BAYES and FREQUENTISM:
The Return of an Old Controversy

Louis Lyons

Imperial College and Oxford University

CERN Latin American School March 2015

Topics

- Who cares?
- What is probability?
- Bayesian approach
- Examples
- Frequentist approach
- Summary

. Will discuss mainly in context of **PARAMETER ESTIMATION**. Also important for **GOODNESS of FIT** and **HYPOTHESIS TESTING**

It is possible to spend a lifetime analysing data without realising that there are two very different fundamental approaches to statistics:

Bayesianism and Frequentism.

How can textbooks not even mention Bayes / Frequentism?

For simplest case $(m \pm \sigma) \leftarrow Gaussian$

with no constraint on $m(true)$ then

$$m - k\sigma < m(true) < m + k\sigma$$

at some probability, for both Bayes and Frequentist

(but different interpretations)

See Bob Cousins "Why isn't every physicist a Bayesian?" Amer Jrnl Phys 63(1995)398

We need to make a statement about

Parameters, Given Data

The basic difference between the two:

Bayesian : Probability (parameter, given data)
(an anathema to a Frequentist!)

Frequentist : Probability (data, given parameter)
(a likelihood function)

PROBABILITY

MATHEMATICAL

Formal

Based on Axioms

FREQUENTIST

Ratio of frequencies as n→ infinity

Repeated “identical” trials

Not applicable to **single event** or **physical constant**

BAYESIAN

Degree of belief

Can be applied to single event or physical constant

(even though these have unique truth)

Varies from person to person ***

Quantified by “fair bet”

Bayesian versus Classical

Bayesian

P(A and B) = P(A;B) x P(B) = P(B;A) x P(A)

e.g. A = event contains t quark

B = event contains W boson

or A = I am in Ecuador

B = I am giving a lecture

P(A;B) = P(B;A) x P(A) /P(B)

Completely uncontroversial, provided….

Bayesian

$$P(A;B) = \frac{P(B;A) \text{ x } P(A)}{P(B)}$$

Bayes' Theorem

p(param | data) α p(data | param) * p(param)

↑ posterior ↑ likelihood ↑ prior

Problems: p(param) Has particular value

"Degree of belief"

Prior What functional form?

Coverage

P(parameter) Has specific value

"Degree of Belief"

Credible interval

Prior: What functional form?

Uninformative prior: flat?

In which variable? e.g. m, m^2, ln m,….?

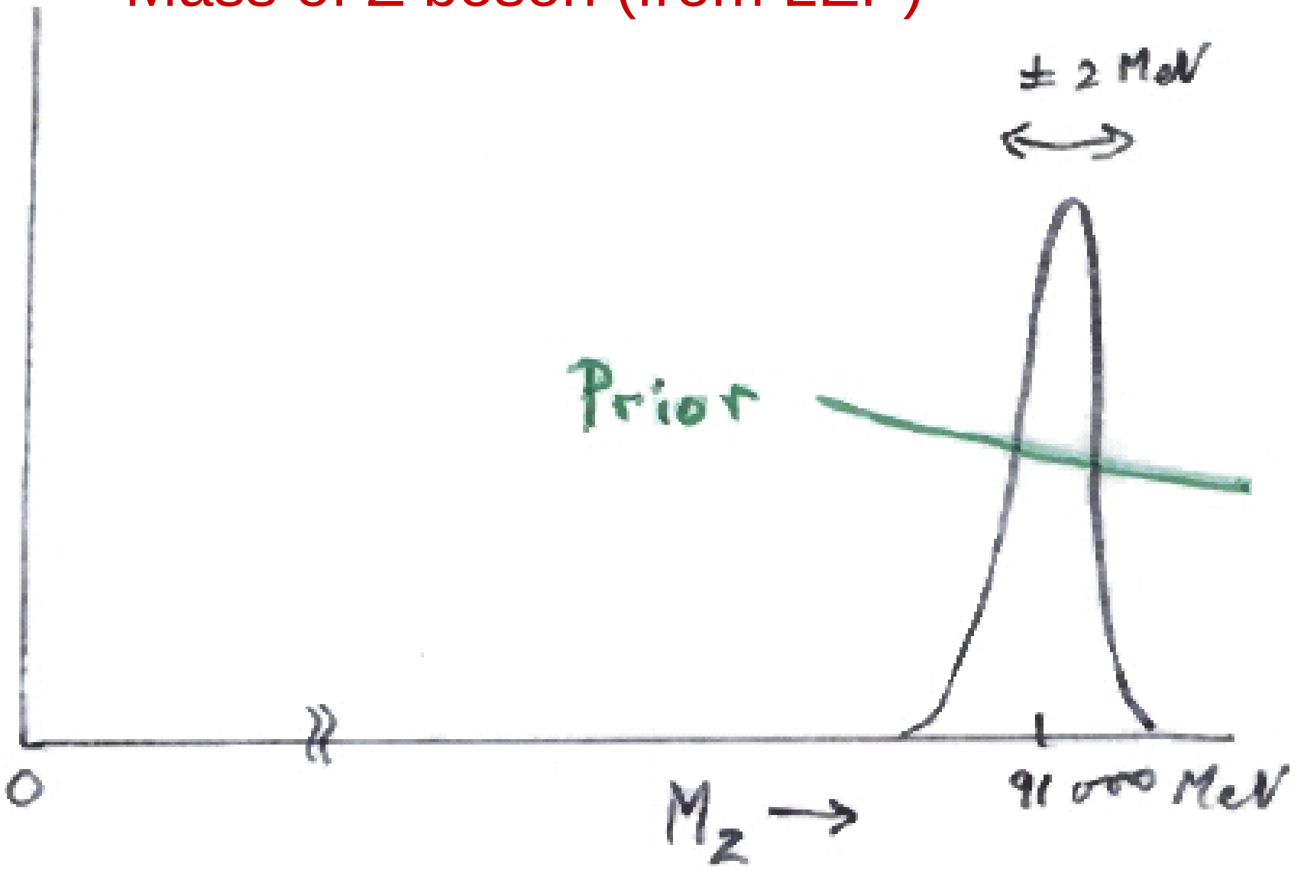
Even more problematic with more params

Unimportant if "data overshadows prior"

