



Horizon 2020  
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# Stefano Gariazzo

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## Fits to large and combined data sets

*Neutrino properties  
from oscillations and cosmology*

PHYSTAT-nu 2019, CERN, 23/01/2019

1 *Numerical methods for neutrino global fits*

2 *Basics of Bayesian probability*

3 *Neutrino mass ordering*

4 *Neutrino masses from cosmology*

5 *Conclusions*

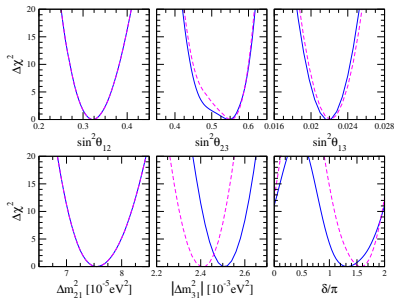
# 1 Numerical methods for neutrino global fits

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# Three Neutrino Oscillations

$$\nu_\alpha = \sum_{k=1}^3 U_{\alpha k} \nu_k \quad (\alpha = e, \mu, \tau)$$

$U_{\alpha k}$  described by 3 mixing angles  $\theta_{12}, \theta_{13}, \theta_{23}$  and one CP phase  $\delta_{\text{CP}}$

Current knowledge of the 3 active  $\nu$  mixing: [de Salas et al. (2018)]

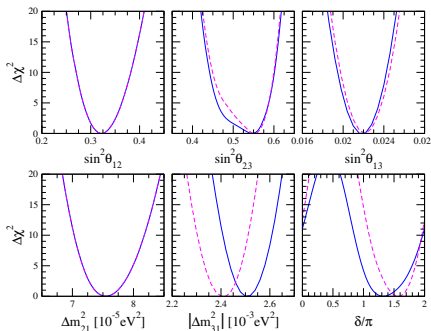
**NO:** Normal Ordering,  $m_1 < m_2 < m_3$

$$\begin{aligned}\Delta m_{21}^2 &= (7.55^{+0.20}_{-0.16}) \cdot 10^{-5} \text{ eV}^2 \\ |\Delta m_{31}^2| &= (2.50 \pm 0.03) \cdot 10^{-3} \text{ eV}^2 \text{ (NO)} \\ &= (2.42^{+0.03}_{-0.04}) \cdot 10^{-3} \text{ eV}^2 \text{ (IO)}\end{aligned}$$

$$\begin{aligned}\sin^2(\theta_{12}) &= 0.320^{+0.020}_{-0.016} \\ \sin^2(\theta_{13}) &= 0.0216^{+0.008}_{-0.007} \text{ (NO)} \\ &= 0.0222^{+0.007}_{-0.008} \text{ (IO)} \\ \sin^2(\theta_{23}) &= 0.547^{+0.020}_{-0.030} \text{ (NO)} \\ &= 0.551^{+0.018}_{-0.030} \text{ (IO)}\end{aligned}$$

First hints for  $\delta_{\text{CP}} \simeq 3/2\pi$

**IO:** Inverted Ordering,  $m_3 < m_1 < m_2$



see also: <http://globalfit.astroparticles.es>

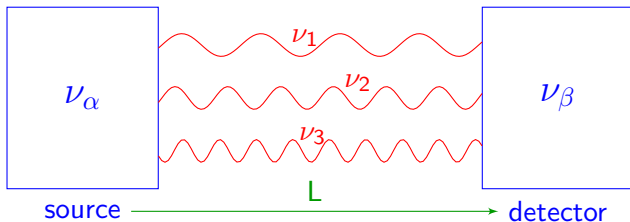
## Two types of neutrinos

flavor neutrinos  $\nu_\alpha$

$$|\nu_\alpha\rangle = U_{\alpha k} |\nu_k\rangle$$

massive neutrinos  $\nu_k$

$$|\nu(t=0)\rangle = |\nu_\alpha\rangle = U_{\alpha 1} |\nu_1\rangle + U_{\alpha 2} |\nu_2\rangle + U_{\alpha 3} |\nu_3\rangle$$



$$|\nu(t > 0)\rangle = |\nu_\beta\rangle = U_{\alpha 1} e^{-iE_1 t} |\nu_1\rangle + U_{\alpha 2} e^{-iE_2 t} |\nu_2\rangle + U_{\alpha 3} e^{-iE_3 t} |\nu_3\rangle \neq |\nu_\alpha\rangle$$

$$E_k^2 = p^2 + m_k^2 \longleftarrow \text{define} \longrightarrow t = L$$

$$P_{\nu_\alpha \rightarrow \nu_\beta}(L) = |\langle \nu_\alpha | \nu(L) \rangle|^2 = \sum_{k,j} U_{\beta k} U_{\alpha k}^* U_{\beta j}^* U_{\alpha j} \exp\left(-i \frac{\Delta m_{kj}^2 L}{2E}\right)$$

$$\Delta m_{ij}^2 = m_i^2 - m_j^2$$

# Three-neutrino oscillation data

Solar + LBL reactors

Experiments:

SuperK

SNO

Borexino

KamLAND

...

Parameters:

$\theta_{12}$

$\Delta m_{21}^2$

$(\theta_{13})$

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SBL reactors

Experiments:

DayaBay  
RENO  
DoubleChooz  
...

Parameters:

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## Atmospheric

Experiments:

Antares  
IceCube  
SuperK  
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$\theta_{23}$   
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( $\theta_{13}$ )  
( $\delta_{CP}$ )



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## LBL accelerators

Experiments:

NO $\nu$ A  
T2K  
MINOS  
...

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$\theta_{13}$   
 $\theta_{23}$   
 $\Delta m_{31}^2$   
 $\delta_{CP}$

## Studying the $\chi^2$

We have to combine **all the experiments** to study the global picture

$$\text{Use total } \chi^2 = \sum_i \chi_i^2 \text{ information}$$

Experiments as  
independent!

Find best-fit ( $\chi^2$  minimum)  
in  $D$ -dimensional parameter space

↑  
Minimization problem,  
in principle not difficult

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**This is expensive!**

Find **bounds/regions**  
defined by various  $\Delta\chi^2$  values

e.g. bounds for 1 parameter  
at  $1\sigma$  (68.3% CL):  $\Delta\chi^2 = 1$

e.g. bounds for 2 parameters at  
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If  $D$  is small, you can create a **grid** of  $\chi^2$  points, and  
then **analyse 1/2-dimensional sections** of the grid

Given  $N$  points per dimension, the grid requires  $N^D$   $\chi^2$  calculations...

