

Figure 1a. $P(\mu_1)$, my assumed prior relative PDF for diamond mass #1. The distribution is lognormal around 10g, +/- 300% (I was hoping this'd be representative of the given 10 +/- 20g prior, even if it's not the exact distribution shape expected).

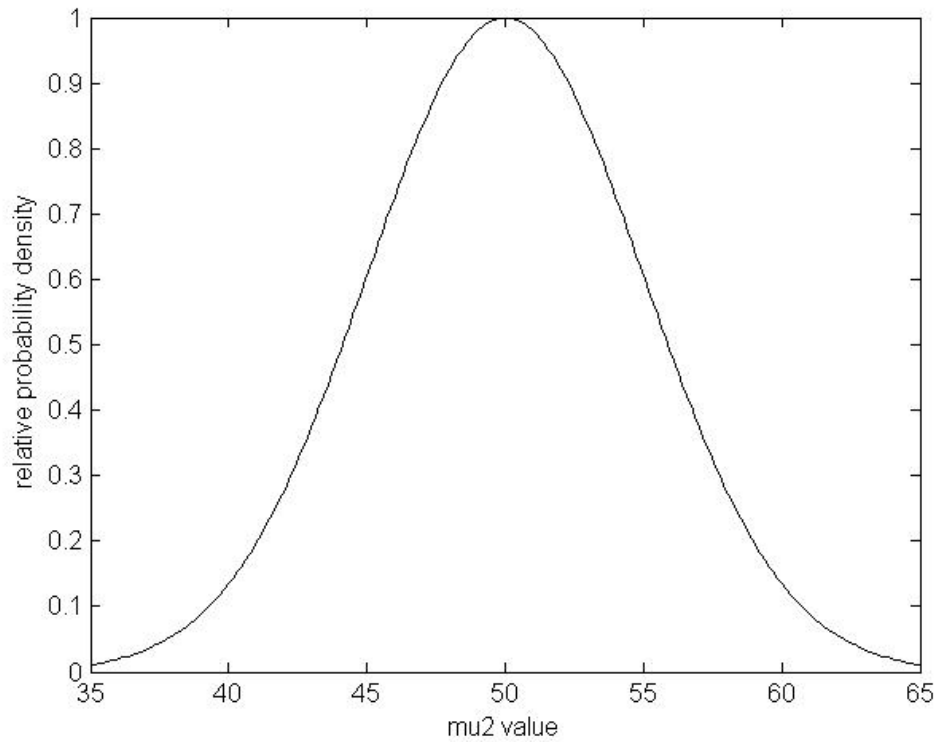


Figure 1b. $P(\mu_2)$, my assumed prior relative PDF for diamond mass #2. The distribution is normal around 50g, +/- 5g.

