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Bayesian model comparison applied to neutrino masses and their ordering

Based on arxiv:1801.04946

26/01/2018 - Seminar at IFIC - Valencia (ES)

1 *Basics of Bayesian statistics*

- Probability
- Bayes' theorem
- Bayesian model comparison
- Bayesian evidence with nested sampling and PolyChord

2 *A practical example - the neutrino mass ordering*

- The measurements
- Models and priors
- Neutrino oscillations and credible intervals
- Model comparison

3 *Conclusions*

1 *Basics of Bayesian statistics*

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- Bayes' theorem
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2 *A practical example - the neutrino mass ordering*

- The measurements
- Models and priors
- Neutrino oscillations and credible intervals
- Model comparison

3 *Conclusions*

What is probability?

a frequency

“the number of times
the event occurs over
the total number of trials, in
the limit of an infinite series
of equiprobable repetitions”

another subtle point:
“randomness” of the trial series

what is really “random”?

do we properly know the initial
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“probability is a measure of the degree of belief about a proposition”

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Advantages:

- recovers frequentist on the long run;
- can be applied when frequentist cannot;
- no need to assume a distribution of possible data;
- deals effortlessly with nuisance parameters (*marginalization*);
- relies on *prior information*.

Bayes' theorem

how to deal with Bayesian probability?

given hypothesis H , data d , some information I (true):

Bayes theorem:

$$p(H|d, I) = \frac{p(d|H, I) p(H|I)}{p(d|I)}$$

Bayes' theorem

how to deal with Bayesian probability?

given hypothesis H , data d , some information I (true):

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Prior probability:

what we knew before

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Posterior
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sampling distribution of
data, given that H is true

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or "Bayesian evidence",

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Posterior probability:

what we know after

parameter inference

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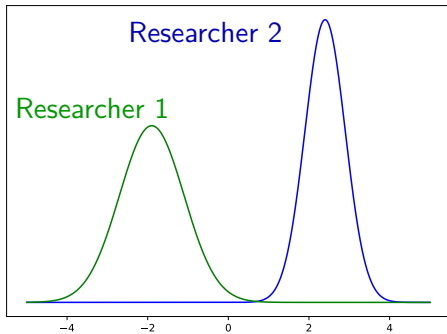
$$\text{posterior} = \frac{\text{likelihood} \times \text{prior}}{\text{evidence}}$$

model comparison

Bayes theorem in action

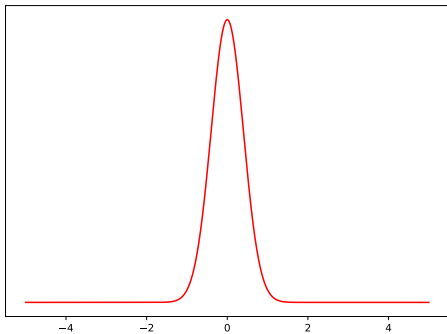
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Prior



What each researcher knew
before the experiment

Likelihood

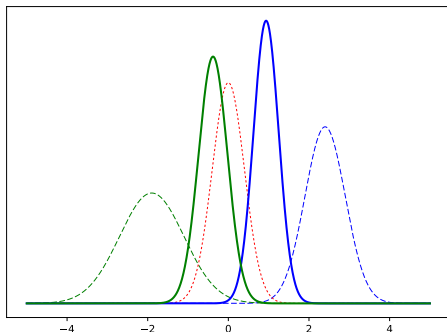


The result of the experiment

Bayes theorem in action

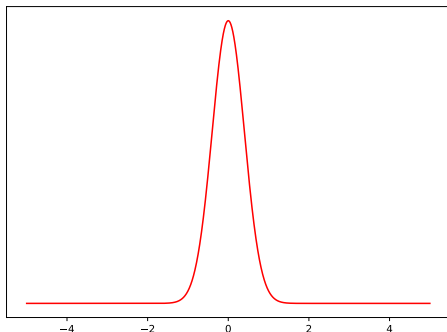
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Posterior



What each researcher
knows after the experiment

Likelihood



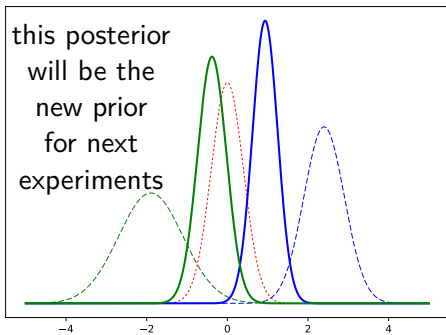
The result of the experiment

Posterior depends on prior!

Bayes theorem in action

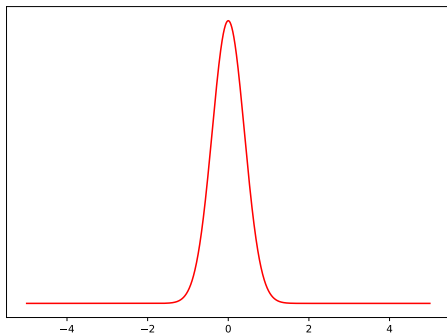
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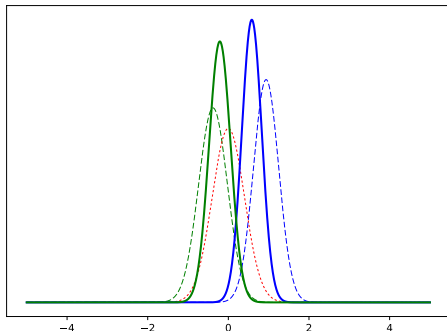
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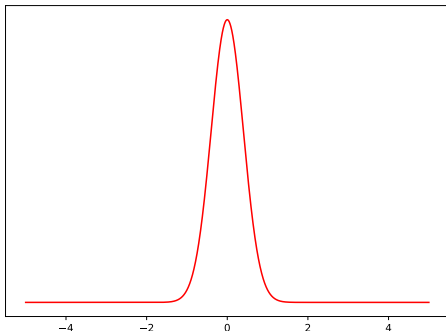
Posterior



What each researcher knows
after the second experiment

Remember:
 $\sigma_N^2 = \sigma^2/N$

Likelihood



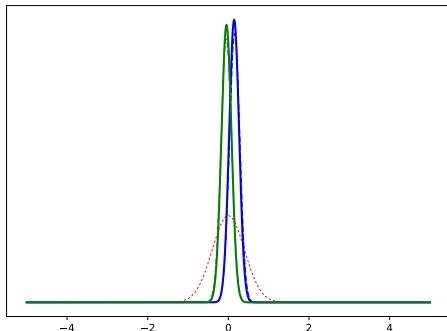
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Posterior

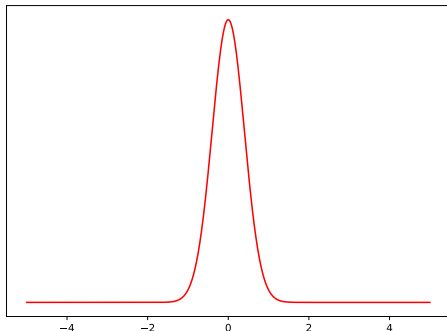


What each researcher
knows after 10 experiments

Remember:

$$\sigma_N^2 = \sigma^2/N$$

Likelihood

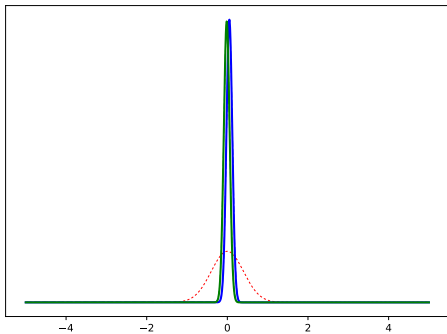


The result of the experiment

Bayes theorem in action

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Posterior

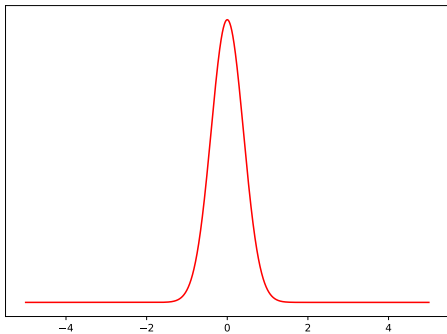


What each researcher
knows after 30 experiments

Remember:

$$\sigma_N^2 = \sigma^2/N$$

Likelihood

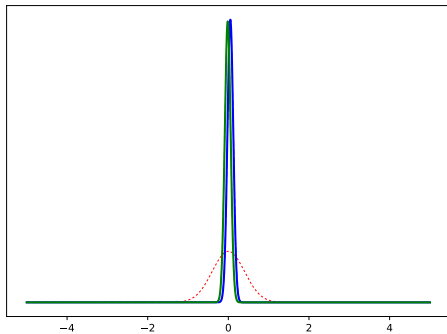


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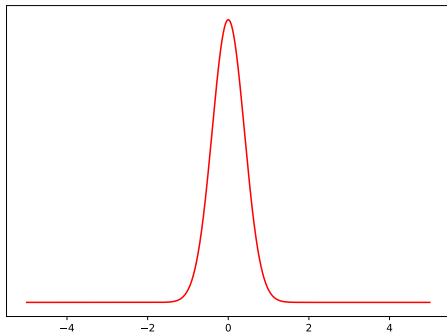
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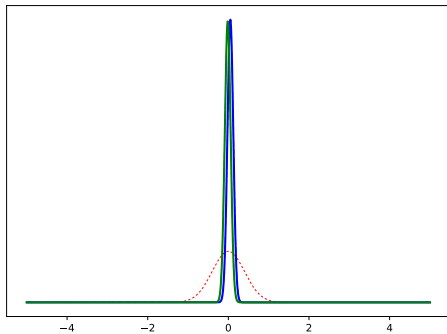


