

3ML and astromodels

Abstracting multi-messenger astronomy

three.ml.readthedocs.io

J. Michael Burgess and Giacomo Vianello

From a plotting library
to an unscriptable
nightmare

We were comfortable with IDL

We built analysis frameworks with it

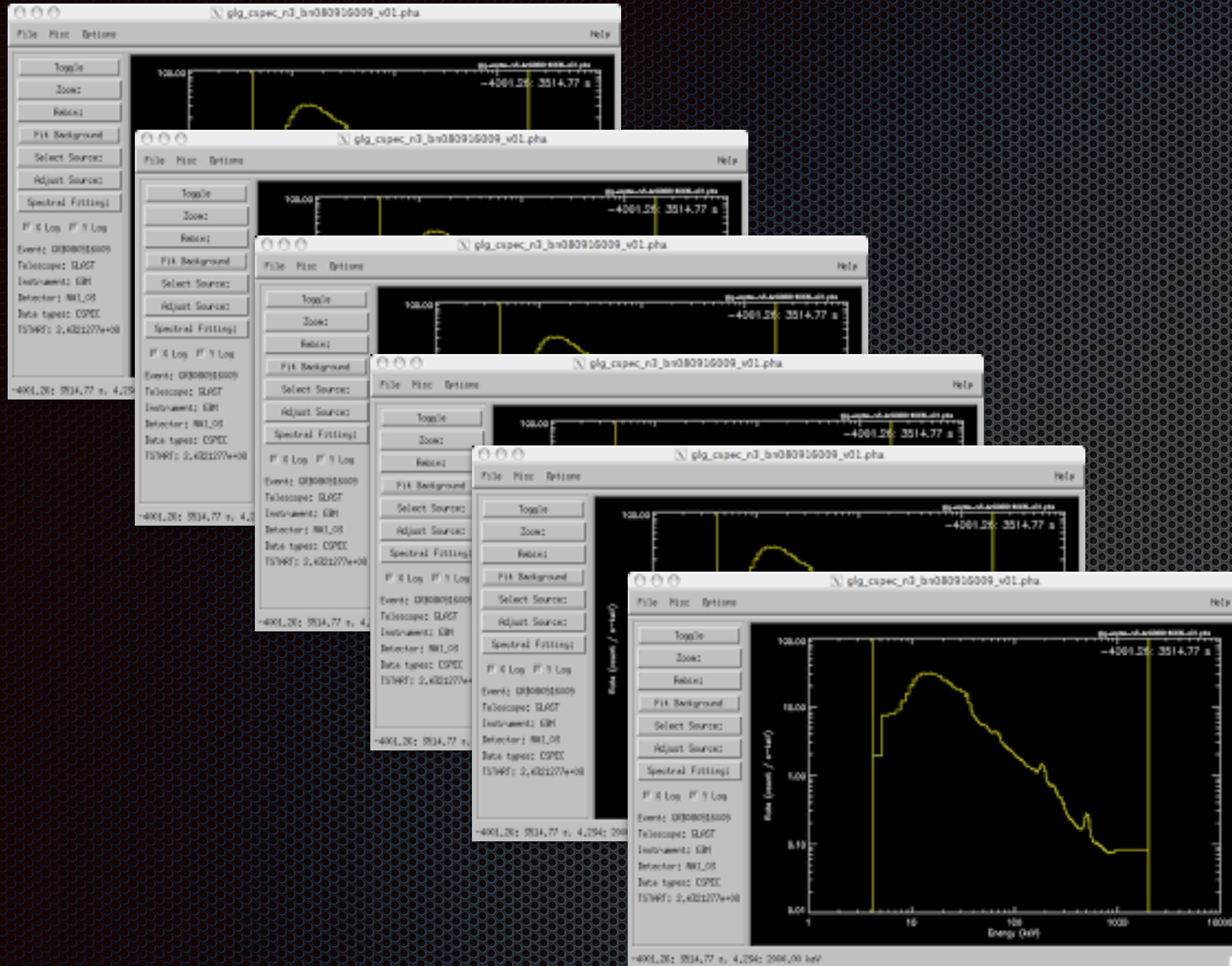
Moreover, we couldn't analyze
GBM+LAT together properly

From a plotting library
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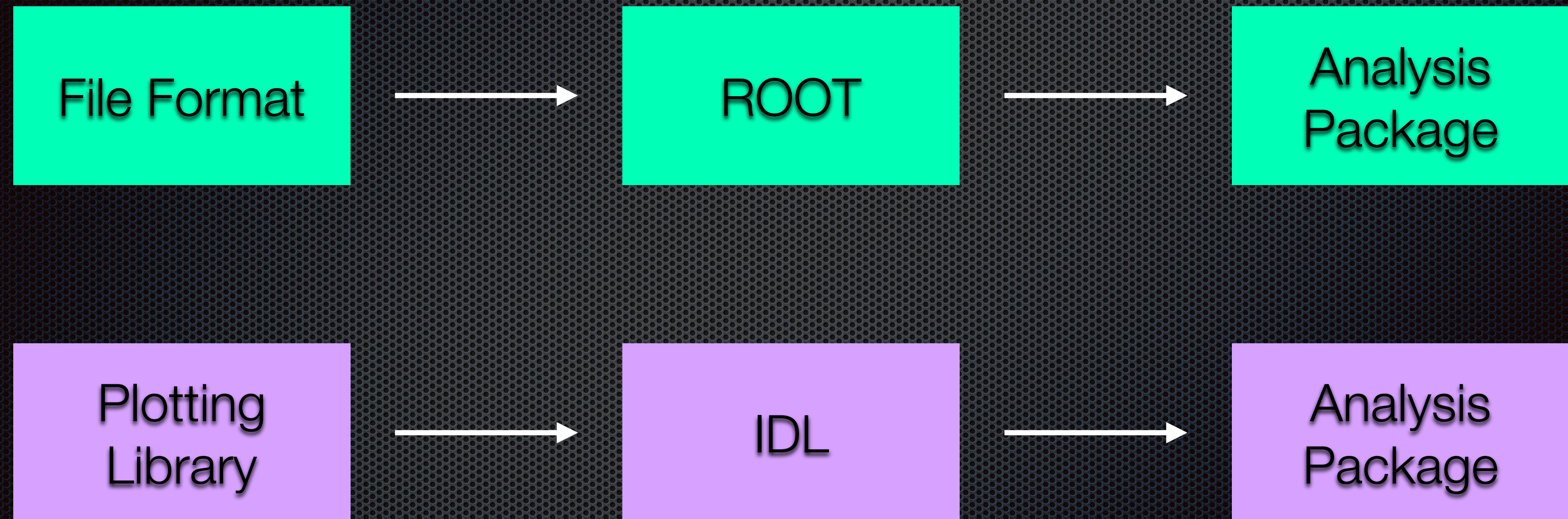
We were comfortable with IDL