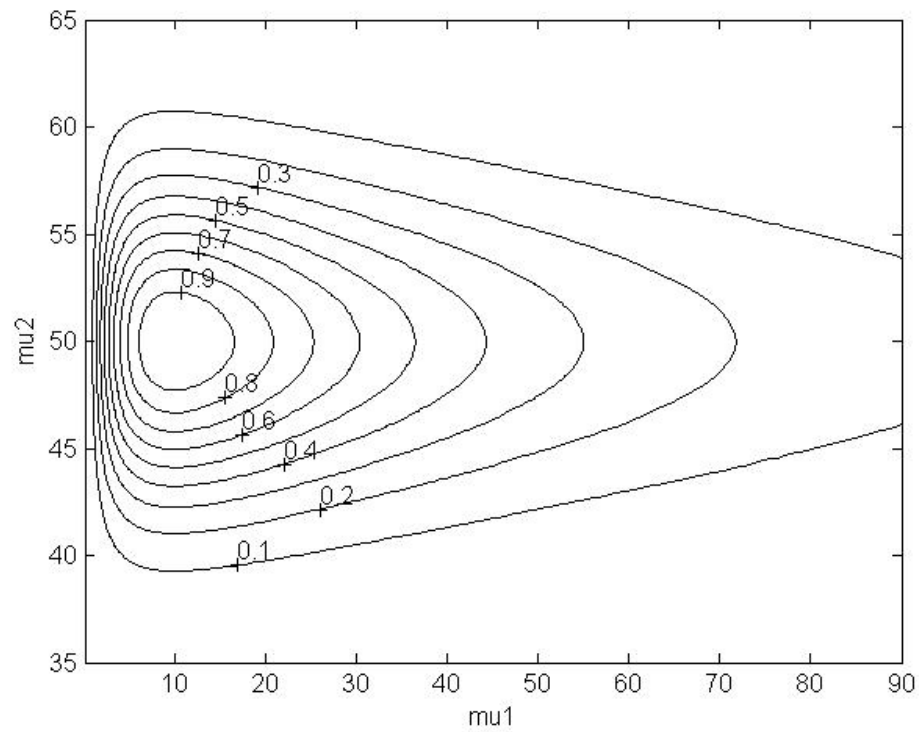


Figure 1c. Contours of the prior joint distribution $P(\mu)$, which I got by assuming the prior distributions for the two masses were independent and then multiplying them together on a 2-D meshgrid() of points.

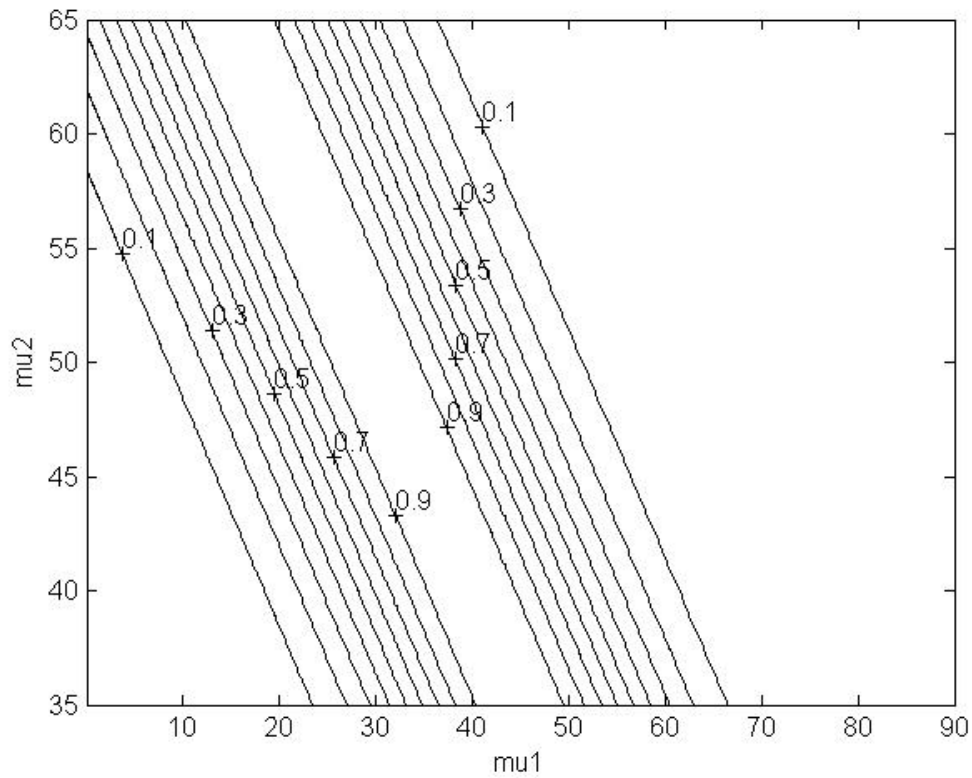


Figure 1d. Contours of the likelihood function $f(d|\mu)$, evaluated on a meshgrid() of points.