Knowledge converges using information from experiments

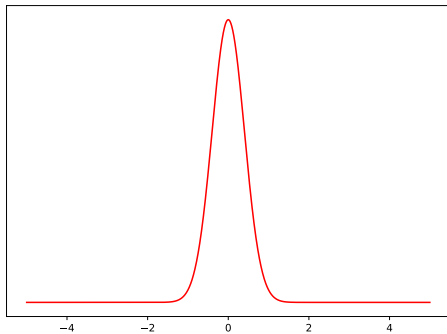
Bayes theorem in action

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Posterior



Likelihood



Knowledge converges using information from experiments

Prior dependence (subjectivity) only if not enough information in data!

Bayesian evidence

“Bayesian evidence” or “Marginal likelihood”

$$p(d|\mathcal{M}) = Z = \sum_H p(d|H, I) p(H|I)$$

sum over different (discrete) hypothesis
(given that I is true)

Bayesian evidence

“Bayesian evidence” or “Marginal likelihood”

$$p(d|\mathcal{M}) = Z = \int_{\Omega_{\mathcal{M}}} p(d|\theta, \mathcal{M}) p(\theta|\mathcal{M}) d\theta$$

integrate over all possible (continuous) parameters of model \mathcal{M}
(given that \mathcal{M} is true)

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What if there are several possible models \mathcal{M}_i ?

use Z_i to perform bayesian model comparison

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Model posterior:

$$p(\mathcal{M}_i|d) \propto p(\mathcal{M}_i) Z_i$$

given model prior $p(\mathcal{M}_i)$

proportional to
constant that
depends only on data

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Warning: compare models given the same data!

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Posterior odds of \mathcal{M}_1 versus \mathcal{M}_2 :

$$\frac{p(\mathcal{M}_1|d)}{p(\mathcal{M}_2|d)} = B_{1,2} \frac{p(\mathcal{M}_1)}{p(\mathcal{M}_2)}$$

Bayes factor:

$$B_{1,2} = \frac{Z_1}{Z_2} \Rightarrow \ln B_{1,2} = \ln Z_1 - \ln Z_2$$

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if priors are the same [$p(\mathcal{M}_1) = p(\mathcal{M}_2)$],
 $B_{1,2}$ tells which one is preferred:

$B_{1,2} > 1$ ($\ln B_{1,2} > 0$)

\mathcal{M}_1 preferred

$B_{1,2} < 1$ ($\ln B_{1,2} < 0$)

\mathcal{M}_2 preferred

Bayes factor

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$|B_{1,2}|$ tells the odds in favor of preferred model

odds in favor of the preferred model:

$$|B_{1,2}| : 1$$

strength of preference according to Jeffreys' scale:

$ \ln B_{1,2} $	Odds	probability	strength of evidence
< 1.0	$\lesssim 3 : 1$	< 0.750	inconclusive
$\in [1.0, 2.5]$	$(3 - 12) : 1$	< 0.923	weak
$\in [2.5, 5.0]$	$(12 - 150) : 1$	< 0.993	moderate
> 5.0	$> 150 : 1$	> 0.993	strong

odds & strength always valid

probability correct given equal priors and that only two models are possible (see e.g. neutrino mass ordering: normal OR inverted)

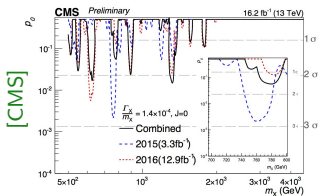
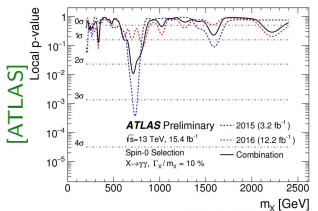
Frequentist significances vs the Bayes factor

[G. D'Agostini,
arxiv:1609.01668]

What is more robust, the frequentist “ $N\sigma$ ” significance or the Bayes factor?

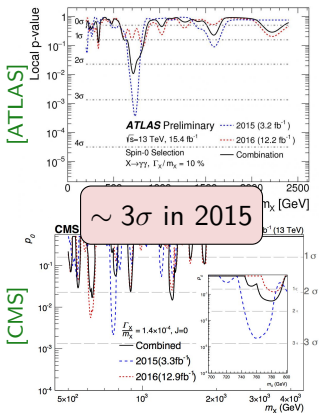
What is more robust, the frequentist " $N\sigma$ " significance or the Bayes factor?

750 GeV diphoton excess



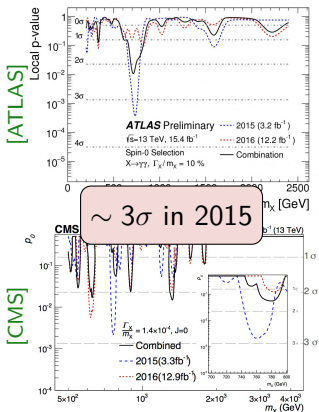
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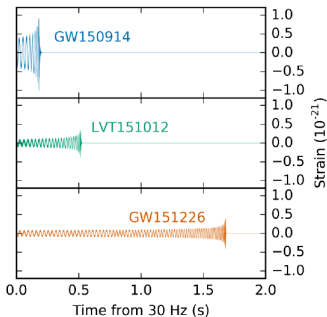
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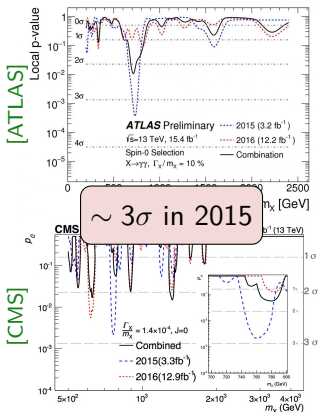
LIGO/Virgo trigger event

[Abbott et al., Phys.Rev.X 2016]



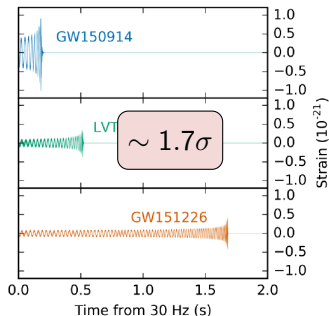
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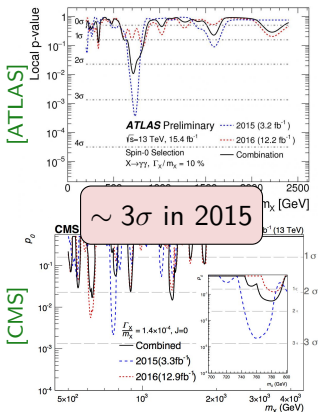
[Abbott et al., Phys.Rev.X 2016]



Event	$N\sigma$	$ \ln B_{S+N,N} $
GW150914	$> 5.3\sigma$	
GW151226	$> 5.3\sigma$	
LVT151012	1.7σ	

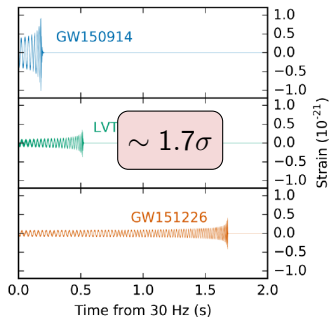
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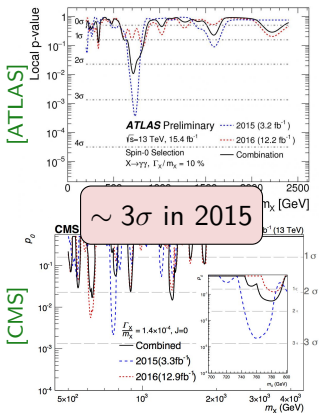
[Abbott et al., Phys.Rev.X 2016]



Event	$N\sigma$	$ \ln B_{S+N,N} $
GW150914	$> 5.3\sigma$	~ 288
GW151226	$> 5.3\sigma$	~ 60
LVT151012	1.7σ	

What is more robust, the frequentist " $N\sigma$ " significance or the Bayes factor?

