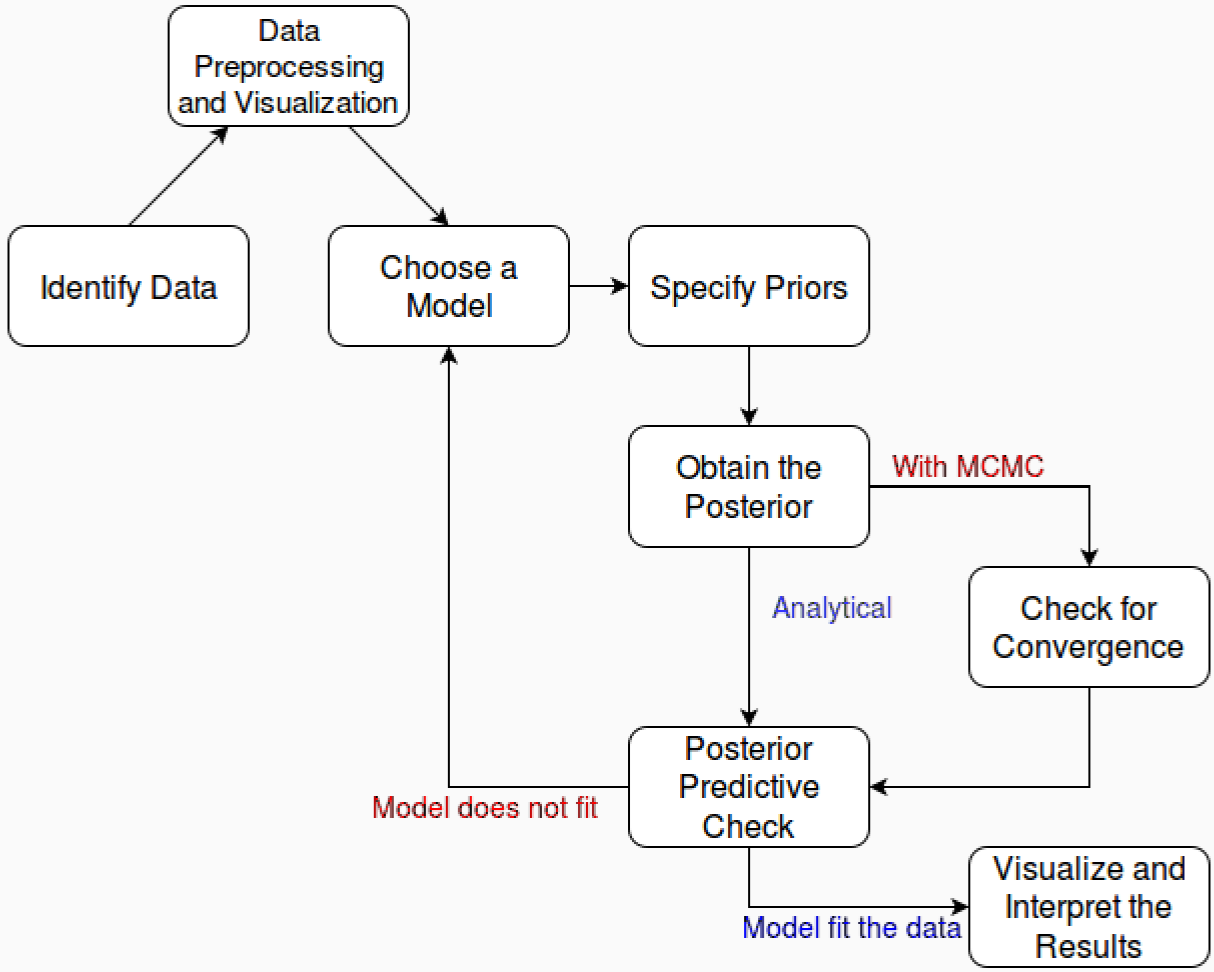
One Parameter Models

PSYC 573

University of Southern California
February 01, 2022

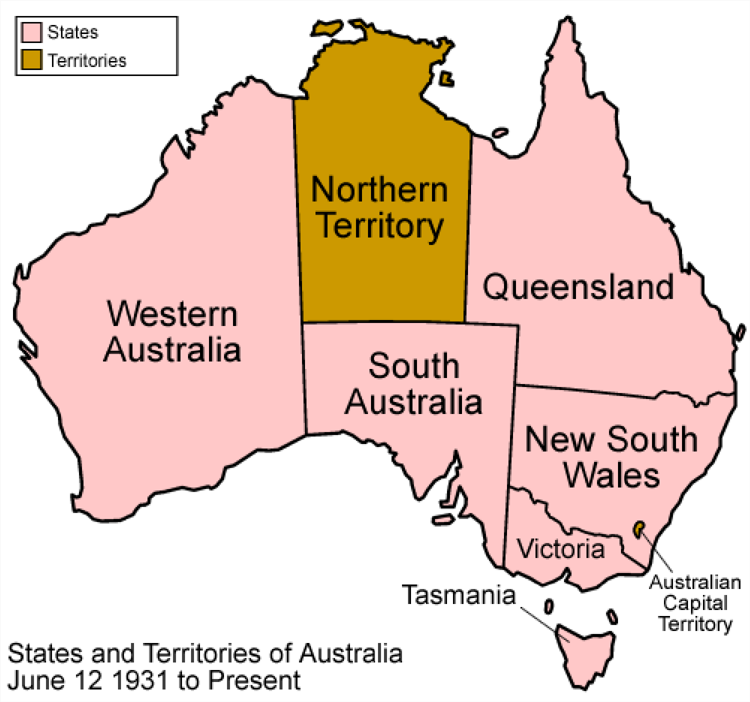

Data Preprocessing and Visualization
Identify Data
Choose a Model
Specify Priors
Obtain the Posterior
With MCMC
Analytical
Check for Convergence
Posterior Predictive Check
Model does not fit
Visualize and Interpret the Results
Model fit the data

An Example of Bernoulli Data

Data (Subsample)

- Patients diagnosed with AIDS in Australia before 1 July 1991

state	sex	diag	death	status	T.categ	age
VIC	M	1991-03-05	1991-07-01	A	hs	36
NSW	M	1987-08-30	1988-03-11	D	hs	25
QLD	M	1989-10-09	1990-08-22	D	hs	36
NSW	M	1991-03-17	1991-07-01	A	hs	42
NSW	M	1986-04-12	1989-01-31	D	hs	40
NSW	M	1986-09-29	1987-03-25	D	hs	69
NSW	M	1989-08-24	1991-07-01	A	hs	37
