

Second-order Probabilism: Expressive Power and Accuracy

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2023-10-07

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Introduction

Precise probabilism (PP) has it that a rational agent's (RA) uncertainty is to be represented as a single probability measure. The view has been criticized on the ground that RA's degrees of belief are not appropriately evidence-responsive, especially when evidence is scant. Accordingly, an alternative view—imprecise probabilism (IP)—has been proposed, on which RA's uncertainty is to be represented by a set of probability measures, rather than a unique one.

Unfortunately, this view runs into problems as well. (1) It still does not seem to be sufficiently evidence-responsive, (2) it is claimed to get certain comparative probability judgments wrong, (3) it seems to be unable to model learning when the starting point is complete lack of information, and (4) notoriously there exist no inaccuracy measure of an imprecise credal stance if the measure is to satisfy certain straightforward formal conditions.

The main claim of this paper is that the way forward is to use higher-order probabilities to represent RA's uncertainty in the relevant cases. The key idea is that uncertainty is not a single-dimensional thing to be mapped on a single one-dimensional scale like a real line and that it's the whole shape of the whole distribution over parameter values that should be taken under consideration. This guiding idea can be used to resolve many problems and philosophical puzzles raised in the debate between PP and IP. Moreover, Bayesian probabilistic programming already provides a fairly reliable implementation framework of this approach.

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Precise vs. imprecise probabilisms

Precise probabilism

Precise probabilism (PP) holds that a rational agent's uncertainty about a hypothesis is to be represented as a single, precise probability measure. This is an elegant and simple theory. But representing our uncertainty about a proposition in terms of a single, precise probability runs into a number of difficulties. Precise probabilism—arguably—fails to capture an important dimension of how our fallible beliefs reflect the evidence we have (or have not) obtained. A couple of stylized examples should make the point clear. For the sake of simplicity, we will use examples featuring coins.

No evidence v. fair coin You are about to toss a coin, but have no evidence whatsoever about its bias. You are completely ignorant. Compare this to the situation in which you know, based on overwhelming evidence, that the coin is fair.

On precise probabilism, both scenarios are represented by assigning a probability of .5 to the outcome *heads*. If you are completely ignorant, the principle of insufficient evidence suggests that you assign .5 to both outcomes. Similarly, if you know for sure the coin is fair, assigning .5 seems the best way to quantify the uncertainty about the outcome. The agent's evidence in the two scenarios is quite different, but precise probabilities fail to capture this difference.

Learning from ignorance You toss a coin with unknown bias. You toss it 10 times and observe *heads* 5 times. Suppose you toss it further and observe 50 *heads* in 100 tosses.

Since the coin initially had unknown bias, you should presumably assign a probability of .5 to both outcomes if you stick with PP. After the 10 tosses, you end up again with an estimate of .5. You must have learned something, but whatever that is, it is not modeled by precise

probabilities. When you toss the coin 100 times and observe 50 heads, you learn something new as well. But your precise probability assessment will again be .5.

These examples suggest that precise probabilism is not appropriately responsive to evidence when it comes to representing what RA justifiably believes of has learned. It ends up assigning the same probability in situations in which one's evidence is quite different: when no evidence is available about the coin's bias; when there is little evidence that the coin is fair (say, after only 10 tosses); and when there is strong evidence that the coin is fair (say, after 100 tosses). The general problem is, precise probability captures the value around which your uncertainty should be centered, but fails to capture how centered it should be given the evidence.¹

Precise probabilism, it has been argued, fails also to account for cases in which an agent remains undecided even after some additional evidence has been obtained. Imagine RA doesn't know what the bias of the coin is, which PP represents as $P(H) = .5$. Then she learns that the bias towards heads has been slightly increased by .001 (in the philosophical literature, this is called *sweetening*). Intuitively, this might still leave RA equally undecided when it comes to betting on H . That would've been fair even if the actual chance of H was .5 and not .001. The same sweetening, however, should make RA bet on H if their original lack of information was in fact correctly captured as a precise credence.

Imprecise probabilism

What if we give up the assumption that probability assignments should be precise? Imprecise probabilism (IP) holds that an agent's credal stance towards a hypothesis is to be represented by means of a *set of probability measures*, typically called a representor \mathbb{P} , rather than a single measure P . The representor should include all and only those probability measures which are compatible with the evidence. For instance, if an agent knows that the coin is fair, their credal state would be represented by the singleton set $\{P\}$, where P is a probability measure which assigns .5 to *heads*. If, on the other hand, the agent knows nothing about the coin's bias, their credal state would be represented by the set of all probabilistic measures, since none of them is excluded by the available evidence. Note that the set of probability measures does not represent admissible options that the agent could legitimately pick from. Rather, the agent's credal state is essentially imprecise and should be represented by means of the entire set of probability measures.²

Imprecise probabilism, at least *prima facie*, offers a straightforward picture of learning from evidence, that is a natural extension of the classical Bayesian approach. When faced with new evidence E between time t_0 and t_1 , the representor set should be updated point-wise, running the standard Bayesian updating on each probability measure in the representor:

$$\mathbb{P}_{t_1} = \{P_{t_1} \mid \exists P_{t_0} \in \mathbb{P}_{t_0} \forall H [P_{t_1}(H) = P_{t_0}(H|E)]\}.$$

¹In fact, analogous problems arise even if we do not start with complete lack of evidence; if RA initially weakly believes that the coin is .6 biased towards heads, as she might still learn more, by confirming her belief by tossing the coin repeatedly and observing, say, 60 heads in 100 tosses—but this improvement is not mirrored in the precise probability she will assign to heads.

²For the development of imprecise probabilism, see Keynes (1921); Levi (1974); Gärdenfors & Sahlin (1982); Kaplan (1968); Joyce (2005); Fraassen (2006); Sturgeon (2008); Walley (1991). Bradley (2019) is a good source of further references. Imprecise probabilism shares some similarities with what we might call **interval probabilism** (Kyburg, 1961; Kyburg Jr & Teng, 2001). On interval probabilism, precise probabilities are replaced by intervals of probabilities. On imprecise probabilism, instead, precise probabilities are replaced by sets of probabilities. This makes imprecise probabilism more general, since the probabilities of a proposition in the representor set do not have to form a closed interval. In what follows, we will ignore interval probabilism, as intervals do not contain probabilistic information sufficient to guide reasoning with multiple items of evidence.

The hope is that, if we start with a range of probabilities that is not extremely wide, point-wise learning will behave appropriately. For instance, if we start with a prior probability of *heads* equal to .4 or .6, then those measure should be updated to something closer to .5 once we learn that a given coin has already been tossed ten times with the observed number of heads equal 5 (call this evidence E). This would mean that if the initial range of values was $[.4, .6]$ the posterior range of values should be more narrow.

But even this seemingly straightforward piece of reasoning is hard to model without using densities. For to calculate $P(\text{bias} = k|E)$ we need to calculate $P(E|\text{bias} = k)P(\text{bias} = k)$ and divide it by $P(E) = P(E|\text{bias} = k)P(\text{bias} = k) + P(E|\text{bias} \neq k)P(\text{bias} \neq k)$. The tricky part is obtaining $P(\text{bias} = k)$ or $P(\text{bias} \neq k)$ in a principled manner without explicitly going second-order, without estimating the parameter value and without using beta distributions.

The situation is even more difficult if we start with complete lack of knowledge, as imprecise probabilism runs into the problem of **belief inertia** (Levi, 1980). Say you start tossing a coin knowing nothing about its bias. The range of possibilities is $[0, 1]$. After a few tosses, if you observed at least one tail and one heads, you can exclude the measures assigning 0 or 1 to *heads*. But what else have you learned? If you are to update your representor set point-wise, you will end up with the same representor set. Consequently, the edges of your resulting interval will remain the same. In the end, it is not clear how you are supposed to learn anything if you start from complete ignorance.

Here's another example from Rinard (2013). Either all the marbles in the urn are green (H_1), or exactly one tenth of the marbles are green (H_2). Your initial credence is complete uncertainty with interval $[0, 1]$ associated with each hypothesis. Then you learn that a marble drawn at random from the urn is green (E). After conditionalizing each function in your representor on this evidence, you end up with the the same spread of values for H_1 that you had before learning E , and no matter how many marbles are sampled from the urn and found to be green.

Some downplay the problem of belief inertia. They insist that vacuous priors should not be used and that imprecise probabilism gives the right results when the priors are non-vacuous. After all, if you started with knowing truly nothing, then perhaps it is right to conclude that you will never learn anything. Another strategy is to say that, in a state of complete ignorance, a special updating rule should be deployed.³ But no matter what we think about belief inertia, other problems plague imprecise probabilism. Three problems are particularly pressing.

One problem is that **imprecise probabilism fails to capture intuitions we have about evidence and uncertainty in a number of scenarios**. Consider this example:

Even v. uneven bias: You have two coins and you know, for sure, that the probability of getting heads is .4, if you toss one coin, and .6, if you toss the other coin. But you do not know which is which. You pick one of the two at random and toss it. Contrast this with an uneven case. You have four coins and you know that three of them have bias .4 and one of them has bias .6. You pick a coin at random and plan to toss it. You should be three times more confident that the probability of getting heads is .4. rather than .6.