750 GeV diphoton excess



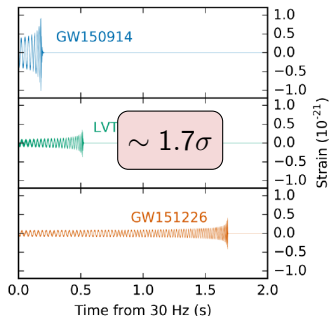
2015: $2 \lesssim \ln B_{S+N,N} \lesssim 3.7$ (prior)

2016: $\ln B_{S+N,N} \simeq -0.4$

[A.Fowlie, arxiv:1607.06608]

LIGO/Virgo trigger event

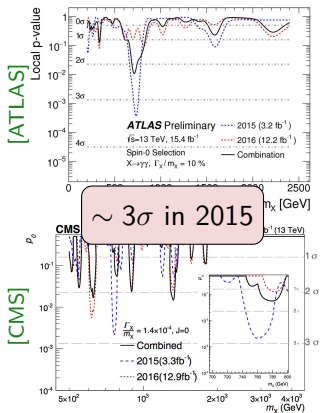
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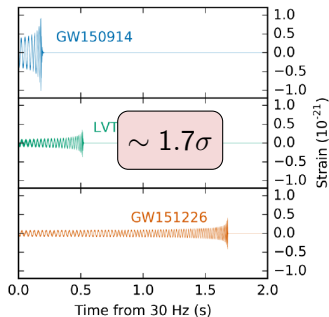
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[A. de Rujula, Bari (IT), 1995]

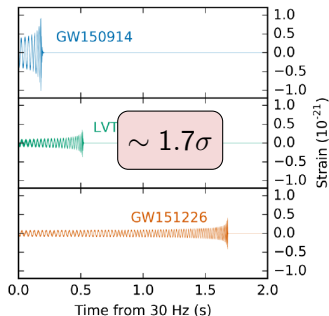
THE CEMETERY OF PHYSICS IS FULL OF WONDERFUL EFFECTS



THAT VERY OFTEN LEAD TO THEORETICAL, EXPER. PROGRESS

LIGO/Virgo trigger event

[Abbott et al., Phys.Rev.X 2016]



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Occam's razor

what the Bayesian model comparison tells us?

Best model strikes optimum balance between

Quality of fit

Predictivity

Occam's razor

the simplest theory that fits data is preferred

model with more parameters \longrightarrow better fit (usually)

\longleftarrow are all the parameters needed?

Bayes factor penalizes unnecessarily complex models!

Occam's razor

what the Bayesian model comparison tells us?

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what if we compare same model and different priors?

Bayesian evidence depends on priors!

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Occam's razor

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Bayesian evidence depends on priors!

Bayes factor penalizes unnecessarily wide priors!

Bayes factor DOES NOT penalize models with parameters that are unconstrained by the data

Computing the Bayesian evidence

How to compute the Bayesian evidence Z ?

- 1 MCMCs do not work \longrightarrow can't explore well areas far from best-fit
- 2 simulated annealing
- 3 nested sampling [Skilling et al, 2006+]
 - MultiNest
 - PolyChord
- 4 approximations
 - Savage-Dickey Density Ratio (SDDR) [Dickey et al., 1970+]
 - more?

Computing the Bayesian evidence

How to compute the Bayesian evidence Z ?

- 1 MCMCs do not work \longrightarrow can't explore well areas far from best-fit
- 2 simulated annealing \longrightarrow very expensive
[Khachaturyan et al., 1979+] (~ 100 times slower than MCMC)
- 3 nested sampling [Skilling et al, 2006+]
 - * MultiNest
 - * PolyChord
- 4 approximations
 - * Savage-Dickey Density Ratio (SDDR) [Dickey et al., 1970+]
 - * more?

Computing the Bayesian evidence

How to compute the Bayesian evidence Z ?

1 MCMCs do not work \longrightarrow can't explore well areas far from best-fit

2 simulated annealing \longrightarrow very expensive
[Khachaturyan et al., 1979+] (~ 100 times slower than MCMC)

3 nested sampling [Skilling et al, 2006+]

- MultiNest \longrightarrow [Feroz et al., 2008+], valid but not perfect

- PolyChord \longrightarrow [Handley et al., 2015+], improves MultiNest using MCMC methods

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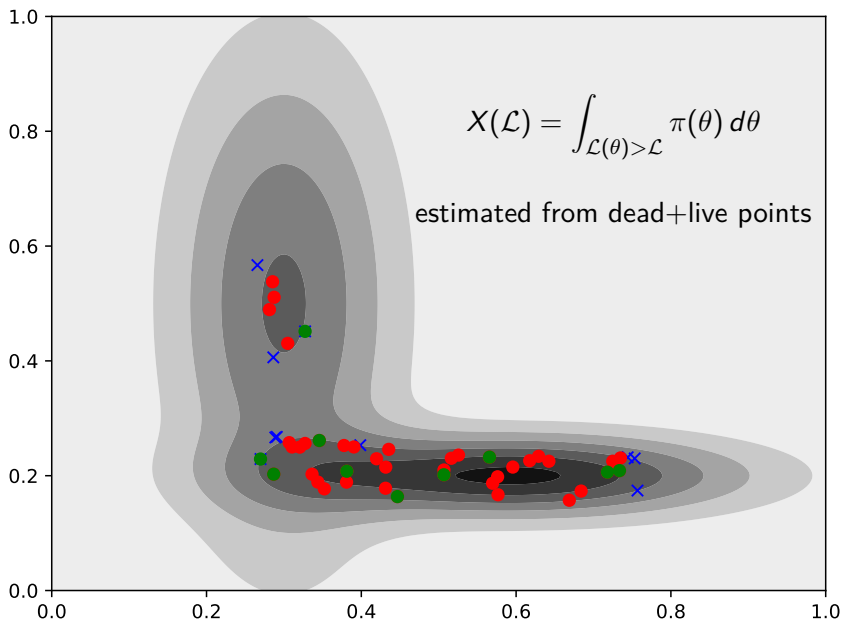
▪ Savage-Dickey Density Ratio (SDDR) [Dickey et al., 1970+]

\longrightarrow for nested models, $\mathcal{M}_1(\theta) \equiv \mathcal{M}_2(\theta, \psi = 0)$:

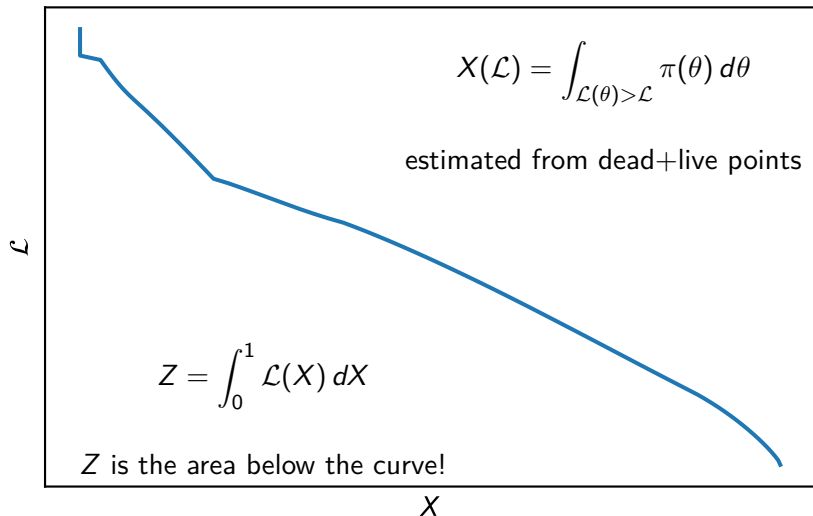
▪ more?

$$B_{1,2} = \frac{p(\psi|d, \mathcal{M}_2)}{p(\psi|\mathcal{M}_2)} \Big|_{\psi=0}$$

Nested sampling - a taste



Nested sampling - a taste



1 *Basics of Bayesian statistics*

- Probability
- Bayes' theorem
- Bayesian model comparison
- Bayesian evidence with nested sampling and PolyChord

2 *A practical example - the neutrino mass ordering*

- The measurements
- Models and priors
- Neutrino oscillations and credible intervals
- Model comparison