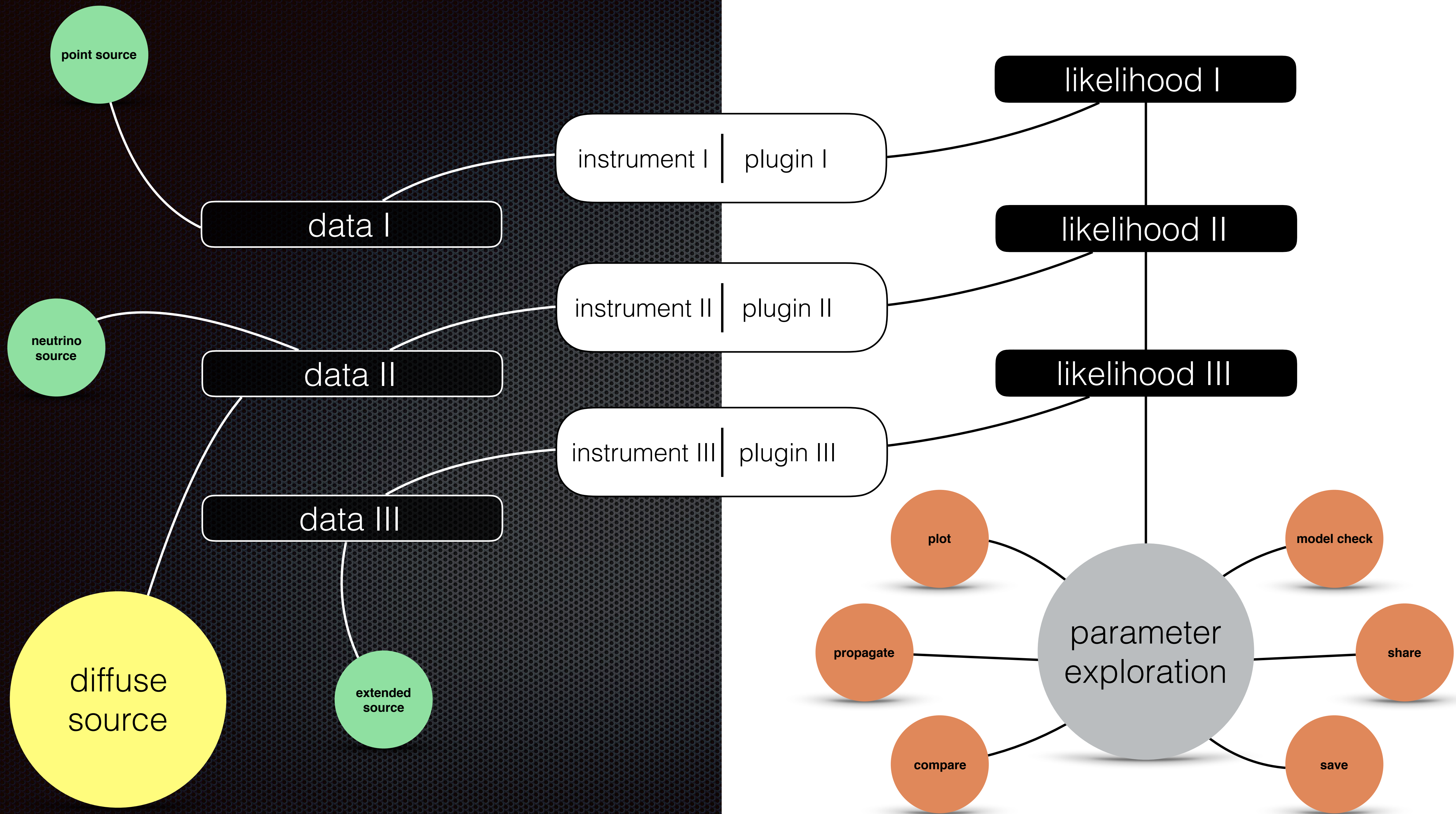
We built analysis frameworks with it

Moreover, we couldn't analyze
GBM+LAT together properly



Extending a tool past its purpose





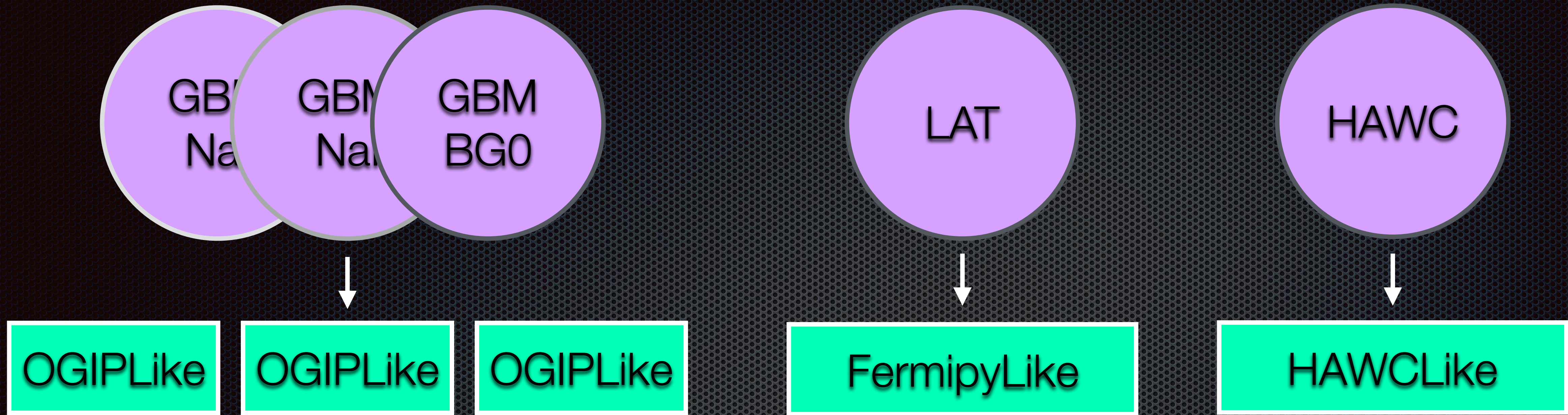
GBM
Na

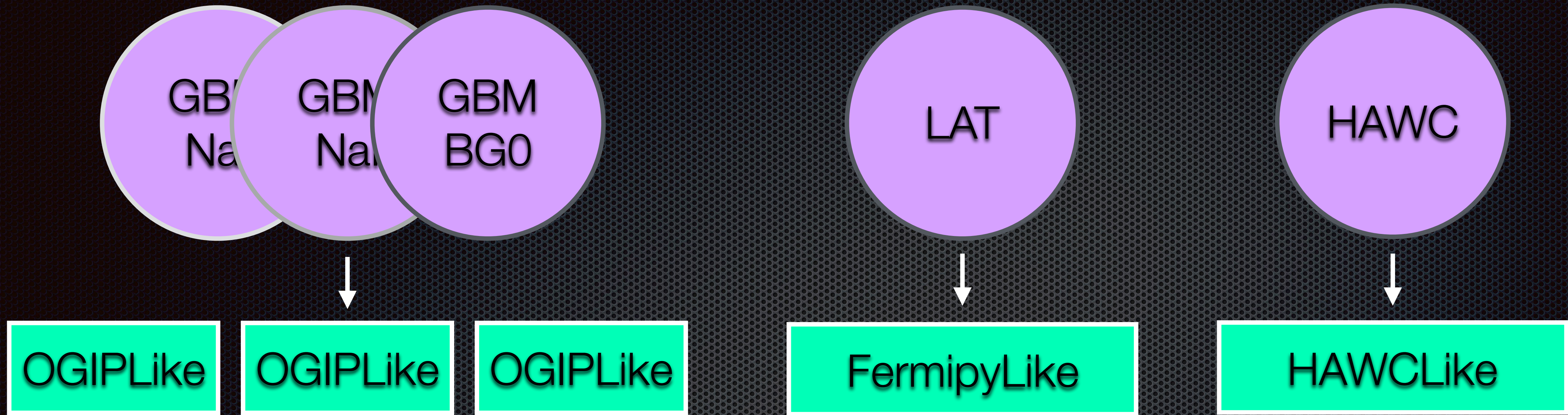
GBM
Na

GBM
BG0

LAT

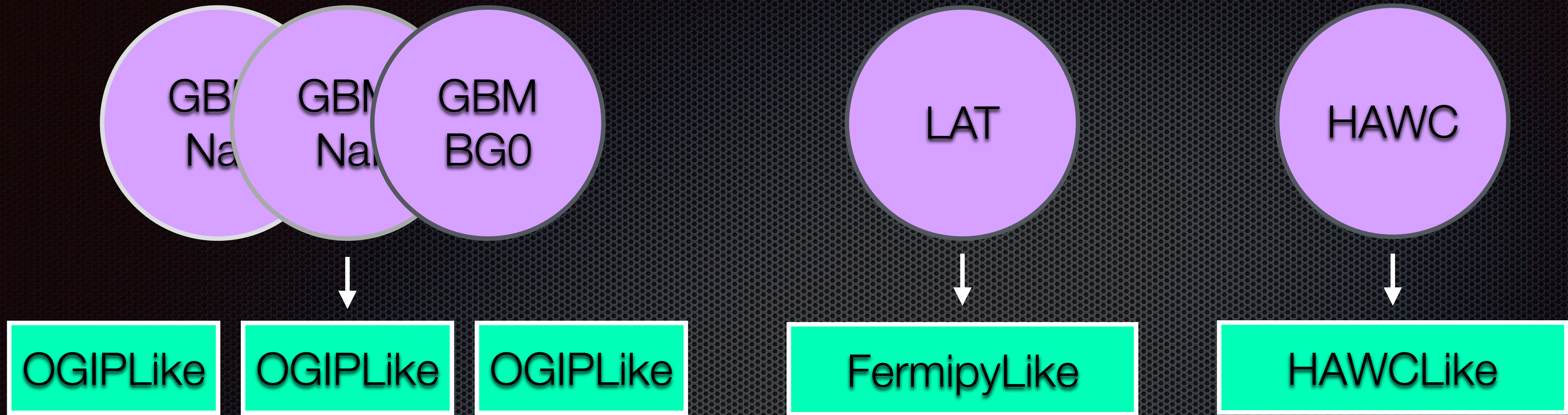
HAWC





Fermipy HAL

Configuration
Interaction with expert-built software



DataList(. . .)

Fermipy HAL

Configuration
Interaction with expert-built software

```
[1]: from threeML import *
```

```
Configuration read from /home/giacomov/.threeML/threeML_config  
Plotter is Matplotlib
```

```
[2]: # Get some example data  
from threeML.io.package_data import get_path_of_data_file  
  
data_path = get_path_of_data_file("datasets/xy_powerlaw.txt")  
  
# Create an instance of the XYLike plugin, which allows to ana  
# with error bars  
xyl = XYLike.from_text_file("xyl", data_path)  
  
# Let's plot it just to see what we have loaded  
xyl.plot(x_scale='log', y_scale='log')
```

```
Using Gaussian statistic (equivalent to  $\chi^2$ ) with the provided
```

```
[3]: data = DataList(xyl)
```

```
[4]: # Create the second instance, this time of a different type
```

```
pha = get_path_of_data_file("datasets/ogip_powerlaw.pha")  
bak = get_path_of_data_file("datasets/ogip_powerlaw.bak")  
rsp = get_path_of_data_file("datasets/ogip_powerlaw.rsp")
```

```
ogip = OGIPLike("ogip", pha, bak, rsp)
```

```
# Now use both plugins
```

```
data = DataList(xyl, ogip)
```

```
Auto-probed noise models:
```

```
- observation: poisson
```

```
- background: poisson
```

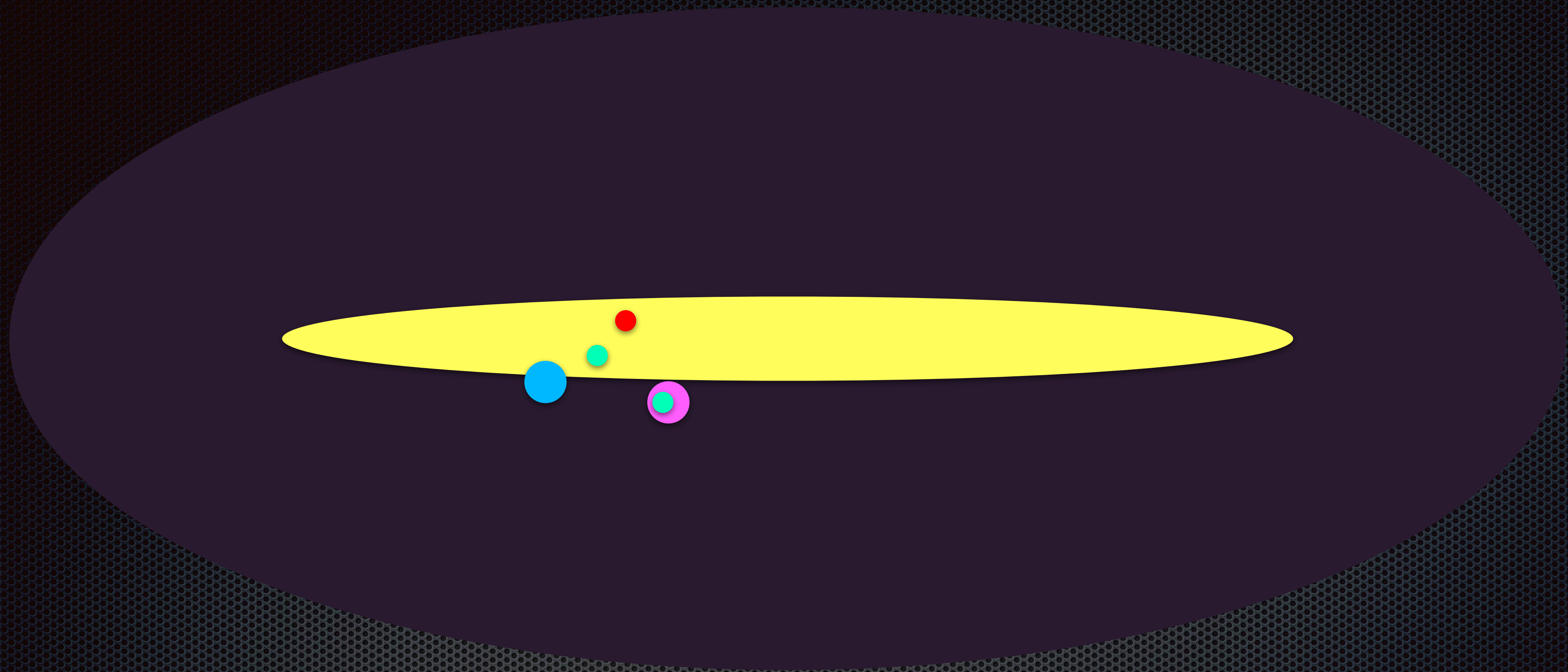
```
[5]: # This is equivalent to write data = DataList(xyl, ogip)
```

```
my_plugins = [xyl, ogip]
```

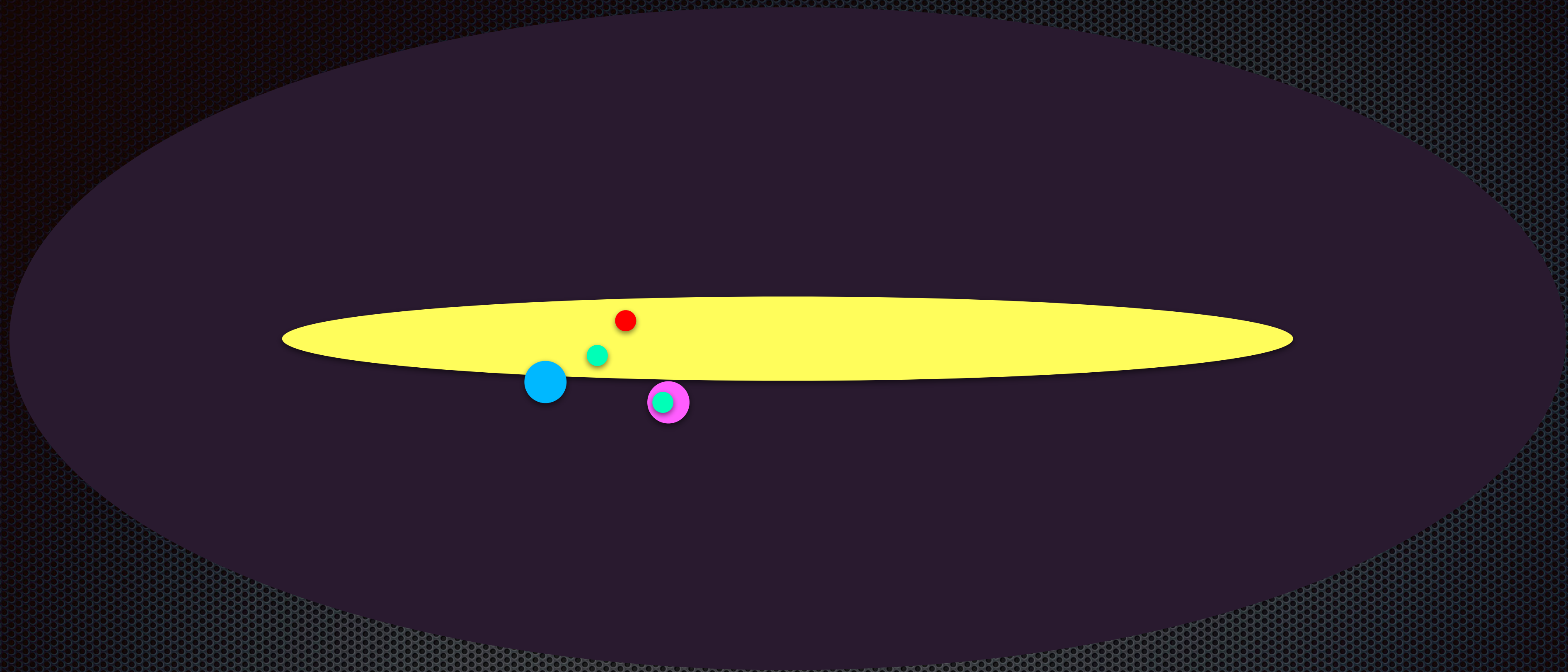
```
data = DataList(*my_plugins)
```

Astromodels [\(https://astromodels.readthedocs.io/en/latest/\)](https://astromodels.readthedocs.io/en/latest/)

- ✦ A node-tree based modeling framework
- ✦ Implemented in cPython for serialization
- ✦ 1,2,3D modeling
- ✦ Linking of parameters with arbitrary functions
- ✦ Point-, Extended-, Particle-, Polarization-source
- ✦ Table models, time-varying models.

