

Index

Note: Page numbers in **bold** type refer to content in **boxes**; page numbers in *italic* type refer to content in *figures*.

- 1D probability distributions, 38, 39, **58**, 62, 63, 277, 532, 532, 542
- 2D probability distributions, 38, 38–40, *113*, 116, 188, 196, *200*, *214*
 - coordinate transforms, *543*, *545*, *555*
 - Gaussian likelihood models, 424
 - mass and density functions, 534, 541
- absolute-error loss, 239, 238–239
- adaptation, 325
 - dark, 333, 332–337
 - sensory-motor, 325–331
- addition, 52, 54, 55, 507, 521
- afferent stimulation, 425
- airline no-shows scenario, 224–231
- angle parameters, 307–310
- archery scenario, 234, 232–238
 - absolute-error loss, 239, 238–242
 - squared-error loss, 242–246
- Aristotle, 383
- arithmetic averages, 125, 139
- arithmetic questions, 507
- arm movements, 43
- Ars Conjectandi*, **11**, 89
- Ask Marilyn*, 66
- assignment, 508
- associative properties, 53–54
- assumptions, 49, 84, 114, 173, 320, 477
- auditory space perception, 308, 305–310
- base-rates, 85
- Bayes networks, 269
- Bayes' theorem, 18, 70, 119, 178, 277, 358, 390, 486
- Bayes, Thomas, 70
- behavioral theory, *1*, **2–3**
- Bernoulli rate, 378
- Bernoulli trials, 90, 89–96, 127, 401
 - multinomial distribution, 109–112, *113*
 - Poisson distribution, *113*, 113–116
 - sampling distributions, 97
- Bernoulli, Jacob, 7, **11**, 12, 89
- berries and bears scenario, 220–223, **228**, 246–251
- Bertrand, Joseph, 78
- best estimates, 235, 238, 282, 286
- beta function, 402, 404
- bias
 - Gaussian models, 411–416, 418, 422, 438, 437–446
 - Vernier settings, 420–421
- bimodality, 44, 45, 46, *170*, 170, 173, 346
- binary classification, 82, 83, *312*, 310–317, *See also*
 - two-alternative forced-choice paradigm
- binary loss. *See* uniform loss
- binning, 25–27
- binomial coefficient, 90, 90, 110, 188, 198, 292
- binomial distribution, 127–128, **140**
 - Bernoulli trials, 90, 92–96, 113
 - conjugate priors, 151
 - frequentist approach, 502
 - Jeffreys priors, 157
 - likelihood, 168, 315, 322, 378
 - location parameters, 387, 386–389
 - null-hypothesis testing, 103–105
 - posterior predictive, *197*, 196–199
 - prior information, 166–169
 - prior predictive, *188*, 187–191
 - sampling distributions, 97–98, 99
- binomial rate parameters, 97–99, 166, *167*
 - measurement, 292, 291–293
 - model comparison, *400*, 399–404, *406*, 408
 - posterior predictive, *197*, 196–199
 - prior predictive, 187, *188*
 - signal detection, 319, 322
- Boolean algebra, 52
- bounded priors, 171
- brightness experiments, 426, 425–436, *447*, 446–453
- Burgi, Joost, 521
- Cartesian coordinate systems, *567*, 566–569, 576
- Cauchy distribution, *177*, 174–178, 308, 354, 434, 539, *540*
- causality, *40*, 40–41, 44, **58**, 425, 426
 - interrelationships among variables, 454, 455, 459
- causality model, 456, 458, 463, 466, 468, 473, 475, 476
- cell-division, 203–205
- center of mass, 137, 138
- certainty, 7, 9, 259
- change models, 425
- clinical decision-making, *249*, 246–252
- clusters, data, 25, 27, 28, 32, 33, 35, 36
- coding, 48, 507–518
- coin tossing, 59, 61, 64–65, 72, 74, 74–89, *See also*
 - Bernoulli trials
- coins-in-drawer simulation, 78–79
- commutative property, 52–53
- complex measurements, 265

- complex models, 265
- conditioning statements, **8**, 9–10, 51, 87
- confidence intervals, 282, 356
- conjugate prior distribution, 143, 150–154, 157, 164, 163–165
- constant noise, 283–286
- constant signals, 273, 420–425
- context effects, 210
- contingency tables, 82, 83, 83, 85, 87, 489
- continuous distributions, 131, 169
 - coordinate transforms, 560, 561, 572
 - exponential distribution, 134–135
 - Gaussian distribution, 137–139
 - pseudo-random number generation, **141**
 - uniform distribution, 131–134, **262**
- convolution, 551, 552, 556
- coordinate transforms, 185, 543, 543
 - calculus-based methods, 575–578
 - linking functions for, 545, 544–546
 - probability density, 559, 567, 571, 557–572
 - probability mass, 549, 551, 555, 546–556
- Copernican model, 383
- correlation, 38, 40, 37–41, 46
 - independent probabilities, **58**
 - unexpected, 44
- cost-efficacy trade-off, 252
- Cox, Richard, 7, **11**, 12
- cumulative probabilities, 313, 320, 532, 532
- current sensor readings, 205–210