Other	F	1988-10-19	1991-07-01	A	id	30
NSW	M	1990-04-07	1991-01-21	D	hs	30
NSW	M	1988-04-28	1990-04-07	D	hs	41



Let's go through the Bayesian crank

Choose a Model: Bernoulli

Data: $\boldsymbol{y}$ = survival status (0 = "A", 1 = "D")

Parameter: $\boldsymbol{\theta}$ = probability of "D"

Model equation: $\boldsymbol{y_i \sim \mathbf{Bern}(\theta)}$ for $\boldsymbol{i = 1, 2, \dots, N}$

- The model states:

  > the sample data $\boldsymbol{y}$ follows a Bernoulli distribution with the common parameter $\boldsymbol{\theta}$

Bernoulli Likelihood

Notice that there is no subscript for θ:

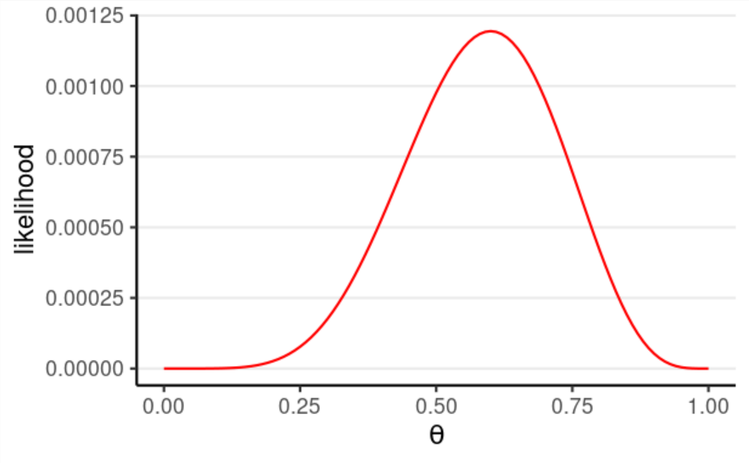
- The model assumes each observation has the same θ
- I.e., the observations are exchangeable

$$P(y_1, y_2, \ldots, y_N) = \theta^z (1 - \theta)^{N-z}$$

z = number of "successes" ("D")