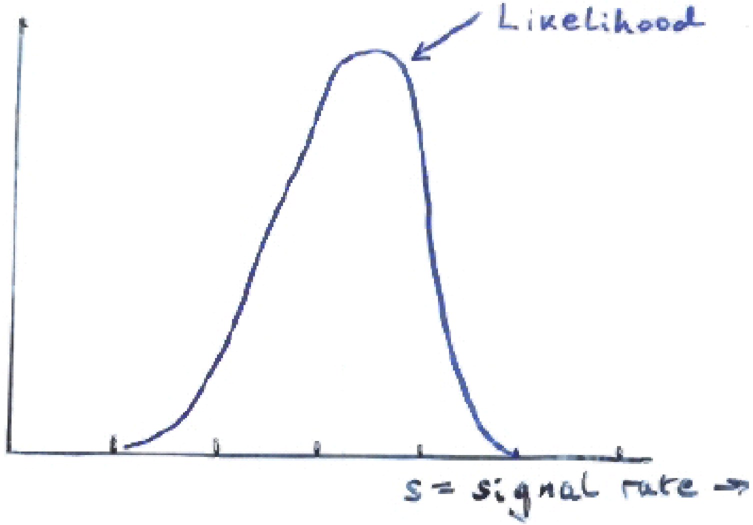
Important for limits

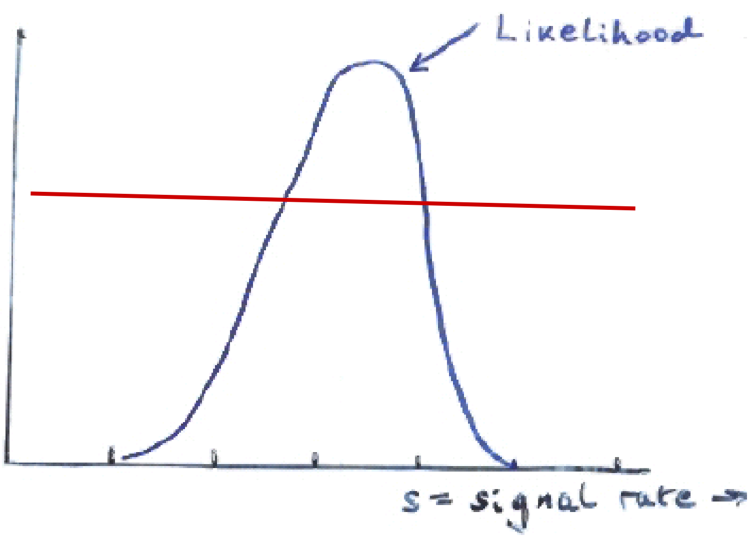
Subjective or Objective prior?

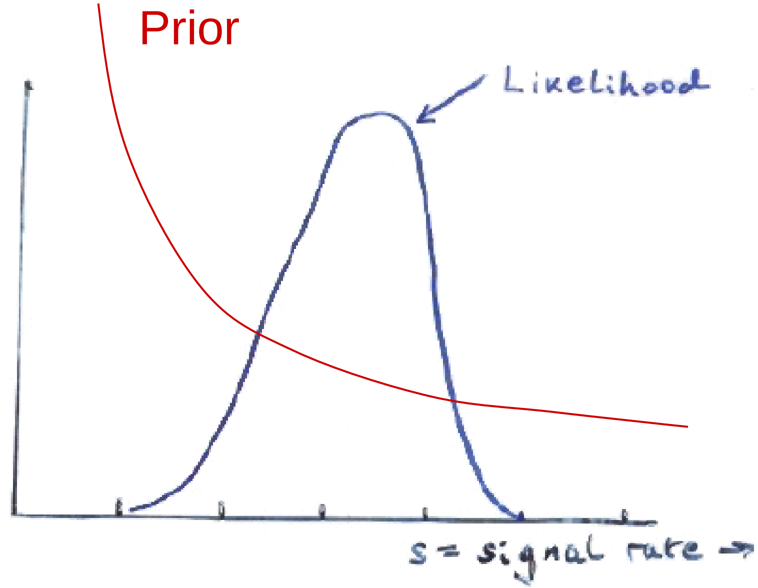
Mass of Z boson (from LEP)