This way will become unfeasible for large  $D$ !

## What if the number of parameters increases?

$\chi^2$  of  $\nu$  oscillation experiments depends on 3/4 *physical* parameters

BUT

Nuisance parameters sometimes enter!

(flux models, propagation model, detector response, ...)

New physics?

(NSI, Lorentz violation, non-unitarity, sterile neutrino, ...)

Combined analyses?

(coherent scattering, cosmology, mass measurements,  $0\nu\beta\beta$ , (multimessenger) astrophysics, ...)

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scanning  $\chi^2$  in a grid not feasible, too many parameters!

also: single  $\chi^2$  computation may become expensive (e.g.: cosmology)

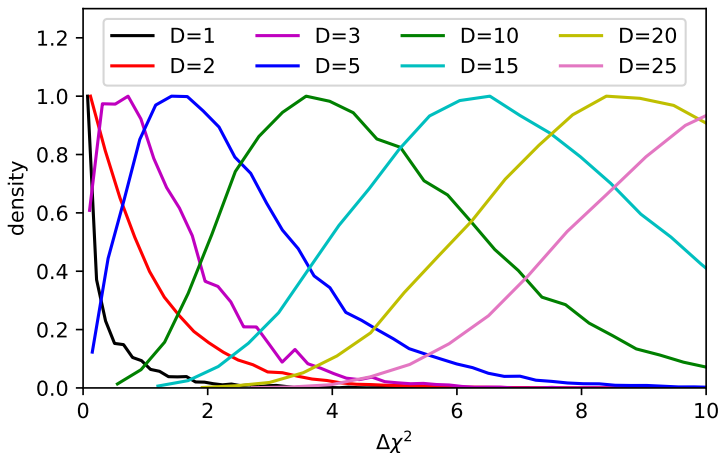
Possibility: use Monte Carlo scan, only study  $\chi^2$  contours  $\rightarrow \chi^2$  profiling

(find best-fit and build contours using random points instead of regular spaced ones)

This is not the Bayesian way!

# MCMC in a Bayesian context

Problem!



“frequentist” MCMC method not good for exploring around the best-fit!  
point density near  $\chi^2_{\min}$  may be too small, difficult to profile well the  $\chi^2$

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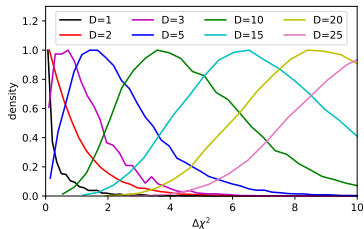
Solution?

$\chi^2 = -2 \ln \mathcal{L}$  conversion

use Bayesian methods to analyse MCMC output!

no need to find the real  $\chi_{\min}^2$ ,  
as what matters most is the parameter space *around* the best-fit

→ Marginalization, not profiling





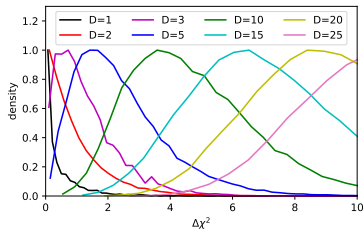
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study the distribution of points in the parameter space, not single points

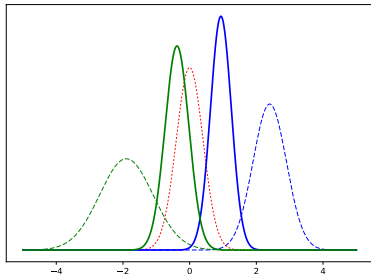
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# Bayes' theorem

how to deal with **Bayesian probability**?

given hypothesis  $H$ , data  $d$ , some information  $I$  (true):

$p(\theta)$   
**Posterior**  
probability:  
what we  
know after

Bayes theorem:

$$p(H|d, I) = \frac{p(d|H, I) p(H|I)}{p(d|I)}$$

**Marginal likelihood:**

or "Bayesian evidence",

$$p(d|I) \equiv \sum_H p(d|H, I) p(H|I)$$

Bayes theorem:

$$\text{posterior} = \frac{\text{likelihood} \times \text{prior}}{\text{evidence}}$$

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**Prior** probability:

what we knew before

**Likelihood:**  $\mathcal{L}(\theta)$

sampling distribution of  
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model comparison

MCMC = build a series of points  $\theta_i$  in the parameter space  
(they should be independent, as much as possible)

The main point: how to go from  $\theta_n$  to  $\theta_{n+1}$

(sampling the points with a density proportional to the posterior  $p(\theta)$ )

Key idea:

Use a *proposal density distribution*  $q(\theta_n, \theta_{n+1})$

Acceptance probability:  $\alpha(\theta_n, \theta_{n+1}) = \min \left\{ 1, \frac{p(\theta_{n+1}) q(\theta_{n+1}, \theta_n)}{p(\theta_n) q(\theta_n, \theta_{n+1})} \right\}$



Transition probability:  $T(\theta_n, \theta_{n+1}) = \alpha(\theta_n, \theta_{n+1}) q(\theta_n, \theta_{n+1})$



Detailed balance holds:  $p(\theta_{n+1}) T(\theta_{n+1}, \theta_n) = p(\theta_n) T(\theta_n, \theta_{n+1})$



$p(\theta)$  is the equilibrium distribution of the chain

## Bayesian evidence

“Bayesian evidence” or “Marginal likelihood”

$$p(d|\mathcal{M}) = Z = \int_{\Omega_{\mathcal{M}}} p(d|\theta, \mathcal{M}) p(\theta|\mathcal{M}) d\theta$$

integrate over all possible (continuous) parameters of model  $\mathcal{M}$   
(given that  $\mathcal{M}$  is true)

What if there are several possible models  $\mathcal{M}_i$ ?

use  $Z_i$  to perform bayesian model comparison

Warning: compare models given the same data!