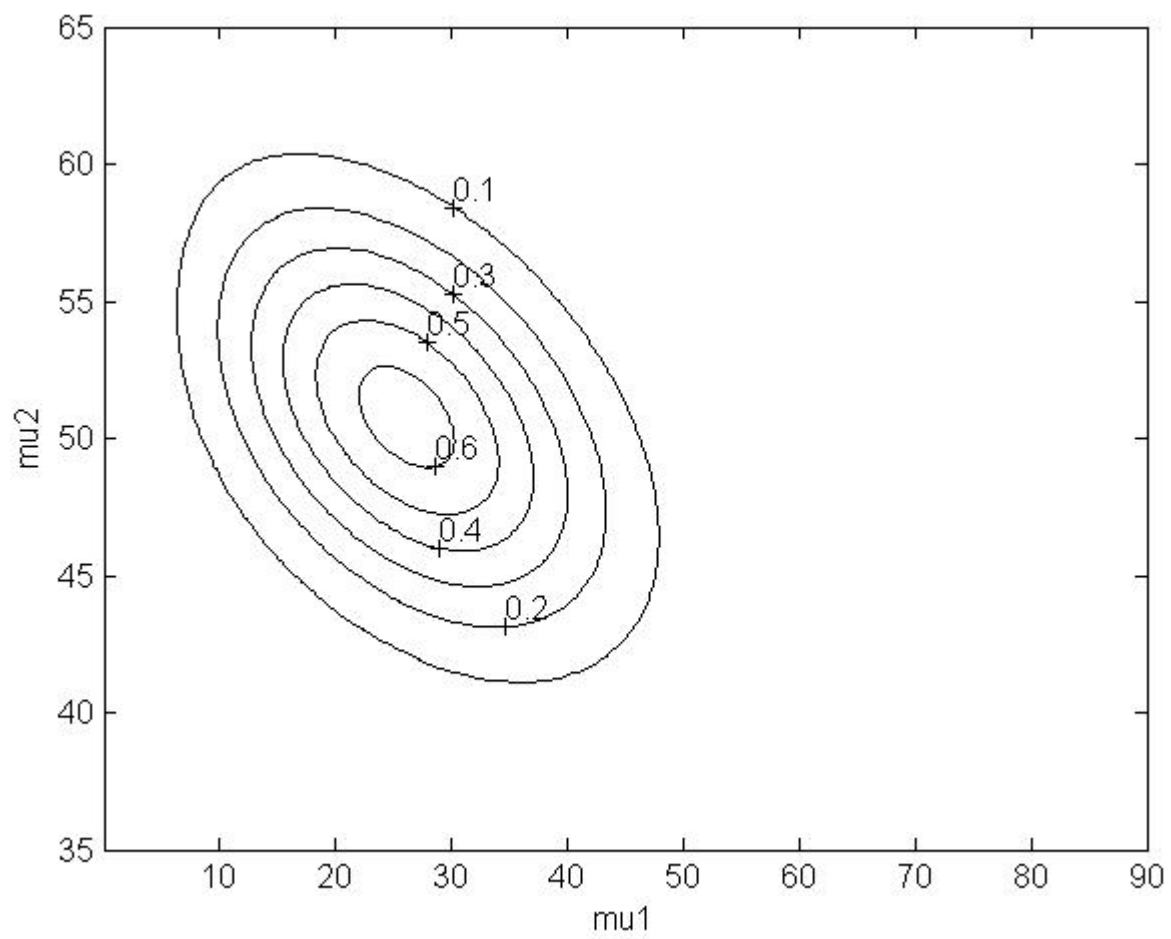


Figure 1e. Contours of the relative posterior distribution $q(\mu|d)$ for problem 1, obtained via Bayes' theorem.

