

Bayesian Analysis Users Guide  
Release 4.00, Manual Version 1

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# Contents

<b>Manual Status</b>	<b>16</b>
<b>1 An Overview Of The Bayesian Analysis Software</b>	<b>19</b>
1.1 The Server Software	19
1.2 The Client Interface	22
1.2.1 The Global Pull Down Menus	24
1.2.2 The Package Interface	24
1.2.3 The Viewers	27
<b>2 Installing the Software</b>	<b>29</b>
<b>3 the Client Interface</b>	<b>33</b>
3.1 The Global Pull Down Menus	35
3.1.1 the Files menu	35
3.1.2 the Packages menu	40
3.1.3 the WorkDir menu	45
3.1.4 the Settings menu	46
3.1.5 the Utilities menu	50
3.1.6 the Help menu	50
3.2 The Submit Job To Server area	51
3.3 The Server area	52
3.4 Interface Viewers	52
3.4.1 the Ascii Data Viewer	53
3.4.2 the fid Data Viewer	53
3.4.3 Image Viewer	59
3.4.3.1 the Image List area	59
3.4.3.2 the Set Image area	62
3.4.3.3 the Image Viewing area	62
3.4.3.4 the Grayscale area on the bottom	63
3.4.3.5 the Pixel Info area	63
3.4.3.6 the Image Statistics area	64
3.4.4 Prior Viewer	65
3.4.5 Fid Model Viewer	68
3.4.5.1 The fid Model Format	70

3.4.5.2	The Fid Model Reports . . . . .	71
3.4.6	Plot Results Viewer . . . . .	71
3.4.7	Text Results Viewer . . . . .	74
3.4.8	Files Viewer . . . . .	80
3.5	Common Interface Plots . . . . .	80
3.5.1	Data, Model And Residual Plot . . . . .	81
3.5.2	Posterior Probability For A Parameter . . . . .	82
3.5.3	Maximum Entropy Histograms . . . . .	83
3.5.4	Markov Monte Carlo Samples . . . . .	83
3.5.5	Probability Vs Parameter Samples plot . . . . .	86
3.5.6	Expected Log Likelihood Plot . . . . .	88
3.5.7	Scatter Plots . . . . .	88
3.5.8	Logarithm of the Posterior Probability Plot . . . . .	91
3.5.9	Fortran/C Code Viewer . . . . .	91
3.5.9.1	Fortran/C Model Viewer Popup Editor . . . . .	94
<b>4</b>	<b>An Introduction to Bayesian Probability Theory</b>	<b>99</b>
4.1	The Rules of Probability Theory . . . . .	99
4.2	Assigning Probabilities . . . . .	102
4.3	Example: Parameter Estimation . . . . .	109
4.3.1	Define The Problem . . . . .	110
4.3.1.1	The Discrete Fourier Transform . . . . .	110
4.3.1.2	Aliases . . . . .	113
4.3.2	State The Model—Single-Frequency Estimation . . . . .	114
4.3.3	Apply Probability Theory . . . . .	115
4.3.4	Assign The Probabilities . . . . .	118
4.3.5	Evaluate The Sums and Integrals . . . . .	120
4.3.6	How Probability Generalizes The Discrete Fourier Transform . . . . .	123
4.3.7	Aliasing . . . . .	126
4.3.8	Parameter Estimates . . . . .	132
4.4	Summary and Conclusions . . . . .	136
<b>5</b>	<b>Given Exponential Model</b>	<b>137</b>
5.1	The Bayesian Calculation . . . . .	139
5.2	Outputs From The Given Exponential Package . . . . .	141
<b>6</b>	<b>Unknown Number of Exponentials</b>	<b>143</b>
6.1	The Bayesian Calculations . . . . .	145
6.2	Outputs From The Unknown Number of Exponentials Package . . . . .	148
<b>7</b>	<b>Inversion Recovery</b>	<b>151</b>
7.1	The Bayesian Calculation . . . . .	153
7.2	Outputs From The Inversion Recovery Package . . . . .	154

<b>8</b>	<b>Bayes Analyze</b>	<b>155</b>
8.1	Bayes Model	159
8.2	The Bayes Analyze Model Equation	161
8.3	The Bayesian Calculations	167
8.4	Levenberg-Marquardt And Newton-Raphson	171
8.5	Outputs From The Bayes Analyze Package	176
8.5.1	The “bayes.params.nnnn” Files	177
8.5.1.1	The Bayes Analyze File Header	178
8.5.1.2	The Global Parameters	182
8.5.1.3	The Model Components	184
8.5.2	The “bayes.model.nnnn” Files	185
8.5.3	The “bayes.output.nnnn” File	186
8.5.4	The “bayes.probabilities.nnnn” File	190
8.5.5	The “bayes.log.nnnn” File	193
8.5.6	The “bayes.status.nnnn” and “bayes.accepted.nnnn” Files	196
8.5.7	The “bayes.model.nnnn” File	197
8.5.8	The “bayes.summary1.nnnn” File	198
8.5.9	The “bayes.summary2.nnnn” File	199
8.5.10	The “bayes.summary3.nnnn” File	200
8.6	Bayes Analyze Error Messages	200
<b>9</b>	<b>Big Peak/Little Peak</b>	<b>207</b>
9.1	The Bayesian Calculation	209
9.2	Outputs From The Big Peak/Little Peak Package	216
<b>10</b>	<b>Metabolic Analysis</b>	<b>219</b>
10.1	The Metabolic Model	223
10.2	The Bayesian Calculation	225
10.3	The Metabolite Models	228
10.3.1	The IPGD_D2O Metabolite	228
10.3.2	The Glutamate.2.0 Metabolite	232
10.3.3	The Glutamate.3.0 Metabolite	235
10.4	The Example Metabolite	236
10.5	Outputs From The Bayes Metabolite Package	238
<b>11</b>	<b>Find Resonances</b>	<b>239</b>
11.1	The Bayesian Calculations	241
11.2	Outputs From The Bayes Find Resonances Package	246
<b>12</b>	<b>Diffusion Tensor Analysis</b>	<b>247</b>
12.1	The Bayesian Calculation	249
12.2	Using The Package	254
<b>13</b>	<b>Big Magnetization Transfer</b>	<b>259</b>
13.1	The Bayesian Calculation	259
13.2	Outputs From The Big Magnetization Transfer Package	262