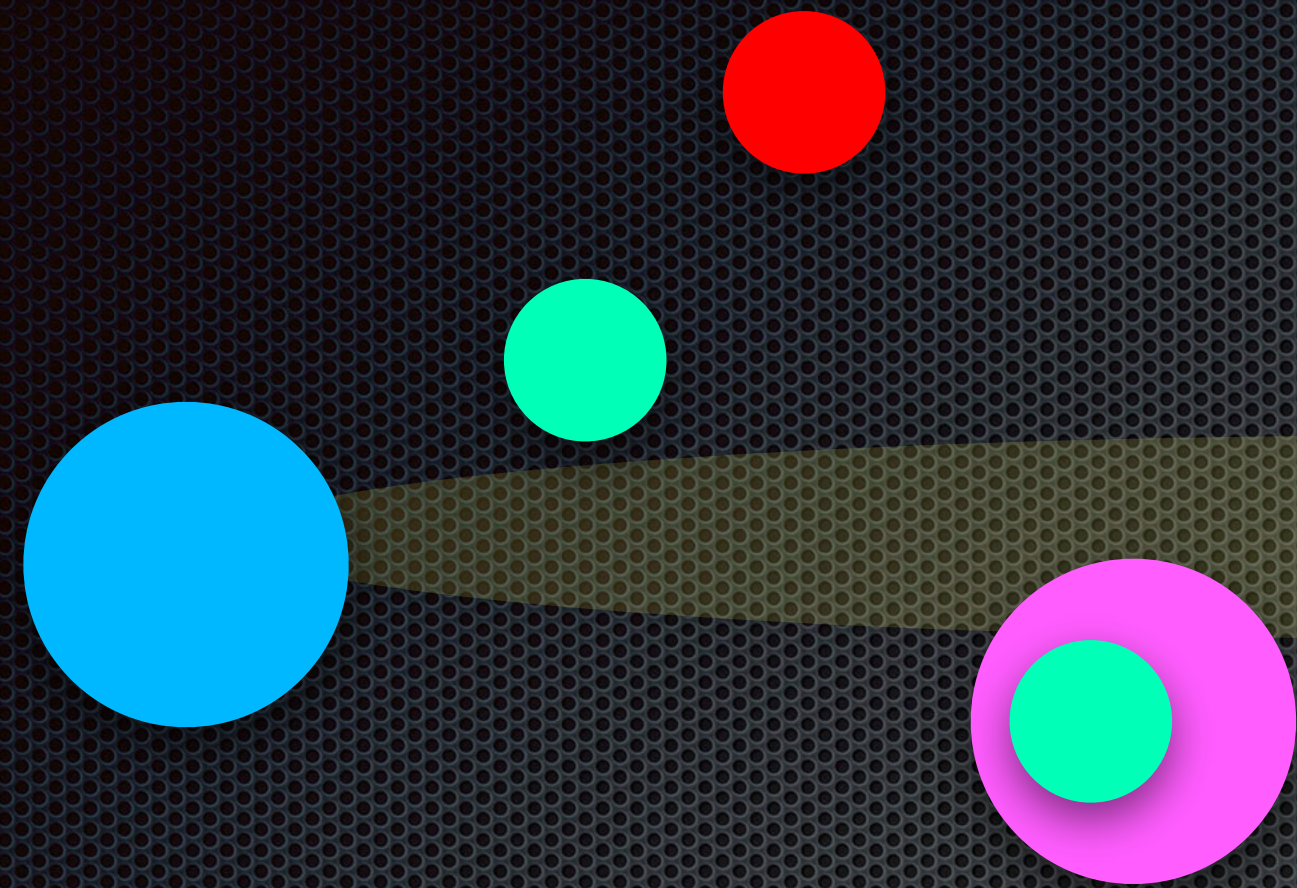


Model(
 PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
 ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
 PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum)
)



Model(
 PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
 ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
 PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum)
)

Does the CR spectrum depend on the neutrino spectrum?



Fitting an extended source with an embedded point source?

`astromodels` supports arbitrary linking between parameters. This also allows for the specification of time-varying models.

Model(

```
PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum)
```



```
[6]: # A point source with a power law spectrum

source1_sp = Powerlaw()
source1 = PointSource("source1", ra=23.5, dec=-22.7, spectral_

# Another source with a log-parabolic spectrum plus a power la

source2_sp = Log_parabola() + Powerlaw()
source2 = PointSource("source2", ra=30.5, dec=-27.1, spectral_

# A third source defined in terms of its Galactic latitude and
source3_sp = Cutoff_powerlaw()
source3 = PointSource("source3", l=216.1, b=-74.56, spectral_:
```

```
[7]: # An extended source with a Gaussian shape centered on R.A., D
# and a sigma of 3.0 degrees
ext1_spatial = Gaussian_on_sphere(lon0=30.5, lat0=-27.1, sigma
ext1_spectral = Powerlaw()

ext1 = ExtendedSource("ext1", ext1_spatial, ext1_spectral)

# An extended source with a 3D function
# (i.e., the function defines both the spatial and the spectra
ext2_spatial = Continuous_injection_diffusion()
ext2 = ExtendedSource("ext2", ext2_spatial)
```

```
[8]: model = Model(source1, source2, source3, ext1, ext2)
```

```
# We can see a summary of the model like this:  
model.display()
```

Model summary:

	N
Point sources	3
Extended sources	2
Particle sources	0

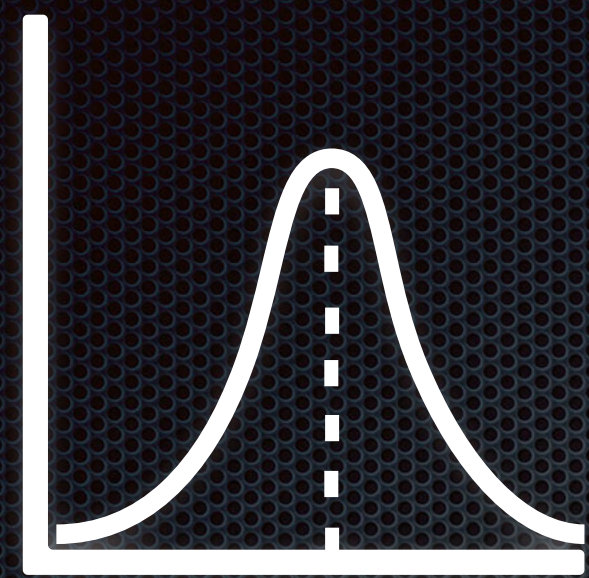
Free parameters (19):

	value	min_value	max_value	unit
source1.spectrum.main.Powerlaw.K	1	1e-30	1000	cm-2 keV-1 s-1
source1.spectrum.main.Powerlaw.index	-2	-10	10	
source2.spectrum.main.composite.K_1	1	1e-30	100000	cm-2 keV-1 s-1
source2.spectrum.main.composite.alpha_1	-2	None	None	
source2.spectrum.main.composite.beta_1	1	None	None	
source2.spectrum.main.composite.K_2	1	1e-30	1000	cm-2 keV-1 s-1
source2.spectrum.main.composite.index_2	-2	-10	10	
source3.spectrum.main.Cutoff_powerlaw.K	1	1e-30	1000	cm-2 keV-1 s-1
source3.spectrum.main.Cutoff_powerlaw.index	-2	-10	10	
source3.spectrum.main.Cutoff_powerlaw.xc	10	None	None	keV
ext1.Gaussian_on_sphere.lon0	30.5	0	360	deg
ext1.Gaussian_on_sphere.lat0	-27.1	-90	90	deg
ext1.Gaussian_on_sphere.sigma	3	0	20	deg
ext1.spectrum.main.Powerlaw.K	1	1e-30	1000	cm-2 keV-1 s-1
ext1.spectrum.main.Powerlaw.index	-2	-10	10	
ext2.Continuous_injection_diffusion.lon0	0	0	360	deg
ext2.Continuous_injection_diffusion.lat0	0	-90	90	deg
ext2.Continuous_injection_diffusion.rdifff0	1	0	20	deg
ext2.spectrum.main.Constant.k	0	None	None	

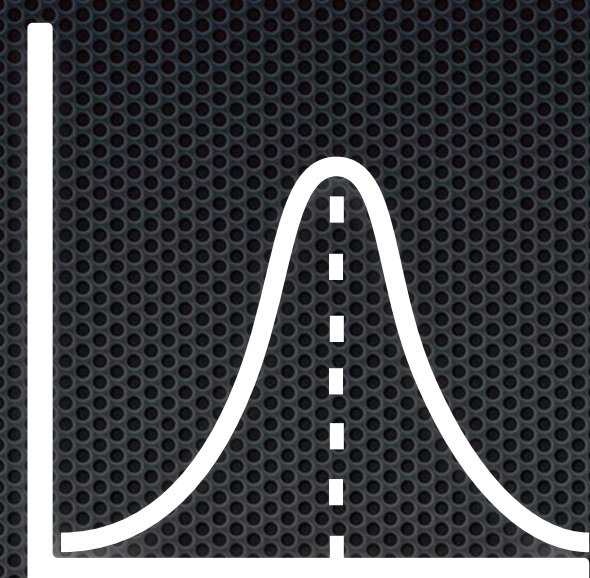
Fixed parameters (15):

(abridged. Use complete=True to see all fixed parameters)

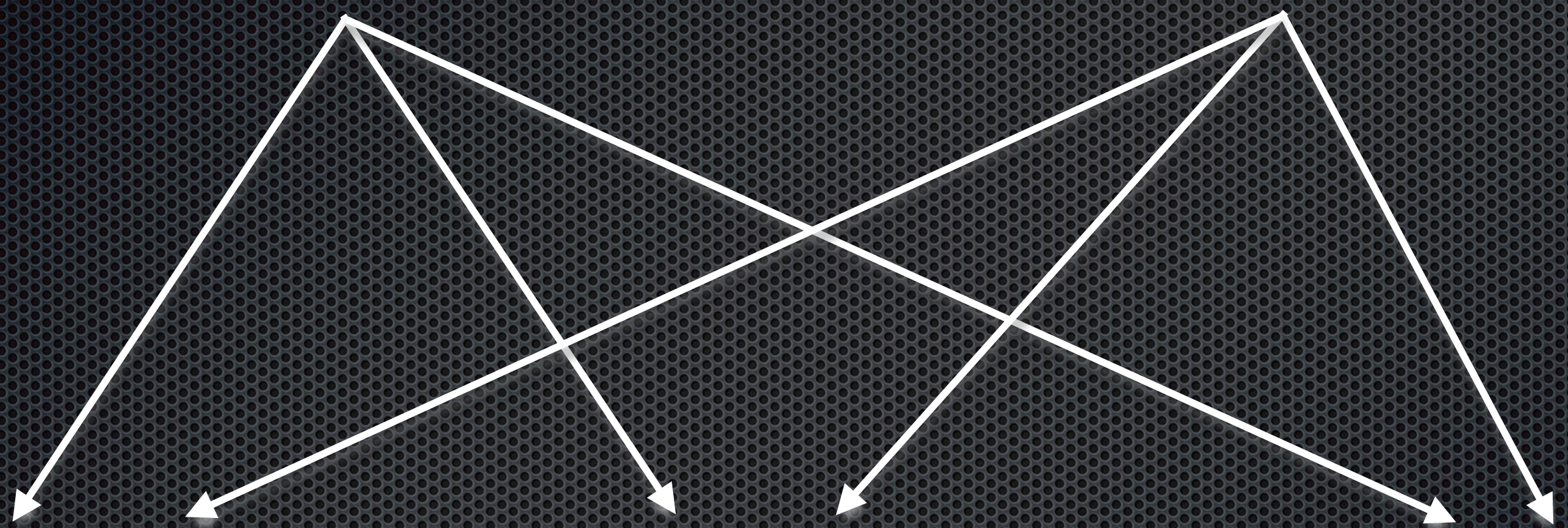
Linked parameters (0):



