

# Lecture 1: Introduction

Professor Alexander Franks

1/8/24

# Class Resources

## *Required Textbook*

- Bayes Rules: <https://www.bayesrulesbook.com/>

## *Course Pages*

# Grades

- 35% - expect 5 homeworks
- 20% - Midterm (February 9)
- 10% - Quizzes
- 5% - Participation
- 30% - Final exam (March 21)

# Homework

# Homework submission format

- All code must be written to be reproducible in Rmarkdown
- All derivations can be done in any format of your choosing (latex, written by hand) but must be legible and *must be integrated into your Rmarkdown pdf.*
- All files must be zipped together and submitted to Gradescope
- Ask a TA *early* if you have problems regarding submissions.

# Software and Deliverables

## *Software*

- R ([R studio](#))

## *Homeworks submission format*

- Electronic submission via Gradescope
- [R markdown code](#)
- Generated PDF file
- Any supplementary files (e.g. write up for math problems)

All should be zipped up and we should be able to run it to obtain identical PDF file

# Labs and Quizzes

- There will be a handful of in class quizzes throughout the quarter.
- You will have 5 minutes to take the quiz
- There are no makeups, but the lowest quiz grade will be dropped from your final score.
- Quizzes (10%) will be multiple choice and will test your comprehension of the basic concept.
- Participation (5%). Includes lecture attendance, section attendance, and nectir posts.

# RStudio Cloud Service

- Log on to [pstat115.lsit.ucsb.edu](https://pstat115.lsit.ucsb.edu)
  - Cloud based rstudio service
  - Log in with your UCSB NetID
- Use <https://bit.ly/48CD68y> to sync new material  
(BOOKMARK THIS)
- Make sure you can write and compile an [R markdown \(Rmd\)](#) document online
- Text formatting is minimal but [syntax](#) is simple

# Class Policies

- All questions should be posted on nectir, *not by email* (unless they are personal or grade-related)

# Artificial intelligence

- LLMs (ChatGPT etc) are allowed BUT...
- The less you know the more likely you are to be convinced by misinformation
- It's not about getting the right answer
  - “It's the journey, not the destination”
- Ask yourself “Am I using it to avoid work? Or am I using it to help me develop an understanding?”

# Markdown and mathematical formulas

The text inserted between two `$` signs will be interpreted as a Latex instruction, e.g. `$x$`

Code	Rendered math
<code>\$x\$</code>	$x$
<code>\$\theta\$</code>	$\theta$
<code>\$x_i^2\$</code>	$x_i^2$
<code>\$\frac{1}{n} \sum_{i=1}^n x_i\$</code>	$\frac{1}{n} \sum_{i=1}^n x_i$
<code>\$\frac{1}{n} \sum_{i=1}^n</code>	$\frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2$

## Code

```
(x_i-\bar x)^2$
```

## Rendered math

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# Rmarkdown and Latex resources

- [Introduction to RMarkdown](#)
- [Latex cheat sheet](#)
- [Introduction to Latex](#)

# Other R resources

- Cheatsheets:  
<https://www.rstudio.com/resources/cheatsheets/>
- *An Introduction to R* - Venables and Smith  
<http://cran.r-project.org/doc/manuals/R-intro.pdf>
- *Using R for Introductory Statistics* - John Verzani  
<http://cran.r-project.org/doc/contrib/Verzani-SimpleR.pdf>
- *R Markdown reference* <https://www.rstudio.com/wp-content/uploads/2015/03/rmarkdown-reference.pdf>
- Probability cheat sheet in resources folder of cloud environment



# What is Bayesian statistics?

**What is the version of  
statistics you already  
know?**

# Frequentist statistics

- Associated with the *frequentist* interpretation of probability
  - For any given event, only one of two possibilities may hold: it occurs or it does not.
  - The *frequency* of an event (in repeated experiments) is the *probability* of the event



