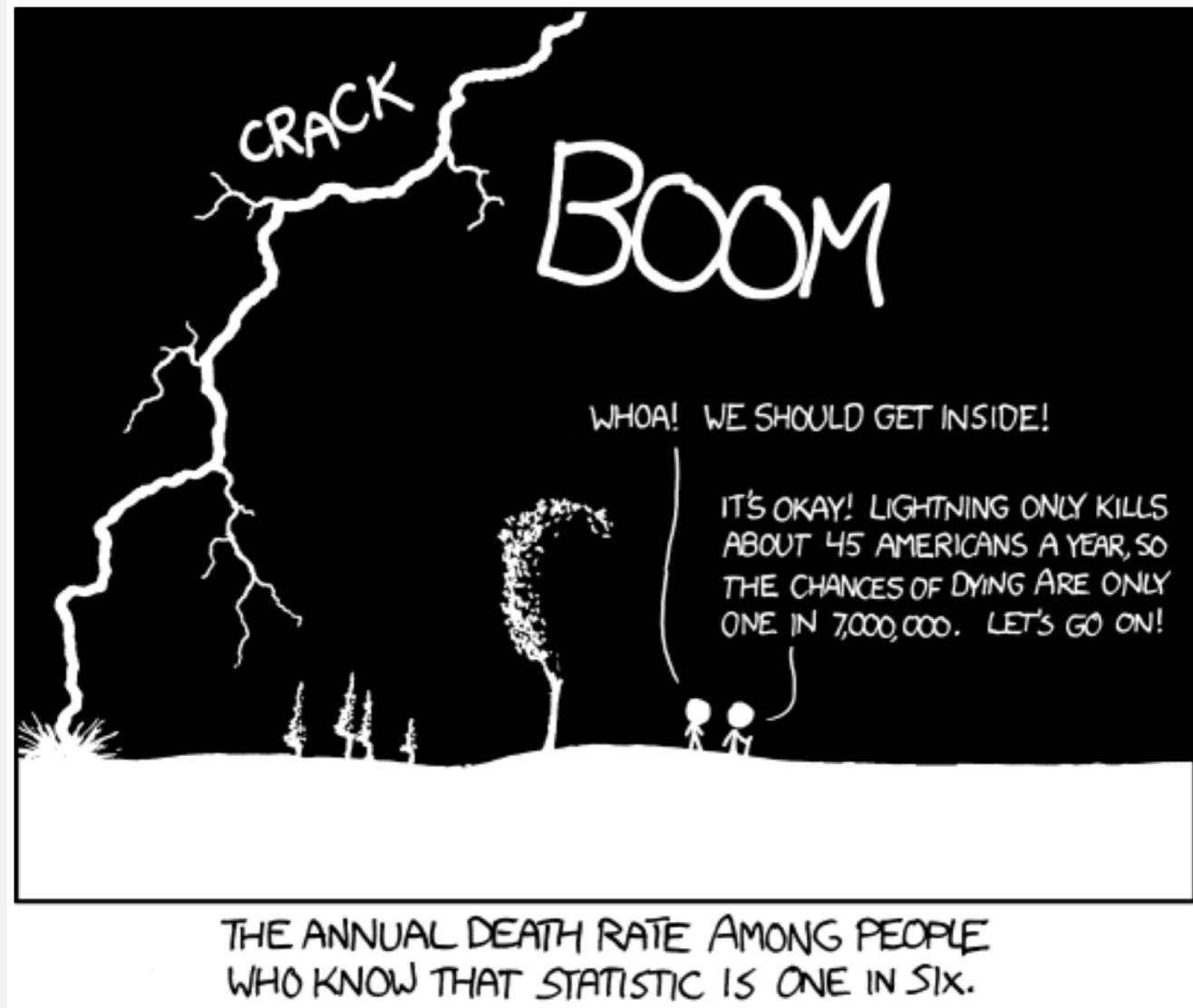


Probability and Bayes Theorem

Biology 683

Lecture 3

Heath Blackmon



Last week

1. What is the difference in a population and a sample?
2. What is the difference in a parameter and a statistic?
3. Added additional examples including regression lines and Greek symbols to plotting script

Today

1. Covariance and Correlation
2. Probability
3. Frequentist vs Bayesian

Covariance and Correlation

The covariance shows the extent to which the two variables are not statistically independent

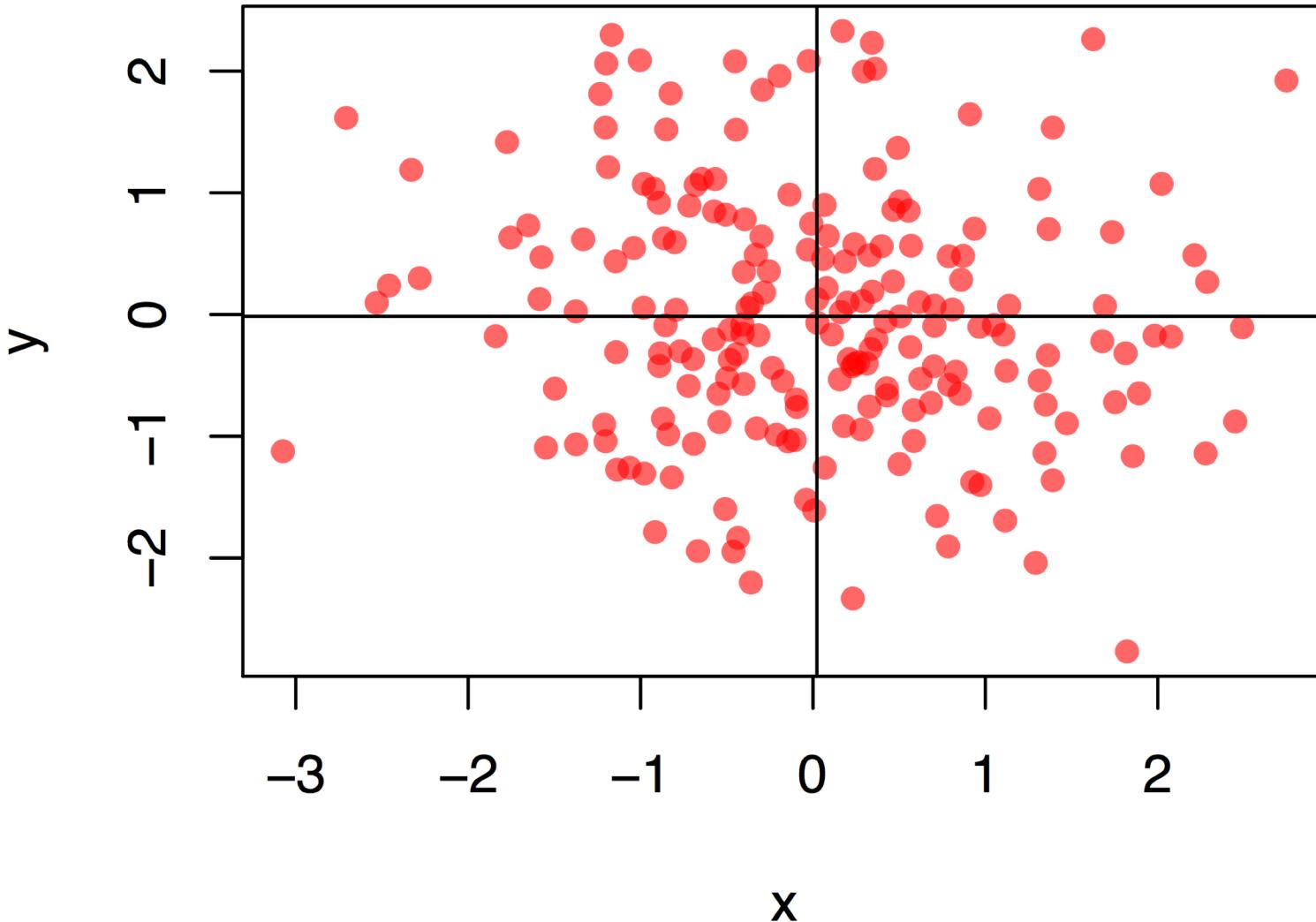
$$cov(X, Y) = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{n - 1}$$