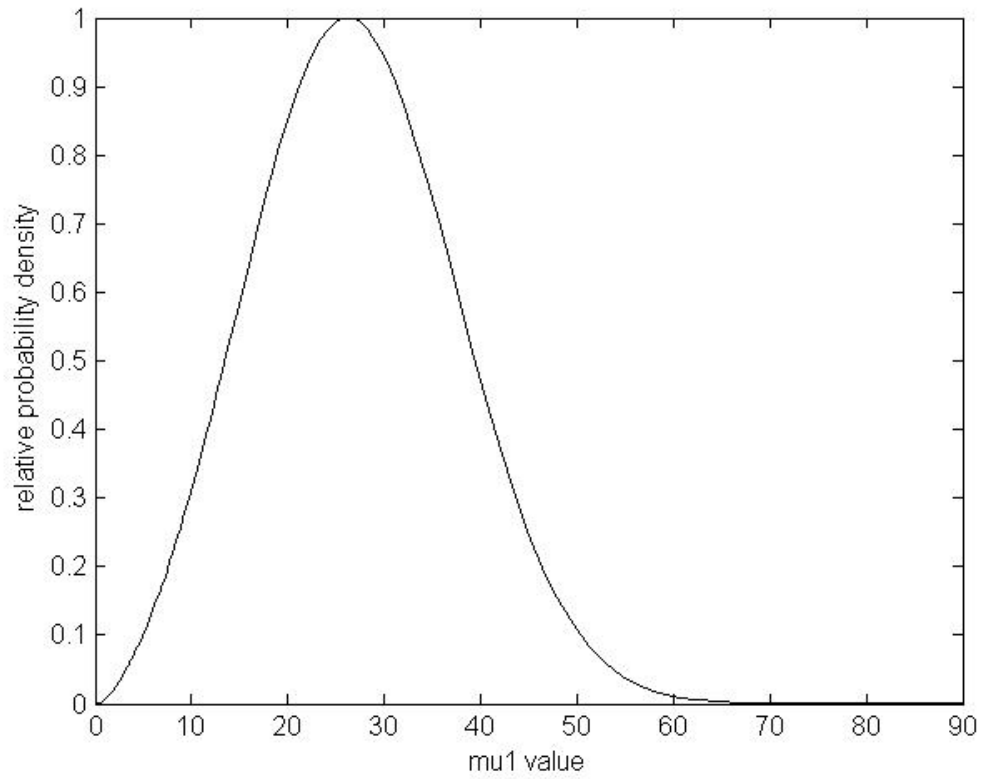


Figure 1f. Approximate *posterior* distribution $P(\mu_1)$ for problem 1, via Riemann sums of $q(\mu|d)$ along the μ_2 axis.

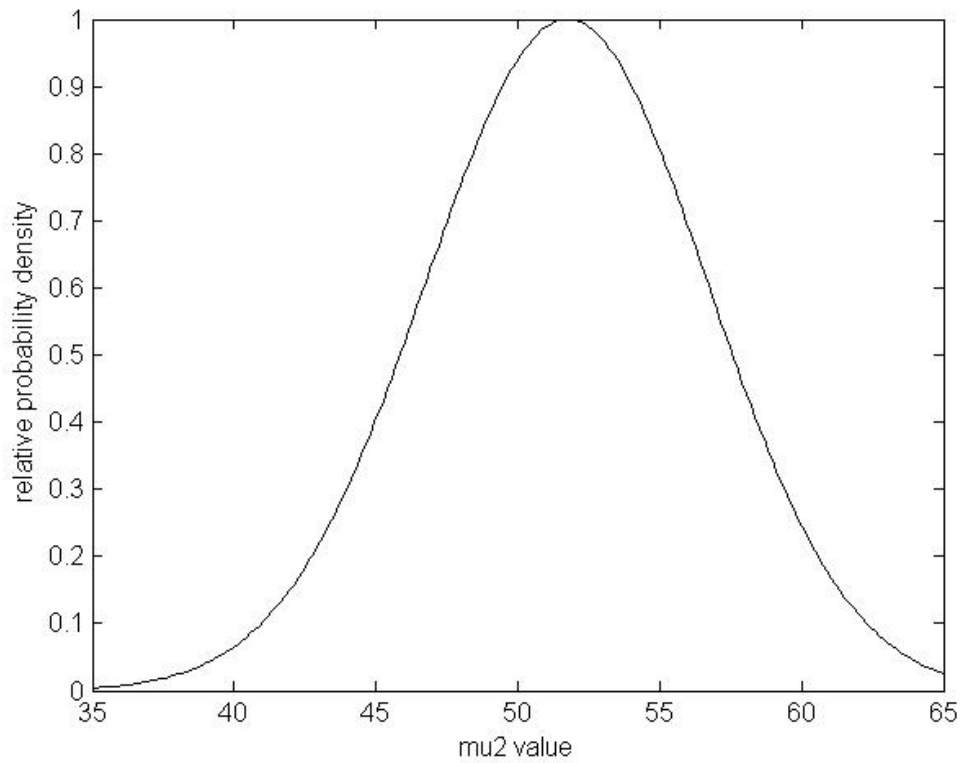


Figure 1g. Approximate *posterior* distribution $P(\mu_2)$ for problem 1, via Riemann sums of $q(\mu|d)$ along the μ_1 axis.