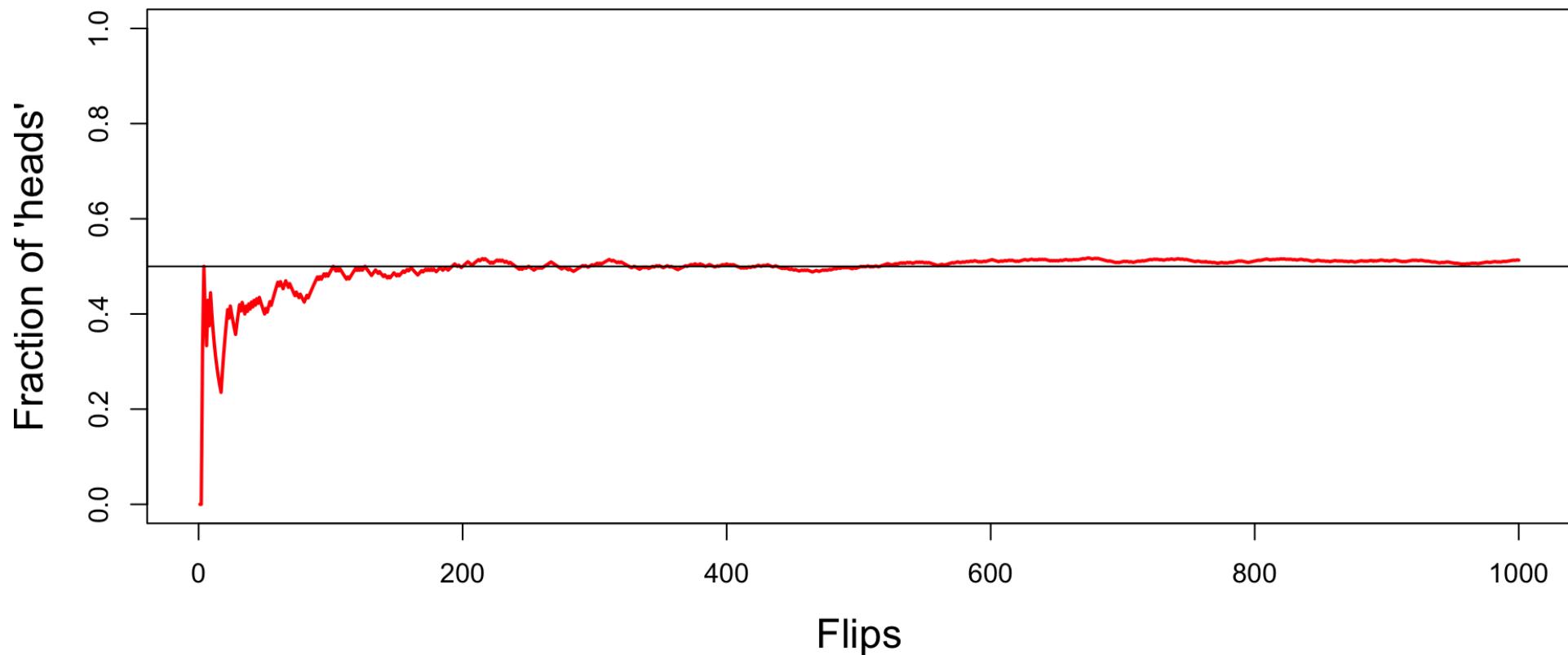
# Frequentist statistics

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- Null Hypothesis Significant Testing (NHST) and Confidence Intervals
  - Frequentist uncertainty premised on imaginary resampling of data
  - Example: If the null model is true, and I re-run the experiment many times, how often will I reject?

# Frequentist probability

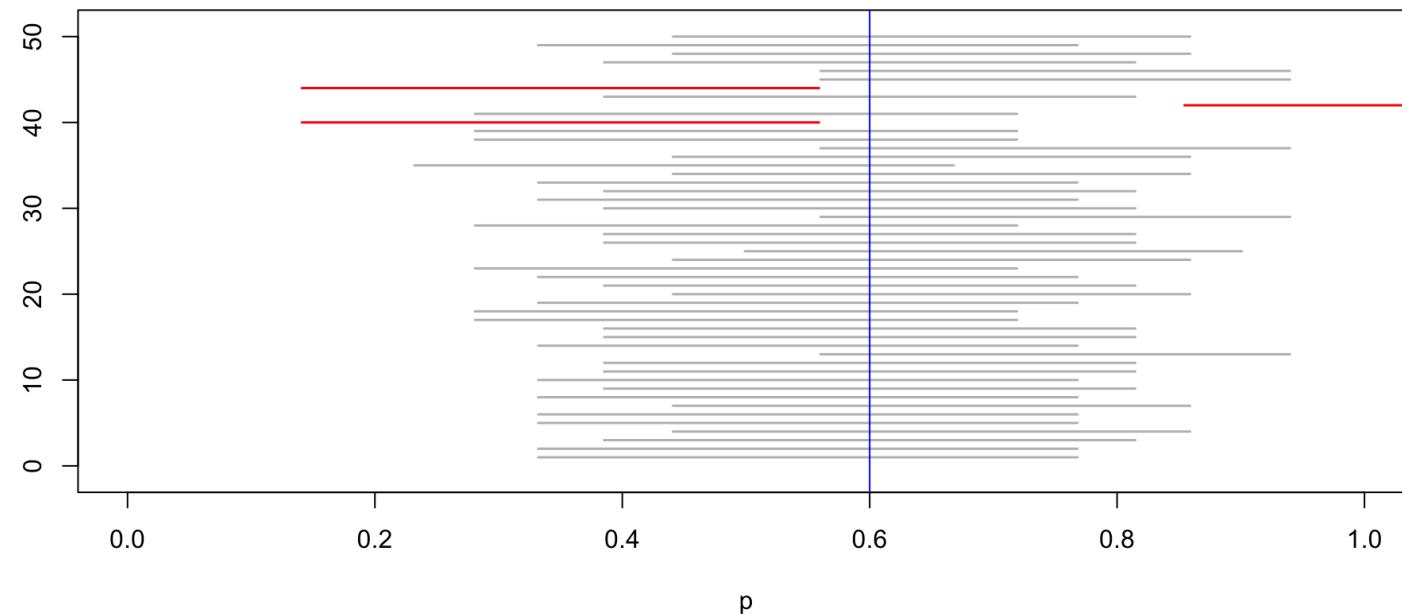
The probability of a coin landing on heads is 50%



The long run fraction of heads is 50%

# Confidence intervals

I have a 95% confidence interval for a parameter  $\theta$ . What does this mean?



We expect  $0.05 \times 50 = 2.5$  of the intervals to *not* cover the true parameter,  $p = 0.6$ , on average

# Falsification



$H_0$  : “All swans are white” vs  $H_A$  : “not all swans are white”.

# Falsification



$H_0$  : “The Ivory-billed Woodpecker is extinct”