<b>14 Magnetization Transfer</b>	<b>265</b>
14.1 The Bayesian Calculation	267
14.2 Using The Package	271
<b>15 Magnetization Transfer Kinetics</b>	<b>275</b>
15.1 The Bayesian Calculation	277
15.2 Using The Package	281
<b>16 Given Polynomial Order</b>	<b>285</b>
16.1 The Bayesian Calculation	287
16.1.1 Gram-Schmidt	287
16.1.2 The Bayesian Calculation	288
16.2 Outputs From the Given Polynomial Order Package	290
<b>17 Unknown Polynomial Order</b>	<b>293</b>
17.1 Bayesian Calculations	295
17.1.1 Assigning Priors	296
17.1.2 Assigning The Joint Posterior Probability	297
17.2 Outputs From the Unknown Polynomial Order Package	299
<b>18 Errors In Variables</b>	<b>303</b>
18.1 The Bayesian Calculation	305
18.2 Outputs From The Errors In Variables Package	308
<b>19 Behrens-Fisher</b>	<b>311</b>
19.1 Bayesian Calculation	311
19.1.1 The Four Model Selection Probabilities	314
19.1.1.1 The Means And Variances Are The Same	315
19.1.1.2 The Mean Are The Same And The Variances Differ	317
19.1.1.3 The Means Differ And The Variances Are The Same	318
19.1.1.4 The Means And Variances Differ	319
19.1.2 The Derived Probabilities	320
19.1.3 Parameter Estimation	321
19.2 Outputs From Behrens-Fisher Package	322
<b>20 Enter Ascii Model</b>	<b>329</b>
20.1 The Bayesian Calculation	331
20.1.1 The Bayesian Calculations Using Eq. (20.1)	331
20.1.2 The Bayesian Calculations Using Eq. (20.2)	332
20.2 Outputs Form The Enter Ascii Model Package	335
<b>21 Enter Ascii Model Selection</b>	<b>337</b>
21.1 The Bayesian Calculations	339
21.1.1 The Direct Probability With No Amplitude Marginalization	340
21.1.2 The Direct Probability With Amplitude Marginalization	342
21.1.2.1 Marginalizing the Amplitudes	343
21.1.2.2 Marginalizing The Noise Standard Deviation	348

21.2	Outputs Form The Enter Ascii Model Package . . . . .	349
<b>22</b>	<b>Phasing An Image</b>	<b>351</b>
22.1	The Bayesian Calculation . . . . .	352
22.2	Using The Package . . . . .	358
<b>23</b>	<b>Phasing An Image Using Non-Linear Phases</b>	<b>361</b>
23.1	The Model Equation . . . . .	361
23.2	The Bayesian Calculations . . . . .	363
23.3	The Interfaces To The Nonlinear Phasing Routine . . . . .	365
<b>28</b>	<b>Analyze Image Pixel</b>	<b>411</b>
28.1	Modification History . . . . .	413
<b>29</b>	<b>The Image Model Selection Package</b>	<b>415</b>
29.1	The Bayesian Calculations . . . . .	417
29.2	Outputs Form The Image Model Selection Package . . . . .	418
<b>A</b>	<b>Ascii Data File Formats</b>	<b>423</b>
A.1	Ascii Input Data Files . . . . .	423
A.2	Ascii Image File Formats . . . . .	424
A.3	The Abscissa File Format . . . . .	425
<b>B</b>	<b>Markov chain Monte Carlo With Simulated Annealing</b>	<b>439</b>
B.1	Metropolis-Hastings Algorithm . . . . .	440
B.2	Multiple Simulations . . . . .	441
B.3	Simulated Annealing . . . . .	442
B.4	The Annealing Schedule . . . . .	442
B.5	Killing Simulations . . . . .	443
B.6	the Proposal . . . . .	444
<b>C</b>	<b>Thermodynamic Integration</b>	<b>445</b>
<b>D</b>	<b>McMC Values Report</b>	<b>449</b>
<b>E</b>	<b>Writing Fortran/C Models</b>	<b>455</b>
E.1	Model Subroutines, No Marginalization . . . . .	455
E.2	The Parameter File . . . . .	458
E.3	The Subroutine Interface . . . . .	460
E.4	The Subroutine Declarations . . . . .	462
E.5	The Subroutine Body . . . . .	463
E.6	Model Subroutines With Marginalization . . . . .	464
<b>F</b>	<b>the Bayes Directory Organization</b>	<b>469</b>
<b>G</b>	<b>4dfp Overview</b>	<b>471</b>

