Conceptual example: diagnosis based on verbal sessions

X: How have you been feeling emotionally over the past few weeks?

X: How about your sleep and appetite? Have you noticed any changes there?

X: Have you noticed any changes in your thoughts or perceptions recently? For example, have you ever seen or heard things that others didn't seem to notice?

X: Have you ever felt like people were out to get you, or that others were trying to control your mind or your actions in some way?

Y: Sometimes I hear voices. They're not

always clear, but I can hear them talking, even when no one's around.

Y: I've often felt like that. Specifically, I'm worried my parents are conspiring to steal from me.

High risk of schizophrenia

w risk of schizophrenia

De Finetti

Uncertainty comes from missing data! Ability to autoregressively generate is equivalent to modeling "environment"

Y: Feeling really overwhelmed. It's been affecting my mood a lot.

Y: Sleeping a lot, but doesn't feel restful. No appetite, some days I forget to eat.

> Y: Sometimes I hear voices, but it's more like white noise. Is that what you meant?

Y: I had a manipulative boss once, but I don't think people are out to get me.

Main insight:

variability in inferred state across \mathbf{g} 's = uncertainty in diagnosis