Lecture 7 More On The Bayes' Theorem

BIO210 Biostatistics

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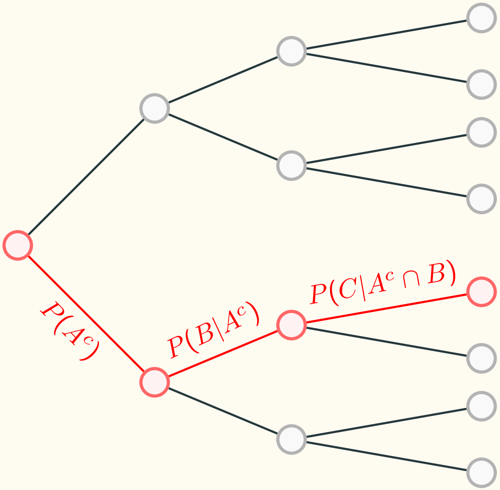
Conditional Probability

The Multiplication Rule

$$
\begin{aligned}
P(\cap_{i=1}^{n} A_i) = &\, P(A_1)\cdot \\
&\, P(A_2|A_1)\cdot \\
&\, P(A_3|A_1 \cap A_2)\cdot \\
&\, P(A_4|A_1 \cap A_2 \cap A_3)\cdot \\
&\, \ldots \\
&\, P(A_n| \cap_{i=1}^{n-1} A_i)
\end{aligned}
$$

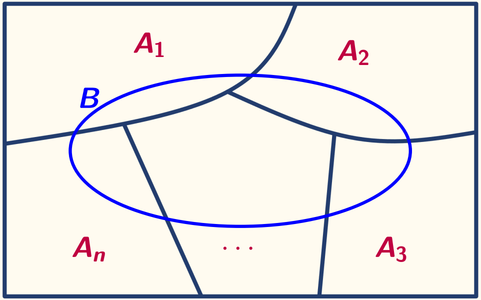


Conditional Probability

The Total Probability Rule

$$
\begin{aligned}
P(B) &= P[(A_1 \cap B) \cup (A_2 \cap B) \cup \ldots \cup (A_n \cap B)] \\
&= P(A_1 \cap B) + P(A_2 \cap B) + \ldots + P(A_n \cap B) \\
&= \sum_{i=1}^{n} P(A_i) \cdot P(B|A_i)
\end{aligned}
$$

Sample space Ω



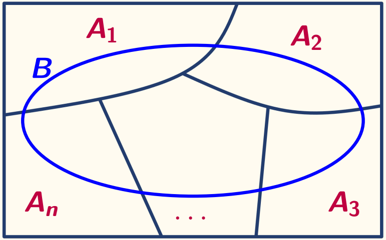
Conditional Probability

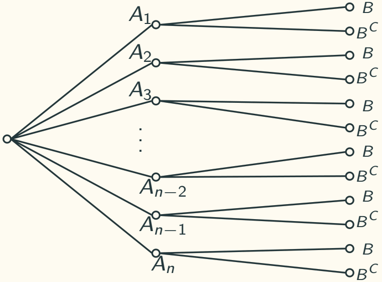
Bayes' Theorem

$$P(A_i|B) = \frac{P(A_i)\cdot P(B|A_i)}{P(B)}$$

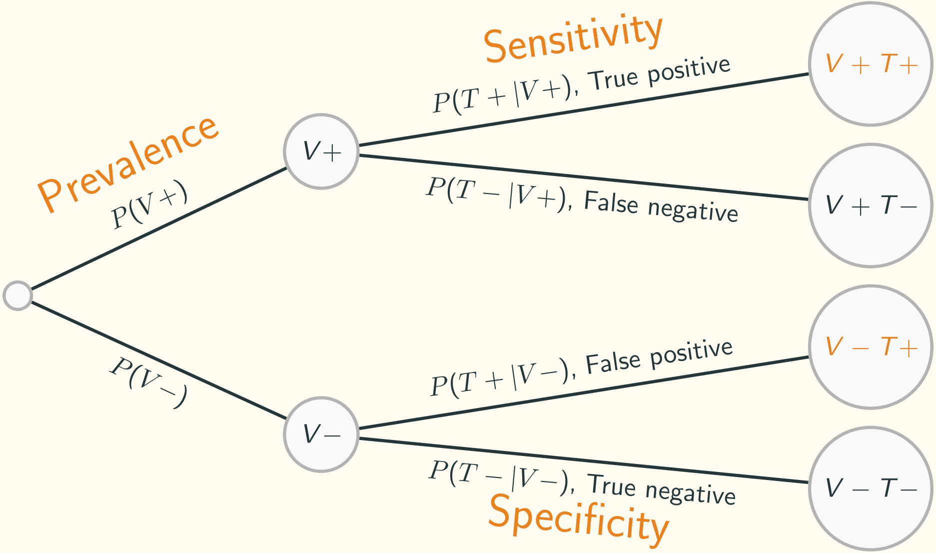
$$= \frac{P(A_i)\cdot P(B|A_i)}{\sum_{i=1}^{n} P(A_i)\cdot P(B|A_i)}$$

