

Index

Terms followed by [] are *Mathematica* commands.

- χ^2 cumulative distribution, 165
- χ^2 distribution, 141
 - moment generating function, 142
 - properties, 141
- χ^2 statistic, 163, 164, 279

- absorption lines, 331
- acceptance probability, 314
- acceptance rate, 319, 331
- ACF, 134, 318
- adequate set of operations, 26
- aliasing, 392, 405
- alternative hypothesis, 170
- amplitudes, most probable, 249
- AND, 28
- anti-correlation,
 - see* negative covariance
- apodizing function, 366
- APT MCMC
 - automated MCMC, 331, 341
- AR, 431
- ARMA, 431
- asymptotic covariance matrix, 305
- asymptotic normal approximation, 288
- autocorrelation, 318
- autocorrelation function, 134, 274, 318
- autocorrelation spectrometer, 427
- automated MCMC, 330
- autoregressive, *see* AR
- autoregressive-moving average, *see* ARMA

- basis function, 245, 247
- Bayes factor, 46, 53, 326
- Bayes' theorem, 42, 45, 61, 72, 76, 77, 84,
 - 125, 184, 206, 213, 219, 231, 245,
 - 321, 377, 382
- model of inductive inference, 7
- usual form, 5

- Bayesian, 87
 - advantages, 16
 - frequentist comparison, 87
- Bayesian analysis
 - detailed example, 50
- Bayesian inference
 - basics, 41
 - how-to, 41
 - Poisson distribution, 376
- Bayesian mean estimate, 212
 - unknown noise, 218
- Bayesian noise estimate, 224
- Bayesian probability theory, 2
- Bayesian revolution, 26
- Bayesian versus frequentist, 87
- Be star, 363
- bed of nails, 400, 404, 407
- Behrens–Fisher problem, 228, 441
- Bernoulli's law of large numbers, 75
 - illustration, 76
- beta distribution, 117
- bimodal, 123
- binomial distribution, 74
 - Bayesian, 72
- binomial expansion, 74
- BinomialDistribution[], 75
- Blackman–Tukey
 - procedure, 427
- Boolean algebra, 22
- Boolean identities, 24
 - associativity, 24
 - commutativity, 24
 - distributivity, 24
 - duality, 24
 - idempotence, 24
- Bretthorst, G. L., 228
- burn-in period, 314, 316, 319,
 - 323, 329, 331

Cauchy, 124
 causal consequence, 25
 CDF[], 149, 151
 CDF[BinomialDistribution[n,p], x], 108
 CDF[NormalDistribution[μ , σ], x], 113, 115
 Central Limit Theorem, 105, 113, 119, 219
 Bayesian demonstration, 120
 exceptions, 124
 central tendency, 103
 ChiSquarePValue[], 166
 coefficient of
 kurtosis, 102
 skewness, 102
 column density, 50
 column matrix, 258
 common sense, 25, 29
 completeness, 394
 compound LCG, 131
 compound propositions, 22, 42
 condition number, 391
 confidence coefficient, 153
 confidence interval, 78, 153, 215
 for μ
 variance known, 152
 variance unknown, 156
 for σ^2 , 159
 for difference of means, 158
 ratio of two variances, 159
 conjugate distribution, 118
 conjugate prior distributions, 118
 constraint
 minimal, 194
 continuous distributions, 113
 continuous hypothesis space, 6
 continuous random variable, 99
 ContourPlot[], 19
 control, 158, 434
 control system, 331
 convention, 114
 convolution, 392, 398
 importance in science, 401
 radio astronomy example, 402
 using an FFT, 417
 convolution integral, 90, 121, 398
 convolution theorem, 399
 discrete, 407, 417
 core sample, 200
 correlation, 318, 392
 using an FFT, 417
 correlation coefficient, 268, 274
 correlation spectrum estimation, 426
 correlation theorem, 400
 courtroom analogy, 171
 covariance matrix, 280, 291

data errors, 253
 inverse data, 253
 parameters, 264
 Cox, R.T., 4, 26
 credible region, 44, 78, 215, 260, 378
 cross-entropy, 190
 cumulative density function, 149
 cumulative distribution function, 99, 100, 108
 gamma, 116
 Gaussian, 114
 normal, 114
 curvature matrix, 299, 300

