

BAYESIAN LEARNING - LECTURE 1

Mattias Villani

**Division of Statistics and Machine Learning
Department of Computer and Information Science
Linköping University**

COURSE OVERVIEW

- ▶ Three audiences:
 - ▶ **Master students in Statistics and Data Mining** (732A91)
 - ▶ **Engineering students** (TDDE07)
 - ▶ a few **PhD students**
- ▶ Course **webpage** is **here**. Course **syllabus** is **here**.
- ▶ Modes of teaching:
 - ▶ **Lectures** (Mattias Villani)
 - ▶ **Mathematical exercises** (Per Sidén)
 - ▶ **Computer labs** (Per Sidén)
- ▶ **Modules:**
 - ▶ The **Bayesics**, single- and multiparameter models
 - ▶ **Regression** and **Classification models**
 - ▶ **Advanced models** and **Posterior Approximation** methods
 - ▶ **Model Inference, Model evaluation** and **Variable Selection**
- ▶ **Examination**
 - ▶ Lab reports, 3 credits
 - ▶ Computer exam (using R), 3 credits

LECTURE OVERVIEW

- ▶ The **likelihood function**
- ▶ **Bayesian inference**
- ▶ **Bernoulli model**
- ▶ **Normal model** with known variance

THE LIKELIHOOD FUNCTION - BERNOULLI TRIALS

- **Bernoulli trials:**

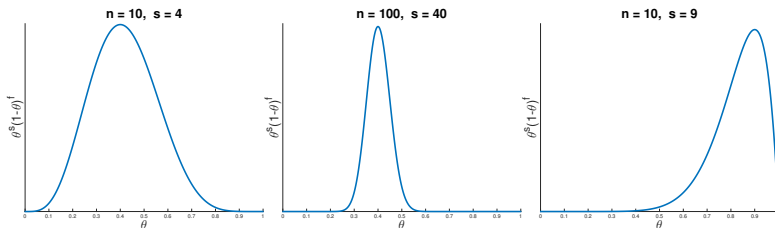
$$X_1, \dots, X_n | \theta \overset{iid}{\sim} \text{Bern}(\theta).$$

- **Likelihood** from $s = \sum_{i=1}^n x_i$ successes and $f = n - s$ failures.

$$p(x_1, \dots, x_n | \theta) = p(x_1 | \theta) \cdots p(x_n | \theta) = \theta^s (1 - \theta)^f$$

- **Maximum likelihood estimator** $\hat{\theta}$ maximizes $p(x_1, \dots, x_n | \theta)$.

- Given the data x_1, \dots, x_n , we may plot $p(x_1, \dots, x_n | \theta)$ as a function of θ .



THE LIKELIHOOD FUNCTION

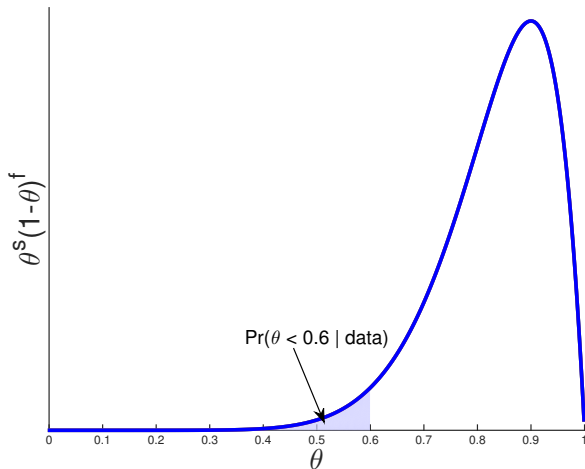
- ▶ Say it out loud:

*The likelihood function is
the probability of the observed data
considered as a function of the parameter.*

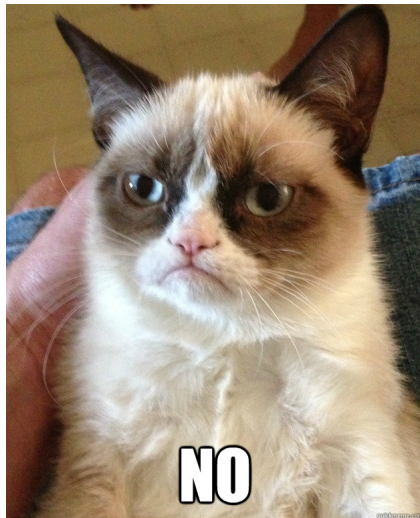
- ▶ The symbol $p(x_1, \dots, x_n | \theta)$ plays two different roles:
- ▶ **Probability distribution** for the data.
 - ▶ The data $\mathbf{x} = (x_1, \dots, x_n)$, are random.
 - ▶ θ is fixed.
- ▶ **Likelihood function** for the parameter
 - ▶ The data $\mathbf{x} = (x_1, \dots, x_n)$ are fixed.
 - ▶ $p(x_1, \dots, x_n | \theta)$ is function of θ .