The correlation is the covariance, standardized to fall between -1 and 1.

$$r(X, Y) = \frac{cov(X, Y)}{s_x s_y}$$

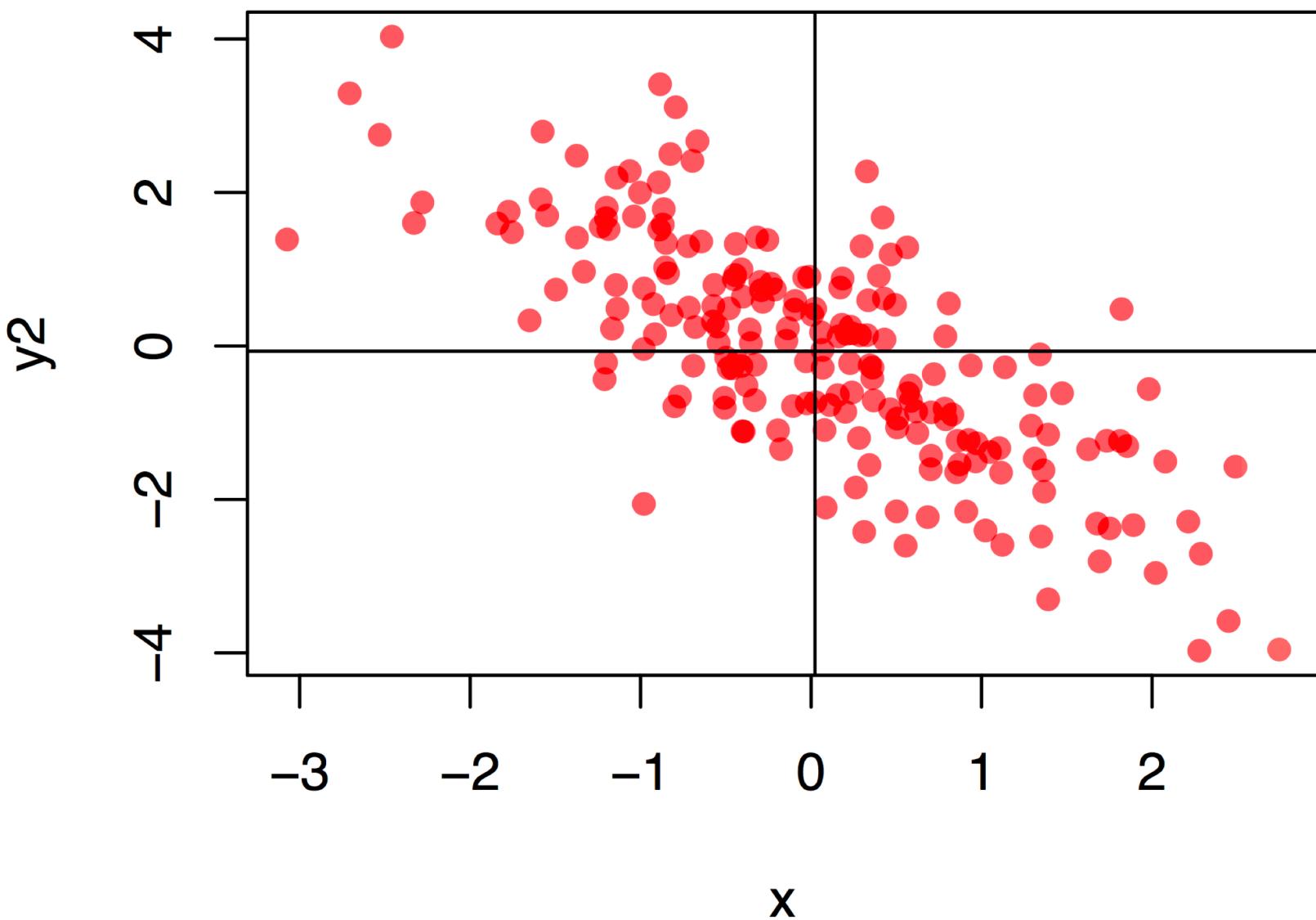
Covariance and Correlation

$$cov(X, Y) = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{n - 1}$$

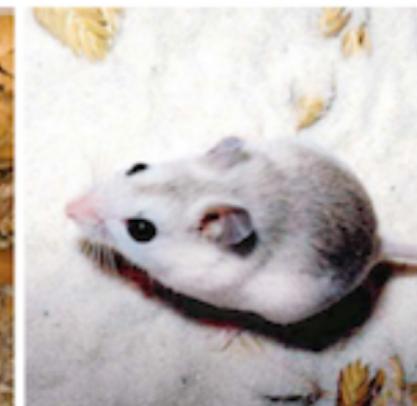
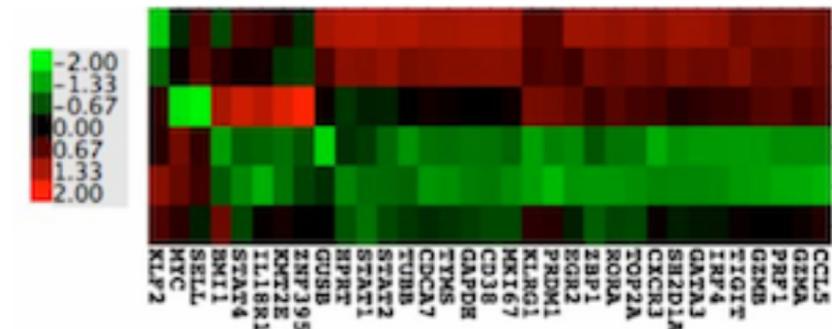
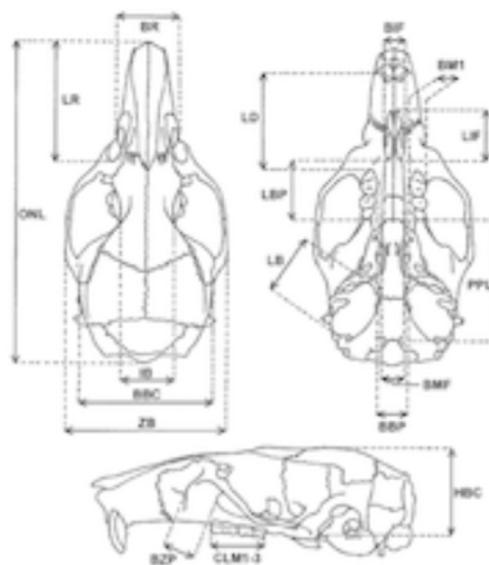