B



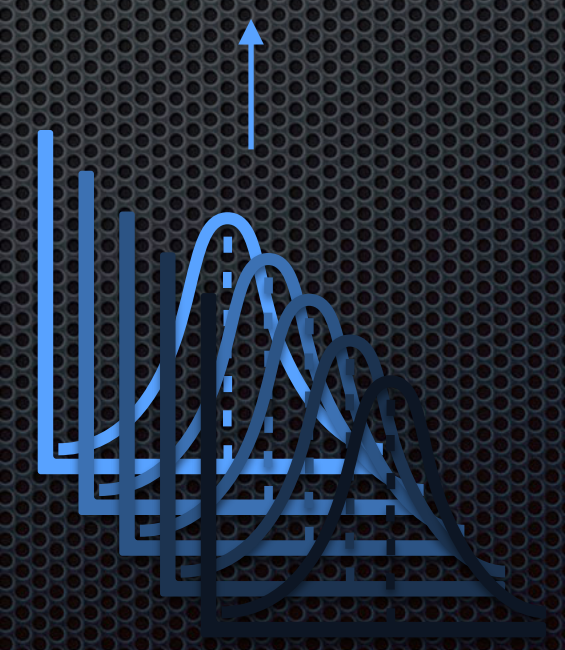
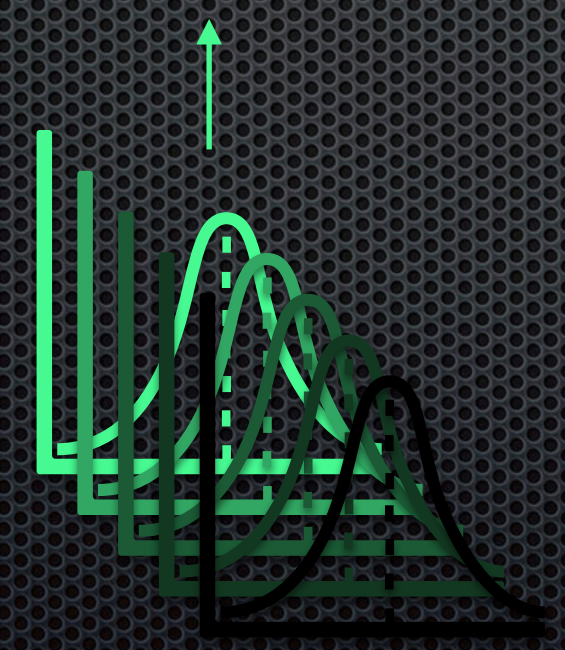
s



$f^\gamma (B, s, , \dots)$

$f^\nu (B, s, , \dots)$

$f^{\text{CR}} (B, s, \dots)$



```
Model( PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
        ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
        PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum) )
DataList( plugin1, plugin2,...)
```

```
JointLikelihood( Model( PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum) )
DataList( plugin1, plugin2,...) )
```

```
JointLikelihood( Model( PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum) )
DataList( plugin1, plugin2,...) )
```

```
Model( PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum) )
DataList( plugin1, plugin2,...)
```

JointLikelihood(Model(PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum))
DataList(plugin1, plugin2,...))

BayesianAnalysis(Model(PointSource(name, ra, dec, spectrum, polarization) PointSource(name, ra, dec, spectrum)
ExtendedSource(name, ra, dec, spectrum, shape) ParticleSource(name, ra, dec, spectrum)
PointSource(name, ra, dec, spectrum) NeutrinoSource(name, ra, dec, spectrum))
DataList(plugin1, plugin2,...))

Analysis Results

- ✦ An object and a FITS file.
- ✦ Stores all the information about your model and fit
- ✦ The same interface for MLE or Bayes
- ✦ Transportable

	result	unit
fake.spectrum.main.composite.a_1	$(-4.000 \pm 4) \times 10^{-3}$	1 / (cm ² keV ² s)
fake.spectrum.main.composite.b_1	2.060 +/- 0.11	1 / (cm ² keV s)
fake.spectrum.main.composite.F_2	$(2.900 \pm 0.4) \times 10$	1 / (cm ² s)
fake.spectrum.main.composite.mu_2	$(2.483 \pm 0.013) \times 10$	keV
fake.spectrum.main.composite.sigma_2	1.140 +/- 0.10	keV

Correlation matrix:

1.00	-0.85	-0.00	-0.03	0.00
-0.85	1.00	-0.05	0.01	-0.09
-0.00	-0.05	1.00	0.17	-0.20
-0.03	0.01	0.17	1.00	0.18
0.00	-0.09	-0.20	0.18	1.00

Values of $-\log(\text{likelihood})$ at the minimum:

	$-\log(\text{likelihood})$
sim_data	26.967829
total	26.967829

Error propagation

- ✦ Parameters are `RandomVariates`
- ✦ Full support for non-linear error propagation for any analysis

```
[53]: p1 = ar.get_variates("fake.spectrum.main.composite.a_1")
      p2 = ar.get_variates("fake.spectrum.main.composite.b_1")

      print("Propagating a+b, with a and b respectively:")
      print(p1)
      print(p2)

      print("\nThis is the result (with errors):")
      res = p1 + p2
      print(res)

      print(res.equal_tail_interval())
```

Propagating a+b, with a and b respectively:
equal-tail: (-4.000 +/- 4) x 10⁻³, hpd: (-4.000 +/- 4) x 10⁻³
equal-tail: 2.060 +/- 0.11, hpd: 2.06 -0.12 +0.11

This is the result (with errors):
equal-tail: 2.050 +/- 0.11, hpd: 2.050 +/- 0.11
(1.9430220946678243, 2.1626737366884683)

Long story short

- ✦ Optimizers

- ✦ ROOT

- ✦ iminuit

- ✦ PAGMO (10^6 optimizers)

The screenshot shows a GitHub repository page for 'threeML / threeML'. At the top, there are navigation tabs for 'Code', 'Issues 12', 'Pull requests 2', 'Projects 5', and 'Wiki'. Below the navigation, the current branch is 'master' and the path is 'threeML / threeML / minimizer /'. A pull request by 'giacomov' is shown with the title 'Making compatible with new iminuit release'. Below the pull request, a list of files is displayed with their corresponding commit messages:

..	
ROOT_minimizer.py	Making sure the init calling sequence is the s
__init__.py	Refactored for a clean installation with setup
grid_minimizer.py	Adding status bar
minimization.py	Adding title to progress bars
minuit_minimizer.py	Making compatible with new iminuit release
multinest_minimizer.py	Completed passage to new minimization stru
pagmo_minimizer.py	Adding new line at the end of file
scipy_minimizer.py	Changed default tolerance
tutorial_material.py	plot mods

Long story short

- ✦ Posterior samplers
 - ✦ emcee
 - ✦ MULTINEST
 - ✦ PolyChord

Branch: master ▾ threeML / threeML / bayesian

fkunzweiler Fix: Create MCMC chains directory only

..

__init__.py	Refactored for a
bayesian_analysis.py	Fix: Create MCM
tutorial_material.py	plot mods


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Long story short

✦ Plugins

- ✦ XYLike
- ✦ SpectrumLike -> DispersionSpectrumLike -> OGIPLike
- ✦ FermiLATLike / FermiPyLike
- ✦ HAWCLike
- ✦ CastroLike
- ✦ VeritasLike
- ✦ PhotometryLike
- ✦ More and more.

Branch: master ▾ [threeML](#) / [threeML](#) / [plugins](#) /

 [grburgess](#) and [giacomov](#) fixed over-verbose output when making pha file (#311)

..	
 experimental	Adding possibility of potting in specific subplot
 BinnedProfileLike.py	threeML/plugins/BinnedProfileLike.py
 DispersionSpectrumLike.py	fixed imports not covered in refactor...
 FermiLATLike.py	Fixing Nicola's bug
 FermipyLike.py	removed abc method and placeholders
 HAWCLike.py	Set active measurements list (#302)
 OGIPLike.py	fixed over-verbose output when making pha file (#311)
 POLARLike.py	Polar (#303)
 PhotometryLike.py	removing selection of filters for now.
 SpectrumLike.py	rearrange a few things for clarity
 SwiftXRTLike.py	Moving to the new tagging scheme
 UnresolvedExtendedXYLike.py	Extended flux (#296)
 XYLike.py	Extended flux (#296)
 __init__.py	Refactored for a clean installation with setuptools
 gammaIn.py	Removed old unused code

Long story short

- ✦ Some low-level data builders
 - ✦ Reduce time series (energy/polarization/etc) to plugins
 - ✦ Build Fermipy configs
- ✦ Catalogs via VO
 - ✦ Fermi LAT/GBM
 - ✦ Swift
 - ✦ More coming (please help!)
- ✦ But we do not want to replace your team's software... you are the experts!

LAT LLE data is constructed in a similar fashion

```
[4]: lle_file = get_path_of_data_file('datasets/gll_lle_bn080916009_v10.fit')
ft2_file = get_path_of_data_file('datasets/gll_pt_bn080916009_v10.fit')
lle_rsp = get_path_of_data_file('datasets/gll_cspect_bn080916009_v10.rsp')

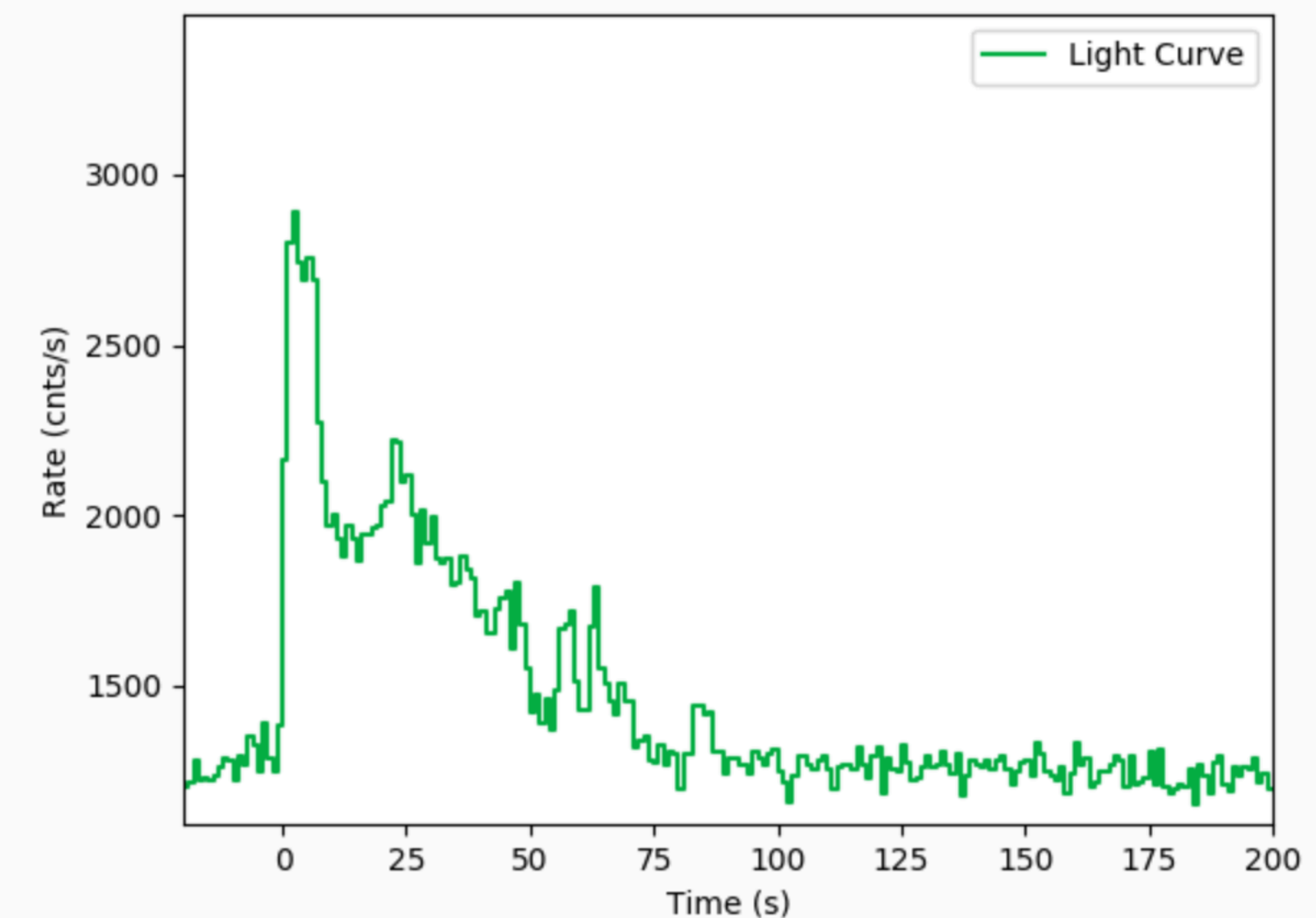
lat_lle = TimeSeriesBuilder.from_lat_lle('lat_lle',
                                         lle_file=lle_file,
                                         ft2_file=ft2_file,
                                         rsp_file=lle_rsp)
```

Viewing Lightcurves and selecting source intervals

All time series objects share the same commands to get you to a plugin. Let's have a look at the GBM TTE lightcurve.

```
[5]: threeML_config['lightcurve']['lightcurve color'] = '#07AE44'

gbm_tte.view_lightcurve(start=-20, stop=200);
```



Build your own!

