Learn Bayes

2024-11-07

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 ${\bf Quarto} \qquad \qquad {\bf http://allendowney.github.io/ThinkBayes2}$ 

# Chapter 1

$$P(A|B) = \frac{P(A)P(B|A)}{P(B)}$$

#### Penguins

```
import pandas as pd
import numpy as np
```

```
df = pd.read_csv("https://raw.githubusercontent.com/mwaskom/seaborn-data/master/penguins.csv")
df = df.dropna()
df.head()
```

	species	island	bill_length_mm	bill_depth_mm	flipper_length_mm	body_mass_g	sex
0	Adelie	Torgersen	39.1	18.7	181.0	3750.0	MALE
1	Adelie	Torgersen	39.5	17.4	186.0	3800.0	FEMALE
2	Adelie	Torgersen	40.3	18.0	195.0	3250.0	FEMALE
4	Adelie	Torgersen	36.7	19.3	193.0	3450.0	FEMALE
5	Adelie	Torgersen	39.3	20.6	190.0	3650.0	MALE

df.shape

(333, 7)

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```
set(df.species), set(df.island), set(df.sex)

({'Adelie', 'Chinstrap', 'Gentoo'},
    {'Biscoe', 'Dream', 'Torgersen'},
    {'FEMALE', 'MALE'})

    ('Adelie', 'Chinstrap', 'Gentoo') ('FEMALE', 'MALE')
    A FEMALE B Adelie
```

#### 1.1 A & B

P(A&B):

```
def prob_sex_and_species(df, sex_str, species_str):
    subset = df[(df['sex'] == sex_str) & (df['species'] == species_str)]
    return len(subset) / len(df)

prob_sex_and_species(df, sex_str='FEMALE', species_str='Adelie')
```

0.21921921921922

## 1.2 A|B

```
P(A|B) P(Female|Adelie):
```

```
def prob_sex_given_species(df, sex_str, species_str):
    species_subset = df[df.species == species_str]
    sex_subset_within_species_subset = species_subset[species_subset.sex == sex_str]
    return len(sex_subset_within_species_subset)/len(species_subset)
```

```
prob_sex_given_species(df, 'FEMALE', 'Adelie')
```

1.3.

1.3

$$P(A|B) = \frac{P(A\&B)}{P(B)}$$

```
def prob_species(df, species_str):
    subset = df[df.species == species_str]
    return len(subset)/len(df)
```

