Bayesian Analysis Users Guide
Release 4.00, Manual Version 1

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# Contents

Manual Status 14

1 An Overview Of The Bayesian Analysis Software 17
   1.1 The Server Software .......................... 17
   1.2 The Client Interface .......................... 20
      1.2.1 The Global Pull Down Menus ............... 22
      1.2.2 The Package Interface ....................... 22
      1.2.3 The Viewers ............................... 25

2 Installing the Software 29

3 the Client Interface 33
   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
14 Magnetization Transfer 265
  14.1 The Bayesian Calculation ........................................ 267
  14.2 Using The Package ................................................... 271

15 Magnetization Transfer Kinetics 275
  15.1 The Bayesian Calculation ........................................ 277
  15.2 Using The Package ................................................... 281

16 Given Polynomial Order 285
  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

17 Unknown Polynomial Order 293
  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

18 Errors In Variables 303
  18.1 The Bayesian Calculation ........................................ 305
  18.2 Outputs From The Errors In Variables Package ................ 308

19 Behrens-Fisher 311
  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

20 Enter Ascii Model 329
  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 From The Enter Ascii Model Package .................... 335

21 Enter Ascii Model Selection 337
  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
## Contents

- **21.2 Outputs Form The Enter Ascii Model Package** ........................................... 349
- **22 Phasing An Image** .................................................................................. 351
  - 22.1 The Bayesian Calculation ....................................................................... 352
  - 22.2 Using The Package ............................................................................... 358
- **23 Phasing An Image Using Non-Linear Phases** ........................................... 361
  - 23.1 The Model Equation ........................................................................... 361
  - 23.2 The Bayesian Calculations ................................................................... 363
  - 23.3 The Interfaces To The Nonlinear Phasing Routine ............................. 365
- **28 Analyze Image Pixel** ............................................................................. 411
  - 28.1 Modification History ........................................................................... 413
- **29 The Image Model Selection Package** ..................................................... 415
  - 29.1 The Bayesian Calculations ................................................................... 417
  - 29.2 Outputs Form The Image Model Selection Package ......................... 418
- **A Ascii Data File Formats** .......................................................................... 423
  - A.1 Ascii Input Data Files ........................................................................... 423
  - A.2 Ascii Image File Formats ...................................................................... 424
  - A.3 The Abscissa File Format ...................................................................... 425
- **B Markov chain Monte Carlo With Simulated Annealing** ............................ 427
  - B.1 Metropolis-Hastings Algorithm .............................................................. 428
  - B.2 Multiple Simulations ............................................................................ 429
  - B.3 Simulated Annealing ............................................................................. 430
  - B.4 The Annealing Schedule ...................................................................... 430
  - B.5 Killing Simulations ................................................................................ 431
  - B.6 the Proposal ........................................................................................... 432
- **C Thermodynamic Integration** ................................................................... 433
- **D McMC Values Report** .............................................................................. 449
- **E Writing Fortran/C Models** ...................................................................... 455
  - 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
- **F the Bayes Directory Organization** .............................................................. 469
- **G 4dfp Overview** ...................................................................................... 471
# List of Figures

1.1 The Start Up Window .......................................................... 21
1.2 Example Package Exponential Interface .................................... 23