Data overshadows prior

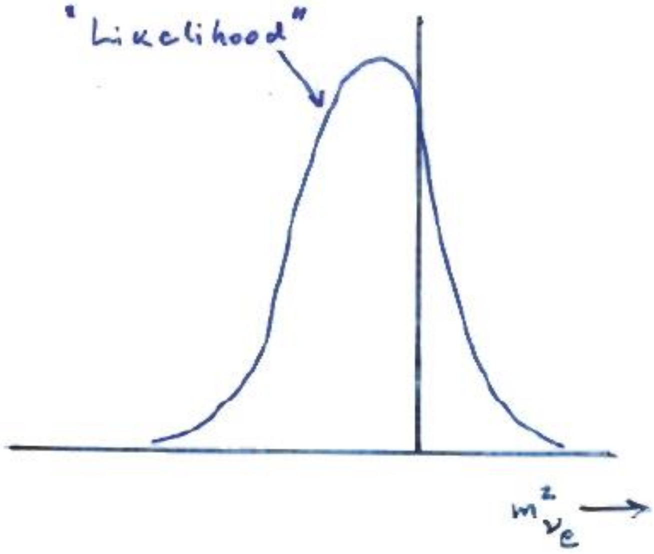


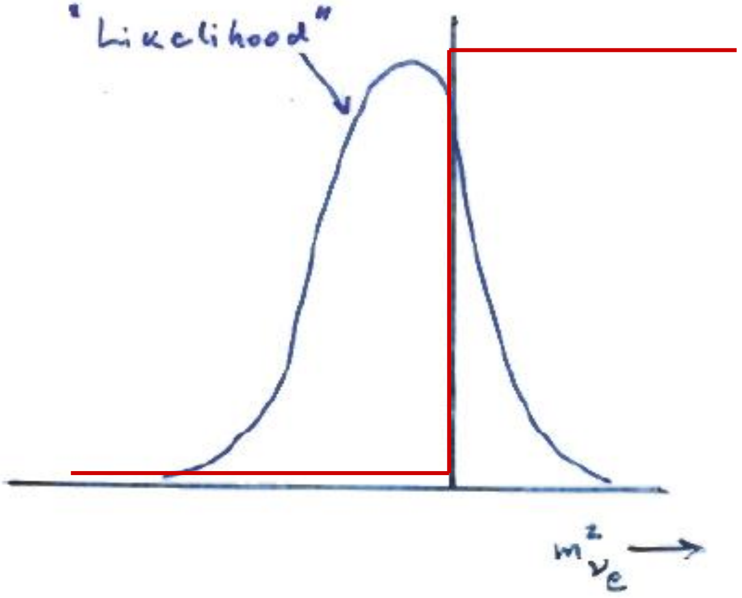




Even more important for UPPER LIMITS

Mass-squared of neutrino





Prior = zero in unphysical region

Bayes: Specific example

Particle decays exponentially: $dn/dt = (1/\tau) \exp(-t/\tau)$

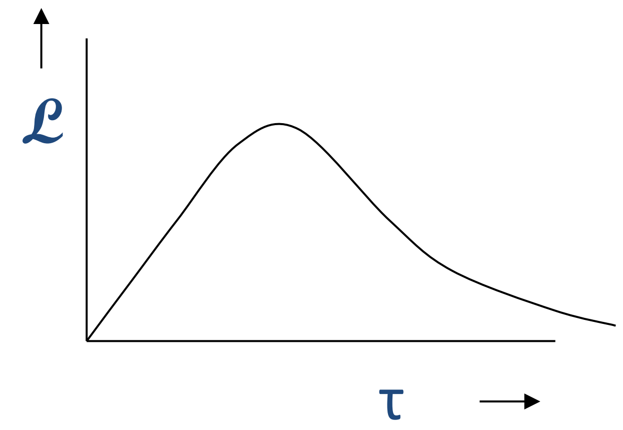
Observe 1 decay at time t_1: $\mathcal{L}(\tau) = (1/\tau) \exp(-t_1/\tau)$

Choose prior $\pi(\tau)$ for τ

e.g. constant up to some large τ

Then posterior $p(\tau) = \mathcal{L}(\tau) * \pi(\tau)$

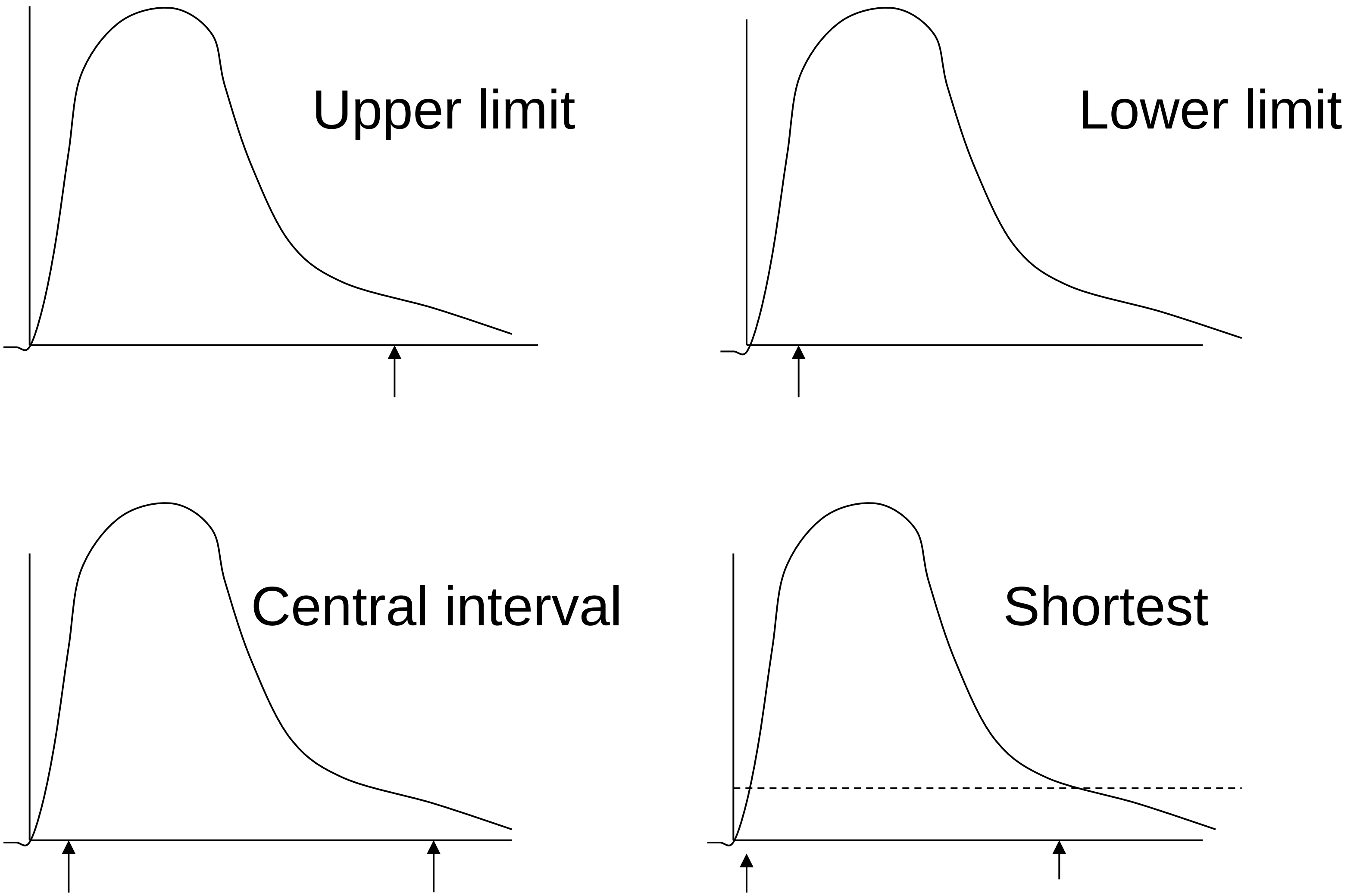
has almost same shape as $\mathcal{L}(\tau)$