The first situation can be easily represented by imprecise probabilism. The representor would contain two probability measures, one that assigns .4. and the other that assigns .6 to the hypothesis 'this coin lands heads'. But imprecise probabilism cannot represent the second situation, at least not without moving to higher-order probabilities or assigning probabilities to chance hypotheses, in which case it is no longer clear whether the object-level imprecision

³Elkin (2017) suggests the rule of *credal set replacement* that recommends that upon receiving evidence the agent should drop measures rendered implausible, and add all non-extreme plausible probability measures. This, however, is tricky. One needs a separate account of what makes a distribution plausible or not, as well as a principled account of why one should use a separate special update rule when starting with complete ignorance.

does any heavy lifting.⁴

Second, besides descriptive inadequacy, imprecise probabilism faces a foundational problem. It arises when we attempt to measure the accuracy of a representor set of probability measures. Workable *scoring rules* exist for measuring the accuracy of a single, precise credence function, such as the Brier score. These rules measure the distance between one's credence function (or probability measure) and the actual value. A requirement of scoring rules is that they be *proper*: any agent will score their own credence function to be more accurate than every other credence function. After all, if an agent thought a different credence was more accurate, they should switch to it. Proper scoring rules are then used to formulate accuracy-based arguments for precise probabilism. These arguments show (roughly) that, if your precise credence follows the axioms of probability theory, no other credence is going to be more accurate than yours whatever the facts are. Can the same be done for imprecise probabilism? It seems not. Impossibility theorems demonstrate that **no proper scoring rules are available for representor sets**. So, as many have noted, the prospects for an accuracy-based argument for imprecise probabilism look dim (Campbell-Moore, 2020; Mayo-Wilson & Wheeler, 2016; Schoenfield, 2017; Seidenfeld, Schervish, & Kadane, 2012). Moreover, as shown by Schoenfield (2017), if an accuracy measure satisfies certain plausible formal constraints, it will never strictly recommend an imprecise stance, as for any imprecise stance there will be a precise one with at least the same accuracy.

The third problem with imprecise probabilism is that, **degenerate cases aside, it is hard to make sense of the notion of an IP agent learning that a probabilistic measure is incompatible with the evidence**. Recall that the probability measures allowed in a representor set are supposed to be only those compatible with the agent's evidence. The idea is that thanks to this feature, imprecise credal stances are evidence-responsive in a way precise probabilistic stances are not. But how, exactly, does the evidence exclude probability measures?

This is not a mathematical question: mathematically (Bradley, 2012), evidential constraints are easy to model. They can take the form, for example, of the *evidence of chances* $\{P(X) = x\}$ or $P(X) \in [x, y]$, or *structural constraints* such as “ X and Y are independent” or “ X is more likely than Y .” While it is clear that these constraints are something that an agent can come to accept if offered such information by an expert to which the agent completely defers, it is not trivial to explain how non-testimonial evidence can result in such constraints for an epistemic agent that functions as IP proposes.

Most of the examples in the literature start with the assumption that the agent is told by a believable source that the chances are such-and-such, or that the experimental set-up is such that the agent knows that such and such structural constraint is satisfied. But, besides ideal circumstances, it is unclear how an agent could come to accept such structural constraints upon observation. The chain of testimonial evidence has to end somewhere.

Admittedly, there are straightforward degenerate cases: if you see the outcome of a coin toss to be heads, you reject the measure with $P(H) = 0$, and similarly for tails. Another class of cases might arise if you are randomly drawing objects from a finite set where the real frequencies are already known, because this finite set has been inspected. But such extreme cases aside, what else? Mere consistency constraint wouldn't get the agent very far in the

⁴Other scenarios can be constructed in which imprecise probabilism fails to capture distinctive intuitions about evidence and uncertainty; see, for example, (Rinard, 2013). Suppose you know of two urns, GREEN and MYSTERY. You are certain GREEN contains only green marbles, but have no information about MYSTERY. A marble will be drawn at random from each. You should be certain that the marble drawn from GREEN will be green (G), and you should be more confident about this than about the proposition that the marble from MYSTERY will be green (M). In line with how lack of information is to be represented on IP, for each $r \in [0, 1]$ your representor contains a P with $P(M) = r$. But then, it also contains one with $P(M) = 1$. This means that it is not the case that for any probability measure P in your representor, $P(G) > P(M)$, that is, it is not the case that RA is more confident of G than of M . This is highly counter-intuitive.

game of excluding probability measures, as way too many probability measures are strictly speaking still consistent with the observations for evidence to result in epistemic progress.⁵ [Bradley suggests that “statistical evidence might inform [evidential] constraints [...and that evidence] of causes might inform structural constraints” [125-126]. This, however, is not a clear account of how exactly this should proceed. One suggestion might be that once a statistical significance threshold is selected, a given set of observations with a selection of background modeling assumptions yields a credible interval. But this is to admit that to reach such constraints, we already have to start with a second-order approach, and drop information about the densities, focusing only on the intervals obtained with fixed margins of errors. But as we will be insisting, if you have the information about densities to start with, there is no clear advantage to going imprecise instead, and there are multiple problems associated with this move. Moreover, such moves require a choice of an error margin, which is extra-epistemic, and it is not clear what advantage there is to use extra-epistemic considerations of this sort to drop information contained in densities.]

Higher-order probabilism

There is, however, a view in the neighborhood that fares better: a higher-order perspective. In fact, some of the comments by the proponents of imprecise probabilism tend to go in this direction. For instance, Bradley compares the measures in a representor to committee members, each voting on a particular issue, say the true bias of a coin. As they acquire more evidence, the committee members will often converge on a specific chance hypothesis. He writes:

...the committee members are “bunching up”. Whatever measure you put over the set of probability functions—whatever “second order probability” you use—the “mass” of this measure gets more and more concentrated around the true chance hypothesis. (Bradley, 2012, p. 157)

Note, however, that such bunching up cannot be modeled by imprecise probabilism alone.⁶ In a similar vein, Joyce (2005), in a paper defending imprecise probabilism, attempts to explicate something that imprecise probabilism was advertised to handle better than precise probabilism: weight of evidence. But in fact, the explication uses a density over chance hypotheses to account for the notion of evidential weight and conceptualizes the weight of evidence as an increase of concentration of smaller subsets of chance hypotheses, without any reference to representors in the explication of the notion of weight.

The idea that one should use higher-order probabilities has also been suggested by critics of imprecise probabilism. For example, Carr (2020) argues that sometimes evidence requires uncertainty about what credences to have. Carr, however, does not articulate this suggestion more fully, does not develop it formally, and does not explain how her approach would fare against the difficulties affecting precise and imprecise probabilism. This is the key goal of this paper.

The underlying idea of the higher-order approach we propose is that **uncertainty is not a single-dimensional thing to be mapped on a single one-dimensional scale such as a real line. It is the whole shape of the whole distribution over parameter values that should be taken under consideration.**⁷ From this perspective, when an agent is asked about their credal

⁵Relatedly, in forensic evidence evaluation even scholars who disagree about the value of going higher-order agree that interval reporting is problematic, as the choice of a limit or uncertainty level is rather arbitrary (Sjerps et al., 2015; Taroni, Bozza, Biedermann, & Aitken, 2015).

⁶Bradley seems to be aware of that, which would explain the use of scare quotes: when he talks about the option of using second-order probabilities in decision theory, he insists that ‘there is no justification for saying that there is more of your representor here or there.’ ~[p.~195]

⁷Bradley admits this much (Bradley, 2012, p. 90), and so does Konek (Konek, 2013, p. 59). For instance, Konek

stance towards X , they can refuse to summarize it in terms of a point value $P(X)$. They can instead express their credal stance in terms of a probability (density) distribution f_x treating $P(X)$ as a random variable.

To be sure, an agent's credal state toward X could sometimes be usefully represented by the expectation, especially when the agent is quite confident about the probability of a given proposition. Generally, expectation is defined as $\int_0^1 x f(x) dx$ —in the context of our approach here, we can think of x as the objectively appropriate/justified degree of belief in a given proposition, and of f as the density representing the agent's uncertainty about x . Perhaps, such an expectation can be used as the precise, object-level credence in the proposition itself, where f is the probability density over possible object-level probability values. But this need not always be the case. If the probability density f is not sufficiently concentrated around a single value, a one-point summary might fail to do justice to the nuances of the agent's credal state. This approach lines up with common practice in Bayesian statistics, where the primary role of uncertainty representation is assigned to the whole distribution. Summaries such as the mean, mode standard deviation, mean absolute deviation, or highest posterior density intervals are only succinct ways for representing the uncertainty of a given scenario. For example, consider again the scenario in which the agent knows that the bias of the coin is either .4 or .6 but the former is three times more likely. Representing the agent's credal state with the expectation $P(X) = .75 \times .4 + .25 \times .6 = .45$ would fail to capture an important feature of RA's belief—that she believes the two biases to be of hugely different plausibilities, and that she in fact is certain that the bias is *not* .75.

This higher-order approach as a technical device is not very surprising. Bayesian probabilistic programming languages embrace the well-known idea that parameters can be stacked and depend on each other in more or less complicated manners Bingham et al. (2021). What is however somehow surprising is that while the technical device has been available, it hasn't been implemented to model agent's uncertainty, and by the same token to address all the challenging scenarios we discussed so far.