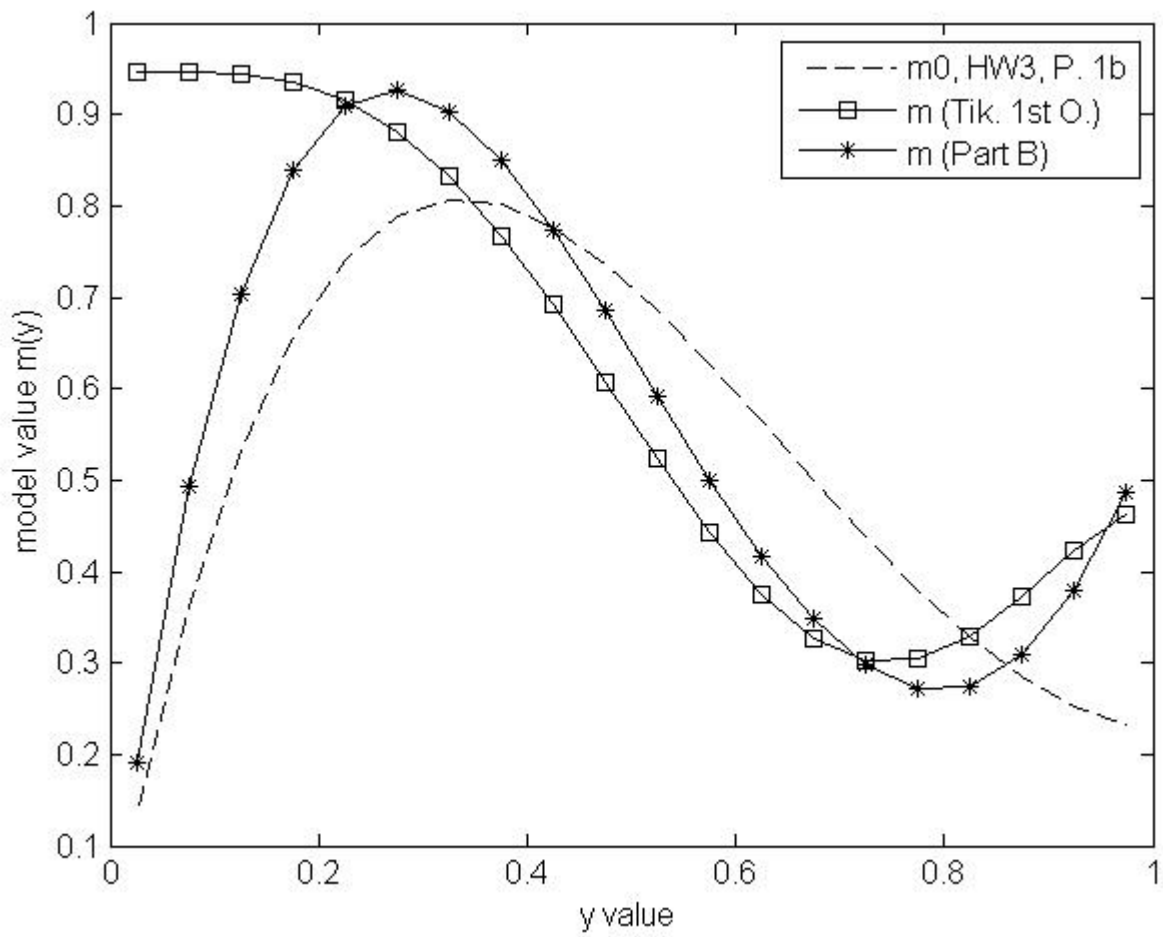


Figure 2a. Prior assumption m_0 , Tikhonov (1st order) solution, and Bayes/Kalman solution (shown as m (Part B) above) reproduced from HW3. These, especially the above Bayes solution, will be used for qualitative analysis of sensitivity of the Bayes solution to perturbation.