- dark adaptation, 333, 332–337
- dart-throwing scenario, 363–365, 373
- dartboard distances/angles, 567, 566–569
- data amounts, 168, 179
- data analysis, overview, 16–21, 22
- data checks, 45, 42–47, 195
- data visualization, 4–5, **22–23**, 24, 48
 - data checks, 45, 42–47
 - descriptive statistics, 35–42
 - goal of, 24–25
 - histograms, 25–28
 - raster plots, 28–31
 - scatterplots, 33, 32–35
- data vs. parameter coordinates, 264–266, **267**
- data/measurement distinction, 257
- decay. *See* exponential decay
- decibel measures, 368
- decisions, 181–184, 220–221
 - absolute-error loss, 239, 238–242
 - airline no-show scenario, 224–231
 - clinical practice, 249, 246–252
 - decision rules, 86–88
 - mathematics of, 221–223
 - measurement, 231–233
 - minimum risk criterion, **227–228**
 - squared-error loss, 243, 242–246
 - subjectivity of, 223–224
 - unbiased estimator fallacy, **247–250**
 - uniform loss, 234, 233–238
- deductive inference, 4–8, **10–12**, **20**, 49
- descriptive statistics, **23**, 35–42, 44, 259
- detectability measurement, 312, 314, 311–317
 - detecting thresholds, 321, 317–324
- dice rolling, 13–15, **58**, 551, 555, 550–556
- difference coordinate systems, 551, 555, 553–556, 571, 570–572
- dimensional analysis, **267–268**
- diminishing returns, 249, 252
- direct causal relationships, 425
- direct probability, 70
- discrete distributions
 - binomial distribution, 127–128
 - Poisson distribution, 129–130
 - pseudo-random number generation, **140–141**
 - uniform distribution, 125, 124–126
- discretization, 45, 46, 62, 63, 107, 131, *See also* discrete distributions
 - coordinate transforms, 550, 553, 557, 572
 - probability mass vs. density functions, 537, 535–541, 546
- disease states, 1
- dispersion, 170, 172, 191, 192, 199, *See also* scale parameters
 - Gaussian models, 412, 417, 422, 429, 437, 438, 444
 - interrelationships among variables, 456, 464
 - measurements, 279, 290, 327
 - multiple models, 480, 481
 - multi-source, 343, 345, 348, 350, 443, 450
 - noise models, 306
 - prior ranges over Gaussian locations, 396
- distance statistics, 36
- distributive properties, 55
- division, 507, 521
- dose/response curves, 249, 252
- dropped-rock system, 205
- drug development, **2**, 406, 405–410
- duality, 55–56
- Duns Scotus, John, 382
- duration, 297, 302, 296–304

- economic theories, **2**
- efficacy-cost trade-off, 252
- electrocardiograms (EKG), 296–300
- error functions, 480, 481, 484
- error models, **262**, **266**, 305
- error nodes, 271
- estimates, 177, 177, 224–231
 - absolute-error loss, 239, 238–242
 - best estimates, 231–233
 - parameters, 157
 - squared-error loss, 243, 242–246
 - unbiased estimator fallacy, **247–250**
 - uniform loss, 233–238
 - vs. hypothesis testing, **19**
- evidence, 362, 368, 372, 375–376
 - binomial rate models, 403
 - Gaussian models, 412, 415, 419, 424, 438, 445
 - imbalanced models, 393

INDEX

591

- interrelationships among variables, 459, 463
- lever-pressing scenario, 380
- multi-source slope models, 447, 452
- multiple models, 481, 483, 485
- prior ranges over Gaussian locations, 396
- recovery rate models, 388, 409
- source-specific modulation variables, 472
- straight-line models, 426, 430, 434
- expectations, 125, 138, 139, 184, 206, 217, 220–223
- expected data. *See* data checks
- expected gains, 225–231
- experiences model, 360
- explanatory variables, 425
- exponential decay, 326, 333, 325–337, 416
- exponential distribution, 134–135, **141**, 142, 151, 272, 402, 519–520
 - density, 532, 533
 - inferences, 159
 - Jeffreys priors, 157
 - mass, 539, 540
 - multiple models, 480, 481, 482, 484
- extending the question technique, 61, 116
- eye movements, 43

- Fermat, Pierre de, 7, **11–12**
- Finetti, Bruno de, 222
- Fisher information, 156
- fishing expeditions, 357, 499–501
- Fisk distribution, 296, 297, 298, 321, 332, 334
- fitting vs. testing, 356
- five-card Monty Hall problem, 66–69, 76–77
- flow control, 511
- formal analysis, 22, **23**, 23–25, 48
- frequentist approach, 4, **8**, **17**, **20**, 103, 179–180, 487, 486–490
 - algorithm example, 490–497
 - measurement as hypothesis testing, 355–356, 497–499
 - pitfalls of, 107, 369, 499–504
 - unbiased estimators, **247**
- function blocks, 269, 292
- functions, coding, 514
- future observations. *See* predictions