```
prob_species(df, 'Adelie')
```

#### 0.43843843843844

```
prob_sex_given_species(
    df, 'FEMALE', 'Adelie') == prob_sex_and_species(
    df, 'FEMALE', 'Adelie')/prob_species(df, 'Adelie')
```

True

$$P(A\&B) = P(B\&A)$$

$$P(A\&B) = P(A|B)P(B)$$

$$P(B\&A) = P(B|A)P(A)$$

$$P(A|B) = \frac{P(A \& B)}{P(B)} = \frac{P(B \& A)}{P(B)} = \frac{P(A)P(B|A)}{P(B)}$$

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# Chapter 2

## 2.1

$$\begin{array}{ccc} 1 & 30 & 10 \\ 2 & 20 & 20 \end{array}$$

$$\frac{30}{30+20} = \frac{3}{5}$$

$$P(\ _{1}|\ \ )=\frac{P(\ _{1})P(\ |\ _{1})}{P(\ )}\quad =\frac{\frac{1}{2}\cdot \frac{3}{4}}{\frac{5}{8}}=\frac{3}{5}$$

$$P(h|d) = \frac{P(h)P(d|h)}{P(d)}$$

h —hypothesis d — P(h) —prior ( \_) P(d|h) —likelihood ( ) P(h|d) posterior.

- hypothesis:
- data:

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• P(h) (Prior) h hypothesis  $P(\ )=0.5$ 

• P(d|h) (Likelihood) P(|) = 0.75

• *P*(*d*)

$$P(\phantom{x}) = P(\phantom{x}_1)P(\phantom{x} \mid \phantom{x}_1) + P(\phantom{x}_2)P(\phantom{x} \mid \phantom{x}_2)$$

$$P(\ ) = \frac{1}{2} \cdot \frac{3}{4} + \frac{1}{2} \cdot \frac{1}{2} = \frac{5}{8}$$

• posterior: P(h|d)

$$P(\ _1\ |\ \ ) = \frac{P(\ _1)P(\ \ |\ _1)}{P(\ )}$$

$$P(\ _1\ |\ \ ) = \frac{\frac{1}{2} \cdot \frac{3}{4}}{\frac{5}{8}} = \frac{3}{5}$$

## 2.2

hypothesis data prior  $p(\ _1)$ likelihood  $p(\ |\ _1)$  posterior  $p(\ _1|\ )$ 

2.2.

table['likelihood'] = 3/4, 1/2
table

	prior	likelihood
1 2	0.5 0.5	0.75 0.50

 $prior * likelihood P(_1)P(_{|_1}):$ 

table['unnorm'] = table['prior'] \* table['likelihood']
table

## unnorm unnormalized posteriors

	prior	likelihood	unnorm
1	0.5	0.75	0.375
2	0.5	0.50	0.250

$$p(d)$$
  $p()$   $\frac{5}{8}$ 

table['posterior'] = table['unnorm'] / (5/8)
table

	prior	likelihood	unnorm	posterior
$\frac{1}{2}$	0.5 0.5	0.75 0.50	$0.375 \\ 0.250$	0.6 0.4

$$3/5 \hspace{1cm} p(\ _{2}|\ \ )=\tfrac{2}{5}$$

unnorm posterior unnorm unnorm

table['posterior\_again'] = table['unnorm'] / table['unnorm'].sum()
table

	prior	likelihood	unnorm	posterior	posterior_again
1	0.5	0.75	0.375	0.6	0.6
2	0.5	0.50	0.250	0.4	0.4

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## 2.3

```
6 8 12 A 1 A B p(dice = 6|number = 1)
```

- prior: p(dice = 6)
- likelihood: p(number = 1|dice = 6)
- data: p(number = 1)
- posterior: p(dice = 6|number = 1)

```
table2 = pd.DataFrame(index = [6, 8, 12])
from fractions import Fraction
table2['prior'] = Fraction(1,3)
table2['likelihood'] = Fraction(1,6), Fraction(1,8), Fraction(1, 12)
table2
```

	prior	likelihood
6	1/3	1/6
8	1/3	1/8
12	1/3	1/12

```
table2['unnorm'] = table2['prior'] * table2['likelihood']
table2
```

	prior	likelihood	unnorm
6	1/3	1/6	1/18
8	1/3	1/8	1/24
12	1/3	1/12	1/36

"unnorm" posterior

```
table2['posterior'] = table2['unnorm']/table2['unnorm'].sum()
table2
```

	prior	likelihood	unnorm	posterior
6	1/3	1/6	1/18	4/9
8	1/3	1/8	1/24	1/3
12	1/3	1/12	1/36	2/9

2.4.

2.4

Posterior p(h|Data)

prior

<pre>table3 = pd.DataFrame(index = ['A', '</pre>	B', 'C'])
<pre>table3['prior'] = Fraction(1, 3)</pre>	
table3	

	prior
A	1/3
В	1/3
С	1/3

```
Likelihood Likelihood hypothesis data hypothesis A, C 1/2 hypothesis B A C data 1 hypothesis C C 0
```

```
table3['likelihood'] = Fraction(1, 2), 1, 0
table3['unnorm'] = table3['prior'] * table3['likelihood']
table3['posterior'] = table3['unnorm']/(table3['unnorm'].sum())
table3
```

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	prior	likelihood	unnorm	posterior
A	1/3	1/2	1/6	1/3
В	1/3	1	$\frac{1}{6}$ $\frac{1}{3}$	$\frac{1}{3}$ $\frac{2}{3}$
С	1/3	0	0	0

В

## Chapter 3

#### 3.1