Covariance and Correlation

$$cov(X, Y) = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{n - 1}$$

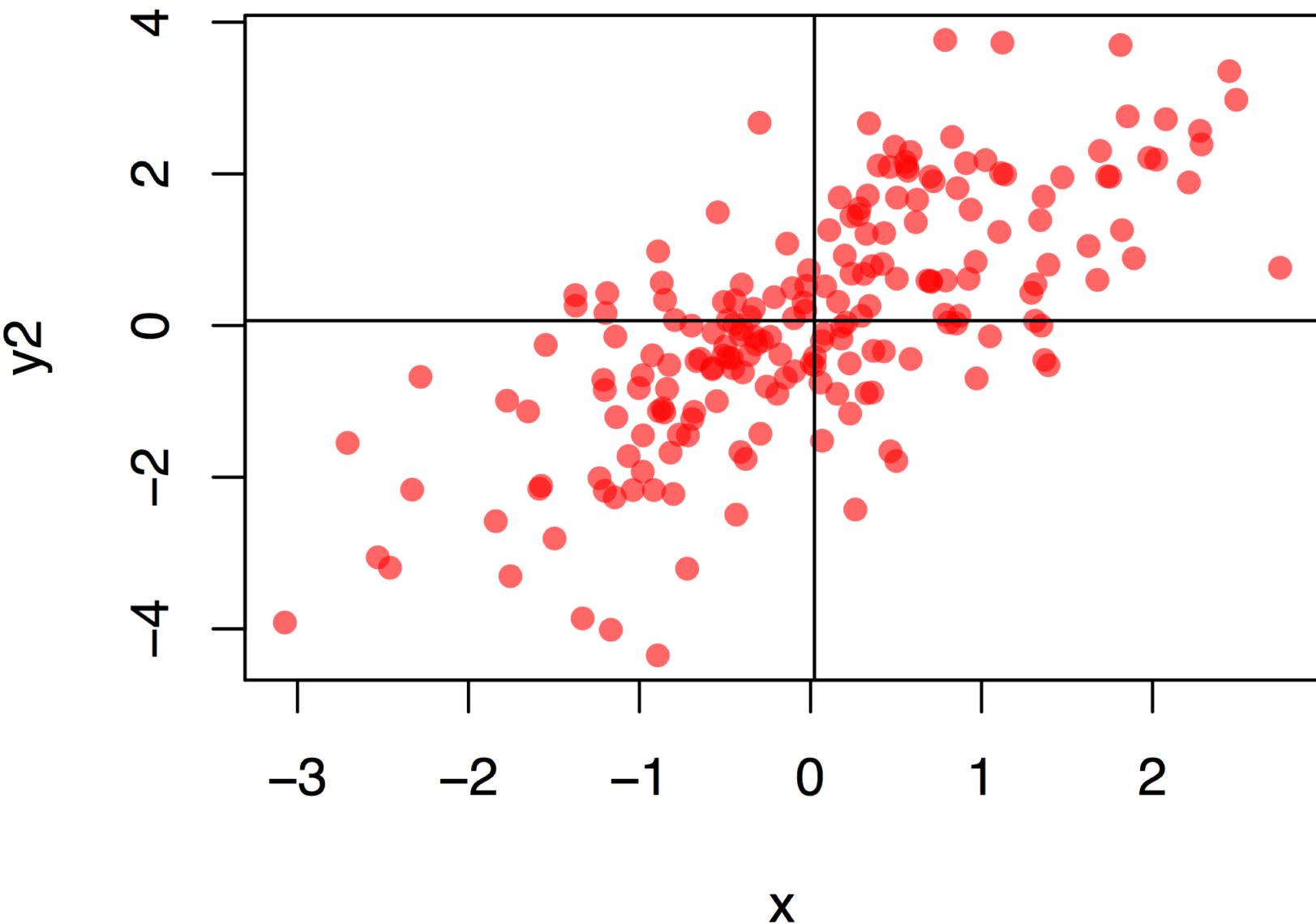


Biological examples of correlations



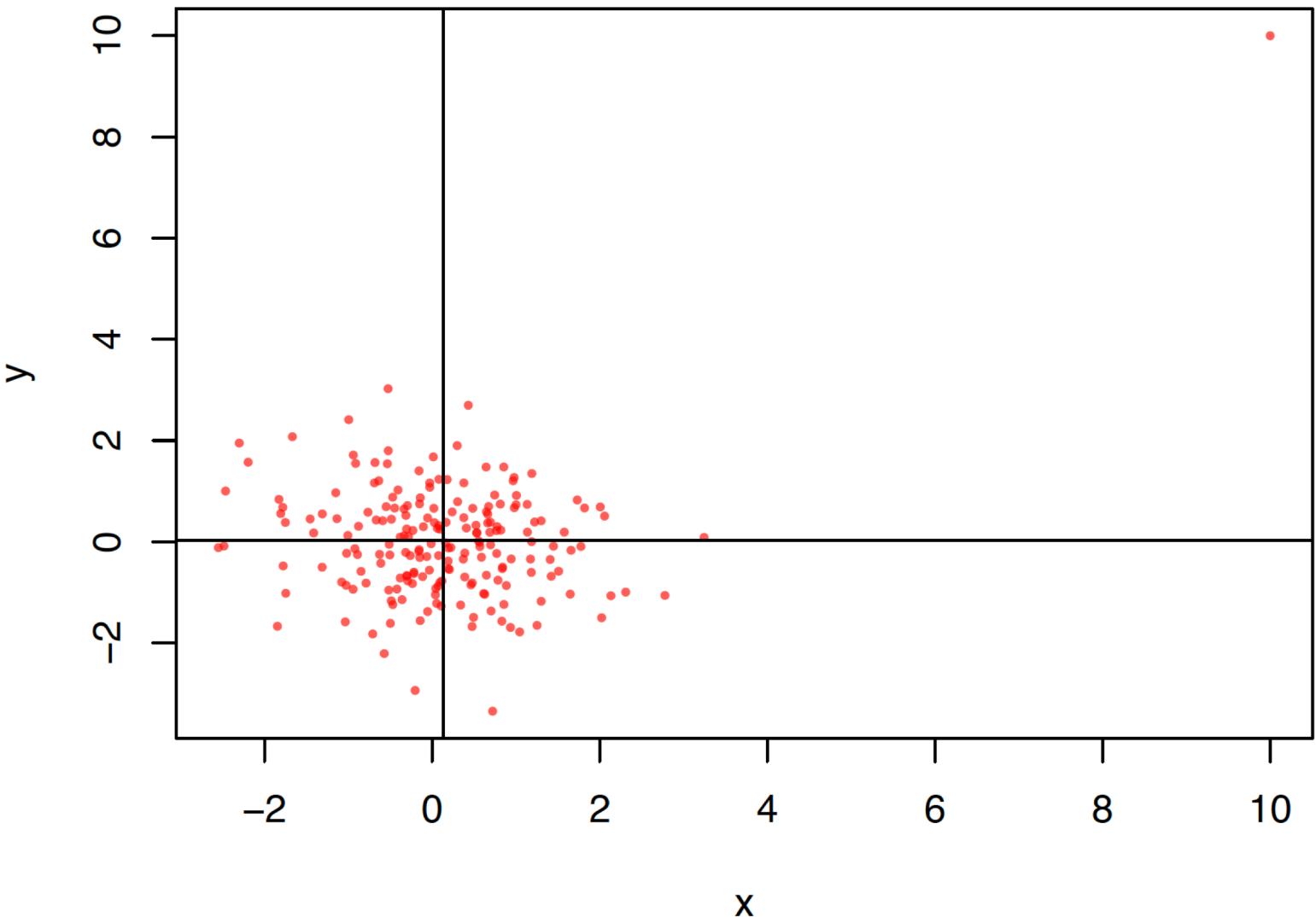
Covariance and Correlation

$$cov(X, Y) = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{n - 1}$$



Covariance and Correlation

$$cov(X, Y) = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{n - 1}$$



Mutually exclusive events

What is the probability of drawing either an ace or a king from a deck of cards?

addition rule: if two events are mutually exclusive then the probability that either will occur is just the sum of the individual probabilities

$$\Pr(A \text{ or } B) = \Pr(A) + \Pr(B)$$
$$\Pr(\text{ace or king}) = 15\% = \frac{4}{52} + \frac{4}{52}$$

assumes standard deck with no jokers

Independent events

What is the probability of rolling a 1 and then a 2 on a pair of dice?

multiplication rule: if two events are independent of one another then the probability of both occurring is just the product of the individual probabilities.

$$\Pr(A \text{ then } B) = \Pr(A) \times \Pr(B)$$

$$\Pr(1 \text{ then } 2) = 3\% = \frac{1}{6} \times \frac{1}{6}$$

Non-independence

non-independent events- conditional probability: is the probability of an event given that another event has already occurred.