PROBABILITIES FROM THE LIKELIHOOD!!

n = 10, s = 9

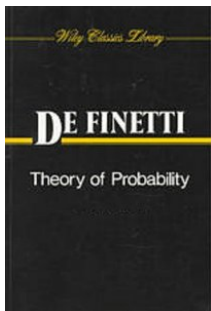


PROBABILITIES FROM THE LIKELIHOOD!!



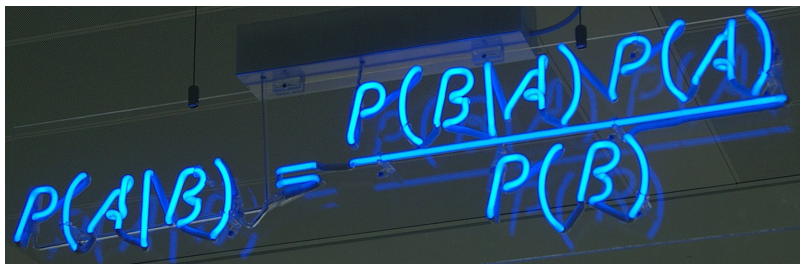
UNCERTAINTY AND SUBJECTIVE PROBABILITY

- ▶ Statements like $\Pr(\theta < 0.6 | \text{data})$ only make sense if θ is random.
- ▶ But θ may be a fixed natural constant?
- ▶ **Bayesian: doesn't matter if θ is fixed or ('intrinsically') random.**
- ▶ Do **You** know the value of θ or not?
- ▶ $p(\theta)$ reflects Your knowledge/**uncertainty** about θ .
- ▶ **Subjective probability.**
- ▶ The statement $p(\text{10th decimal of } \pi = 9) = 0.1$ makes sense.



BAYESIAN LEARNING

- ▶ **Bayesian learning** about a model parameter θ :
 - ▶ state your **prior** knowledge about θ as a probability distribution $p(\theta)$.
 - ▶ **collect data** \mathbf{x} and form the **likelihood** function $p(\mathbf{x}|\theta)$.
 - ▶ **combine** your prior knowledge $p(\theta)$ with the data information $p(\mathbf{x}|\theta)$.
- ▶ How to combine the two sources of information? **Bayes' theorem**.


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

LEARNING FROM DATA - BAYES' THEOREM

- ▶ How do we **update** from the **prior** $p(\theta)$ to the **posterior** $p(\theta|Data)$?
- ▶ **Bayes' theorem** for events A and B

$$p(A|B) = \frac{p(B|A)p(A)}{p(B)}.$$

- ▶ Bayes' Theorem for a model parameter θ

$$p(\theta|Data) = \frac{p(Data|\theta)p(\theta)}{p(Data)}.$$

- ▶ The prior $p(\theta)$ is the hero that converts the likelihood function $p(Data|\theta)$ into a posterior probability density $p(\theta|Data)$.
- ▶ A probability distribution for θ is extremely useful. **Decision making.**
- ▶ **No prior - no posterior - no useful inferences - no fun.**

BAYES' THEOREM FOR MEDICAL DIAGNOSIS

- ▶ $A = \{\text{Horrible and very rare disease}\}$, $B = \{\text{Positive medical test}\}$.
- ▶ $p(A) = 0.0001$. $p(B|A) = 0.9$. $p(B|A^c) = 0.05$.
- ▶ Probability of being sick given a positive test:

$$p(A|B) = \frac{p(B|A)p(A)}{p(B)} = \frac{p(B|A)p(A)}{p(B|A)p(A) + p(B|A^c)p(A^c)} \approx 0.001797.$$

- ▶ Probably not sick, but 18 times more probable than before the test.
- ▶ Morale of the story: If you want $p(A|B)$ then $p(B|A)$ does not tell the whole story. The prior probability $p(A)$ is also very important.