The PluginPrototype class

The basic functionality of any plugin is prototyped in the PluginPrototype class. This is under the main directory in the 3ML source code, but let's examine it here:

```
[ ]: class PluginPrototype(object):
    __metaclass__ = abc.ABCMeta

    def __init__(self, name, nuisance_parameters):
        assert is_valid_variable_name(name), "The name %s cannot be used as a name. You n
            "python identifier: no spaces, cannot start
            "operators symbols such as -, +, *, /" % nam

        # Make sure total is not used as a name (need to use it for other things, like th
        assert name.lower() != "total", "Sorry, you cannot use 'total' as name for a plug

        self._name = name

        # This is just to make sure that the plugin is legal

        assert isinstance(nuisance_parameters, dict)

        self._nuisance_parameters = nuisance_parameters

        # These are the external properties (time, polarization, etc.)
        # self._external_properties = []

        self._tag = None

    def get_name(self):
        warnings.warn("Do not use get_name() for plugins, use the .name property", Deprec

        return self.name

    @property
    def name(self):
        """
        Returns the name of this instance
        :return: a string (this is enforced to be a valid python identifier)
        """
        return self._name

    @property
    def nuisance_parameters(self):
        """
        Returns a dictionary containing the nuisance parameters for this dataset
        :return: a dictionary
        """

        return self._nuisance_parameters
```

```
def update_nuisance_parameters(self, new_nuisance_parameters):
    assert isinstance(new_nuisance_parameters, dict)

    self._nuisance_parameters = new_nuisance_parameters

def get_number_of_data_points(self):
    """
    This returns the number of data points that are used to evaluate the likelihood.
    For binned measurements, this is the number of active bins used in the fit. For
    unbinned measurements, this would be the number of photons/particles that are
    evaluated on the likelihood
    """

    warnings.warn(
        "get_number_of_data_points not implemented, values for statistical measuremen
        "unreliable", )

    return 1.

def _get_tag(self):
    return self._tag

def _set_tag(self, spec):
    """
    Tag this plugin with the provided independent variable and a start and end value.
    This can be used for example to fit a time-varying model. In this case the indepe
    time and the start and end will be the start and stop time of the exposure for th
    be used to average the model over the provided time interval when fitting.
    :param independent_variable: an IndependentVariable instance
    :param start: start value for this plugin
    :param end: end value for this plugin. If this is not provided, instead of integr
    start and end, the model will be evaluate at start. Default: None (i.e., not prov
    :return: none
    """

    if len(spec) == 2:

        independent_variable, start = spec
        end = None

    elif len(spec) == 3:

        independent_variable, start, end = spec

    else:

        raise ValueError("Tag specification should be (independent_variable, start[,

    # Let's do a lazy check

    if not isinstance(independent_variable, IndependentVariable):

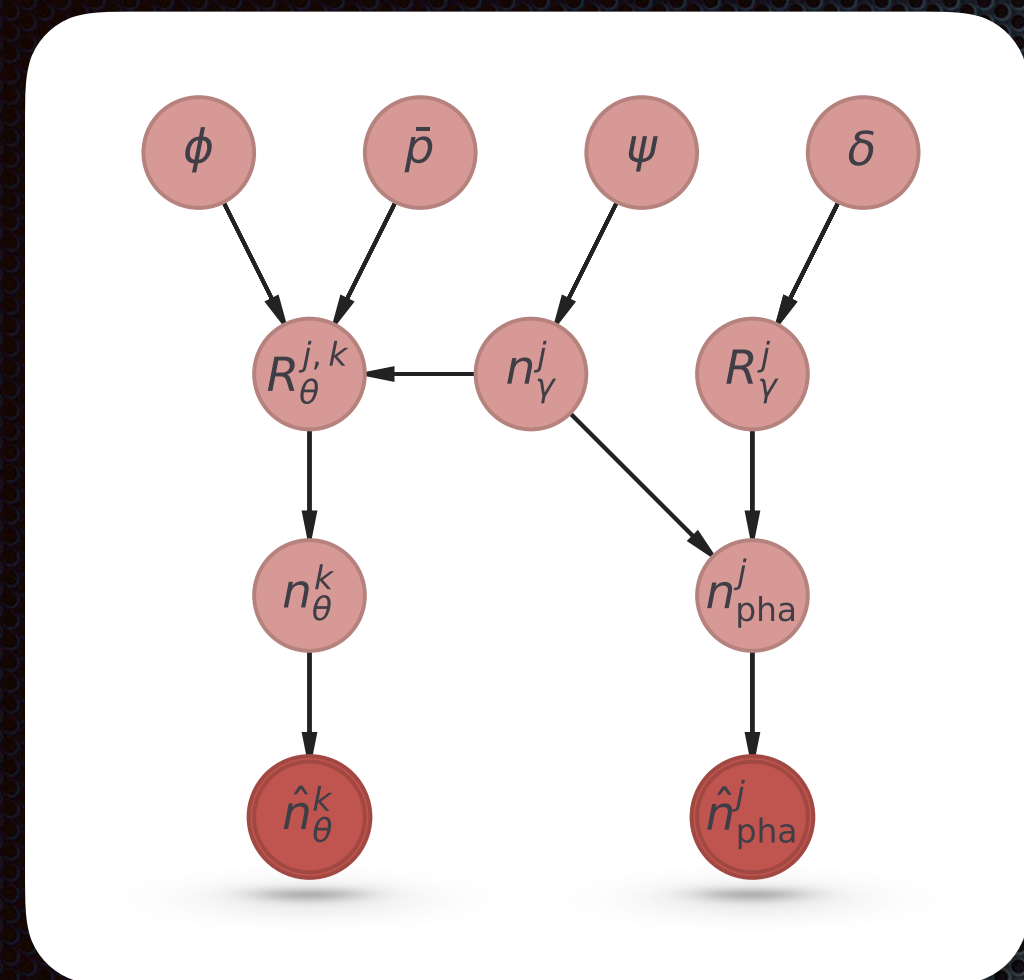
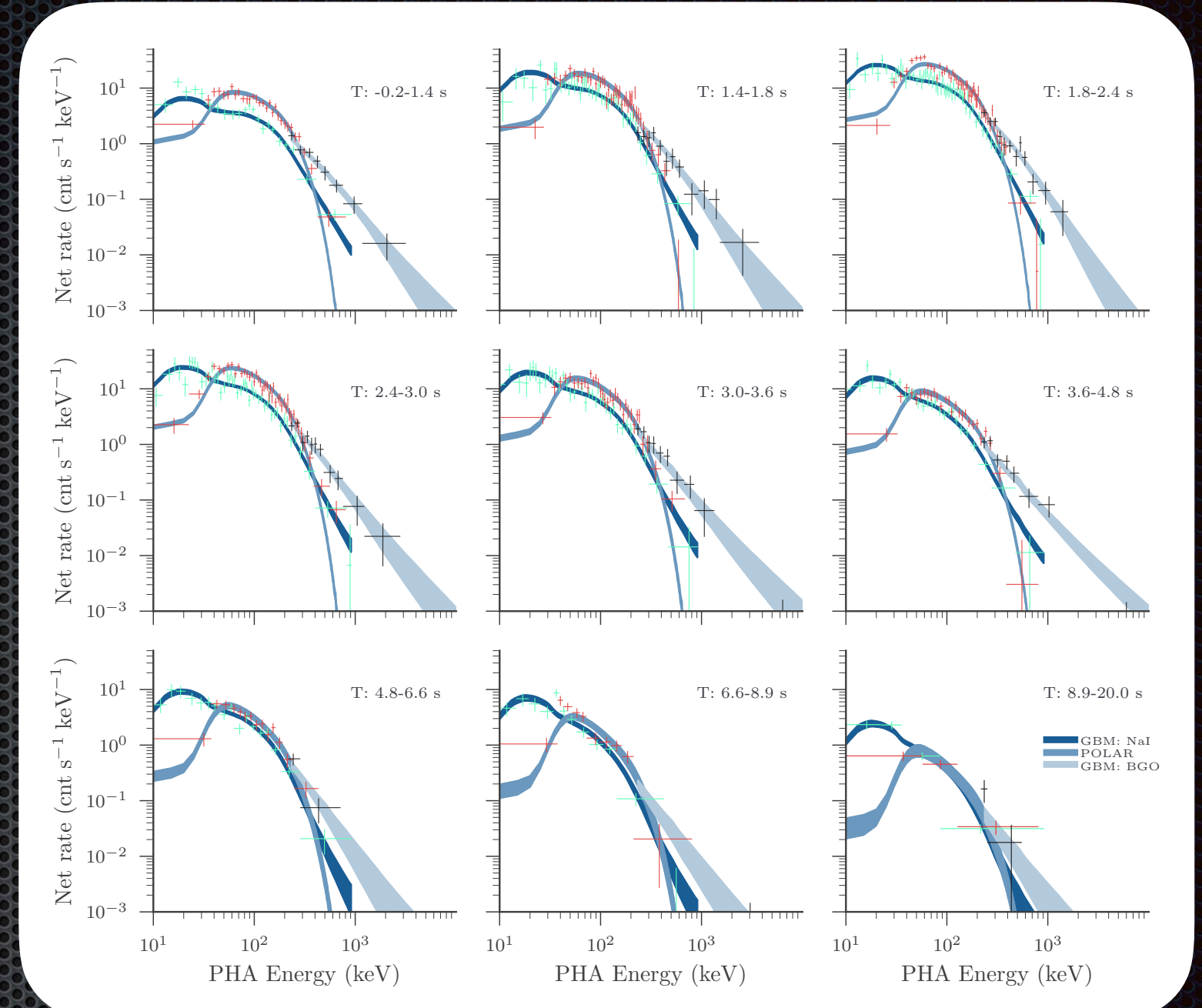
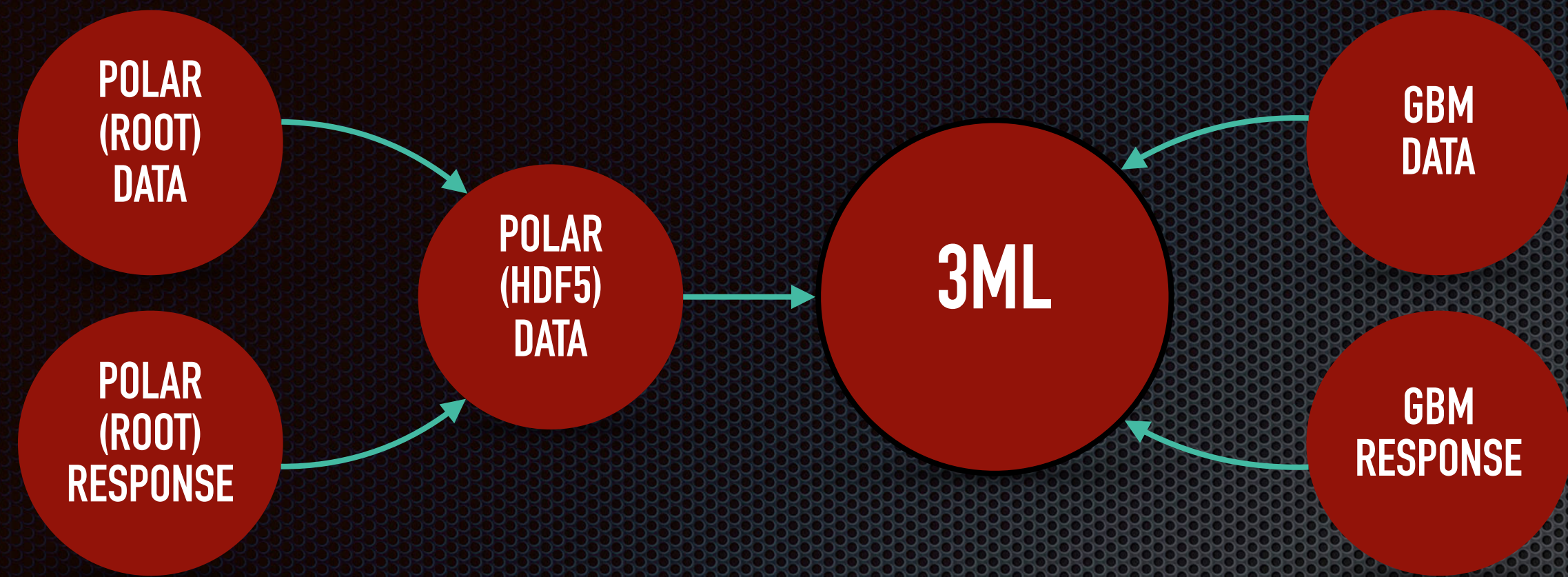
        warnings.warn("When tagging a plugin, you should use an IndependentVariable i
            "an instance of a %s object. This might lead to crashes or "
            "other problems." % type(independent_variable))
```

```
#####
# The following methods must be implemented by each plugin
#####

@abc.abstractmethod
def set_model(self, likelihood_model_instance):
    """
    Set the model to be used in the joint minimization. Must be a LikelihoodModel ins
    """
    pass

@abc.abstractmethod
def get_log_like(self):
    """
    Return the value of the log-likelihood with the current values for the
    parameters
    """
    pass

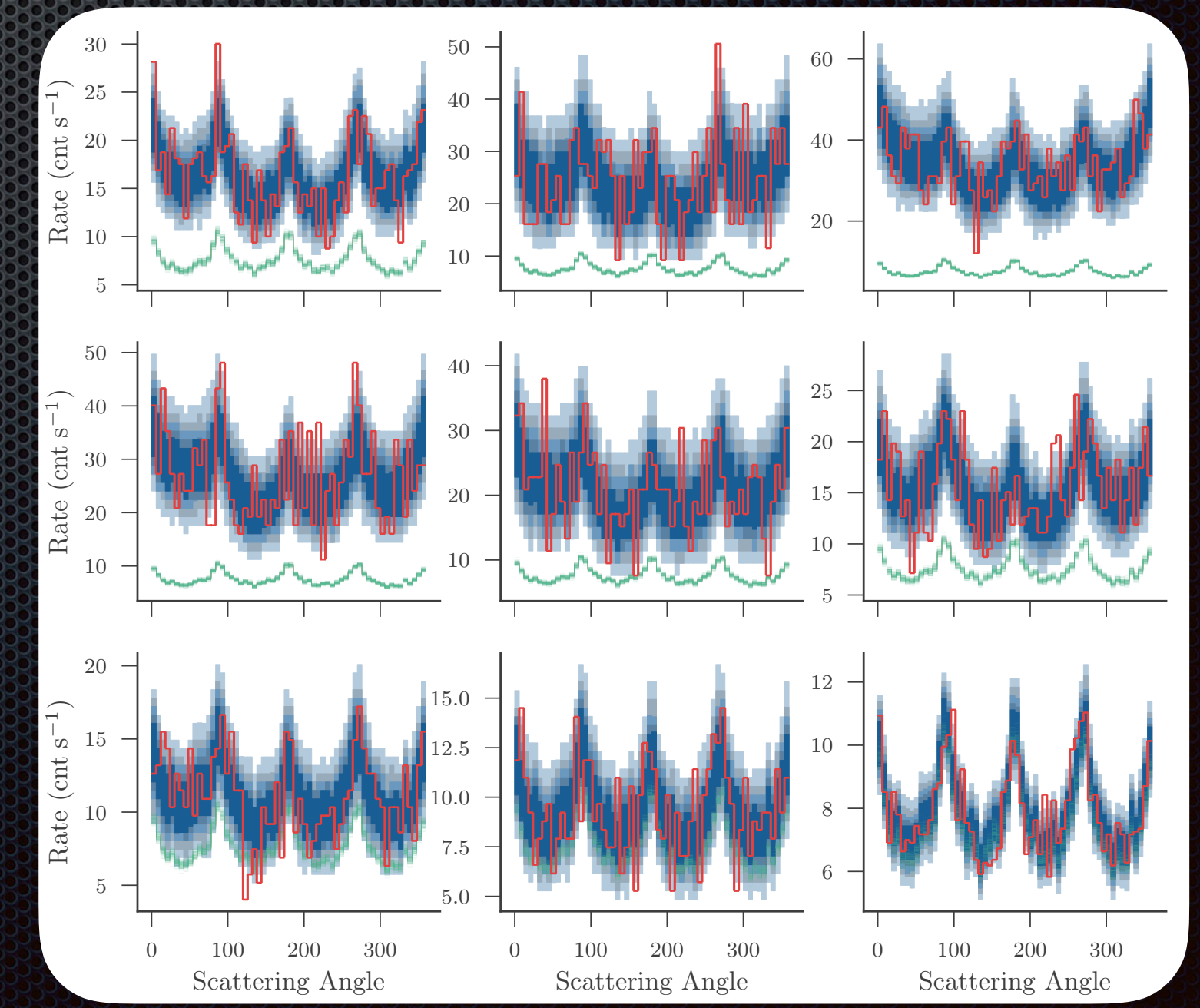
@abc.abstractmethod
def inner_fit(self):
    """
    This is used for the profile likelihood. Keeping fixed all parameters in the
    LikelihoodModel, this method minimize the logLike over the remaining nuisance
    parameters, i.e., the parameters belonging only to the model for this
    particular detector. If there are no nuisance parameters, simply return the
    logLike value.
    """
    pass
```