- gains, 184, **225–228**, 231
- gambling, 222
- gamma distributions, 152
- Gaussian distribution, 106, 105–109, 125, 137–139, **141**, 148
 - biased models, 437–446
 - Cauchy distribution, 175, 177
 - conjugate priors, 151–154
 - coordinate transforms, 563, 566, 571, 572, 576–578
 - cumulative function, 320
 - density, 532, 533, 541
 - error models, **262**, 480, 481
 - inferences, 161–162
 - Jeffreys priors, 157
 - location parameters, 394, 394–397
 - mass, 539, 540
 - measurements, 271, 283, 301, 310, 316, 327, 354
 - posterior predictive, 200
 - predictive, 191–194, 199–200
 - prior-over-parameter values, 169–174
 - standard deviation, 313
 - straight-line models, 348, 427, 429, 433
 - temporal intervals, 219, 220
 - unbiased estimators, **247**
- Gaussian likelihood, 156, 162, 169, 170, 174, **266**, 279
 - bias in models, 411–416
 - model comparison, 412, 410–425
 - uniform priors, 144, 145–149
 - vs. marginal likelihoods, 345
- Gaussian random number generator, 41, 62–63
- genetics model, 360
- geocentric model, 383
- global likelihoods, 18, 101
- graphical models, 269–271, 278, 280
 - measurements, 271–272, 284, 287, 292, 302, 326, 333
 - model comparison, 375, 377
 - multiple hidden variables, 272, 272–273
 - multisource, 447, 455
 - rate differences, 406
 - straight-line models, 275, 273–276
 - transparent measurements, 270

- Haller, Heiko, **104**
- histograms, 25, 24–28, 29, 37, 38, 41, 44, 124
- Huygens, Christiaan, **11**
- hyperparameters, 150–154, 157, 164
- hypothesis testing, 1–2, **3–4**, 14–19, **20**, **104–105**, 359–362, *See also* null-hypothesis testing; model comparison; frequentist approach
 - inverse probability, 70
 - measurement as, 497–499
 - sampling distributions, 99, 102
 - vs. fitting, 356

- idempotent property, 55
- identical repeated values, 45, 46
- ignorance priors. *See* uninformative priors
- imbalanced models, 388–392
- improper priors, 143, 157
- independence model, 456, 458, 464, 466, 468, 475, 476
- independent probabilities, **58–59**, 62
- indexing, 508, 511
- indirect measurements, 265
- inductive inference, 4–5, **8**, 9, *See also* plausible inference
- inference logic. 1, **23**, 49, *See also* deductive inference; inductive inference
 - Cauchy distribution, 174–178
 - model comparison, 372
 - parameters, 162, 259
 - plausible inference, 7–10
- information. *See also* prior information
 - error distributions, **266**
 - loss of, 545
 - probability, 120–123
- informed priors, 144–146, 170, 173, 179