***“You can’t enjoy the Bayesian omelette
without breaking the Bayesian eggs”***

Leonard Jimmie Savage



THE NORMALIZING CONSTANT IS NOT IMPORTANT

- ▶ Bayes theorem

$$p(\theta|Data) = \frac{p(Data|\theta)p(\theta)}{p(Data)} = \frac{p(Data|\theta)p(\theta)}{\int_{\theta} p(Data|\theta)p(\theta)d\theta}.$$

- ▶ The integral $p(Data) = \int_{\theta} p(Data|\theta)p(\theta)d\theta$ can make you cry.
- ▶ $p(Data)$ is just a constant that makes $p(\theta|Data)$ integrate to one.
- ▶ Example: $x \sim N(\mu, \sigma^2)$

$$p(x) = (2\pi\sigma^2)^{-1/2} \exp \left[-\frac{1}{2\sigma^2}(x - \mu)^2 \right].$$

- ▶ We may write

$$p(x) \propto \exp \left[-\frac{1}{2\sigma^2}(x - \mu)^2 \right].$$

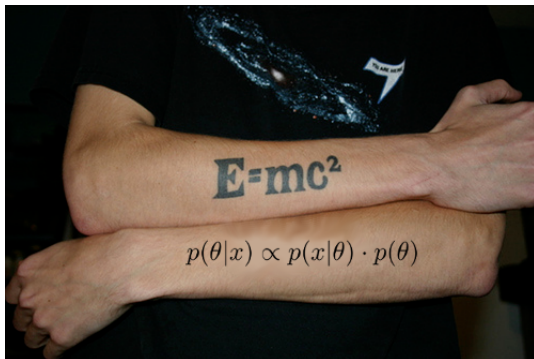
GREAT THEOREMS MAKE GREAT TATTOOS

- All you need to know:

$$p(\theta|Data) \propto p(Data|\theta)p(\theta)$$

or

$$\text{Posterior} \propto \text{Likelihood} \cdot \text{Prior}$$



BERNOULLI TRIALS - BETA PRIOR

► Model

$$x_1, \dots, x_n | \theta \stackrel{iid}{\sim} \text{Bern}(\theta)$$

► Prior

$$\theta \sim \text{Beta}(\alpha, \beta)$$

$$p(\theta) = \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} \theta^{\alpha-1} (1 - \theta)^{\beta-1} \quad \text{for } 0 \leq \theta \leq 1.$$

► Posterior

$$\begin{aligned} p(\theta | x_1, \dots, x_n) &\propto p(x_1, \dots, x_n | \theta) p(\theta) \\ &\propto \theta^s (1 - \theta)^f \theta^{\alpha-1} (1 - \theta)^{\beta-1} \\ &= \theta^{s+\alpha-1} (1 - \theta)^{f+\beta-1}. \end{aligned}$$

- This is proportional to the $\text{Beta}(\alpha + s, \beta + f)$ density.
- The **prior-to-posterior** mapping reads

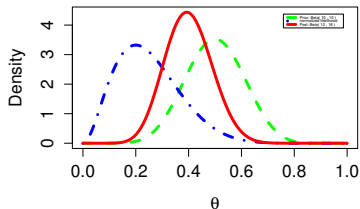
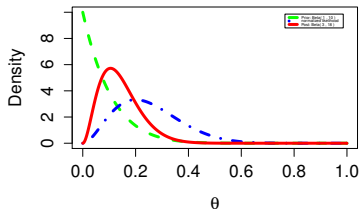
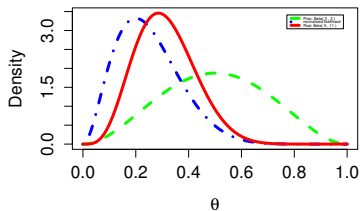
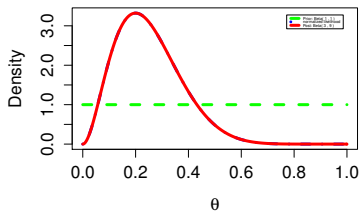
$$\theta \sim \text{Beta}(\alpha, \beta) \xrightarrow{x_1, \dots, x_n} \theta | x_1, \dots, x_n \sim \text{Beta}(\alpha + s, \beta + f).$$

