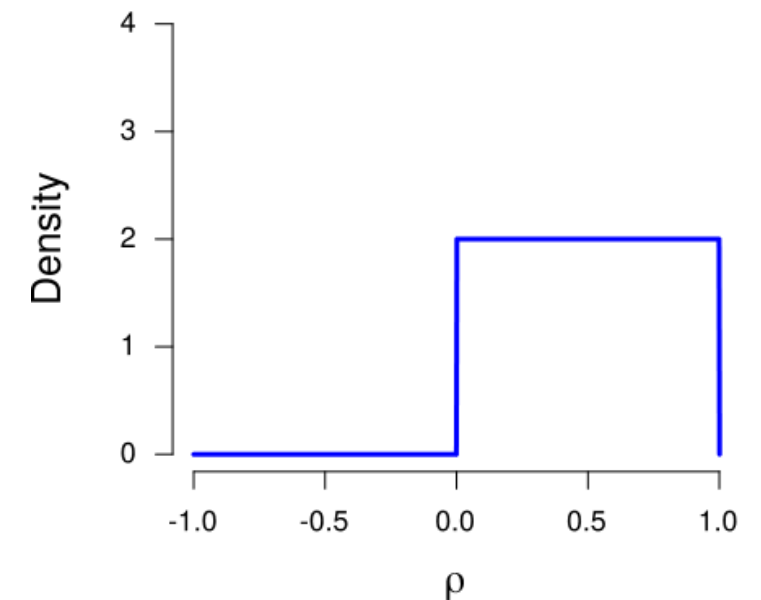
Stretched Beta Distribution ( $a = 1, b = 1$ )



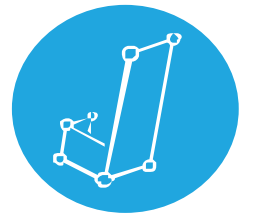
Stretched Beta Distribution ( $a = 3, b = 3$ )



Truncated Stretched Beta Distribution ( $a = 1, b = 1$ )



# Bayesian Correlation: Prior Distribution

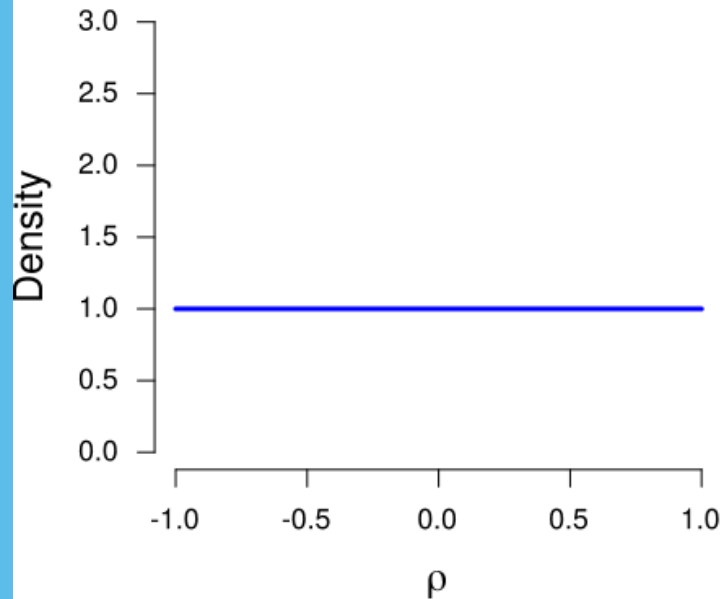


A prior distribution that reflects the belief that all values of  $\rho$  are equally plausible, **a priori**, we call this an *uninformative prior*

A prior distribution that reflects the belief that values of  $\rho$  close to 0 are more plausible (i.e., the correlation will be around 0 or not be very strong), **a priori**

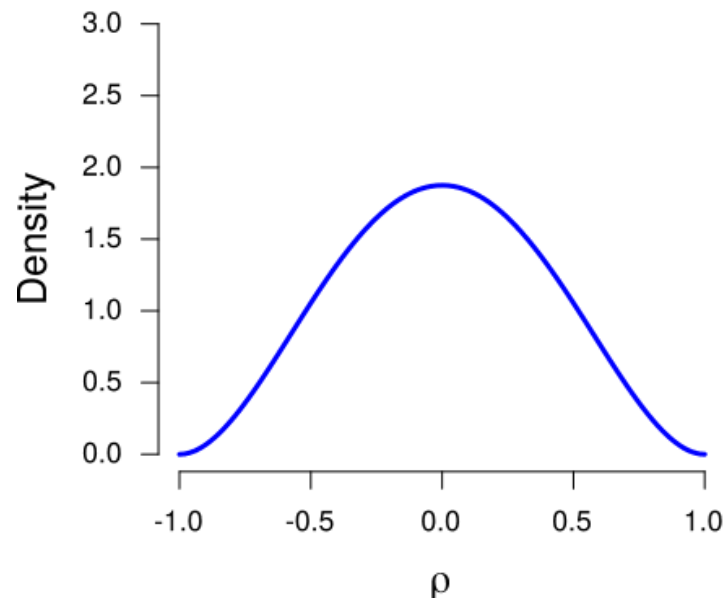
A prior distribution that reflects the belief that only positive values of  $\rho$  are possible and that those values of  $\rho$  are equally plausible (i.e., there will be a positive correlation), **a priori**

Stretched Beta Distribution ( $a = 1, b = 1$ )



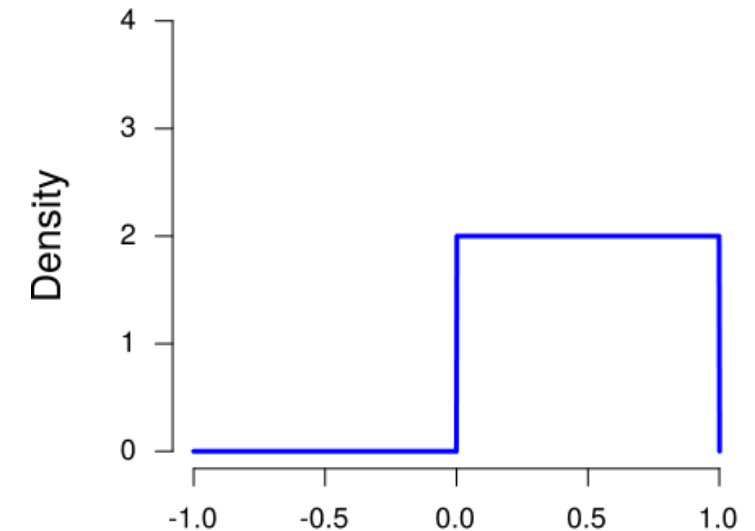
$$\mathcal{H}_1 : \rho \neq 0$$

Stretched Beta Distribution ( $a = 3, b = 3$ )



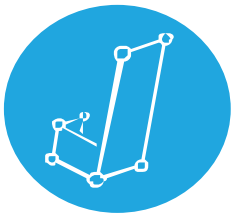
$$\mathcal{H}_1 : \rho \neq 0$$

Truncated Stretched Beta Distribution ( $a = 1, b = 1$ )