```
Posterior distribution \propto Prior distribution \times Likelihood distribution
    proportional to a b
                                    prior likelihood
                                                           posterior
   Section 2.1
import numpy as np
import matplotlib.pyplot as plt
def normalize_array(arr):
    return np.array([i/sum(arr) for i in arr])
prior = np.array([0.5, 0.5])
prior
array([0.5, 0.5])
# Likelihood: hypothesis
# hypothesis
                  data
likelihood_red = np.array([0.75, 0.5])
posterior = normalize_array(prior * likelihood_red)
posterior
```

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```
array([0.6, 0.4])
```

```
likelihood_white = np.array([0.25, 0.5])
posterior *= likelihood_white
posterior = normalize_array(posterior)
posterior
```

array([0.52941176, 0.47058824])

#### 3.2

101 0 100

- 0 0%
- 1 1%
- 2 2%
- 99 99%
- 100 100%

3.2. 15



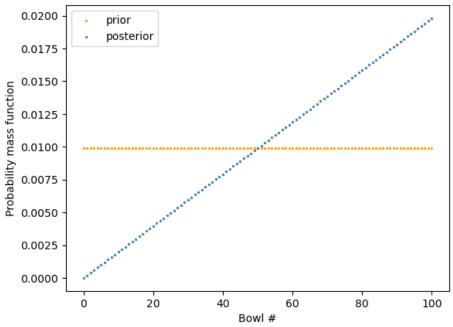
• hypothesis: x• data: • prior: p(h)• likelihood: p(d|h)• posterior: p(h|d)

```
n = 101
# uniform prior:
all_ones = [1]*n
prior = normalize_array(all_ones)
# likelihood array:
likelihood\_red = np.array([i/(n-1) \ for \ i \ in \ range(n)])
posterior = normalize_array(prior * likelihood_red)
posterior[0:5]
```

, 0.00019802, 0.00039604, 0.00059406, 0.00079208]) array([0.

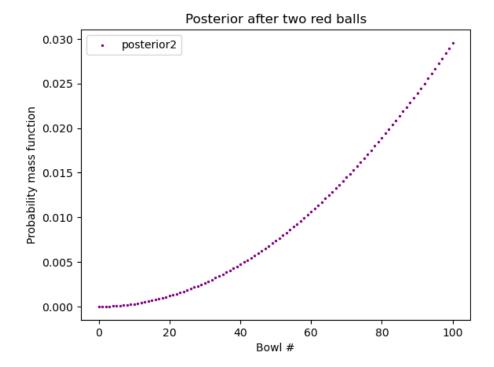
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#### Posterior after one red ball



x

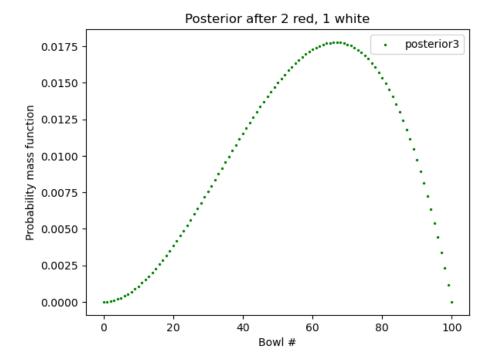
3.2.



 $\boldsymbol{x}$ 

prior posterior prior

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PMF (probability mass function) "maximum a posterior probability" (MAP).

```
max_index = np.argmax(posterior3)
print("  #", max_index)
```

# 67

## 3.3

#### posterior3

```
all_ones = [1]*n
prior = normalize_array(all_ones)
posterior = normalize_array(prior * likelihood_red)
posterior2 = normalize_array(posterior * likelihood_red)
posterior3 = normalize_array(posterior2 * likelihood_white)
```

normalize\_array()