 data covariance matrix, 253, 454
 inverse, 253
 deconvolution, 418
 deductive inference, 1, 24
 degree of confidence, 153
 degree of freedom, 141
 desiderata, 4, 26, 29, 30
 consistency, 30
 Jaynes, 30
 propriety, 30
 structural, 30
 rationality, 30
 design matrix, 390
 detailed balance, 320
 DFT, 392, 407
 approximation, 411
 approximation of inverse, 413
 discontinuity treatment, 412
 graphical development, 407
 interesting results, 411
 inverse, 410
 mathematical development, 409
 diagonal matrix, 259
 difference in means and/or variances
 hypotheses, 434
 difference in two samples, 434
 differentiable, 126
 Dirac delta function, 404
 Discrete Fourier Transform, *see* DFT
 discrete random variables, 99
 disjunctive normal form, 28
 dispersion, 101, 105
 dispersion measure, 103
 distribution function
 cumulative, *see* cumulative distribution function
 distributions, 98
 χ^2 , 141
 beta, 117
 binomial, 72, 74, 107
 continuous, 113
 descriptive properties of, 100

- discrete probability, 107
- Erlang, 117
- exchangeable, 83
- F , 150
- F statistic, 282
- gamma, 116
- Gaussian, 113
- geometric, 112
- hypergeometric, 83
- multinomial, 79, 80, 174
- negative binomial, 112
- negative exponential, 118
- normal, 113
- Poisson, 85, 109, 376
- Student's t , 147, 222
- uniform, 116
- Doppler shift, 331
- downhill simplex method, 296
- eigenvalues, 259
- Eigenvalues[], 260, 263
- eigenvectors, 259, 390
- encoding, 72
- end effects, 421
- energy spectral density, 425
- entropy generalization incorporating prior, 190
- epoch folding, 362, 363
- equally natural parameterization, 220
- erf[z], *see* error function
- Erlang distribution, 117
- error function, 115, 198, 436
- errors in both coordinates, 92, 307
- ESD, *see* energy spectral density
- exchangeable distributions, 83
- exclusive hypothesis, 42
- exercises
 - spectral line problem, 69
- expectation value, 100, 144
- experimental design
 - non-uniform sampling, 371
- exponential notation, 395
- extended sum rule, 5, 35
- extrasolar planets, 331
- F distribution, 150
 - mode, 150
 - properties, 150
 - variance, 150
- F -test, 150
- Fast Fourier Transform, 392, 415
 - accurate amplitudes, 422
 - how it works, 415
 - zero padding, 422
- FFT, *see* Fast Fourier Transform
- first moment, *see* expectation value
- Fisher information matrix, 291
- Flatten[], 263
- Fourier analysis, 392
- Fourier series, 394
- Fourier spectrum, 132
- Fourier transform, 396
- Fourier[], 358, 411
- FRatioPValue[], 182
- frequency, 10, 11
- frequentist, 2, 78, 96, 162
- full period, 131
- gambler's coin problem, 75
- gamma function, 116
- Gamma[$\nu/2, \Delta\chi_{\text{crit}}^2/2$], 261
- GammaRegularized[], 147, 166, 280
- Gaussian, 48
 - line shape, 50
 - noise, 55, 91
- Gaussian distributions, 123
- Gaussian moment generating function, 114
- Gaussian posterior, 257
- Geiger counter, 386
- generalized sum rule, 36, 42
- genetic algorithm, 296, 297
- geometric distribution, 112
- GL method, 360
- global likelihood, 44, 46, 275, 326
- global minimization, 296
- Gregory–Loredo method, *see* GL method
- half-life, 386
- Hessian matrix, 299
- historical perspective recent, 25
- HIV, 11
- Hubble's constant, 16, 66
- hypergeometric distribution, 81
- HypergeometricDistribution[], 82
- hypothesis, 4, 21
 - exclusive, 42
 - of interest, 5
- hypothesis space, 5, 52
 - continuous, 6
 - discrete, 5, 6
- hypothesis testing, 162
 - χ^2 statistic, 163
 - difference of two means, 167
 - one- and two-sided, 170
 - sameness, 172
- ignorance priors, 63
- IID, 119
- ill-conditioned, 391

