

January 11: Bayesian Updating

Question

$$\text{Pr}(\text{Covid} | \text{Coldsym}) = \frac{\text{Pr}(\text{symptoms} | \text{Covid}) \text{Pr}(\text{Covid})}{\text{Pr}(\text{symptoms})}$$

Posterior

$$\text{Posterior} = \frac{\text{Likelihood} \cdot \text{Prior}}{\text{Norm}}$$

Globe tossing

$$\text{Posterior}(P_w | d) = \frac{\text{Likelihood}(d | P_w) \text{Prior}(P_w)}{\text{Norm}(d)}$$

For one toss at a time this is

$$\text{Posterior}(P_w | d) = \frac{((\text{data} = W) \cdot P_w + (\text{data} = L)(1 - P_w)) \text{Prior}(P_w)}{\text{Norm}(d)}$$

Correction for Jan 6

$$\Pr(\text{covid}/RN) = \frac{\Pr(\text{covid}) (\Pr(\text{cold}) \cdot 1 + (1 - \Pr(\text{cold})) \cdot \Pr(RN/\text{covid}))}{\Pr(\text{covid}) (\Pr(\text{cold}) \cdot 1 + (1 - \Pr(\text{cold})) \cdot \Pr(RN/\text{covid})) + \Pr(\text{cold}) (1 - \Pr(\text{covid}))}$$