3.4.

```
all_ones = [1]*n
prior = normalize_array(all_ones)
 prior, likelihood_red, likelihood_white, posterior
                                                        (array)
          posterior3
posterior3_new = all_ones * likelihood_white * likelihood_red * likelihood_red #
posterior3_new = normalize_array(posterior3_new) #
posterior3[0:5]
array([0.00000000e+00, 1.18811881e-05, 4.70447045e-05, 1.04770477e-04,
       1.84338434e-04])
posterior3_new = all_ones * likelihood_white * likelihood_red * likelihood_red
posterior3_new = normalize_array(posterior3_new)
posterior3_new[0:5]
array([0.00000000e+00, 1.18811881e-05, 4.70447045e-05, 1.04770477e-04,
       1.84338434e-04])
sum(np.isclose(posterior3, posterior3_new)) == len(prior)
True
      -- -- --
3.4
    n+1
     0 \quad 0/n
```

1 1/n

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```
2 \frac{2}{n}
     n n/n
                              Τ
       \mathbf{m}
              r
   Τ
def update_bowls_pmf(n, r, w):
    11 11 11
    n:
    r:
    w:
    11 11 11
    priors = np.array([1]*n)
    priors = normalize_array(priors)
    likelihood\_red = np.array([i/(n-1) \ for \ i \ in \ range(n)])
    likelihood_white = np.array([1- i for i in likelihood_red])
    likelihood = {
        "red": likelihood_red,
        "white": likelihood_white
    }
    dataset = ["red"]*r + ["white"]*w
    for data in dataset:
        priors *= likelihood[data]
    posterior = normalize_array(priors)
    return posterior
new_posterior = update_bowls_pmf(n=101, r=2, w=1)
new_posterior[0:5]
array([0.00000000e+00, 1.18811881e-05, 4.70447045e-05, 1.04770477e-04,
       1.84338434e-04])
new_posterior = update_bowls_pmf(n=101, r=2, w=1)
```

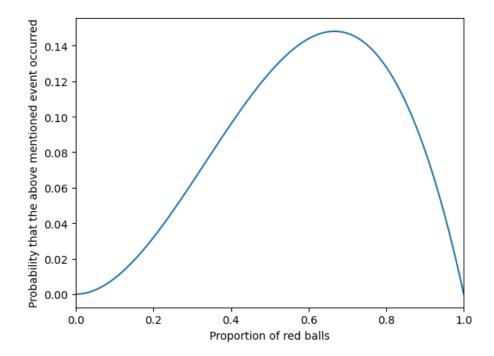
sum(np.isclose(new\_posterior, posterior3\_new)) == len(prior)

True

3.5.

3.5

```
x = np.linspace(0, 1, 100)
plt.plot(x, y(x))
plt.xlabel("Proportion of red balls")
plt.ylabel("Probability that the above mentioned event occurred")
plt.xlim(0, 1)
plt.show()
```



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```
from scipy.optimize import minimize_scalar
def y(x):
    return -x**2*(1-x)
result = minimize_scalar(y, bounds=(0,1), method="bounded")
 message: Solution found.
 success: True
  status: 0
     fun: -0.14814814814787028
       x: 0.666666139518174
    nit: 10
    nfev: 10
max_value = -result.fun
optimal_x = result.x
optimal_x, max_value
(0.666666139518174,\ 0.14814814814787028)
      66.7\%
     67\%
                                 67\%
                 67
```

# Chapter 4

# **Prior Distributions**

```
import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
from scipy.stats import binom
```

250 140 110



Figure 4.1:

#### Chapter 3

n+1

• 0 0/n• 1 1/n

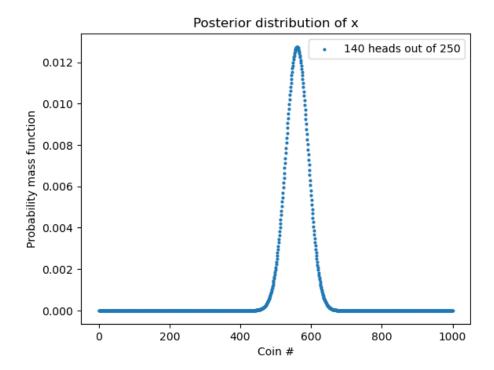
```
• 2 2/n
...
• n n/n

250 140 110

uniform prior
```