Use $p(\tau)$ to choose interval for τ in usual way

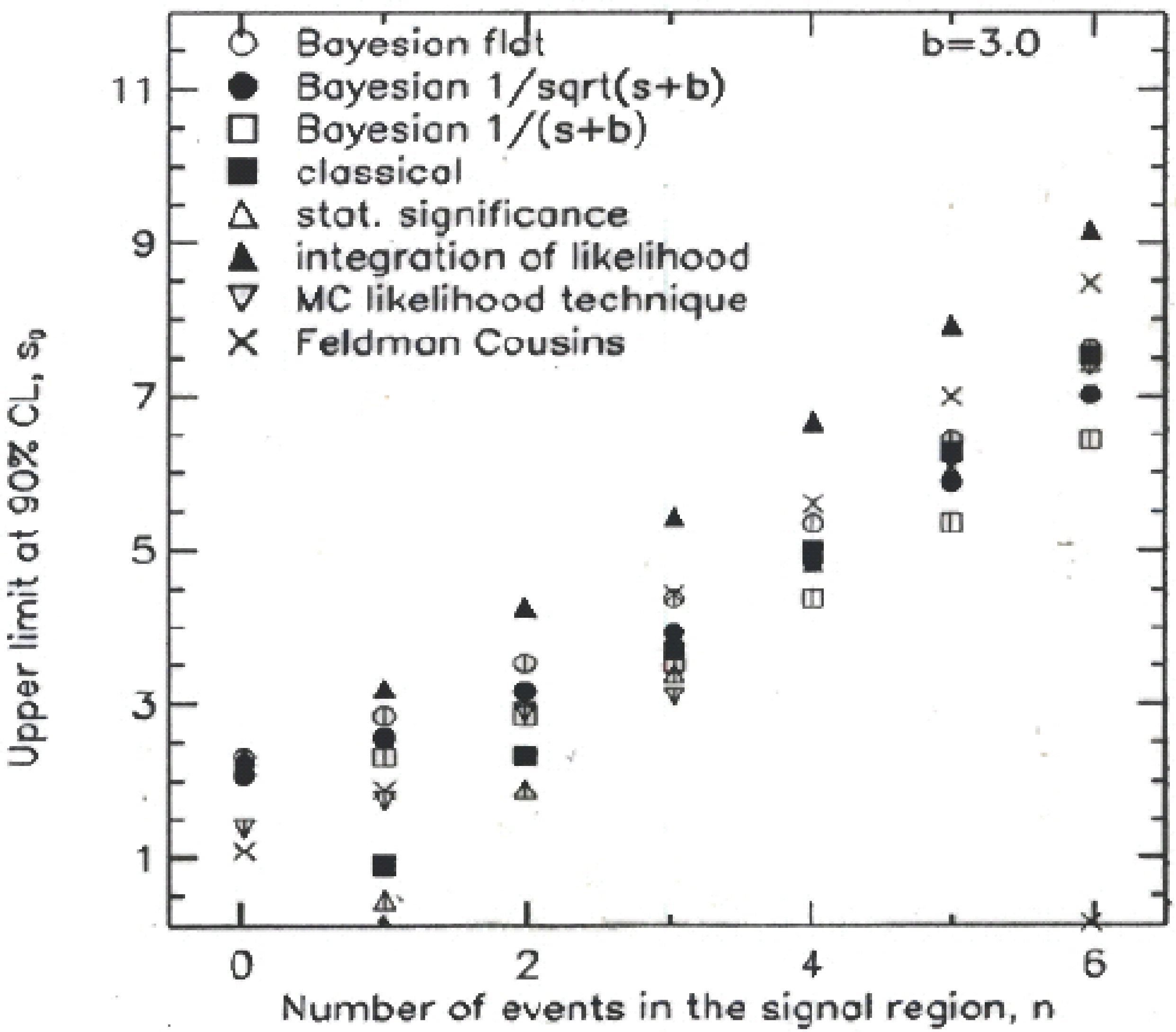
Contrast frequentist method for same situation later.

Bayesian posterior → intervals



Ilya Narsky, FNAL CLW 2000

Upper Limits from Poisson data



Upper Limits important for excluding models

$$P\,(\text{Data;Theory}) \neq P\,(\text{Theory;Data})$$

HIGGS SEARCH at CERN

Is data consistent with Standard Model?

or with Standard Model + Higgs?

End of Sept 2000: Data not very consistent with S.M.
Prob (Data ; S.M.) < 1% valid frequentist statement

Turned by the press into: Prob (S.M. ; Data) < 1%
and therefore Prob (Higgs ; Data) > 99%

i.e. "It is almost certain that the Higgs has been seen"

P (Data;Theory) $\neq$ P (Theory;Data)

$P\ (Data;Theory) \neq P\ (Theory;Data)$

Theory = male or female

Data = pregnant or not pregnant

P (pregnant ; female) ~ 3%

$P\,(\text{Data;Theory}) \neq P\,(\text{Theory;Data})$

Theory = male or female

Data = pregnant or not pregnant

P (pregnant ; female) ~ 3%

but

P (female ; pregnant) >>>3%

Example 1 : Is coin fair ?

Toss coin: 5 consecutive tails

What is P(unbiased; data) ? i.e. $p = ½$

Depends on Prior(p)

If village priest: prior ~ $\delta(p = 1/2)$

If stranger in pub: prior ~ 1 for $0 < p < 1$

(also needs cost function)

Example 2 : Particle Identification

Try to separate π's and protons

probability (p tag; real p) = 0.95

probability (π tag; real p) = 0.05

probability (p tag; real π) = 0.10

probability (π tag; real π) = 0.90

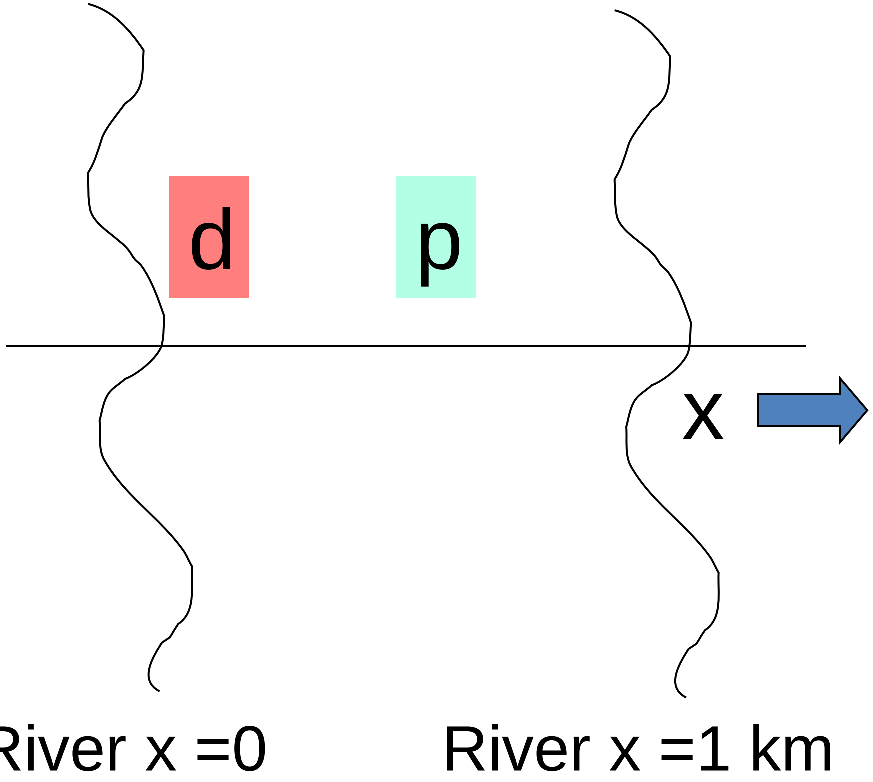
Particle gives proton tag. What is it?