**H Outlier Detection**

**475**

**Bibliography**

**479**



# List of Figures

1.1	The Start Up Window . . . . .	23
1.2	Example Package Exponential Interface . . . . .	25
2.1	Installation Kit For The Bayesian Analysis Software . . . . .	31
3.1	The Start Up Window . . . . .	34
3.2	The Files Menu . . . . .	35
3.3	The Files/Load Image Submenu . . . . .	37
3.4	The Packages Menu . . . . .	41
3.5	The Working Directory Menu . . . . .	46
3.6	The Working Directory Information Popup . . . . .	47
3.7	The Settings Pull Down Menu . . . . .	47
3.8	The McMC Parameters Popup . . . . .	48
3.9	The Edit Server Popup . . . . .	49
3.10	The Submit Job Widgets . . . . .	51
3.11	The Server Widgets Group . . . . .	52
3.12	The Ascii Data Viewer . . . . .	54
3.13	The Fid Data Viewer . . . . .	55
3.14	Fid Data Display Type . . . . .	56
3.15	Fid Data Options Menu . . . . .	58
3.16	The Image Viewer . . . . .	60
3.17	The Image Viewer Right Mouse Popup Menu . . . . .	61
3.18	The Prior Probability Viewer . . . . .	66
3.19	The Fid Model Viewer . . . . .	69
3.20	The Plot Results Viewer . . . . .	72
3.21	Plot Information Popup . . . . .	73
3.22	The Text Results Viewer . . . . .	75
3.23	The Bayes Condensed File . . . . .	78
3.24	Data, Model, And Resid Plot . . . . .	81
3.25	The Parameter Posterior Probabilities . . . . .	82
3.26	The Maximum Entropy Histograms . . . . .	84
3.27	The Parameter Samples Plot . . . . .	85
3.28	Posterior Probability Vs Parameter Value . . . . .	86
3.29	Posterior Probability Vs Parameter Value, A Skewed Example . . . . .	87
3.30	The Expected Value Of The Logarithm Of The Likelihood . . . . .	89

3.31	The Scatter Plots . . . . .	90
3.32	The Logarithm Of The Posterior Probability By Repeat Plot . . . . .	92
3.33	The Fortran/C Model Viewer . . . . .	93
3.34	The Fortran/C Code Editor . . . . .	95
4.1	Frequency Estimation Using The DFT . . . . .	112
4.2	Aliases . . . . .	113
4.3	Nonuniformly Nonsimultaneously Sampled Sinusoid . . . . .	127
4.4	Alias Spacing . . . . .	128
4.5	Which Is The Critical Time . . . . .	130
4.6	Example, Frequency Estimation . . . . .	131
4.7	Estimating The Sinusoids Parameters . . . . .	133
5.1	The Given And Unknown Number Of Exponential Package Interface . . . . .	138
6.1	The Unknown Exponential Interface . . . . .	144
6.2	The Distribution Of Models . . . . .	149
6.3	The Posterior Probability For Exponential Model . . . . .	150
7.1	The Inversion Recovery Interface . . . . .	152
8.1	Bayes Analyze Interface . . . . .	156
8.2	Bayes Analyze Fid Model Viewer . . . . .	160
8.3	The Bayes Analyze File Header . . . . .	179
8.4	The bayes.noise File . . . . .	180
8.5	Bayes Analyze Global Parameters . . . . .	183
8.6	The Third Section Of The Parameter File . . . . .	184
8.7	Example Of An Initial Model In The Output File . . . . .	187
8.8	Base 10 Logarithm Of The Odds . . . . .	187
8.9	A Small Sample Of The Output Report . . . . .	188
8.10	Bayes Analyze Uncorrelated Output . . . . .	189
8.11	The bayes.proBABILITIES.nnnn File . . . . .	191
8.12	The bayes.log.nnnn File . . . . .	193
8.13	The bayes.status.nnnn File . . . . .	196
8.14	The bayes.model.nnnn File . . . . .	197
8.15	The bayes.model.nnnn File Uncorrelated Resonances . . . . .	198
8.16	Bayes Analyze Summary Header . . . . .	198
8.17	The Summary2 (Best Summary) . . . . .	199
8.18	The Summary3 Report . . . . .	201
9.1	The Big Peak/Little Peak Interface . . . . .	208
9.2	The Time Dependent Parameters . . . . .	218
10.1	The Bayes Metabolite Interface . . . . .	220
10.2	The Bayes Metabolite Viewer . . . . .	222
10.3	Bayes Metabolite Parameters And Probabilities List . . . . .	227
10.4	The IPGD_D20 Metabolite . . . . .	229