Once we allow more expressive power in this fashion, we obtain rather straightforwardly more honest representations of RA's credal states, illustrated in Figure 1. In particular, the scenario in which the two biases of the coin are not equally likely—which imprecise probabilism cannot model—can be easily modeled within high-order probabilism by assigning different probabilities to the two biases.

Besides its flexibility in modelling uncertainty, higher-order probabilism does not fall prey to belief inertia. Consider a situation in which you have no idea about the bias of a coin. So you start with a uniform density over $[0, 1]$ as your prior. By using binomial probabilities as likelihoods, observing any non-zero number of heads will exclude 0 and observing any non-zero number of tails will exclude 1 from the basis of the posterior. The posterior distribution will become more centered around the parameter estimate as the observations come in.

Figure 2 shows—starting with a uniform prior distribution—how the posterior distribution changes after successive observations of heads, heads again, and then tails.⁸ A further advantage of high-order probabilism over imprecise probabilism is that the prospects for accuracy-based arguments are not foreclosed. This is a significant shortcoming of imprecise probabilism, especially because such arguments exist for precise probabilism. One can show that there

disagrees with: (1) X is more probable than Y just in case $p(X) > p(Y)$, (2) D positively supports H if $p_D(H) > p(H)$, or (3) A is preferable to B just in case the expected utility of A w.r.t. p is larger than that of B .

⁸More generally, learning about frequencies, assuming independence and constant probability for all the observations, is modeled the Bayes way. You start with some prior density p over the parameter values. If you start with complete lack of information, p should be uniform. Then, you observe the data D which is the number of successes s in a certain number of observations n . For each particular possible value θ of the parameter, the probability of D conditional on θ follows the binomial distribution. The probability of D is obtained by

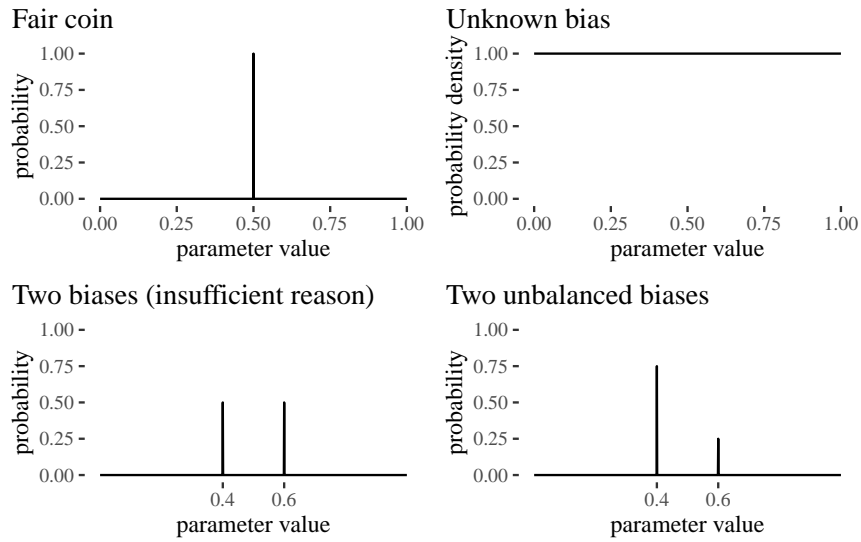


Figure 1: Examples of higher-order distributions for a few scenarios problematic for both precise and imprecise probabilism.

exist proper scoring rules for higher-order probabilism. These rules can then be used to formulate accuracy-based arguments. Another interesting feature of the framework is that the point made by Schoenfield against imprecise probabilism does not apply: there are cases in which accuracy considerations recommend an imprecise stance (that is, a multi-modal distribution) over a precise one. We will get back to these issues when we talk about accuracy.

Ref to section

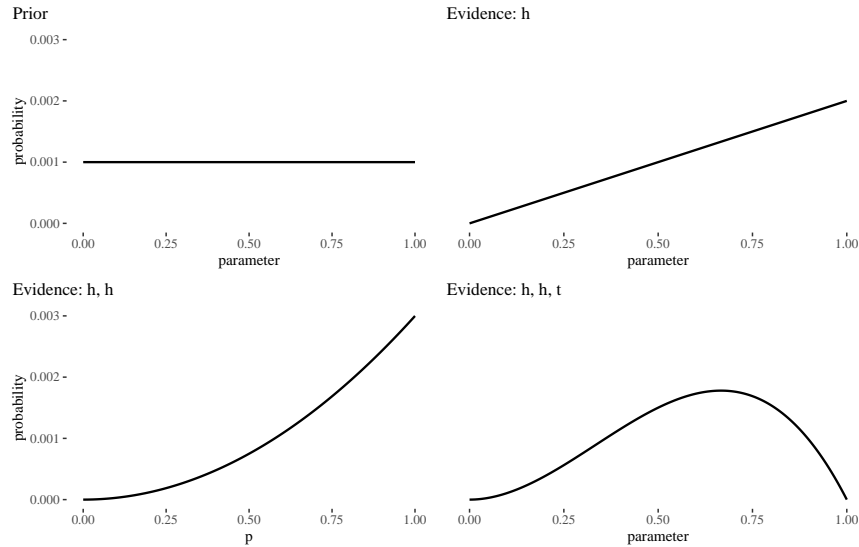


Figure 2: As observations of heads, heads and tails come in, extreme parameter values drop out of the picture and the posterior is shaped by the evidence.

integration. That is:

$$\begin{aligned}
 p(\theta|D) &= \frac{p(D|\theta)p(\theta)}{p(D)} \\
 &= \frac{\theta^s(1-\theta)^{(n-s)}p(\theta)}{\int (\theta')^s(1-\theta')^{(n-s)}p(\theta') d\theta'}.
 \end{aligned}$$

The next two passages are somewhat new and need to be carefully read and revised.

The reader might be worried. The examples we discussed so far involve estimation of chances or population frequencies; but how are we to conceptualize higher order probabilities in a more general settings when we think of first-order probabilities as RAs degrees of belief? One might argue: since first-order probabilities capture one’s uncertainty about a proposition of interest, second-order probabilities are supposed to capture one’s uncertainty about how uncertain you are. But seems that agents with a decent amount of introspection should be aware of how uncertain they are, so “estimating” their first-order uncertainties seems unnecessary.

Let us propose a somewhat more general picture that we hope will address this concern. In many contexts, evidence justifies first-order probability assignments (for instance, population frequency estimates) to various degrees. For instance, suppose there is no evidence about the bias of a coin. Then, each first-order point uncertainty about it would be equally (un)-justified. If, instead, we know the coin is fair, the evidence clearly selects one preferred value, .5. But often and with respect to propositions other than straightforward propositions about a frequency, evidence is stronger than the former case and weaker than the latter case. The evidence justifies different values of first-order uncertainty to various degrees. On our picture, second order probabilities can be conceptualized in such a context as densities capturing the extent to which different first-order uncertainties are supported by the evidence.

Now, let’s see how thinking in terms of higher-order probabilities can be helpful in problems that are more realistic than coin tossing.

A more concrete example

In this section, we go over a stylized, but fairly realistic case in which it makes an important difference whether we approach the problem from the precise, imprecise, or higher-order perspective. A defendant in a criminal case may face multiple items of incriminating evidence whose strength can at least sometimes be assessed using probabilities. For example, consider a murder case in which the police recover trace evidence that matches the defendant. Hair found at the crime scene matches the defendant’s hair (call this evidence hair). In addition, the defendant owns a dog whose fur matches the dog fur found in a carpet wrapped around one of the bodies (call this evidence dog).⁹ The two matches suggest that the defendant (and the defendant’s dog) must be the source of the crime traces (call this hypothesis source). But how strong is this evidence, really? What are the fact-finders to make of it?

The standard story among legal probabilists goes something like this Urbaniak & Di Bello (2021). To evaluate the strength of the two items of match evidence, we must find the value of the likelihood ratio:

$$\frac{P(\text{dog} \wedge \text{hair}|\text{source})}{P(\text{dog} \wedge \text{hair}|\neg\text{source})}$$

For simplicity, the numerator can be equated to one. To fill in the denominator, an expert provides the relevant random match probabilities. Suppose the expert testifies that the probability of a random person’s hair matching the reference sample is about 0.0253, and the probability of a random dog’s hair matching the reference sample happens to be about the same, 0.0256.¹⁰

⁹The hair evidence and the dog fur evidence are stylized after two items of evidence in the notorious 1981 Wayne Williams case (Deadman, 1984b, 1984a).

¹⁰Probabilities have been slightly but not unrealistically modified to be closer to each other in order to make a conceptual point. The original probabilities were 1/100 for the dog fur, and 29/1148 for Wayne Williams’ hair. We modified the actual reported probabilities slightly to emphasize the point that we will elaborate further on: the same first-order probabilities, even when they sound precise, may come with different degrees of second-order uncertainty.

