

# Bayesian Notes for building the geostatistical MANOVA-KNN pipeline

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November 2017

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# 1 Introduction

From Gelman et al. 2014

BAYESIAN INFERENCE is the process of fitting a probability model to a set of data and SUMMARIZING THE RESULT BY A PROBABILITY DISTRIBUTION ON:

1. THE PARAMETERS OF THE MODEL and on
2. THE UNOBSERVED QUANTITIES SUCH AS PREDICTIONS FOR NEW OBSERVATIONS.

=> make inferences from data using probability models for quantities we observe and for quantities we wish to learn. **THE ESSENTIAL CHARACTERISTIC OF BAYESIAN MODELS IS THEIR EXPLICIT USE OF PROBABILITY FOR QUATIFYING UNCERTAINTY IN INFERENCES BASED ON STATISTICAL DATA ANALYSIS.** This is the main idea of the MANOVA-KNN pipeline, to analyse errors and reduce them. I've already sketched a geometric approach. It needs to be better backed up by probability theory. Which is what I expect to find in these Bayesian texts.

Steps of Bayesian Data Analysis:

1. setting up A FULL PROBABILITY MODEL - a JOINT PROBABILITY DISTRIBUTION FOR ALL OBSERVABLE AND UNOBSERVABLE QUANTITIES IN A PROBLEM.
2. CONDITIONING ON OBSERVED DATA - calculating and interpreting the appropriate POSTERIOR DISTRIBUTION (which is the conditional probability distribution of the unobserved quantities of ultimate interest, given the observed data).
3. EVALUATING THE FIT OF THE MODEL AND THE IMPLICATIONS OF THE RESULTING POSTERIOR DISTRIBUTION: how well does the model fit the data, are the substantive conclusions reasonable, and how sensitive are the results to the modeling assumptions in step 1? **IN RESPONSE, ONE CAN ALTER OR EXPAND THE MODEL AND REPEAT THE THREE STEPS.**

Advances in carrying the third step alleviate to some degree the need to assume correct model specification at the first attempt. In particular, the much-feared dependence of conclusions on "subjective" prior distributions can be examined and explored. A primary motivation of Bayesian thinking is that it facilitates a COMMON-SENSE INTERPRETATION OF STATISTICAL CONCLUSIONS. Also, the Bayesian paradigm provides a conceptually simple method for **copng with multiple paramerers.**

## 1.1 Notation for statistical inference

### Parameters, data and predictions

- let  $\theta$  denote unobservable vector quantities or POPULATION PARAMETERS OF INTEREST.
- $y$  denotes the observed data
- $\tilde{y}$  denotes unknown, but potentially observable, quantities

In general these symbols represent MULTIVARIATE QUANTITIES. When using matrix notation, we consider vectors as column vectors throughout. Data are gathered on each of a set of  $n$  objects or units (like in classical multivariate analyses). And we can write the data as a vector:  $y = (y_1, \dots, y_n)$ . If several variables are measured on each unit, then each  $y_i$  is a vector. **The entire dataset is a matrix with  $n$  rows.** The  $y$  variables are called the **"outcomes" and are considered "random"** in the sense that, when making inferences, we wish to allow for the possibility that the observed values of the variables could have turned out otherwise, due to the sampling process and the natural variation of the population. We commonly model data from an exchangeable distribution as independently and identically distributed (iid) given some unknown parameter vector  $\theta$  with distribution  $p(\theta)$ . The explanatory variables (covariates) are denoted with  $x$ . We use  $X$  to denote the entire set of explanatory variables for all  $n$  units. If there are  $k$  explanatory variables, then  $X$  is a matrix with  $n$  rows and  $k$  columns (similar to conventional notation from classical multivariate statistics).  $X$  is treated as random.

**Bayesian inference** Bayesian STATISTICAL CONCLUSIONS about a parameter  $\theta$ , or unobserved data  $\tilde{y}$ , are made in terms of PROBABILITY STATEMENTS. These probability statements are conditional on the observed value of  $y$ , and in our notation they are simply written as:  $p(\theta|y)$  or  $p(\tilde{y}|y)$ . This is also written as  $p(\cdot|y)$ . For a marginal distribution we use  $p(\cdot)$ .

We may use the notation  $Pr(\cdot)$  for the probability of an event (for example in  $Pr(\theta > 2) = \int_{\theta > 2} p(\theta) d\theta$ ). Also the probability density functions are denoted like for example:  $\theta \sim N(\mu, \sigma^2)$  meaning that  $\theta$  has a Normal distribution with mean  $\mu$  and variance  $\sigma^2$ . Equiv. we can write  $p(\theta|\mu, \sigma^2) = N(\theta|\mu, \sigma^2)$ .