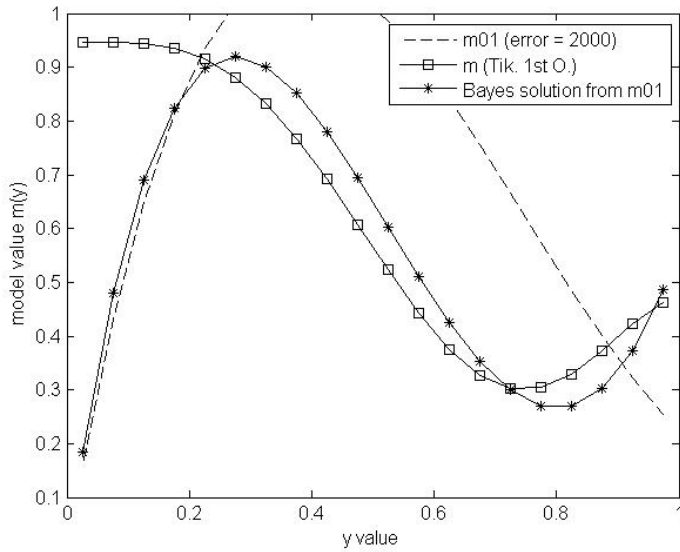


Fig 2b. Bayes solution; smoothly-perturbed $m_{0,1}$; prior (m_0) error = 2000

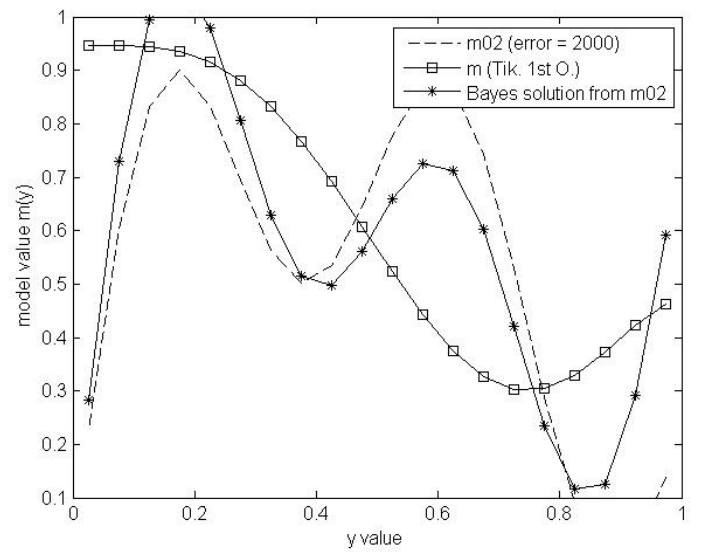


Fig 2c. Bayes solution; oscillation-perturbed $m_{0,2}$; prior (m_0) error = 2000

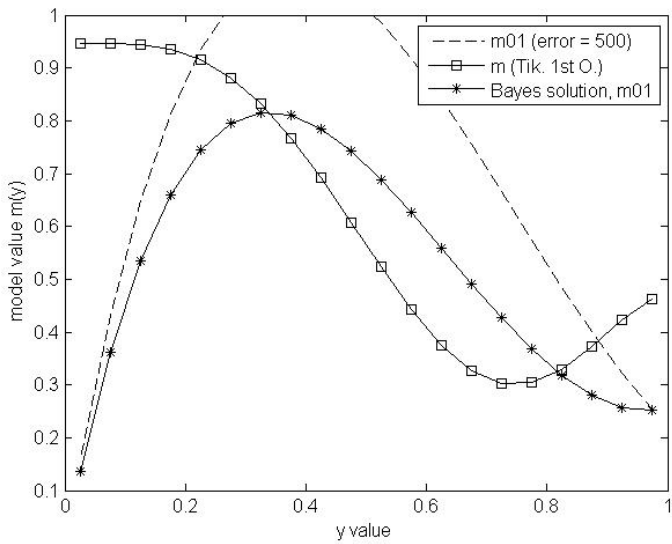


Fig 2d. Bayes solution; smoothly-perturbed $m_{0,1}$; prior ($m_{0,1}$) error = 500

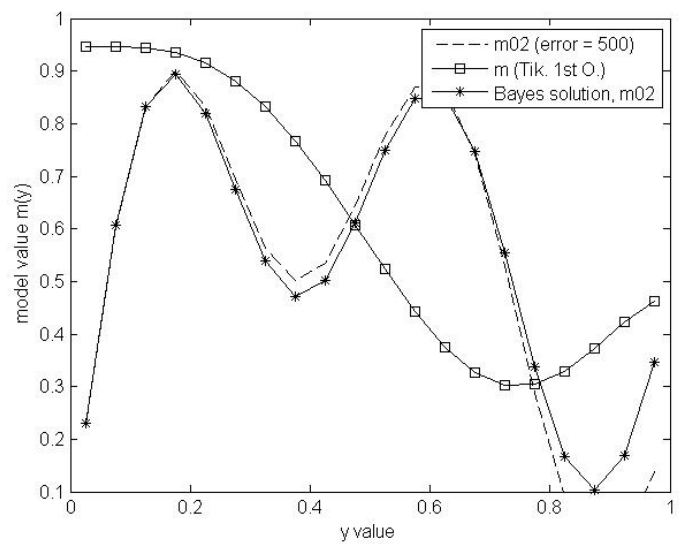


Fig 2e. Bayes solution; oscillation-perturbed $m_{0,2}$; prior ($m_{0,2}$) error = 500

Figures 2b-e. Figures 2b and 2d show the relatively low sensitivity of the Bayes solution to a very smooth perturbation in prior model $m_{0,1}$ (2b) and its associated prior uncertainty (2d), while Figures 2c and 2e show significant sensitivity to a more oscillatory perturbation in prior model $m_{0,2}$ (2c) and its associated uncertainty (2e).