Presumably, the two matches are independent lines of evidence. In other words, their random match probabilities must be independent of each other conditional on either possible truth value of the source hypothesis.¹¹ Then, to evaluate the overall impact of the evidence on the source hypothesis, you calculate:

$$\begin{aligned} P(\text{dog} \wedge \text{hair} | \neg \text{source}) &= P(\text{dog} | \neg \text{source}) \times P(\text{hair} | \neg \text{source}) \\ &= 0.0252613 \times 0.025641 = 6.4772626 \times 10^{-4} \end{aligned}$$

This is a very low number. Two such random matches would be quite a coincidence. The expert facilitates your understanding of how this low number should be interpreted: they show you how the items of match evidence change the probability of the source hypothesis given a range of possible priors (Figure 3).

The posterior of .99 is reached as soon as the prior is higher than 0.061.¹² While perhaps not sufficient for outright belief in the source hypothesis, the evidence seems extremely strong: a minor additional piece of evidence could make the case against the defendant overwhelming.

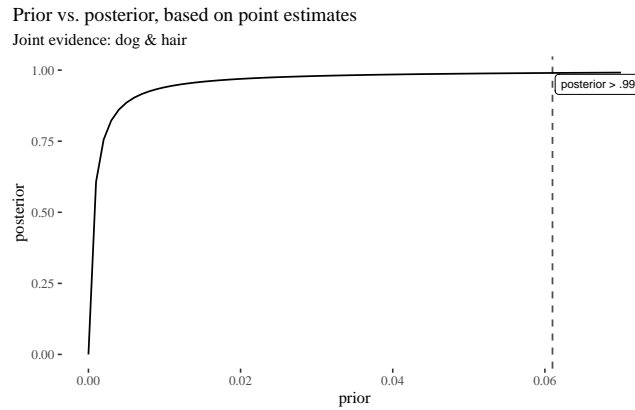


Figure 3: Impact of dog fur and human hair evidence on the prior, point estimates.

Unfortunately, this analysis leaves out something crucial. You reflect on what you have been told and ask the expert: how can you know the random match probabilities with such precision? Shouldn't we also be mindful of the uncertainty that may affect these numbers? The expert agrees, and tells you that in fact the random match probability for the hair evidence is based on 29 matches found in a database of size 1148, while the random match probability for the dog evidence is based on finding two matches in a reference database of size 78.

The expert's answer makes apparent that the precise random match probabilities do not tell the whole story. Perhaps, the information about sample sizes is good enough and now you know how to use the evidence properly.¹³ But if you are like most human beings, you can't. What to do, then?

You ask the expert for guidance: what are reasonable ranges of the random match probabilities? What are the worst-case and best-case scenarios? The expert responds with 99% credible intervals—specifically, starting with uniform priors, the ranges of the random match

¹¹It is possible for A and B to be independent conditional on C , but not conditional on $\neg C$. Here, we require both independencies to hold.

¹²These calculations assume that the probability of a match if the suspect and the suspect's dog are the sources is one.

¹³This is what, effectively, Taroni et al. (2015) seem to suggest when they insist the fact-finders should be simply given point estimates and information about the study set-up, such as sample size. We disagree.

probabilities are (.015,.037) for hair evidence and (.002, .103) for fur evidence.¹⁴ With this information, you redo your calculations using the upper bounds of the two intervals: .037 and .103. The rationale for choosing the upper bounds is that these numbers result in random match probabilities that are most favorable to the defendant. Your new calculation yields the following:

$$P(\text{dog} \wedge \text{hair} | \neg \text{source}) = .037 \times .103 = .003811.$$

This number is around 5.88 times greater than the original estimate. Now the prior probability of the source hypothesis needs to be higher than 0.274 for the posterior probability to be above .99 (Figure 4). So you are no longer convinced that the two items of match evidence are strongly incriminating.

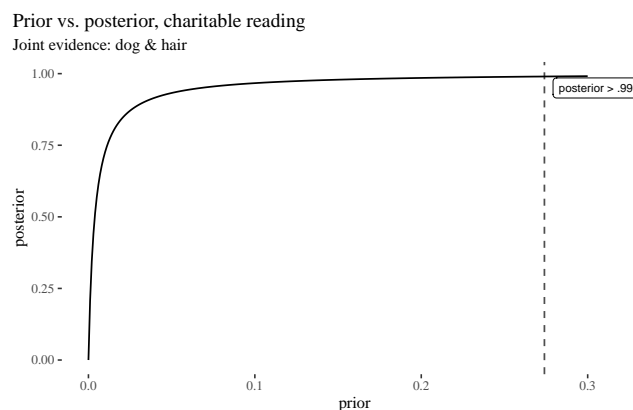


Figure 4: Impact of dog fur and human hair evidence on the prior, charitable reading.

This result is puzzling. Are the two items of match evidence strongly incriminating evidence (as you initially thought) or somewhat weaker (as the new calculation suggests)? For one thing, using precise random match probabilities might be too unfavorable toward the defendant. On the other hand, your new assessment of the evidence based on the upper bounds might be too *favorable* toward them. Is there a middle way that avoids overestimating and underestimating the strength of the evidence?

To see what this middle path looks like, we should reconsider the calculations you just did. You made an important blunder: you assumed that because the worst-case probability for one event is x and the worst-case probability for another independent event is y , the worst-case probability for their conjunction is xy . But this conclusion does not follow if the margin of error (credible interval) is fixed. The intuitive reason is simple: just because the probability of an extreme (or larger absolute) value x for one variable X is .01, and so it is for the value y of another independent variable Y , it does not follow that the probability that those two independent variables take values x and y simultaneously is the same. This probability is actually much smaller. The interval presentation instead of doing us good led us into error.

In general, it is impossible to calculate the credible interval for the joint distribution based solely on the individual credible intervals corresponding to the individual events. We need additional information: the distributions that were used to calculate the intervals for the probabilities of the individual events. In our example, if you additionally knew, for instance, that

¹⁴Roughly, the 99% credible interval is the narrowest interval to which the expert thinks the true parameter belongs with probability .99. For a discussion of what credible intervals are, how they differ from confidence intervals, and why confidence intervals should not be used, see Kruschke (2015).

the expert used beta distributions (as, arguably, they should in this context), you could in principle calculate the 99% credible interval for the joint distribution. It usually will not be the same as whatever the results of multiplying the individual interval edges, and it is unlikely that a human fact-finder would be able to correctly run such calculations in their head even if they knew the functional form of the distributions used.¹⁵ So providing the fact-finder with individual intervals, even if further information about the distributions is provided, might easily mislead.¹⁶

As it turns out, given the reported sample sizes, the 99% credible interval for the probability $P(\text{dog} \wedge \text{hair} | \neg \text{source})$ is (0.000023, 0.002760). The upper bound of this interval would then require the prior probability of the source hypothesis to be above .215 for the posterior to be above .99. On this interpretation, the two items of match evidence are still not quite as strong as you initially thought, but stronger than what your second calculation indicated.

We still should think of credible intervals as rough summaries, which might be useful if the underlying distributions are fairly symmetrical, or narrow enough. But in our case, they might not be. For instance, Figure 5 depicts beta densities for dog fur and human hair, together with sampling-approximated density for the joint evidence.

The distribution for the joint evidence is not symmetric. If you were only informed about the edges of the interval, you would be oblivious to the fact that the most likely value (and the bulk of the distribution, really) does not simply lie in the middle between the edges. Just because the parameter lies in an interval with some posterior probability, it does not mean that the ranges near the edges of the interval are equally likely—the bulk of the density might very well be closer to one of the edges. Therefore, only relying on the edges can lead one to either overestimate or underestimate the probabilities at play. This also means that—following our advice on how to illustrate the impact of evidence on prior probabilities—a better representation of the dependence of the posterior on the prior should comprise multiple possible sampled lines whose density mirrors the density around the probability of the evidence (Figure 6).

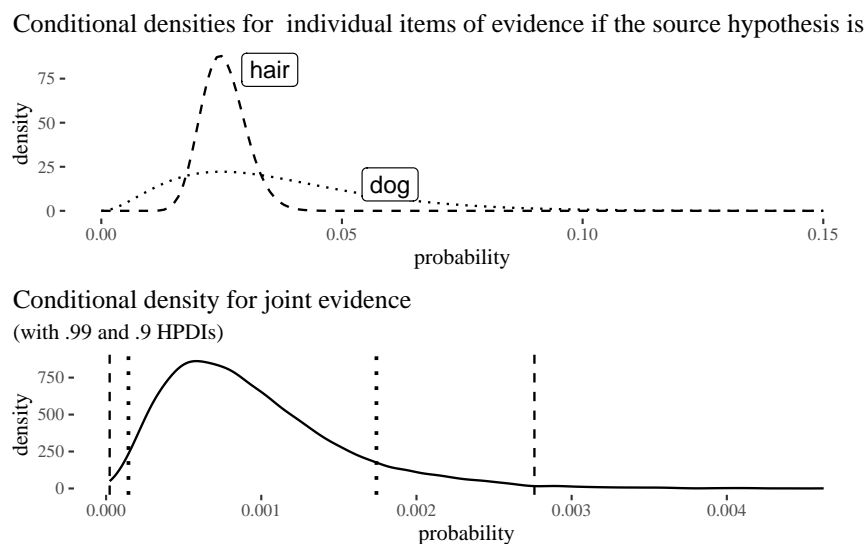


Figure 5: Beta densities for individual items of evidence and the resulting joint density with .99 and .9 highest posterior density intervals, assuming the sample sizes as discussed and independence, with uniform priors.