Depends on prior = fraction of protons

If proton beam,	very likely
If general secondary particles,	more even
If pure π beam,	~ 0

Peasant and Dog

1) Dog d has 50% probability of being 100 m. of Peasant p
2) Peasant p has 50% probability of being within 100m of Dog d ?



Given that: a) Dog d has 50% probability of being 100 m. of Peasant,

is it true that: b) Peasant p has 50% probability of being within 100m of Dog d ?

Additional information

- Rivers at zero & 1 km. Peasant cannot cross them.

$$0 \leq h \leq 1 km$$

- Dog can swim across river - Statement a) still true

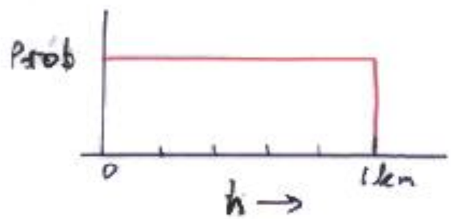
If dog at –101 m, Peasant cannot be within 100m of dog

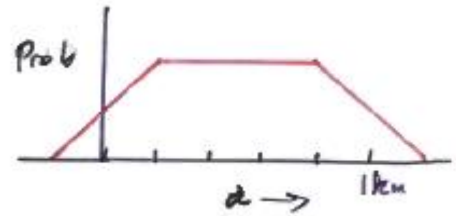
Statement b) untrue

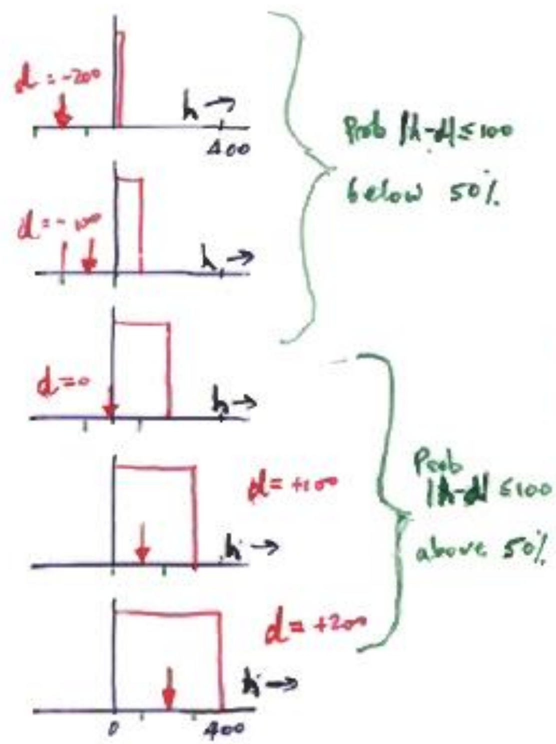
1) More specific on statement ①:

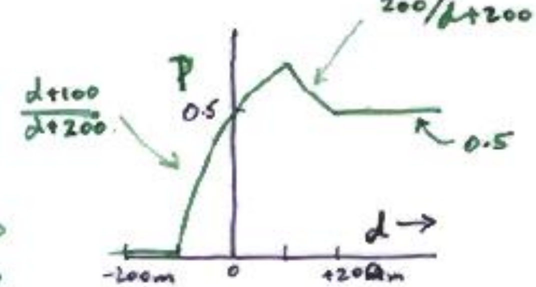
$$\text{Prob}(d - h) = \begin{cases} \text{const} & \text{for } |d-h| < 200\,\text{m} \\ 0 & \text{for } |d-h| > 200\,\text{m} \end{cases} \quad [\text{L'Hood}]$$

2) Hunter h uniform in $0 \rightarrow 1\,\text{km}$ [PRIOR]









P = prob |h-d| ≤ 100 m

BF7

Classical Approach

Neyman "confidence interval" avoids pdf for μ

Uses only P(x; μ)

Confidence interval $\mu_1 \to \mu_2$:

P($\mu_1 \to \mu_2$ contains μ) = α True for any μ

Varying intervals from ensemble of experiments

fixed

Gives range of μ for which observed value x_0 was "likely" (α)

Contrast Bayes : Degree of belief = α that μ_t is in $\mu_1 \to \mu_2$

Classical (Neyman) Confidence Intervals

Uses only P(data|theory)

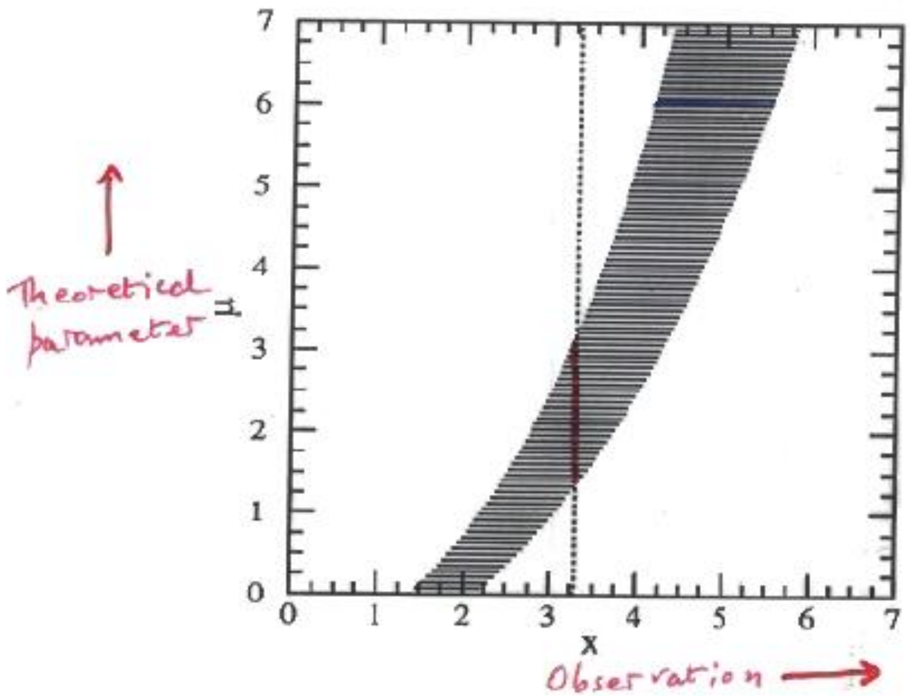


FIG. 1. A generic confidence belt construction and its use. For each value of μ, one draws a horizontal acceptance interval $[x_1, x_2]$ such that $P(x \in [x_1, x_2] | \mu) = \alpha$. Upon performing an experiment to measure x and obtaining the value x_0, one draws the dashed vertical line through x_0. The confidence interval $[\mu_1, \mu_2]$ is the union of all values of μ for which the corresponding acceptance interval is intercepted by the vertical line.