- input, 182, 275, 274–276, 427
- integrals, 64, 117, 188, 200, 279, 532, 534, 537, 528–542
- integration by parts, 135, 138
- interrelationships among variables, 455, 453–465
- intuitions, 66, 69, 71, 82, 92, 137, 139
- Invariant Form for the Prior Probability in Estimation Problems, An*, 145
- inverse probability, 71
- inverse transforms, 548, 549, 558, 559, 563
- Jaynes, Edwin, **11**
- Jeffreys priors, 143, 149, 156–158, 190, 206, 292
 - binomial distribution, 167, 166–168, 190
 - conjugate, 164, 163–165
 - Gaussian distribution, 170, 173, 191–194, 395
 - inferences, 158–162
 - measurements, 327, 344
 - model comparison, 370, 407, 430, 434, 480
- Jeffreys' rule, 119
- Jeffreys, Harold, **11**, 143, 156, 579
- joint probabilities, 59, 61, 63, 173, 185, 200, 213, 216, 217, 335, 550
- Keplerian model, 383
- Krauss, Stefan, **104**
- Laplace, Pierre-Simon, 7, **11**, 12, 70, 71, 521, 576
- lapse rates, 320, 321
- law of large numbers, **11**
- Let's Make a Deal*, 66
- lever-pressing scenario, 375, 374–381
- licensure, 505
- light adaptation, 210
- light perception. *See* dark adaptation
- likelihood function, 18, 99, 102, 98–102, 106, 107–109, 116. *See also* model likelihoods
 - conjugate prior distribution, 143, 150
 - dark adaptation, 334
 - exponential decay, 333
 - exponential distribution, 159
 - Fisher information, 156
 - Jeffreys priors, 156–158
 - Jeffreys' rule, 119
 - measurements, 259–261, **262**, 280, 340, 344
 - multinomial distribution, 111–112, 113
 - parameters in, 119, 348
 - Poisson distribution, 163
 - posterior predictive distribution, 196
 - prior probabilities, 153
 - sensory-motor adaptation, 327, 331
 - source-specific, 353
 - state likelihoods, 206, 207
- likelihood surface, 110
- Likert scale, 292, 294–296
- linear loss. *See* absolute-error loss
- linear transforms, 547
- lines (connections), 269
- linking functions, 545, 543–546, 563
- location parameters, 35–36, 62, 145, 175, 177, 178, 191, 387
 - Gaussian, 151, 153, 369, 394, 394–397, 417, 422
 - multiple models, 480
 - multisource slope models, 450
- logarithmic functions, 519, 521–525
- logic. *See* inference logic; symbolic logic
- logical belief networks, **8**
- logical expressions, 51–52, 511
 - associative property of, 53–54
 - commutative property of, 52–53
 - distributive property of, 55
 - duality, 55–56
 - idempotent property of, 55
 - probability statements, 57
 - urn-balls simulations, 73, 74
- logical fallacies, 6
- logsum problem, 525–527
- losses, 184, **227–228**, 230–231, 233, **247**
 - absolute-error loss, 239, 238–242
 - squared-error loss, 242–246
 - uniform loss, 234, 233–238
- lossless transformations, 543, 549, 545–549, 558–565
- lossy transformations, 543, 545, 551, 555, 550–556, 567, 571, 565–572
- marginal distributions, 39, 345, 350
- marginalization, 63, 61–65, 67, 116, 173, 191
 - coordinate transforms, 555, 555, 566, 567, 569, 573
 - Gaussian models, 415, 419, 422, 437
 - interrelationships among variables, 456
 - logsum problem, 525–527
 - measurements, 278–280, 285, 288, 304, 307, 327, 337, 339, 345, 353
 - model comparison, 370, 374
 - Occam factor, 386
 - predictive distributions, 186, 195
 - probability mass vs. density functions, 529, 529, 532, 532, 535, 541–542
 - source-specific modulation variables, 471
- Markov chains, **208–209**, 212, 279
- Markov, Andrey, **208**
- MATLAB®, 33, 41, 46, 48, 146, 149, 402, 507–518
- maximally uninformed prior distributions, 119, 206
- maximum, of probability distributions, 121, 137, 138
- mean, 35–36, 41, 44, 46, 121–123, 126, 129
 - Cauchy distribution, 175
 - continuous distributions, 131, 137–139
 - estimator, **247**
 - Gaussian, 171–174, 177
 - squared-error loss, 244, 245
- measurements, 3, 16–18, 142, 257–259. *See also* graphical models
 - absolute-error loss, 238–242
 - algorithm overview, 257, 258, 278–281
 - binary classification, 312, 314, 311–317
 - common mistakes, 355–358
 - data vs. parameter coordinates, 264–266
 - decisions, 231–233

- exponential decay, 326, 333, 325–337
- frequentist hypothesis testing, 497–499
- logical calculations, 277–278
- model comparison algorithm, 362–364
- multiple-source measurements overview, 340, 353–354
- predictions, 253–254
- rate, 292, 291–296
- reaction time data, 297, 302, 296–304
- single-source measurements overview, 283
- squared-error loss, 243, 242–246
- straight-line models, 308, 304–310, 349, 347–352
- temperature measurements, 262–263, 265, 283–290, 345, 349, 340–352
- transparent, 270, 271–272, 283–290, 345, 340–346, 364
- two-alternative forced-choice, 321, 317–324
- unbiased estimator fallacy, 247–250
- uncertainty, 259–263
- uniform loss, 233–238
- median, 35–36, 41, 46, 121, 123
 - absolute-error loss, 242
 - Cauchy distribution, 178
 - exponential decay, 332
 - Fisk distribution, 298
 - Gaussian distribution, 320
- medical decision-making, 83, 82–88
- memory, 212, 214
- memory delay, 411, 412, 416, 420, 439
- Metzger, R. R., 29
- minimum risk criterion, 227–228, 233
- mistakes, data, 24
- mode, 36, 123
- model comparison, 187, 360, 359–362, 370, *See also*
 - Occam factor; frequentist approach; model selection algorithm overview, 375, 373–381
 - binomial rate parameters, 400, 399–404
 - constant signals equality, 420–425
 - Gaussian likelihoods, 412, 410–425
 - hypotheses and models, 364–365
 - interrelationships among variables, 455, 453–465
 - logical inference, 366–372
 - measurement as hypothesis testing, 362–364, 497–499
 - measurement calculations, 504–505
 - multiple models, 481, 477–485
 - multisource biased Gaussian, 438, 437–446
 - multisource overview, 436–437
 - precision to known standards, 416–420
 - rate differences, 406, 405–410
 - slope models, 447, 446–453, 492
 - source-specific modulation of variables, 468, 466–476
 - straight-line models, 426, 425–436
- model equations, 373, 377, 405
 - Gaussian models, 411, 416, 421, 437
 - interrelationships among variables, 454
 - multiple models, 480
 - multisource slope models, 446
 - source-specific modulation of variables, 466, 471
 - straight-line models, 428, 432
- model likelihoods, 18, 278, 367, 369, 373, 378, 379
 - binomial rate models, 402
 - Gaussian, 395, 412, 413, 417, 422, 438, 440
 - imbalanced models, 391
 - interrelationships among variables, 457, 460
 - multiple models, 478, 480, 484
 - multisource slope models, 447, 450
 - Occam factor, 386
 - recovery rate models, 387, 388, 407
 - source-specific modulation of variables, 469, 476
 - straight-line models, 426, 429, 433
- model selection, 3, 16–19, 293, 355, 357, *See also* model comparison
 - modus ponens*, 5–7
 - modus tollens*, 5, 20
- moments, of probability distributions, 120, 126, 127, 129–130, 132, 138–139
- monetary decision-making, 3
- Monte Carlo methods, 279
- Monty Hall problem, 66–69, 76–77
- motor control, 2, 233
- multidimensional distributions, 62
- multinomial distribution, 109–112, 113, 292, 294–296
- multiple hidden variables, 272, 272–273
- multiple models, 371–372, 481, 477–485
- multiple-source measurements, 340, 345, 349, 353–354
 - straight-line models, 347–352
 - transparent, 340–346
- multiplication, 52, 54, 55, 507, 519, 521
- multiplicative noise, 290
- multiplicity, 89–91, 93
- multisource model comparison, 436–437
 - biased Gaussian, 438, 437–446
 - interrelationships among variables, 455, 453–465
 - modulation of variables, 468, 466–476
 - slope models, 447, 446–453
- multivariate normal random numbers (mvnrand), 41
- Napier, John, 521
- negative binomial distribution, 90, 94–98, 100, 102, 103–105, 151, 157, 190–191
- negative correlation, 466
- negative predictive values, 84–86
- neural spiking, 28, 29, 29–31, 92, 113, 129, 261
- noise, 211, 263, 265, 266, 272, 272, 280
 - accumulation, 212
 - constant, 283–286
 - corruption, 203, 260
 - multiple-source measurements, 347
 - multiplicative, 290
 - stimulus detectability, 311–315, 318–324
 - temporal intervals, 213, 216, 217, 219
- noise models, 263, 260–263, 279, *See also* graphical models
 - binary classification, 315
 - dark adaptation, 334
 - duration measurement, 298, 302
 - measurement algorithm, 280–282
 - model comparison algorithm, 364
 - rate measurement, 292, 294
 - sensory-motor adaptation, 327