10.5	Bayes Metabolite IPGD_D20 Spectrum . . . . .	230
10.6	Bayes Metabolite, The Fraction of Glucose . . . . .	231
10.7	Glutamate Example Spectrum . . . . .	233
10.8	Estimating The $F_{c0}$ , $y$ and $F_{a0}$ Parameters . . . . .	236
10.9	Bayes Metabolite, The Ethyl Ether Example . . . . .	237
11.1	The Find Resonances Interface With The Ethyl Ether Spectrum . . . . .	240
12.1	The Diffusion Tensor Package Interface . . . . .	248
12.2	Diffusion Tensor Parameter Estimates . . . . .	256
12.3	Diffusion Tensor Posterior Probability For The Model . . . . .	257
13.1	The Big Magnetization Package Interface . . . . .	260
13.2	Big Magnetization Transfer Example Fid . . . . .	262
13.3	Big Magnetization Transfer Expansion . . . . .	263
13.4	Big Magnetization Transfer Peak Pick . . . . .	264
14.1	The Magnetization Transfer Package Interface . . . . .	266
14.2	Magnetization Transfer Package Peak Picking . . . . .	272
14.3	Magnetization Transfer Example Data . . . . .	273
14.4	Magnetization Transfer Example Spectrum . . . . .	274
15.1	Magnetization Transfer Kinetics Package Interface . . . . .	276
15.2	Magnetization Transfer Kinetics Package Arrhenius Plot . . . . .	282
15.3	Magnetization Transfer Kinetics Water Viscosity Table . . . . .	283
16.1	Given Polynomial Order Package Interface . . . . .	286
16.2	Given Polynomial Order Scatter Plot . . . . .	291
17.1	Unknown Polynomial Order Package Interface . . . . .	294
17.2	The Distribution of Models On The Console Log . . . . .	298
17.3	The Posterior Probability For The Polynomial Order . . . . .	300
18.1	The Errors In Variables Package Interface . . . . .	304
18.2	The McMC Values File Produced By The Errors In Variables Package . . . . .	310
19.1	The Behrens-Fisher Interface . . . . .	312
19.2	Behrens-Fisher Hypotheses Tested . . . . .	313
19.3	Behrens-Fisher Console Log . . . . .	323
19.4	Behrens-Fisher Status Listing . . . . .	324
19.5	Behrens-Fisher McMC Values File, The Preamble . . . . .	325
19.6	Behrens-Fisher McMC Values File, The Middle . . . . .	326
19.7	Behrens-Fisher McMC Values File, The End . . . . .	327
20.1	Enter Ascii Model Package Interface . . . . .	330
21.1	The Enter Ascii Model Selection Package Interface . . . . .	338

22.1	Absorption Model Images . . . . .	352
22.2	The Interface To The Image Phasing Package . . . . .	353
22.3	Linear Phasing Package The Console Log . . . . .	359
23.1	Nonlinear Phasing Example . . . . .	362
23.2	The Interface To The Nonlinear Phasing Package . . . . .	366
28.1	The Interface To The Analyze Image Pixels Package . . . . .	412
29.1	The Interface To The Image Model Selection Package . . . . .	416
29.2	Single Exponential Example Image . . . . .	419
29.3	Single Exponential Example Data . . . . .	420
29.4	Posterior Probability For The ExpOneNoConst Model . . . . .	421
A.1	Ascii Data File Format . . . . .	424
D.1	The McMC Values Report Header . . . . .	450
D.2	McMC Values Report, The Middle . . . . .	451
D.3	The McMC Values Report, The End . . . . .	452
E.1	Writing Models A Fortran Example . . . . .	456
E.2	Writing Models A C Example . . . . .	457
E.3	Writing Models, The Parameter File . . . . .	459
E.4	Writing Models Fortran Declarations . . . . .	463
E.5	Writing Models Fortran Example . . . . .	466
E.6	Writing Models The Parameter File . . . . .	467
G.1	Example FDF File Header . . . . .	473
H.1	The Posterior Probability For The Number of Outliers . . . . .	476
H.2	The Data, Model and Residual Plot With Outliers . . . . .	478

# List of Tables

8.1	Multiplet Relative Amplitudes . . . . .	165
8.2	Bayes Analyze Models . . . . .	181
8.3	Bayes Analyze Short Descriptions . . . . .	195

## Chapter 17

# Unknown Polynomial Order

The Unknown Polynomial Order package fits polynomials to two column Ascii data when both the order of the polynomial and the polynomial coefficients are unknown. The interface to this package is shown in Figure 17.1. This interface differs from most others in one respect, there are no parameter ranges to enter, so use of the interface is particularly simple. To use this package, you must do the following:

**Select** the Polynomial Models package from the Package menu. When selected this menu will bring up the “Given” and “Unknown” polynomial model interface.

**Check** the “Unknown Order” box to select the Unknown Polynomial Order package. When this check box is activated the “Set Order” widget becomes inactive. This is illustrated in Fig. 17.1 where the “Unknown Order” has been checked, and, consequently, the “Set Order” widget has been grayed out.

**Load** one two column Ascii data sets. The data may be loaded using the Files menu. You can also load an arrayed Fid and then use a single cursor to mark the center of a peak and use the “Get Peak” button on the bottom right of the Fid viewer. Finally, the “Files/Load Ascii/Bayes Analyze” button can be used to load an Ascii data set from the amplitudes estimated by Bayes Analyze. When a data set is successfully loaded the data is plotted in the Ascii Data viewer. This package does not allow you to run with multiple data sets. If you attempt to do so, you will be prompted to remove all but a single file.

**Select** the server that is to process the analysis.

**Check** the status of the selected server to determine if the server is busy, change to another server if the selected server is busy.

**Run** the the analysis on the selected server by activating the Run button.

**Get** the the results of the analysis by activating the Get Job button. If the analysis is running, this button will return the Accepted report containing the status of the current run. Otherwise, it will fetch and display the results from the current analysis.