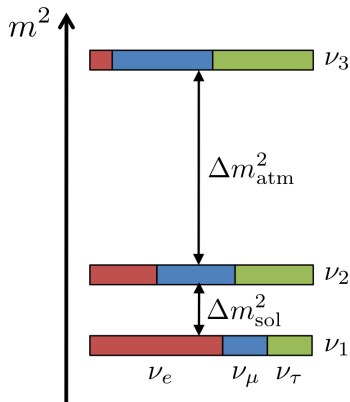
3 *Conclusions*

Neutrino masses

Normal ordering (NO)

$$m_1 < m_2 < m_3$$

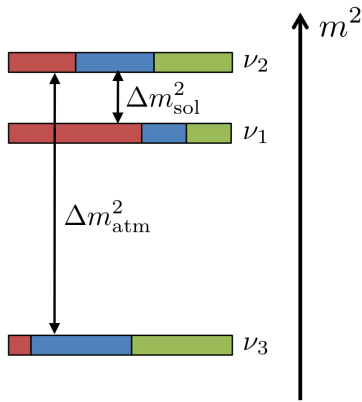
$$\sum m_k \gtrsim 0.06 \text{ eV}$$



Inverted ordering (IO)

$$m_3 < m_1 < m_2$$

$$\sum m_k \gtrsim 0.1 \text{ eV}$$

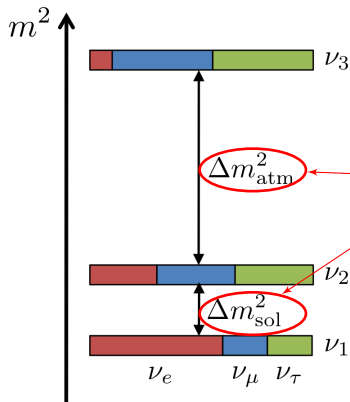


Neutrino masses

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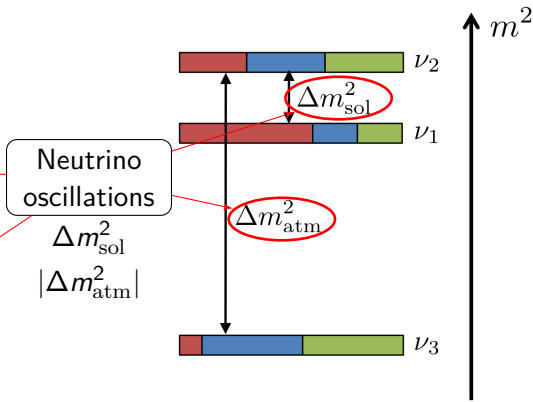
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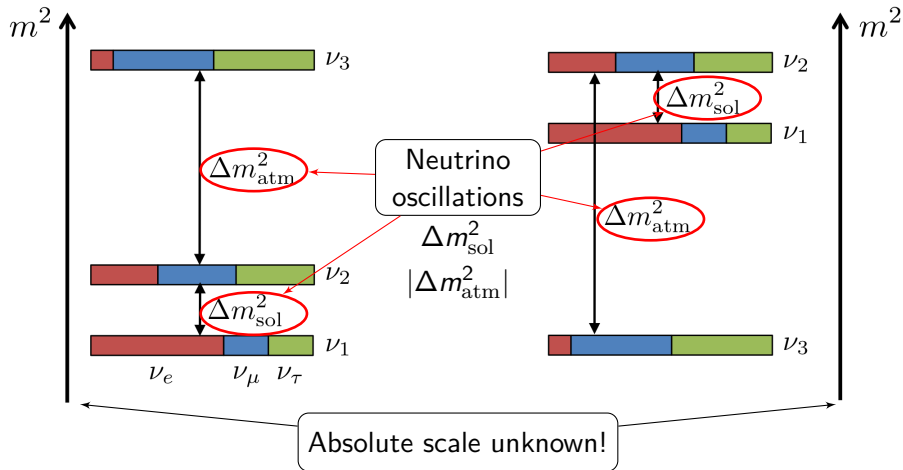
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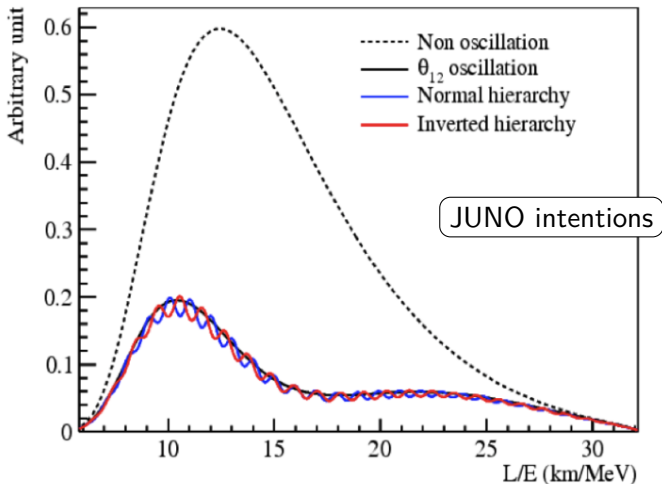
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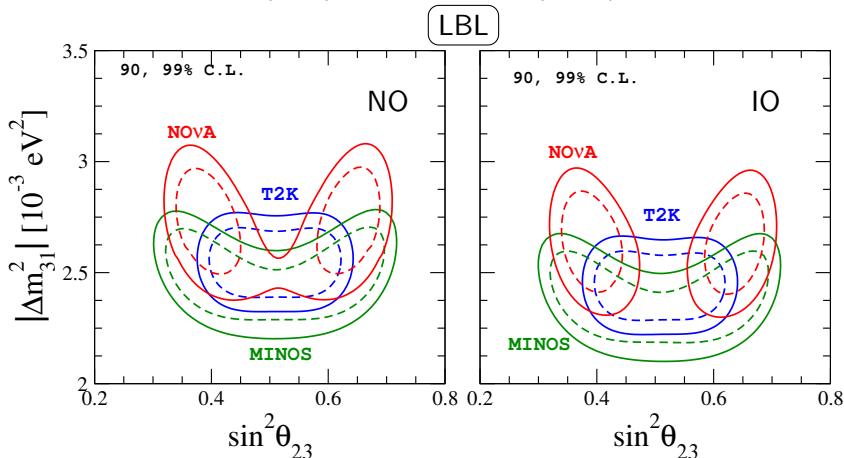
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$$\sum m_k \gtrsim 0.1 \text{ eV}$$



Constrain mass ordering by constraining $\sum m_k$

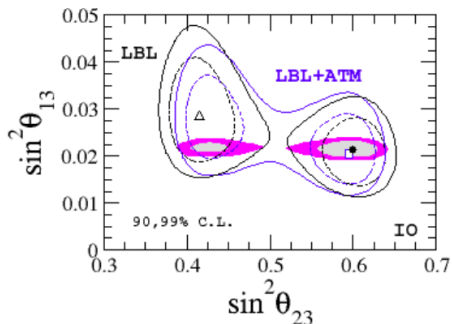
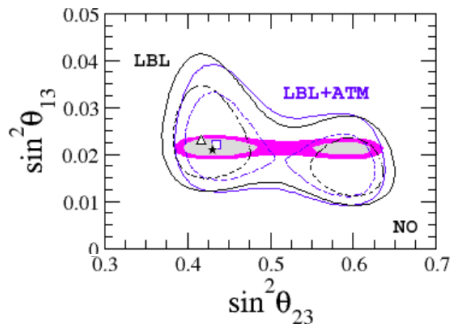
sign of Δm_{atm}^2 from matter effectsi.e. long baseline (LBL) or atmospheric (ATM) ν experiments

sign of Δm_{atm}^2 from matter effectsi.e. long baseline (LBL) or atmospheric (ATM) ν experiments

see also new T2K [M. Hartz, KEK Colloquium, Japan, 4/08/17]
and NO ν A [A.Radovic, JETP seminar, Fermilab, 12/01/18] results

sign of Δm_{atm}^2 from matter effects

i.e. long baseline (LBL) or atmospheric (ATM) ν experiments



Neutrino masses from β decay

Must measure β decay endpoint

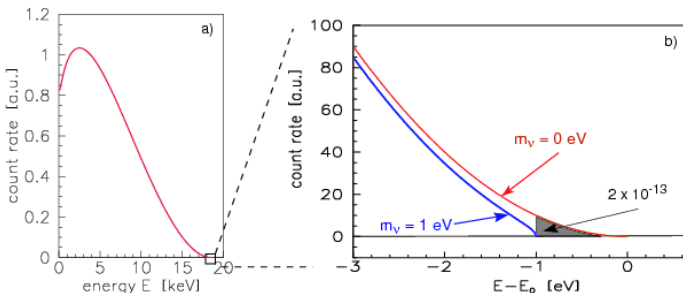
$$m_{\nu_e}^2 = \sum_k |U_{ek}|^2 m_k^2$$

U_{ek} mixing matrix

Mainz/Troitsk limits, $m_{\nu_e} \lesssim 2$ eV

Katrin, (expected) $m_{\nu_e} \lesssim 0.2$ eV

[Katrin L.o.I., 2001]