For instance, the probability of surviving the sinking of the Titanic was very different than the probability of surviving if you were a female

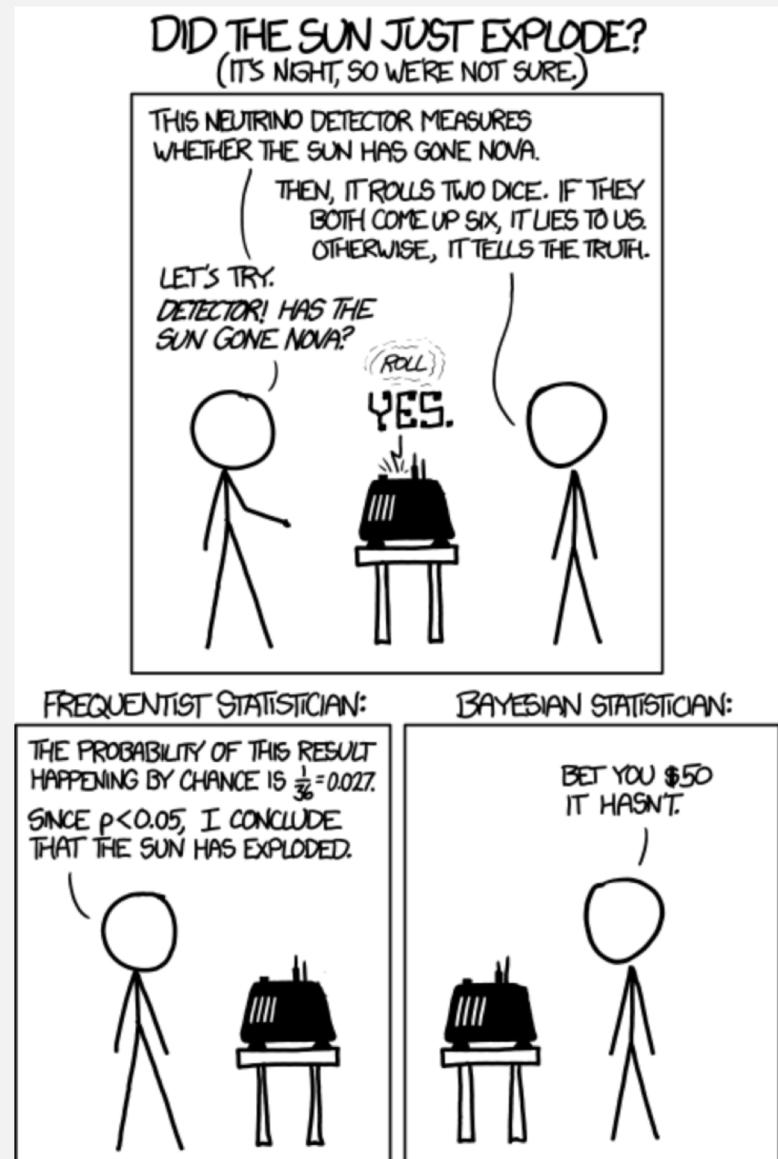
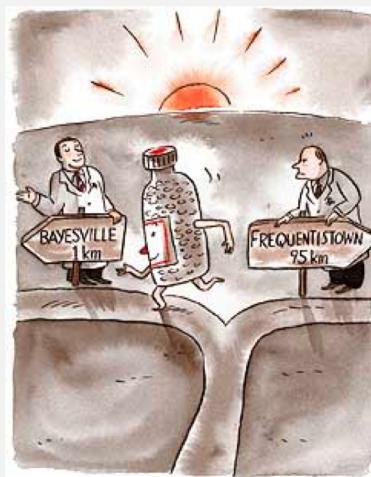
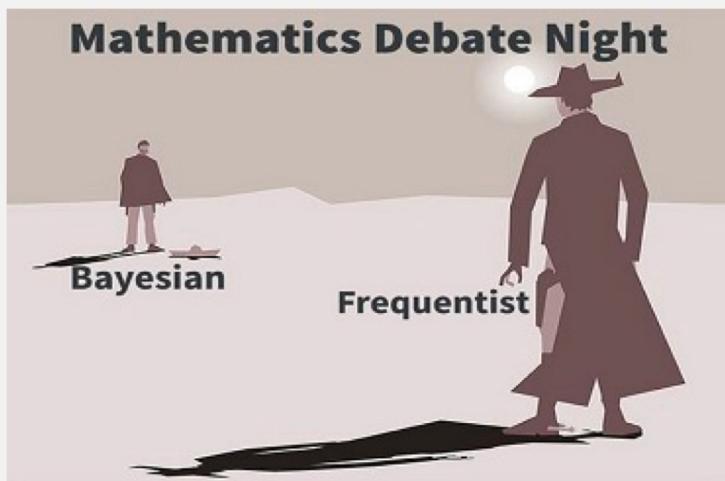
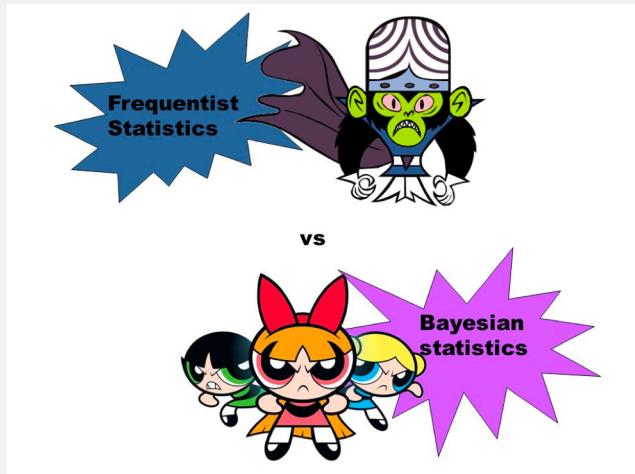
	died	lived
male	1364	367
female	126	344

Conditional probability

$$\Pr(\text{survival}) = 32\% = \frac{711}{2201}$$

$$\Pr(\text{survival} \mid \text{female}) = 73\% = \frac{344}{470}$$

Frequentist and Bayesian



Frequentist and Bayesian

	Frequentist	Bayesian
Hypothesis test	P-value	Bayes factors
Parameter estimation	Maximum likelihood with confidence interval	Posterior distribution

Frequentist and Bayesian

	Frequentist	Bayesian
Hypothesis test	P-value	Bayes factors
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What is a p-value?

Is the probability of finding the observed, or more extreme, results when the null hypothesis is true.

```
```{r}
cor.test(dat.f$offspring, dat.f$body)
```

```

```
Pearson's product-moment correlation

data: dat.f$offspring and dat.f$body
t = 3.3693, df = 105, p-value = 0.001055
alternative hypothesis: true correlation is not equal to 0
95 percent confidence interval:
0.1302191 0.4740979
sample estimates:
cor
0.3123551
```

$$t = \frac{r\sqrt{df}}{\sqrt{1 - r^2}}$$

Frequentist and Bayesian

| | Frequentist | Bayesian |
|----------------------|---|------------------------|
| Hypothesis test | P-value | Bayes factors |
| Parameter estimation | Maximum likelihood with confidence interval | Posterior distribution |

Frequentist and Bayesian

$$\text{Bayes Factor} = \frac{\Pr(D|M_1)}{\Pr(D|M_2)}$$

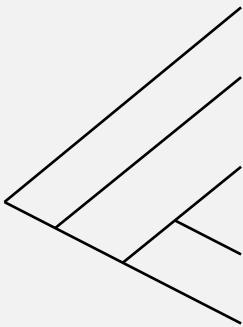
| Bayes factor | Interpretation |
|--------------|--------------------------------|
| >100 | Decisive evidence for H_A |
| 30–100 | Very strong evidence for H_A |
| 10–30 | Strong evidence for H_A |
| 3–10 | Substantial evidence for H_A |
| 1–3 | Anecdotal evidence for H_A |
| 1 | No evidence |
| 1/3–1 | Anecdotal evidence for H_0 |
| 1/10–1/3 | Substantial evidence for H_0 |
| 1/30–1/10 | Strong evidence for H_0 |
| 1/100–1/30 | Very strong evidence for H_0 |
| <1/100 | Decisive evidence for H_0 |