Figure 17.1: Unknown Polynomial Order Package Interface

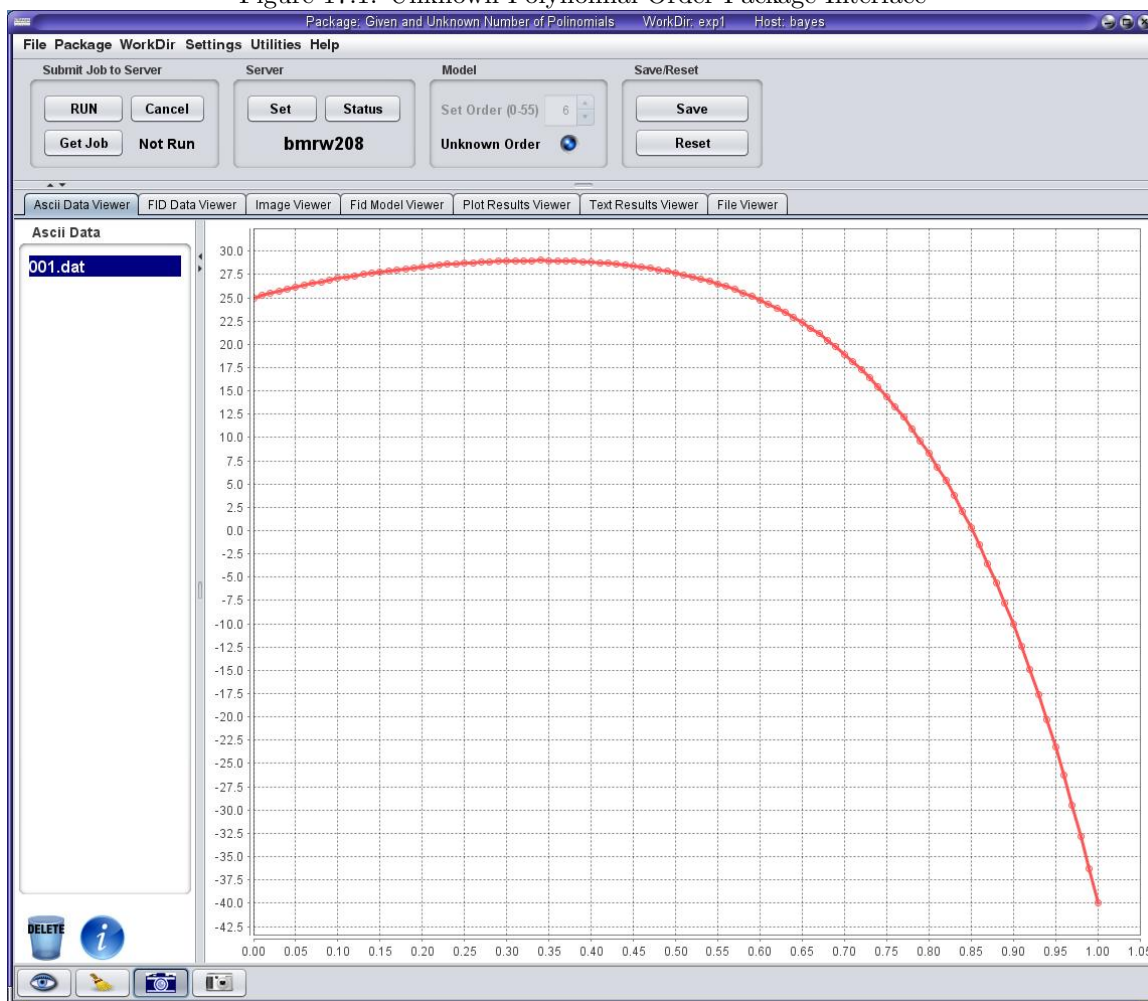


Figure 17.1: This panel is the interface to both the Given and Unknown Polynomial Order packages. Data has already been loaded. Note that in this example, the “Unknown Order” check box has been set. Consequently, the “Set Order” spinner has been deactivated. Because of the way this calculation is done very high orders are possible and numerically stable. However, the high orders, above 40, require very high signal-to-noise and even then roundoff errors degrade the accuracy to 4 or 5 decimal places.

## 17.1 Bayesian Calculations

The Unknown Polynomial Order model is just that, its a model in which a polynomial is fit to the data:

$$d_i = \sum_{j=0}^m A_j t_i^j + n_i \quad (17.1)$$

where  $A_j$  is the amplitude of the  $j$ th polynomial,  $m$  is the unknown order of the polynomial expansion, and  $n_i$  represents noise in the data. As in Chapter 16, we introduce a change of function and a change of variables and we refer the reader to that chapter for a discussion of the change of function and variables. The change of function is to orthonormal polynomials designated by  $G_j(t_i)$ , so the expansion given in Eq. (17.1) becomes:

$$d_i = \sum_{j=0}^m B_j G_j(t_i) + n_i \quad (17.2)$$

where  $B_j$  are the amplitudes in the orthonormal expansion. Note this change of function and variables is an identify, so

$$\sum_{j=0}^m A_j t_i^j = \sum_{j=0}^m B_j G_j(t_i). \quad (17.3)$$

The Bayesian calculation is implemented using Markov chain Monte Carlo with simulated annealing to draw samples from the joint posterior probability for the parameters,  $P(mB_0B_1 \dots B_m|DI)$ . From these samples we then compute the marginal posterior probabilities for the amplitudes and the polynomial order. The joint posterior probability for the parameters is computed by application of Bayes' theorem

$$P(mB_0B_1 \dots B_m|DI) \propto P(mB_0B_1 \dots B_m|I)P(D|mB_0B_1 \dots B_mI) \quad (17.4)$$

where  $P(mB_0B_1 \dots B_m|I)$  is the joint prior probability for the amplitudes and the polynomial order, and  $P(D|mB_0B_1 \dots B_mI)$  is the direct probability for the data given the parameters and the polynomial order. We factor the joint prior probability for the parameters,  $P(mB_0B_1 \dots B_m|I)$ , into a series of independent prior probabilities:

$$P(mB_0B_1 \dots B_m|I) = P(m|I) \prod_{j=0}^m P(B_j|I) \quad (17.5)$$

where  $P(m|I)$  is the prior probability for the polynomial order and  $P(B_j|I)$  is the prior probability for the  $j$ th amplitude. Substituting, Eq. (17.5) into Eq. (17.4) one obtains

$$P(mB_0B_1 \dots B_m|DI) \propto P(m|I) \left[ \prod_{j=0}^m P(B_j|I) \right] P(D|mB_0B_1 \dots B_mI) \quad (17.6)$$

as the joint posterior probability for all of the parameters, including the polynomial order.



