Introduction to Bayesian Scientific Computing

Ten Lectures on Subjective Computing

Contents

111 7 4	erse problems and subjective computing	1
1.1	What do we talk about when we talk about random variables?	2
1.2	Through the formal theory, lightly	5
1.3	How normal is it to be normal?	16
Bas	ic problem of statistical inference	21
2.1	On averaging	22
2.2	Maximum Likelihood, as frequentists like it	31
The	praise of ignorance: randomness as lack of information	39
3.1	Construction of Likelihood	41
3.2	Enter. Subject: Construction of Priors	48
3.3	Posterior Densities as Solutions of Statistical Inverse Problems	55
Bas	ic problem in numerical linear algebra	61
4.1	What is a solution?	6
4.2	Direct linear system solvers	63
		67
4.4	•	7
Sar	npling: first encounter	91
5.1		92
5.2	Random draws from non-Gaussian densities	99
5.3	Rejection sampling: prelude to Metropolis-Hastings	102
Statistically inspired preconditioners		
6.1		108
6.2	Sample-based preconditioners and PCA model reduction	118
	1.1 1.2 1.3 Bas 2.1 2.2 The 3.1 3.2 3.3 Bas 4.1 4.2 4.3 4.4 San 5.1 5.2 5.3 Sta 6.1	 1.1 What do we talk about when we talk about random variables? 1.2 Through the formal theory, lightly 1.3 How normal is it to be normal? Basic problem of statistical inference 2.1 On averaging 2.2 Maximum Likelihood, as frequentists like it The praise of ignorance: randomness as lack of information 3.1 Construction of Likelihood 3.2 Enter. Subject: Construction of Priors 3.3 Posterior Densities as Solutions of Statistical Inverse Problems Basic problem in numerical linear algebra 4.1 What is a solution? 4.2 Direct linear system solvers 4.3 Iterative linear system solvers 4.4 Ill-conditioning and errors in the data Sampling: first encounter 5.1 Sampling from Gaussian distributions 5.2 Random draws from non-Gaussian densities 5.3 Rejection sampling: prelude to Metropolis-Hastings Statistically inspired preconditioners 6.1 Priorconditioners: specially chosen preconditioners

XIV Contents

7	Con	ditional Gaussian densities and predictive envelopes	127
	7.1	Gaussian conditional densities	128
	7.2	Interpolation, splines and conditional densities	134
	7.3	Envelopes, white swans and dark matter	144
8	Moi	re applications of the Gaussian conditioning	147
	8.1	Linear inverse problems	147
	5.2	Aristotelian boundary conditions	151
9	San	ppling: the real thing	161
	9.1	Metropolis-Hastings algorithm	168
10	Wra	apping up: hypermodels, dynamic priorconditioners	
	and	Bayesian learning	183
	10.1	MAP estimation or marginalization?	189
	10.2	Bayesian hypermodels and priorconditioners	193
Re	feren	ces	197
Index			199