# Falsification

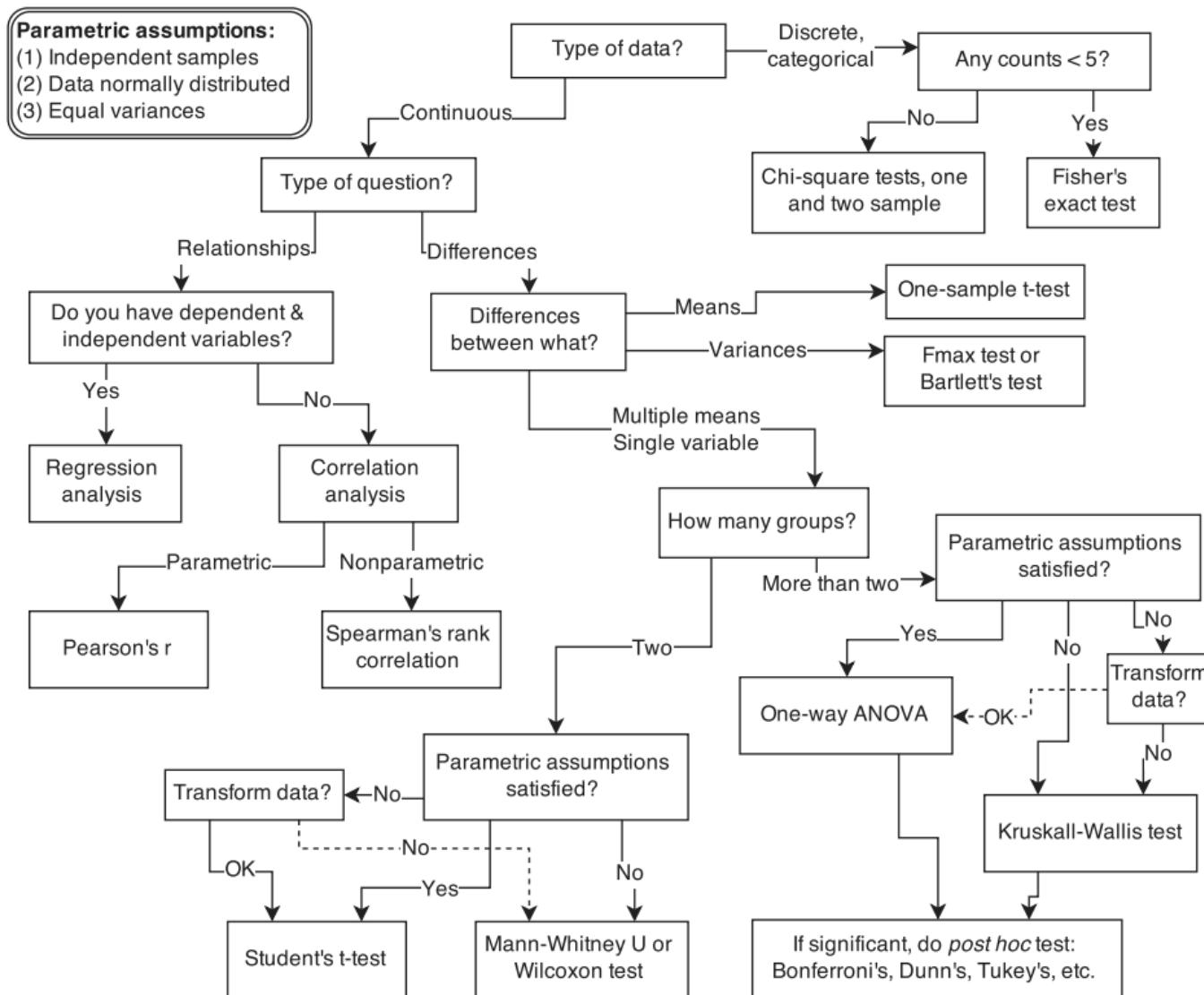


$H_0$  : “Black swans are rare”

# Falsification

- Is an observation real or spurious?
  - Importance of measurement error
  - Natural phenomena are usually continuous in nature
- Falsification requires consensus more than logic
  - Scientific communities argue toward consensus
  - Science is messy!

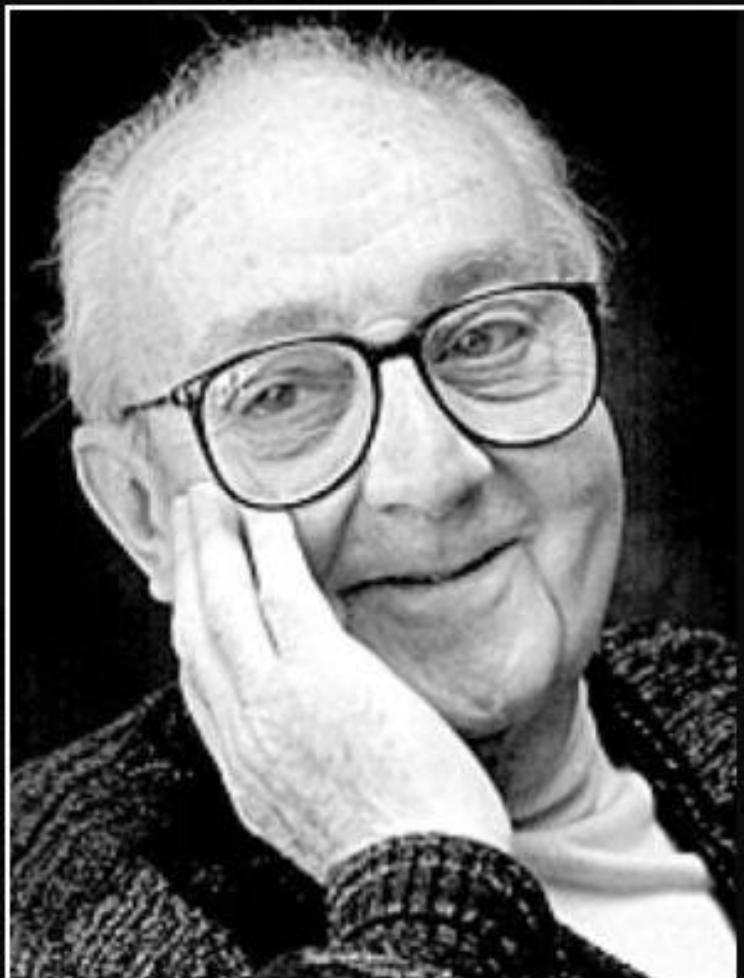
# Significance Testing Flowchart



# Alternative: focus on modeling!

- A statistical model represents a set of assumption about how the data was generated.
- Models can still be used to develop statistical tests.
- Can also be used to make predictions or forecasts and describe sources of variability.
- Can (and should) be continuously refined and extended!