$\mu \geq 0$

No prior for μ

90% Classical interval for Gaussian

$\sigma = 1 \quad \mu \geq 0$

e.g. $m^2(\nu_e)$, length of small object

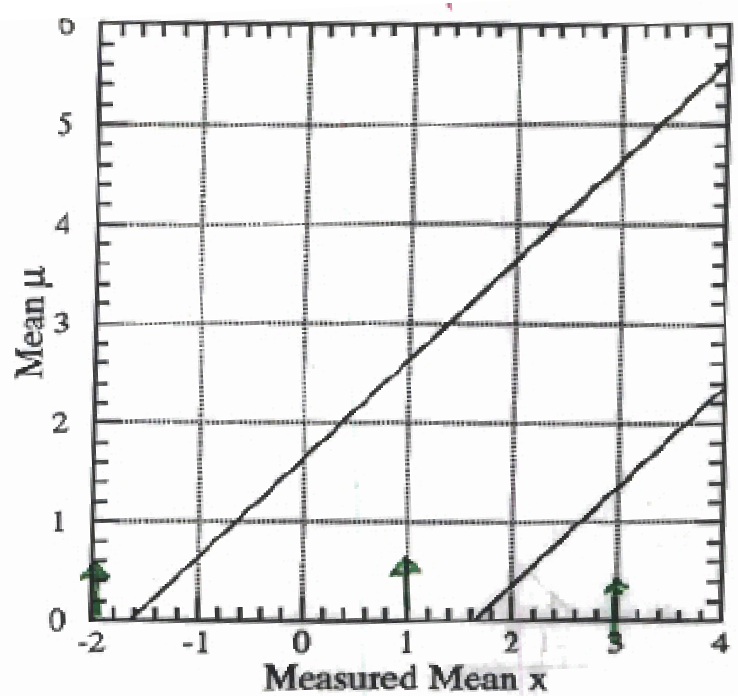


FIG. 3. Standard confidence belt for 90% C.L. central confidence intervals for the mean of a Gaussian, in units of the rms deviation.