¹⁵Also, in principle, in more complex contexts, we need further information about how the items of evidence are related if we cannot take them to be independent.

¹⁶Investigation of the extent to which the individual interval presentation is misleading would be an interesting psychological study.

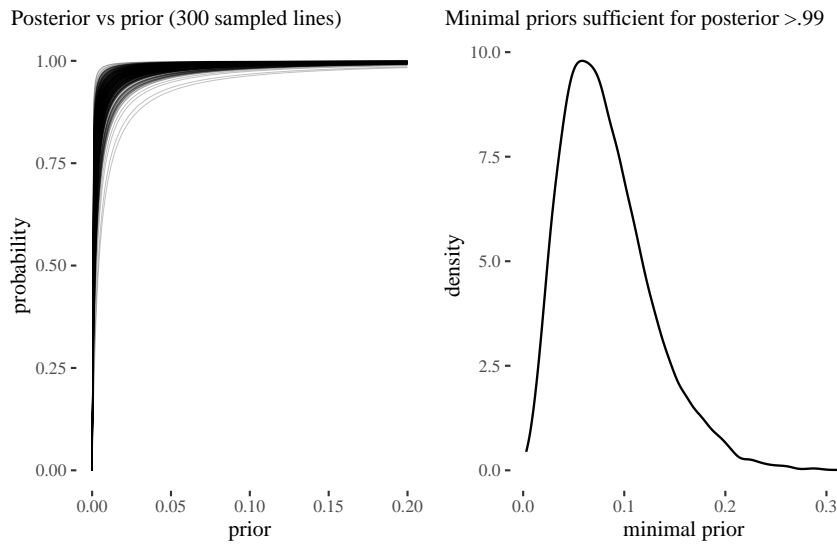


Figure 6: 300 lines illustrating the uncertainty about the dependence of the posterior on the prior given aleatory uncertainty about the evidence, with the distribution of the minimal priors required for the posterior to be above .99.

This, then, is the main claim illustrated in this section: higher-order approach to evidence evaluation is more reliable and more honest about the uncertainties involved. Whenever density estimates for the probabilities of interest are available (and they should be available for match evidence and many other items of scientific evidence if the reliability of a given type of evidence has been properly studied), those densities should be reported for assessing the strength of the evidence. This approach avoids hiding actual aleatory uncertainties under the carpet. It also allows for a balanced assessment of the evidence, whereas using point estimates or intervals may exaggerate or underestimate the value of the evidence.

Mathematically, we do not propose anything radically new—we just put together some of the items from the standard Bayesian toolkit. The novelty is rather in our arguing that that these tools are under-appreciated in formal epistemology and in the legal scholarship and should be properly used to incorporate second-order uncertainties in evidence evaluation and incorporation.

Computational and representational considerations

The higher-order framework we are advocating is not only applicable to the evaluation of individual pieces of evidence. Complex bodies of evidence and hypotheses—for example, those often represented by Bayesian networks—can also be approached from this perspective. The general strategy is this: (1) capture the uncertainties involving the individual items of evidence in a modular fashion using the standard tools for statistical inference. (2) Elicit other probabilities or densities from experts¹⁷, (3) put those together using a structure similar to that of a Bayesian network, except allowing for uncertainties of various levels to be put together—a usual tool for such a representation is a probabilistic program (Bingham et al., 2021), and (4) perform inference evaluating the relevant probabilities or densities of interest.

If the reader is more used to thinking in terms of Bayesian networks, a somewhat restrictive but fairly straightforward way to conceptualize a large class of such programs is to imagine

¹⁷For expert elicitation of densities in a parametric fashion and the discussion of the improvement to which doing so instead of eliciting point values leads, see (O’Hagan et al., 2006).

a probabilistic program as stochastically generating Bayesian networks using our uncertainty about the parameter values, update with the evidence, and propagate uncertainty to approximate the marginal posterior for nodes of interest.

As an illustration, let us start with a simplified Bayesian network developed by Fenton & Neil (2018). The network is reproduced in Figure 7 and represents the key items of evidence in the infamous British case *R. v. Clark* (EWCA Crim 54, 2000).¹⁸

In a Bayesian network the arrows depict direct relationships of influence between variables, and nodes—conditional on their parents—are taken to be independent of their non-descendants. A murder and B murder are binary nodes corresponding to whether Sally Clark’s sons, call them A and B, were murdered. These nodes influence whether signs of disease (A disease and B disease) and bruising (A bruising and B bruising) were present. Also, since A’s death preceded in time B’s death, whether A was murdered casts some light on the probability that B was also murdered.

The choice of the probabilities in the network is quite specific, and it is not clear where such precise values come from. The standard response invokes *sensitivity analysis*: a range of plausible values is tested. As already discussed, this approach ignores the shape of the underlying distributions. Sensitivity analysis does not make any difference between probability measures (or point estimates) in terms of their plausibility, but some will be more plausible than others. Moreover, if the sensitivity analysis is guided by extreme values, these might play an undeservedly strong role. These concerns can be addressed, at least in part, by recourse to higher-order probabilities. In a precise Bayesian network, each node is associated with a probability table determined by a finite list of numbers (precise probabilities). But suppose that, instead of precise numbers, we have densities over parameter values for the numbers in the probability tables.¹⁹ An example for the Sally Clark case is represented in Figure 8.

¹⁸Sally Clark’s first son died in 1996 soon after birth, and her second son died in similar circumstances a few years later in 1998. At trial, the pediatrician Roy Meadow testified that the probability that a child from such a family would die of Sudden Infant Death Syndrome (SIDS) was 1 in 8,543. Meadow calculated that therefore the probability of both children dying of SIDS was approximately 1 in 73 million. Sally Clark was convicted of murdering her infant sons. The conviction was reversed on appeal. The case of appeal was based on new evidence: signs of a potentially lethal disease were found in one of the bodies.

¹⁹The densities of interests can then be approximated by (1) sampling parameter values from the specified distributions, (2) plugging them into the construction of the BN, and (3) evaluating the probability of interest in that precise BN. The list of the probabilities thus obtained will approximate the density of interest. In what follows we will work with sample sizes of 10k.

Using the probabilistic program, we can investigate the impact of different items of evidence on Sally Clark's probability of guilt (Figure 8). The starting point is the prior density for the Guilt node (first graph). Next, the network is updated with evidence showing signs of bruising on both children (second graph). Next, the assumption that both children lack signs of potentially lethal disease is added (third graph). Finally, we consider the state of the evidence at the time of the appellate case: signs of bruising existed on both children, but signs of lethal disease were discovered only on the first child. Interestingly, in the strongest scenario against Sally Clark (third graph), the median of the posterior distribution is above .95, but the uncertainty around that median is still too wide to warrant a conviction.²⁰ This underscores the fact that relying on point estimates can lead to overconfidence. Paying attention to the higher-order uncertainty about the first-order probability can make a difference to trial decisions.

One question that arises is how this approach relates to the standard method of using likelihood ratios to report the value of the evidence. On this approach, the conditional probabilities that are used in the likelihood ratio calculations are estimated and come in a package with an uncertainty about them. Accordingly, these uncertainties propagate: to estimate the likelihood ratio while keeping track of the uncertainty involved, we can sample probabilities from the selected distributions appropriate for the conditional probabilities needed for the calculations, then divide the corresponding samples, obtaining a sample of likelihood ratios, thus approximating the density capturing the recommended uncertainty about the likelihood ratio. Uncertainty about likelihood ratio is just propagated uncertainty about the involved conditional probabilities. For instance, we can use this tool to gauge our uncertainty about the likelihood ratios corresponding to the signs of bruising in son A and the presence of the symptoms of a potentially lethal disease in son A (?@fig-sclrs).

N: it's confusing, crossreference to a hidden visualization

Accuracy in the second-order setting

Accuracy

As we already discussed, one challenge for the imprecisers is providing a workable scoring rule that would be a counterpart of, say, the Brier scoring rule for the precise case. While the imprecisers have hard time defining what the accuracy of a set of measures is, our path is easier. Already some work has been done on the notion of accuracy of continuous probability distributions (Hersbach (2000), Pettigrew (2012), Gneiting & Raftery (2007)). One key notion in use is that of continuous ranked probability score (CRPS) of a distribution p with respect to a possible world w :

$$I(p, w) = \int_{-\infty}^{\infty} |P(x) - \mathbf{1}(x \geq V(w))|^2 dx$$

where P is the cumulative probability corresponding to a given density, and

$$\mathbf{1}(x \geq V(w)) = \begin{cases} 1 & \text{if } x \geq V(w) \\ 0 & \text{o/w.} \end{cases}$$

The intuition here is that the measure takes the Cramer-Von-Mises measure of distance between densities, defined in terms of the area under the squared euclidean distances between the corresponding cumulative density functions:

$$\mathcal{C}(p, q) = \int_0^1 |P(x) - Q(x)|^2 dx$$

²⁰The lower limit of the 89% Highest Posterior Density Intervals (HPDI) is at .83.

and uses it to measure distance to an epistemically omniscient chance hypothesis, which either puts full weight on 0, if a given proposition is false, or on 1, otherwise. We will start building by reflecting on this approach.