- z = 6 in this illustrative sample

theta	likelihood
0.0	0.00000
0.1	0.00000
0.2	0.00003
0.3	0.00018
0.4	0.00053
0.5	0.00098
0.6	0.00119
0.7	0.00095
0.8	0.00042
0.9	0.00005
1.0	0.00000



Choosing Priors

Specify a Prior

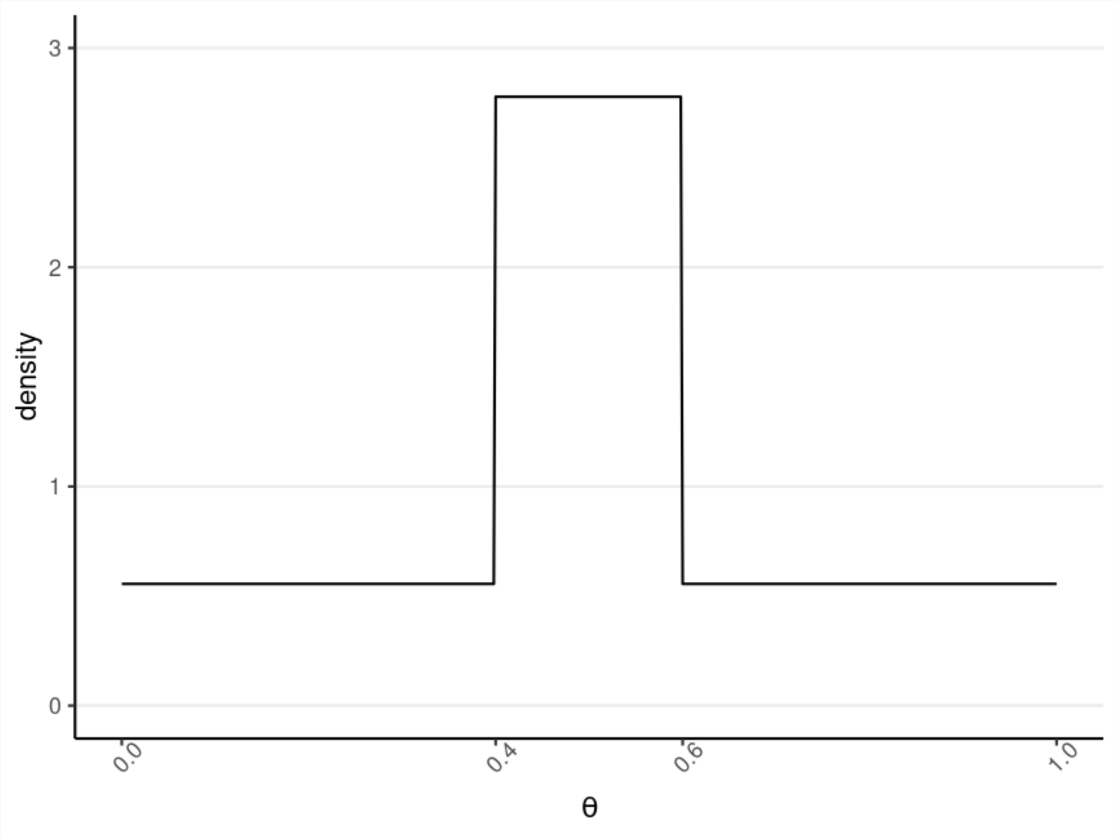
When choosing priors, start with the **support** of the parameter(s)

- Values that are possible

Support for θ: [0, 1]

One Possible Option

Prior belief: θ is most likely to be in the range $[.40, .60)$, and is **5** times more likely than any values outside of that range"