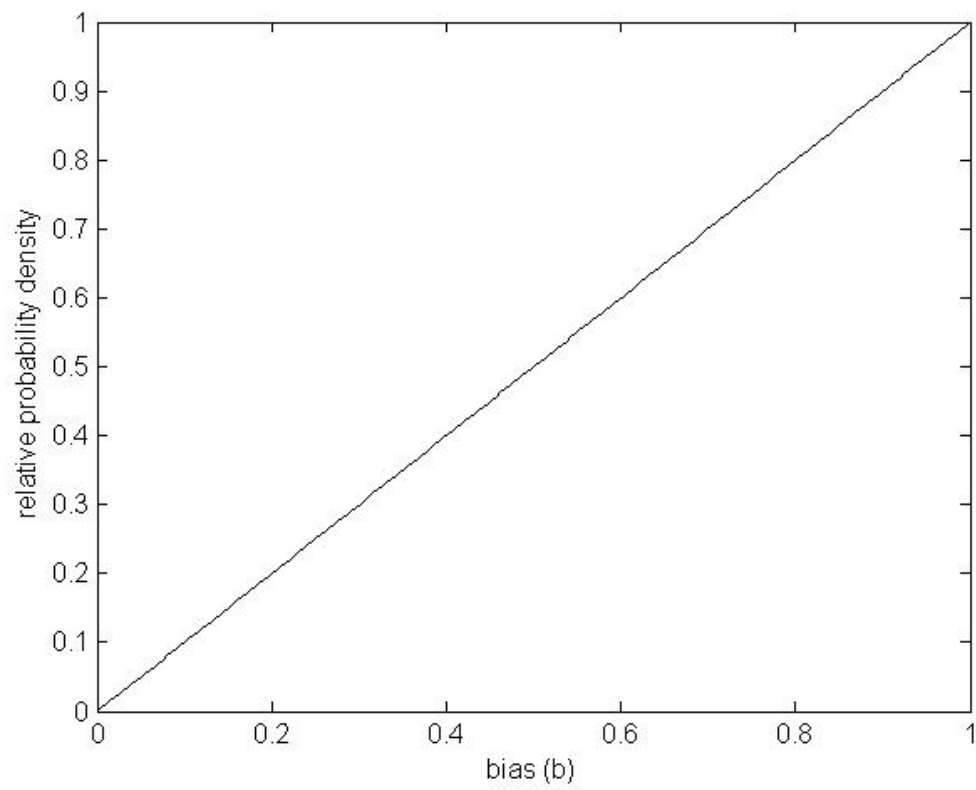


Fig 3a. Relative posterior PDF $q(b|d_1 = 0)$ (proportional to $f(d_1 = 0|b)$ given our uninformative prior).

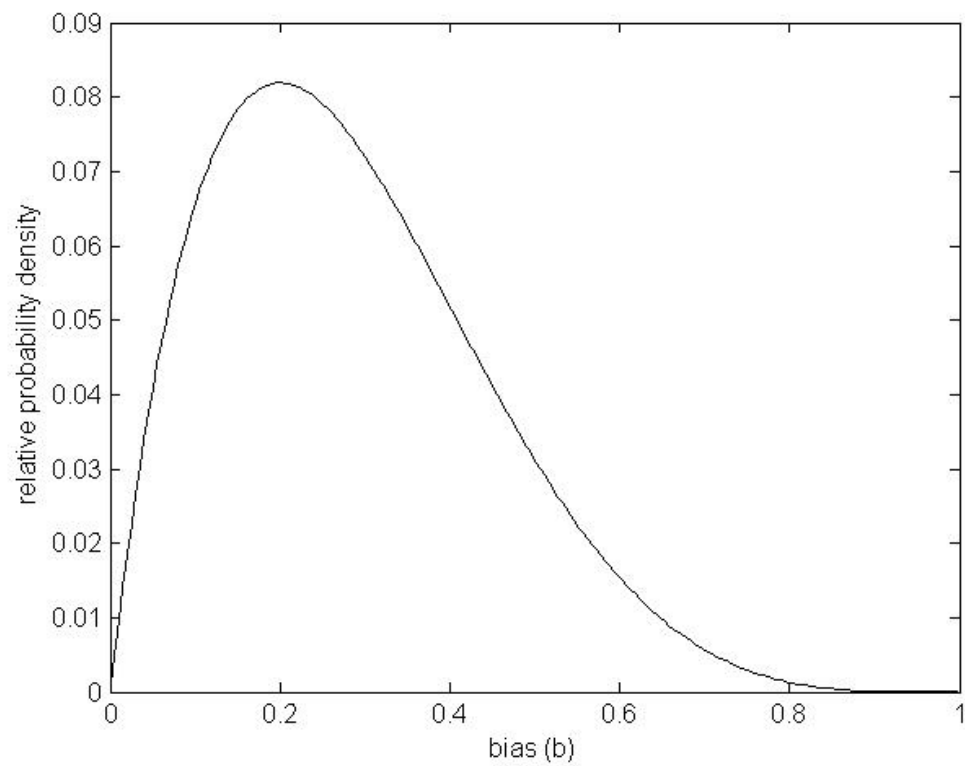


Fig 3b. Relative posterior PDF $q(b|d_1 = 0, d_{2,3,4,5} = 1)$.