### 17.1.1 Assigning Priors

Before we assign the likelihood, we are going to assign the prior probability for the polynomial order,  $P(m|I)$ , and the prior probability for the amplitudes, the  $P(B_j|I)$ . The prior probability for the polynomial order was assigned as a discrete Gaussian with lower bound zero, an upper bound of 50, a mean value of 5, and a standard deviation of 10:

$$P(m|I) = \begin{cases} \frac{1}{C} \exp \left\{ -\frac{(5-m)^2}{2 \times 10^2} \right\} & m \in \{0, 1, \dots, 50\} \\ 0 & \text{otherwise} \end{cases}, \quad (17.7)$$

with the normalization constant  $C$  set so that the sum over the total models is one:

$$C = \sum_{m=0}^{50} \exp \left\{ -\frac{(5-m)^2}{2 \times 10^2} \right\}. \quad (17.8)$$

Which expresses a belief that the polynomial order should be small, we think it very unlikely that the polynomial order would be as large as 50; but we think it reasonably possible for the order to be in the tens or twenties.

The prior probabilities for the amplitudes will be assigned exactly the same way they were when they did the Given Polynomial Order package, Chapter 16. That prior was given by Eq. 16.15 and we simply use that prior here:

$$P(B_j|I) = (2\pi\delta^2)^{-\frac{1}{2}} \exp \left\{ -\frac{(T_j - B_j)^2}{2\delta^2} \right\} \quad (17.9)$$

where  $\delta$  is the standard deviation of this prior probability and indicates how strongly we believe the expected amplitude is  $T_j$ . How we set  $\delta$  is explained shortly. The expected amplitude,  $T_j$ , is given by

$$T_j \equiv \sum_{i=1}^N d_i G_j(t_i). \quad (17.10)$$

In Chapter 16 when this prior was used, we knew the order of the expansion polynomial and thus could determine the mean-square residual. We could use the mean-square residual to set  $\delta$  to a value much wider than any amplitude supported by the data. So this prior probability just acted as a guide to the Markov chain Monte Carlo simulations. Here setting  $\delta$  is harder because we don't know which model to use. However, we still want to set  $\delta$  to a value that will guide the Markov chain Monte Carlo simulations but not make  $\delta$  so large that the simulations never converge. In Chapter 16 we noted that because these amplitudes appear in the model in a linear fashion, we could solve the problem analytically, we don't have to use Markov chain Monte Carlo at all. The only reason for using a Markov chain is for consistency with the other packages in our Bayesian Analysis software. However, there is nothing to stop us from computing  $P(m|DI)$  analytically and using that to set  $\delta$ . Without going into the details of this calculation, the posterior probability for polynomial of order  $m$  is given by:

$$P(m|DI) = P(m|I) \Gamma\left(\frac{m}{2}\right) \Gamma\left(\frac{N-m}{2}\right) \left[\overline{h_m^2}\right]^{-\frac{m}{2}} \left[\frac{\overline{d^2} - \overline{h_m^2}}{2}\right]^{-\frac{N-m}{2}} \quad (17.11)$$

where  $P(m|I)$  is given by Eq. (17.7) and the prior probability for the amplitudes was assigned as a normalized unbounded Gaussian with mean zero and standard deviation  $\gamma$ ; which was marginalized out of the problem using a series of approximations given in [2]. The quantity,  $\overline{d^2} - \overline{h_m^2}$ , is the total-squared residual given a polynomial of order  $m$ . The sufficient statistic,  $\overline{h_m^2}$ , is the total-squared projection of the data onto the given polynomial model and is defined as

$$\overline{h_m^2} \equiv \sum_{k=0}^m T_k^2. \quad (17.12)$$

The expected standard deviation of the noise independent of the model order is given by:

$$\sqrt{\langle \sigma^2 \rangle} = \sum_{m=0}^{Max} P(m|DI) \sqrt{\frac{\overline{d^2} - \overline{h_m^2}}{N}}. \quad (17.13)$$

Finally,  $\delta$  was set to

$$\delta = 10\sqrt{\langle \sigma^2 \rangle}. \quad (17.14)$$

While rather complicated, this calculation was used for two reasons: I needed an estimate of the standard deviation of the noise, which this gives by simple straightforward calculation; and I needed a way to determine where the maximum of the posterior probability for the polynomial order was. I needed this maximum to determine where to center the distribution of simulations that is printed out while this program is running. The problem is illustrated in Fig. 17.2. The maximum order of the polynomial is 50, but there is only room to print out 10 of these probabilities. So the output window must be shifted to cover the maximum posterior probability for the polynomial order. To do that, I needed to know where the maximum was. This calculation solved both of these problems at one time and it did so using Bayesian probability theory. See my book, [2], for more on this calculation and where each of these terms comes from.