Sample space Ω





Virus Detection



Who Is Steve

ARTICLES

Judgment under Uncertainty: Heuristics and Biases

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– Hide authors and affiliations

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Article Info & Metrics eLetters PDF

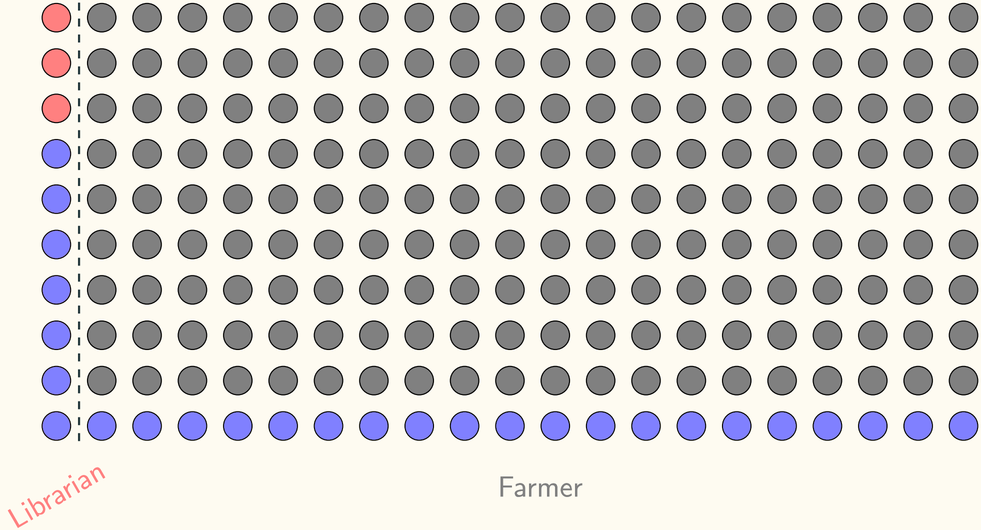
Abstract

This article described three heuristics that are employed in making judgements under uncertainty: (i) representativeness, which is usually employed when people are asked to judge the probability that an object or event A belongs to class or process B; (ii) availability of instances or scenarios, which is often employed when people are asked to assess the frequency of a class or the plausibility of a particular development; and (iii) adjustment from an anchor, which is usually employed in numerical prediction when a relevant value is available. These heuristics are highly economical and usually effective, but they lead to systematic and predictable errors. A better understanding of these heuristics and of the biases to which they lead could improve judgements and decisions in situations of uncertainty.

Amos Tversky & Daniel Kahneman

"Steve is very shy and withdrawn, invariably helpful, but with little interest in people, or in the world of reality. A meek and tidy soul, he has a need for order and structure, and a passion for detail. How do people assess the probability that Steve is engaged in a particular occupation from a list of possibilities (for example, farmer, salesman, airline pilot, librarian, or physician)?"

Who Is Steve



When To Use Bayes' Theorem

You have a hypothesis	You have observed some evidence	You want
The person carries the virus; Steve is a librarian	Test result is positive; Steve's characters	Probability of the hypothesis given the evidence, $P(H\|E)$

Bayes' Theorem

$$P(H_i|E) = \frac{P(E|H_i)}{\sum_{i=1}^{n} P(H_i) \cdot P(E|H_i)} \cdot P(H_i)$$

$P(H_i)$: **prior probability**

$P(H_i|E)$: **posterior probability**

Carroll's Pillow Problem #5

There is a ball inside a non-transparent bag. The colour of the ball is unknown, but it is equally likely to be either blue or red. Now you put a red ball into the bag, shake the bag, and take a ball without looking inside. The ball you have just taken out is red. What is the probability that the colour of the remaining ball that is still inside the bag is red?

Pedigree Analysis