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
<table>
<thead>
<tr>
<th>Chapter</th>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>3.31</td>
<td></td>
<td>The Scatter Plots</td>
<td>90</td>
</tr>
<tr>
<td>3.32</td>
<td></td>
<td>The Logarithm Of The Posterior Probability By Repeat Plot</td>
<td>92</td>
</tr>
<tr>
<td>3.33</td>
<td></td>
<td>The Fortran/C Model Viewer</td>
<td>93</td>
</tr>
<tr>
<td>3.34</td>
<td></td>
<td>The Fortran/C Code Editor</td>
<td>95</td>
</tr>
<tr>
<td>4.1</td>
<td></td>
<td>Frequency Estimation Using The DFT</td>
<td>112</td>
</tr>
<tr>
<td>4.2</td>
<td></td>
<td>Aliases</td>
<td>113</td>
</tr>
<tr>
<td>4.3</td>
<td></td>
<td>Nonuniformly Nonsimultaneously Sampled Sinusoid</td>
<td>127</td>
</tr>
<tr>
<td>4.4</td>
<td></td>
<td>Alias Spacing</td>
<td>128</td>
</tr>
<tr>
<td>4.5</td>
<td></td>
<td>Which Is The Critical Time</td>
<td>130</td>
</tr>
<tr>
<td>4.6</td>
<td></td>
<td>Example, Frequency Estimation</td>
<td>131</td>
</tr>
<tr>
<td>4.7</td>
<td></td>
<td>Estimating The Sinusoids Parameters</td>
<td>133</td>
</tr>
<tr>
<td>5.1</td>
<td></td>
<td>The Given And Unknown Number Of Exponential Package Interface</td>
<td>138</td>
</tr>
<tr>
<td>6.1</td>
<td></td>
<td>The Unknown Exponential Interface</td>
<td>144</td>
</tr>
<tr>
<td>6.2</td>
<td></td>
<td>The Distribution Of Models</td>
<td>149</td>
</tr>
<tr>
<td>6.3</td>
<td></td>
<td>The Posterior Probability For Exponential Model</td>
<td>150</td>
</tr>
<tr>
<td>7.1</td>
<td></td>
<td>The Inversion Recovery Interface</td>
<td>152</td>
</tr>
<tr>
<td>8.1</td>
<td></td>
<td>Bayes Analyze Interface</td>
<td>156</td>
</tr>
<tr>
<td>8.2</td>
<td></td>
<td>Bayes Analyze Fid Model Viewer</td>
<td>160</td>
</tr>
<tr>
<td>8.3</td>
<td></td>
<td>The Bayes Analyze File Header</td>
<td>179</td>
</tr>
<tr>
<td>8.4</td>
<td></td>
<td>The bayes.noise File</td>
<td>180</td>
</tr>
<tr>
<td>8.5</td>
<td></td>
<td>Bayes Analyze Global Parameters</td>
<td>183</td>
</tr>
<tr>
<td>8.6</td>
<td></td>
<td>The Third Section Of The Parameter File</td>
<td>184</td>
</tr>
<tr>
<td>8.7</td>
<td></td>
<td>Example Of An Initial Model In The Output File</td>
<td>187</td>
</tr>
<tr>
<td>8.8</td>
<td></td>
<td>Base 10 Logarithm Of The Odds</td>
<td>187</td>
</tr>
<tr>
<td>8.9</td>
<td></td>
<td>A Small Sample Of The Output Report</td>
<td>188</td>
</tr>
<tr>
<td>8.10</td>
<td></td>
<td>Bayes Analyze Uncorrelated Output</td>
<td>189</td>
</tr>
<tr>
<td>8.11</td>
<td></td>
<td>The bayes.probabilities.nnnn File</td>
<td>191</td>
</tr>
<tr>
<td>8.12</td>
<td></td>
<td>The bayes.log.nnnn File</td>
<td>193</td>
</tr>
<tr>
<td>8.13</td>
<td></td>
<td>The bayes.status.nnnn File</td>
<td>196</td>
</tr>
<tr>
<td>8.14</td>
<td></td>
<td>The bayes.model.nnnn File</td>
<td>197</td>
</tr>
<tr>
<td>8.15</td>
<td></td>
<td>The bayes.model.nnnn File Uncorrelated Resonances</td>
<td>198</td>
</tr>
<tr>
<td>8.16</td>
<td></td>
<td>Bayes Analyze Summary Header</td>
<td>198</td>
</tr>
<tr>
<td>8.17</td>
<td></td>
<td>The Summary2 (Best Summary)</td>
<td>199</td>
</tr>
<tr>
<td>8.18</td>
<td></td>
<td>The Summary3 Report</td>
<td>201</td>
</tr>
<tr>
<td>9.1</td>
<td></td>
<td>The Big Peak/Little Peak Interface</td>
<td>208</td>
</tr>
<tr>
<td>9.2</td>
<td></td>
<td>The Time Dependent Parameters</td>
<td>218</td>
</tr>
<tr>
<td>10.1</td>
<td></td>
<td>The Bayes Metabolite Interface</td>
<td>220</td>
</tr>
<tr>
<td>10.2</td>
<td></td>
<td>The Bayes Metabolite Viewer</td>
<td>222</td>
</tr>
<tr>
<td>10.3</td>
<td></td>
<td>Bayes Metabolite Parameters And Probabilities List</td>
<td>227</td>
</tr>
<tr>
<td>10.4</td>
<td></td>
<td>The IPGD_D20 Metabolite</td>
<td>229</td>
</tr>
<tr>
<td>Section</td>
<td>Title</td>
<td>Page</td>
<td></td>
</tr>
<tr>