- straight-line models, 306, 348, 427
- transparent measurements, 270, 271–272, 284, 287, 344
- two-alternative forced-choice measurement, 319
- nonuniform priors, 145
- nonzero-slope models, 432–434, 454
- normal distribution. *See* Gaussian distribution
- normalization, 18, 143, 157, 278
 - model comparison, 369–370
 - Occam factor, 386
 - straight-line models, 434
- normative data, 399
- nuisance parameters, 47, 63, 62–63, 278, 279, 448, 453, 498
- nuisance variables, 298, 302, 347
- null models, 492, 498
- null-hypothesis testing, **17**, **20**, 103, 105, 106, 107, 180, 355, 487, 486–489
 - p*-hacking, 503
 - likelihood functions, 99, 99, 102
 - slope models, 491–497
- numerical evaluation, 64
- numerical integration. *See* integrals
- Oakes, Michael W., **104**
- observable data, overview, **23**
- observation functions, 202
- observation models, 257, 259–263, *See also* graphical models
 - binary classification, 315
 - data vs. parameter coordinates, 264–266, **267**
 - dimensional analysis, **267–268**
 - duration measurement, 298, 302
 - error distribution, **266**
 - exponential decay, 325–337
 - measurement algorithm, 280–282
 - measurement problems, 279
 - rate measurements, 292, 294
 - straight-line models, 306, 348
 - temperature measurements, **262–263**
 - transparent measurements, 270, 271–272, 284, 287, 344
 - two-alternative forced-choice measurement, 319
- Occam factor, 362
 - binomial location parameter models, 387, 386–389
 - examples overview, 386
 - general and specific models, 390–392
 - history and implementation, 382–385
 - prior ranges for Gaussian locations, 394, 394–397
- Occam's razor, 382–384, 397
- odds ratios, 368, 371, 376, 392
 - binomial rate models, 401, 402
 - Gaussian models, 417, 439
 - multiple models, 479, 480
 - prior ranges over Gaussian locations, 396
 - rate differences, 407
 - slope models, 448, 491
 - straight-line models, 429
- optimal state estimation, 205–210
- optional stopping problem, **104–105**, 502
- orthogonal coordinates, 554
- outcomes, 183, 187, 220, 221, **227**, 231
 - discrete, 233
 - loss functions, 239
 - variables, 427
- outliers, 36
- output, **23**, 182, 199, 275, 274–276, 304
- Parade*, 66
- parameters, **3**, 16–18, 47, 62, 373, *See also* slope parameters; location parameters; nuisance parameters; dispersion
 - binary classification, 315
 - binomial rate, 97–99, 113, 196–199, 386–389
 - conjugate priors, 150–154
 - dark adaptation, 335
 - data vs. parameter coordinates, 264–266, **267**
 - decision and measurements, 231–233
 - error models, **262**
 - estimation of, 19
 - frequentist approaches, 497
 - Gaussian, 108, 169–174, 394, 394–397, 417, 422, 437, 444
 - inference under reparameterization, 162
 - Jeffreys priors, 119, 156–158
 - loss functions, 235
 - measurement, 259–263, 270, 271–272, 277, 319–320, 339, 344
 - multisource models, 450, 454
 - Poisson, 163, 164
 - predictions, 182–186, 199–200
 - prior-over-parameter values, 141–143, 282, 284, 288, 292, 295, 298, 302
 - rate differences, 64–65, 407
 - sensory-motor adaptation, 327, 331
 - source-specific modulation variables, 470
 - straight-line models, 307, 348, 429, 433
 - uniform priors, 144, 148, 143–149
 - unobservable, 98, 110, 116
- parental household income scenario, 455, 454–465
- partially predictable models, 217
- Pascal, Blaise, **7**, **11–12**
- peaks, 132, 139, 166–170, 263, 313, 345, 346
- penalties, 392, 398
- perception, 233, 255, 468, 466–476
- personality theories, **3**
- p*-hacking, 502, 504
- Philosophical Essay on Probabilities*, A, 12
- plausible inference, 7–12
- plotting, 513, *See also* data visualization
- point estimation, 231
- Poisson distribution, 113, 113–116, 125, 129–130, **140**, 142
 - conjugate, 151–153
 - Jeffreys priors, 157, 164, 163–165
 - logarithmic functions, 524
 - model comparison, 369
- polar coordinates, 567, 566–569, 576
- polynomial models, 360, 361, 397
- Porter, K. K., 29
- positive predictive values, 85

