## KOGW-PM-KNP: The Psychometric Function in R

July 4, 2016

Complete the tasks using R. Your answers should include the code you wrote and relevant output images.

## Task 0. R

Explore the help facilities of R. At the command line type help(help) and read over the documentation. Try the commands help.start(), demo(graphics).

## Task 1. Fitting a Psychometric Function to data

## Task 2. Maximum Likelihood Criterion

To introduce the concept of 'likelihood' we start with a simple 1-Parameter example. Imagine we have a coin and wish to estimate the parameter corresponding to the probability that our coin lands 'heads' on any given flip of the coin. We designate the parameter *alpha*. We perform the experiment of flipping the coin 10 times. After each flip we denote whether it landed heads (H) or tails (T). The results are respectively: HHTHTTHHTH

The likelihood function associated with our parameter of interest is:

$$L(a|\mathbf{y}) = \prod_{k=1}^{n} p(y_k|a)$$

where a is a potential value for our parameter  $\alpha$ ,  $p(y_k|a)$  is the probability of observing outcome y on trial k, given or assuming value a for  $\alpha$  and n is the total number of trials. In our example it is obvious, that  $p(y_k = H) = a$  and  $p(y_k = T) = 1 - a$ . The equation utilizes the multiplicative rule in probability theory for independent random events.

- 1. Calculate the likelihood for a=0.4.
- 2. Plot  $L(a|\mathbf{y})$  as a function of a across the range  $0 \le a \le 1$
- 3. As the term implies, the maximum likelihood estimate of parameter  $\alpha$  is the value of a that maximizes the likelihood function  $L(a|\mathbf{y})$ . For which a is  $L(a|\mathbf{y})$  maximal in the present example.
- 4. Please comment on the difference between a likelihood and a probability.