BERNOULLI EXAMPLE: SPAM EMAILS

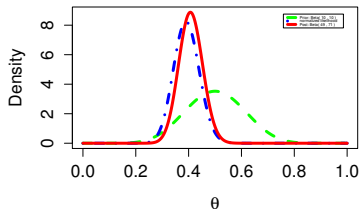
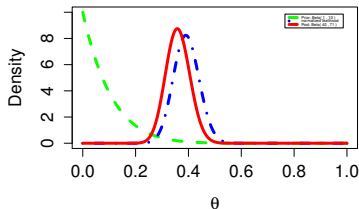
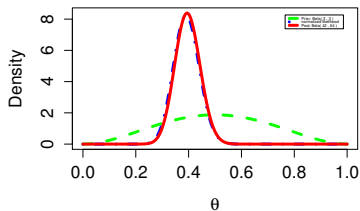
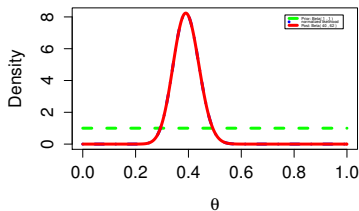
- ▶ George has gone through his collection of 4601 e-mails. He classified 1813 of them to be spam.
- ▶ Let $x_i = 1$ if i :th email is spam. Assume $x_i|\theta \stackrel{iid}{\sim} \text{Bernoulli}(\theta)$ and $\theta \sim \text{Beta}(\alpha, \beta)$.
- ▶ Posterior

$$\theta|x \sim \text{Beta}(\alpha + 1813, \beta + 2788)$$

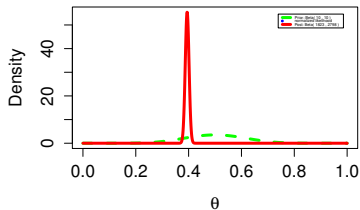
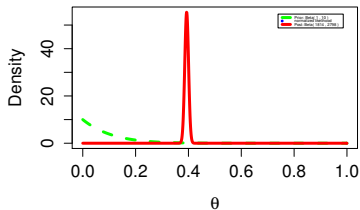
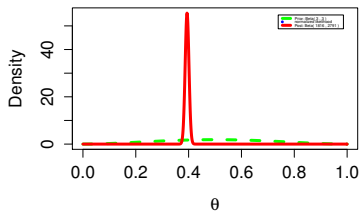
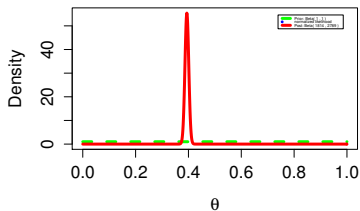
SPAM DATA (N=10): PRIOR SENSITIVITY



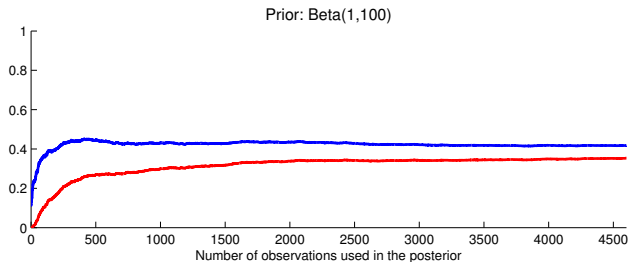
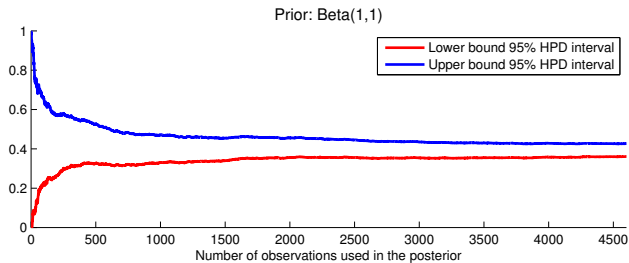
SPAM DATA (N=100): PRIOR SENSITIVITY



SPAM DATA (N=4601): PRIOR SENSITIVITY



SPAM DATA: POSTERIOR CONVERGENCE



NORMAL DATA, KNOWN VARIANCE - UNIFORM PRIOR

- ▶ Model:

$$x_1, \dots, x_n | \theta, \sigma^2 \stackrel{iid}{\sim} N(\theta, \sigma^2).$$

- ▶ Prior:

$$p(\theta) \propto c \text{ (a constant)}$$

- ▶ Likelihood

$$\begin{aligned} p(x_1, \dots, x_n | \theta, \sigma^2) &= \prod_{i=1}^n (2\pi\sigma^2)^{-1/2} \exp \left[-\frac{1}{2\sigma^2} (x_i - \theta)^2 \right] \\ &\propto \exp \left[-\frac{1}{2(\sigma^2/n)} (\theta - \bar{x})^2 \right]. \end{aligned}$$

