

Contents

1	Knowledge and Logic	1
1.1	Knowledge	1
1.2	Logic	4
1.3	Ignorance	6
1.4	Decisions	7
2	Bayes' Theorem	8
2.1	Derivation of the Theorem	8
2.2	Transformations	9
2.3	The Principle of Form Invariance	11
2.4	Many Events	12
2.5	Improper Distributions	16
3	Probable and Improbable Data	19
3.1	The Bayesian Area	19
3.2	Examples	20
3.2.1	The Central Value of a Gaussian	20
3.2.2	The Standard Deviation of a Gaussian	20
3.3	Contour Lines	23
3.4	On the Existence of the Bayesian Area	28
4	Description of Distributions I: Real x	29
4.1	Gaussian Distributions	29
4.1.1	The Simple Gaussian	29
4.1.2	The Multidimensional Gaussian	32
4.1.3	The Chi-Squared Distribution	34
4.2	The Exponential Distribution	37
4.3	Student's t -Distribution	37
5	Description of Distributions II: Natural x	40
5.1	The Binomial Distribution	40
5.2	The Multinomial Distribution	42
5.3	The Poisson Distribution	44

6	Form Invariance I: Real x	46
6.1	Groups	47
6.2	Symmetry	51
6.3	The Invariant Measure	53
6.4	The Geometric Measure	54
6.5	Form Invariance of the Posterior Distribution	55
7	Examples of Invariant Measures	57
7.1	Form Invariance Under Translations	57
7.2	Form Invariance Under Dilations	58
7.3	Form Invariance Under the Combination of Translation and Dilaton	59
7.4	A Rotational Invariance	60
7.5	Special Triangular Matrices	62
7.6	Triangular Matrices	63
8	A Linear Representation of Form Invariance	65
8.1	A Linear Space of Functions	65
8.2	An Orthogonal Transformation of the Function Space	67
8.3	The Linear Representation of the Symmetry Groups	68
9	Beyond Form Invariance: The Geometric Prior	71
9.1	Jeffreys' Rule	71
9.2	Geometric Interpretation of Jeffreys' Rule	73
9.3	The Geometric Prior Distribution	76
9.4	Examples of Geometric Priors	77
9.4.1	An Expansion in Terms of Orthogonal Functions	78
9.4.2	The Multinomial Model	79
10	Inferring the Mean or Standard Deviation	81
10.1	Inferring Both Parameters	81
10.2	Inferring the Mean Only	85
10.3	Inferring the Standard Deviation Only	89
10.4	Integration over the Uninteresting Parameters	91
10.4.1	The Principle of Integration over Uninteresting Parameters	91
10.4.2	Partial Form Invariance	92
10.4.3	Factorising Models	93
11	Form Invariance II: Natural x	95
11.1	The Poisson Distribution	95
11.2	The Histogram	100
11.3	The Binomial Distribution	104
11.4	The Multinomial Distribution	107

12	Independence of Parameters
12.1	Factorising Parameters
12.1.1	Definition
12.1.2	Factorising Parameters
12.2	Commuting Parameters
12.2.1	Definition
12.2.2	Gaussian Commutators
12.2.3	The Parameters Do Not Commute
12.2.4	A Hint of Quantum Mechanics
12.3	Separable Parameters
13	The Art of Fitting I: Real x
13.1	The Procedure of Fitting
13.2	A Linear Expansion
13.3	A Linear Expansion in Terms of Orthogonal Functions
13.4	Orthogonal Basis States
13.5	The Fourier Expansion
14	Judging a Fit I: Real x
14.1	How to Judge a Fit
14.2	The Chi-Squared Criterion
14.3	Concluding Remarks
15	The Art of Fitting II: Natural x
15.1	Histogram of a Coherent State
15.2	Separable Parameters
15.3	Histogram of an Incoherent State
15.4	From the Histogram to the Multinomial Model
15.5	The Multinomial Model
15.6	The Multinomial Model
15.7	On the Length of an Interval
16	Judging a Fit II: Natural x
16.1	How to Judge a Fit
16.2	Judging a Fit to a Histogram
16.3	Judging a Fit to a Histogram
16.4	Concluding Remarks
17	Summary
17.1	The Starting Point
17.2	Results
17.3	Open Questions