Conjugate Prior: Beta Distribution

Math R Code

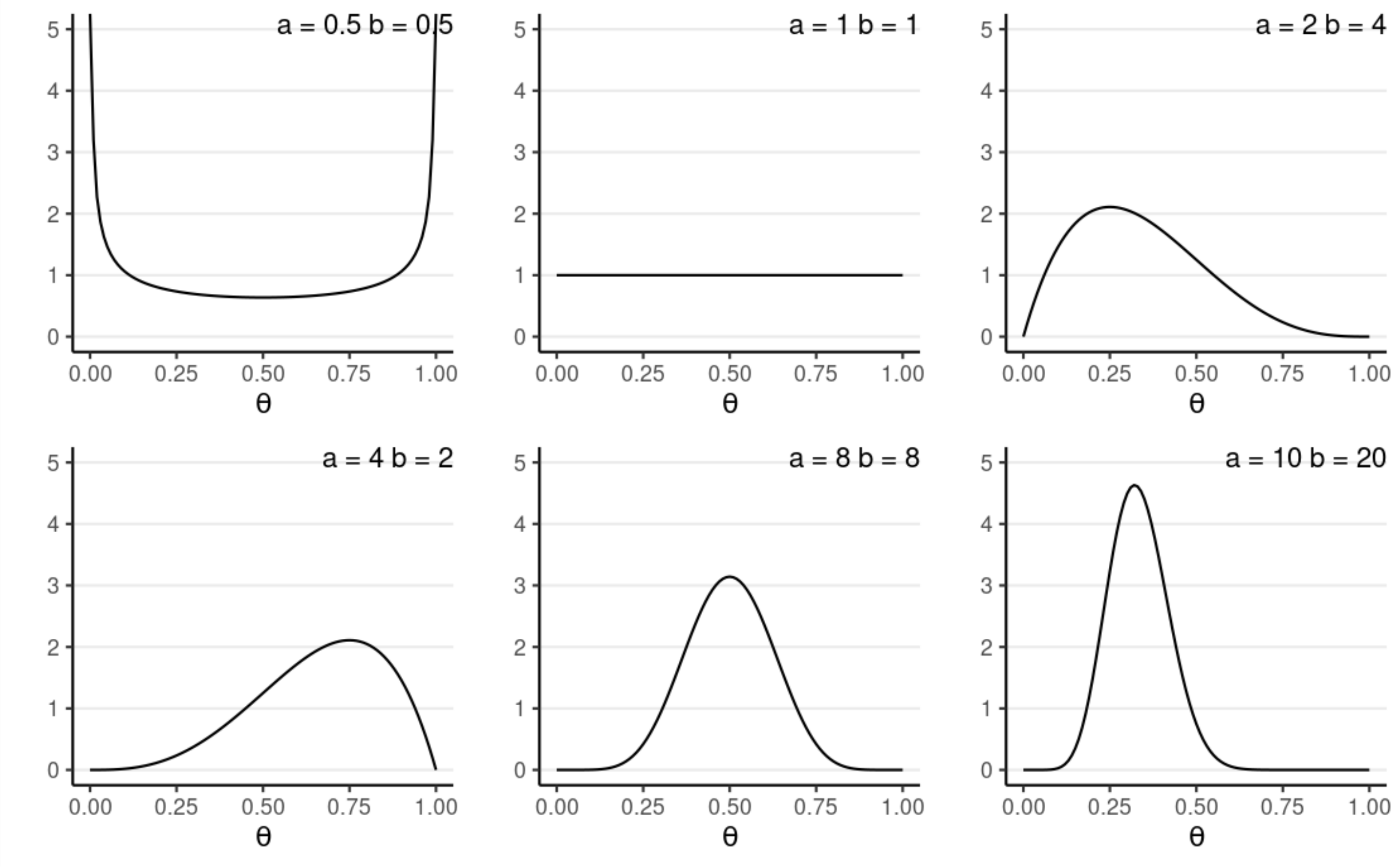
$$P(\theta \mid a, b) \propto \theta^{a-1}(1-\theta)^{b-1} I_{[0,1]}$$

Conjugate Prior: yield posterior in the same distribution family as the prior

Some other conjugate distributions:
https://en.wikipedia.org/wiki/Conjugate_prior#Table_of_conjugate_distributions

Two **hyperparameters**, a and b:

- $a - 1$ = number of prior 'successes' (e.g., "D")
- $b - 1$ = number of prior 'failures'



When $a > b$, more density to the right (i.e., larger θ), and vice versa

Mean = $a/(a+b)$

Concentration = $\kappa = a + b$; $\uparrow \kappa$, $\downarrow$ variance, $\uparrow$ strength of prior

E.g., A Beta(1, 1) prior means 0 prior success and 0 failure

- i.e., no prior information (i.e., *noninformative*)

Notes on Choosing Priors

- **Give $>$ 0 probability/density for all possible values of a parameter**
- When the prior contains relatively little information
  - different choices usually make little difference
- Do a prior predictive check
- *Sensitivity analyses* to see how sensitive results are to different reasonable prior choices.