## 1.2 Bayes' Rule

In order to make probability statements about  $\theta$  given  $y$ , we must begin with a model providing a JOINT PROBABILITY DISTRIBUTION FOR  $\theta$  and  $y$ . The joint probability mass or density function can be written as a PRODUCT OF TWO DENSITIES that are often referred to as the PRIOR DISTRIBUTION  $p(\theta)$  and the SAMPLING DISTRIBUTION (or DATA DISTRIBUTION)  $p(y|\theta)$ :

$$p(\theta, y) = p(\theta)p(y|\theta)$$

Simply **CONDITIONING ON THE KNOWN DATA**, using the Bayes' Rule yields the **POSTERIOR DENSITY**:

$$p(\theta|y) = \frac{p(\theta, y)}{p(y)} = \frac{p(\theta)p(y|\theta)}{p(y)}$$

where  $p(y) = \int p(\theta)p(y|\theta)d\theta$  (for  $\theta$  continuous), and  $1/p(y)$  represents the constant of proportionality ensuring that the posterior density integrates to 1 as a proper probability density must [2]. The constant of proportionality can be formally written as [2]:

$$[\int p(y|\theta)p(\theta)d\theta]^{-1}$$

Leaving the  $1/p(y)$  off, we get the **UNNORMALIZED POSTERIOR DENSITY** which is the right side of:

$$p(\theta|y) \propto p(\theta)p(y|\theta)$$

We can thus state that the **POSTERIOR IS PROPORTIONAL TO THE PRIOR TIMES THE LIKELIHOOD** [2].

**Prediction** Make inferences about an unknown observable (predictive inferences). Before the data are considered, the distribution of the unknown but observable  $y$  is:

$$p(y) = \int p(y, \theta)d\theta = \int p(\theta)p(y|\theta)d\theta$$

This is called the **marginal distribution of y** and it is also called the **prior predictive distribution**. After the data  $y$  have been observed, we can predict an unknown observable,  $\tilde{y}$ , from the same process. The distribution of  $\tilde{y}$  is called the **posterior predictive distribution**. It is **CONDITIONAL ON THE OBSERVED  $y$** :

$$p(\tilde{y}|y) = \int p(\tilde{y}, \theta|y)d\theta = \int p(\tilde{y}|\theta, y)p(\theta|y)d\theta = \int p(\tilde{y}|\theta)p(\theta|y)d\theta$$

**Likelihood** Using Bayes' Rule **WITH A CHOSEN PROBABILITY MODEL** means that the data  $y$  affect the posterior inference only through  $p(y|\theta)$ , which is called the **likelihood function**.

**Example for a single-parameter problem** From Jackman 2009.

Suppose we have the success probability  $\theta \in [0, 1]$  underlying a binomial process. There might be more combinations of a prior, a likelihood and a posterior distribution.

## Note

This document is "under construction". It contains older notes of mine on Bayesian data analysis. Some were used in technical reports of mine (see [https://www.researchgate.net/publication/317549069\\_poisson\\_model](https://www.researchgate.net/publication/317549069_poisson_model)) and also new sections aiming at creating the background necessary for the implementation of the MANOVA-KNN pipeline in geostatistics using the idea of **posterior predictive checks** (Introduction and Deduction in Bayesian Data Analysis, Andrew Gelman, 2011) [1]. For this purpose, I will have to work through books building up my skills, fortunately I was given a hint (and a copy) by a friend on "Bayesian Data Analysis for Social Sciences" by Simon Jackman (Wiley, 2009) [2] and "Bayesian Data Analysis" by Andrew Gelman, John B. Carlin, Hal S. Stern, David B. Dunson, Aki Vehtari and Donald B. Rubin (CRC, 2014) [3]. Please download the current version from my GitHub profile under the multivariate\_analyses project repository: [https://github.com/RoxanaTesileanu/multivariate\\_analyses/blob/master/literature\\_analysis/geospatial\\_scala/bayesian\\_notes\\_geosp.pdf](https://github.com/RoxanaTesileanu/multivariate_analyses/blob/master/literature_analysis/geospatial_scala/bayesian_notes_geosp.pdf).

The statistical plots in this document were generated in Scala using the JavaPlot package developed by Panayotis Katsaloulis [4]. You can find the scala source files used for generating them under the link: [https://github.com/RoxanaTesileanu/multivariate\\_analyses/tree/master/DeepLearning/src/main/scala/com/mai/scalaPlot](https://github.com/RoxanaTesileanu/multivariate_analyses/tree/master/DeepLearning/src/main/scala/com/mai/scalaPlot).

The present document was edited using Latex [5] (<https://www.latex-project.org/>). The source .tex file of the present document is also available in the multivariate\_analyses repository on my GitHub profile. Special thanks to Gustavo Mezzetti for the Latex halloweenmath package: <http://mirrors.concertpass.com/tex-archive/macros/latex/contrib/halloweenmath/halloweenmath-man.pdf>!

## References

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