- ▶ Posterior

$$\theta | x_1, \dots, x_n \sim N(\bar{x}, \sigma^2/n)$$

NORMAL DATA, KNOWN VARIANCE - NORMAL PRIOR

- Prior

$$\theta \sim N(\mu_0, \tau_0^2)$$

- Posterior

$$\begin{aligned} p(\theta | x_1, \dots, x_n) &\propto p(x_1, \dots, x_n | \theta, \sigma^2) p(\theta) \\ &\propto N(\theta | \mu_n, \tau_n^2), \end{aligned}$$

where

$$\frac{1}{\tau_n^2} = \frac{n}{\sigma^2} + \frac{1}{\tau_0^2},$$

$$\mu_n = w\bar{x} + (1 - w)\mu_0,$$

and

$$w = \frac{\frac{n}{\sigma^2}}{\frac{n}{\sigma^2} + \frac{1}{\tau_0^2}}.$$

NORMAL DATA, KNOWN VARIANCE - NORMAL PRIOR

$$\theta \sim N(\mu_0, \tau_0^2) \xrightarrow{x_1, \dots, x_n} \theta|x \sim N(\mu_n, \tau_n^2).$$

Posterior precision = Data precision + Prior precision

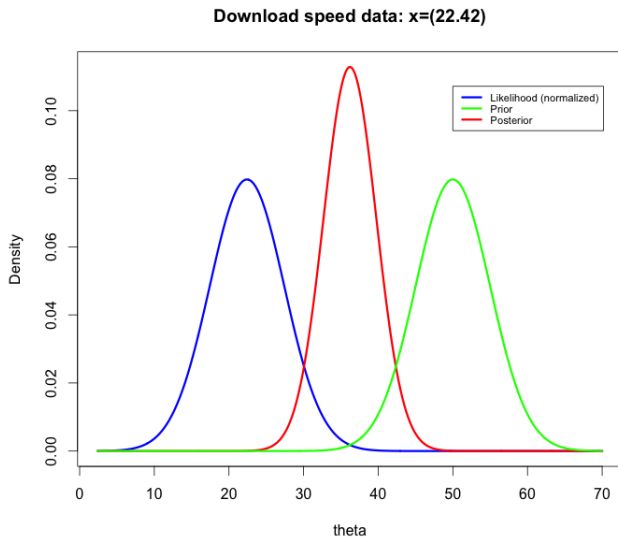
Posterior mean =

$$\frac{\text{Data precision}}{\text{Posterior precision}}(\text{Data mean}) + \frac{\text{Prior precision}}{\text{Posterior precision}}(\text{Prior mean})$$

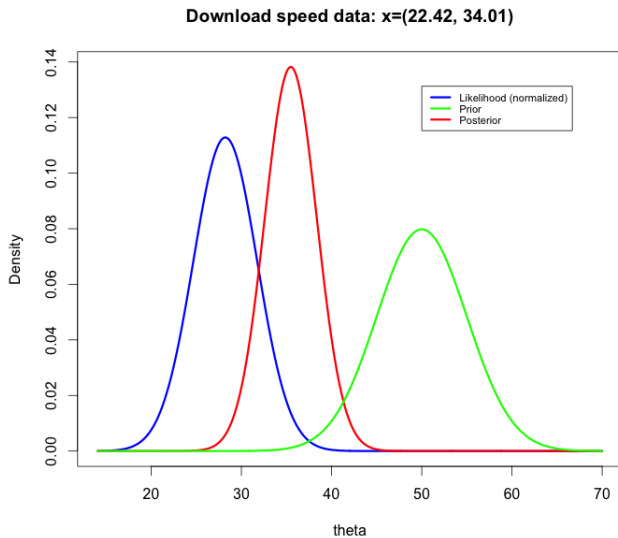
DOWNLOAD SPEED

- ▶ Data: $x = (22.42, 34.01, 35.04, 38.74, 25.15)$ Mbit/sec.
- ▶ Model; $X_1, \dots, X_5 \sim N(\theta, \sigma^2)$.
- ▶ Assume $\sigma = 5$ (measurements can vary ± 10 MBit with 95% probability)
- ▶ My prior: $\theta \sim N(50, 5^2)$.