Frequentist and Bayesian

| | Frequentist | Bayesian |
|----------------------|---|------------------------|
| Hypothesis test | P-value | Bayes factors |
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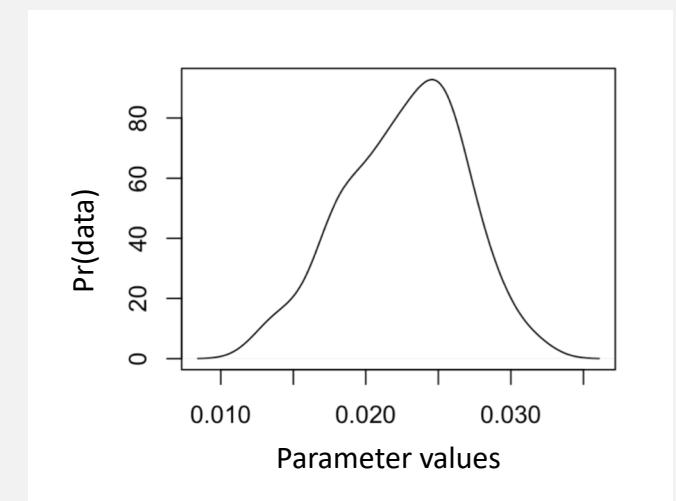
Frequentist parameter estimate

Everything is fixed except parameter of interest. Shape of likelihood determines estimate of the statistic



TAAATATAGAGCTATGTTT
TAAGTATAGAGCTATGTTT
TAAGTATAGAGCTATGTTT
TAAGTATAGAGCTATGTTT
TAAATATAGAGCTATGTTT

| | A | G | C | T |
|---|----------|----------|----------|----------|
| A | | β | α | α |
| G | β | | α | α |
| C | α | α | | β |
| T | α | α | β | |

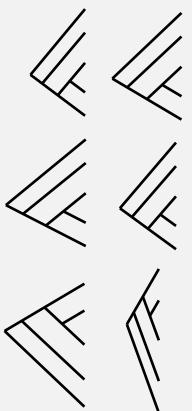


Frequentist and Bayesian

| | Frequentist | Bayesian |
|----------------------|---|------------------------|
| Hypothesis test | P-value | Bayes factors |
| Parameter estimation | Maximum likelihood with confidence interval | Posterior distribution |

Bayesian parameter estimate

We create a marginal estimate of the statistic of interest



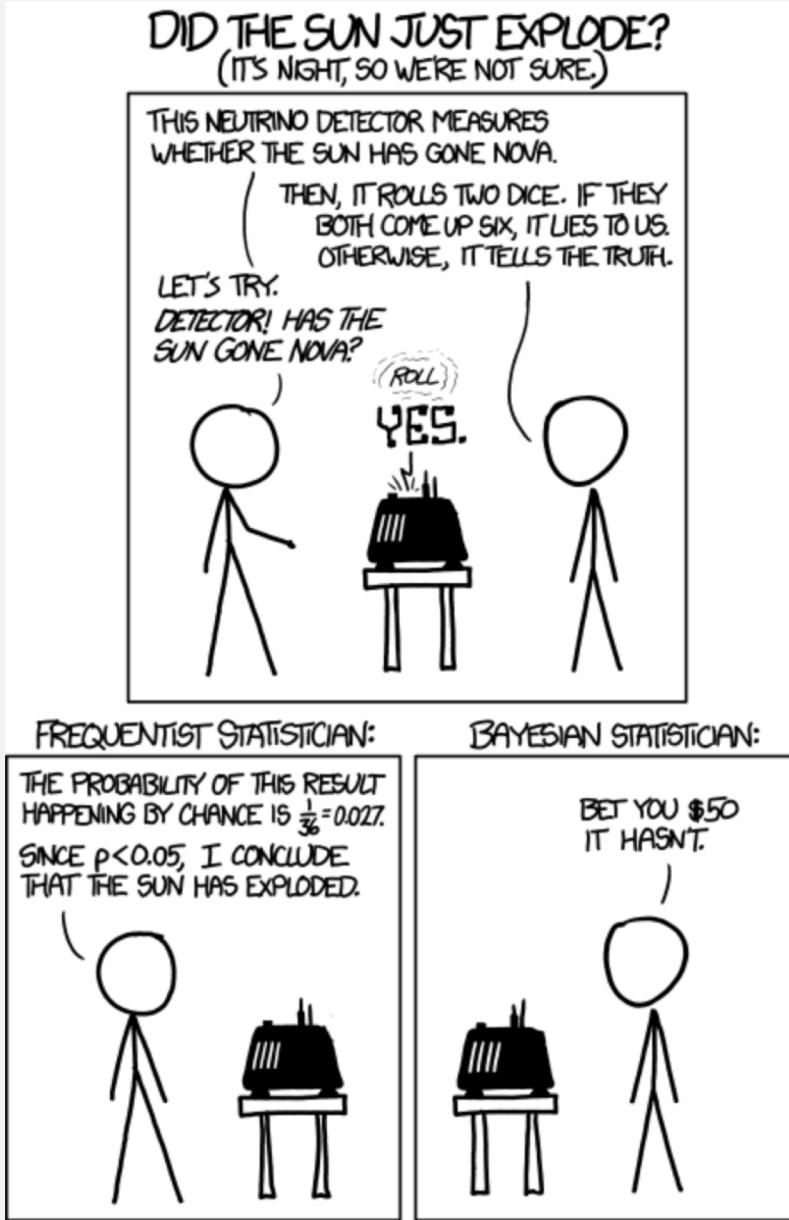
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TAAGTATAAGAGCTATGTTT
TAAGTATAAGAGCTATGTTT
TAAGTATAAGAGCTATGTTT
TAAATATAAGAGCTATGTTT

CAAAATATAAGAGCTATGTTT
CAAATATAAGAGCTATGTTT
TAAATATAAGAGCTATGTTT
TAAGTATAAGAGCTATGTTT
TAACTATAAGACCTATGTTT

| | A | G | C | T |
|---|----------|----------|----------|----------|
| A | | β | α | α |
| G | β | | α | α |
| C | α | α | | β |
| T | α | α | β | |

| | | | | |
|--------|-------------|---------|------------|------------|
| Tree4 | alignment8 | model6 | 1.0391601 | 2.25225446 |
| Tree8 | alignment4 | model6 | 1.04903411 | 2.11859404 |
| Tree10 | alignment7 | model5 | 1.03117276 | 2.88413248 |
| Tree10 | alignment3 | model4 | 1.02935202 | 2.26183042 |
| Tree9 | alignment8 | model3 | 1.04700046 | 2.00114012 |
| Tree2 | alignment10 | model2 | 1.01892741 | 2.60891431 |
| Tree2 | alignment6 | model3 | 1.01524482 | 2.11437827 |
| Tree8 | alignment2 | model1 | 1.02230859 | 2.30319668 |
| Tree5 | alignment7 | model1 | 1.02593538 | 2.13290411 |
| Tree8 | alignment10 | model5 | 1.00762542 | 2.13242719 |
| Tree0 | alignment4 | model5 | 1.01884236 | 2.42583388 |
| Tree9 | alignment8 | model4 | 1.00252288 | 2.71467137 |
| Tree4 | alignment0 | model8 | 1.02480351 | 2.5452598 |
| Tree8 | alignment8 | model10 | 1.03066934 | 2.38768005 |
| Tree1 | alignment3 | model5 | 1.046732 | 2.8957133 |
| Tree9 | alignment5 | model6 | 1.0226392 | 2.79771149 |
| Tree10 | alignment0 | model8 | 1.03210411 | 2.08787975 |
| Tree2 | alignment6 | model8 | 1.00233853 | 2.15930312 |
| Tree4 | alignment6 | model3 | 1.0266862 | 2.21811627 |
| Tree2 | alignment0 | model6 | 1.02813474 | 2.01792657 |
| Tree1 | alignment1 | model6 | 1.00101131 | 2.0549765 |
| Tree7 | alignment7 | model2 | 1.00596282 | 2.20547933 |
| Tree5 | alignment3 | model9 | 1.00241339 | 2.62082855 |
| Tree5 | alignment9 | model9 | 1.03602053 | 2.25983463 |
| Tree0 | alignment5 | model4 | 1.00629136 | 2.86463569 |
| Tree8 | alignment5 | model7 | 1.02207157 | 2.79890432 |
| Tree8 | alignment3 | model5 | 1.01522322 | 2.66694394 |
| Tree9 | alignment8 | model9 | 1.02316269 | 2.75648806 |
| Tree4 | alignment5 | model10 | 1.0229115 | 2.28025282 |
| | | | 1.02547847 | |

Frequentist and Bayesian



Frequentist approach

You have a null hypothesis and calculate the probability of observing your data under that hypothesis.