INDEX

595

- possible outcomes, 222–223, **227**, 231
- posterior predictive distribution, 182, 185, 197, 200, 195–200, 211–212, 219, *See also* optimal state estimation
- posterior probabilities, 18–21, 49, 70, 100, *See also* measurements
 - best estimations, 231–232
 - binary classification, 314
 - binomial priors, 167, 166–169
 - Cauchy distribution, 176–178
 - conjugate priors, 143, 150, 153, 154
 - dark adaptation, 332
 - decisions, 184
 - disease, 84–85
 - Gaussian, 145, 169, 170, 171–174
 - inferences, 97, 158
 - Jeffreys priors, 156, 159–165
 - losses, 238–240, 244
 - marginalization, 62–63
 - measurements, 279–280, 283, 287, 291, 294, 298, 301, 319, 339, 343, 498
 - model comparison, 359, 365, 366, 370
 - probability mass, 356
 - sensory-motor adaptation, 326
 - simulation strategies, 75–76
 - straight-line models, 305, 348
 - uniform priors, 147
- post hoc theorizing, 500
- precision to known standards, 416–420
- precision, Gaussian, 151
- predictions, 2, 3, **23**, 180, 182–186, *See also* estimates
 - airline no-show scenario, 224–231
 - dice rolling, 13–15
 - Markov chains, **209**
 - measurement, 253–254
 - optimal state evolution, 205–210
 - posterior predictive distribution, 185, 197, 200, 195–200, 211–212, 219
 - prior predictive distribution, 188, 200, 184–212
 - punctate, 453, 492
 - recovery rate models, 388, 390
 - temporal intervals, 213
 - time-evolving systems, 202–205
- prevention focus, **228**
- previous sensor readings, 205–210
- prior explanatory power, 362, 384, 386, 489
- prior information, 43, 49, 150, 192, 335, *See also* prior predictive distribution
 - advantages of, 179–180
 - binomial priors, 166–169, 187
 - dice rolling, 551
 - model comparison, 397
 - multiple models, 484
 - parameter values, 259
 - predictions, 199
 - uniform priors, 145
 - updating based on data, 163
- prior predictive distribution, 188, 184–194, 200, 211–212, *See also* optimal state estimation
- prior probabilities, 18, 85, 98, 119, 123
 - binary classification, 315
 - binomial rate models, 401, 402
 - conjugate priors, 150–154, 164, 163–165
 - dark adaptation, 335
 - Gaussian, 394–397, 413, 417, 421, 440
 - imbalanced models, 390
 - Jeffreys priors, 156–158, 164, 163–165
 - maximally uninformed, 119
 - measurements, 278, 324, 344
 - model comparison algorithm, 364, 374, 379
 - multiple models, 480
 - multisource models, 448, 457
 - prior-over-parameter values, 141–143, 282, 284, 288, 292, 295, 298, 302
 - rate differences, 407
 - selection dilemmas, 179
 - sensory-motor adaptation, 327
 - source-specific modulation of variables, 469
 - straight-line models, 307, 348, 429, 433
 - uniform priors, 144, 148, 143–149
- prism adaptation, 325, 330
- probabilities of outcomes, 222–223
- probability calculations, 49, 51, 72, *See also* symbolic logic
- probability distributions, 38, 44, **58**, 89
 - correlation, 38–40
 - decisions, 232
 - definition and characteristics, 120–123
 - density function, 131, 132, **141**, 529, 534, 537, 540, 528–542, 545, 559, 567, 571, 557–572, 575
 - losses, 234, 235, 239, 240, 242, 243, 245
 - mass function, 131, 132, 529, 534, 537, 540, 528–542, 545, 551, 555, 546–556
 - measurements, **263**
 - multiplicity factors, 89–91
 - over h , 16
- probability statements, 9–10, 13, 51, 57, 61, 70, 87, 330
- probability theory, 4, **8–9**, 47, 48, *see also* hypothesis testing; measurements4
 - decision-theoretic approach, 222
 - flavors of Bayesianism, 17
 - history of, **11–12**
 - independent probabilities, **58–59**
 - inference, 10–12, **266**
 - intuitive rationale of rules, 57, 57–60
 - inverse probability, 71
 - Simpson's paradox, 80–81
- problem of points, **11**
- product rule, 9, 10, 18, 59–60, 70, 74, 97, 185, 358
- promotion focus, **228**
- proof by contradiction, 355
- proper priors, 143
- proportional change, 305, 427
- propositions, 9–10
 - coins-in-drawer simulation, 78
 - five-card Monty Hall problem, 67–69
 - in deductive inference, 5–7
 - logical expressions, 51, 52, 54–56
 - marginalization, 62