Model posterior:

$$p(\mathcal{M}_i|d) \propto p(\mathcal{M}_i) Z_i$$

given model prior  $p(\mathcal{M}_i)$

proportional to  
constant that  
depends only on data

Posterior odds of  $\mathcal{M}_1$  versus  $\mathcal{M}_2$ :

$$\frac{p(\mathcal{M}_1|d)}{p(\mathcal{M}_2|d)} = B_{1,2} \frac{p(\mathcal{M}_1)}{p(\mathcal{M}_2)}$$

Bayes factor:

$$B_{1,2} = \frac{Z_1}{Z_2} \Rightarrow \ln B_{1,2} = \ln Z_1 - \ln Z_2$$

if priors are the same [ $p(\mathcal{M}_1) = p(\mathcal{M}_2)$ ],  
 $B_{1,2}$  tells which model is preferred:

$B_{1,2} > 1$  ( $\ln B_{1,2} > 0$ )

$\mathcal{M}_1$  preferred

$B_{1,2} < 1$  ( $\ln B_{1,2} < 0$ )

$\mathcal{M}_2$  preferred

$\exp(|\ln B_{1,2}|)$  tells the odds in favor of preferred model



## Occam's razor

what the Bayesian model comparison tells us?

Best model strikes optimum balance between

Quality of fit

Predictivity

Occam's razor

the simplest theory that fits data is preferred

model with more parameters  $\longrightarrow$  better fit (usually)

$\longrightarrow$  are all the parameters needed?

Bayes factor penalizes unnecessarily complex models!

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Bayes factor penalizes unnecessarily wide priors!

Bayes factor DOES NOT penalize models with parameters that are unconstrained by the data

# Jeffreys' scale

odds in favor of the preferred model:

$$\exp(|\ln B_{1,2}|) : 1$$

strength of preference according to Jeffreys' scale:

$ \ln B_{1,2} $	Odds	$N\sigma$	strength of evidence
$< 1.0$	$\lesssim 3 : 1$	$< 1.1$	inconclusive
$\in [1.0, 2.5]$	$(3 - 12) : 1$	$1.1 - 1.7$	weak
$\in [2.5, 5.0]$	$(12 - 150) : 1$	$1.7 - 2.7$	moderate
$\in [5.0, 10]$	$(150 - 2.2 \times 10^4) : 1$	$2.7 - 4.1$	strong
$\in [10, 15]$	$(2.2 \times 10^4 - 3.3 \times 10^6) : 1$	$4.1 - 5.1$	very strong
$> 15$	$> 3.3 \times 10^6 : 1$	$> 5.1$	decisive

odds & strength always valid

$N\sigma$  correspondence is valid only given equal model priors  
and that only two models are possible

(see e.g. neutrino mass ordering: normal OR inverted)

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(see e.g. neutrino mass ordering: normal OR inverted)

Can we extend to more than two (mutually exclusive) models?

# How to compute the model posterior

Assume  $N$  models, equal model prior probabilities:

$$\pi_i \equiv p(\mathcal{M}_i) \quad \pi_i = \pi_j \quad \forall i, j \quad \sum_i \pi_i = 1 \rightarrow \pi_i = 1/N$$

Compute model posterior probabilities:

$$p_i \equiv p(\mathcal{M}_i|d) \quad p_i = A\pi_i Z_i \quad \text{with } A \text{ constant} \quad \sum_i p_i = 1$$

$$\sum_i^N p_i = A \sum_i^N \pi_i Z_i = 1 \quad \Rightarrow \quad p_i = \pi_i Z_i / \sum_j^N \pi_j Z_j = \pi_i / \sum_j^N \pi_j B_{ji}$$

Selecting a generic  $\mathcal{M}_0$  as a reference, we have:

$$p_0 = \left( \sum_i^N B_{i0} \right)^{-1}$$

the sum includes  
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example 1:  $N = 2$

$$p_0 = 1/(1 + B_{10})$$

$$p_1 = B_{10}/(1 + B_{10})$$

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example 2:  $N = 8$

assume  $B_{i0} \simeq e^{-5}$  ( $i \neq 0$ ) to get

$$p_0 = 1/(1 + \sum_{i \neq 0} B_{i0}) \simeq 0.955$$

strong? no, only  $2\sigma$ !



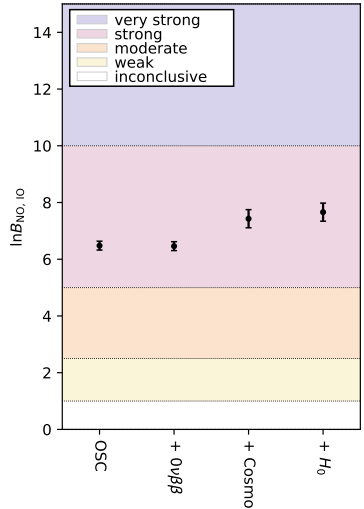
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## Normal ordering (NO)

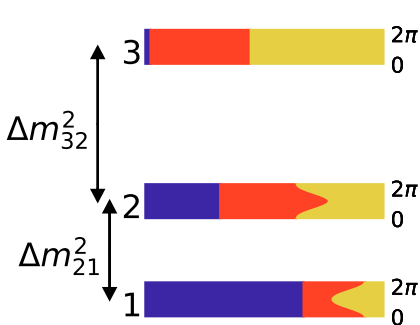
$$m_1 < m_2 < m_3$$

$$\sum m_k \gtrsim 0.06 \text{ eV}$$

  $\nu_e$

  $\nu_\mu$

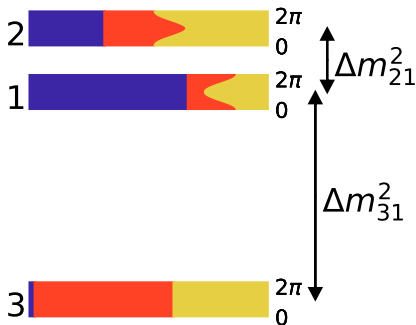
  $\nu_\tau$



## Inverted ordering (IO)

$$m_3 < m_1 < m_2$$

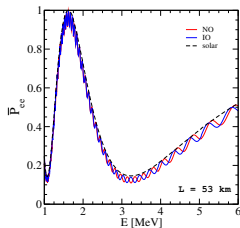
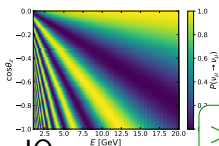
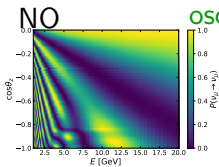
$$\sum m_k \gtrsim 0.1 \text{ eV}$$