# All models are wrong

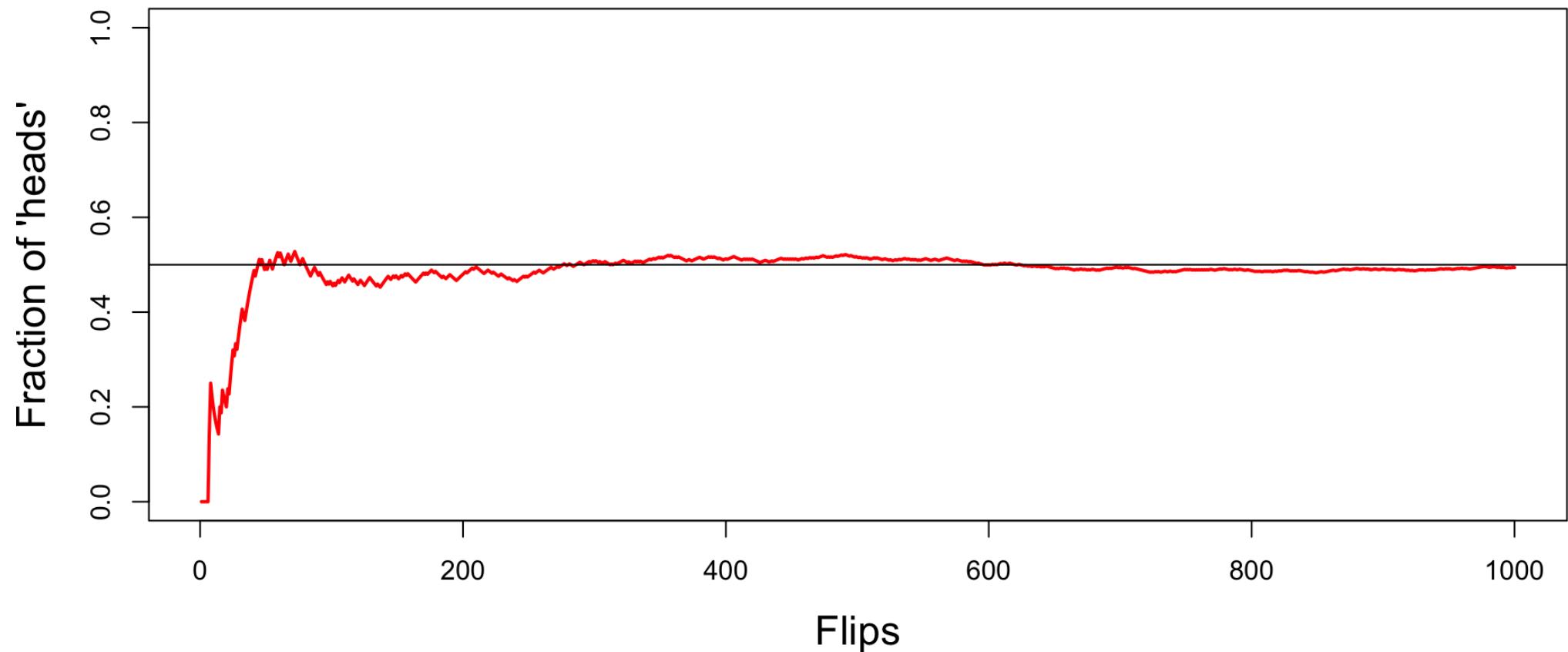


All models are wrong, but some are useful.