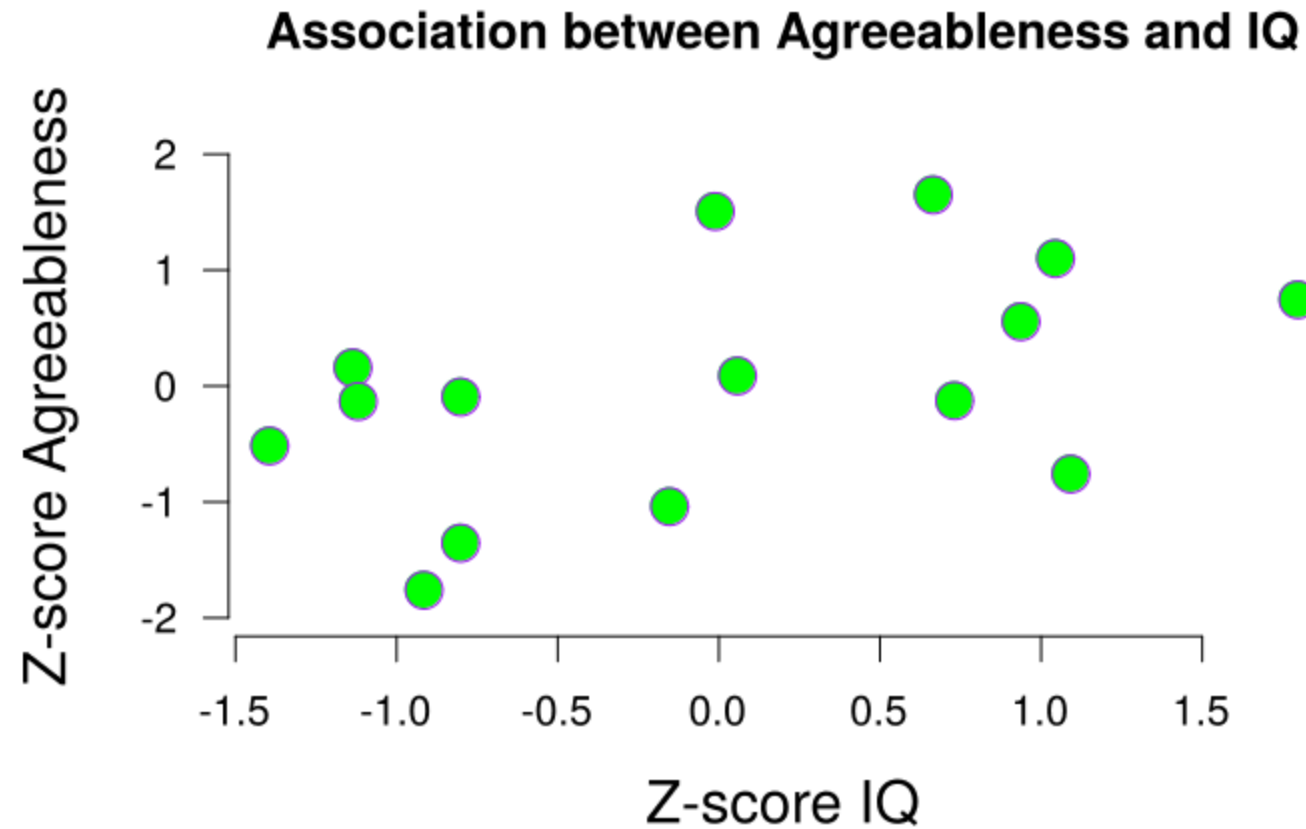


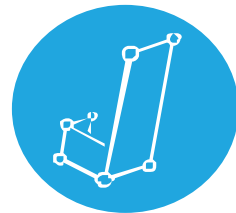
$$\mathcal{H}_+ : \rho > 0$$



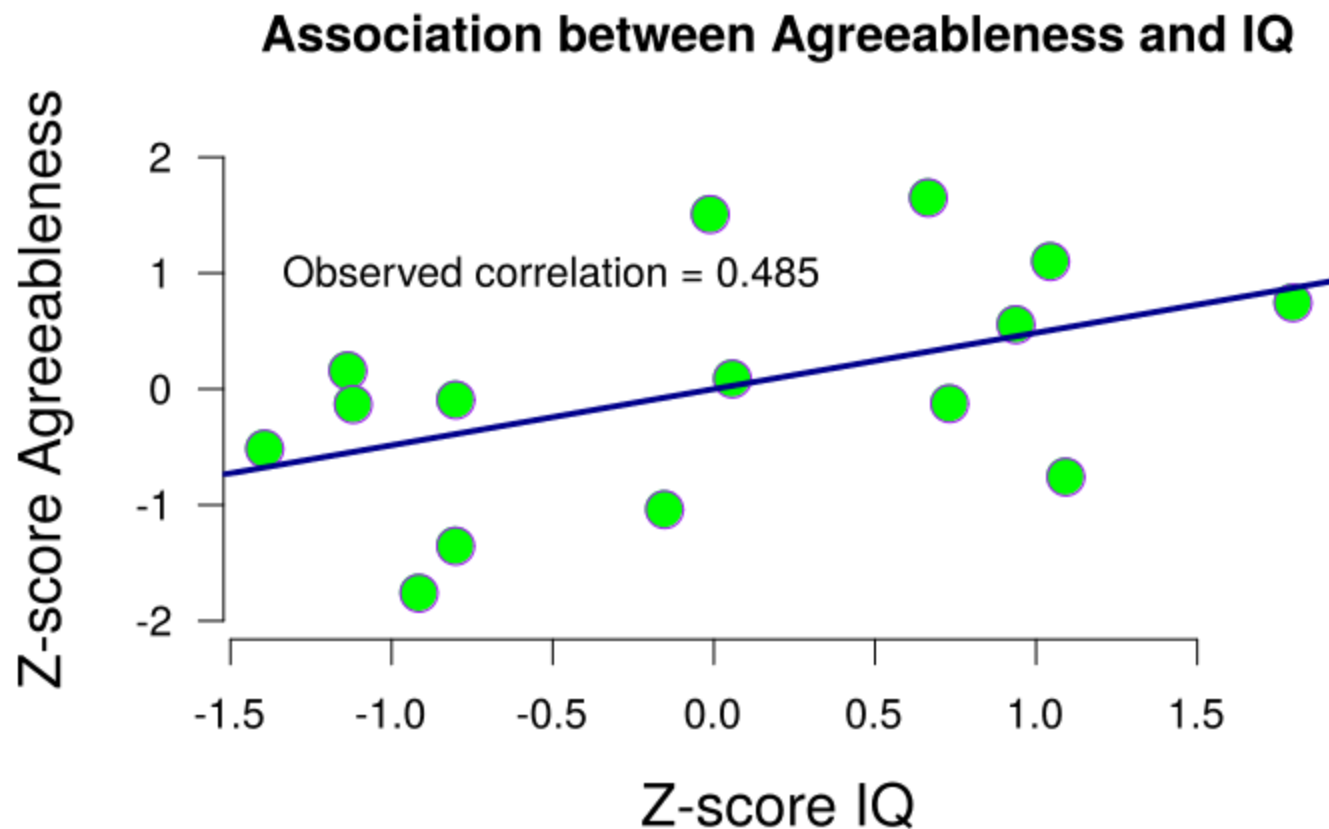


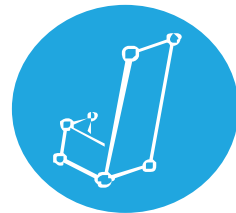
# Bayesian Correlation: Data





# Bayesian Correlation: Data

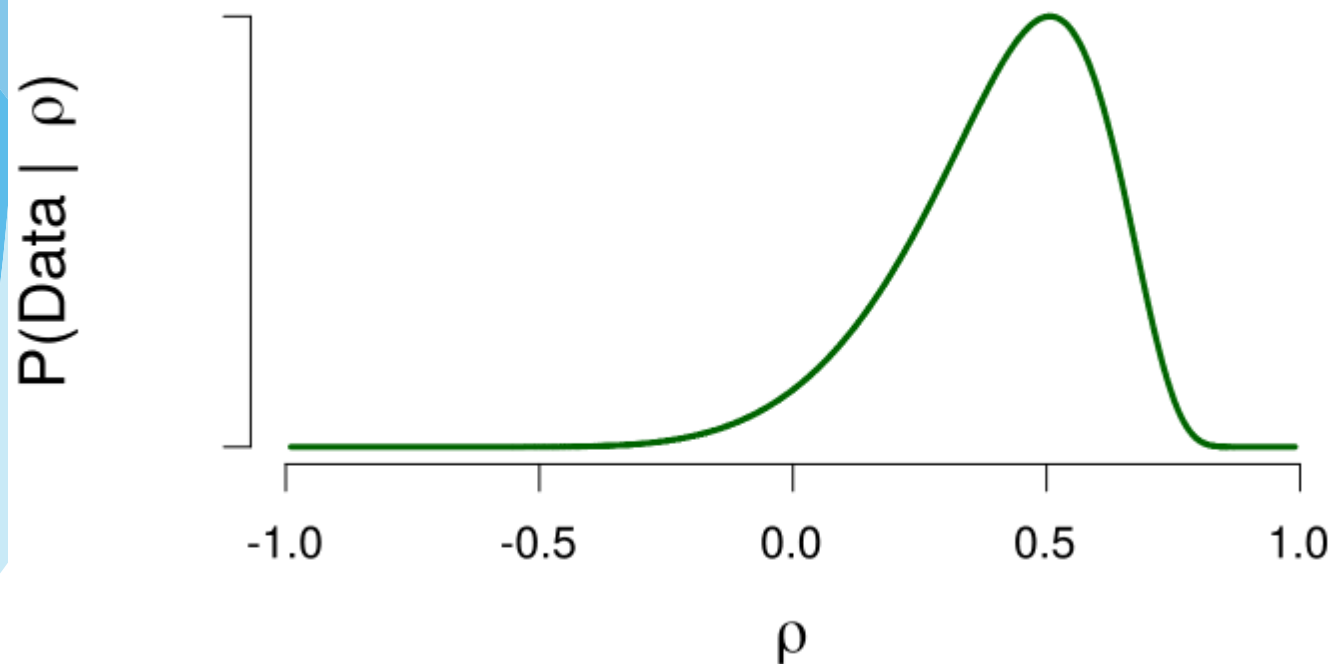




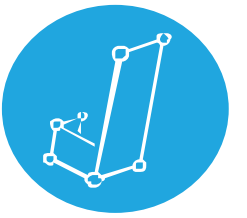
# Bayesian Correlation: Likelihood

$$P(\text{data} \mid \rho)$$

Likelihood of the observed data, for each value of  $\rho$



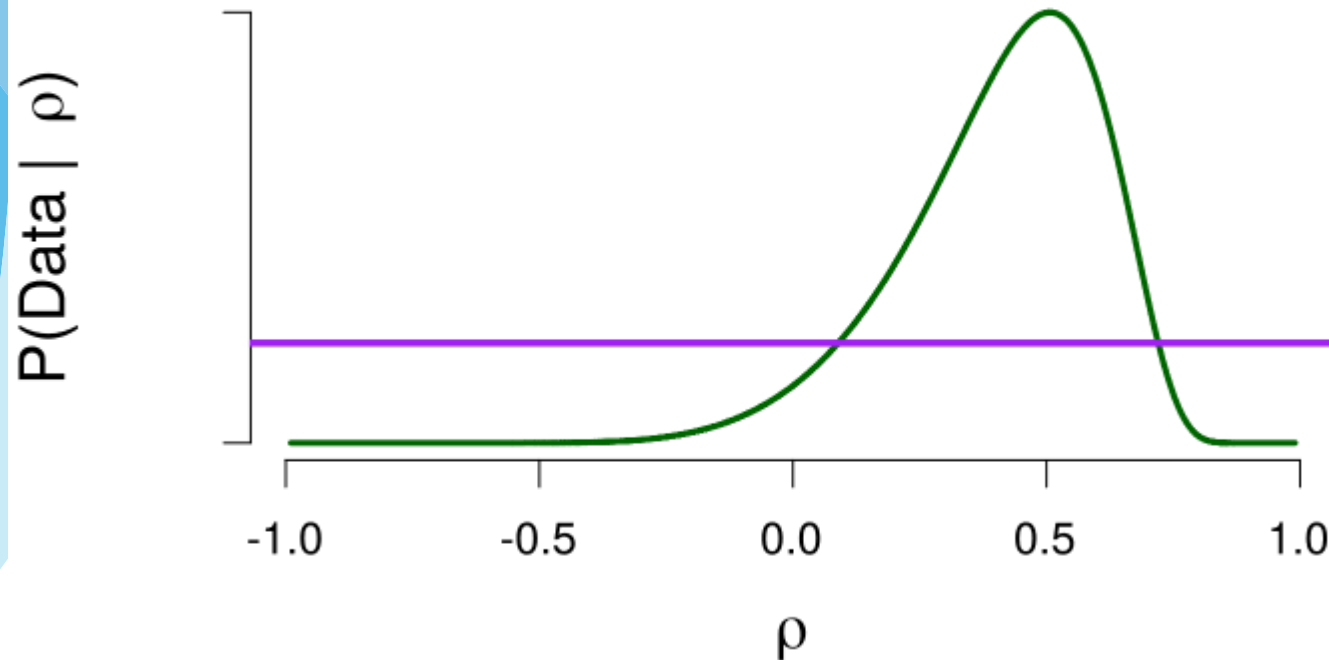
We see that the data are likely for values of  $\rho$  close to 0.5.  
This makes sense, because the observed correlation (i.e., the data) is equal to 0.485!



# Bayesian Correlation: Likelihood

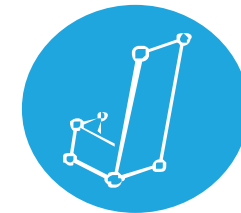
$$P(\text{data} \mid \rho)$$

Likelihood of the observed data, for each value of  $\rho$

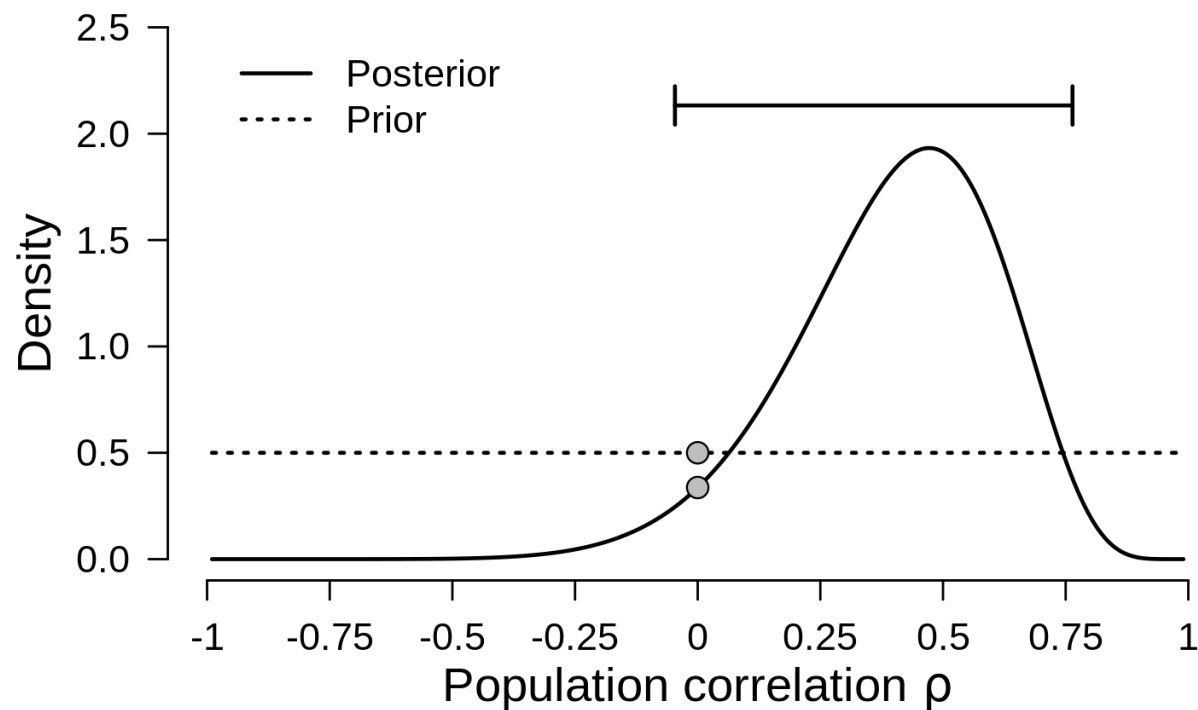


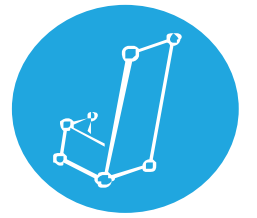
The **marginal likelihood**, across all values of  $\rho$