First, as in practice we are unable to work with infinite precision anyway, not much harm is done and much computational ease is made with (grid) approximations, so we will keep using these in line with the previous developments (note for instance that there are no readily computable solutions to the integral used in the definition of CRPS, although it can sometimes be evaluated in closed form) (Gneiting & Raftery, 2007, p. 366). So, instead of integration, we'll be using summation over the values for a finite number of bins.

Now, let's see how this approach would play out in a scenario very much like Schoenfeld's (EMC), with an additional layer of uncertainty: the opponent will produce two coins, one with the distribution of Heads either normal around .3, and one normal around .5, both with the standard deviation of .05, randomly pick one of these coins and then toss it. The RA knows the setup. Consider the following three (out of many) possible stances that RA could take:

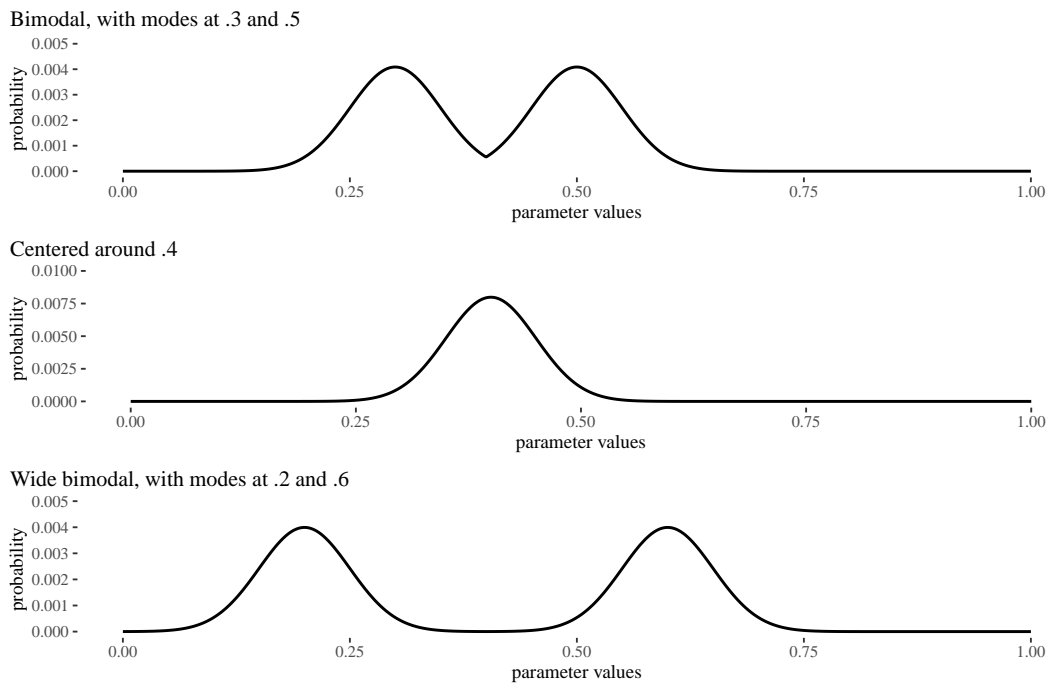


Figure 9: Three (out of many) candidates in a vague EMS scenario. All distributions are built from normal distributions with standard deviation .5, the bimodal ones are “glued” in the middle.

An impreciser might be inclined to say that it is the bimodal distribution that's appropriately evidence-responsive. The centered one, while centering on the expected value, definitely gets the chances wrong, while the wide bimodal has its guesses too close to truth values and too far from the actual known chances. Now, is this in any way mirrored by CRPS and expected CRPS calculations? It turns out it isn't.

distribution	CRPS1	CRPS0	KLD1	KLD0	ExpCRPS	ExpKLD
bimodal	534.7305	334.9305	80.06971	33.90347	414.8505	52.36997
centered	571.2192	371.4192	110.84220	53.13440	451.3392	76.21752
wide bimodal	485.4052	285.6177	54.13433	19.50965	365.5340	33.35974

Table 1: CPRS and KLD inaccuracies of the three distributions to the TRUE and FALSE omniscient functions, with expected inaccuracies.

Notice that the expected inaccuracy recommend the wide bimodal distribution, which does not seem desirable! This, notice also, doesn't change if instead of CRPS we use the KL divergence from the omniscient measure, so it doesn't seem like the choice of the measure itself is the culprit here.

The problem here is that all these distributions have the same expected value: .4, which is used in the calculations of the expected inaccuracies. This also means that not only the wide bimodal distribution expects itself to be the least inaccurate, but also that other measures expect it to be the least inaccurate! This also suggests that the strategy of (i) calculating two distances/divergencies from the two extreme omniscient measures and (ii) averaging by plugging in the expected value, does not result in a proper inaccuracy score.

But this strategy is clearly against the spirit of our enterprise. If we start with the idea that expected values are often not good representations of RA's uncertainty, it is not terribly surprising that they do not lead to sensible expected inaccuracy calculations. After all, since the three distributions do have the same expected value, the difference between the probabilities they assigned don't seem to be taken seriously in the weighting stage (ii). The question now is, how can we do justice to the complexity of RA's credal state in the expected inaccuracy considerations?

Well, if we start with taking RA's higher order probabilities to be probabilities about which parameter values are the right ones (true chances, real population frequencies, the point credences justified by the evidence, or what have you, philosophically speaking), we should see how taking these intuitions seriously plays out. So, instead of measuring inaccuracy with respect to two omniscient credences peaking at

either 0 or 1 and averaging using expected values, we should instead look at n potential true probability hypotheses, each of them pointed at a single bin in our approximation, calculate all the inaccuracies with respect to their corresponding omniscient functions, and calculate the expected inaccuracies scores using whole distributions rather than their expected values.

For the three distributions we're discussing in this chapter, the inaccuracies calculated using CRPS and KL divergence with respect to various potential true probability distributions look as in Figure 10.

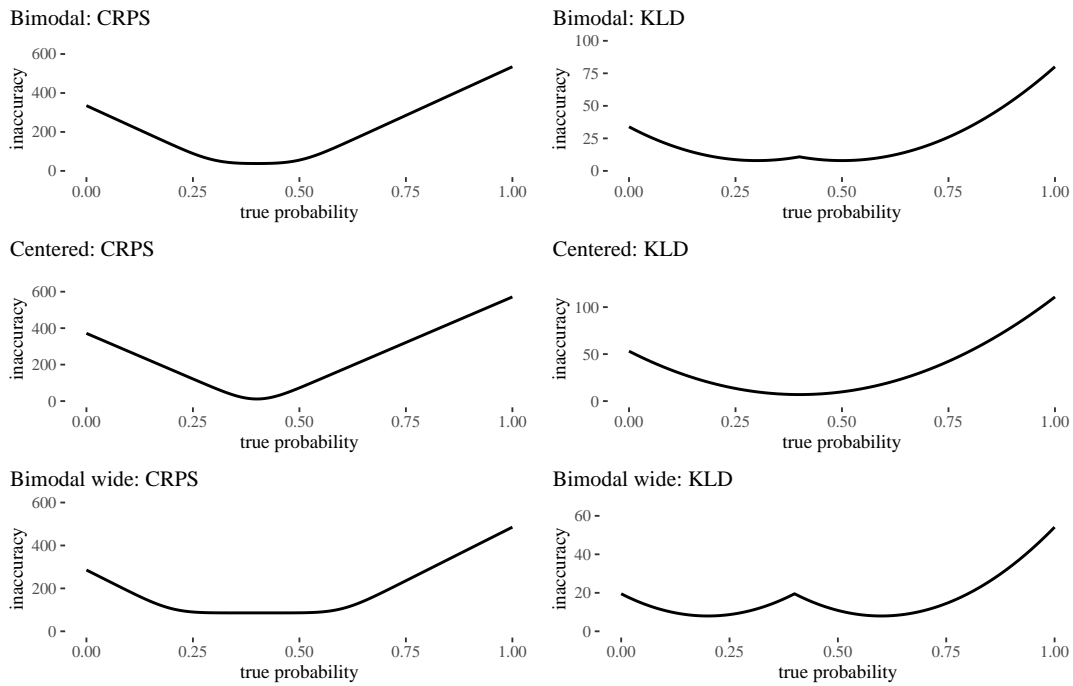


Figure 10: CLPSR and KL divergence based inaccuracies vs (omniscient functions corresponding to) n true probability hypotheses for the three distributions discussed in this section.

One important difference transpires between using CRPS rather than KLD. Notice how for chance hypotheses between the actual peaks the inaccuracy remains flat. This seems to be an artifice of choosing a squared distance metric. If instead we go with a more principled, information-theory-inspired KL divergence, inaccuracy in fact jumps a bit for values in between the peaks for the bimodal distributions, which seems intuitive and desirable.

Note that now the expected inaccuracies of the distributions from their perspective look as in Table 2.