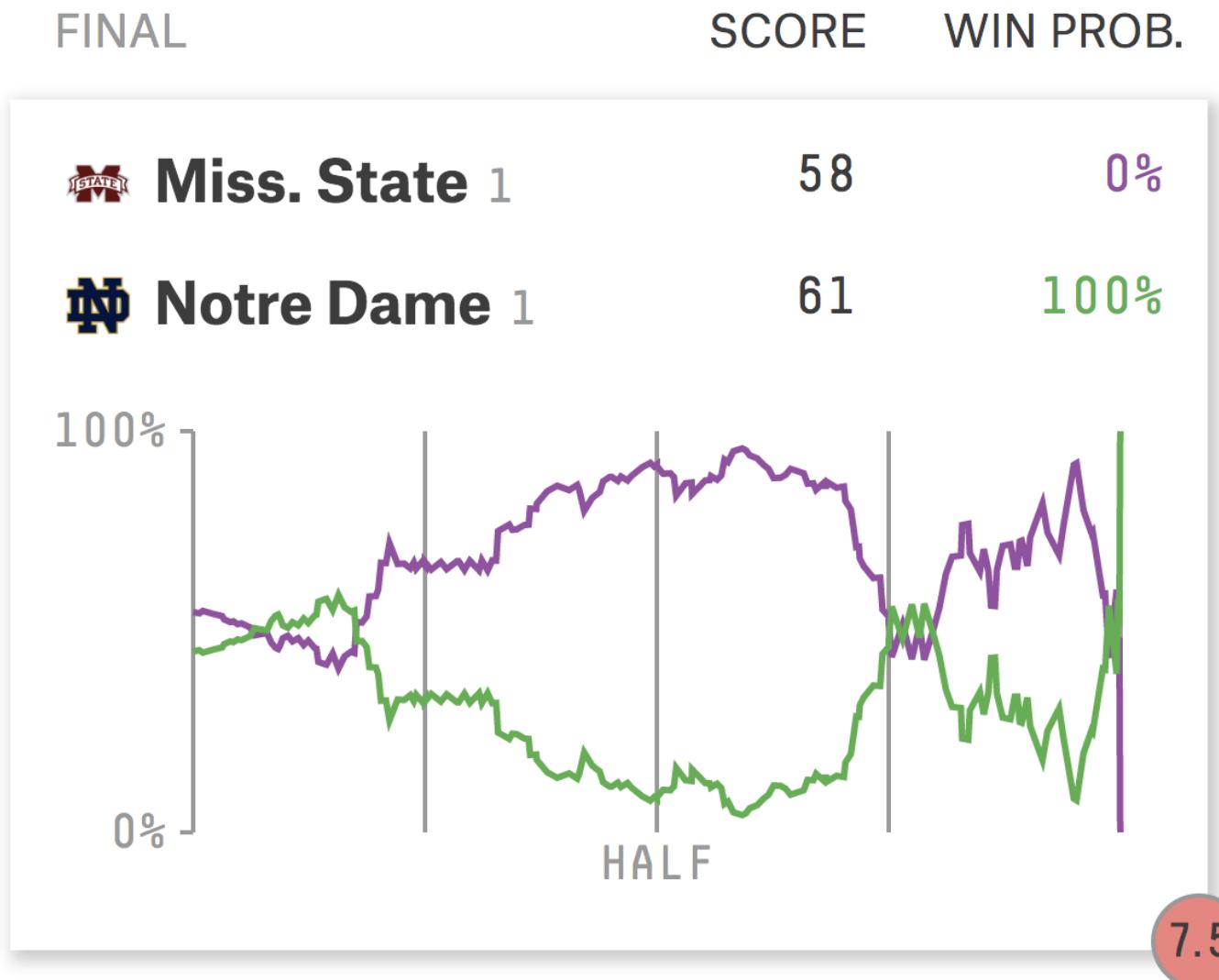
— *George E. P. Box* —

[https://en.wikipedia.org/wiki/All\\_models\\_are\\_wrong](https://en.wikipedia.org/wiki/All_models_are_wrong)