# Bayesian Correlation: Posterior Distribution



$$P(\rho \mid \text{data})$$





# Bayesian Correlation: Posterior Distribution

## Median:

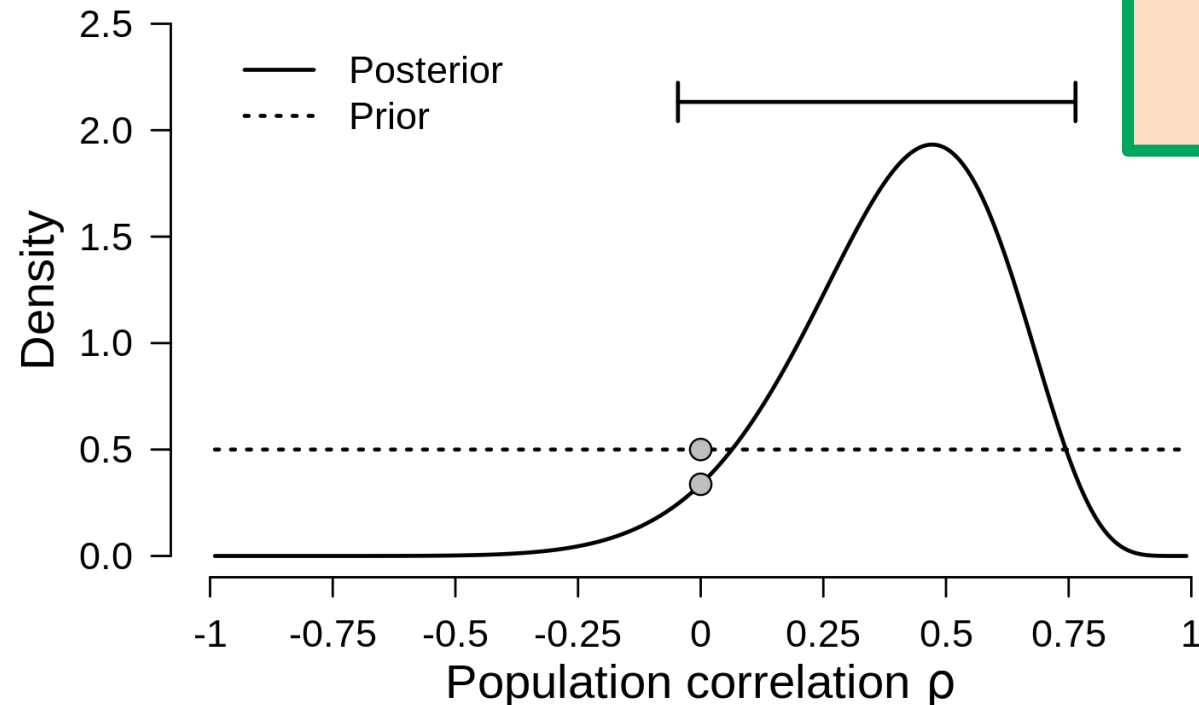
50% probability that  $\rho$  is equal to or lower than 0.416, under this model

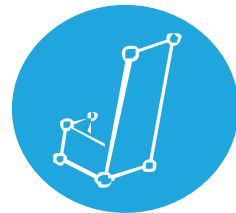
median = 0.416

95% CI: [-0.046, 0.764]

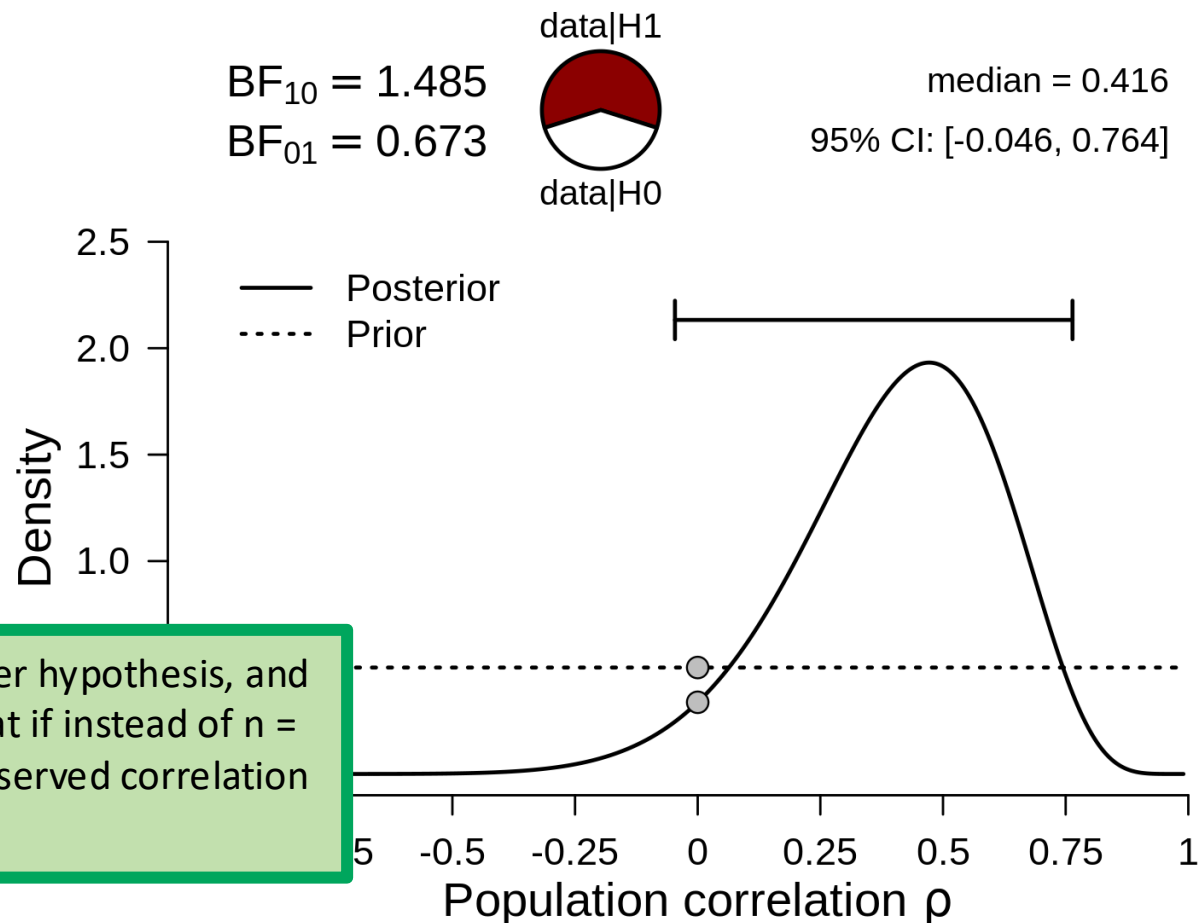
## 95% Credible interval:

95% probability that  $\rho$  is between -0.046 and 0.764, under this model

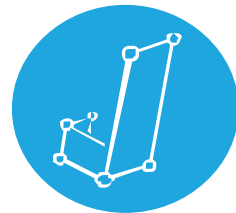




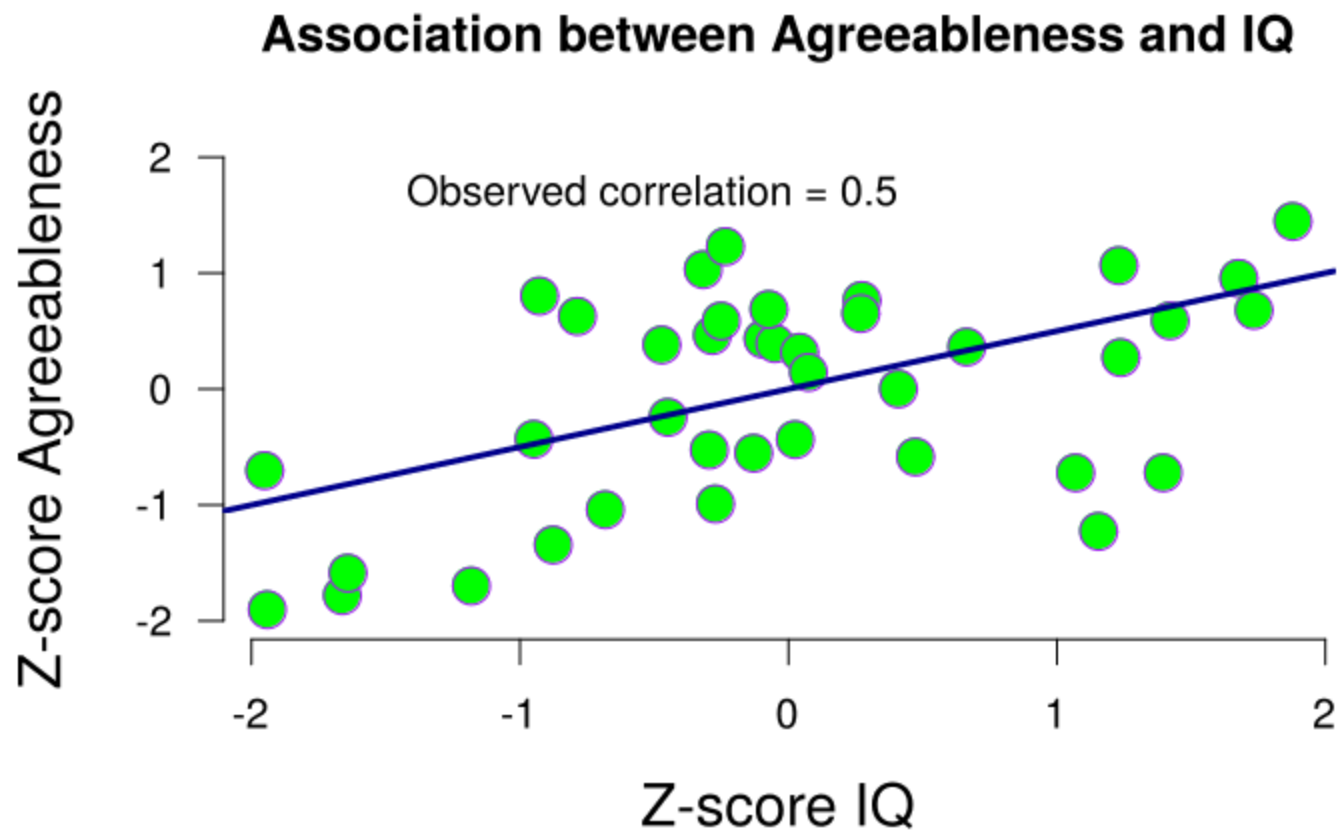
# Bayesian Correlation: Bayes Factor



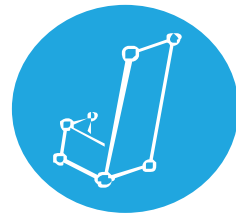
Very weak evidence in favor of either hypothesis, and a very wide credible interval... What if instead of  $n = 15$ , we had  $n = 40$ , but the same observed correlation ( $\pm 0.5$ )?



