Lecture 26 Maher on the Law of Likelihood

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Notation

E = evidence H_i = incompatible hypotheses p(H) = ip of H given only background evidence p(H|E) = ip of H given E in addition to background evidence

Definition

E favors H_1 over H_2 if

$$\frac{p(H_1|E)}{p(H_2|E)} > \frac{p(H_1)}{p(H_2)}.$$

In words: Evidence *E* increases the ratio of the probability of H_1 to the probability of H_2 (where probability = ip).

Examples

•
$$p(H_1|E) = 0.2, \ p(H_2|E) = 0.1, \ p(H_1) = p(H_2) = 0.4.$$

 $\frac{p(H_1|E)}{p(H_2|E)} = 2. \quad \frac{p(H_1)}{p(H_2)} = 1.$

E favors H_1 over H_2 .

2 $p(H_1|E) = 0.6$, $p(H_2|E) = 0.3$, $p(H_1) = 0.4$, $p(H_2) = 0.2$.

$$\frac{p(H_1|E)}{p(H_2|E)} = 2. \quad \frac{p(H_1)}{p(H_2)} = 2.$$

E doesn't favor H_1 over H_2 or H_2 over H_1 .

Note

"E favors H_1 over H_2 " doesn't imply $p(H_1|E) > 1/2$ or $p(H_1|E) > p(H_1)$.

The law

E favors H_1 over H_2 if and only if $p(E|H_1) > p(E|H_2)$.

- Probabilities of the form $p(E|H_i)$ are called *likelihoods*.
- The law follows from the laws of probability and the definition of favoring (proof at the end).

Examples

- If H_1 implies E and H_2 doesn't then $p(E|H_1) = 1$ and $p(E|H_2) < 1$, so E favors H_1 over H_2 .
- If H₁ and H₂ both imply E then p(E|H₁) = 1 and p(E|H₂) = 1, so E doesn't favor either hypothesis over the other.

- State the definition of favoring and the law of likelihood.
- For each of the following, say which (if either) of H_1 and H_2 is favored by E. Justify your answers using either the definition of favoring or the law of likelihood.

(a)
$$p(H_1|E) = 0.7$$
, $p(H_2|E) = 0.2$, $p(H_1) = 0.5$, $p(H_2) = 0.1$.

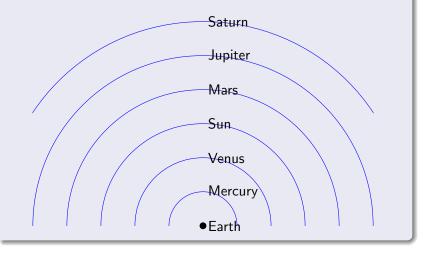
b)
$$p(E|H_1) = 0.7$$
, $p(E|H_2) = 0.2$, $p(H_1) = 0.5$, $p(H_2) = 0.1$.

- (c) A ball is drawn from an urn. $H_1 = 10\%$ of the balls in the urn are black, $H_2 = 20\%$ of them are black, E = the ball drawn is black.
- (d) A die is tossed. H_1 = it came up 4 or 6, H_2 = it came up 2, E = it came up even.

Application to Ptolemy and Copernicus

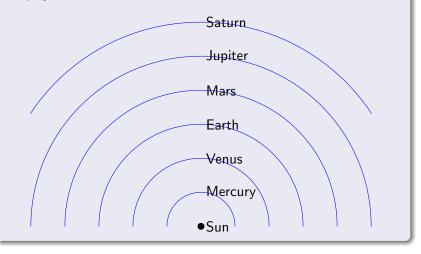
T (Ptolemy's claim)

The sun and planets orbit the earth, in the order shown. Planets are on epicycles.



C (Copernicus's claim)

The planets, including the earth, orbit the sun in the order shown. No epicycles.

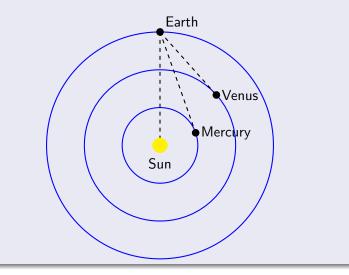


E_1 : Mercury and Venus always appear close to the Sun

- Mercury is never more than 28° from the Sun; Venus is never more than $48^\circ.$
- Other planets can be on the opposite side of the sky to the Sun; Mercury and Venus never are.

C implies E_1

Since Mercury and Venus orbit the sun with a smaller orbit than the earth's, they can never appear far from the sun.



T doesn't imply E_1 This is consistent with T: Sun ● Earth Mercury Venus

Application of law of likelihood

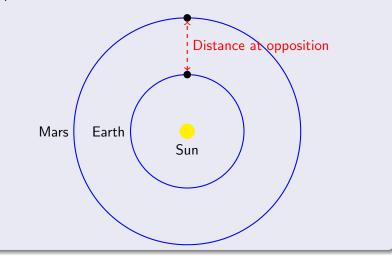
- $p(E_1|C) = 1$, since C implies E_1 .
- $p(E_1|T) < 1$, since T doesn't imply E_1 .
- So $p(E_1|C) > p(E_1|T)$.
- So, by the law of likelihood, E_1 favors C over T.

E_2 : Superior planets are closest when in opposition to the sun

- The superior planets are Mars, Jupiter, and Saturn.
- A planet is in opposition to the sun when it is on the opposite side of the sky to the sun.
- We know the superior planets are closest when in opposition because that is when they are brightest.

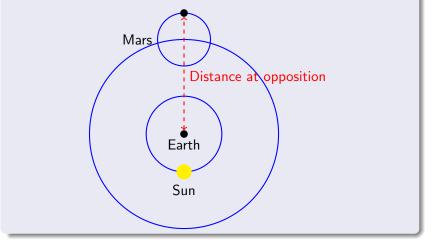
C implies E_2

When a superior planet is in opposition to the sun, the earth is between the planet and the sun, which minimizes the distance to the planet.



T doesn't imply E_2

This is consistent with T:



Application of law of likelihood

- $p(E_2|C) = 1$, since C implies E_2 .
- $p(E_2|T) < 1$, since T doesn't imply E_2 .
- So $p(E_2|C) > p(E_2|T)$.
- So, by the law of likelihood, E_2 favors C over T.

- Let T = Ptolemy's claim that the sun and planets orbit the earth on epicycles, C = Copernicus's claim that the earth and other planets orbit the sun. Which of these is favored by the following pieces of evidence? Justify your answer using the law of likelihood; draw diagrams as appropriate.
 - E_1 : Mercury and Venus always appear close to the sun.
 - E_2 : The superior planets are closest to the earth when in opposition to the sun.

Let H_1, \ldots, H_n be an exhaustive set of incompatible hypotheses. By a law of probability called Bayes's theorem:

$$p(H_i|E) = \frac{p(E|H_i)p(H_i)}{p(E|H_1)p(H_1) + \cdots + p(E|H_n)p(H_n)}$$

Dividing the expression for i = 1 by the one for i = 2 gives:

$$\frac{p(H_1|E)}{p(H_2|E)} = \frac{p(E|H_1)}{p(E|H_2)} \frac{p(H_1)}{p(H_2)}.$$

It follows that

$$\frac{p(H_1|E)}{p(H_2|E)} > \frac{p(H_1)}{p(H_2)} \text{ if and only if } \frac{p(E|H_1)}{p(E|H_2)} > 1.$$

So, by the definition of favoring, *E* favors H_1 over H_2 if and only if $p(E|H_1) > p(E|H_2)$.