# Frequentist probability

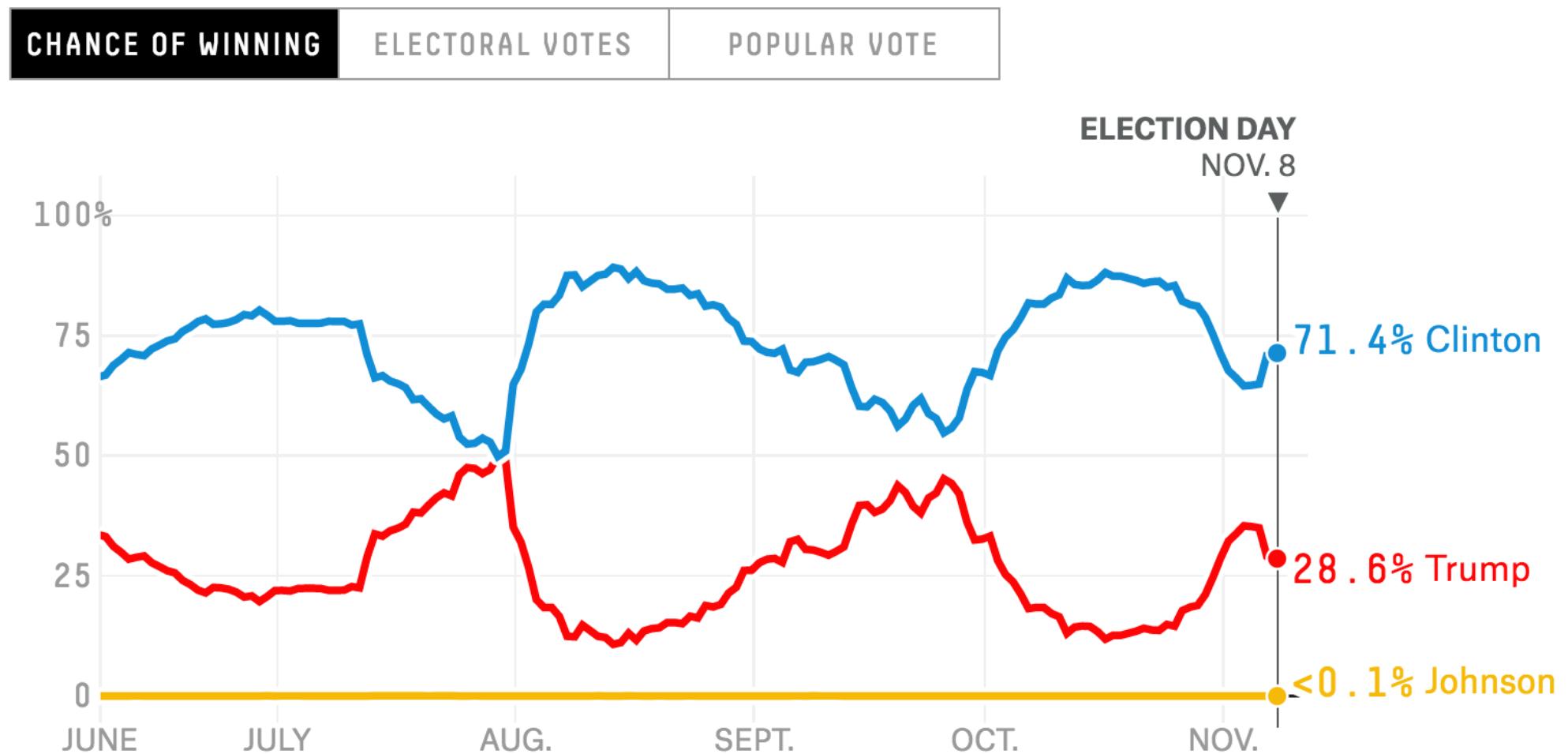


# Win probability



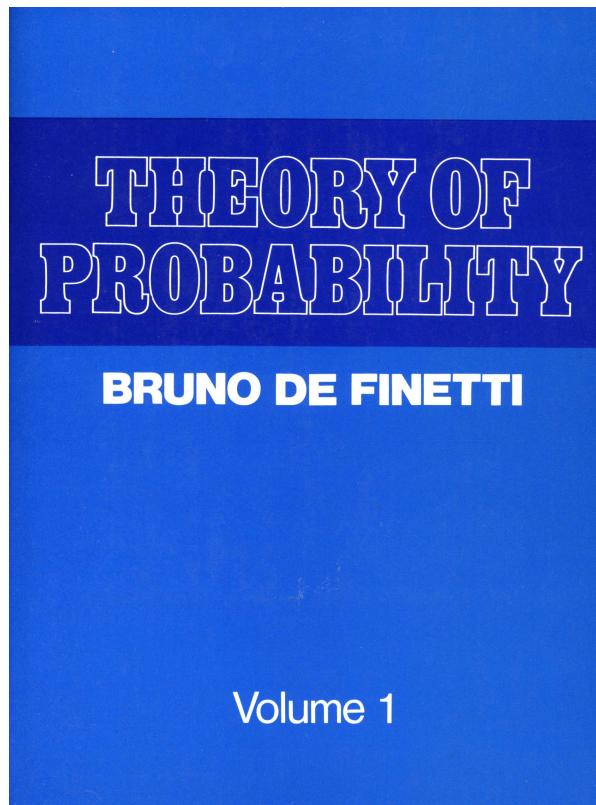
source: [fivethirtyeight.com](http://fivethirtyeight.com)

# Win probability



source: [fivethirtyeight.com](http://fivethirtyeight.com)

# Bayesian probability



Bruno de Finetti began his book on probability with:  
“PROBABILITY DOES NOT EXIST”

# Bayesian probability

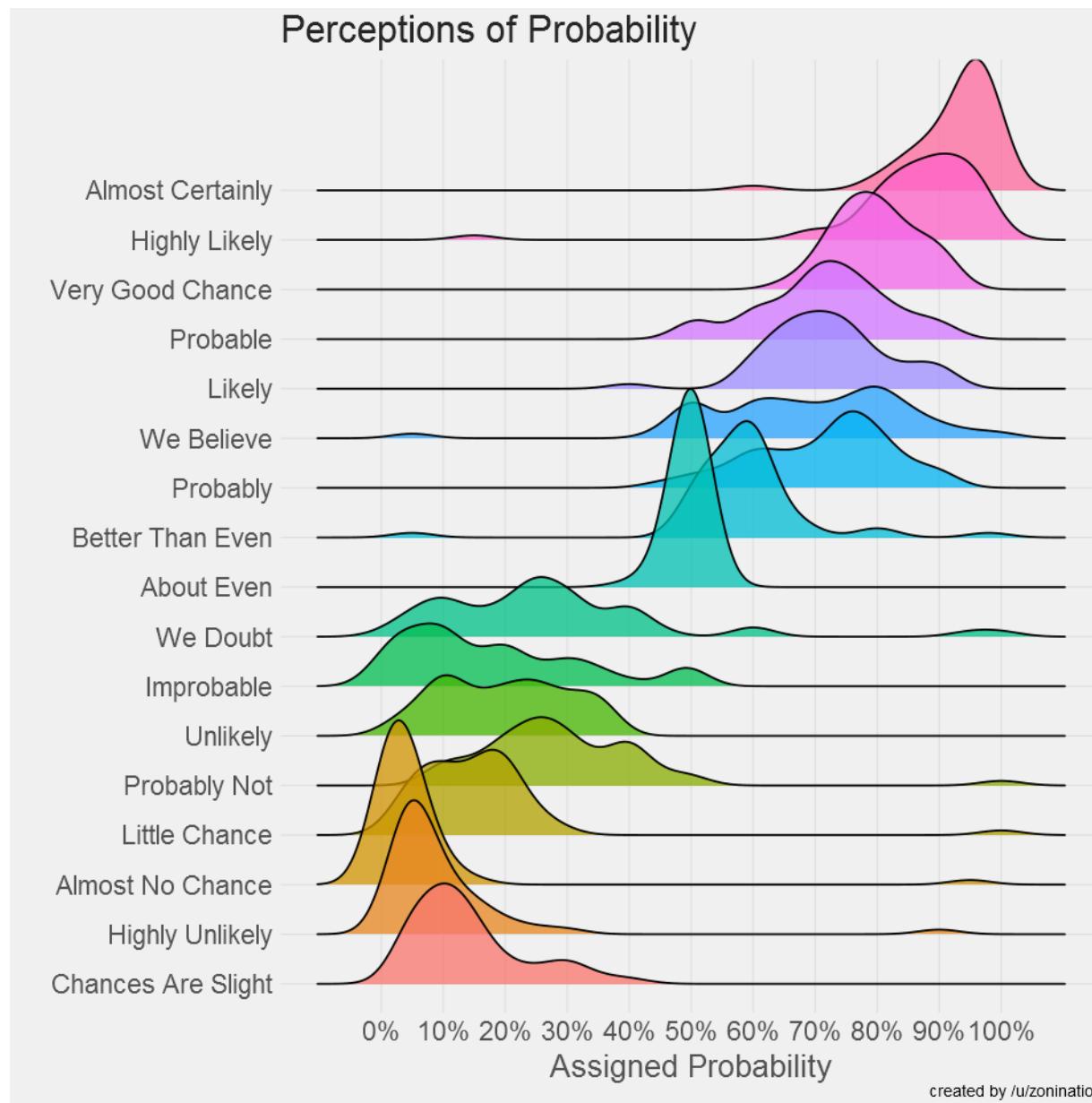
- de Finetti is arguing that probability is about *belief*
  - Probability doesn't exist in an *objective* sense
  - “The coin is fair” means *I believe* that it's equally likely to be heads or tails.
  - “Hillary Clinton has a 71% chance to win” reflects a belief, since the election happens only once
- Rarely, if ever, get *true* replications to estimate frequentist probabilities
- Bayesian idea: focus statistical practice around belief about parameters

# Bayesian probability

“The terms *certain* and *probable* describe the various degrees of rational belief about a proposition which different amounts of knowledge authorise us to entertain. All propositions are true or false, but the knowledge we have of them depends on our circumstances

— John M Keynes

# Perceptions of Probability



# Why Bayesian statistics?

- Classic statistical toolbox is not appropriate for all settings.
  - Inflexible and fragile
  - e.g. what if the assumptions of the test don't hold?
- Bayesian statistics provides a procedure for building our own tests / tools.
  - Design, build and refine procedures for your own models.
- A variety of powerful tools for inference with computer simulation
- Philosophy of science: quantifying degrees of belief often a more useful perspective than falsification

# Setup

- The *sample space*  $\mathcal{Y}$  is the set of all possible datasets.
  - $Y$  is a random variable with support in  $\mathcal{Y}$
  - We observe one dataset  $y$  from which we hope to learn about the world.
- The *parameter space*  $\Theta$  is the set of all possible parameter values  $\theta$
- $\theta$  encodes the population characteristics that we want to learn about!