DOWNLOAD SPEED $N=1$

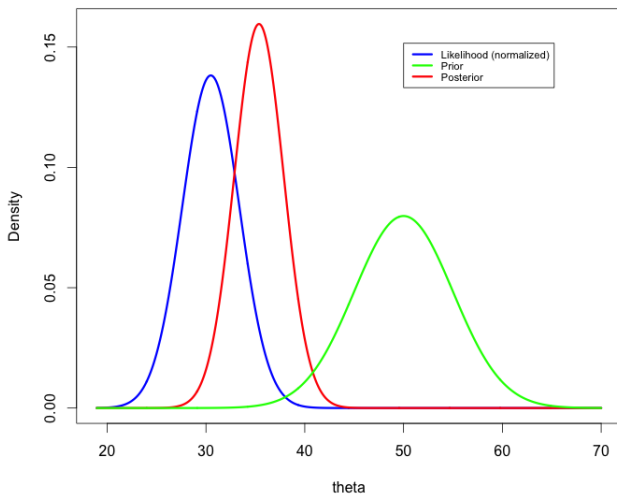


DOWNLOAD SPEED $N=2$

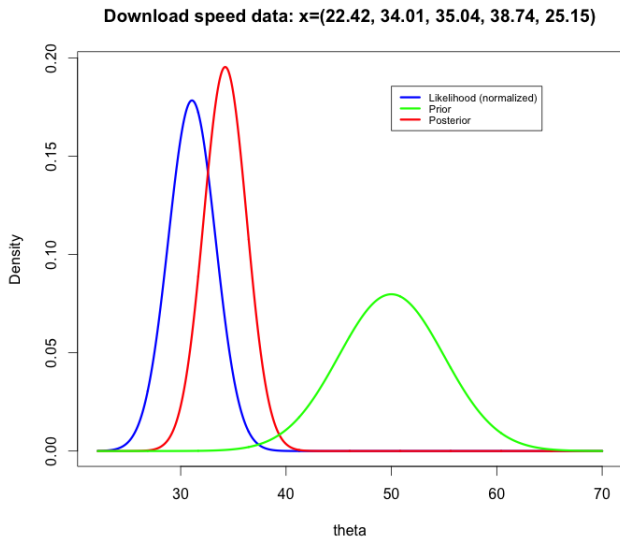


DOWNLOAD SPEED $N=3$

Download speed data: $x=(22.42, 34.01, 35.04)$

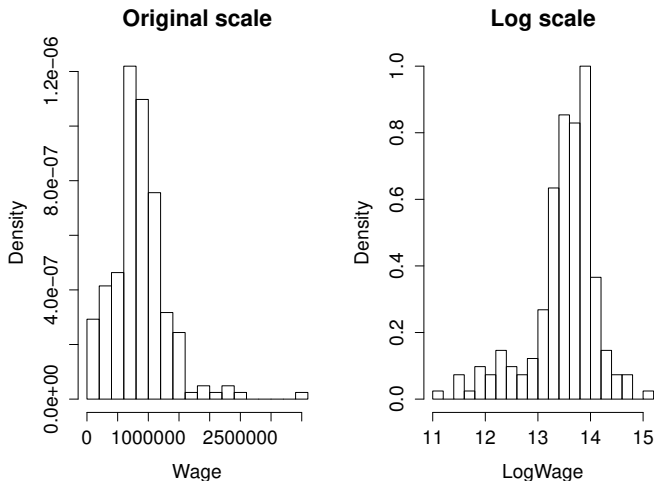


DOWNLOAD SPEED $N=5$



CANADIAN WAGES DATA

- Data on wages for 205 Canadian workers.



CANADIAN WAGES

- ▶ Model

$$X_1, \dots, X_n | \theta \sim N(\theta, \sigma^2), \quad \sigma^2 = 0.4$$

- ▶ Prior

$$\theta \sim N(\mu_0, \tau_0^2), \quad \mu_0 = 12 \text{ and } \tau_0 = 10$$

- ▶ Posterior

$$\theta | x_1, \dots, x_n \sim N(\mu_n, \tau_n^2),$$

where $\mu_n = w\bar{x} + (1 - w)\mu_0$.

- ▶ For the Canadian wage data:

$$w = \frac{\sigma^{-2}n}{\sigma^{-2}n + \tau_0^{-2}} = \frac{2.5 \cdot 205}{2.5 \cdot 205 + 1/100} = 0.999.$$

$$\mu_n = w\bar{x} + (1 - w)\mu_0 = 0.999 \cdot 13.489 + (1 - 0.999) \cdot 12 \approx 13.489$$

$$\tau_n^2 = (2.5 \cdot 205 + 1/100)^{-1} = 0.00195$$

CANADIAN WAGES DATA - MODEL FIT