Getting the Posterior

Obtaining the Posterior Analytically

$$P(\theta \mid y) = \frac{P(y \mid \theta)P(\theta)}{\int_0^1 P(y \mid \theta^*)P(\theta^*)d\theta^*}$$

The denominator is usually intractable

Conjugate prior: Posterior is from a known distribution family

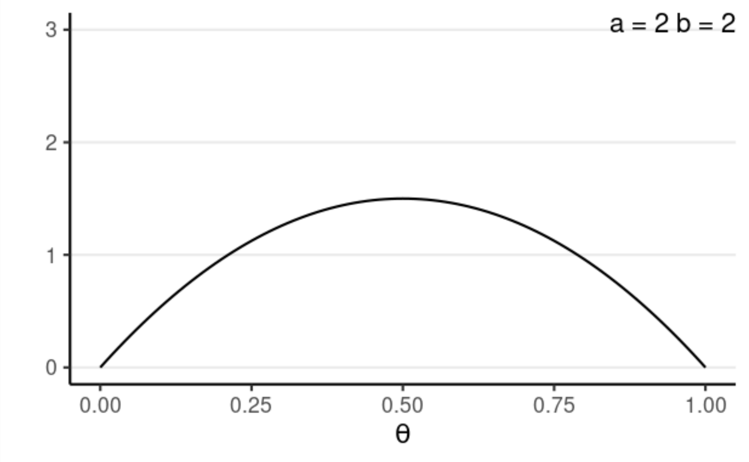
- N trials and z successes
- $\mathrm{\mathbf{Beta}}(a, b)$ prior
- $\Rightarrow \mathrm{\mathbf{Beta}}(a + z, b + N - z)$ posterior
  - $a + {\color{red}z} - 1$ successes
  - $b + {\color{red}N - z} - 1$ failures

Back to the Example

N = 10, z = 6

Prior: Do you believe that the mortality rate of AIDS is 100%? or 0%?

- Let's use $\kappa = 4$, prior mean = 0.5, so a = 2 and b = 2



Posterior Beta

$$\theta \mid y \sim \text{Beta}(2+6, 2+4)$$

R Code Density

```
ggplot(tibble(x = c(0, 1)), aes(x = x)) +
    stat_function(fun = dbeta,
                  args = list(shape1 = 8, shape2 = 6)) +
    labs(title = "Beta(a = 8, b = 6)",
         x = expression(theta), y = "Density")
```

Summarizing the Posterior

If the posterior is from a known family, one can evalue summary statistics analytically

- E.g., $E(\theta \mid y) = \int_0^1 \theta P(\theta \mid y) d\theta$

However, more often, a simulation-based approach is used to draw samples from the posterior

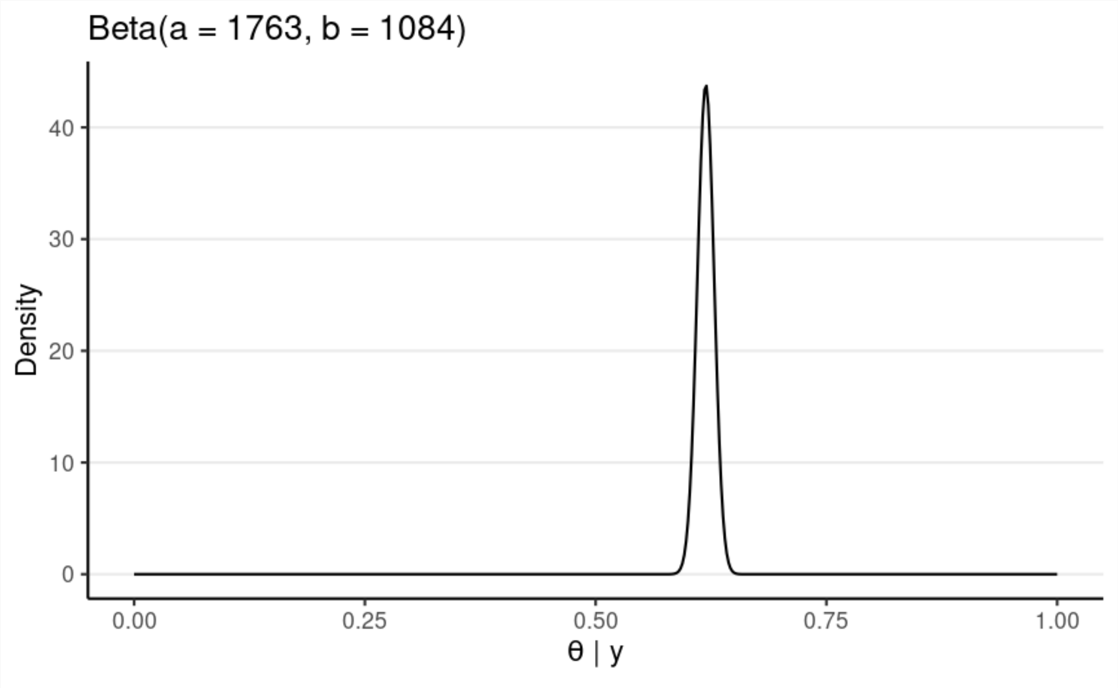
```r
num_draws <- 1000
sim_theta <- rbeta(1000, shape1 = 8, shape2 = 6)
```