grburgess / polarpy

135 commits | 3 branches | 0 releases | 1 contributor | GPL-3.0

File	Description	Time
ci	upload token	4 months ago
polarpy	remove test print	3 months ago
.gitignore	stuff	4 months ago
.travis.yml	try to fix source cmd	4 months ago
LICENSE	Initial commit	4 months ago
README.md	Update README.md	4 months ago
setup.py	setup	4 months ago



POLAR


```

class BALROGLike(DispersionSpectrumLike):
    def __init__(self,
                 name,
                 observation,
                 drm_generator=None,
                 background=None,
                 time=0,
                 free_position=True,
                 verbose=True):
        """
        BALROGLike is a general plugin for fitting GBM spectra and locations at the same time

        :param name: plugin name
        :param observation: observed spectrum
        :param drm_generator: the drm generator for this
        :param background: background spectrum
        :param time: time of the observation
        :param free_position: keep the position free
        :param verbose: the verbosity level of the plugin
        """

        self._free_position = free_position

        if drm_generator is None:

            # If a generator is not supplied
            # then make sure that there is a
            # balrog response

            assert isinstance(observation.response, BALROG_DRM), 'The response associated with the observation is not a BALROG'

        else:

            # here we will reset the response
            # this is violating the fact that
            # the response is private

            balrog_drm = BALROG_DRM(drm_generator, 0., 0.)

            observation._rsp = balrog_drm

```

```

def set_model(self, likelihoodModel):
    """
    Set the model and free the location parameters

    :param likelihoodModel:
    :return: None
    """

    # set the standard likelihood model

    super(BALROGLike, self).set_model(likelihoodModel)

    # now free the position
    # if it is needed

    if self._free_position:

        if self.verbose:
            print('Freeing the position of {} and setting priors' % self.name)

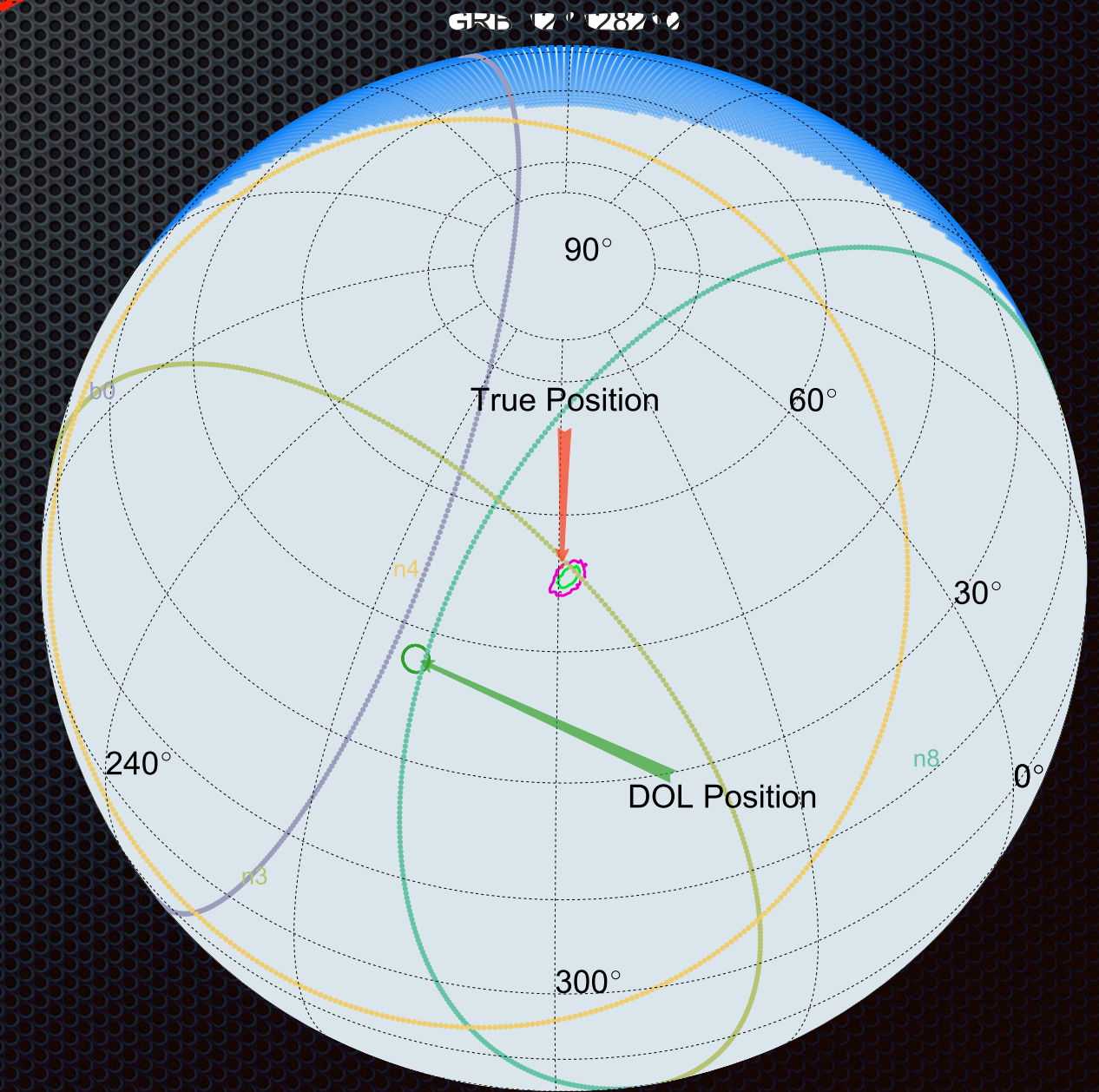
        for key in self._like_model.point_sources.keys():
            self._like_model.point_sources[key].position.ra.free = True
            self._like_model.point_sources[key].position.dec.free = True

        self._like_model.point_sources[
            key].position.ra.prior = UniformPrior(
                lower_bound=0., upper_bound=360)
        self._like_model.point_sources[
            key].position.dec.prior = CosinePrior(
                lower_bound=-90., upper_bound=90)

        ra = self._like_model.point_sources[key].position.ra.value
        dec = self._like_model.point_sources[key].position.dec.value

        self._rsp.set_location(ra, dec)