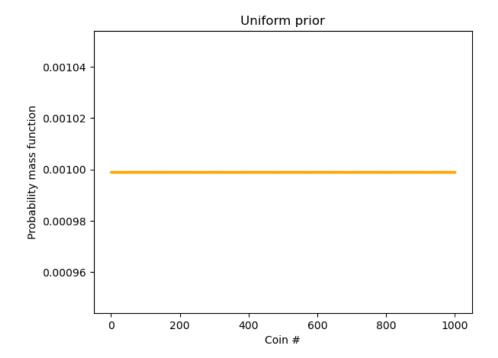
```
def normalize_array(arr):
    return np.array([i/sum(arr) for i in arr])
       update_bowls_pmf
def update_coins_pmf(n, h, t):
    11 11 11
    n:
   h:
    t:
    11 11 11
    prior = np.array([1]*n)
    prior = normalize_array(prior)
   likelihood_head = np.array([i/(n-1) for i in range(n)])
    likelihood_tail = np.array([1- i for i in likelihood_head])
    likelihood = {
        "head": likelihood head,
        "tail": likelihood_tail
    }
    dataset = ["head"]*h + ["tail"]*t
   posterior = prior.copy()
   for data in dataset:
        posterior *= likelihood[data]
    return normalize_array(posterior)
```

```
posterior = update_coins_pmf(1001, 140, 110)
```

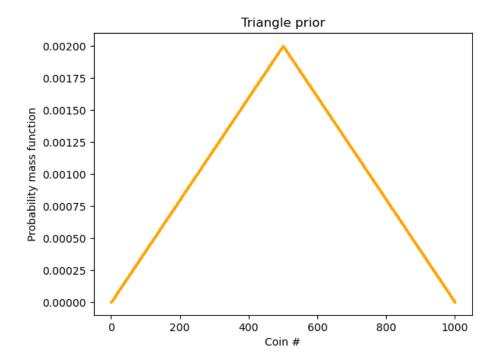


## 4.1 Prior Distributions

uniform prior



prior uniform



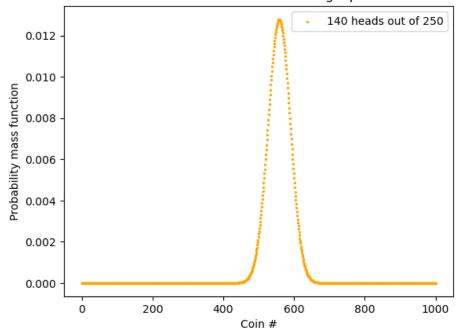
prior

```
update_coins_pmf
                           prior
def update_coins_pmf(n, h, t, prior):
   n:
   h:
   prior: a normalized array
   likelihood_head = np.array([i/(n-1) for i in range(n)])
   likelihood_tail = np.array([1- i for i in likelihood_head])
   likelihood = {
        "head": likelihood_head,
        "tail": likelihood_tail
   dataset = ["head"]*h + ["tail"]*t
   posterior = prior.copy()
   for data in dataset:
       posterior *= likelihood[data]
   return normalize_array(posterior)
```

```
n = 1001
h = 140
t = 110
ramp_up = np.arange(500)
ramp_down = np.arange(500, -1, -1)
prior = np.append(ramp_up, ramp_down)
prior = normalize_array(prior)

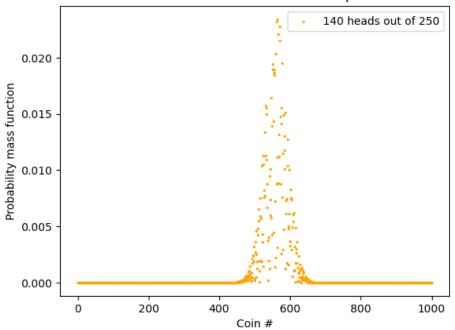
posterior = update_coins_pmf(n, h, t, prior)
```