### 17.1.2 Assigning The Joint Posterior Probability

Having assigned the prior probabilities, we can now proceed with assigning the joint posterior probability for the parameters, Eq. (17.6). First, however, we assign the direct probability for the data. The direct probability,  $P(D|mB_0B_1 \dots B_mI)$ , is a marginal probability and is computed from the joint probability for the data and the standard deviation of the noise

$$P(D|mB_0B_1 \dots B_mI) = \int P(\sigma D|mB_0B_1 \dots B_mI) d\sigma \quad (17.15)$$

which we factor as

$$P(D|mB_0B_1 \dots B_mI) = \int P(\sigma|I) P(D|\sigma mB_0B_1 \dots B_mI) d\sigma. \quad (17.16)$$

Assigning a Jeffreys' prior to  $P(\sigma|I)$  and a Gaussian likelihood, one obtains

$$P(mB_0B_1 \dots B_m|DI) \propto P(m|I) \left[ \prod_{j=0}^M P(B_j|I) \right] \int \frac{1}{\sigma} (2\pi\sigma^2)^{-\frac{N}{2}} \exp\left\{-\frac{Q}{2\sigma^2}\right\} d\sigma \quad (17.17)$$

Figure 17.2: The Distribution of Models On The Console Log

Phase	Annl Param	<Likelihood>	<StdDevLike>	3	4	5	6	7	8	9	10	11	12
Annealing	0.000	-2.8665E+01	-1.4089E+02	4	5	2	0	4	4	3	4	2	0
	2	0.004	-3.1841E+01	-5.2177E+01	5	5	7	4	3	5	2	4	0
	3	0.007	-3.1615E+01	9.4579E+00	6	5	14	4	5	2	3	1	1
	4	0.012	-3.2178E+01	5.4344E+01	4	7	15	8	4	4	0	1	1
	5	0.017	-3.4670E+01	1.0615E+02	2	6	14	13	7	3	0	1	1
	6	0.025	-3.6671E+01	1.3447E+02	0	4	19	8	7	6	3	1	0
	7	0.039	-3.6100E+01	1.5631E+02	0	0	21	13	7	2	3	2	0
	8	0.065	-3.4743E+01	1.7613E+02	0	0	16	18	7	6	1	0	0
	9	0.088	-3.3993E+01	1.9458E+02	0	0	11	22	12	3	0	0	0
	10	0.109	-3.4516E+01	2.0296E+02	0	0	8	24	10	4	2	0	0
	.	.	.	.	.	.	.	.	.	.	.	.	.
	.	.	.	.	.	.	.	.	.	.	.	.	.
	.	.	.	.	.	.	.	.	.	.	.	.	.
Phase	Frac	<Likelihood>	<StdDevLike>	3	4	5	6	7	8	9	10	11	12
Sampling	0.500	-3.1813E+01	2.6462E+02	0	0	0	48	0	0	0	0	0	0
	12	0.550	-3.1991E+01	2.6438E+02	0	0	0	46	2	0	0	0	0
	13	0.600	-3.1907E+01	2.6411E+02	0	0	0	47	1	0	0	0	0
	14	0.650	-3.1989E+01	2.6459E+02	0	0	0	46	2	0	0	0	0
	15	0.700	-3.1817E+01	2.6430E+02	0	0	0	48	0	0	0	0	0
	16	0.750	-3.1904E+01	2.6432E+02	0	0	0	47	1	0	0	0	0
	17	0.800	-3.1994E+01	2.6414E+02	0	0	0	46	2	0	0	0	0
	18	0.850	-3.1992E+01	2.6429E+02	0	0	0	46	2	0	0	0	0
	19	0.900	-3.1909E+01	2.6386E+02	0	0	0	47	1	0	0	0	0
	20	0.950	-3.1903E+01	2.6447E+02	0	0	0	47	1	0	0	0	0
Phase	Frac	<Likelihood>	<StdDevLike>	3	4	5	6	7	8	9	10	11	12
Sampling	1.000	-3.1898E+01	2.6484E+02	0	0	0	47	1	0	0	0	0	0

Figure 17.2: While the unknown Polynomial Order package is running, it prints a listing that shows the distribution of the model indicator as a function of the annealing parameter. The 10 columns to the right are the number of simulations in model 0, 1, etc. As the annealing parameter increases these should cluster into one or two columns and the distribution of these simulations is the posterior probability for the polynomial order. In this example the data were a 6th order polynomial. Notice that as soon as the annealing parameter begins to increase the simulations quickly move to high order models and eventually they usually all end up in the 6th order polynomial model.

where we have left the prior probabilities in their symbolic form. Evaluating the integral over  $\sigma$  one obtains

$$P(mB_0B_1 \dots B_m|DI) \propto P(m|I) \left[ \prod_{j=0}^m P(B_j|I) \right] \left[ \frac{Q}{2} \right]^{-\frac{N}{2}} \quad (17.18)$$

as the posterior probability for the parameters including the polynomial order, where

$$\begin{aligned} Q &\equiv \sum_{i=1}^N \left( d_i - \sum_{j=0}^m B_j G_j(t_i) \right)^2 \\ &= N\bar{d}^2 - 2 \sum_{j=0}^m B_j T_j + \sum_{j=0}^m B_j^2. \end{aligned} \quad (17.19)$$

In evaluating the integral over  $\sigma$  there were a number of constants that were dropped. In model selection problems that is usually a bad thing to do and will, almost always, cause problem. Here we could to it because each polynomial model contains exactly the same constants and so they always cancel. Finally, substituting the prior probability for the polynomial order, Eq. (17.7), the prior probability for the amplitudes, Eq. (17.9) into Eq. (17.18), the joint posterior probability for the parameters is given by:

$$P(mB_0B_1 \dots B_m|DI) \propto \exp \left\{ -\frac{(5-m)^2}{2 \times 10^2} \right\} \left[ \prod_{j=0}^m (2\pi\delta^2)^{-\frac{1}{2}} \exp \left\{ -\frac{(T_j - B_j)^2}{2\delta^2} \right\} \right] \left[ \frac{Q}{2} \right]^{-\frac{N}{2}}. \quad (17.20)$$

It is this joint probability density function that is targeted by the Markov chain Monte Carlo simulations.