```



BALROG

Branch: master pyspi / pyspi /

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grburgess added version file Latest commit 0535828 6 days ago

..		
data	Merge branch 'master' into setup_ci	10 months ago
io	adding plotting	10 months ago
test	more tests	10 months ago
utils	update create file	a year ago
SPILike.py	import collections	a year ago
__init__.py	note sure what I changed	2 months ago
__version__.py	added version file	6 days ago
spi_display.py	rough draft	10 months ago
spi_frame.py	switching to new branch	10 months ago
spi_pointing.py	applied mam	10 months ago
spi_response.py	note sure what I changed	2 months ago

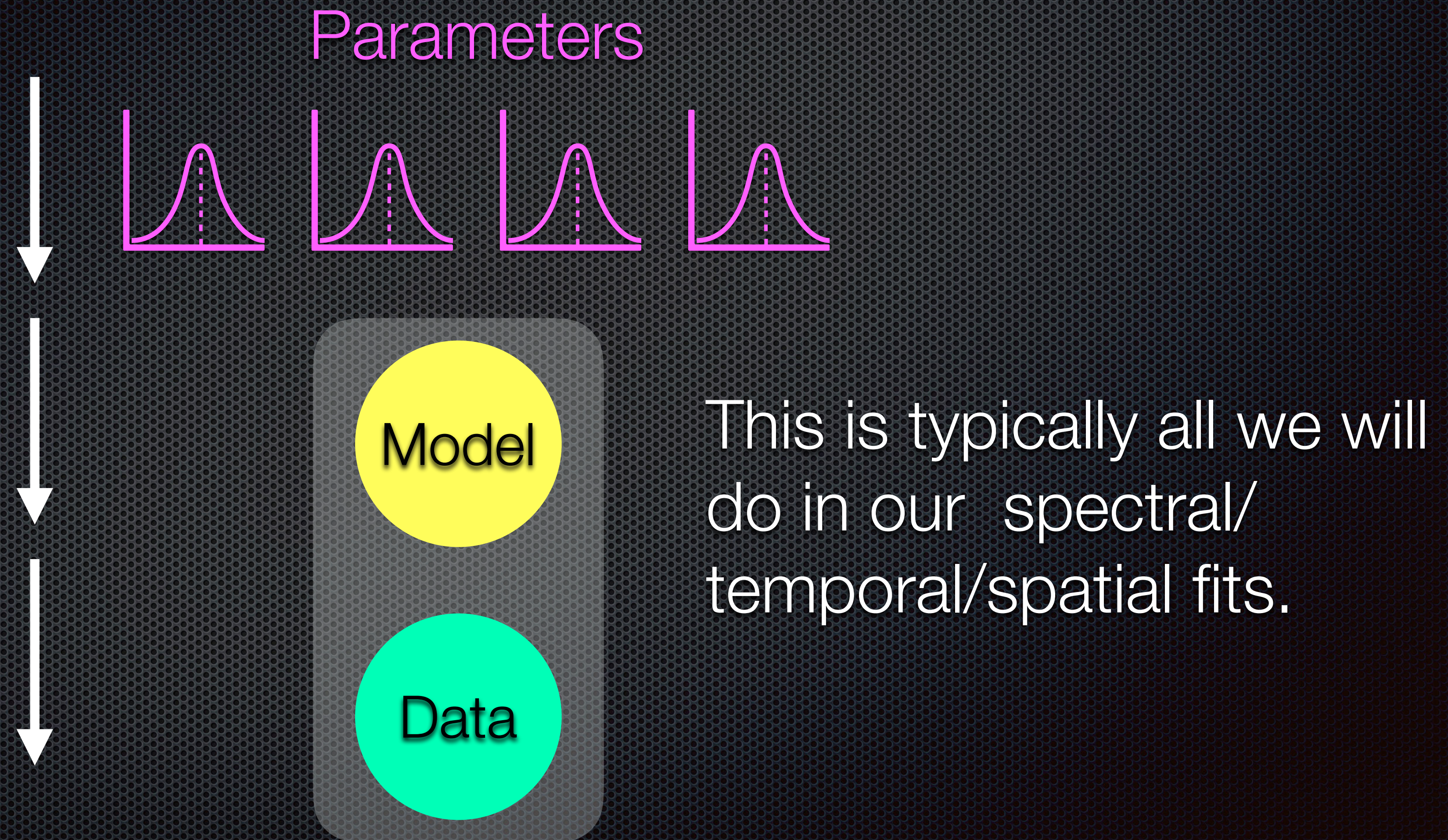
Michael, this is where you go to the Fermipy

The Bayes-ics

- Single-level metropolis-hastings schemes: [emcee](#)
- Nested sampling: [MULTINEST](#), [PolyChord](#), [D4Nest](#)
- Hierarchical samplers: [Stan](#), [Jags](#), [BUGS](#)

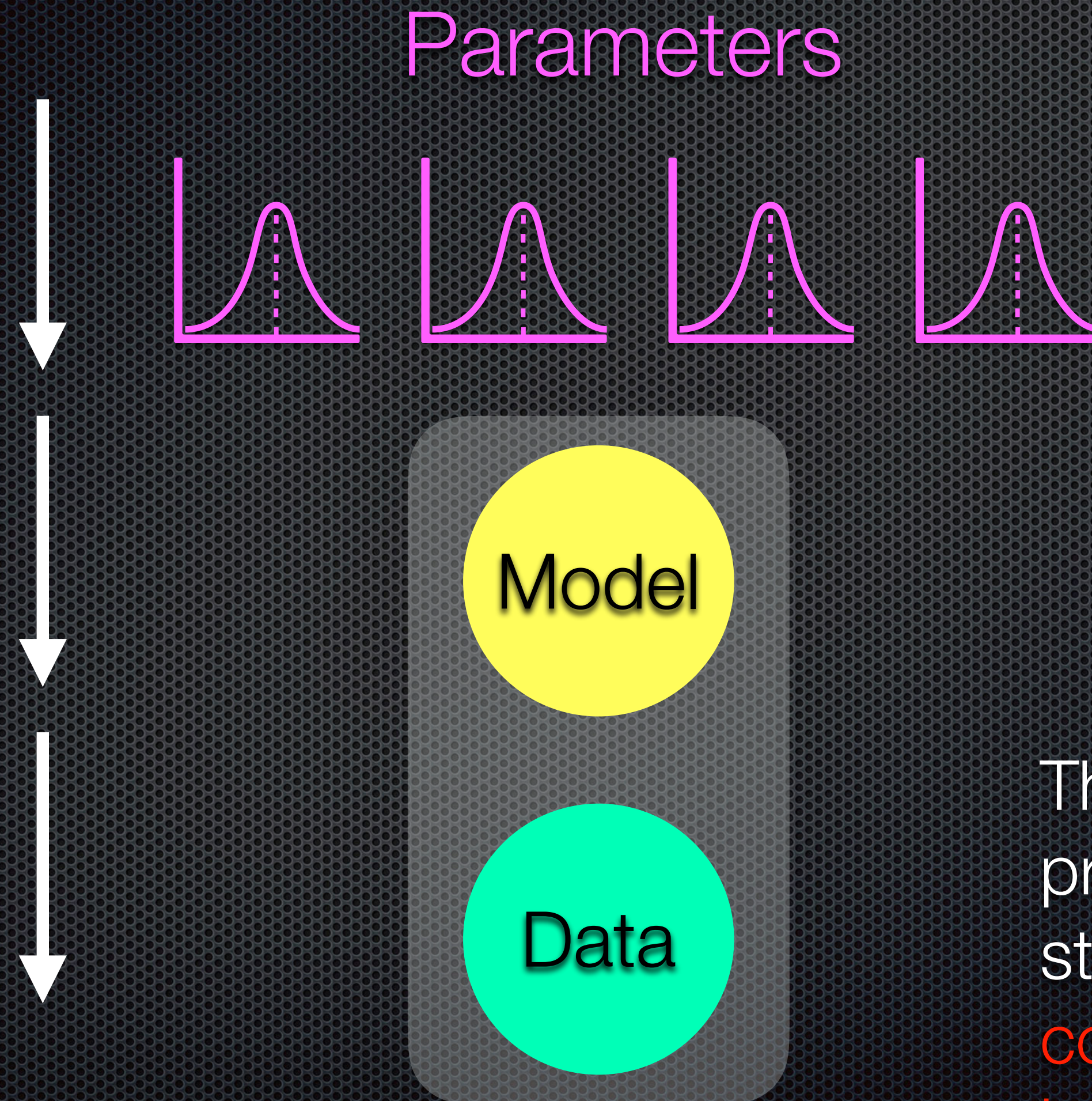
But...

What is a single level model?



What is a **multi** level model?

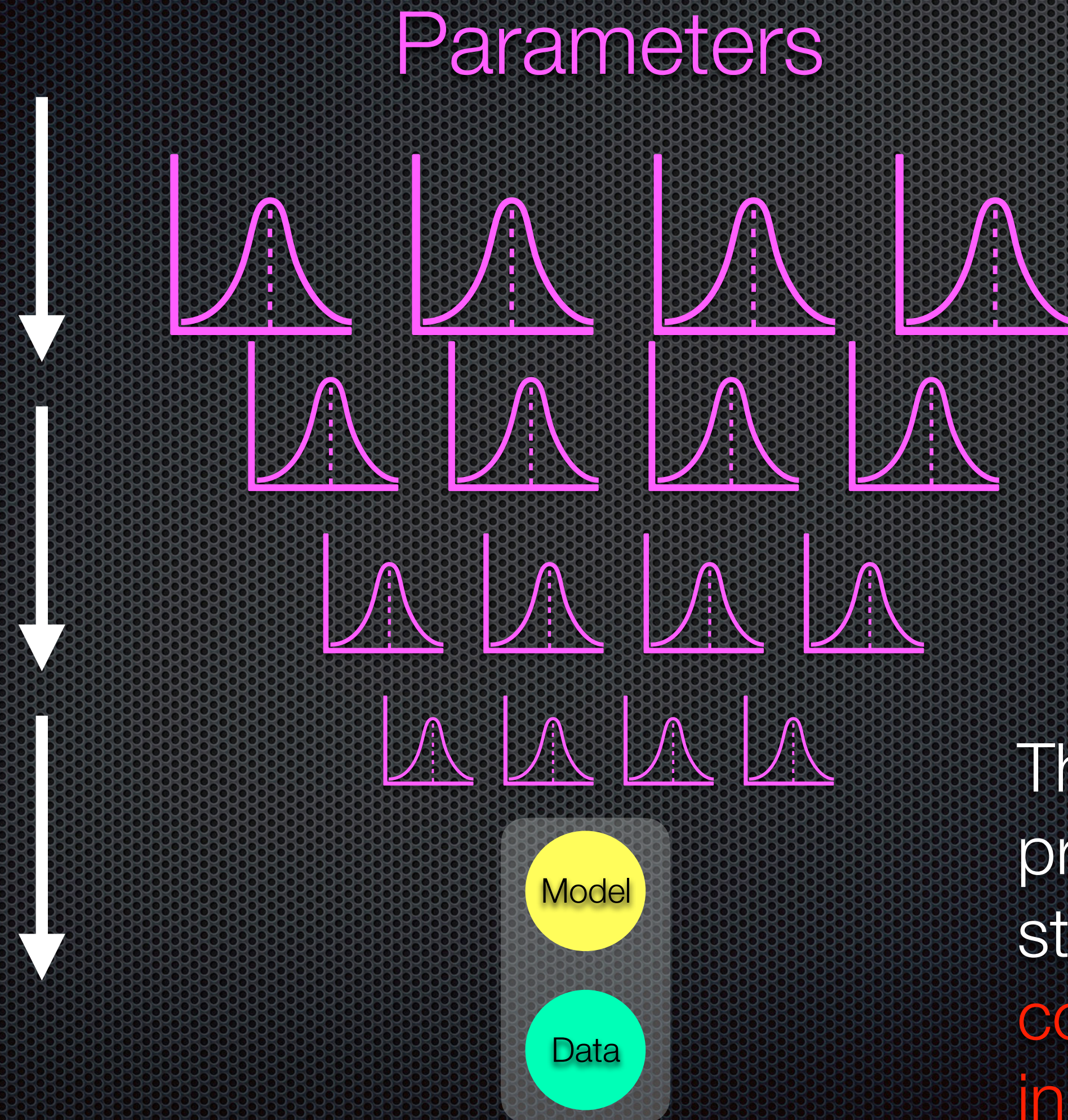
Multi level models are **unavoidable** in many cases.
Fitting data with uncertainties in both directions? You need a hierarchy.