#### Posterior distribution of triangle prior



Coin # 558

#### Posterior distribution of random prior



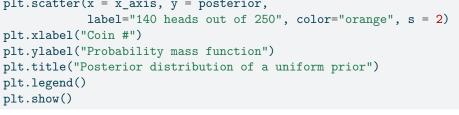
Coin # 565

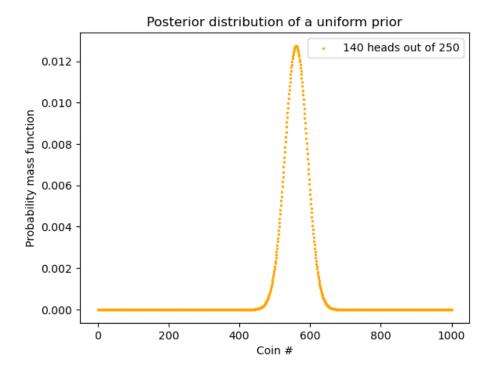
prior posterior

## 4.2 Batch updating

posterior

```
for data in dataset:
    posterior *= likelihood[data]
               250
                        140
                               110
                                                   Data
   • hypothesis:
   • data:
             250
                       140
                              110
   • prior: p(h)
   • likelihood: p(d|h)
   • posterior: p(h|d)
     prior
            likelihood
                         posterior Prior
                                                uniform prior
                                                                 triangle
                        Likelihood
                                        binomial distribution
           (array)
prior
                     P(X=k) = \binom{n}{k} p^k (1-p)^{n-k}
  scipy.stats.binom
scipy.stats.binom.pmf(k, n, p)
 k
        \mathbf{n}
                           р
                                       р
                                                  р
    p prior
def update_binom(n, heads, tosses, prior):
    heads: number of heads
    tosses: total tosses
    prior: prior distribution; should be a empirical dist.pmf object (a Series)
    # 0/n, 1/n, 2/n ...
    likelihood_head = np.array([i/(n-1) for i in range(n)])
    coin_head_probabilities = likelihood_head
    likelihood = binom.pmf(k = heads, n = tosses, p = coin_head_probabilities)
    posterior = prior.copy()
    posterior *= likelihood
    return normalize_array(posterior)
```





# Chapter 5

1 n 60



Figure 5.1:

1 n 1 2 60  $2\quad n\quad \ n$ 

• hypothesis:

60 • data:

• prior: p(h)• likelihood: p(d|h)• posterior: p(h|d)

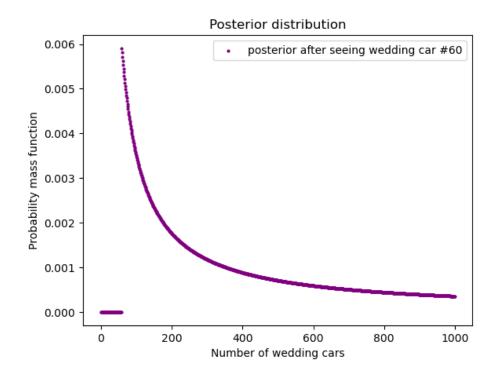
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```
prior
          1000
                   uniform probabilities
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
def normalize_array(arr):
    return np.array([i/sum(arr) for i in arr])
n = 1000
prior = np.array([1]*n)
prior = normalize_array(prior)
def update_posterior(n, prior, data):
    '''to upate posterior in this example
    prior: empiricaldist.Pmf object
    data: e.g., 60
    1 1 1
    # likelihood is 1/hypos because, say num 60 is only 1/100 chance in dice #100
    hypos = np.arange(1, n+1)
   likelihood = 1 / hypos
    # dice #1 to dice #data are impossible
    likelihood[data > hypos] = 0
    posterior = prior.copy()
    posterior *= likelihood
    return normalize_array(posterior)
posterior = update_posterior(n, prior, data = 60)
def draw_posterior(posterior, xlabel, c, legend_text, s=4):
    posterior: posterior, a empiricaldist.Pmf object
    xlabel: xlabel you want to see in the plot
    c: color of the dots
   legend_text: text for the legend
    s: size of the dots
    df = pd.DataFrame(posterior, columns=['probs'])
    df = df.reset_index(names = xlabel)
    df.plot.scatter(
        x = xlabel,
        y = 'probs',
        color = c,
        s = s,
```

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```
label = legend_text
)
plt.ylabel("Probability mass function")
plt.legend()
plt.title("Posterior distribution")
plt.show()
```

```
draw_posterior(
   posterior, 'Number of wedding cars',
   c = 'purple', legend_text="posterior after seeing wedding car #60")
```



```
max_index = np.argmax(posterior)
print(" Wedding car #", max_index + 1)
```