# Bayesian Correlation: Data



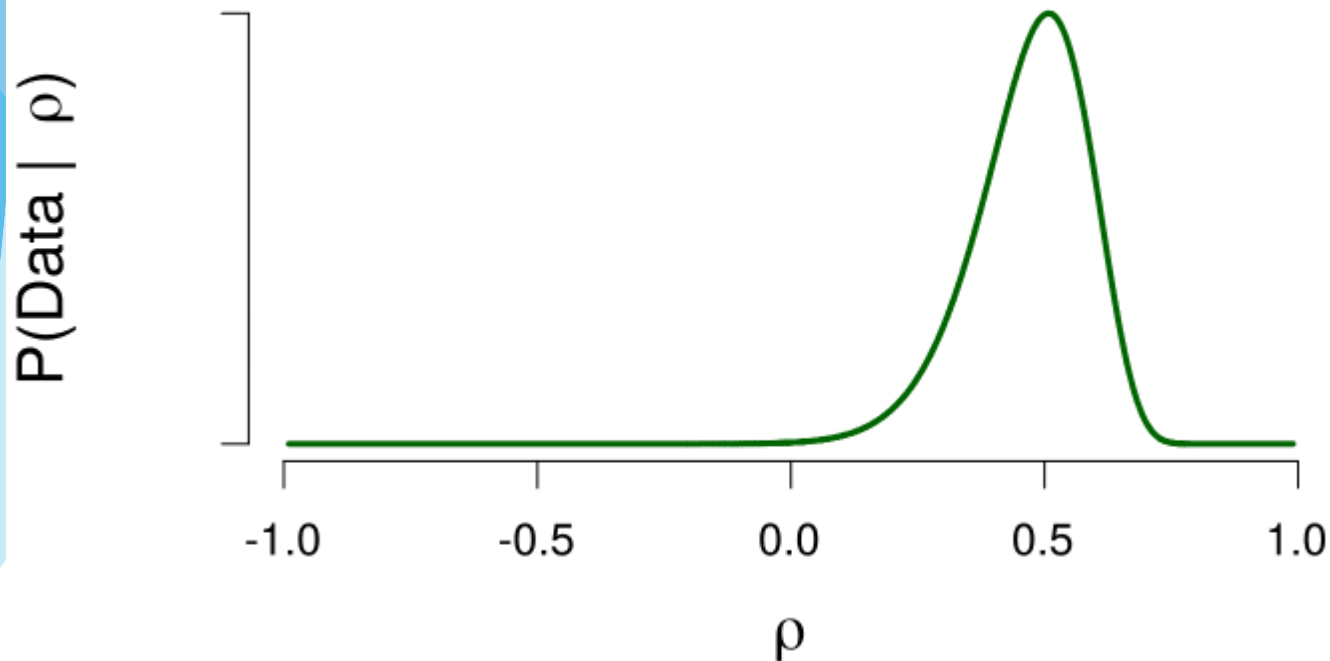




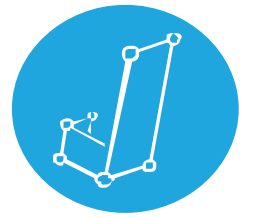
# Bayesian Correlation: Likelihood

$$P(\text{data} \mid \rho)$$

Likelihood of the observed data, for each value of  $\rho$



The likelihood grew more narrow, compared to when we had a lower sample size!

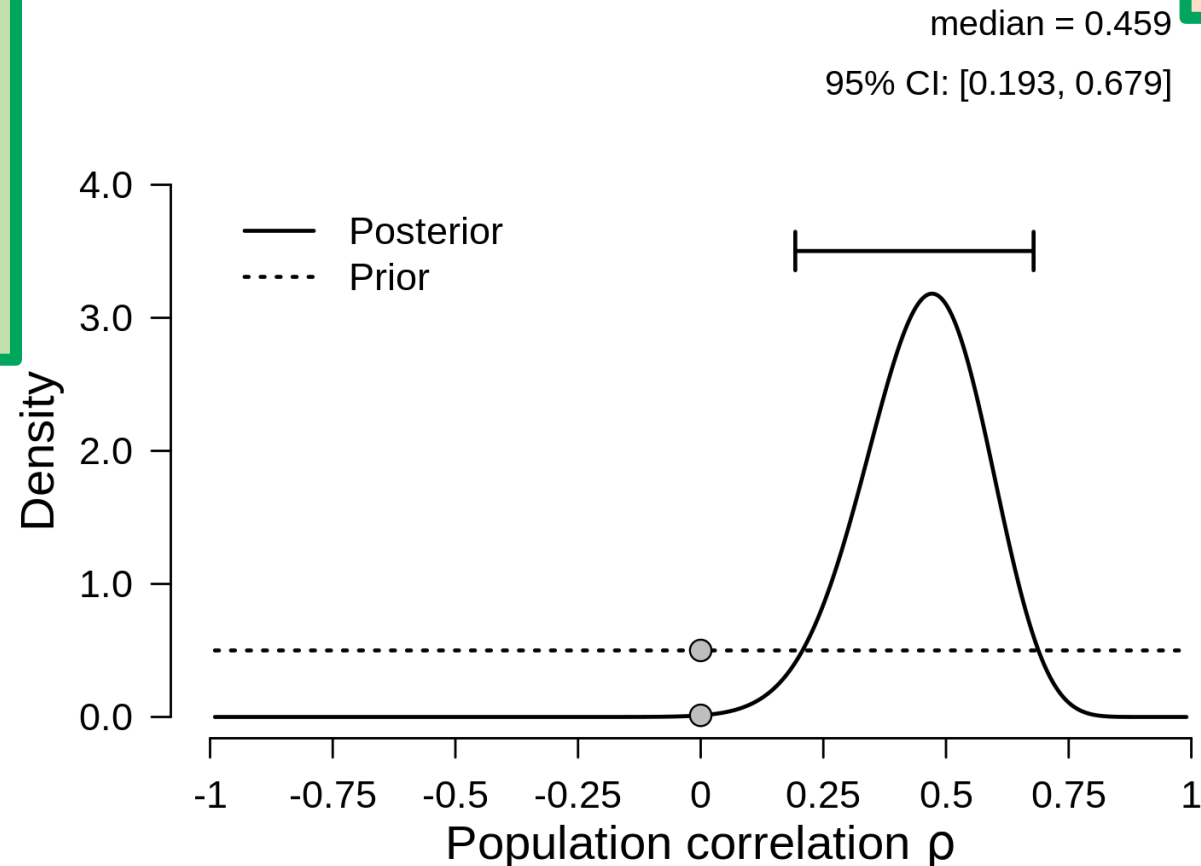


# Bayesian Correlation: Posterior Distribution

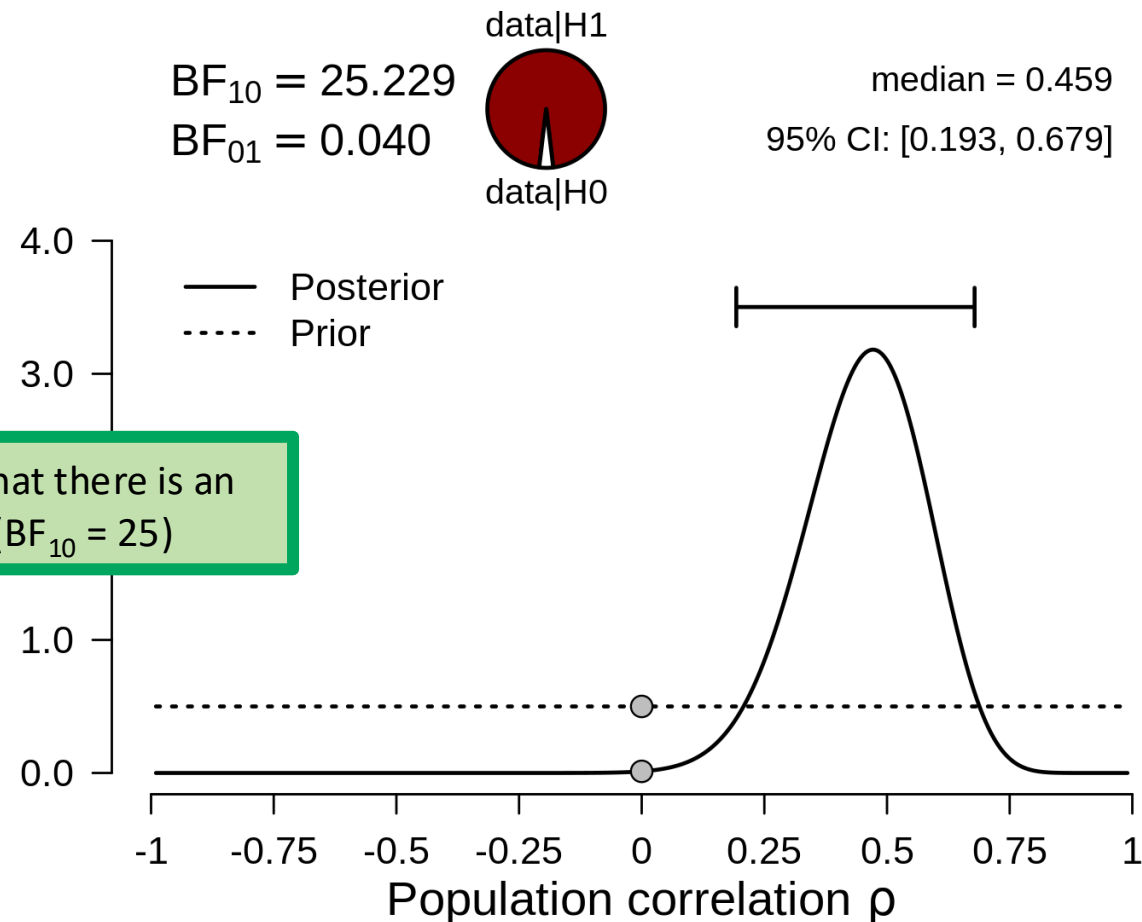
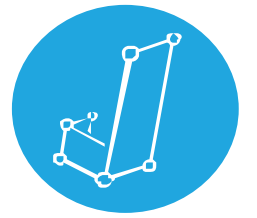
The posterior is also more narrow!  
This also leads to a more narrow credible interval (still 95%, but the two numbers are closer together (e.g., 0 is no longer in the interval))

We can make a more specific prediction, with the same certainty (95%)