Neutrino masses from β decay

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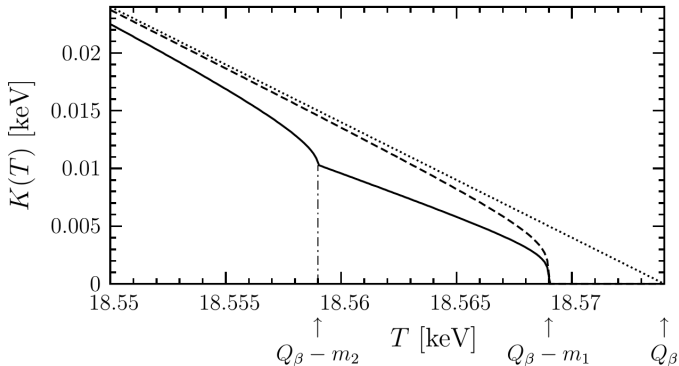
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[Giunti&Kim, 2007]



Neutrino masses from neutrinoless double β decay

(if neutrino is Majorana)

[Schechter&Valle, 1982]

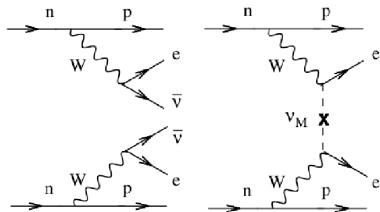
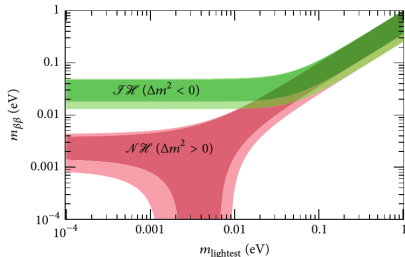
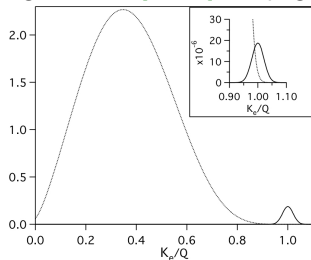


figure from [NEXT] webpage



[Dell'Oro et al., 2016]

Measure $T_{1/2}^{0\nu}$

m_e electron mass,
 $G_{0\nu}$ phase space,
 \mathcal{M}'^{ν} matrix element

convert into
$$m_{\beta\beta} = \frac{m_e}{\mathcal{M}'^{\nu} \sqrt{G_{0\nu} T_{1/2}^{0\nu}}}$$

and then use
$$m_{\beta\beta} = \left| \sum_k e^{i\alpha_k} U_{ek}^2 m_k \right|$$

α_k Majorana phases

Neutrino masses from CMB

$$1 + z_{\text{eq}} = (\omega_b + \omega_c)/\omega_r$$

independent of m_ν

ω_i energy density of species i ,
 $i \in (\text{radiation, matter, baryons, cold dark matter, } \nu)$
 z_{eq} matter-radiation equality redshift

$$\omega_m^0 = \omega_b^0 + \omega_c^0 + \omega_\nu^0 \text{ today}$$

mass of species relativistic at recombination
affects late time evolution only

small effects on the SW plateau
(cosmic variance, degeneracies...)

Effects on the early ISW effect

$$\frac{\Delta C_\ell}{C_\ell} \simeq - \left(\frac{\sum m_\nu}{0.1 \text{ eV}} \right) \%$$

effects on the position of peaks

$$\theta_s = r_s(\eta_{LS})/D_A(\eta_{LS})$$

$$D_A = \int_0^{z_{\text{rec}}} \frac{dz}{H(z)}$$

(this effect can be compensated reducing H_0)

correlation $m_\nu - H_0$

["Neutrino Cosmology", Lesgourgues et al.]

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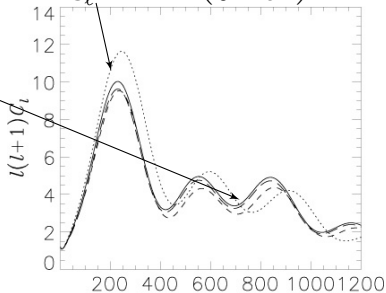
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$$\text{Bounds on } M_\nu = \sum m_\nu$$

standard

based on Λ CDM model

[Planck Collaboration 2015, AA594 (2016) A13]

$$M_\nu < 0.72 \text{ eV (PlanckTT+lowP)}$$

$$95\% M_\nu < 0.21 \text{ eV (+BAO)}$$

$$95\% M_\nu < 0.49 \text{ eV (PlanckTT+TEEE+lowP)}$$

$$M_\nu < 0.17 \text{ eV (+BAO)}$$

see also:

[Vagnozzi et al., PRD96 (2017) 123503]

[Planck Collaboration 2016, AA596 (2016) A107]

$$M_\nu < 0.59 \text{ eV (PlanckTT+SimLow)}$$

$$95\% M_\nu < 0.17 \text{ eV (+BAO)}$$

$$95\% M_\nu < 0.34 \text{ eV (PlanckTT+TEEE+SimLow)}$$

$$M_\nu < 0.14 \text{ eV (+BAO)}$$

(SimLow not public yet)

Cosmological mass bounds

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(SimLow not public yet)

Modified gravity?

[Barreira et al., 2014]:

ν Galileon

$$68\% M_\nu = 0.98 \pm 0.24 \text{ eV} \text{ (CMB)}$$

$$68\% M_\nu = 0.65 \pm 0.11 \text{ eV} \text{ (CMB+BAO)}$$

[Bellomo et al., 2016]:

95% Horndeski scalar-tensor

$$95\% M_\nu < 0.76 \text{ eV}$$

[Dirian, 2017]:

68% nonlocal gravity

$$68\% M_\nu = 0.21 \pm 0.08 \text{ eV}$$

[Peirone et al, 2017]:

68% Covariant Galileon

$$68\% M_\nu = 0.8 \pm 0.1 \text{ eV}$$

Can current data tell us the neutrino mass ordering?

- 1 [Hannestad, Schwetz, 2016]: extremely weak (2:1, 3:2) preference for NO (cosmology + [Bergstrom et al., 2015] neutrino oscillation fit)
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NEUTRINO ORDERING
WARS

Episode VIII

THE LAST PRIOR

Neutrino masses and their ordering: Global Data, Priors and Models

S. Gariazzo,^a M. Archidiacono,^b P.F. de Salas,^a O. Mena,^a C.A. Ternes,^a and M. Tórtola^a

^aInstituto de Física Corpuscular (CSIC-Universitat de València)
Parc Científic UV, C/ Catedrático José Beltrán, 2
E-46980 Paterna (Valencia), Spain

^bInstitute for Theoretical Particle Physics and Cosmology (TTK)
RWTH Aachen University, D-52056 Aachen, Germany

Neutrino oscillations

full $\chi^2 = -2 \log \mathcal{L}_{\text{osc}}$
from global fit

[de Salas et al, 2017]

Neutrino mixing

Parameter	Prior
$\sin^2 \theta_{12}$	0.1 – 0.6
$\sin^2 \theta_{13}$	0.00 – 0.06
$\sin^2 \theta_{23}$	0.25 – 0.75

Masses: see later!

$0\nu\beta\beta$ data

Likelihood approximations as in [Caldwell et al, 2017], from [Gerda, 2017] (Ge), [KamLAND-Zen, 2016], [EXO-200, 2014] (Xe)

Neutrino oscillations

full $\chi^2 = -2 \log \mathcal{L}_{\text{osc}}$
from global fit
[de Salas et al, 2017]

$0\nu\beta\beta$		Neutrino mixing	
Parameter	Prior	Parameter	Prior
α_2	$0 - 2\pi$	$\sin^2 \theta_{12}$	$0.1 - 0.6$
α_3	$0 - 2\pi$	$\sin^2 \theta_{13}$	$0.00 - 0.06$
$\mathcal{M}_{76\text{Ge}}^{0\nu}$	$4.07 - 4.87$	$\sin^2 \theta_{23}$	$0.25 - 0.75$
$\mathcal{M}_{136\text{Xe}}^{0\nu}$	$2.74 - 3.45$		

Masses: see later!

Parameterizations, priors and data

Cosmological data

Full CMB temperature and polarization spectra from [Planck, 2015], working with Λ CDM model as basis

$0\nu\beta\beta$ data

Likelihood approximations as in [Caldwell et al, 2017], from [Gerda, 2017] (Ge), [KamLAND-Zen, 2016], [EXO-200, 2014] (Xe)

Neutrino oscillations

full $\chi^2 = -2 \log \mathcal{L}_{\text{osc}}$ from global fit [de Salas et al, 2017]

Cosmological		$0\nu\beta\beta$		Neutrino mixing	
Parameter	Prior	Parameter	Prior	Parameter	Prior
ω_b	0.019 – 0.025	α_2	0 – 2π	$\sin^2 \theta_{12}$	0.1 – 0.6
ω_c	0.095 – 0.145	α_3	0 – 2π	$\sin^2 \theta_{13}$	0.00 – 0.06
Θ_s	1.03 – 1.05	$\mathcal{M}_{76\text{Ge}}^{0\nu}$	4.07 – 4.87	$\sin^2 \theta_{23}$	0.25 – 0.75
τ	0.01 – 0.4	$\mathcal{M}_{136\text{Xe}}^{0\nu}$	2.74 – 3.45		
n_s	0.885 – 1.04				
$\log(10^{10} A_s)$	2.5 – 3.7				

Masses: see later!