12 Independence of Parameters	109
12.1 Factorising Parameters	110
12.1.1 Definition	110
12.1.2 Factorising Parameters in the Histogram	110
12.2 Commuting Parameters	112
12.2.1 Definition	112
12.2.2 Gaussian Commuting Parameters	114
12.2.3 The Parameters of the Multinomial Model Do Not Commute	115
12.2.4 A Hint of Quantum Mechanics	118
12.3 Separable Parameters	118
13 The Art of Fitting I: Real x	120
13.1 The Procedure of Fitting	120
13.2 A Linear Expansion	121
13.3 A Linear Expansion in Two Dimensions	124
13.4 Orthogonal Basis States	126
13.5 The Fourier Expansion	127
14 Judging a Fit I: Real x	130
14.1 How to Judge a Fit I	130
14.2 The Chi-Squared Criterion	132
14.3 Concluding Remarks	134
15 The Art of Fitting II: Natural x	137
15.1 Histogram of a Coherent Alternative	138
15.2 Separable Parameters in a Coherent Alternative	143
15.3 Histogram of an Incoherent Alternative	145
15.4 From the Histogram to the Multinomial Distribution	146
15.5 The Multinomial Model of a Coherent Alternative	147
15.6 The Multinomial Model of an Incoherent Alternative	148
15.7 On the Length of an Analysis Window	150
16 Judging a Fit II: Natural x	153
16.1 How to Judge a Fit II	153
16.2 Judging a Fit to a Histogram	156
16.3 Judging a Fit to the Multinomial Model	157
16.4 Concluding Remarks on Model Selection	160
17 Summary	162
17.1 The Starting Point of the Present Book	162
17.2 Results	163
17.3 Open Questions	165

A	Problems and Solutions	169
A.1	Knowledge and Logic	169
A.2	Bayes' Theorem	169
A.3	Probable and Improbable Data	171
A.4	Description of Distributions I: Real x	176
A.5	Description of Distributions II: Natural x	179
A.6	Form Invariance I: Real x	181
A.7	Examples of Invariant Measures	187
A.8	A Linear Representation of Form Invariance	188
A.9	Beyond Form Invariance: The Geometric Prior	189
A.10	Inferring the Mean or Standard Deviation	192
A.11	Form Invariance II: Natural x	195
A.12	Independence of Parameters	201
A.13	The Art of Fitting I: Real x	207
A.14	Judging a Fit I: Real x	210
A.15	The Art of Fitting II: Natural x	210
A.16	Judging a Fit II: Natural x	213
B	Description of Distributions I: Real x	215
B.1	The Correlation Matrix	215
B.2	Calculation of a Jacobian	216
B.3	Properties of the Γ Function	217
B.4	The Beta Function	217
C	Description of Distributions II: Natural x	219
C.1	The Multinomial Theorem	219
D	Form Invariance I: Probability Densities	220
D.1	The Invariant Measure of a Group	220
E	Beyond Form Invariance: The Geometric Prior	221
E.1	The Definition of the Fisher Matrix	221
E.2	Evaluation of a Determinant	221
E.3	Evaluation of a Fisher Matrix	222
E.4	The Fisher Matrix of the Multinomial Model	223
F	Inferring the Mean or Standard Deviation	225
F.1	Normalising the Posterior Distribution of ξ, σ	225
G	Form Invariance II: Natural x	226
G.1	Destruction and Creation Operators	226
G.2	Unitary Operators	228
G.3	The Probability Amplitude of the Histogram	228
G.4	Form Invariance of the Histogram	231
G.5	Quasi-Events in the Histogram	232

G.6	Form Invariance of the B...
G.7	Conservation of the Numb...
G.8	Normalising the Posterior
G.9	Lack of Form Invariance

H	Independence of Parameters
H.1	On the Measure of a Fac...
H.2	Marginal Distribution of of the Multinomial Mode...
H.3	A Minor Posterior of the

I	The Art of Fitting I: Real
I.1	A Factorising Gaussian
I.2	A Basis for Fourier Exp...

J	Judging a Fit II: Natural
J.1	The Distribution of the
J.2	The Deviation Between
J.3	Expectation Value and
J.4	Approximation to Eule...
J.5	Expectation Value of z
J.6	Variance of z_1 for the M

References

Index

G.6	Form Invariance of the Binomial Model	233
G.7	Conservation of the Number of Events	234
G.8	Normalising the Posterior of the Binomial Model	235
G.9	Lack of Form Invariance of the Multinomial Model	235
H	Independence of Parameters	237
H.1	On the Measure of a Factorising Group	237
H.2	Marginal Distribution of the Posterior of the Multinomial Model	237
H.3	A Minor Posterior of the Multinomial Model	238
I	The Art of Fitting I: Real x	241
I.1	A Factorising Gaussian Model	241
I.2	A Basis for Fourier Expansions	242
J	Judging a Fit II: Natural x	244
J.1	The Distribution of the Sum z_1	244
J.2	The Deviation Between Two Distributions	246
J.3	Expectation Value and Variance of z_1 for the Histogram	247
J.4	Approximation to Euler's ψ Function	249
J.5	Expectation Value of z_1 for the Multinomial Distribution	250
J.6	Variance of z_1 for the Multinomial Model	251
	References	253
	Index	261