464

image model, 208
 image reconstruction, 203
 pixon, 208
 implication, 26
 implication operation, 25
 impulse function, 404
 incomplete gamma function, 261, 437, 446
 incomplete information, 1, 4, 29, 206
 incomplete set, 131
 independent errors, 90
 independent random events, 55, 109
 inductive inference, 25
 inference
 Bayesian, 5
 deductive, 1, 24
 inductive, 25
 plausible, 25
 statistical, 3
 inner product, 393
 inverse DFT, 410
 Inverse[], 256
 InverseFourier[], 411
 iterative linearization, 296, 298

Jaynes, E. T., 2, 26
 Jeffreys prior, 54, 220
 modified, 386
 joint posterior, 219
 joint prior distribution, 45
 joint probability, 7, 19

Keplerian orbit, 331
 Kolmogorov–Smirnov test, 173
 Kullback entropy, 190
 kurtosis, 101

lag, 318
 Lagrange multipliers, 191
 Laplacian approximations, 291
 Bayes factor, 291
 marginal parameter posteriors, 293
 LCG, 131
 least-squares model fitting, 244
 least-squares problem, 389
 Lebesgue measure, 191
 leptokurtic distribution, 102
 Levenberg–Marquardt method, 296, 298,
 300
 lighthouse problem, 125
 likelihood
 characteristic width of, 47
 global, 326
 likelihood function, 5, 89
 likelihood ratio, 49, 53

Index

line strength
 posterior, 60
 linear congruential generators, 131
 linear least-squares, 243
 linear models, 243
 linearly independent, 252
 logic function, 27
 logical disjunction, 42
 logical product, 26
 logical proposition, 21
 logical sum, 26
 exclusive form, 22
 logical versus causal connections, 82
 logically equivalent, 22
 Lomb–Scargle periodogram, 367
 long-run frequency, 75
 long-run relative frequency, 2
 Lorentzian, 124

MA, 431
 MAP
 maximum *a posteriori*, 343
 marginal distribution, 263
 marginal PDF, 263
 marginal posterior, 45
 marginal probability, 19
 marginalization, 12, 16, 45
 marginalization integral, 249
 Markov chain, 314
 Markov chain Monte Carlo, 312
 Martian rover, 200
 matrix formulation, 251, 253
 MaxEnt, 184
 alternative derivation, 187
 classic, 207
 computing p_i values, 191
 continuous probability distribution, 191
 exponential distribution, 195
 Gaussian distribution, 197
 generalization, 190
 global maximum, 192
 image reconstruction, 203
 kangaroo justification, 203
 multivariate Gaussian, 450
 noisy constraints, 206
 uniform distribution, 194
 maximally non-committal, 185
 maximum entropy principle,
 see MaxEnt
 maximum likelihood, 56
 MCMC, 312
 acceptance rate, 319, 330
 annealing parameter, 325, 327
 aperiodic, 319

- automated, 330
- Bayes factor, 326
- burn-in period, 331
- control system, 330, 331
- convergence speed, 318
- detailed balance, 320
- model comparison, 326
- parallel simulations, 322
- parallel tempering, 321
- partition function, 326
- robust summary statistic, 342
- sample correlations, 318
- simulated tempering, 321
- stationary distribution, 319
- temperature parameter, 321
- when to stop, 319
- mean, 44, 100, 343
 - Poisson, 110
- mean deviation, 105
- mean square deviation, 214
- Mean[BinomialDistribution[n, p]], 109
- MeanCI[], 182
- MeanCI[data, KnownVariance], 156
- MeanDifferenceTest[], 170, 182
- median, 103, 343
 - baseline subtraction, 104
 - running subtraction, 104
- metric, 253
- Metropolis algorithm, 297, 314
- Metropolis ratio, 314
- Metropolis–Hastings
 - why it works, 319
- Metropolis–Hastings algorithm, 313
- mind projection fallacy, 98
- mode, 44
- model, 21
 - deterministic, 90
 - probabilistic, 91
- model comparison, 45, 275, 326
 - other methods, 281
- model fitting, 257
- model function, 245
- model parameter errors, 264
- model selection, 15, 335
- model testing
 - frequentist, 279
- models
 - high dimensional, 288
 - moderate dimensional, 288
- modified Jeffreys prior, 53, 386
- moment
 - about the mean, 106
 - about the origin, 106, 269
 - first central, 101
 - fourth central, 101
 - second central, 101
 - third central, 101
- moment generating function, 105
 - χ^2 , 141
 - binomial distribution, 99, 108
 - central, 106
- Monte Carlo, 127, 296
- Monte Carlo integration, 313
- most probable model vector, 250
- moving average, *see* MA
- MPM
 - marginal posterior mode, 343
- multinomial distribution, 79, 174, 187
- multinomial expansion, 80
- Multinomial[], 433
- MultinomialDistribution[], 316
- multiplicity, 74, 80, 188
- multivariate Gaussian, 202, 244
- NAND, 29
- negation, 26
- negative binomial distribution, 112
- negative covariance, 268
- negative exponential distribution, 118, 119
- negatively skewed distribution, 102
- NIntegrate [], 71
- noise
 - Bayesian estimate, 224
- noise scale parameter, 334
- non-uniform sampling, 370
- nonlinear models
 - examples, 243, 287
- NonlinearRegress [], 302
- NOR, 29
- normal distribution,
 - see* distributions, normal, 103
- normal equations, 252
- normal Gaussian, 198
- NormalDistribution[], 132
- NOT, 28
- notation, 6
- NSolve[], 263
- nuisance parameters, 16, 45, 264
- null hypothesis, 162, 164
- Nyquist frequency, 370, 405, 413, 429, 430, 432
- Nyquist sampling theorem, 392, 404
 - astronomy example, 406
- objectivity, 11
- Occam factor, 49, 239, 276
- Occam's razor, 16, 45, 60
- odds, *see* odds ratio