[Simpson et al, 2017]

using m_1, m_2, m_3 (A)

[Caldwell et al, 2017]

using $m_{\text{lightest}}, \Delta m_{21}^2, |\Delta m_{31}^2|$ (B)

intuition says: (B) is closer to observable quantities! Better than (A)?

Should we use linear or logarithmic priors on m_k (m_{lightest})?

Can data help to select (A) or (B), linear or log?

[Simpson et al, 2017]

[Caldwell et al, 2017]

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using $m_{\text{lightest}}, \Delta m_{21}^2, |\Delta m_{31}^2|$ (B)

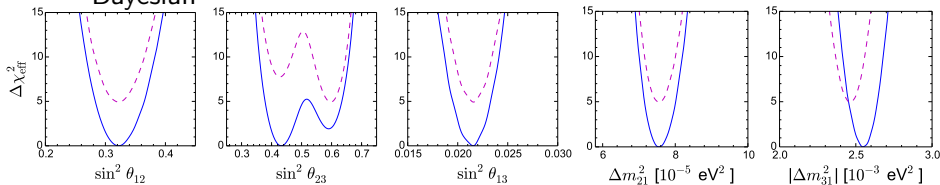
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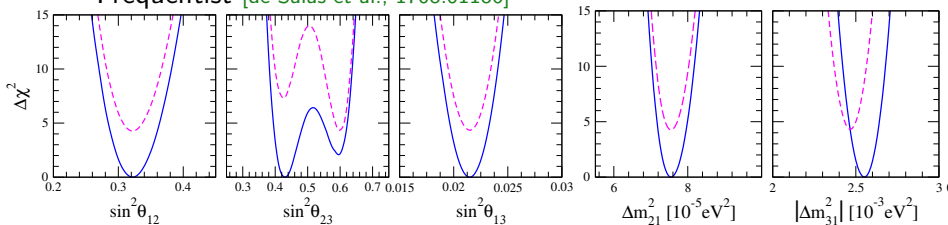
Can data help to select (A) or (B), linear or log?

Model A			Model B		
Parameter	Prior	Range	Parameter	Prior	Range
m_1/eV	linear log	0 – 1 $10^{-5} - 1$	$m_{\text{lightest}}/\text{eV}$	linear log	0 – 1 $10^{-5} - 1$
m_2/eV	linear log	0 – 1 $10^{-5} - 1$	$\Delta m_{21}^2/\text{eV}^2$	linear	$5 \times 10^{-5} - 10^{-4}$
m_3/eV	linear log	0 – 1 $10^{-5} - 1$	$ \Delta m_{31}^2 /\text{eV}^2$	linear	$1.5 \times 10^{-3} - 3.5 \times 10^{-3}$

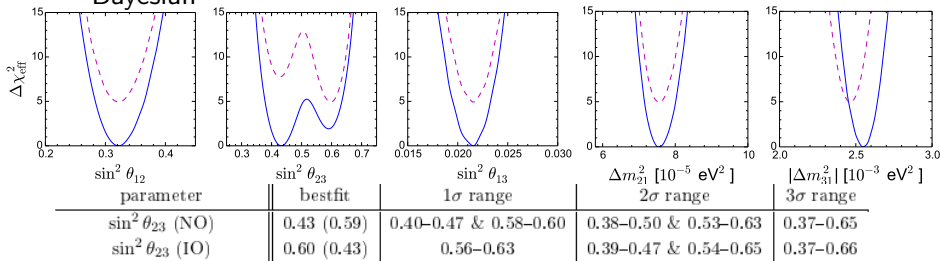
Bayesian



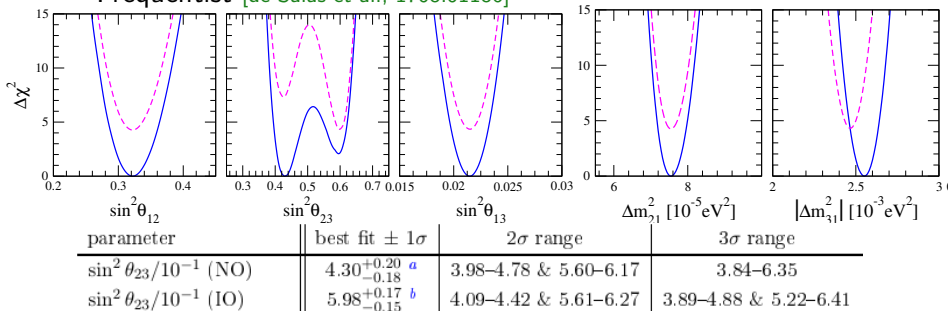
Frequentist [de Salas et al., 1708.01186]



Bayesian

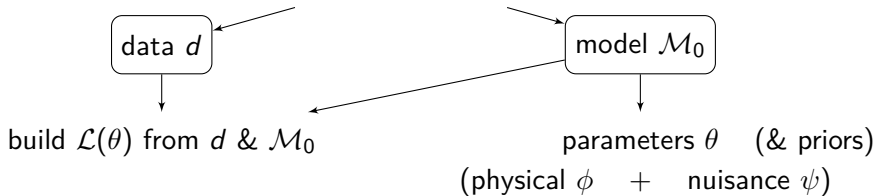


Frequentist [de Salas et al., 1708.01186]



(Bayesian) Parameter inference

Parameter inference = what we learn on the parameters, given:



Full posterior:

$$p(\theta|d, \mathcal{M}_0) \propto \mathcal{L}(\theta) \times p(\theta|\mathcal{M}_0)$$

Credible intervals from the posterior

Credible interval α ?

range of values within which an unobserved parameter value falls
with a particular subjective probability α

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Analogous to frequentist confidence intervals α

Bayesian credible interval:

- bounds as fixed;
- estimated parameter as a random variable.

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equal-tailed interval: same probability of being below or above the interval

interval for which the mean is the central point

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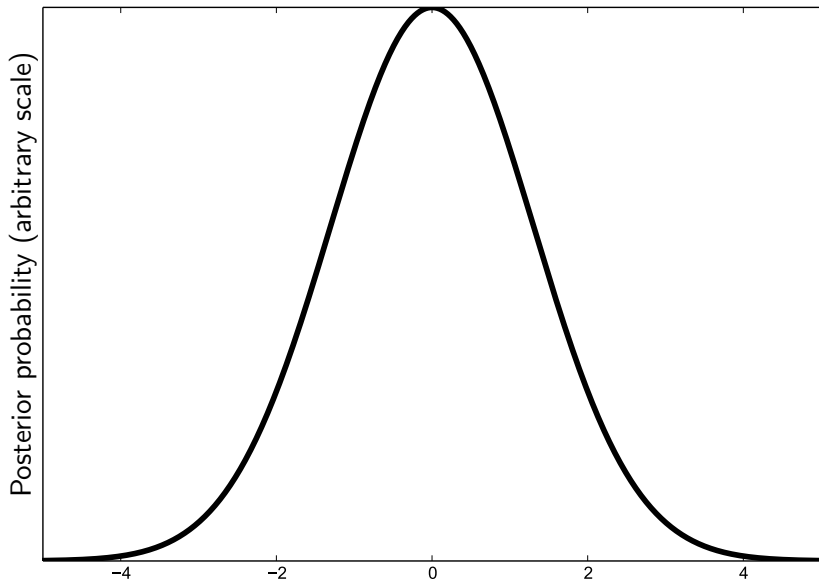
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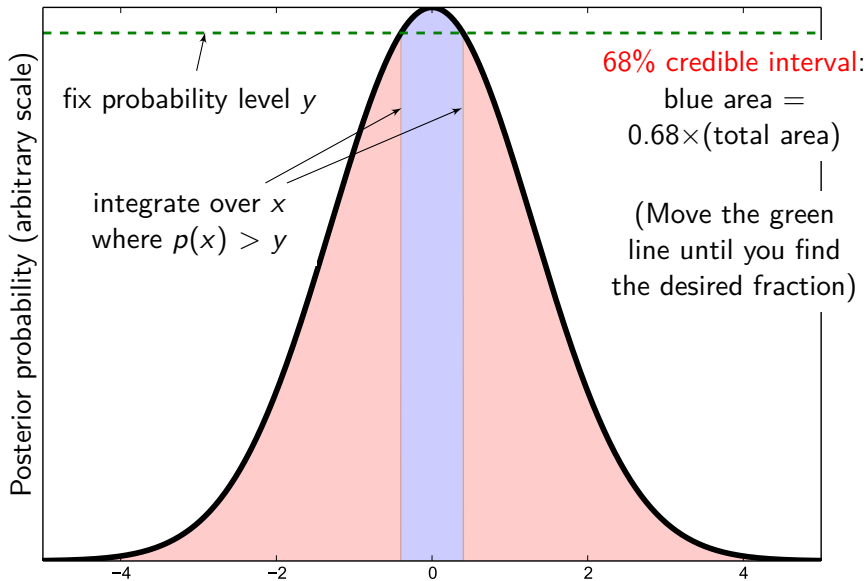
Computing credible intervals

