## Bayesian Viral Load Test

Question from Fall 2022 Stanford Midterm

We are going to build a Bayesian Viral Load Test which updates a belief distribution regarding a patient's viral load. Though viral load is continuous, in our test we represent it by discretizing the quantity into whole numbers between 0 and 99, inclusive. The units of viral load are the number of viral instances per million samples.

If a person has a viral load of 9 (in other words, 9 viruses out of every 1 million samples) what is the probability that a random sample from the person is a virus?

$$\frac{9}{1,000,000}$$

We test 100,000 samples from one person for the virus. If the person's true viral load is 9, what is the probability that exactly 1 of our 100,000 samples is a virus? Use a computationally efficient approximation to compute your answer. Your approximation should respect that there is 0 probability of getting negative virus samples.

Let's define a random variable X, the number of samples that are viral given the true viral load is 9. The question is asking for P(X=1). We can think about this as a binomial process, where the number of trials n is the number of samples and the probability p is the probability that a sample is viral.

$$n = 100,000, p = \frac{9}{1,000,000}$$

Notice that n is very small and p is very large, so we can use the Poisson approximation to approximate our answer. We find  $\lambda = np = 100,000 \cdot 9/1,000,000 = 0.9$ , so  $X \sim \text{Poi}(\lambda = 0.9)$ . The last step is to use the PMF of the Poisson distribution.

$$P(X=1) = \frac{(0.9)^1 e^{-0.9}}{1!}$$

Based on what we know about a patient (their symptoms and personal history) we have encoded a prior belief in a list **prior** where **prior[i]** is the probability that the viral load equals i. **prior** is of length 100 and has keys 0 through 99.

Write an equation for the updated probability that the true viral load is i given that we observe a count of 1 virus sample out of 100,000 tested. Recall that  $0 \le i \le 99$ . You may use approximations.

We want to find

$$P(\text{viral load} = i|\text{observed count of} \frac{1}{100000})$$

We can apply Bayes Rule to get

$$= \frac{P(\text{observed count of } \frac{1}{100000} | \text{viral load} = i) P(\text{viral load} = i)}{P(\text{observed count of } \frac{1}{100000})}$$

We know that we can define a random variable  $X\sim$  observed count out of 100,000| viral load =i, and we can model X as a Poisson approximation to a binomial with n=100000 and  $p=\frac{i}{1000000}$ , with

$$\lambda = np = 100000 \cdot \frac{i}{1000000} = \frac{i}{10}$$

So X can be written as

$$X \sim Poi(\lambda = \frac{i}{10})$$

Now we can rewrite our Bayes Rule equation as

$$= \frac{P(X=1)P(\text{viral load} = i)}{P(\text{observed count of } \frac{1}{100000})}$$

We can now use the Poisson PMF and our given \texttt{prior} to get:

$$= \frac{\frac{\frac{i}{10}e^{\frac{-i}{10}}}{1!} \cdot \texttt{prior[i]}}{P(\texttt{observed count of} \frac{1}{100000})}$$

We now need to expand our denominator. We can use the General Law of Total Probability to expand

$$P(\text{observed count of } \frac{1}{100000}) = \sum_{j=0}^{99} P(\text{observed count of } \frac{1}{100000} | \text{viral load} = i) P(\text{viral load} = i)$$

We can rewrite this as

$$=\sum_{j=0}^{99}rac{rac{j}{10}e^{rac{-j}{10}}}{1!}\cdot exttt{prior[j]}$$

$$=\sum_{j=0}^{99}rac{j}{10}e^{rac{-j}{10}}\cdot exttt{prior[j]}$$

And finally, we can plug this in to get

$$rac{rac{i}{10}e^{rac{-i}{10}}\cdot exttt{prior[i]}}{\sum_{j=0}^{99}rac{j}{10}e^{rac{-j}{10}}\cdot exttt{prior[j]}}$$