**95% Credible interval:**  
“95% probability that  $\rho$  is between 0.193 and 0.679”

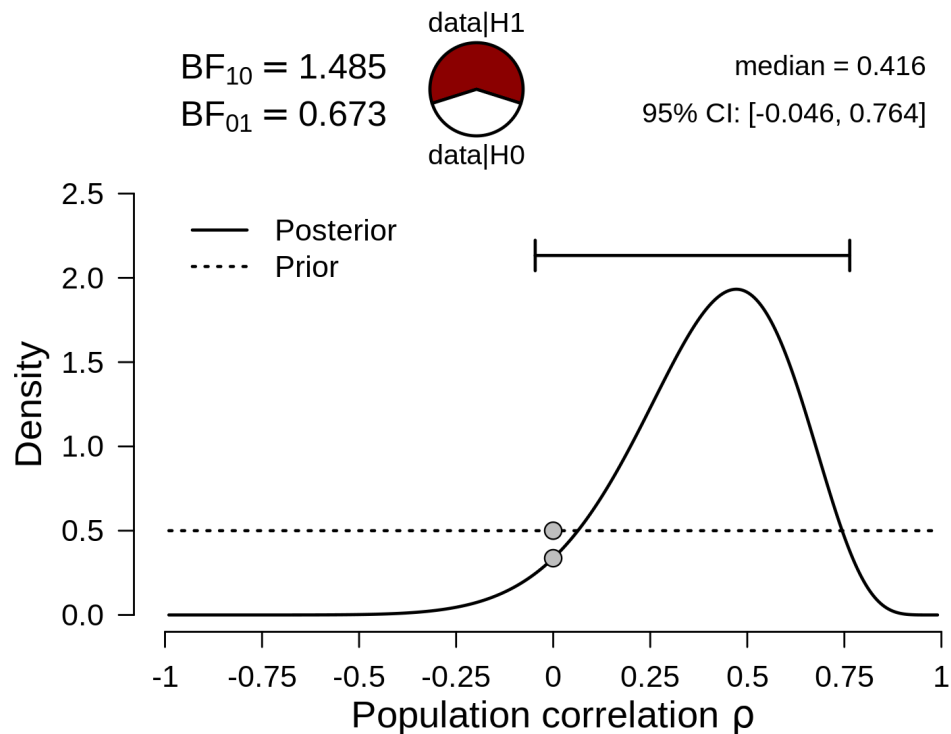
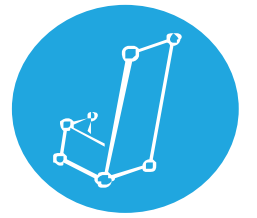


# Bayesian Correlation: Bayes Factor

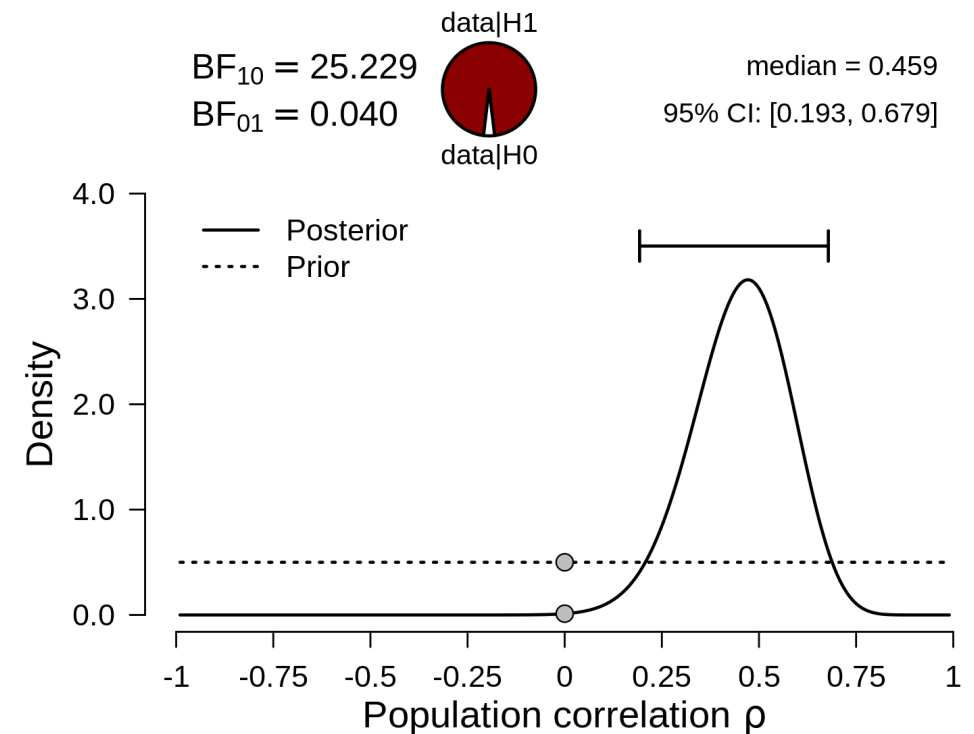


Now we have pretty strong evidence that there is an association between the variables ( $BF_{10} = 25$ )

# Bayesian Correlation: Bayes Factor

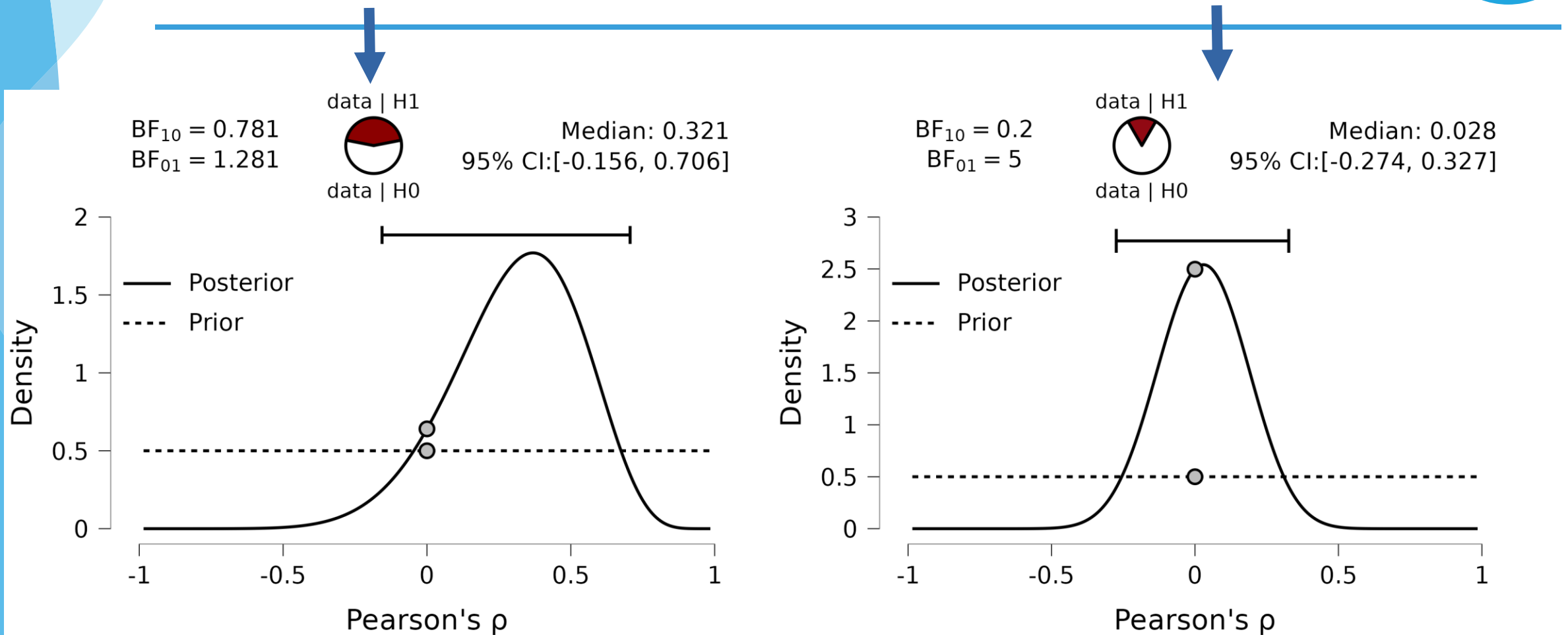
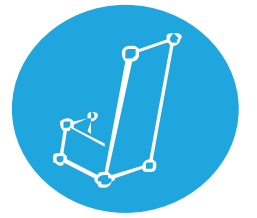


N = 15, observed correlation = 0.485

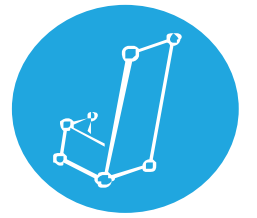


N = 40, observed correlation = 0.5

# “Absence of evidence” vs “evidence of absence”



Both analyses would yield a non-significant p-value – but what does that actually mean?



# Bayesian T-Test

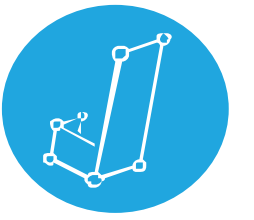
- What about differences between/within groups?
- In psychology, differences between groups are characterized by  $\delta$  (“delta”, also known as Cohen’s  $d$ ): a *standardized* difference between groups

<b>Effect size</b>	<b><math>d</math></b>	<b>Reference</b>
Very small	0.01	Sawilowsky, 2009
Small	0.20	Cohen, 1988
Medium	0.50	Cohen, 1988
Large	0.80	Cohen, 1988
Very large	1.20	Sawilowsky, 2009
Huge	2.0	Sawilowsky, 2009

As with the Bayes factor, this is a table to provide some intuition for the magnitude of an effect – there are no hard cut-off values here!

For further reading and formulas

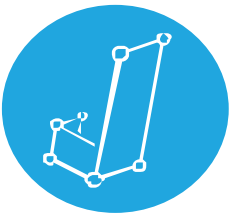
[https://en.wikipedia.org/wiki/Effect\\_size#Difference\\_family:\\_Effect\\_sizes\\_based\\_on\\_differences\\_between\\_means](https://en.wikipedia.org/wiki/Effect_size#Difference_family:_Effect_sizes_based_on_differences_between_means)



# Bayesian T-Test

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$$P(\delta \mid \text{data}) = P(\delta) \frac{P(\text{data} \mid \delta)}{P(\text{data})}$$



# Bayesian T-Test: Hypothesis

$$\mathcal{H}_0 : \delta = 0$$

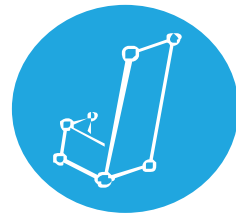
$$\mathcal{H}_1 : \delta \neq 0$$

$$\mathcal{H}_+ : \delta > 0$$

$$\mathcal{H}_- : \delta < 0$$

“Alternative Hypothesis”





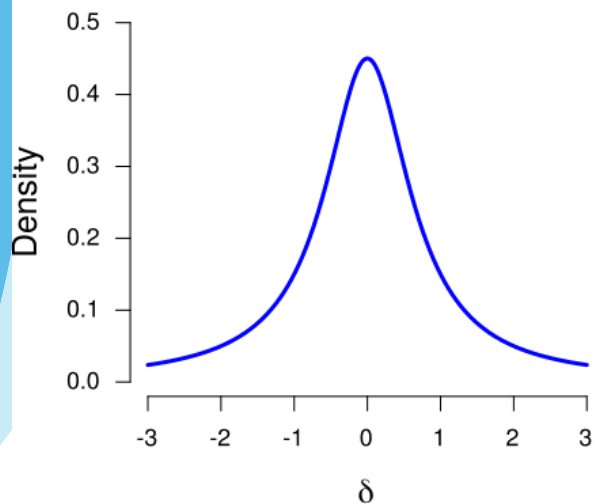
# Bayesian T-Test: Prior Distribution

The prior distribution is on the same domain as the parameter of interest: so we need a distribution that is between  $[-\infty, \infty]$ . A normal distribution could work, but the convention is to use a t-distribution with  $df = 1$ . This is known as the **Cauchy** distribution