	CRPS			KLD		
	bimodal	centered	wide bimodal	bimodal	centered	wide bimodal
bimodal	64.670	78.145	88.380	8.577	10.655	11.336
centered	41.657	28.181	85.911	9.239	7.690	15.627
wide bimodal	137.699	171.719	113.989	11.541	19.231	8.689

Table 2: Expected inaccuracies of the three distributions from their own perspectives. Each row corresponds to a perspective.

Note that now the results are as intuitively they should: each distribution recommends itself. How does the framework capture the idea that it is the bimodal distribution that seems more adequate than the others?

Well, one way to go would be to measure inaccuracy with respect to the only chance hypotheses that should be on the table, given the testimonial evidence. H_3 on which the true chance is .3 and H_5 on which the true chance is .5. The respective inaccuracies are as in Table 3.

	CRPS		KLD	
	H3	H5	H3	H5
bimodal	55.475	55.378	7.935	7.935
centered	72.281	72.090	9.836	9.825
wide bimodal	86.230	86.223	10.871	10.882

Table 3: CRPS and KLD inaccuracies of the three distributions with respect to the two hypotheses. Note that on both inaccuracy measures the bimodal distribution dominates the other two.

Just to double-check if some of this desirable outcome isn’t caused by not using pointed credences, we can run the calculations using the pointy version: with all the weight on .4, or weights split in half, either between .3 and .5, or between .2 and .6. As expected, inaccuracy considerations recommend the bimodal version, whichever of the two hypotheses holds (Table 4).

	CRPS		KLD	
	H3	H5	H3	H5
pointed bimodal	49.75	49.75	1.00	1.00
pointed centered	100.00	100.00	16.61	16.61
pointed wide bimodal	99.75	99.75	16.61	16.61

Table 4: CRPS and KLD inaccuracies of the three pointed distributions with respect to the two hypotheses.

Now, the reader might worry that this has been only a discussion of an example, which fails to establish the strict propriety of the KLD inaccuracy measure. Fair point. In fact, such a proof is given in the appendix to this paper. Just to get the gist of the argument, consider taking the inaccuracy of a second-order discretized probability mass p over a parameter space $[0, 1]$, given that the real probability is θ as the Kullback-Leibler divergence of p from the indicator distribution of θ (which assigns 1 to θ and 0 to all other parameter values in the parameter space), denoted as $\mathcal{J}_{D_{KL}}^2$.²¹ It turns out that this is a strictly proper inaccuracy measure: each p expects itself to be the least inaccurate distribution. The argument has four key moves.

1. the inaccuracy of p w.r.t. to parameter θ is just $-\log_2 p(\theta)$,
2. the expected inaccuracy of p from the perspective of p is the entropy of p , $H(p)$,
3. the inaccuracy of q from the perspective of p is the cross-entropy $H(p, q)$,
4. and it is an established result that cross-entropy is strictly larger than entropy as soon as $p \neq q$.

Discussion

Our approach does involve multiple parameters, uncertainty about them, along with a dependency structure between random variables. So it is only natural to ask whether what we propose is not just an old wolf in a new sheep’s clothing, as one might think that what looks like a DAG and quacks like a DAG is always a hierarchical model. In this section we briefly clarify what the answer to this question is.

²¹The argument generalizes to parameter spaces that correspond to probabilities of multiple propositions which are Cartesian products of parameter spaces explicitly used in the argument in this section.

First, we need some clarity on what a Bayesian hierarchical model is. In the widest sense of the word, these are mathematical descriptions involving multiple parameters such that credible values for some of them meaningfully depend on the values of other parameters, and that dependencies can be re-factored into a chain of dependencies. For instance, think about a joint parameter space for two parameters θ and ω , where $p(\theta, \omega|D) \propto p(D|\theta, \omega)p(\theta, \omega)$. If, further, some independence-motivated re-factoring of the right-hand side—for instance as $p(D|\theta)p(\theta\omega)p(\omega)$ —is possible, we are dealing with a hierarchical model in the wide sense of the word.

Such models usually come useful when we are dealing with clustered data, such as a cohort study with repeated measures, or some natural groupings at different levels of analysis. Then, lower-level parameters are treated as i.i.d. and share the same parameter distribution characterized by some hyper-parameters in turn characterized by a prior distribution. As a simple example consider a scenario in which we are dealing with multiple coins created by one mint—each coin has its own bias θ_i , but also there is some commonality as to what these biases are in this mint, represented by a higher-level parameter θ . Continuing the example, assume $\theta_i \sim \text{Beta}(a, b)$ and $y_{i|s} \sim \text{Bern}(\theta_s)$, where the former distribution can be re-parametrized as $\text{Beta}(\omega(k-2) + 1, (1-\omega)(k-2) + 1)$. Let's keep k fixed, ω is our expected value of the θ_i parameters, with some dispersion around it determined by k . Now, if we also are uncertain about ω and express our uncertainty about it in terms a density $p(\omega)$, we got ourselves a hierarchical model with joint prior distribution over parameters $\prod p(\theta_i|\omega)p(\omega)$.

As another example, one can develop a multilevel regression model of the distributions of the random levels in various counties, where both the intercept and the slope vary with counties by taking

$y_i \sim \text{Norm}(\alpha_{j[i]} + \beta_{j[i]}x_i, \sigma_y^2)$, where j is a county index, $\alpha_j \sim \text{Norm}(\mu_\alpha, \sigma_\alpha^2)$, and $\beta_j \sim \text{Norm}(\mu_\beta, \sigma_\beta^2)$. Then, running the regression one estimates both the county-level coefficients, and the higher-level parameters.

Our approach is similar to the standard hierarchical models in the most general sense: there is a meaningful independence structure and distributions over parameter values that we are working with. However, our approach is unlike such models in a few respects. For one, we are not dealing with clustered data, and the random variables are mostly propositions and their truth values. Given a hypothesis H and an item of evidence E for it, there seems to be no interesting conceptualization on which the underlying data would be clustered. For example, considering stains at a crime scene as a subgroup of crimes being committed doesn't make logical sense. Yes, there is dependency between these phenomena, but describing it as clustering would be at least misleading. Second, the dependencies proceed through the values of the random variables which are **not** parameters, but rather truth-values, and require also conditional uncertainties regarding the dependencies between these truth-values.

Again, continuing the hypothesis-evidence example, we have $H \sim \text{Bern}(p_h)$, $p_h \sim \text{Beta}(a_h, b_h)$, and $E \sim \text{Bern}(p_e)$. But then we also have the beta distributions for the probability of the evidence conditional on the actual values of the random variables—the truth-values—thus $p_e|H = 1 \sim \text{Beta}(a_+, b_+)$ and $p_e|H = 0 \sim \text{Beta}(a_-, b_-)$. But the re-factoring in terms of the actual values of the random variables (which just happen to resemble probabilities because they are truth values) makes it quite specific, at the same time allowing for the computational use of a probabilistic program. Finally, the reasoning we describe is not a regression the way it is normally performed: the learning task is delegated to the bottom level of whatever happens to the Bayesian networks once updated with evidence. We would prefer to reserve the term *hierarchical model* for a class of models dealing with interesting cluster structures in the data. A more fitting term for the representation tool we propose should be used here is *probabilistic programs*. We do not claim any originality in devising this tool: it's an already existing tool. What we argue for, though, is its ability for

being usefully deployed in the context of forensic evidence evaluation and integration with other assumptions and hypotheses.

Perhaps, you might dislike the idea of going higher-order for theoretical reasons. One might be that you don't like the complexity. This seems to be the line taken by Bradley, who refuses to go higher-order for the following reason:

Why is sets of probabilities the right level to stop the regress at? Why not sets of sets? Why not second-order probabilities? Why not single probability functions? This is something of a pragmatic choice. The further we allow this regress to continue, the harder it is to deal with these belief representing objects. So let's not go further than we need. 131-132

We have argued extensively, that given the difficulties of both PP and IP and how the current approach handles it, we are not going further than we need in using higher-order probabilities. We're going where we should be. And the supposed pragmatic concerns that one might have are unclear: parameter uncertainty, approximations and other computational methods I have used in fact quite embedded in Bayesian statistical practice and decent computational tools for the framework I propose are available.²²

Another concern that you might have is that it is not clear what the semantics of such an approach should look like. While a more elaborate account is beyond the scope of this paper, the general gist of the approach can be modeled by a slight modification of a framework of probabilistic frames (Dorst, 2022b, 2022a). Start with a set of possible worlds W . Suppose you consider a class of probability distributions D , a finite list of atomic sentences q_1, \dots, q_2 corresponding to subsets of W , and a selection of true probability hypotheses C (think of the latter as omniscient distributions, $C \subseteq D$, but in principle this restriction can be dropped if need be). Each possible world $w \in W$ and a proposition $p \subseteq W$ come with their true probability distribution, $C_{w,p} \in D$ corresponding to the true probability of p in w , and the distribution that the expert assigns to p in w , $P_{w,p} \in D$. Then, various propositions involving distributions can be seen as sets of possible worlds, for instance, the proposition that the expert assigns d to p is the set of worlds w such that $P_{w,p} = d$.²³

Appendix: propriety

Appendix: the strict propriety of $\mathcal{J}_{D_{KL}}^2$

Let us start with a definition.