Highest posterior density interval



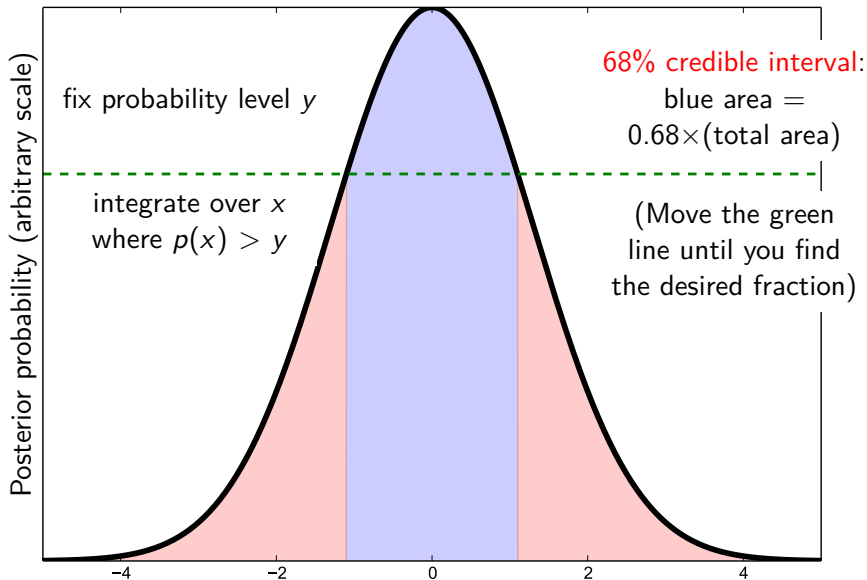
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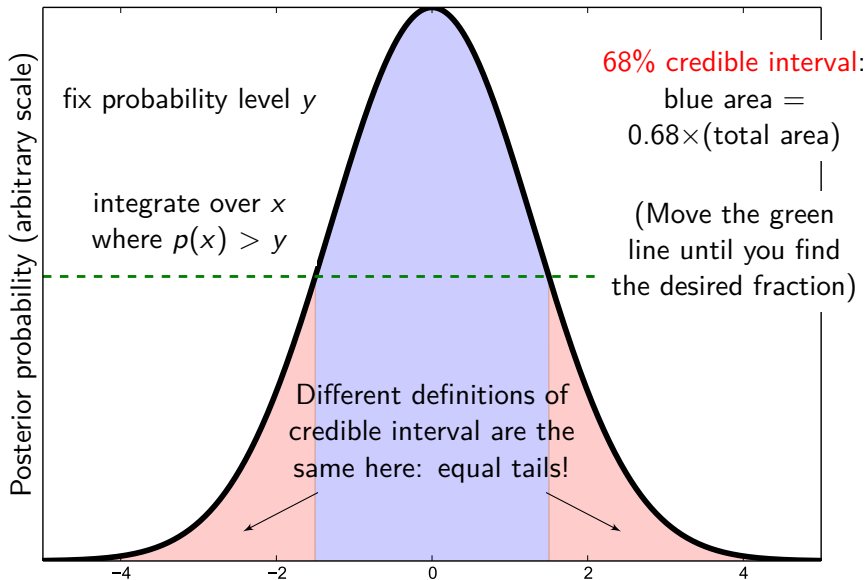
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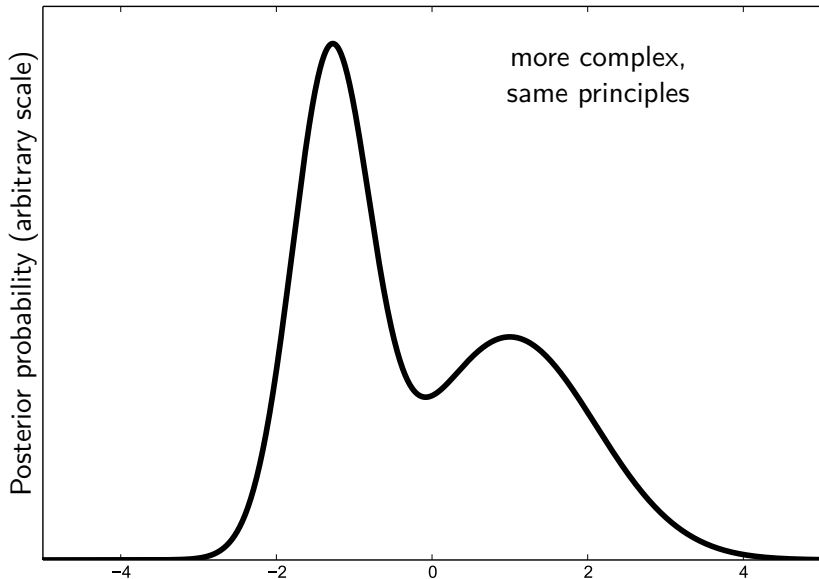
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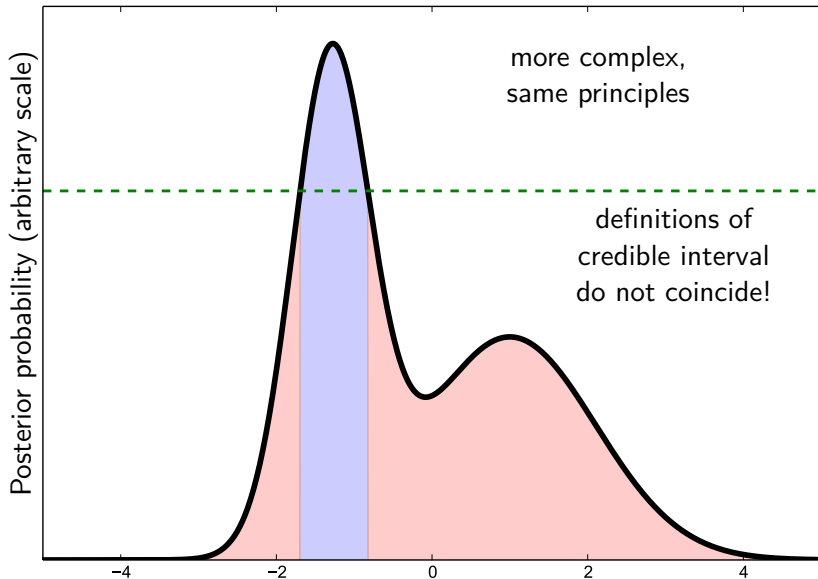
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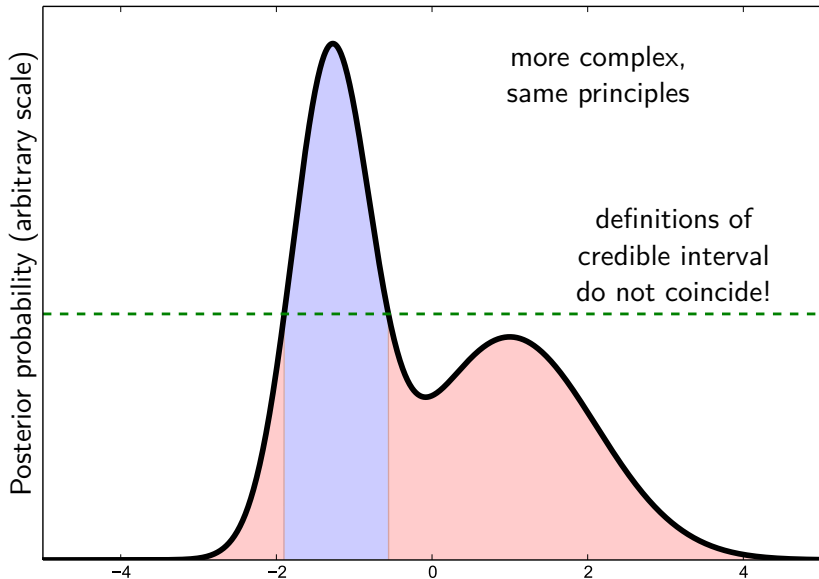
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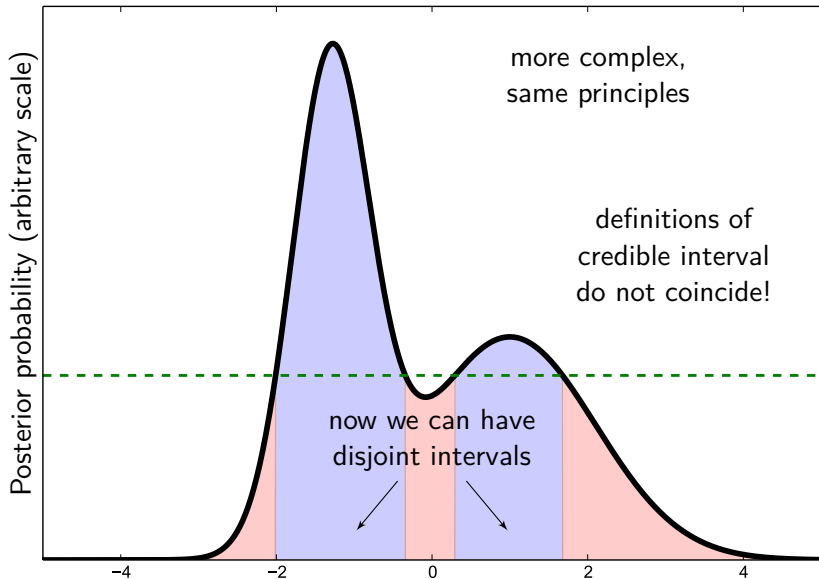
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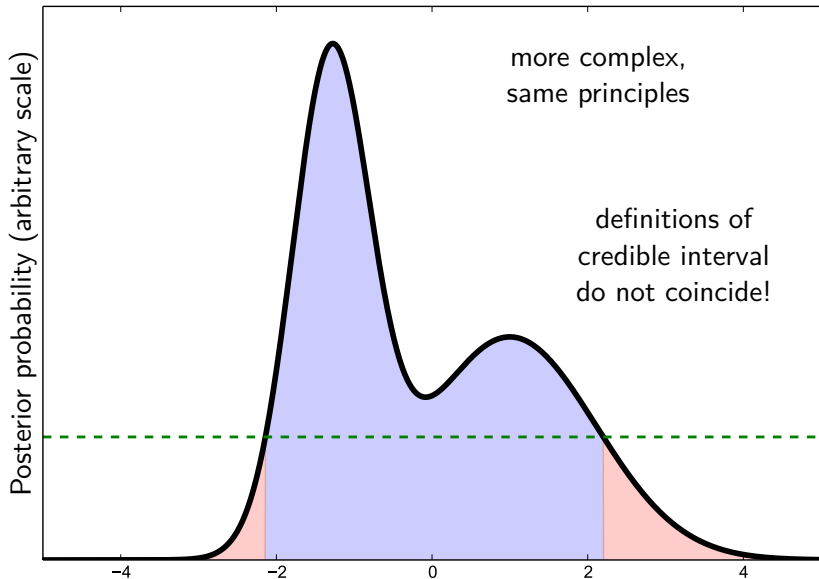
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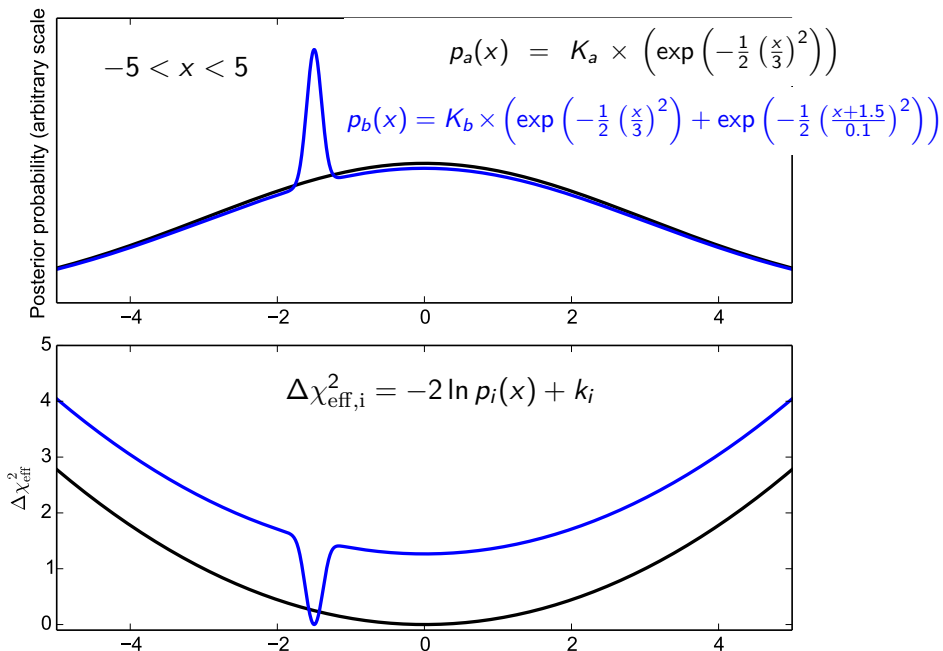