<td>---------</td>
<td>-----------------------------------------------------------------------</td>
<td>------</td>
<td></td>
</tr>
<tr>
<td>10.5</td>
<td>Bayes Metabolite IPGD,D20 Spectrum</td>
<td>230</td>
<td></td>
</tr>
<tr>
<td>10.6</td>
<td>Bayes Metabolite, The Fraction of Glucose</td>
<td>231</td>
<td></td>
</tr>
<tr>
<td>10.7</td>
<td>Glutamate Example Spectrum</td>
<td>233</td>
<td></td>
</tr>
<tr>
<td>10.8</td>
<td>Estimating The $F_{c0}$, $y$ and $F_{a0}$ Parameters</td>
<td>236</td>
<td></td>
</tr>
<tr>
<td>10.9</td>
<td>Bayes Metabolite, The Ethyl Ether Example</td>
<td>237</td>
<td></td>
</tr>
<tr>
<td>11.1</td>
<td>The Find Resonances Interface With The Ethyl Ether Spectrum</td>
<td>240</td>
<td></td>
</tr>
<tr>
<td>12.1</td>
<td>The Diffusion Tensor Package Interface</td>
<td>248</td>
<td></td>
</tr>
<tr>
<td>12.2</td>
<td>Diffusion Tensor Parameter Estimates</td>
<td>256</td>
<td></td>
</tr>
<tr>
<td>12.3</td>
<td>Diffusion Tensor Posterior Probability For The Model</td>
<td>257</td>
<td></td>
</tr>
<tr>
<td>13.1</td>
<td>The Big Magnetization Package Interface</td>
<td>260</td>
<td></td>
</tr>
<tr>
<td>13.2</td>
<td>Big Magnetization Transfer Example Fid</td>
<td>262</td>
<td></td>
</tr>
<tr>
<td>13.3</td>
<td>Big Magnetization Transfer Expansion</td>
<td>263</td>
<td></td>
</tr>
<tr>
<td>13.4</td>
<td>Big Magnetization Transfer Peak Pick</td>
<td>264</td>
<td></td>
</tr>
<tr>
<td>14.1</td>
<td>The Magnetization Transfer Package Interface</td>
<td>266</td>
<td></td>
</tr>
<tr>
<td>14.2</td>
<td>Magnetization Transfer Package Peak Picking</td>
<td>272</td>
<td></td>
</tr>
<tr>
<td>14.3</td>
<td>Magnetization Transfer Example Data</td>
<td>273</td>
<td></td>
</tr>
<tr>
<td>14.4</td>
<td>Magnetization Transfer Example Spectrum</td>
<td>274</td>
<td></td>
</tr>
<tr>
<td>15.1</td>
<td>Magnetization Transfer Kinetics Package Interface</td>
<td>276</td>
<td></td>
</tr>
<tr>
<td>15.2</td>
<td>Magnetization Transfer Kinetics Package Arrhenius Plot</td>
<td>282</td>
<td></td>
</tr>
<tr>
<td>15.3</td>
<td>Magnetization Transfer Kinetics Package Water Viscosity Table</td>
<td>283</td>
<td></td>
</tr>
<tr>
<td>16.1</td>
<td>Given Polynomial Order Package Interface</td>
<td>286</td>
<td></td>
</tr>
<tr>
<td>16.2</td>
<td>Given Polynomial Order Scatter Plot</td>
<td>291</td>
<td></td>
</tr>
<tr>
<td>17.1</td>
<td>Unknown Polynomial Order Package Interface</td>
<td>294</td>
<td></td>
</tr>
<tr>
<td>17.2</td>
<td>The Distribution of Models On The Console Log</td>
<td>298</td>
<td></td>
</tr>
<tr>
<td>17.3</td>
<td>The Posterior Probability For The Polynomial Order</td>
<td>300</td>
<td></td>
</tr>
<tr>
<td>18.1</td>
<td>The Errors In Variables Package Interface</td>
<td>304</td>
<td></td>
</tr>
<tr>
<td>18.2</td>
<td>The McMC Values File Produced By The Errors In Variables Package</td>
<td>310</td>
<td></td>
</tr>
<tr>
<td>19.1</td>
<td>The Behrens-Fisher Interface</td>
<td>312</td>
<td></td>
</tr>
<tr>
<td>19.2</td>
<td>Behrens-Fisher Hypotheses Tested</td>
<td>313</td>
<td></td>
</tr>
<tr>
<td>19.3</td>
<td>Behrens-Fisher Console Log</td>
<td>323</td>
<td></td>
</tr>
<tr>
<td>19.4</td>
<td>Behrens-Fisher Status Listing</td>
<td>324</td>
<td></td>
</tr>
<tr>
<td>19.5</td>
<td>Behrens-Fisher McMC Values File, The Preamble</td>
<td>325</td>
<td></td>
</tr>
<tr>
<td>19.6</td>
<td>Behrens-Fisher McMC Values File, The Middle</td>
<td>326</td>
<td></td>
</tr>
<tr>
<td>19.7</td>
<td>Behrens-Fisher McMC Values File, The End</td>
<td>327</td>
<td></td>
</tr>
<tr>
<td>20.1</td>
<td>Enter Ascii Model Package Interface</td>
<td>330</td>
<td></td>
</tr>
<tr>
<td>21.1</td>
<td>The Enter Ascii Model Selection Package Interface</td>
<td>338</td>
<td></td>
</tr>
</tbody>
</table>
List of Tables