Null: The sun has not exploded

$$\Pr(\text{det yes} \mid \text{sun is ok}) = 0.027 = \frac{1}{6} \times \frac{1}{6}$$

this is less than the typical α level of 0.05 so we reject the null that the sun is ok.

Bayesian approach



$$\Pr(A|B) = \frac{\Pr(B|A) \times \Pr(A)}{\Pr(B)}$$

$$\Pr(nova|det\ yes) = \frac{\Pr(det\ yes|nova) \times \Pr(nova)}{\Pr(det\ yes)}$$

$$\Pr(nova|det\ yes) << 0.00000000037 \quad \frac{1 \times 0.0000000001}{0.027}$$

Bayesian approach

Imagine a genetic mutation present in 1 person per 100,000. If you take a test that correctly returns a positive result 99.9% of the time when someone is infected but has a false positive rate of 0.5%.

How likely are you to have the disease if you test positive?

Should you be concerned if you test positive?

Bayes' theorem provides a natural way to think about this.

Lets do this!

Bayesian approach

$$\Pr(\text{inf}|\text{pos. test}) = \frac{\Pr(\text{pos. test}|\text{inf}) \times \Pr(\text{inf})}{\Pr(\text{pos. test})}$$

$$\Pr(\text{inf}|\text{pos. test}) = 0.001 = \frac{0.999 \times 0.00001}{0.00501}$$

Which means that you have only a 0.1% chance of having the disease even if you test positive.

What if your doctor noticed a symptom that made them give you this test what changes?

Priors

$$\Pr(A|B) = \frac{\Pr(B|A) \times \Pr(A)}{\Pr(B)}$$

$\Pr(A)$ this is the prior. It is powerful because it allows you to incorporate previous knowledge into your analysis, but it can lead to very bad inference if you are careless.

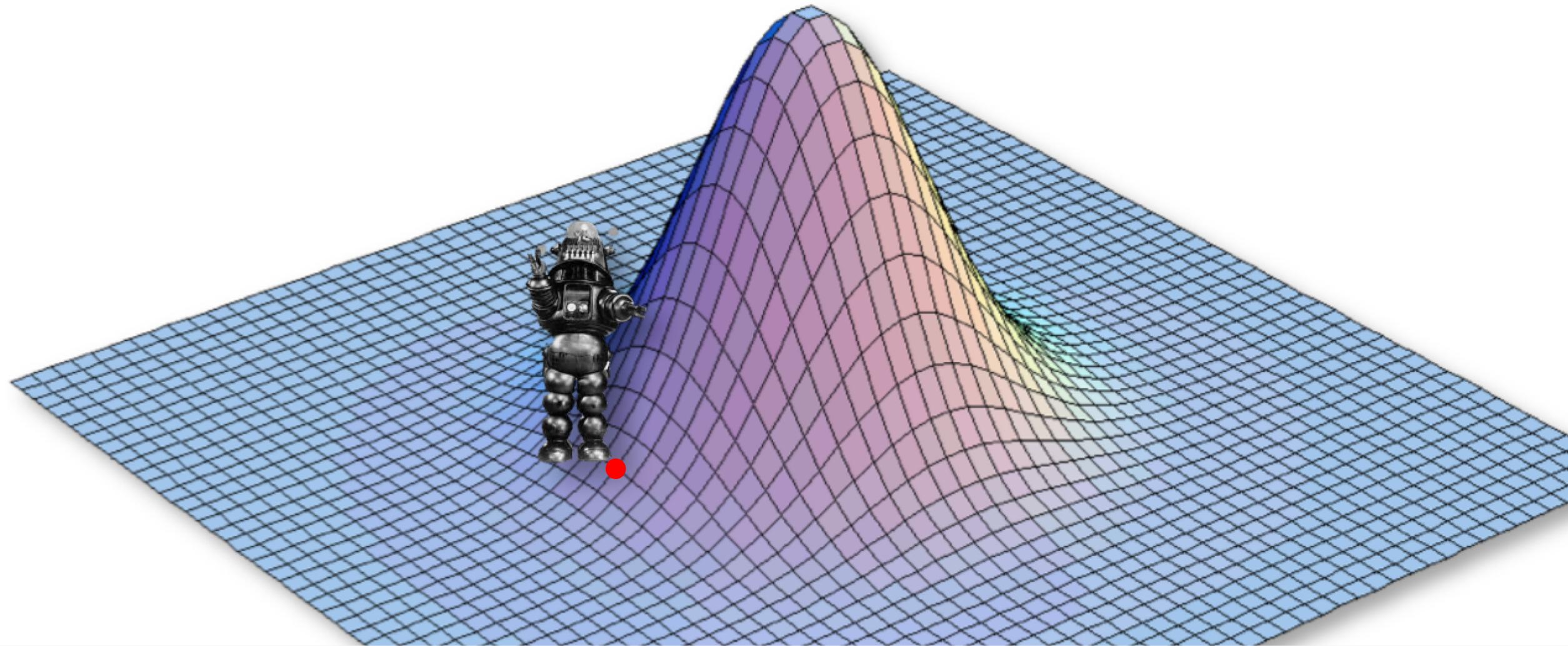
Bayesian methods in practice (MCMC)

In practice our models are quite complex with many parameters we would like to estimate. Each of these has its own prior distribution. The way that we explore the space of solutions is using an MCMC.