Statistic	Common name	Value
mean	Bayes estimate/Expected a posteriori (EAP)	0.563
median	Posterior median	0.567
mode	Maximum a posteriori (MAP)	0.577
SD	Posterior SD	0.126
MAD	MAD	0.13
80% CI	(Equal-tailed) Credible interval	[0.398, 0.727]
80% HDI	HDI/Highest Posterior Density Interval (HPDI)	[0.404, 0.733]

Use the Full Data

1082 A, 1761 D $\longrightarrow N = 2843$, $z = 1761$

Posterior: Beta(1763, 1084)



Posterior Predictive Check

Posterior Predictive Check

$\tilde{y}$ = new/future data

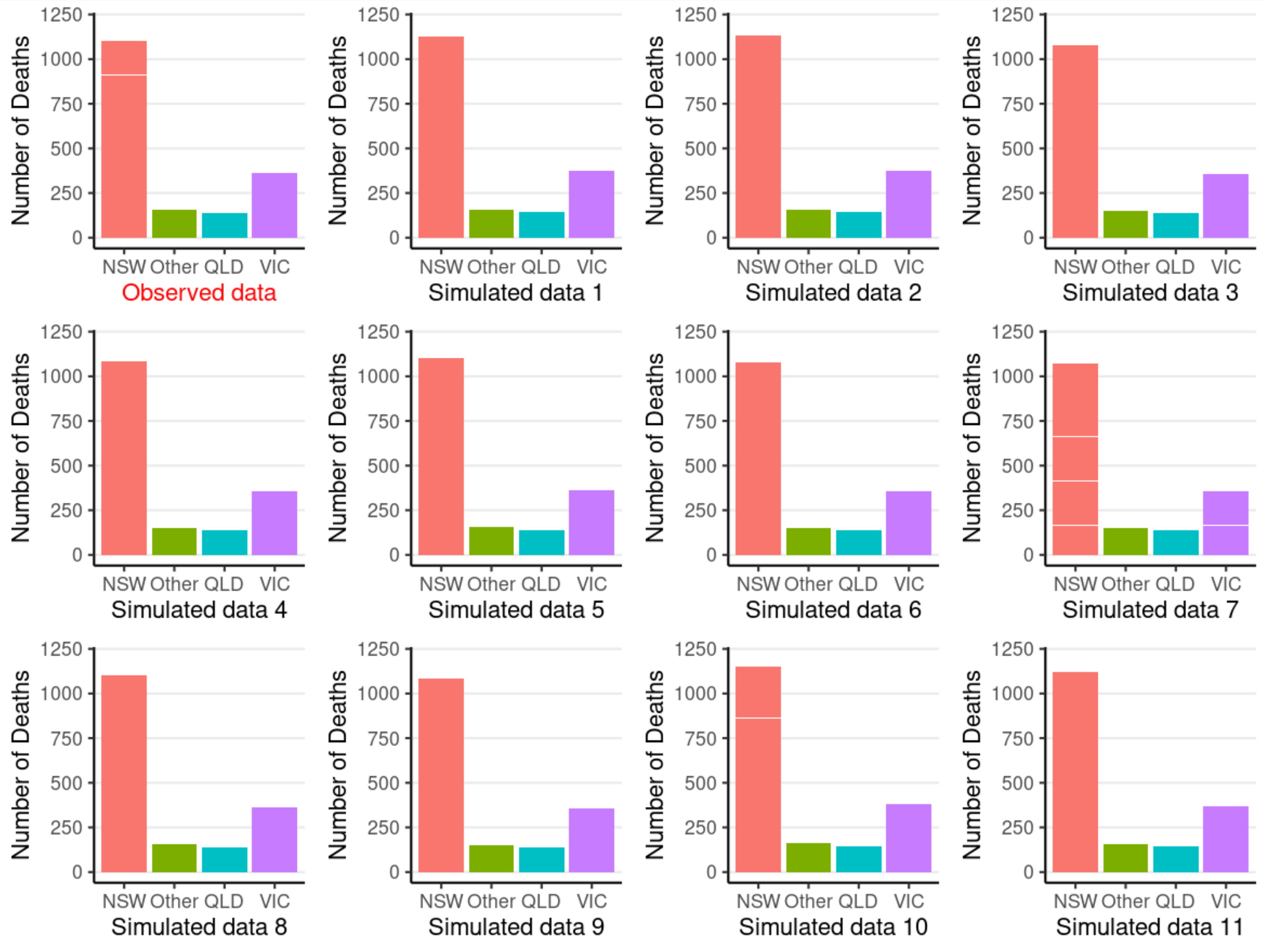
Posterior predictive: $P(\tilde{y} \mid y) = \int P(\tilde{y} \mid \theta, y) P(\theta \mid y) d\theta$