466

odds ratio, 9, 46, 52, 277
 Jeffreys prior, 58
 prior, 46, 53
 sensitivity, 59
 uniform prior, 58
 versus prior boundary, 61
 ON/OFF measurements, 380
 operations
 implication, 26
 logical disjunction, 42
 logical product, 26
 logical sum, 26
 negation, 26
 optional stopping problem, 177
 Bayesian resolution, 179
 OR, 28
 orthogonal basis functions, 270
 orthogonal functions, 392
 orthonormal, 390
 orthonormal functions, 276, 392
 orthonormal set, 392

 P-value, 147, 165, 166
 one-sided, 147, 169
 PAD, *see* positive, additive distribution
 parallel tempering, 312, 321, 323, 325, 326, 330
 parameter
 location, 63
 scale, 63, 219
 parameter covariance matrix, 267, 273, 276, 283
 parameter estimation, 12, 15, 43, 59, 244
 Parseval's theorem, 424, 428
 discrete form, 428
 partition function, 326
 PDF, *see* probability distribution function
 Pearson χ^2
 goodness-of-fit test, 173, 175
 comparison of two binned data sets, 177
 period folding, 362
 periodogram, 352
 reductive of variance, 431
 variance, 429
 periodogram power spectrum estimation, 425
 Pixon method, 208
 planet, 331
 platykurtic distribution, 102
 plausibility, 3
 scale of, 26
 plausible inference, 4
 Plot3D[], 19
 point spread function, 402
 Poisson
 cumulative distribution, 111
 mean, 110

Index

 time-varying rate, 386
 variance, 111
 Poisson distribution, 85, 109, 376
 Bayesian, 85
 examples, 111
 infer rate, 377
 limiting form of a binomial, 109
 ON/OFF measurements, 380
 signal and known background,
 379
 Poisson ON/OFF
 details, 445
 poll, 153
 polling, 77
 population, 97
 positive definite, 259
 positive, additive distribution, 203
 positively skewed distribution, 102
 posterior
 bubble, 44
 density, 44
 mean, 44
 mode, 44
 posterior PDF, 44
 posterior probability, 5
 power spectral density, 425
 discrete, 428
 one-sided, 429
 variance, 429
 power spectrum, 426
 power-spectrum estimation, 424
 power spectral density function, 426
 Principal Axis Theorem, 259
 Principle of Indifference, 38
 prior, 232
 choice of, 53
 exponential, 195
 ignorance, 63
 Jeffreys, 54, 57, 220
 location parameter, 63
 modified Jeffreys, 53
 odds ratio, 46
 scale parameter, 63
 uniform, 53, 57, 377
 prior information, 65, 72
 prior probability, 5
 probability, 10
 definition of, 3
 distribution, 6
 of data value, 56
 per logarithmic interval, 54
 posterior, 59
 relative, 52
 relative frequency definition, 98

