

Contents

Preface

1. An Introduction to Bayes' Rule	1
1.1. Example 1: Poxy Diseases	3
1.2. Example 2: Forkandles	16
1.3. Example 3: Flipping Coins	21
1.4. Example 4: Light Craters	25
1.5. Forward and Inverse Probability	27
2. Bayes' Rule in Pictures	29
2.1. Random Variables	29
2.2. The Rules of Probability	31
2.3. Joint Probability and Coin Flips	33
2.4. Probability As Geometric Area	34
2.5. Bayes' Rule From Venn Diagrams	41
2.6. Bayes' Rule and the Medical Test	43
3. Discrete Parameter Values	47
3.1. Joint Probability Functions	48
3.2. Patient Questions	52
3.3. Deriving Bayes' Rule	65
3.4. Using Bayes' Rule	68
3.5. Bayes' Rule and the Joint Distribution	70
4. Continuous Parameter Values	73
4.1. A Continuous Likelihood Function	73
4.2. A Binomial Prior	78
4.3. The Posterior	79
4.4. A Rational Basis For Bias	81
4.5. The Uniform Prior	81
4.6. Finding the MAP Analytically	85
4.7. Evolution of the Posterior	87
4.8. Reference Priors	91
4.9. Loss Functions	92

5. Gaussian Parameter Estimation	95
5.1. The Gaussian Distribution	95
5.2. Estimating the Population Mean	97
5.3. Error Bars for Gaussian Distributions	103
5.4. Regression as Parameter Estimation	104
6. A Bird's Eye View of Bayes' Rule	109
6.1. Joint Gaussian Distributions	109
6.2. A Bird's-Eye View of the Joint Distribution	112
6.3. A Bird's-Eye View of Bayes' Rule	115
6.4. Slicing Through Joint Distributions	116
6.5. Statistical Independence	116
7. Bayesian Wars	119
7.1. The Nature of Probability	119
7.2. Bayesian Wars	125
7.3. A Very Short History of Bayes' Rule	128
Further Reading	129
Appendices	131
A. Glossary	133
B. Mathematical Symbols	137
C. The Rules of Probability	141
D. Probability Density Functions	145
E. The Binomial Distribution	149
F. The Gaussian Distribution	153
G. Least-Squares Estimation	155
H. Reference Priors	157
I. MatLab Code	159
References	165
Index	169