Bayes' Rule

Foundations of Data Analysis

January 23, 2020

Brain Teaser: Trick Coin

I have four coins. Three are normal, one side heads, one side tails. One is a trick coin where both sides are heads. I pick one coin at random and flip it. If it shows heads, what is the probability that it is the trick coin?

Bayes' Rule

Let's us "flip" a conditional:

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

Deriving Bayes' Rule

Multiplication rule:

$$P(A \cap B) = P(A \mid B)P(B)$$

$$P(B \cap A) = P(B \mid A)P(A)$$

But these two equations are equal, so:

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

Dividing both sides by P(A) gives us:

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

Trick Coin Example

$$A$$
 = "heads", B = "trick coin"
$$P(A \mid B) = 1.0$$

$$P(B) = 0.25$$

$$P(A) = P(A \mid B)P(B) + P(A \mid B^{c})P(B^{c})$$
$$= 1.0 \times 0.25 + 0.5 \times 0.75 = \frac{5}{8}$$

$$P(B \mid A) = \frac{P(A \mid B)P(B)}{P(A)} = \frac{1.0 \times 0.25}{5/8} = \frac{2}{5} = 0.4$$

Random Variables

Definition

A **random variable** is a function defined on a sample space, Ω . Notation: $X:\Omega\to\mathbb{R}$

- A random variable is neither random nor a variable.
- Just think of a random variable as assigning a number to every possible outcome.
- For example, in a coin flip, we might assign "tails" as 0 and "heads" as 1:

$$X(T) = 0, \qquad X(H) = 1$$

Dice Example

Let (Ω, \mathcal{F}, P) be the probability space for rolling a pair of dice, and let X be the random variable that gives the sum of the numbers on the two dice. So,

$$X[(1,2)] = 3$$
, $X[(4,4)] = 8$, $X[(6,5)] = 11$

Even Simpler Example

Most of the time the random variable X will just be the identity function. For example, if the sample space is the real line, $\Omega = \mathbb{R}$, the identity function

$$X: \mathbb{R} \to \mathbb{R},$$

 $X(s) = s$

is a random variable.

Defining Events via Random Variables

Setting a real-valued random variable to a value or range of values defines an event.

$$[X = x] = \{ s \in \Omega : X(s) = x \}$$
$$[X < x] = \{ s \in \Omega : X(s) < x \}$$
$$[a < X < b] = \{ s \in \Omega : a < X(s) < b \}$$

Joint Probabilities

Two binary random variables:

$$C = \operatorname{cold} / \operatorname{no} \operatorname{cold} = (1/0)$$

 $R={
m runny\ nose}$ / no runny ${
m nose}=(1/0)$

Event [C = 1]: "I have a cold"

Event [R = 1]: "I have a runny nose"

Joint event

$$[C=1] \cap [R=1]$$
: "I have a cold and a runny nose"

Notation for joint probabilities:

$$P(C = 1, R = 1) = P([C = 1] \cap [R = 1])$$

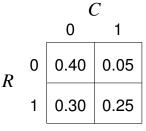
Cold Example: Probability Tables

Two binary random variables:

$$C = \operatorname{cold} / \operatorname{no} \operatorname{cold} = (1/0)$$

$$R={
m runny\ nose}$$
 / no runny ${
m nose}=(1/0)$

Joint probabilities:



Cold Example: Marginals

$$\begin{array}{c|cccc}
 & C & & & \\
 & 0 & 1 & & \\
R & & & & \\
 & 1 & 0.20 & 0.25 & & \\
\end{array}$$

Marginals:

$$P(R = 0) = 0.55, P(R = 1) = 0.45$$

 $P(C = 0) = 0.70, P(C = 1) = 0.30$

Cold Example: Conditional Probabilities

$$\begin{array}{c|cccc}
 & & C & & & \\
 & & 0 & 1 & & \\
R & & 0 & 0.50 & 0.05 & 0.55 \\
\hline
 & 1 & 0.20 & 0.25 & 0.45 \\
\hline
 & 0.7 & 0.3 & & \\
\end{array}$$

Conditional Probabilities:

$$P(C = 0 \mid R = 0) = \frac{P(C = 0, R = 0)}{P(R = 0)} = \frac{0.50}{0.55} \approx 0.91$$

$$P(C=1 \mid R=1) = \frac{P(C=1, R=1)}{P(R=1)} = \frac{0.25}{0.45} \approx 0.56$$

Cold Example

$$R$$
 $\begin{pmatrix} C \\ 0 & 1 \\ 0.50 & 0.05 \\ 1 & 0.20 & 0.25 \\ 0.7 & 0.3 \end{pmatrix}$
Remember: $P(C) = 0.3$ $P(C \mid R) = 0.56$

What if I didn't give you the full table, but just:

$$P(R \mid C) = 0.83 > P(R) = 0.45$$

What can you say about the increase $P(C \mid R) > P(C)$?

Cold Example

Notice, having a cold *increases* my chance for a runny nose by the factor,

$$\frac{P(R \mid C)}{P(R)} = \frac{0.83}{0.45} = 1.85$$

How does such a ratio increase if I flip the conditional?

$$\frac{P(C \mid R)}{P(C)} = \frac{P(C \cap R)}{P(R)P(C)}$$
$$= \frac{P(R \mid C)}{P(R)}$$
$$= 1.85$$