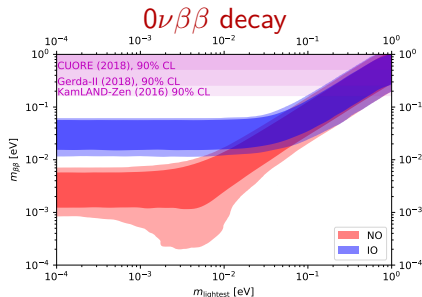
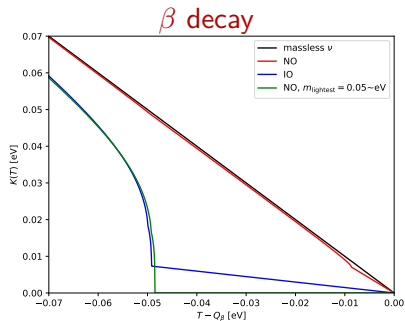
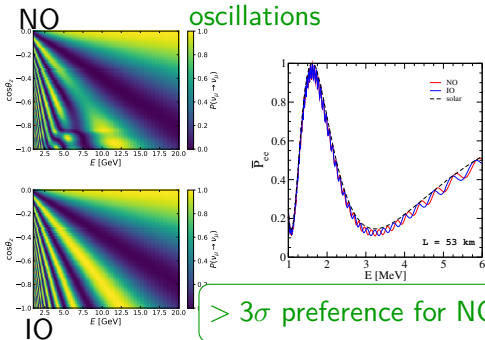
Absolute scale unknown!

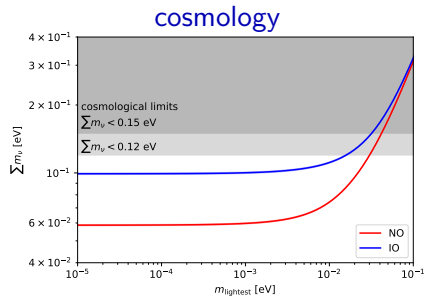
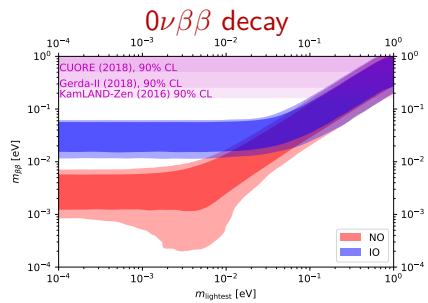
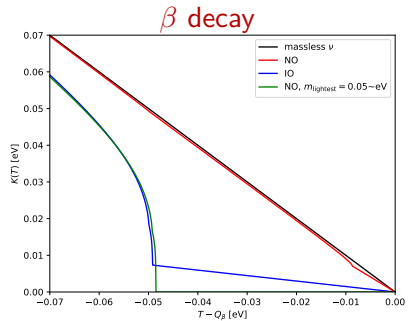
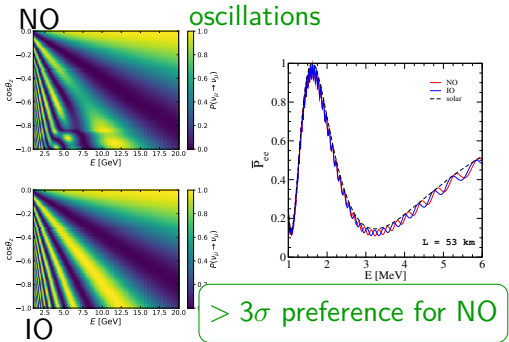
Can we constrain the mass ordering using bounds on  $\sum m_\nu$ ?

oscillations



>  $3\sigma$  preference for NO





# Can current data tell us the neutrino mass ordering?

- 1 [Hannestad, Schwetz, 2016]: extremely weak (2:1, 3:2) preference for NO (cosmology + [Bergstrom et al., 2015] neutrino oscillation fit)  
Bayesian approach;
- 2 [Germino et al, 2016]: extremely weak (up to 3:2) preference for NO (cosmology only), Bayesian approach;
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- 4 [Schwetz et al., 2017], “Comment on ...” [Simpson et al., 2017]: effect of prior?
- 5 [Capozzi et al., 2017]:  $2\sigma$  preference for NO (cosmology + [Capozzi et al., 2016, updated 2017] neutrino oscillation fit)  
frequentist approach;
- 6 [Caldwell et al., 2017] very mild indication for NO (cosmology + neutrinoless double-beta decay + [Esteban et al., 2016] readapted oscillation results)  
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# Parameterizing neutrino masses

[Simpson et al, 2017]

using  $m_1, m_2, m_3$  (A)

[Caldwell et al, 2017]

using  $m_{\text{lightest}}, \Delta m_{21}^2, |\Delta m_{31}^2|$  (B)

intuition says: (B) is closer to observable quantities! Better than (A)?

Should we use linear or logarithmic priors on  $m_k$  ( $m_{\text{lightest}}$ )?

Can data help to select (A) or (B), linear or log?