- probability theory rules, 57, 57–60
- pseudo-random number generation, **140–141**, 142
- Ptolemaic model, 382
- puzzles experiments, 400, 399–404
- p*-values, 103–105, 502, 504
- QRS duration measurement, 297, 296–300
- quadratic loss. *See* squared-error loss
- questionnaires, 292, 294–296
- random walk systems, **208–209**
- randomness. *See* uncertainty
- range effects, 210–212, 214
 - memory research, 212
- raster plots, 29, 28–31, 34
- rate differences, 64–65, 406, 405–410
- rate measurements, 292, 291–296
- Ratiocinii in Ludo Aleae, De*, **11**
- rational belief networks, 7
- rational choice model, 2
- Rayleigh distribution, 576–578
- reach errors, 325
- reaction time data, 25, 25, 297, 302, 296–304
- reality, reflecting, 49
- receiver operating characteristic (ROCs), 313, 314
- recinormal distribution, 296
- recovery rates, 388–392, 406, 405–410
- recursive relations, 209, 212
- reparameterization, 162
- repeated values, 45, 46
- reproducibility, 28
- retrograde motion, 383
- risks, **227–228**, 230–233
 - absolute-error loss, 239
 - monetary decision-making, **3**
 - squared-error loss, 243
 - uniform loss, 234, 233–238
- rotation ratios, 476, 484
- rounding, 45, 46
- saccade latency, 302, 301–304
- sample sizes, 46
- sampling distributions, 70–75, 98, *See also* binomial
 - distribution; Gaussian distribution; posterior
 - predictive distribution; prior predictive distribution
- Cauchy, 177, 174–178
- confidence intervals, 356
- continuous, 169
- likelihood function, 99, 102, 98–102, 106, 111–112, 113, 116
- null-hypothesis testing, 488–489
- reaction time data, 296
- sampling surfaces, 101
- scalar properties, 213
- scale parameters, 36–37, 62, 144–147, 149, 175, *See also* dispersion
- scaled value function, 221
- scatterplots, 33, 32–35, 37, 41, *See also* correlation
- scientific inquiry, 70, 251
- scientific theories, **1–3**, 18
- select-predict validation, 357–358
- sensitivity, of medical tests, 82–84, 86–88
- sensory-motor adaptation, 325–331
- signals, **262**, 259–263, 265, **266**, 271
 - constant signals equality, 420–425
 - detectability of, 312, 311–324, 352, 432
 - exponential decay, 330
 - measurement algorithm, 280
 - Occam factor, 386
 - straight-line models, 348
- signs, 44–45
- Simpson's paradox, 80–81
- simulation studies, 22, 41, 71, 504
 - coins-in-drawer simulation, 78–79
 - Gaussian likelihood models, 424
 - medical decision-making, 82–88
 - model comparison, 376, 475
 - prior predictive, 186–191
 - urn-balls simulations, 71–76
- single probabilities, overview, 89, 117
- single-source measurements, overview, 283
- skew, 36, 255, 296, 298
- sleep/wake time data, 25
- slope models, 426, 428–436
 - frequentist approach, 490–497
 - multisource, 447, 446–454, 464, 468, 466–469, 475
- slope parameters, 308, 307–310, 350–352, 492
- Snout rule, 86–88
- sound deductive arguments, **5**, **8**
- source strength, 113, 116, 129, 152
- source-specific modulation of variables, 468, 466–476
- source-specificity, 444, 448, 456
- spatiotemporal data, 34–35
- specificity, 82–84, 86–88
- Spin rule, 83, 86–88
- spread. *See* scale parameters
- squared deviation, 226, **249**
- squared-error loss, 242–246
- squaring transform, 146, 147
- standard deviation, 37, 44, 46, 167
 - Cauchy samples, 175
 - Gaussian, 149, 152–154, 161, 169, 173, 175
 - multiple models, 484
 - Vernier settings, 416
- standard errors, 175, 177, 178
- state estimation, 182, 202–203, 205–211, 220
- state evolution, 203–207, 211
- state likelihood, 206, 207, 220
- state variables, 202, 206
- stationary systems, **209**
- statistical *p*-values. *See p*-values
- statistical algorithm, 47
- statistical models. *See* noise models
- statistical tests, 502–503
- stimulus detectability, 312, 314, 321, 311–324
- straight-line models, 275, 273–276, 282, 308, 304–310, 349, 347–352, 360, 361, 397, 426, 425–436
 - multisource, 447, 455, 468, 446–476