- rules for manipulating, 4
- weighted average, 236
- probability and frequency, 10
- probability density, 43
- probability density function, 6, 99
 - Gaussian, 113
- probability distribution, 72
- probability distribution function, 6, 43
 - definition, 99
- probability mass function, 99
- probability theory, 21
 - as logic, 2
 - requirements of, 2
 - role of, 1
- product rule, 4, 35, 42
 - development of, 30
 - qualitative properties, 36
 - uniqueness, 37
- profile function, 293
- projected distribution, 264
- projected probability density function, 20, 264
- proposal distribution, 314
- proposition, 21
 - examples of, 4
 - logical, 21
- PSD, *see* power spectral density
 - correlation estimator, 427
 - lagged-product estimator, 427
- pseudo-random, 127
- pseudo-random number generation, 131
- PseudoInverse[], 391

- quantile value, 146, 148
 - Student's *t*, 157

- radial velocity, 333
- radioactivity, 386
- radix, 416
- RAN3, 136
- random number generation, 127
- random variable, 2, 96, 113
 - continuous, 99
 - generation, 129
- random walk, 132
- Random[], 132
- randomness
 - tests for, 132
- ratio of standard deviations, 442
- rectangular matrix, 390
- regression analysis, 244, 256
- relative frequency definition, 98
- relative line shape measures, 101
- ripple, 407
- RMS deviation, 225

- sample mean distribution, 124
- sample variance, 143, 164
- sampling
 - non-uniform, 370
- sampling distribution, 72, 98
- sampling probability, 43
- sampling theory, 97
- scale invariance, 54
- scale parameter, 219
- Schuster periodogram, 425
- scientific inference, 1
- scientific method
 - model of, 1
- SeedRandom[99], 132
- serial correlations, 131, 191, 205, 207
- Shannon, C., 185, 186
- Shannon–Jaynes entropy, 190
- Shannon's theorem, 186
- shuffling generator
 - see* compound LCG., 131
- signal averaging, 65, 125
- signal variability, 227
- signal-to-noise ratio, 354
- significance, 147, 165
- simulated annealing, 296
- simulated tempering, 321
- singular basis vectors, 252
- singular value decomposition, 252, 389, 389
- singular values, 390
- SingularValues[], 390
- skewness, 101
- Sort[], 70
- spatial frequency, 406
- spectral analysis, 352
- spectral line problem, 50, 322, 329
- spectral density function, 426
- standard deviation, 55, 101
 - ratio, 237
- standard error of the sample mean, 145, 149
- standard random variable, 102, 115, 119, 127, 154
- state of knowledge, 72
- stationary distribution, 319
- statistic, 140
- statistical inference, 3
- statistics
 - conventional, 2
 - frequentist, 2, 96
- stellar orbit, 331
- Stirling's approximation, 189
- stochastic spectrum estimation, 431
- straight line fitting, 92, 307
- Student's *t* distribution, 147, 222
- StudentTPValue[], 169, 170, 182

468

sum rule, 4, 35, 42
 development of, 34
 generalized, 42
 qualitative properties, 36
 uniqueness, 37
 SVD, *see* singular value decomposition
 syllogisms
 strong, 24, 28, 36
 weak, 25, 28, 36
 symmetric matrix, 251
 systematic errors, 16, 65, 66, 385
 systematic uncertainty
 examples of, 65
 parameterization of, 65, 386
 tapered window function, 407
 target distribution, 314
 Taylor series expansion, 257, 298
 tempering, 312, 321, 323, 326, 328
 testable information, 184
 time series, 356
 time-to-failure, 119
 transformation of random variable, 125
 transition
 kernel, 314
 probability, 314
 Transpose[], 256
 trial, 73, 158, 434
 truncated Gaussian, 201
 truth tables, 22, 27, 132
 truth value, 21, 27
 two-sample problem, 228, 440

Index

two-sided test, 166
 two-valued logic, 21
 uncertainty
 random, 65
 systematic, 65
 undetermined multiplier, 192
 uniform distribution, 116
 uniform prior, 53, 279
 unimodal, 291
 variable metric approach, 301
 variance, 101, 124, 141, 194
 Bayesian estimate, 224
 variance curve, 282
 Variance[BinomialDistribution[n, p]], 109
 VarianceCI[], 182
 VarianceRatioCI[], 160
 VarianceRatioTest[], 182
 vector notation, 247
 waveform sampling, 403
 weighted average, 100
 weighting function, 366
 Weiner filter, 420
 well-posed problem, 7
 white noise, 430
 Yule, G., 431
 Yule–Walker equations, 431
 zero pad, 357, 392, 421
 zero padding, 421