# Three steps of Bayesian data analysis

1. Construct a plausible probability model governed by parameters  $\theta$ 
  - This includes specifying your belief about  $\theta$  before seeing data (*the prior*)
2. Condition on the observed data and compute *the posterior* distribution for  $\theta$
3. Evaluate the model fit, revise and extend. Then repeat.

# Bayesian Inference in a Nutshell

1. The *prior distribution*  $p(\theta)$  describes our belief about the true population characteristics, for each value of  $\theta \in \Theta$ .
2. Our *sampling model*  $p(y | \theta)$  describes our belief about what data we are likely to observe if  $\theta$  is true.
3. Once we actually observe data,  $y$ , we update our beliefs about  $\theta$  by computing the *posterior distribution*  $p(\theta | y)$ . We do this with Bayes' rule!

**Key difference:  $\theta$  is random!**

# Bayes' Rule

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

- $P(A | B)$  is the conditional probability of A given B
- $P(B | A)$  is the conditional probability of B given A
- $P(A)$  and  $P(B)$  are called the marginal probability of A and B (unconditional)

# Bayes' Rule for Bayesian Statistics

$$P(\theta \mid y) = \frac{P(y \mid \theta)P(\theta)}{P(y)}$$

- $P(\theta \mid y)$  is the posterior distribution
- $P(y \mid \theta)$  is the likelihood
- $P(\theta)$  is the prior distribution
- $P(y) = \int_{\Theta} p(y \mid \tilde{\theta})p(\tilde{\theta})d\tilde{\theta}$  is the model evidence

# Bayes' Rule for Bayesian Statistics

$$P(\theta \mid y) = \frac{P(y \mid \theta)P(\theta)}{P(y)} \propto P(y \mid \theta)P(\theta)$$

- Start with a subjective belief (prior)
- Update it with evidence from data (likelihood)
- Summarize what you learn (posterior)

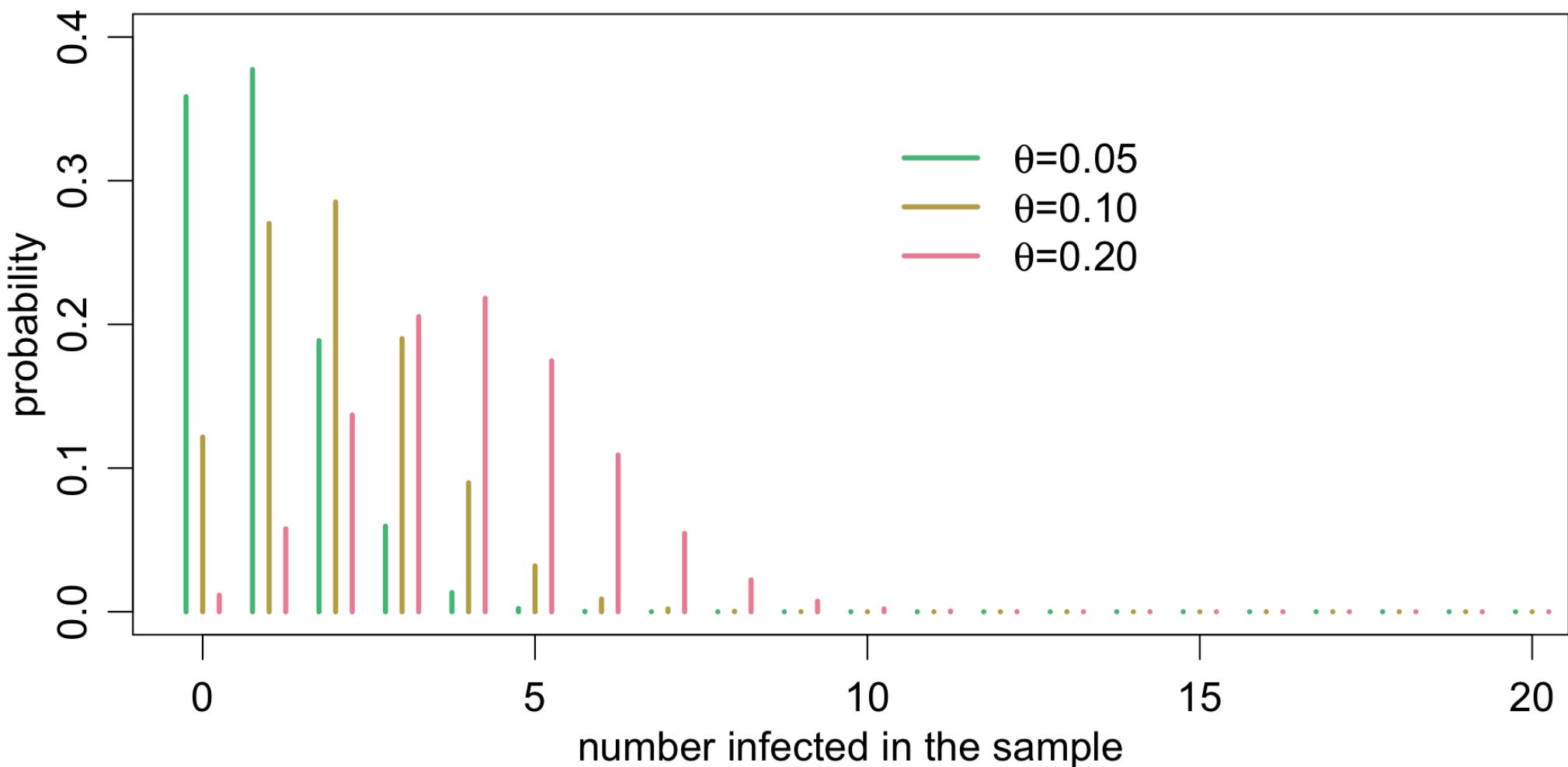
# Example: Estimating COVID Infection Rates