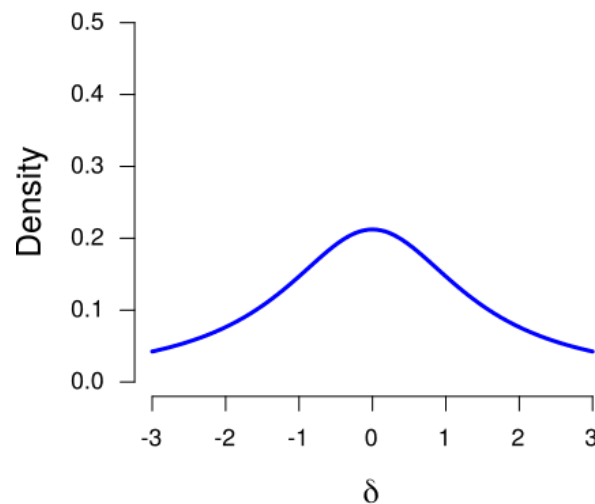
A uniform distribution would not work here, because  $\delta$  has an infinite domain

The Cauchy distribution is governed by a single shape parameter that determines how wide it is

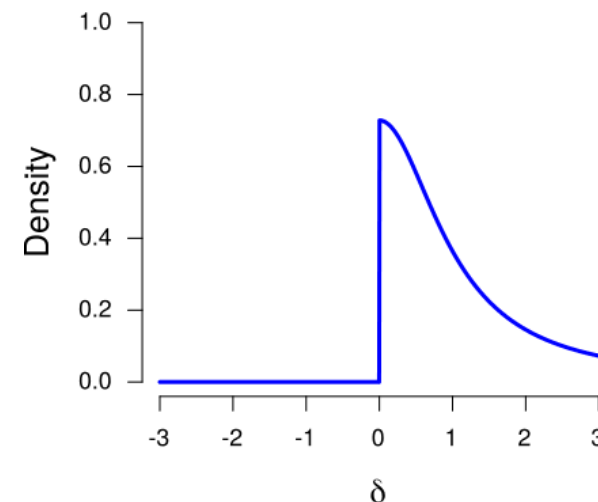
Cauchy Distribution (width = 0.707)

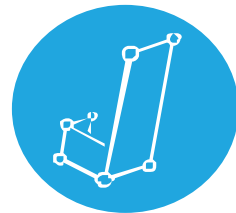


Cauchy Distribution (width = 1.5)



Truncated Cauchy Distribution (width = 0.707)





# Bayesian T-Test: Prior Distribution

A prior distribution that reflects the belief that 50% of the values of  $\delta$  are located between -0.707 and 0.707, **a priori**

A prior distribution that reflects the belief that 50% of the values of  $\delta$  are located between -1.5 and 1.5, **a priori**

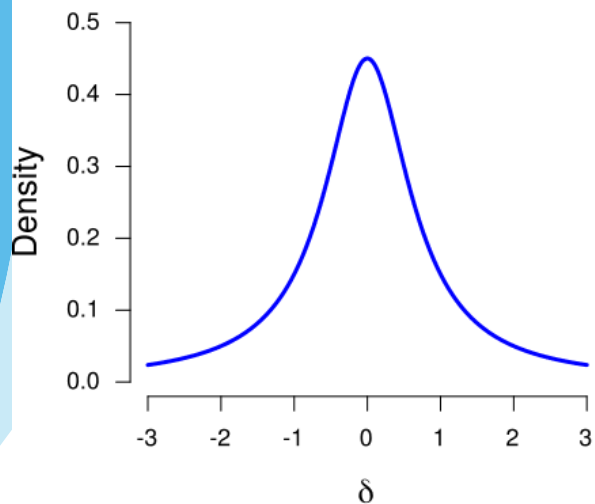
A prior distribution that reflects the belief that only positive values of  $\delta$  are possible and that 50% of the values of  $\delta$  are between 0 and 0.707, **a priori**

This is often selected as the uninformative option. Why? Unfortunately that is a long and technical story, not suited for this workshop :(

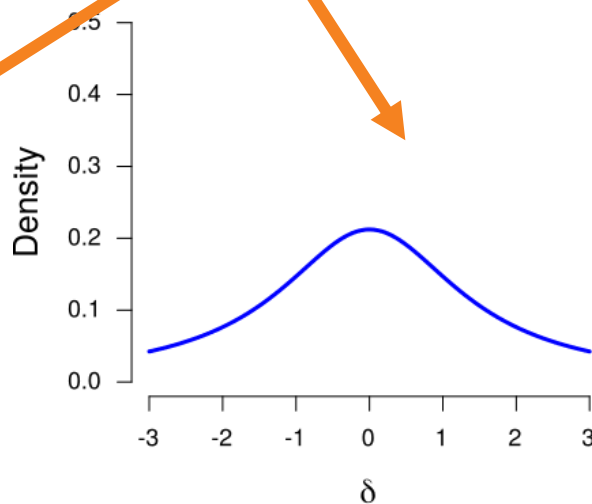
$$\mathcal{H}_1 : \delta \neq 0$$

$$\mathcal{H}_+ : \delta > 0$$

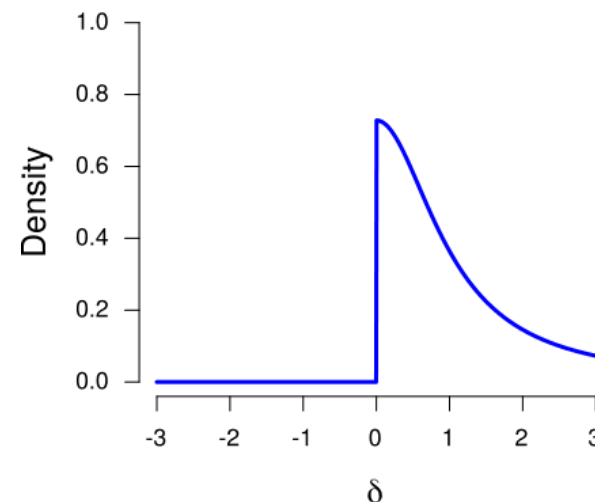
Cauchy Distribution (width = 0.707)

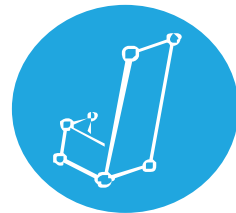


Cauchy Distribution (width = 1.5)



Truncated Cauchy Distribution (width = 0.707)



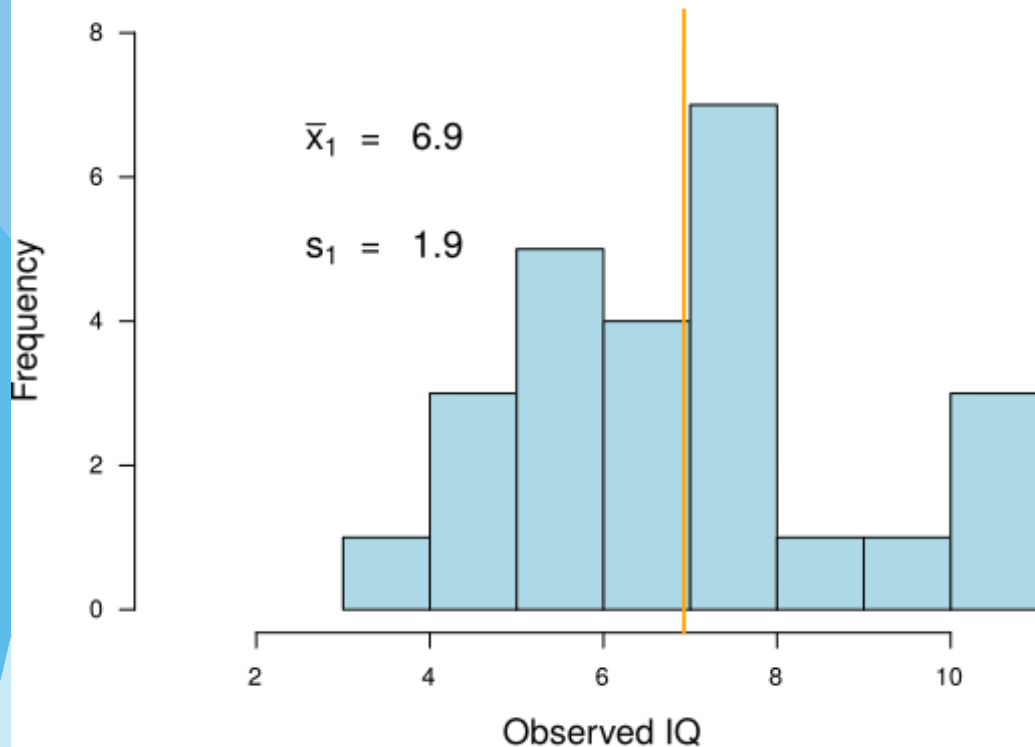


# Bayesian T-Test: Data

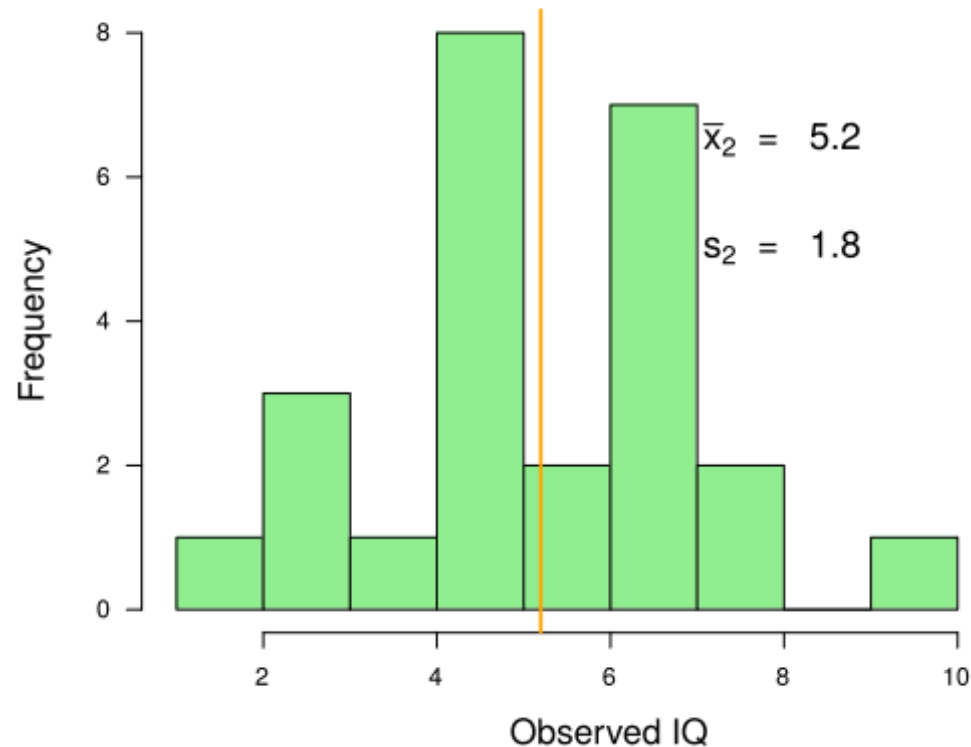
Observed  $\delta = 0.95$   
( $t = 3.27$ )

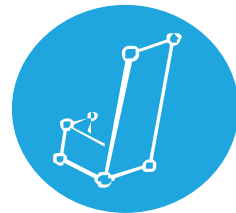
$n = 25$

Placebo Pills IQ (group 1)



Smart Pills IQ (group 2)