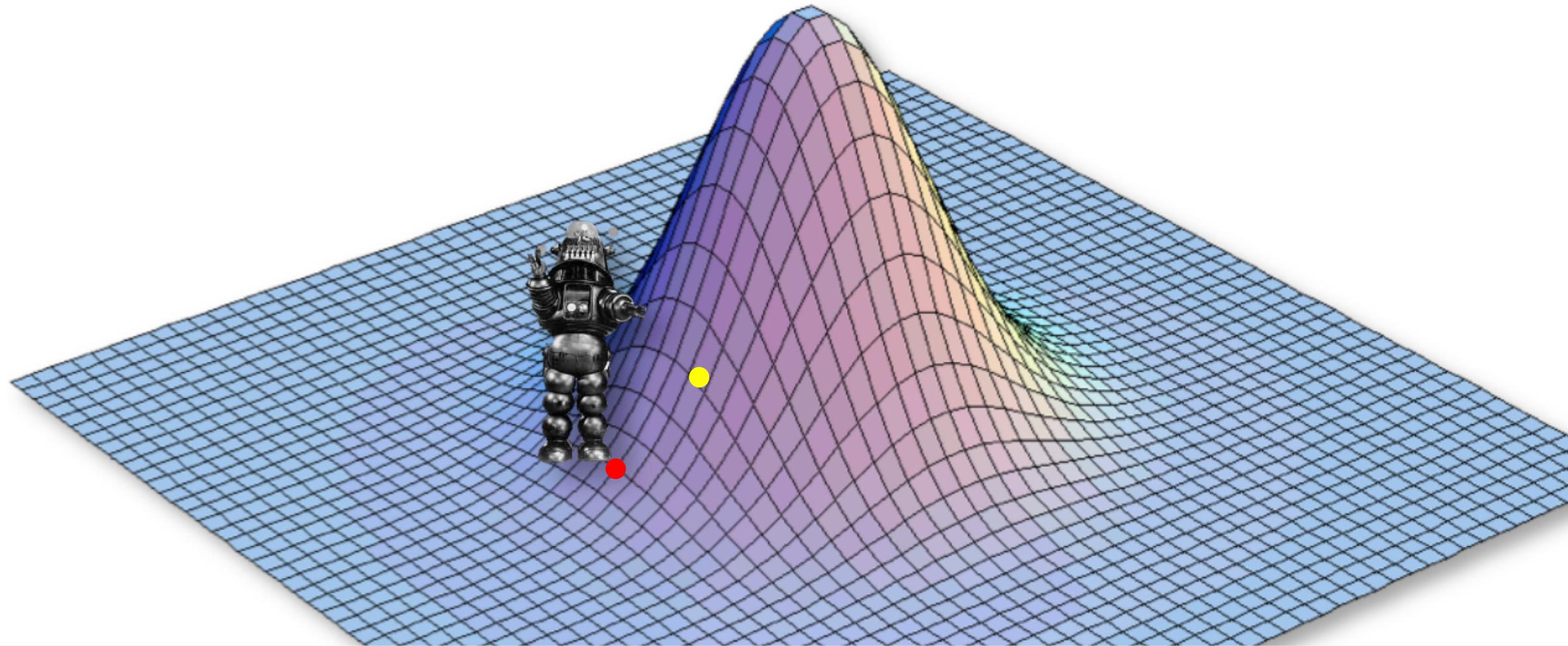
- 1) Pick an arbitrary starting point
- 2) Calculate the current probability p_t
- 3) Generate a change to one of our parameters
- 4) Calculate the new probability p_{t+1}
- 5) Accept new parameter value with probability $\frac{p_{t+1}}{p_t}$
- 6) Return to step 3 (repeat for a really long time)

$$\Pr(A|B) = \frac{\Pr(B|A) \times \Pr(A)}{\Pr(B)}$$

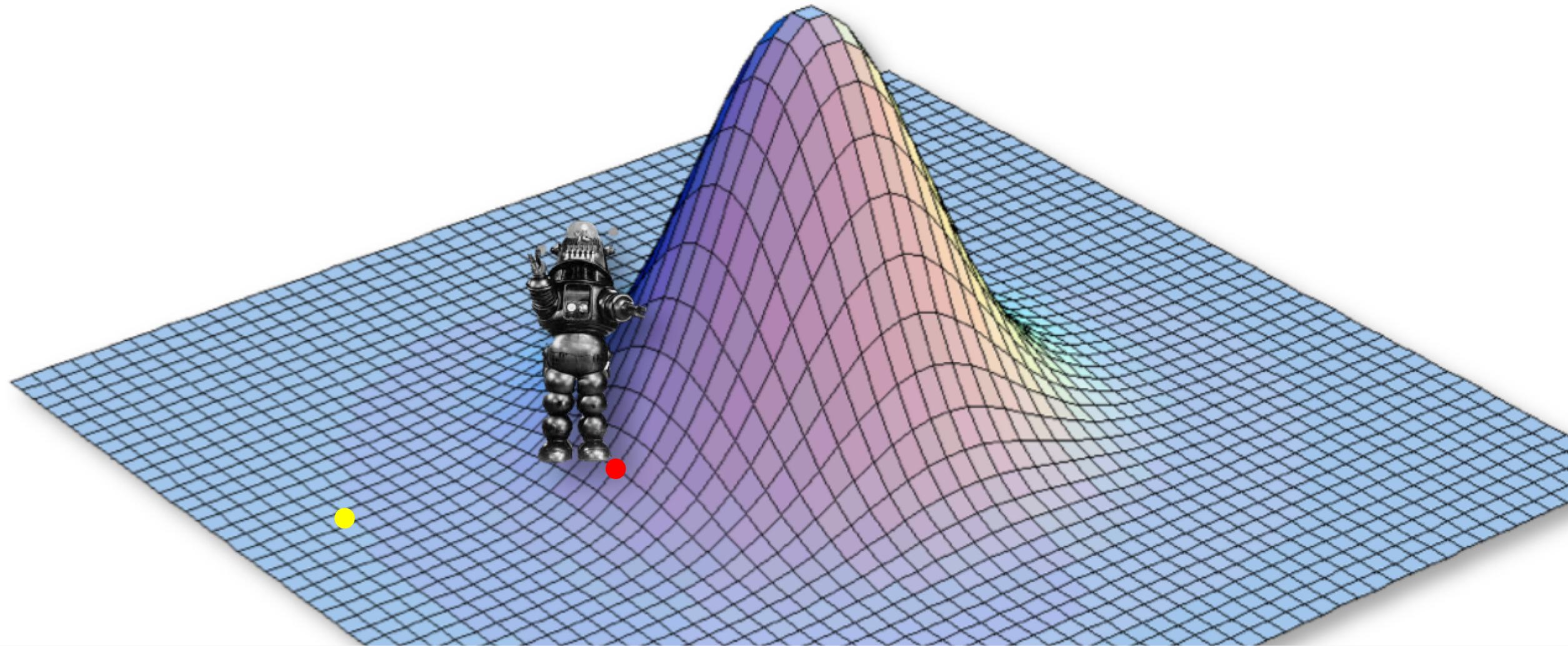
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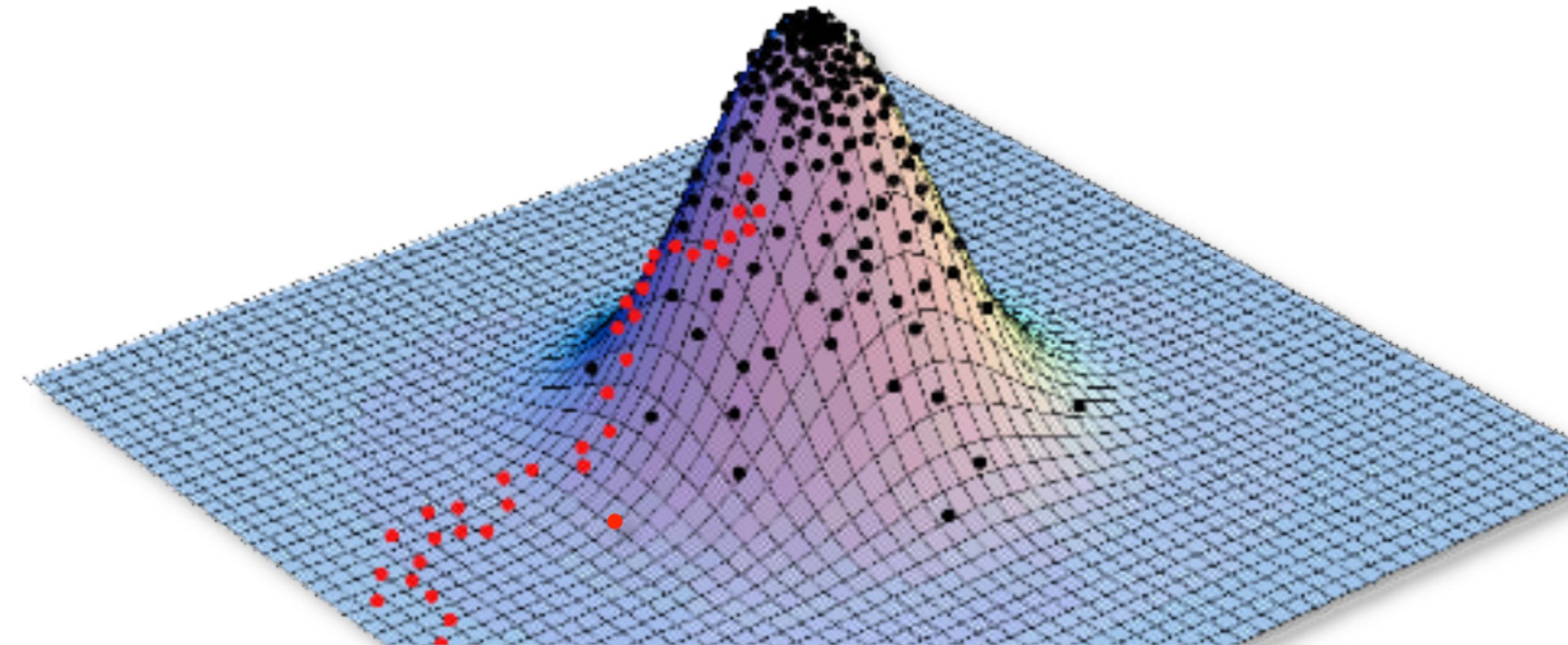
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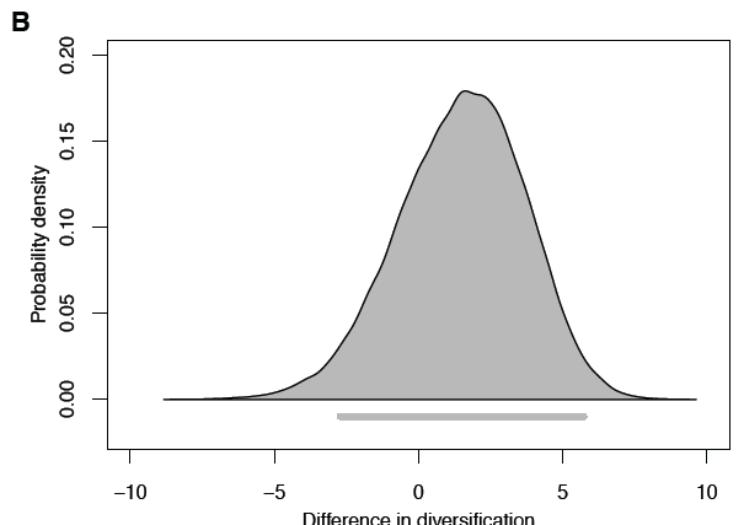
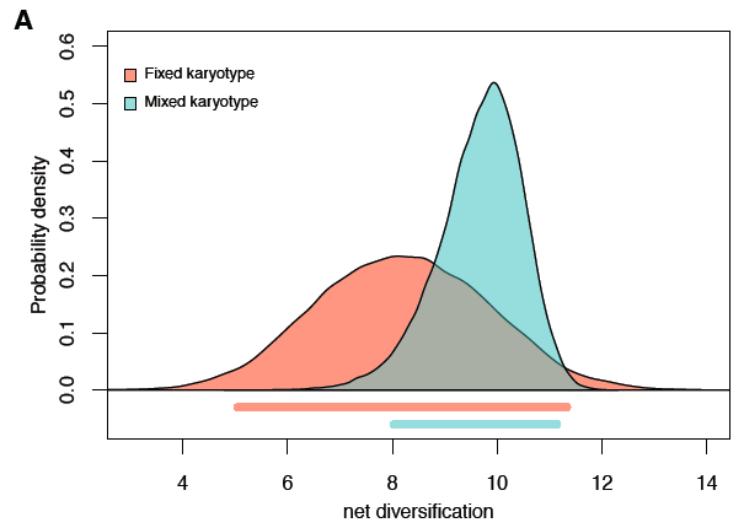
Bayesian methods in practice (MCMC)