8.1 Multplet Relative Amplitudes ........................................... 165
8.2 Bayes Analyze Models ....................................................... 181
8.3 Bayes Analyze Short Descriptions ..................................... 195
Appendix C

Thermodynamic Integration

Thermodynamic Integration is a technique used in Bayesian probability theory to compute the posterior probability for a model. As a reminder, if a set of $m$ models is designated as $M \in \{1, 2, \ldots, m\}$, then one can compute the posterior probability for the models by an application of Bayes’ Theorem:

$$P(M|DI) \propto P(M|I)P(D|M)$$ (C.1)

where we have dropped a normalization constant, $M = 1$ means we are computing the posterior probability for model 1, $M = 2$ the probability for model 2, etc. The three terms in this equation, going from left to right, are the posterior probability for the model indicator given the data and the prior information, $P(M|DI)$, the prior probability for the model given only the prior information, $P(M|I)$, and the marginal direct probability for the data given the model and the prior information, $P(D|M)$. The marginal direct probability for the data given a model can be computed from the joint posterior probability for the data and the model parameters, which we will call $\Omega$, given the Model and the prior information

$$P(D|M) = \int d\Omega P(\Omega|M)P(D|\Omega M).$$ (C.2)

Unfortunately, the integrals on the right-hand side of this equation can be very high dimensional. Consequently, although we know exactly what calculation must be done to compute the marginal direct probability, in most applications the integrals are not tractable.

The goal is to show how thermodynamic integration can be used to compute the desired posterior probability, taking the logarithm one obtains

$$\log P(M|DI) = \log P(M|I) + \log P(D|M).$$ (C.3)

Note by taking the logarithm, we have essentially switched to a scale in which there is an arbitrary constant, the normalization constant, which we may or may not know. However, by comparing ratio’s of of these logarithm of the logarithm of this normalization constant cancels and one can rank models by their logarithm of the odds ratio.