INDEX

597

- strictly proportional models, 305, 427
- subtraction, 507, 521
- successes (*S*), 89, 90, 90, 92–96, 113, 127, 129, 130, 196, 197, 400–404
- sum-rule, 57, 57–59, 61, 62, 74, 92
 - coordinate transforms, 571, 570–572
 - dice rolling, 551, 555, 550–556
- super-source measurements, 350, 353
- symbolic logic, 51–52
 - basic rules of probability theory, 57, 57–60
 - coins-in-drawer simulation, 78–79
 - extending the question technique, 61
 - inverse probability, 71
 - marginalization, 62–65
 - medical decision-making, 82–88
 - Monty Hall problem, 66–69, 76–77
 - operations for logical expressions, 52–56
 - UC Berkeley simulation, 81
 - urn-balls simulations, 71–76
- symmetry, 13–14, 36, 137, 138, 174, **247**, **263**
- systems, **2–3**, *See also* time-evolving systems
 - behavior of, 486
 - output, 199
 - predictions, 182–183
- tail-area probabilities, 103
- temperature measurements, **262–263**, 265, 283–290, 345, 349, 340–352
- temperature scales transforms, 547, 559, 561
- temporal evolution plots, 34–35
- temporal intervals, 214, 212–220
- testable theories, **2–3**
- Théorie des probabilités*, **11**, 12
- thresholds, 332–337
- time constants, 326, 332
- time-evolving systems, 183, 202–205, **208**
 - optimal state estimation, 205–210
 - range effects, 210–220
- timing data, 25, 25
- transformation invariance, 120, 142, 143, 148, 149, 156, 158, 161, 162
- transformed distributions, 148, 149, 159, 161–162, 315, *See also* coordinate transforms
- transition probabilities, 208–209
- transparent measurements, 265, 270, 271–272, 280, 283–290, 364
 - multiple-source, 345, 340–346
- treatments, 1
- trial-and-error, 48
- truncation, 46, 143, 145–146, 157, 403
 - Jeffreys priors, 191
- truncation
 - Jeffreys priors, 194
- truth tables, 52–54
- truth values, 55
- two competing models, 367–371
- two-alternative forced-choice paradigm, 321, 317–324, 332, 334
- UC Berkeley simulation, 81
- unbiased estimator fallacy, **247–250**
- unbounded priors, 171
- uncertainty, 4, 7, 13–15, 121, 205
 - Gaussian, 415, 419
 - measurements, 259–263
 - outcome variables, 427
 - Vernier settings, 416
 - zero uncertainty, 122
- unconscious bias, 80
- uncorrelated data, 37–39, **58**
- underflow, 524
- unexpected data. *See* data checks
- unexpected features, 24–25
- unexpected signs, 44–45
- uniform distribution, 124–126
 - biased Gaussian models, 440
 - binomial priors, 166–168
 - continuous, 131–134
 - coordinate transforms, 548, 561
 - dice rolling, 550
 - discrete, **140**, **141**
 - exponential decay, 335
 - mass, 538, 540
 - measurements, 299, 303
 - multisource slope models, 448
 - prior-over-parameter values, 144, 148, 142–149, 169–173, 188, 188, 196, **262**, 282, 328
 - straight-line models, 307, 308
- uniform loss, 234, 233–238, 238
- uniform number generator, 142
- uninformative priors, 120, 142–147, 161, 163, 169
- unobservable parameters, 70, 97, 105, 107, 116
- unobserved data, **23**, 103
- updated information, 163, 206
- urn-balls simulations, 71–76, 110
- valid deductive arguments, **5**, **6–7**, **8**
- values, decision, 184, 220–221, 242, 251
- variable nodes, 269, 271, 292
- Vernier settings, 412, 411–414, 416–418, 420–421, 423, 438, 437–440
- Vierordt, Karl von, 212
- visualization. *See* data visualization
- waiting-time variables, 134
- Wald, Abraham, 222
- Weibull function, 320
- width parameters, 107, 176, 579
- William of Ockham, 382
- world states, 222, 223, 230, 231
- Zellner, Arnold, **11**
- zero uncertainty, 122
- zero-one loss. *See* uniform loss
- zero-slope models, 426, 431, 435, 456, 464
 - frequentist approach, 490–497