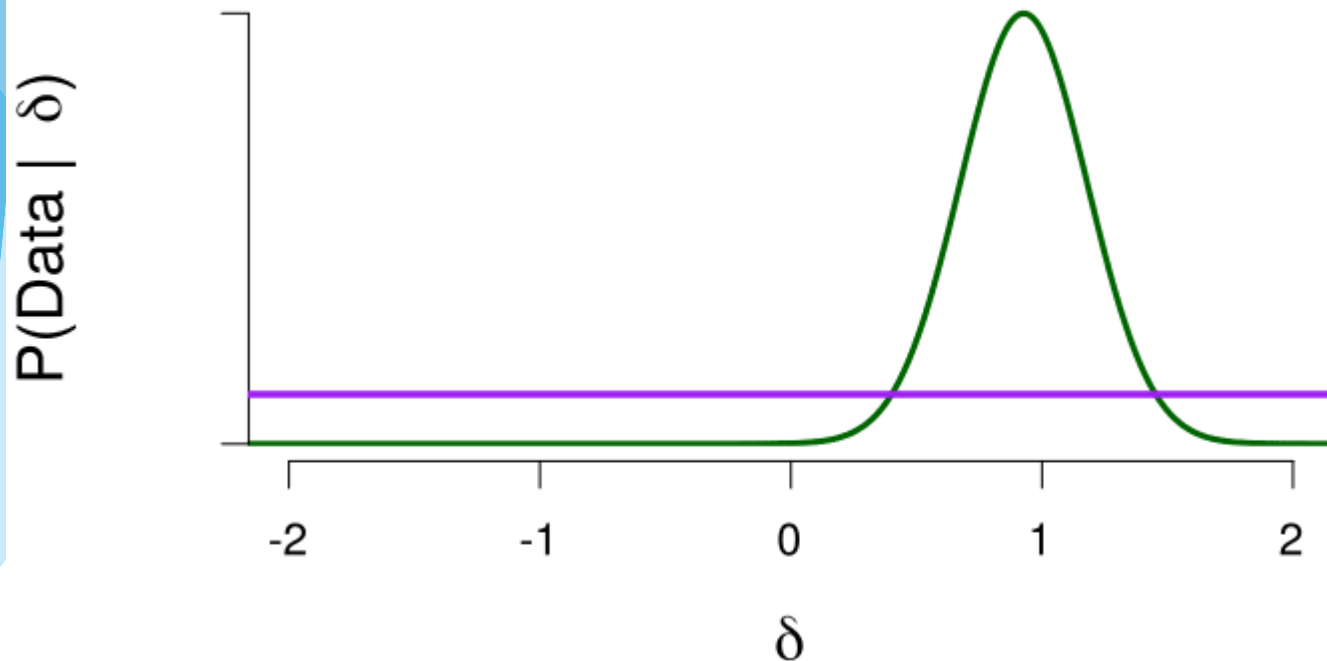




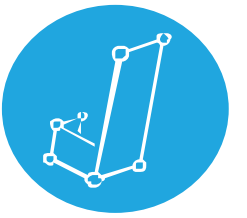
# Bayesian T-Test: Likelihood

$$P(\text{data} \mid \delta)$$

Likelihood of the observed data, for each value of  $\delta$



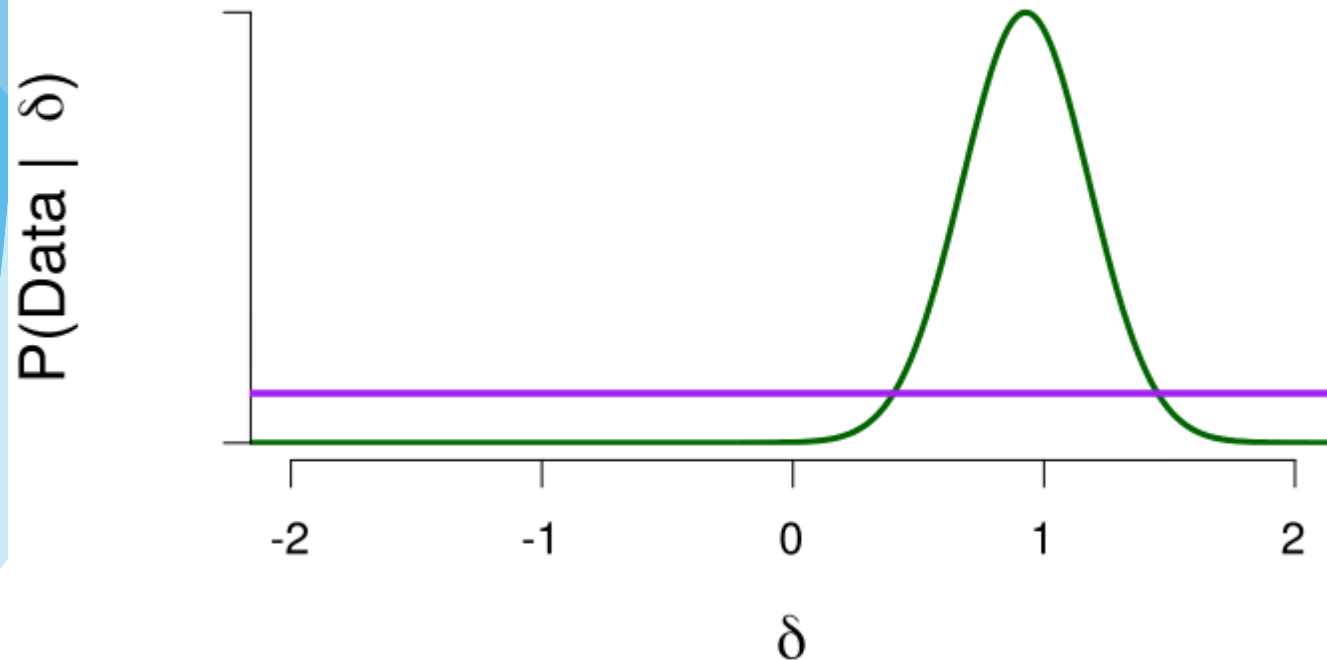
We see that the data are likely for values of  $\delta$  close to 1.  
This makes sense, because the observed delta (i.e., the data) is equal to 0.95!