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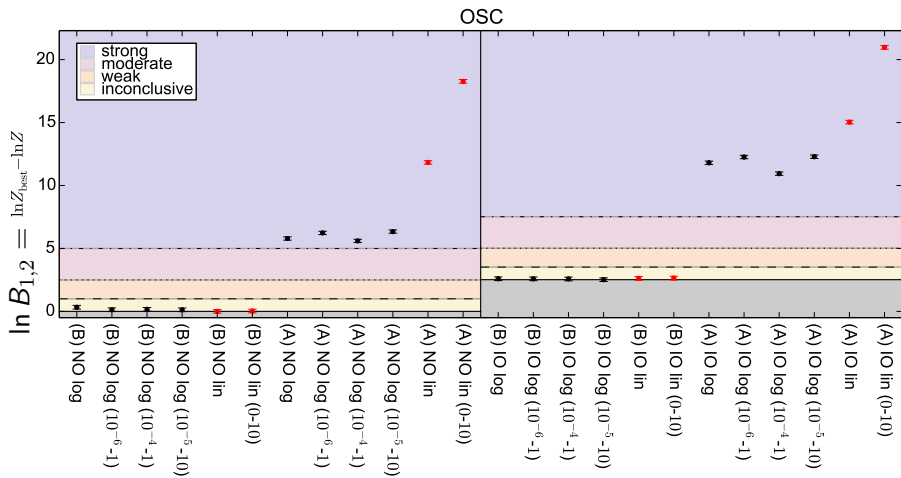
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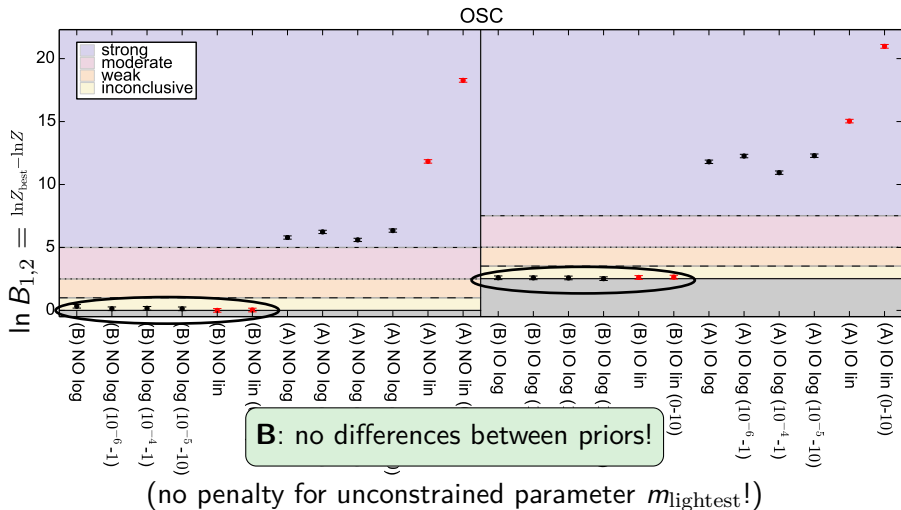
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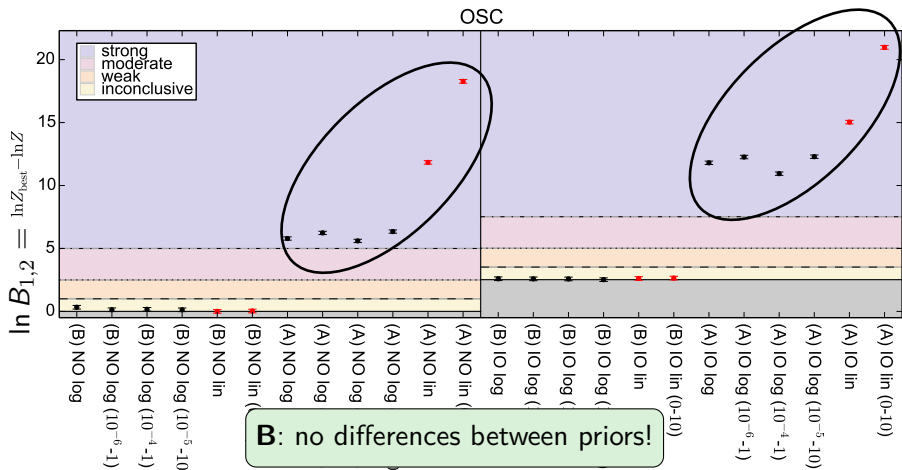
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Case A			Case B		
Parameter	Prior	Range	Parameter	Prior	Range
$m_1/\text{eV}$	linear log	0 – 1 $10^{-5} - 1$	$m_{\text{lightest}}/\text{eV}$	linear log	0 – 1 $10^{-5} - 1$
$m_2/\text{eV}$	linear log	0 – 1 $10^{-5} - 1$	$\Delta m_{21}^2/\text{eV}^2$	linear	$5 \times 10^{-5} - 10^{-4}$
$m_3/\text{eV}$	linear log	0 – 1 $10^{-5} - 1$	$ \Delta m_{31}^2 /\text{eV}^2$	linear	$1.5 \times 10^{-3} - 3.5 \times 10^{-3}$





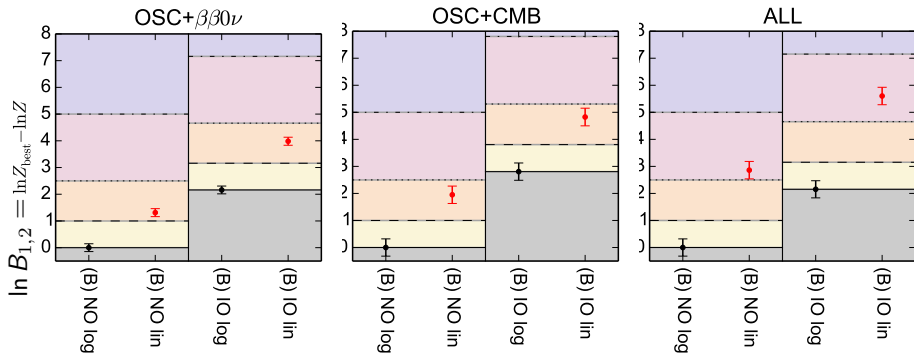


**B:** no differences between priors!

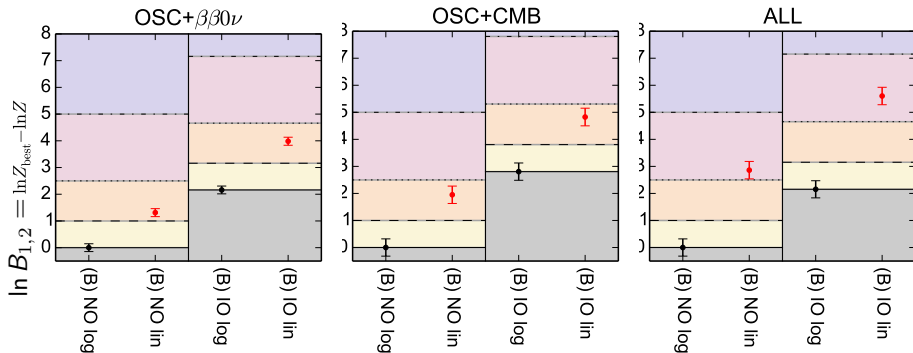
(no penalty for unconstrained parameter  $m_{\text{lightest}}$ !)