- We need to estimate the prevalence of a COVID in Isla Vista
- Get a small random sample of 20 individuals to check for infection

# Example: Estimating Infection Rates

- $\theta$  represents the population fraction of infected
- $Y$  is a random variable reflecting the number of infected in the sample
- $\Theta = [0, 1] \quad \mathcal{Y} = \{0, 1, \dots, 20\}$
- Sampling model:  $Y \sim \text{Binom}(20, \theta)$

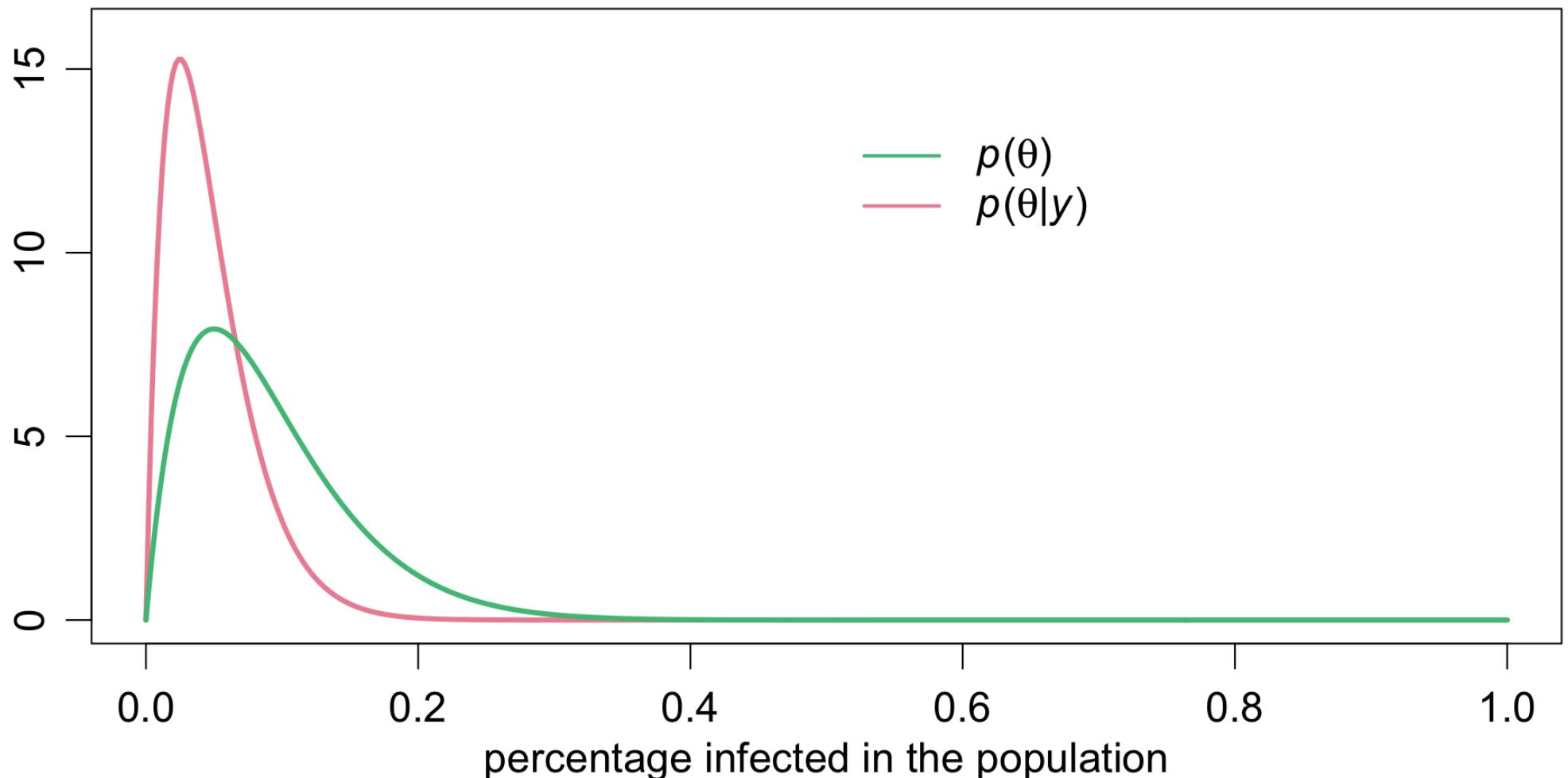
# Example: Estimating Infection Rates



# Example: Estimating Infection Rates

- Assume *a priori* that the population rate is low
  - The infection rate in comparable cities ranges from about 0.05 to 0.20
- Assume we observe  $Y = 0$  infected in our sample
- What is our estimate of the true population fraction of infected individuals?

# Example: Estimating Infection Rates



# Tentative syllabus

- One parameter models (binomial, poisson, and normal)
- Monte Carlo methods (i.e. simulation-based inference)
- Markov chain Monte Carlo (MCMC)
- Hierarchical modeling

# Assignment

- Check Nectir
- Lab starts Wednesday (2, 3, 4, and 6pm)
- Start reviewing probability cheat sheet!
- Read chapters 1 and 2 of Bayes Rules