# Bayesian T-Test: Likelihood

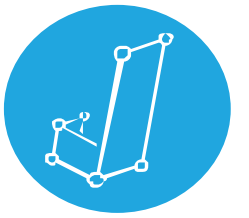
$$P(\text{data} \mid \delta)$$

Likelihood of the observed data, for each value of  $\delta$

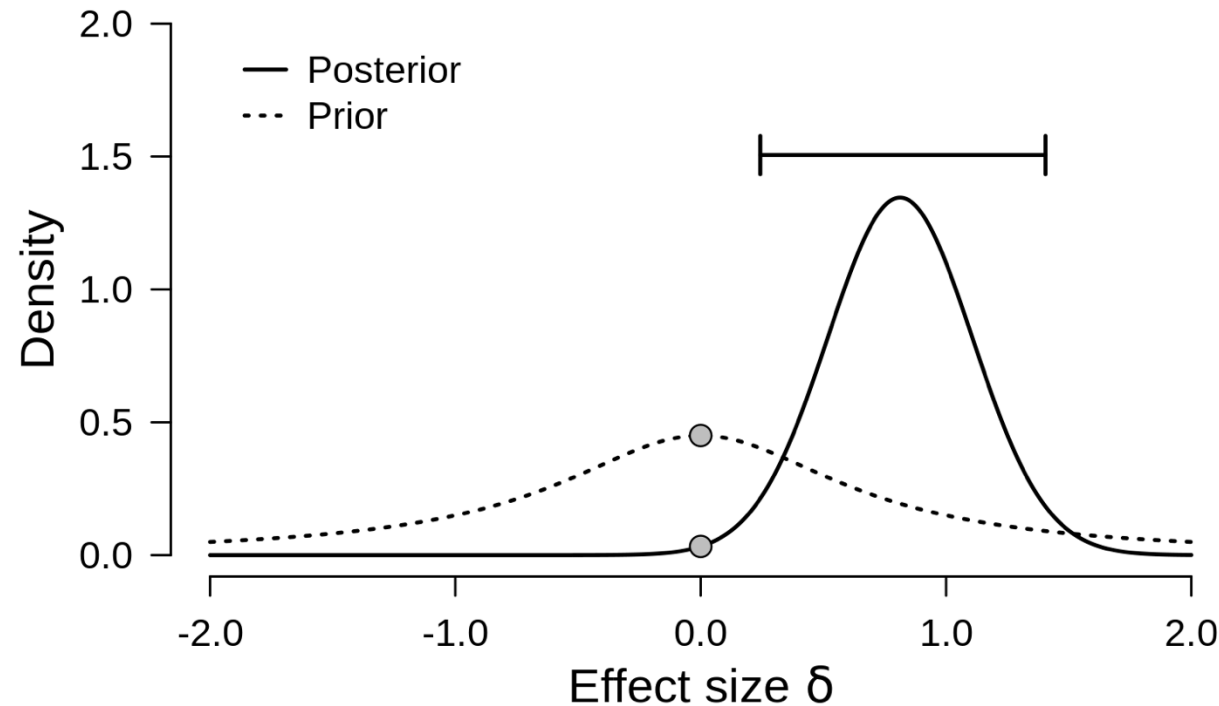


The **marginal likelihood**, across all values of  $\delta$

# Bayesian T-Test: Posterior Distribution

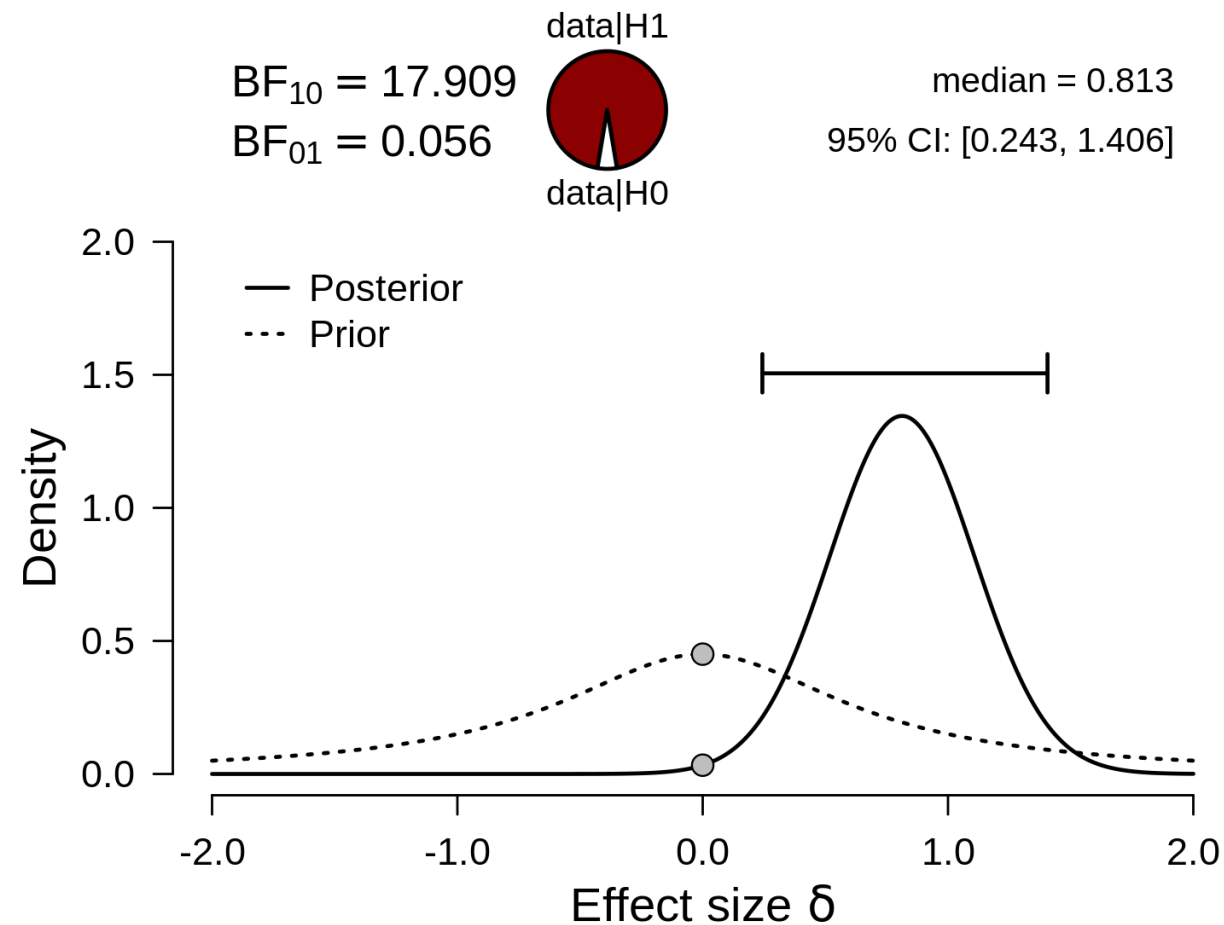


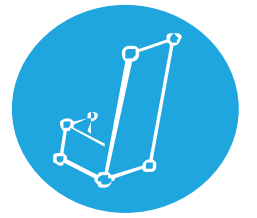
$$P(\delta \mid \text{data})$$





# Bayesian T-Test: Bayes Factor



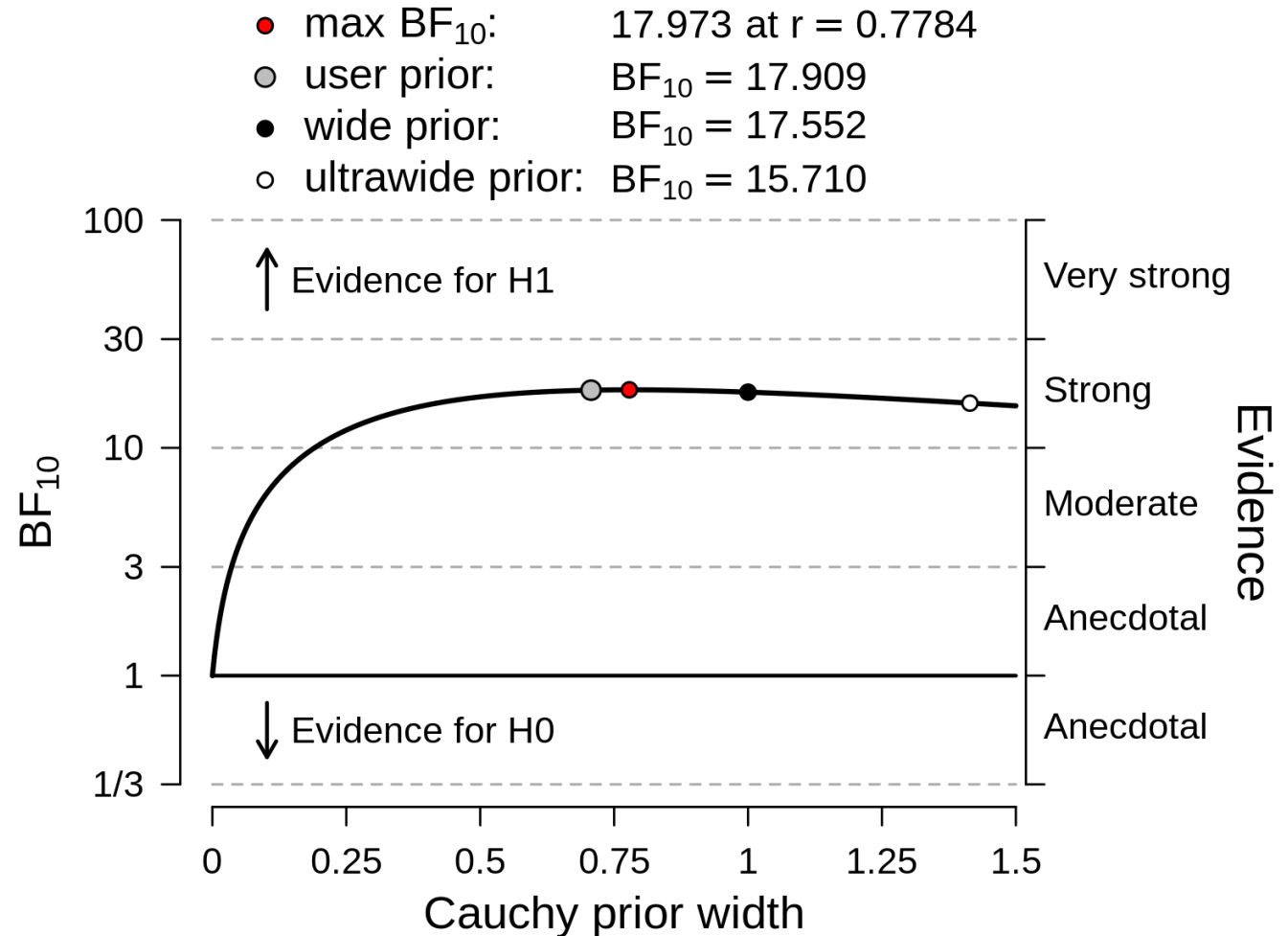


# Bayesian T-Test: Robustness Check

Because choosing the prior setting is fairly subjective, we can explore what would have happened if we had chosen a different value for the prior width. This is known as a **Bayes factor robustness check, or sensitivity analysis**

We see here that the Bayes factor is pretty stable (i.e., flat line) across many values for the prior width. Except for very strong prior settings (0.15 and lower) does the evidence for  $H_1$  decrease

*“Here, the Bayes factor does not qualitatively differ for a wide range of prior specifications (0.25 – 1.5)”*





# Bayesian ANOVA



## Singer Heights

This data set, "Singers", provided "Heights in inches of the singers in the New York Choral Society in 1979. The data are grouped according to voice part.

Variables:

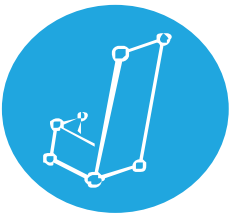
- Height - Height (in inches) of the singers.
- Gender - Gender of the singers (female, male).
- Pitch - Voice pitch of the singers (very low, low, high, very high)

**Research question:** to what extent does height differ for different vocal pitches and gender?

**Source:**

Chambers, J. M., Cleveland, W. S., Kleiner, B., & Tukey, P. A. (1983). Graphical Methods for Data Analysis. New York: Chapman & Hall.

# Singer Height



## MODEL

$$S_i = \alpha + \beta_1 W_i + \beta_2 P_i + \varepsilon_i$$

*Height = base level + pitch + gender + error*

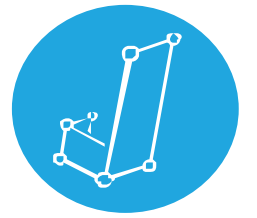
$$S_i = \alpha + \beta_1 W_i + \varepsilon_i$$

*Height = base level + pitch + error*

$$S_i = \alpha + \beta_2 P_i + \varepsilon_i$$

*Height = base level + gender + error*

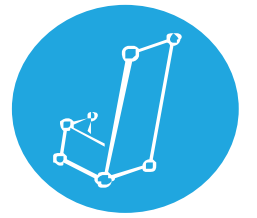
# Singer Height



## Model Comparison ▼

Models	P(M)	P(M data)	BF <sub>M</sub>	BF <sub>10</sub>	error %
Gender + Pitch	0.2000	0.9000	36.0148	1.0000	
Gender + Pitch + Gender * Pitch	0.2000	0.0958	0.4238	0.1064	3.6429
Gender	0.2000	0.0042	0.0167	0.0046	2.0183
Pitch	0.2000	8.8662e-39	3.5465e-38	9.8509e-39	2.0184
Null model	0.2000	1.0914e-40	4.3655e-40	1.2126e-40	2.0183

# Singer Height

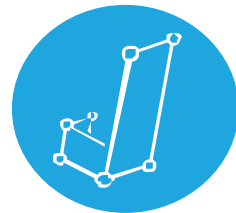


## Model Comparison ▼

Models	P(M)	P(M data)	BF <sub>M</sub>	BF <sub>10</sub>	error %
Gender + Pitch	0.2000	0.9000	36.0148	1.0000	
Gender + Pitch + Gender * Pitch	0.2000	0.0958	0.4238	0.1064	3.6429
Gender	0.2000	0.0042	0.0167	0.0046	2.0183
Pitch	0.2000	8.8662e-39	3.5465e-38	9.8509e-39	2.0184
Null model	0.2000	1.0914e-40	4.3655e-40	1.2126e-40	2.0183

## Analysis of Effects - Height

Effects	P(incl)	P(excl)	P(incl data)	P(excl data)	BF <sub>incl</sub>
Gender	0.6000	0.4000	1.0000	0.0000	∞
Pitch	0.6000	0.4000	0.9958	0.0042	159.7825
Gender * Pitch	0.2000	0.8000	0.0958	0.9042	0.4238

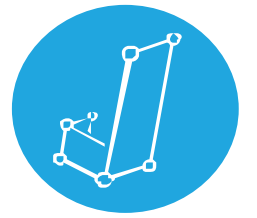


# Many Models? Again?

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- In ANOVA (and regression) we compare models
- Differs from classical analysis, where we assess effects
- Each model instantiates a theoretically interesting assumption
- All tests of interest are pairwise
- Remember: "Best" model is:
  - Not necessarily good (check assumptions)
  - Not necessarily much better than second best

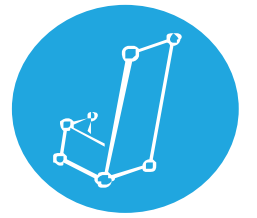
# Handy Literature



- van Doorn, J., van den Bergh, D., ... & Wagenmakers, E.-J. (2021). [The JASP guidelines for conducting and reporting a Bayesian analysis](#). Psychonomic Bulletin & Review, 28, 813-826.
- Etz, A., & Vandekerckhove, J. (2018). [Introduction to Bayesian inference for psychology](#). Psychonomic bulletin & review, 25(1), 5-34.
- Wagenmakers, E.-J.,... & Morey, R. D. (2018). [Bayesian inference for psychology. Part II: Example applications with JASP](#). Psychonomic Bulletin & Review, 25, 58-76.
- van den Bergh, D., Van Doorn, J., Marsman, M., Draws, T., Van Kesteren, E. J., Derks, K., ... & Wagenmakers, E. J. (2020). [A tutorial on conducting and interpreting a Bayesian ANOVA in JASP](#). L'Année psychologique, 120, 73-96.
- Field, A., van Doorn, J., & Wagenmakers, E.-J. (in press). [Discovering statistics using JASP](#). London: Sage.

# Handy Resources

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- [The JASP Video Library](#)
- [The JASP Data Library](#)
- [Discovering Statistics Using JASP](#)
- [How to Use JASP – Inventory of blogs/videos/gifs for frequentist and Bayesian analyses](#)
- [JASP YouTube page](#)
- [Step By Step Guide: 1. Bayesian One-Way ANOVA](#) and the [full playlist](#)
- JASP on Bluesky - <https://bsky.app/profile/jaspstats.bsky.social>
- JASP forum - <https://forum.cogsci.nl/index.php?p=/categories/jasp-bayesfactor>
- Found a bug? Please report on Github: <https://github.com/jasp-stats/jasp-issues/issues>
- [JASP Verification Project](#)
- More JASP workshops: <https://jasp-stats.org/workshop/>

# The Future of JASP



- Feature roadmap
  - ▶ Full syntax mode
  - ▶ More data manipulation
  - ▶ Selective filtering
  - ▶ Module library
- [JASP Community](#)