**A:** always strongly disfavored!

(waste of parameter space, no unconstrained parameters due to  $\Delta m_{i1}^2$ !)

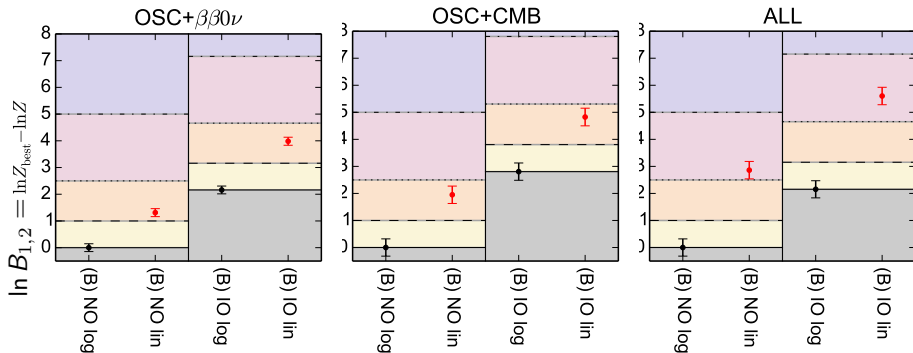


compare **linear** versus **logarithmic**



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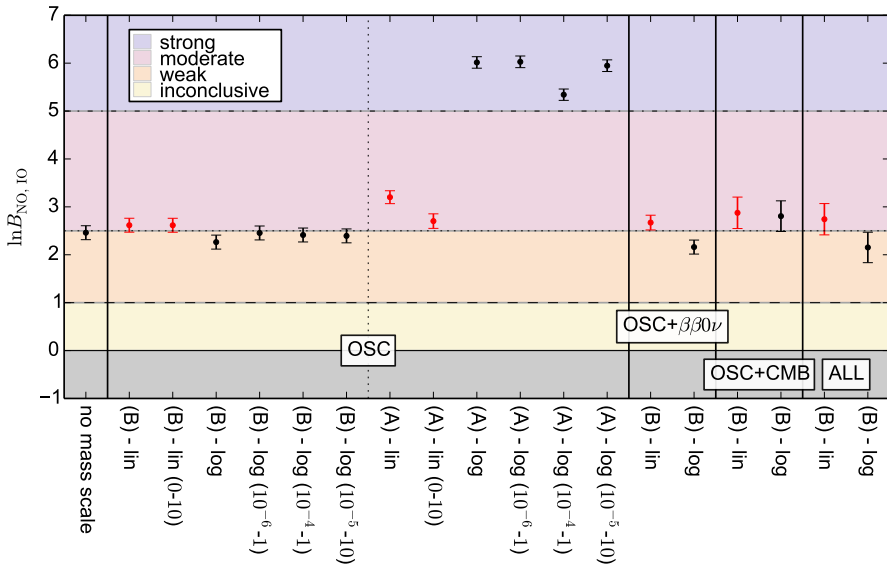
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weakly-to-moderately more efficient



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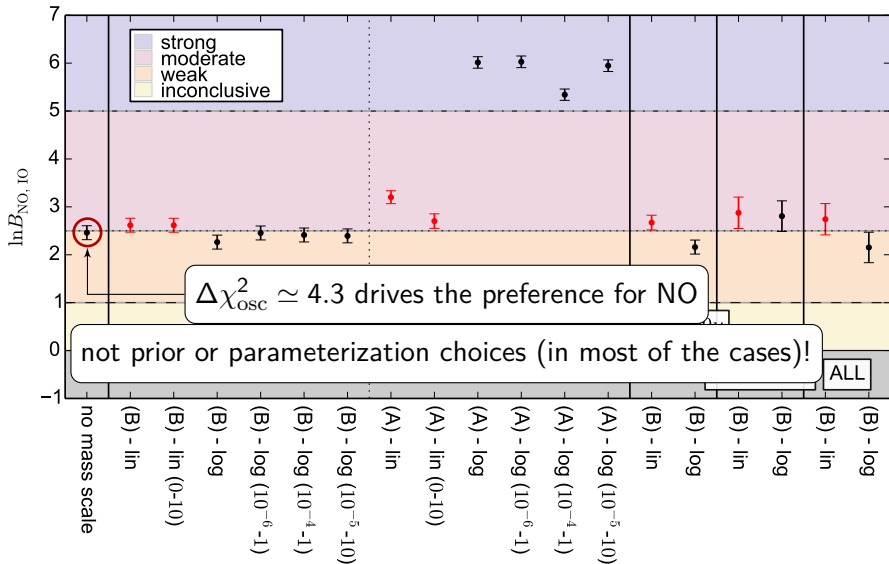
summary: case B, log prior is better!



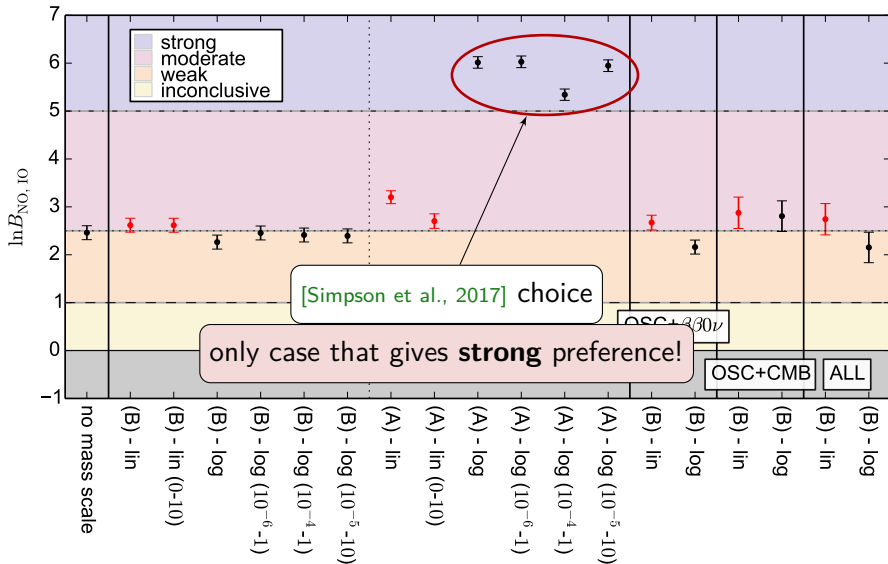
Note: only oscillation data until the end of 2017 are included!