Definition 1 (concavity). *A function f is convex over an interval (a, b) just in case for all $x_1, x_2 \in (a, b)$ and $0 \leq \lambda \leq 1$ we have:*

$$f(\lambda x_1 + (1 - \lambda)x_2) \leq \lambda f(x_1) + (1 - \lambda)f(x_2)$$

A function f is concave just in case:

$$f(\lambda x_1 + (1 - \lambda)x_2) \geq \lambda f(x_1) + (1 - \lambda)f(x_2)$$

²²Also, you can insist that instead of going higher order we could just take our sample space to be the cartesian product of the original sample space and parameter space, or use parameters having certain values as potential states of a bayesian network. If you prefer not to call such approaches first-order, I don't mind, as long as you effectively end up assigning probabilities to certain probabilities, the representation means I discussed in this paper should be in principle available to you.

²³There is at least one important difference between this approach and that developed by Dorst. His framework is untyped, which allows for an enlightening discussion of the principle of reflection and alternatives to it. In this paper I prefer to keep this complexity apart and use an explicitly typed set-up.

A function f is strictly concave just in case the equality holds only if either $\lambda = 0$ or $\lambda = 1$.

For us it is important that if a function is twice differentiable on an interval, then it is (strictly) concave just in case its second derivative is non-positive (negative). In particular, as $(\log_2(x))'' = -\frac{1}{x^2 \ln(2)}$, \log_2 is strictly concave over its domain.²⁴

Lemma 1 (Jensen's inequality). *If f is concave, and g is any function of a random variable, $\mathbb{E}(f(g(x))) \leq f(\mathbb{E}(g(x)))$. If f is strictly concave, the equality holds only if $g(x) = \mathbb{E}g(x)$, that is, if $g(x)$ is constant everywhere.*

Proof. For the base case consider a two-point mass probability function. Then,

$$p_1 f(g(x_1)) + p_2 f(g(x_2)) \leq f(p_1 g(x_1) + p_2 g(x_2))$$

follows directly from the definition of concavity, if we take $\lambda = p_1$, $(1 - \lambda) = p_2$, and substitute $g(x_1)$ and $g(x_2)$ for x_1 and x_2 .

Now, suppose that $p_1 f(g(x_1)) + p_2 f(g(x_2)) = f(p_1 g(x_1) + p_2 g(x_2))$ and that f is strictly concave. That means either $(p_1 = 1 \wedge p_2 = 0)$, or $(p_1 = 0 \wedge p_2 = 1)$. Then either x always takes value x_1 , in the former case, or always takes value x_2 , in the latter case. $\mathbb{E}g(x) = p_1 g(x_1) + p_2 g(x_2)$, which equals $g(x_1)$ in the former case and $g(x_2)$ in the latter.

Now suppose Jensen's inequality and the consequence of strict concavity holds for $k - 1$ mass points. Write $p'_i = \frac{p_i}{1 - p_k}$ for $i = 1, 2, \dots, k - 1$. We now reason:

$$\begin{aligned} \sum_{i=1}^k p_i f(g(x_i)) &= p_k f(g(x_k)) + (1 - p_k) \sum_{i=1}^{k-1} p'_i f(g(x_i)) \\ &\leq p_k f(g(x_k)) + (1 - p_k) f\left(\sum_{i=1}^{k-1} p'_i g(x_i)\right) && \text{by the induction hypothesis} \\ &\leq f\left(p_k g(x_k) + (1 - p_k) \sum_{i=1}^{k-1} p'_i g(x_i)\right) && \text{by the base case} \\ &= f\left(\sum_{i=1}^k p_i g(x_i)\right) \end{aligned}$$

Notice also that at the induction hypothesis application stage we know that the equality holds only if $p_k = 1 \vee p_k + k = 0$. In the former case $g(x)$ always takes value $x_k = \mathbb{E}g(x)$. In the latter case, p_k can be safely ignored and $\sum_{i=1}^k p_i g(x_i) = \sum_{i=1}^{k-1} p'_i g(x_i)$ and by the induction hypothesis we already know that $\mathbb{E}g(x) = g(x)$. □

In particular, the claim holds if we take $g(x)$ to be $\frac{q(x)}{p(x)}$ (were both p and q are probability mass functions), and f to be \log_2 . Then, given that A is the support set of p , we have:

$$\sum_{x \in A} p(x) \log_2 \frac{q(x)}{p(x)} \leq \log_2 \sum_{x \in A} p(x) \frac{q(x)}{p(x)}$$

Moreover, the equality holds only if $\frac{q(x)}{p(x)}$ is constant, that is, only if p and q are the same pmfs. Let's use this in the proof of the following lemma.

²⁴I line with the rest of the paper, we'll work with log base 2. We could equally well use any other basis.

Lemma 2 (Information inequality). *For two probability mass functions p, q , $D_{\text{KL}}(p, q) \geq 0$ with equality iff $p = q$.*

Proof. Let A be the support set of p , and let q be a probability mass function whose support is B .

$$\begin{aligned}
-D_{\text{KL}}(p, q) &= -\sum_{x \in A} p(x) \log_2 \frac{p(x)}{q(x)} && \text{(by definition)} \\
&= \sum_{x \in A} p(x) - (\log_2 p(x) - \log_2 q(x)) \\
&= \sum_{x \in A} p(x) (\log_2 q(x) - \log_2 p(x)) \\
&= \sum_{x \in A} p(x) \log_2 \frac{q(x)}{p(x)} \\
&\leq \log_2 \sum_{x \in A} p(x) \frac{q(x)}{p(x)} && \text{by Jensen's inequality} \\
&\text{(and the equality holds only if } p = q) \\
&= \log_2 \sum_{x \in A} q(x) \\
&\leq \log_2 \sum_{x \in B} q(x) \\
&= \log(1) = 0
\end{aligned}$$

□

Observe now that D_{KL} can be decomposed in terms of cross-entropy and entropy.

Lemma 3 (decomposition). $D_{\text{KL}} = H(p, q) - H(p)$.

Proof.

$$\begin{aligned}
D_{\text{KL}}(p, q) &= \sum_{p_i} (\log_2 p_i - \log_2 q_i) \\
&= -\sum_{p_i} (\log_2 q_i - \log_2 p_i) \\
&= -\sum_{p_i} \log_2 q_i - \sum_{p_i} -\log_2 p_i \\
&= \underbrace{-\sum_{p_i} \log_2 q_i}_{H(p, q)} - \underbrace{\sum_{p_i} -\log_2 p_i}_{H(p)}
\end{aligned}$$

□

With information inequality this easily entails Gibbs' inequality:

Lemma 4 (Gibbs' inequality). $H(p, q) \geq H(p)$ with identity only if $p = q$.

Now we are done with our theoretical set-up. Here is how it entails the propriety of $\mathcal{J}_{D_{\text{KL}}}^2$. First, let's systematize the notation. Consider a discretization of the parameter space $[0, 1]$ into

n equally spaced values $\theta_1, \dots, \theta_n$. For each i the “true” second-order distribution if the true parameter indeed is θ_i —we’ll call it the indicator of θ_i —is defined by

$$Ind^k(\theta_i) = \begin{cases} 1 & \text{if } \theta_i = \theta_k \\ 0 & \text{otherwise} \end{cases}$$

I will write Ind_i^k instead of $Ind^k(\theta_i)$.

Now consider a probability distribution p over this parameter space, assigning probabilities p_1, \dots, p_n to $\theta_1, \dots, \theta_n$ respectively. It is to be evaluated in terms of inaccuracy from the perspective of a given ‘true’ value θ_k . The inaccuracy of p if θ_k is the ‘true’ value, is the divergence between Ind^k and p .

$$\begin{aligned} \mathcal{J}_{D_{KL}}^2(p, \theta_k) &= D_{KL}(Ind^k, p) \\ &= \sum_{i=1}^n Ind_i^k (\log_2 Ind_i^k - \log_2 p_i) \end{aligned}$$

Note now that for $j \neq k$ we have $Ind_j^k = 0$ and so $Ind_j^k (\log_2 Ind_j^k - \log_2 p_j) = 0$. Therefore we continue:

$$= Ind_k^k (\log_2 Ind_k^k - \log_2 p_k)$$

Further, $Ind_k^k = 1$ and therefore $\log_2 Ind_k^k = 0$, so we simplify:

$$= -\log_2 p_k$$

Now, let’s think about expected values. First, what the inaccuracy of p as expected by p , $EI(p, p)$?

$$\begin{aligned} EI(p, p) &= \sum_{i=1}^n p_i \mathcal{J}_{D_{KL}}^2(p, \theta_i) \\ &= \sum_{i=1}^n p_i (-\log_2 p_i) \\ &= -\sum_{i=1}^n p_i \log_2 p_i = H(p) \end{aligned}$$

Analogously, the inaccuracy of q as expected from the perspective of p is:

$$\begin{aligned} EI(p, q) &= \sum_{i=1}^n p_i (-\log_2 q_i) \\ &= -\sum_{i=1}^n p_i \log_2 q_i = H(p, q) \end{aligned}$$

But that means, by Gibbs’ inequality, that $EI(p, q) \geq EI(p, p)$ unless $p = q$, which completes the proof.

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