$x_{obs} = 3$ Two sided limit

$x_{obs} = 1$ Upper limit

$x_{obs} = -2$ No region for μ

Other methods have different behaviour at negative x

$\mu_l \le \mu \le \mu_u$ at 90% confidence

Frequentist

μ_l and μ_u known, but random

μ unknown, but fixed

Probability statement about μ_l and μ_u

Bayesian

μ_l and μ_u known, and fixed

μ unknown, and random

Probability/credible statement about μ

Coverage

Fraction of intervals containing true value

Property of method, not of result

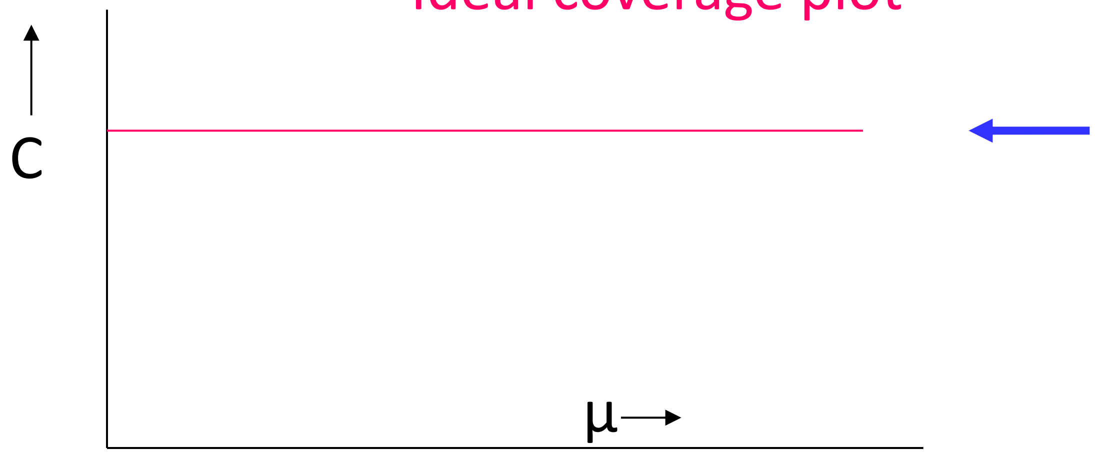
Can vary with param

Frequentist concept. Built in to Neyman construction

Some Bayesians reject idea. Coverage not guaranteed

Integer data (Poisson) → discontinuities

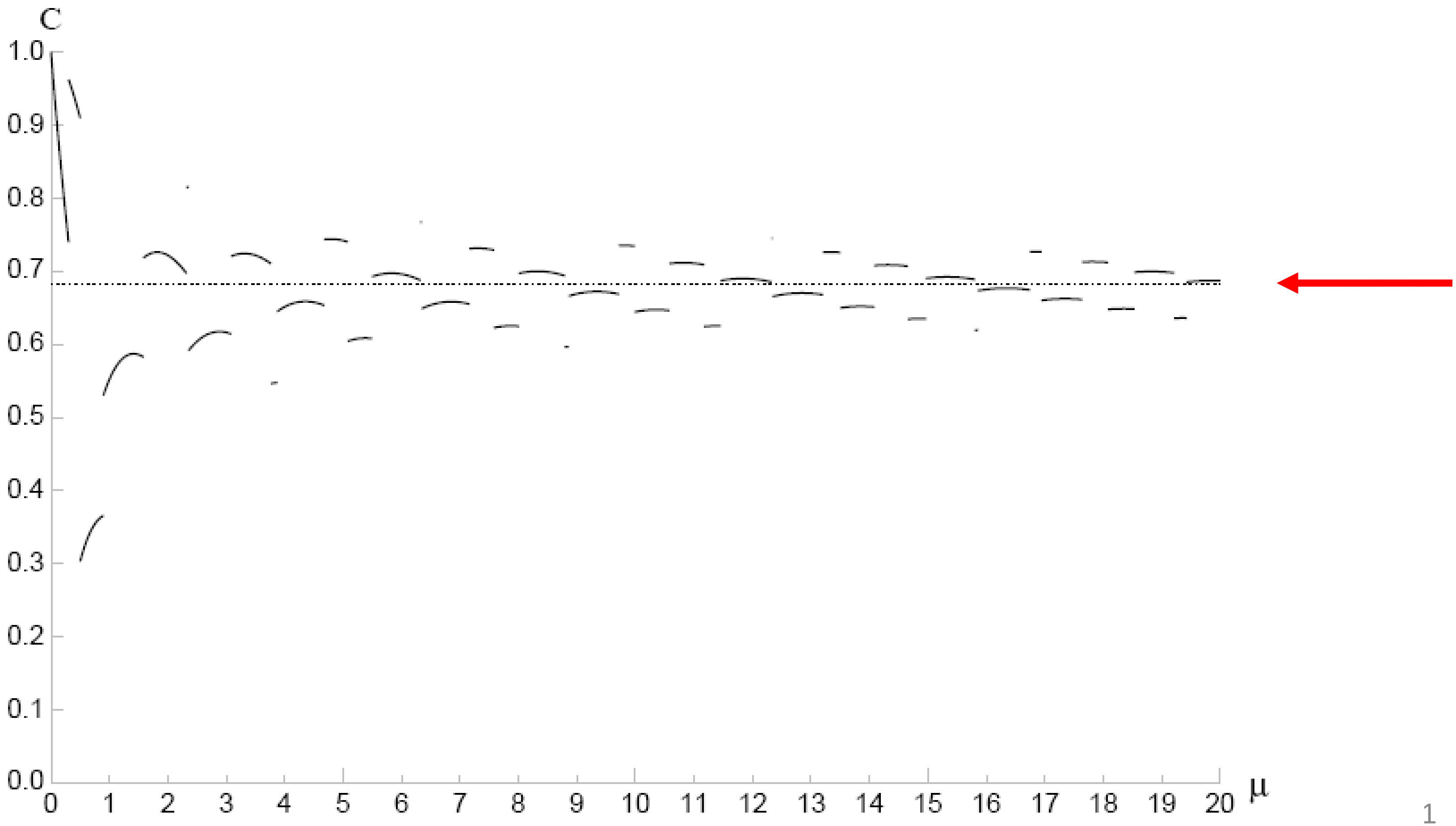
Ideal coverage plot



Coverage : $\mathcal{L}$ approach (Not frequentist)

$P(n,\mu) = e^{-\mu}\mu^n/n!$ (Joel Heinrich CDF note 6438)

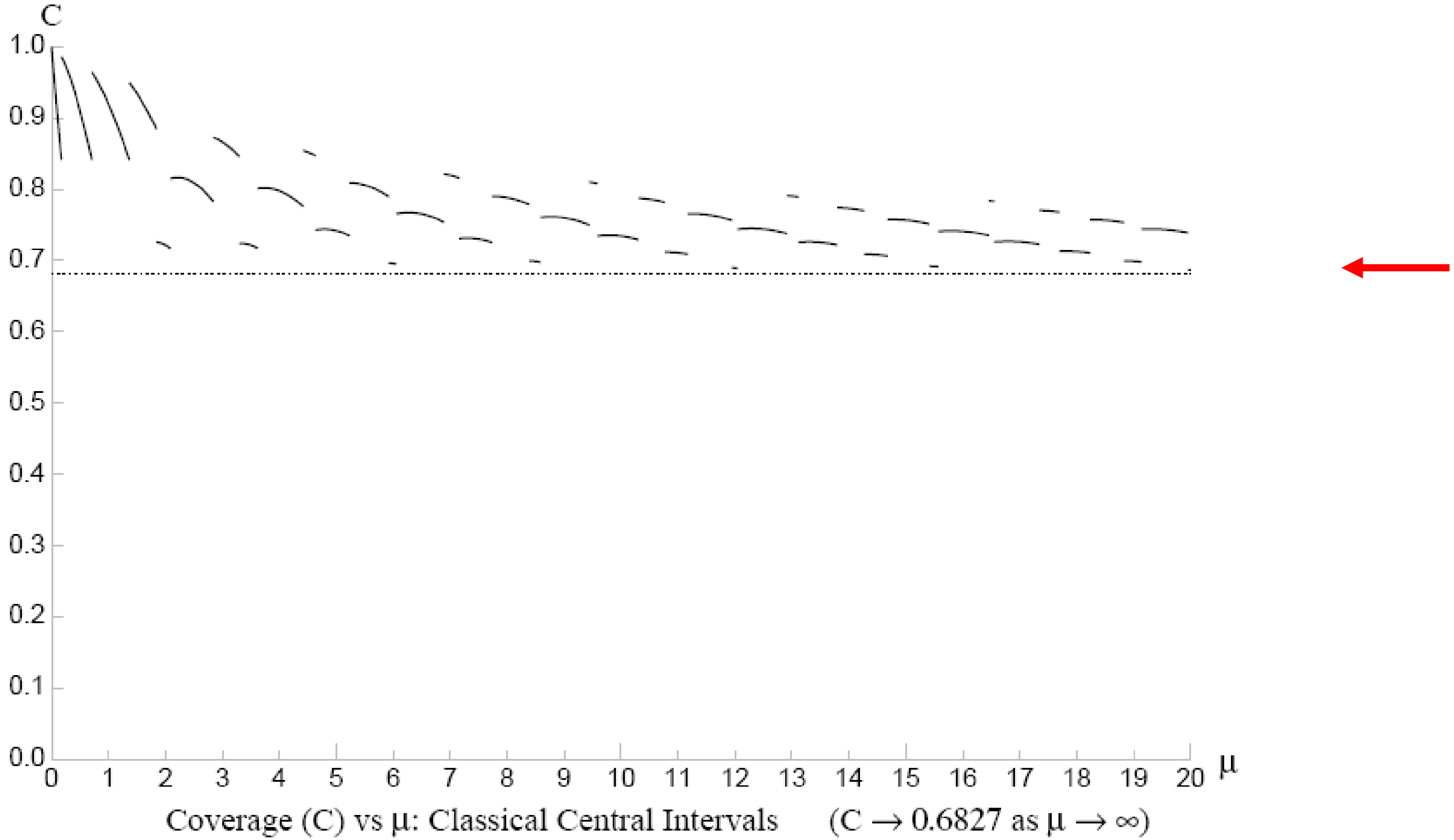
$-2\ \ln\lambda < 1$ $\lambda = P(n,\mu)/P(n,\mu_{best})$ UNDERCOVERS