If one were to compute the posterior probability for the polynomial order using Eq. (17.20) and compare it to that given by Eq. (17.11). You would find you get different results. That's because in computing these two sets of equations we used slightly different prior probabilities for the amplitudes. While these prior probabilities were not much different, they are nonetheless different and that difference would manifest itself as a slight difference in the final calculations. As far as which is right, they are both correct given the two sets of prior information. Regardless, they won't differ by much and almost certainly, given the discrete nature of the posterior probability, won't differ at all after you normalize the final posterior probability.

## 17.2 Outputs From the Unknown Polynomial Order Package

The Text outputs from the Unknown Polynomial Order package consist of: “Bayes.prob.model,” “BayesPolUnknown.mcmc.values,” “Bayes.params,” “Console.log” see Fig. 17.2, “Bayes.accepted” and a condensed output file “Bayes.Condensed.File.” These output files can be viewed using the Text Viewer or they can be viewed using File Viewer by navigating to the current working directory and then selecting the files. The format of the mcmc.values report is discussed in Appendix D and the other reports are discussed in Chapter 3.

The main new output from the Unknown Polynomial Order package is a plot of the posterior probability for the polynomial order, Fig. 17.3. The data used to generate this figure are the

Figure 17.3: The Posterior Probability For The Polynomial Order

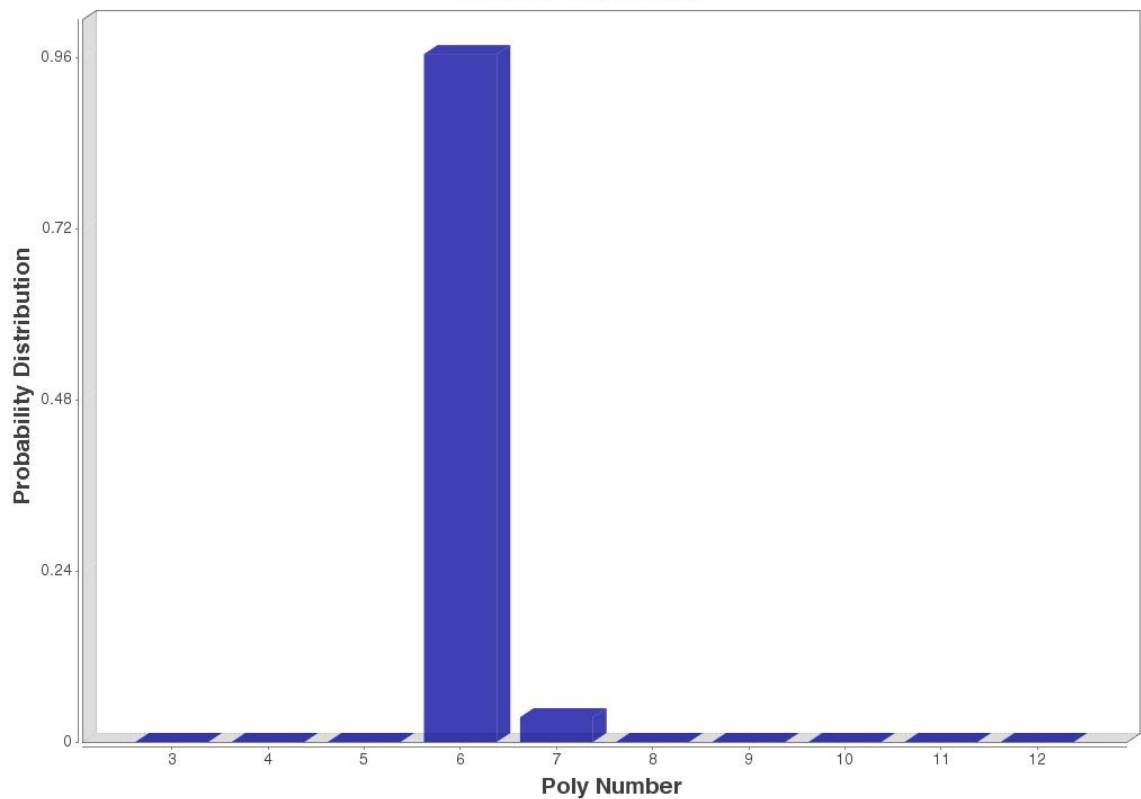


Figure 17.3: The main new output in the Unknown Polynomial Order Package is the posterior probability for the polynomial order, here called polynomial number. This output figure contains 10 probabilities centered around the peak in the posterior probability.

Polynomials.6th.order.dat distributed in the Bayes.test.data. This figure consists of a bar chart of the posterior probability. However, there are only 10 output probabilities, while the posterior probability contains a maximum of 51 probabilities (orders 0 through 50). So these probabilities are centered around the location of the maximum, see Section 17.1.1 for a discussion of how this maximum is located. Usually all of the probability is concentrated in one or two probabilities around the maximum with an abrupt lower bound and a more gentle drop off as you go to higher orders. Consequently, after locating the maximum of the posterior probability for the model order, the lowest output probability is set 3 orders below the maximum and the maximum output probability is 6 orders above the maximum probability order. All this is illustrated in Fig. 17.3, there the maximum is 6, the lowest output order is  $6 - 3 = 3$ , and the highest is  $6 + 6 = 12$ .

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