Think **stacking** but with a preservation of the correlation structure and without the **regularity conditions** that almost always break in astrophysical problems.

What is a **multi** level model?

Multi level models are **unavoidable** in many cases.
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Think **stacking** but with a preservation of the correlation structure and without the **regularity conditions** that almost always break in astrophysical problems.

Bayes Factors

$\pi(\mathcal{M})$ \mathcal{M} – closed



Bayes Factors

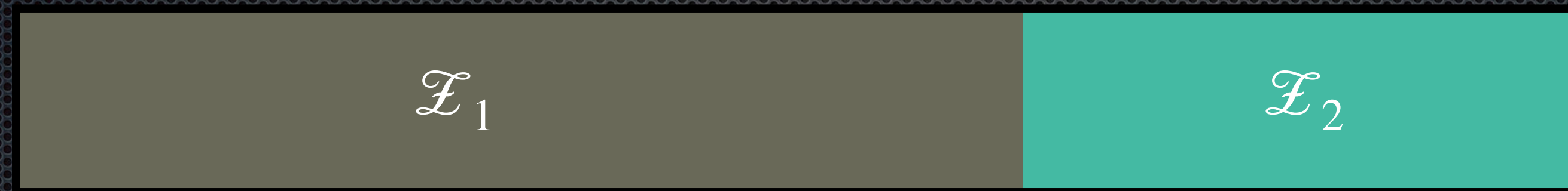
$\pi(\mathcal{M})$ \mathcal{M} – closed



Bayes theorem introduces a measure over a model configuration space.

Bayes Factors

$\pi(\mathcal{M})$ \mathcal{M} – closed



Bayes theorem introduces a measure over a model configuration space.

Nested models have problems and are sensitive to priors.

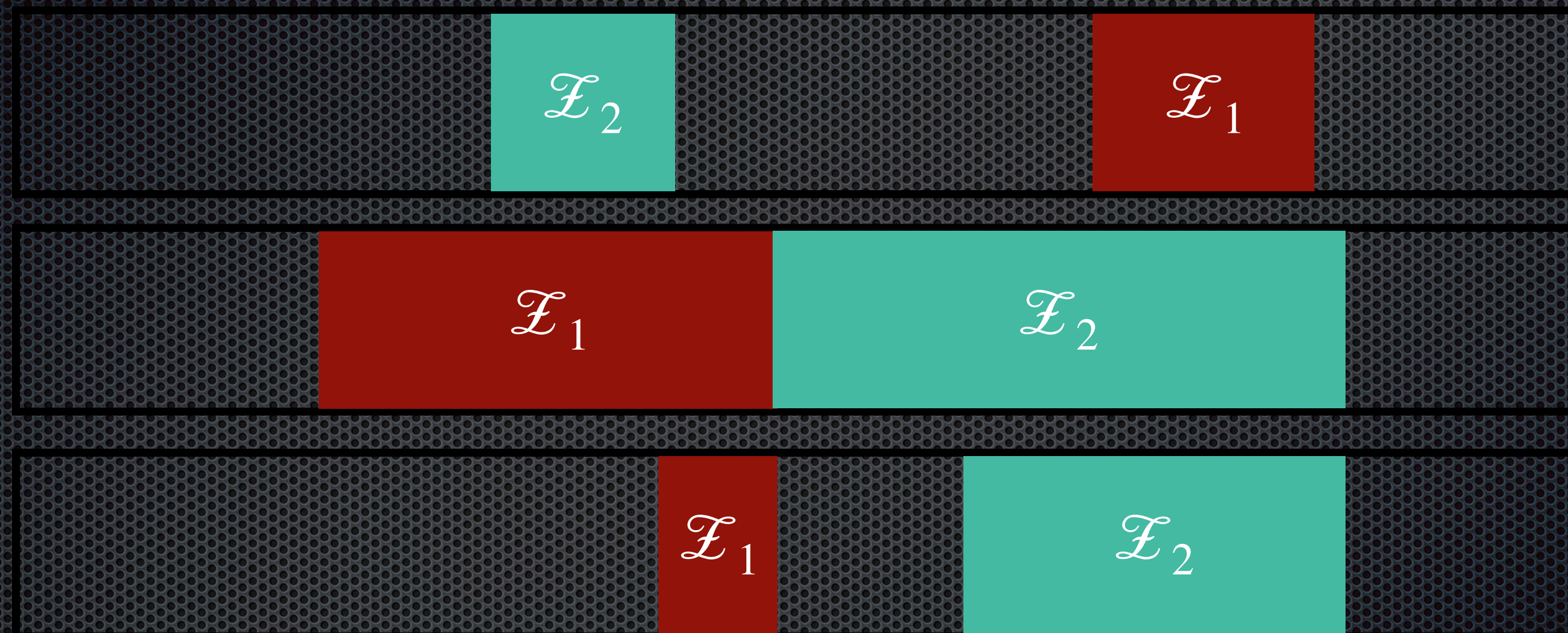
Bayes Factors

$\pi(\mathcal{M})$ \mathcal{M} – closed



Priors completely dominate the configurations of
Bayes factor ratios

Bayes Factors



All Bayes Factors produce the same
parameter inferences!

Information Criteria

BIC: Bayesian Information Criterion

- Model comparison for M-closed for discrete model set
- Statisticians do not know what this is
- It is not going to be a useful for your analysis

Information Criteria

AIC: Akaike Information Criterion

- Asymptotic comparison
- Linear, Gaussian, high-data regime
- Meh... Not much better than the LRT

Information Criteria

DIC: Deviance Information Criterion

- Uses the posterior to approximate the effective complexity of the model
- Easily obtained as a byproduct of the posterior sampling
- Convergence criteria unknown (and estimated to be very slow)

Posterior Predictive Checks

$$\pi(\tilde{y}|y) = \int d\theta \pi(\tilde{y}|\theta) \pi(\theta|y)$$

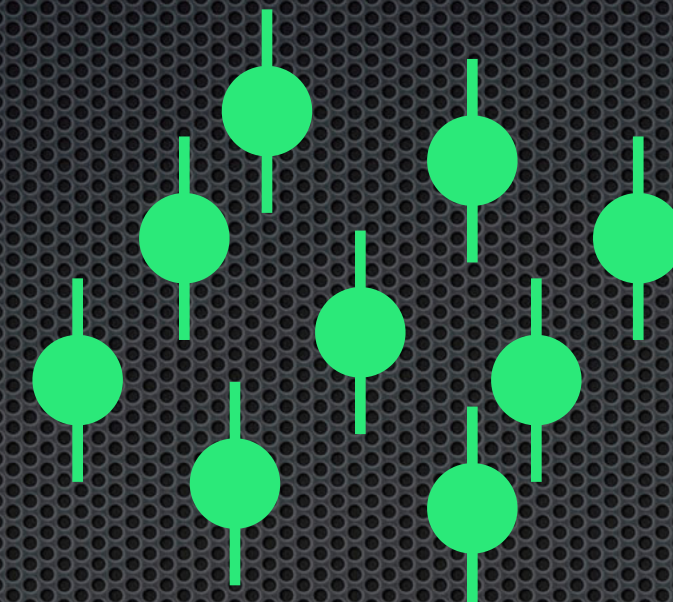
Posterior Predictive Checks

$$\pi(\tilde{y} | y) = \int d\theta \pi(\tilde{y} | \theta) \pi(\theta | y)$$



posterior

Posterior Predictive Checks



likelihood

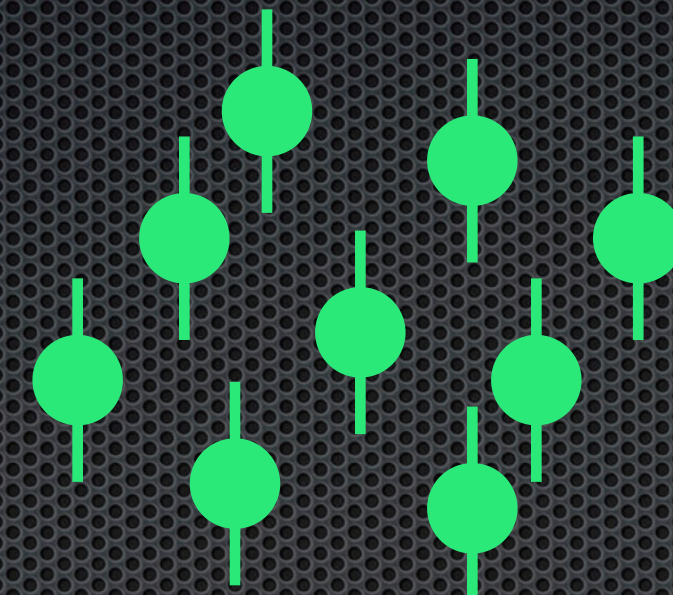
$$\pi(\tilde{y} | y) = \int d\theta \pi(\tilde{y} | \theta) \pi(\theta | y)$$



posterior

Posterior Predictive Checks

replicated data



likelihood

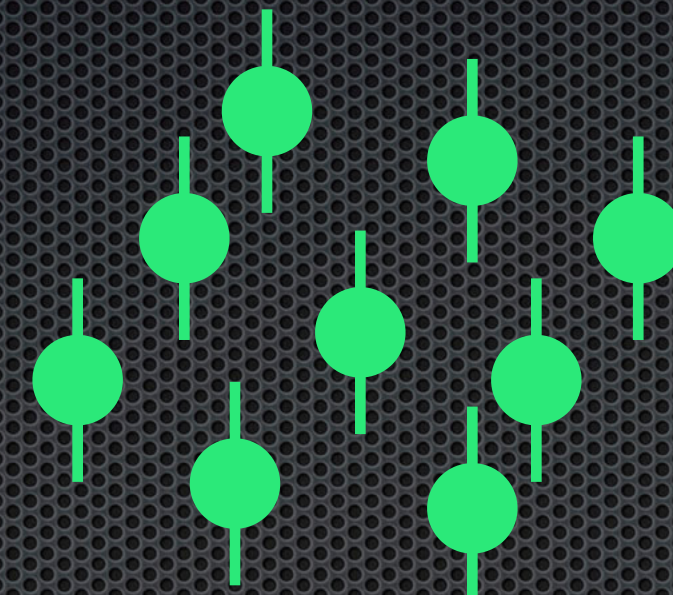
$$\pi(\tilde{y} | y) = \int d\theta \pi(\tilde{y} | \theta) \pi(\theta | y)$$



posterior

Posterior Predictive Checks

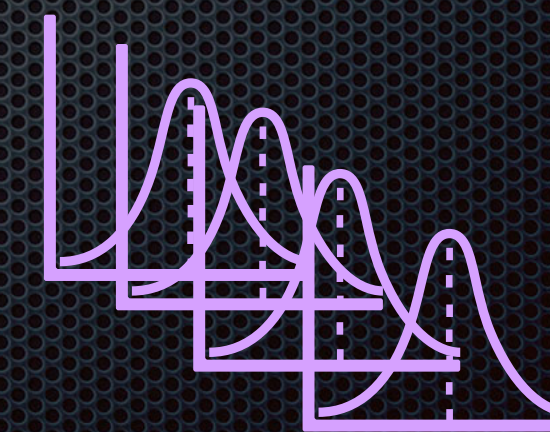
replicated data



likelihood

$$\pi(\tilde{y} | y) = \int d\theta \pi(\tilde{y} | \theta) \pi(\theta | y)$$

measured data



posterior

Posterior Predictive Checks