Bayesian methods in practice (MCMC)



The power of Bayesian approaches



With a Bayesian approach we can take into account all types of uncertainty and be more conservative.

- Phylogenetic
- Model selection uncertainty
- Parameter value uncertainty
- Uncertainty in measurements

For Monday

Read chapter WS 5 for more background on probability.

Review WS chapters 6-9 for next week.

HW2 Due Sunday

HW3 Due by Tuesday

Bring laptop to class!

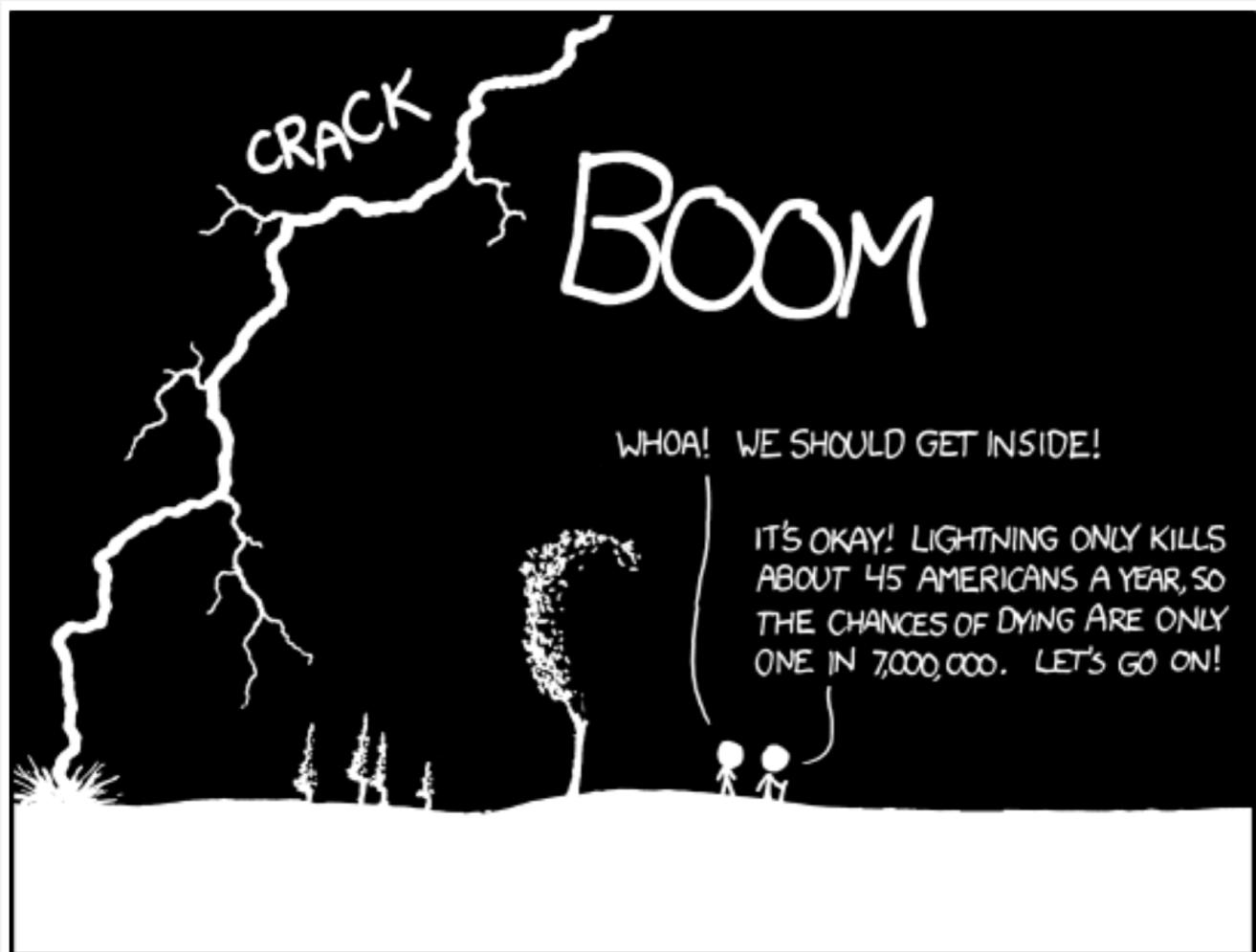
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Setting matters



THE ANNUAL DEATH RATE AMONG PEOPLE
WHO KNOW THAT STATISTIC IS ONE IN SIX.