Wedding car # 60

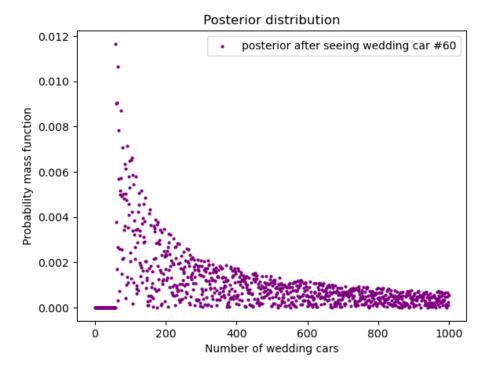
## 5.1 prior

prior

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```
random_prior_values = np.random.rand(n)
random_prior = normalize_array(random_prior_values)
posterior = update_posterior(n, random_prior, data = 60)
```

```
draw_posterior(
   posterior, 'Number of wedding cars',
   c = 'purple', legend_text="posterior after seeing wedding car #60")
```



prior posterior

### 5.2

```
60 30 90 60 30
90 posterior prior posterior likelihood
prior posterior

dataset = [60, 30,90]
posterior = prior.copy()
for data in dataset:
```

5.2.

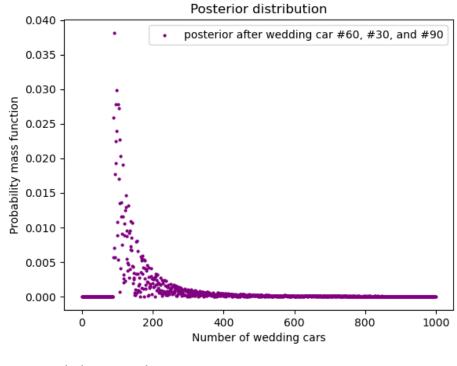
```
posterior = update_posterior(n, posterior, data=data)
draw_posterior(
   posterior, 'Number of wedding cars',
   c = 'purple', legend_text="posterior after wedding car #60, #30, and #90")
```

# 0.020 - 0.020 - 0.005 - 0.000

prior

```
dataset = [60, 30,90]
posterior = random_prior.copy()
for data in dataset:
    posterior = update_posterior(n, posterior, data=data)
draw_posterior(
    posterior, 'Number of wedding cars',
    c = 'purple', legend_text="posterior after wedding car #60, #30, and #90")
```

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(60) uniform prior

# Chapter 6

# Minimum, Maxium, and Mixture

```
import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
from scipy.stats import binom
```

Cumulative Distriburtion Function (CDF) Chapter 4

```
def normalize_array(arr):
    return np.array([i/sum(arr) for i in arr])

def update_binom(heads, tosses, prior):
    """
    heads: number of heads
    tosses: total tosses
    prior: prior distribution; should be a empirical dist.pmf object (a Series)
    """
    # 0/n, 1/n, 2/n ...
    likelihood_head = np.array([i/(n-1) for i in range(n)])
    coin_head_probabilities = likelihood_head
    likelihood = binom.pmf(k = heads, n = tosses, p = coin_head_probabilities)
    posterior = prior.copy()
    posterior *= likelihood
    return normalize_array(posterior)

# n: number of coins
```

```
n = 1001
x_axis = range(n)
tosses = 250
# number of heads out of 250 tosses
heads = 140
prior = np.array([1]*n)
uniform = normalize_array(prior)
posterior = update_binom(heads, tosses, uniform)
```

```
def get_cdf(arr):
    """Get cumulative distribution function
    """
    total_sum = np.sum(arr)
    res = []
    sum = 0
    for x in arr:
        sum += x
        # normaize to make sure the max in res is 1
        res.append(sum/total_sum)
    return res
```

```
cdf = get_cdf(posterior)
```