Thermodynamic integration is a method of approximating these integrals. One derives this approximation, by introducing an annealing parameter $\beta$ into the joint posterior probability for the
parameters given the data and the model:

\[
P(\Omega|M\beta I) = \frac{P(\Omega|M I)P(D|\Omega M I)^\beta}{P(D|M I)}
\]  

(C.4)

with

\[
P(D|M I) = \int d\Omega P(\Omega|M I)P(D|\Omega I)^\beta.
\]

(C.5)

Clearly, this expression is not the calculation we want to do, however it does have two interesting limits. First, when \(\beta = 0\), the calculation is computing

\[
P(D|M, \beta = 0, I) = \int P(\Omega|M I)d\Omega = 1
\]

(C.6)

which is just our normalization constant for the prior. Assuming a normalized prior then the above equality holds. Second, when \(\beta = 1\), then

\[
P(D|M, \beta = 1, I) = \int P(\Omega|M I)P(D|\Omega I)d\Omega
\]

(C.7)

is the exact calculation we wish to do.

If we take the derivative with respect to \(\beta\) of \(\log P(D|M\beta I)\), one obtains

\[
\frac{d}{d\beta} \log P(D|M\beta I) = \frac{1}{P(D|M\beta I)} \frac{d}{d\beta} P(D|M\beta I).
\]

(C.8)

Substituting, Eq. (C.5), for \(P(D|M\beta I)\), and rearranging the integral, one obtains

\[
\frac{d}{d\beta} \log P(D|M\beta I) = \int \log P(D|M\Omega I)P(\Omega|MD\beta I)d\Omega
\]

(C.9)

which is the expected value of the logarithm of the likelihood. Defining

\[
\langle \log P(D|M I) \rangle_\beta = \int \log P(D|M\Omega I)P(\Omega|MD\beta I)d\Omega
\]

(C.10)

for this expectation, one obtains

\[
\frac{d}{d\beta} \log P(D|M\beta I) = \langle \log P(D|M I) \rangle_\beta
\]

(C.11)

and integrating with respect to \(\beta\), one obtains

\[
\log P(D|M I) = \int_0^1 d\beta \langle \log P(D|M I) \rangle_\beta.
\]

(C.12)

So if we can calculate the integral on the right-side of this equation, it gives us an indirect method of computing the logarithm of the marginal direct probability for data given the model, Eq. (C.2). For more on thermodynamic integration and how to implement these types of calculations see [37, 45, 24, 25] and [46]
In an earlier versions of this Bayesian Analysis software, thermodynamic integration was implemented by varying $\beta$ between zero and one in uniform steps and a simple sum was used to approximate the integral. As simple as it was, this procedure worked very well. More recently, implementing thermodynamic integration has become a bit more probabilistic because of the use of a nonuniform annealing schedule. Because the values of $\beta$ are not evenly spaced, approximating the above integral is much harder. However, thermodynamic integration was never used to do model selection in the Bayesian calculations done in this software system. Rather the model selection programs implement model selection by directly sampling the discrete model indicators. Consequently, our model selection does not depend on how one anneals or performs the thermodynamic integration calculation. Thermodynamic integration was so that the user had a simple test to determine which of a selection of models was the most appropriate given the data and the prior information. To facilitate this, whenever an Ascii package runs it computes the expected logarithm of the likelihood and writes it into a file named “Bayes.prob.model” and this file can be viewed in the interface by activating the Text Report named “Probabilities”.
Bibliography


[45] Nicholas Metropolis, Arianna W. Rosenbluth, Marshall N. Rosenbluth, Augusta H. Teller, and Edward Teller (1953), “Equation of State Calculations by Fast Computing Machines,” Journal of Chemical Physics. The previous link is to the American Institute of Physics and if you do not have access to Science Sitations you many not be able to retrieve this paper.