Simulate θ^* from posterior --> for each θ^*, simulate a new data set

If the model does not fit the data, any results are basically meaningless at best, and can be very misleading

Requires substantive knowledge and some creativity

- E.g., are the mortality rates equal across the 4 state categories?


Number of Deaths
1250
1000
750
500
250
0
NSW
Other
QLD
VIC
Observed data
Simulated data 1
Simulated data 2
Simulated data 3
Simulated data 4
Simulated data 5
Simulated data 6
Simulated data 7
Simulated data 8
Simulated data 9
Simulated data 10
Simulated data 11

Posterior Predictive Check

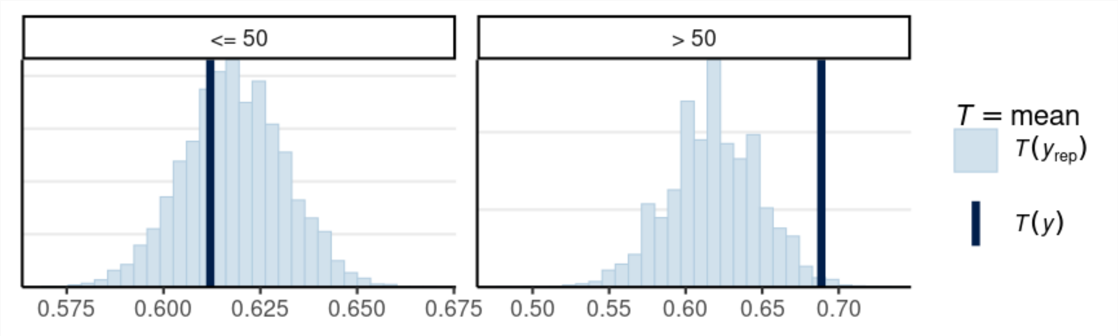
Some common checks:

- Does the model simulate data with similar distributions as the observed data?
    - e.g., skewness, range
- Subsets of observed data that are of more interest?
    - e.g., old age group
    - If not fit, age should be incorporated in the model

See an example in Gabry et al. (2019)

Using `bayesplot`

Plot R code



Darker line = observed proportion of "D"; histogram = simulated plausible statistics based on the model and the posterior

The model with one-parameter, which assumes exchangeability, does not fit those age 50+

- May need more than one θ

Other One-Parameter Models

Binomial Model

- For count outcome: $y_i \sim \mathbf{Bin}(N_i, \theta)$
  - θ: rate of occurrence (per trial)
- Conjugate prior: Beta
- E.g.,
  - y minority candidates in N new hires
  - y out of N symptoms checked
  - A word appears y times in a tweet of N number of words

Poisson Model

- For count outcome: $y_i \sim \mathbf{Pois}(\theta)$
    - θ: rate of occurrence
- Conjugate prior: Gamma
- E.g.,
    - Drinking y times in a week
    - y hate crimes in a year for a county
    - y people visiting a store in an hour