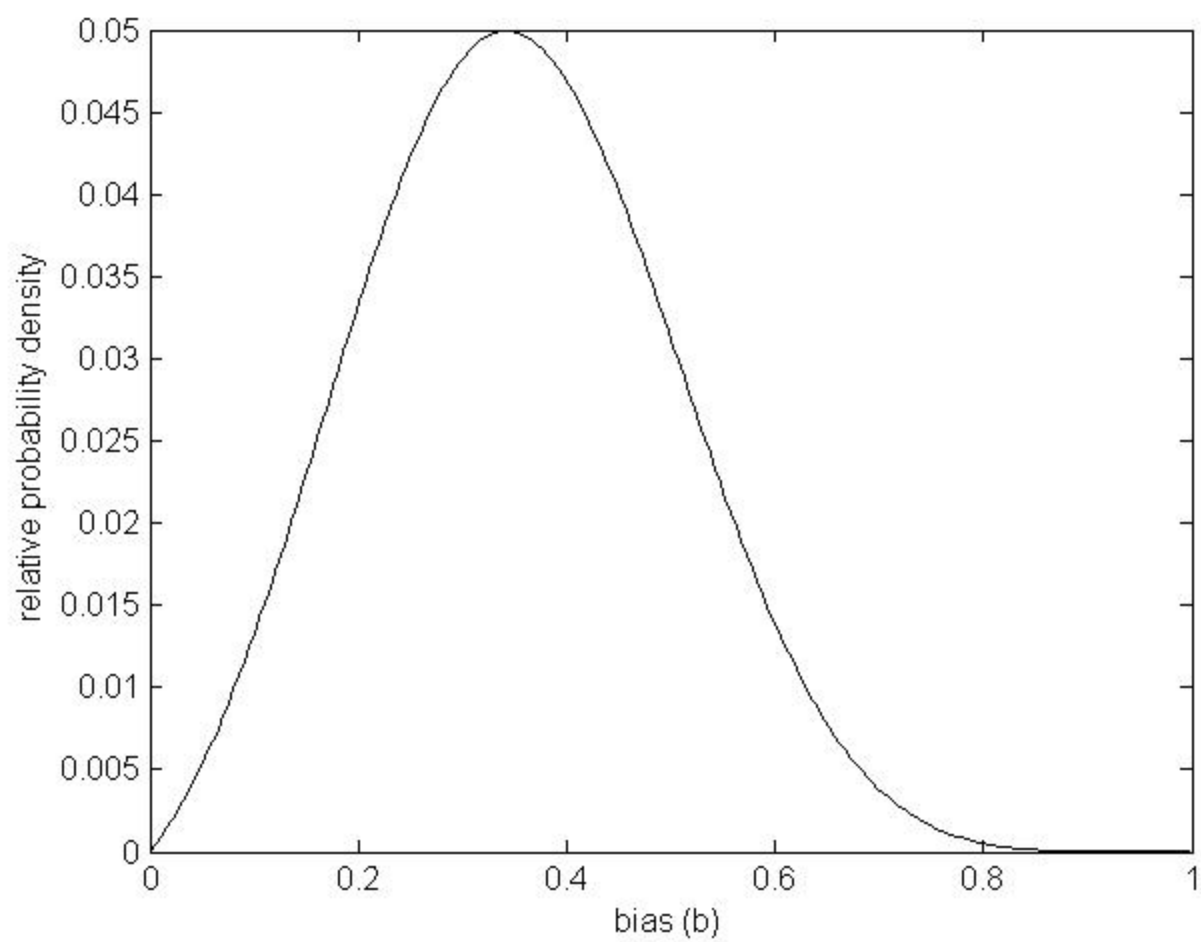


Fig 3c. Relative posterior PDF $q(b|d_1 = 0, d_{2,3,4,5} = 1)$, given the prior $P(b)$ from problem 3, part e.