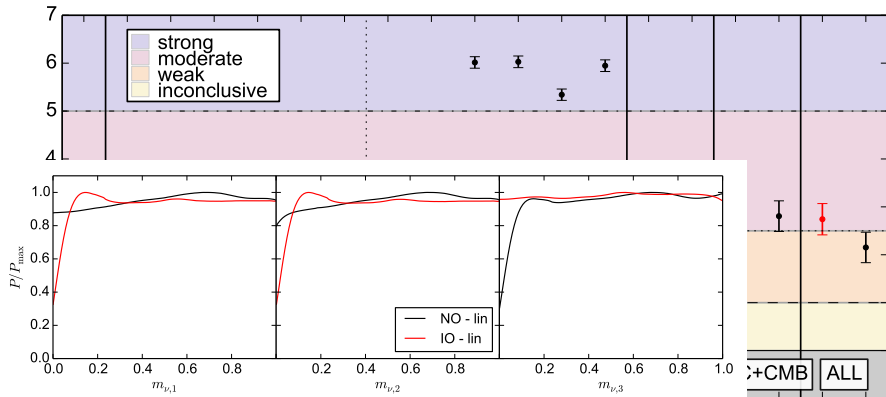
# Comparing the mass orderings



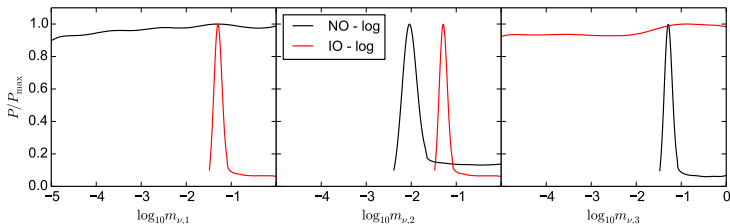
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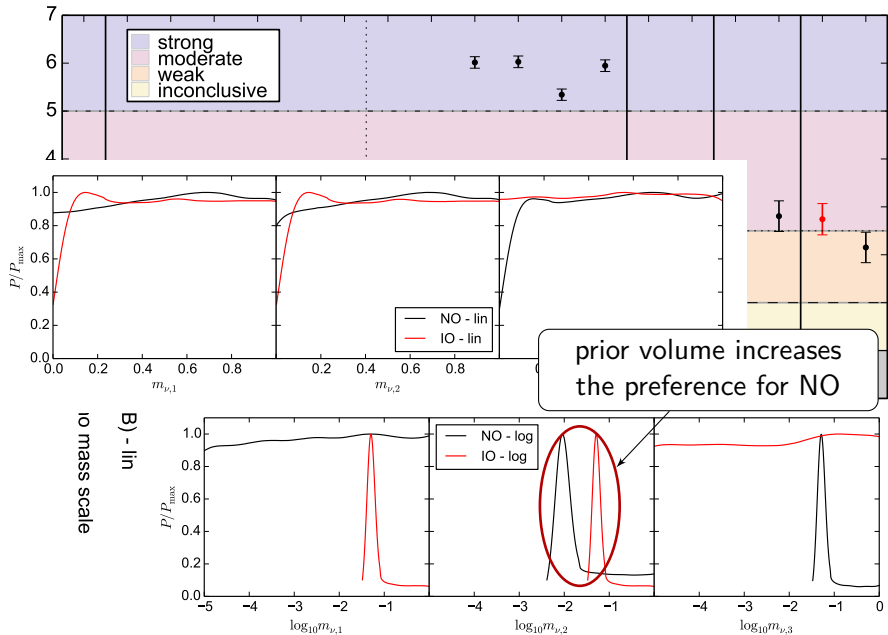


Note: only oscillation data until the end of 2017 are included!



(B) - lin  
io mass scale





# Results in 2018

Bayes theorem for models:

$$p(\mathcal{M}|d) \propto Z_{\mathcal{M}}\pi(\mathcal{M})$$

Bayesian evidence:

$$Z_{\mathcal{M}} = \int_{\Omega_{\mathcal{M}}} \mathcal{L}(\theta) \pi(\theta) d\theta$$

Bayes factor NO vs IO:

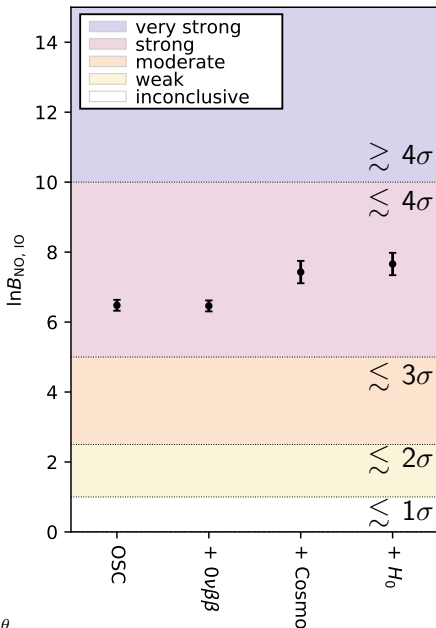
$$B_{\text{NO,IO}} = Z_{\text{NO}}/Z_{\text{IO}}$$

Posterior probability:

$$P_{\text{NO}} = B_{\text{NO,IO}} / (B_{\text{NO,IO}} + 1)$$

$$P_{\text{IO}} = 1 / (B_{\text{NO,IO}} + 1)$$

$$N\sigma \text{ from } P_{\text{NO}} = \text{erf}(N/\sqrt{2})$$



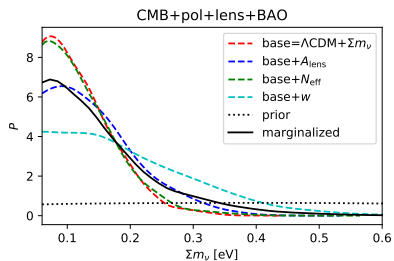
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## Playing with priors

Bayes theorem:

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posterior depends on prior!