Coverage (C) vs μ: $-2\ln\lambda < 1$ ($C \to 0.6827$ as $\mu \to \infty$)

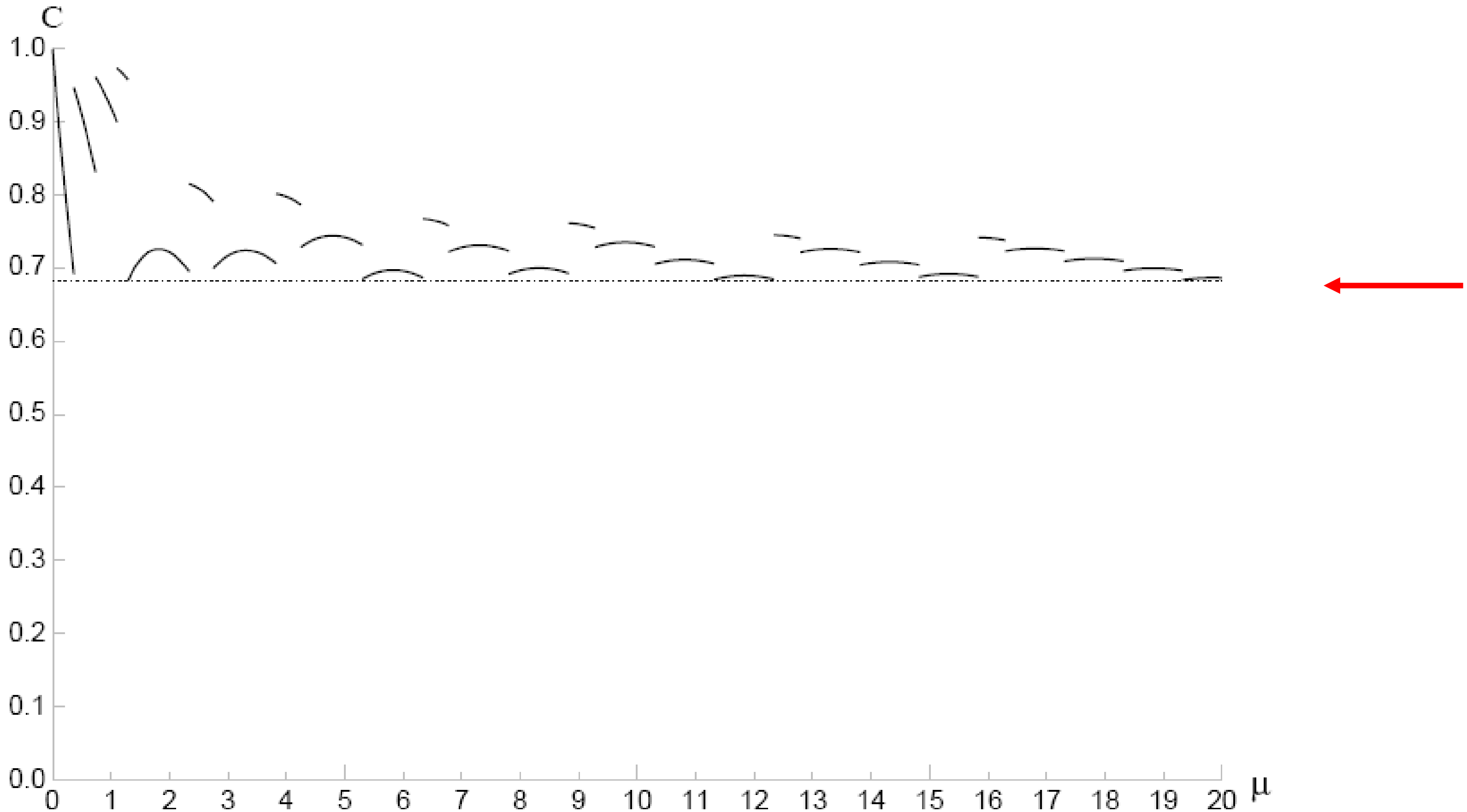
Frequentist central intervals, NEVER undercovers

(Conservative at both ends)



Feldman-Cousins Unified intervals

Frequentist, so NEVER undercovers



Coverage (C) vs μ: Unified Intervals (C → 0.6827 as μ → ∞)

Classical Intervals

- Problems

Hard to understand   e.g. d'Agostini e-mail

Arbitrary choice of interval

Possibility of empty range

Nuisance parameters (systematic errors)

- Advantages

Widely applicable

Well defined coverage

Standard Frequentist

Pros:

Coverage

Widely applicable

Cons:

Hard to understand

Small or empty intervals

Difficult in many variables (e.g. systematics)

Needs ensemble

Bayesian

Pros:

Easy to understand

Physical interval

Cons:

Needs prior

Coverage not guaranteed

Hard to combine

Bayesian versus Frequentism

	Bayesian	Frequentist
Basis of method	Bayes Theorem → Posterior probability distribution	Uses pdf for data, for fixed parameters
Meaning of probability	Degree of belief	Frequentist definition
Prob of parameters?	Yes	Anathema
Needs prior?	Yes	No
Choice of interval?	Yes	Yes (except F+C)
Data considered	Only data you have	….+ other possible data
Likelihood principle?	Yes	No

Bayesian versus Frequentism

	Bayesian	Frequentist
Ensemble of experiment	No	Yes (but often not explicit)
Final statement	Posterior probability distribution	Parameter values → Data is likely
Unphysical/ empty ranges	Excluded by prior	Can occur
Systematics	Integrate over prior	Extend dimensionality of frequentist construction
Coverage	Unimportant	Built-in
Decision making	Yes (uses cost function)	Not useful

Bayesianism versus Frequentism

"Bayesians address the question everyone is interested in, by using assumptions no-one believes"

"Frequentists use impeccable logic to deal with an issue of no interest to anyone"