

AstroStatistics and Cosmology

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Introduction

In this course we will discuss

1. Bayesian statistics for parameter estimation and model comparison;
2. Application of these to practical data analysis problems in cosmology.

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The goal of the first part will *not* be on mathematical proofs, but on *applications*. We are “customers” of statistics. We need a good understanding of the theory, but not necessarily a very *formal* one.

However, we will not take the “cookbook” approach: we need to understand the statistics in depth, blindly applying a technique is bad.

Lectures from the fifth of October will be in room P1C in the Paolotti building. We have the handwritten notes from the professor, and LaTeX notes from students of the earlier years.

Email: michele.liguori@unipd.it, or liguori.unipd@gmail.com (it's the same).

There will be **homework**. Some exercises to solve and other things. We should hand it in within 3 weeks of the assignment, this is not strict, but we should let him know if we cannot do it in time. The final homework will require some coding, making some Monte Carlo Markov chains, and it will not have the deadline since coding takes time. We should hand it in before the exam.

We can choose whatever programming language we want (Python is good, C++ is slightly worse since the professor is not so familiar with it, but it's fine). We should have a summary of the results with plots, and show the source code.

The exam is an oral, to do whenever we want. When we contact him we will be given a journal paper to read. At the exam, we will do a blackboard presentation of the paper and be asked questions about it, like in journal club.

A book which does things similarly to this course is “Data Analysis: a Bayesian tutorial” by Silvia and Skilling [SS06].

Usual COVID safety procedure if we come to class physically. There are 23 seats available. Of course, we can also follow the lectures online.

Chapter 1

Bayesian statistics

1.1 Inference

We need to apply inductive reasoning, since deductive reasoning cannot work in real life, since we cannot know anything with certainty.

We apply reasoning in the form: “if A , then B is more plausible” and “we see evidence for B ”: so, A is more plausible. If “we see evidence for $\neg B$ ”, instead, then A is less plausible.

We then need to establish clear mathematical rules for this plausible reasoning.

1.1.1 Cox’s theorem

This theorem gives constraint on our system of ‘probability’, by which we mean a function which associates a real number to each ‘proposition/hypothesis’, by which we mean a possible state of the world. We want the probability of a certain event to be 1, and the probability of an impossible event to be 0. The probability is denoted as \mathbb{P} , and we interpret it as a **degree of belief**.

We want the rules we use to be self-consistent:

1. if $\mathbb{P}(A) > \mathbb{P}(B)$ and $\mathbb{P}(B) > \mathbb{P}(C)$, then $\mathbb{P}(A) > \mathbb{P}(C)$;
2. for any events, $\mathbb{P}(A \text{ and } B) = \mathbb{P}(A|B)\mathbb{P}(B)$, where the notation $\mathbb{P}(A|B)$ denotes the probability of A , *given that* B has happened;
3. starting from the same information, we must arrive at the same conclusions.

Find examples of inconsistency if these are not verified.

Maybe write point 2 in a more verbose way...

If these hold, then we have the **Kolmogorov axioms**:

$$\mathbb{P}(X|I) + \mathbb{P}(\neg X|I) = 1 \quad \text{and} \quad \mathbb{P}(AB|I) = \mathbb{P}(A|B, I)\mathbb{P}(B|I). \quad (1.1.1)$$

We write the probabilities as conditioned on *preexisting knowledge* I . This quickly becomes annoying in the notation, so I will stop writing it, but it is always implied: we never discuss probabilities in a vacuum.

A corollary of the second rule is **Bayes' theorem**:

$$\mathbb{P}(A|B) = \frac{\mathbb{P}(B|A)\mathbb{P}(A)}{\mathbb{P}(B)}. \quad (1.1.2)$$

The procedure for hypothesis testing will look like

$$\mathbb{P}(\text{hypothesis}|\text{data}) = \frac{\mathbb{P}(\text{data}|\text{hypothesis})\mathbb{P}(\text{hypothesis})}{\mathbb{P}(\text{data})}. \quad (1.1.3)$$

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The key difference from the frequentist approach is that, while there the parameters have certain fixed values, here we can describe our *belief* about their values through a probability distribution.

The things we will want to do can be classified into

1. **hypothesis testing**, “are CMB data consistent with gaussianity?”;
2. **parameter estimation**, “what is the value of the mass of the Sun?”;
3. **model selection**, “is GR the correct theory of gravity?”.

1.1.2 Parameter estimation

We start with an example: the toss of a coin. The question is: we toss it N times and get R heads. Is it a fair coin?

If $H \in [0, 1]$ is the probability of getting heads in a single coin flip, then

$$\mathbb{P}(R \text{ heads}|H, I) \propto H^R(1 - H)^{N-R}. \quad (1.1.4)$$

Here, I is the other information we have about the coin: the fact that every throw is independent, the fact that there are no outcomes beyond heads or tails.

This is the **likelihood**, what we want to do is to invert the relation, finding a probability density function for H given the data. The probability $\mathbb{P}(\text{data})$, also called the **evidence**, is not something we need to calculate when doing parameter estimation: we can just write

$$\mathbb{P}(\text{parameters}|\text{data}) \propto \mathbb{P}(\text{data}|\text{parameters})\mathbb{P}(\text{parameters}), \quad (1.1.5)$$

since we are computing probability density functions, which need to be normalized in order to make sense. This is a useful parameter estimation toy problem, since we only have one parameter to estimate.

In order to use the formula we need a prior, $\mathbb{P}(\text{hypothesis})$. This is hard in general, and it depends on the problem. We might want a prior which is peaked around 0.5 for a regular coin, if we have no reason to think that it is unfair. Let us suppose we have doubts about the honesty of who gave us the coin: then, we might want a noninformative prior, like a flat one. Let us suppose we are in this case: $\mathbb{P}(\text{parameters}) = \text{const}$.

Since the prior is flat, the posterior is proportional to the likelihood:

$$\mathbb{P}(H|R \text{ heads}, I) \propto \mathbb{P}(R \text{ heads}|H, I) \propto H^R(1 - H)^{N-R}. \quad (1.1.6)$$

We can simulate this experiment! We need a binomial random number generator.

Do the simulation!

As N increases, the posterior “zeroes in” onto the correct value. If we split the N simulated throws in two, and use the posterior from the first batch as a prior for the second, we get the same result!

Bibliography

- [SS06] Devinderjit Sivia and John Skilling. *Data Analysis: A Bayesian Tutorial*. Oxford University Press, June 2006. 259 pp. ISBN: 978-0-19-856831-5. Google Books: [1YMSDAAAQBAJ](#).