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[Planck 2018]: prior

$$0 < \Sigma m_{\nu} < \mathcal{O}(1) \text{ eV}$$

strongest upper limit (95%):

$$\Sigma m_{\nu} < 113 \text{ meV}$$

(CMB+lens+BAO+SN)

corresponding to

$$\Sigma m_{\nu} < 53.6 \text{ meV (68\%)}$$

below minimum for NO!  
does it make sense?



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Different limits if you consider simply  $\Sigma m_{\nu} > 0$  or you take into account oscillation results...

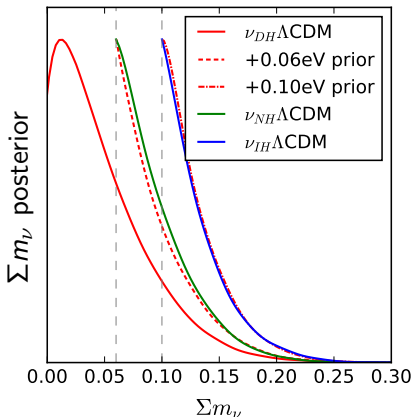
[Wang+, 2017]

degenerate (DH)

vs normal (NH)

vs inverted (IH) hierarchy

(i.e. change the prior lower bound)



## Playing with the baseline model

what if we release the assumption of the  $\Lambda$ CDM model?

CMB TT + lens  
CMB TT,TE,EE

$$\begin{aligned}\Sigma m_\nu &< 0.68 \text{ eV} \\ \Sigma m_\nu &< 0.49 \text{ eV}\end{aligned}$$

[Planck 2015]

$\Lambda$ CDM

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$w$ CDM

free dark energy equation of state  $w \neq -1$

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[Di Valentino+, 2015]

$$\Sigma m_\nu < 0.96 \text{ eV}$$

$e$ CDM

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12-parameters cosmological model,  $\Lambda$ CDM based

## Marginalize over models?

We usually marginalize over **parameters**:

$$p(\theta|d, \mathcal{M}_0) \propto \int \mathcal{L}(\theta, \psi) p(\theta, \psi | \mathcal{M}_0) d\psi$$

Can we marginalize over models?

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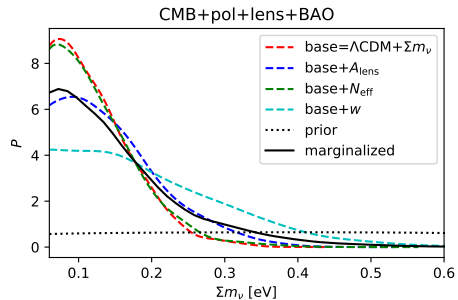
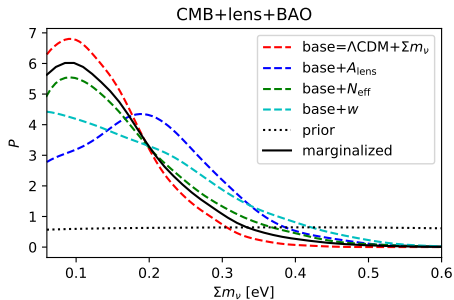
Yes, if we know the **model posteriors**:

$$p(\theta|d) = \sum_i^N p(\theta|d, \mathcal{M}_i) p_i$$

Select a model  $\mathcal{M}_0$  and use  $p_i = Z_i / (\sum Z_j) = B_{i0} / (\sum B_{j0})$ :

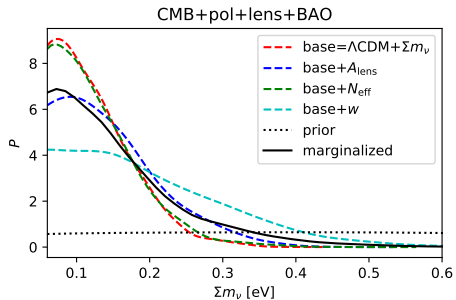
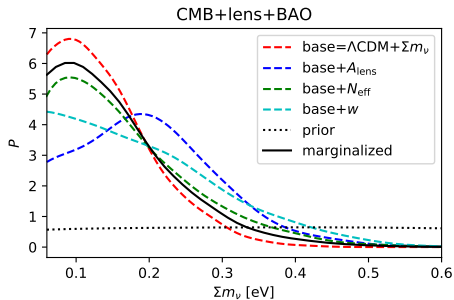
$$p(\theta|d) = \sum_i^N p(\theta|d, \mathcal{M}_i) Z_i / \sum_j^N Z_j$$

$p(\theta|d)$  is a **model-marginalized posterior** for  $\theta$ , given the **data  $d$**

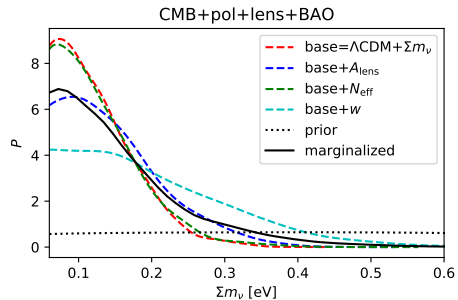
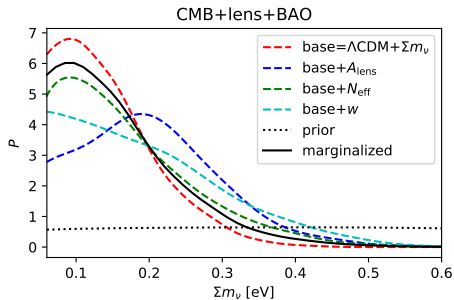


model	CMB+lens+BAO		CMB+pol+lens+BAO	
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base+ $w$	-1.4	$< 0.42$	-0.1	$< 0.42$
marginalized	—	$< 0.33$	—	$< 0.35$
$\rho_0$	0.65		0.48	





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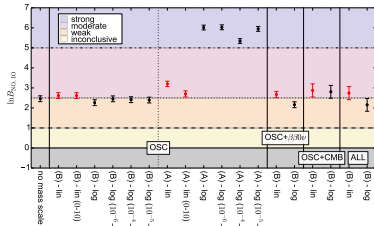
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studying the  $\chi^2$  with **regular grid** only feasible for few parameters, **Monte Carlo** otherwise

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**Combined analyses** will be more and more important in the future...number of parameters **increase!**

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**Prior dependence** is intrinsic of Bayesian statistics!  
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*Do not influence the results with your choice...*

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Constraints also **depend on the model** you define...  
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Thank you for the attention!