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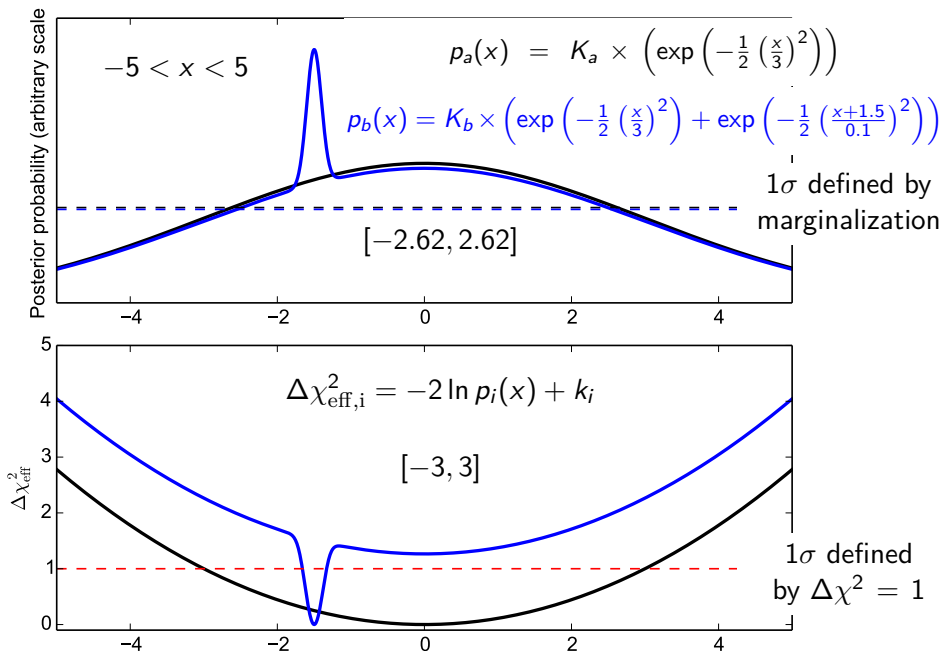
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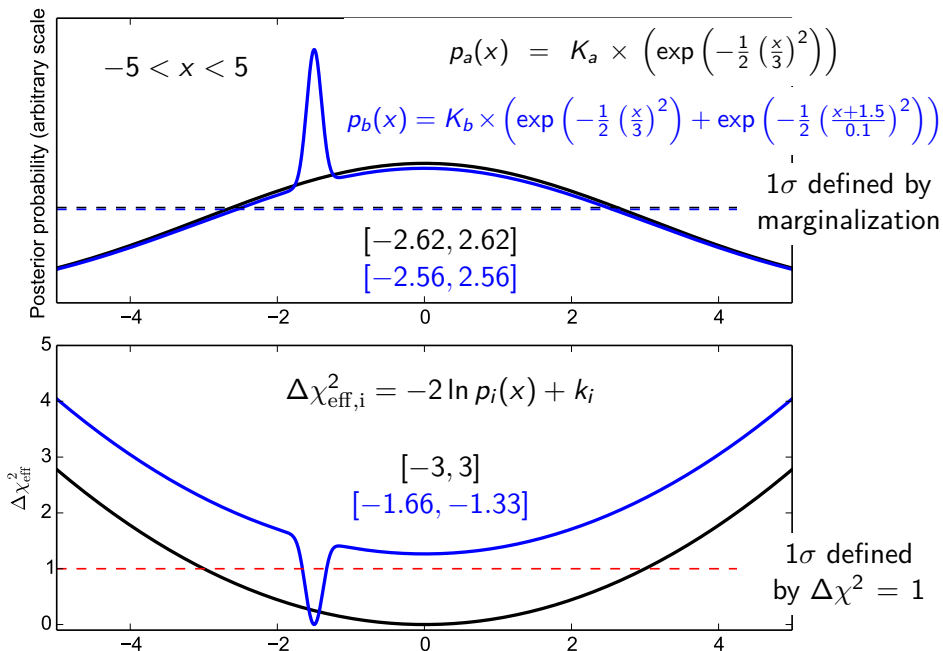
Where Bayesian and frequentist results differ

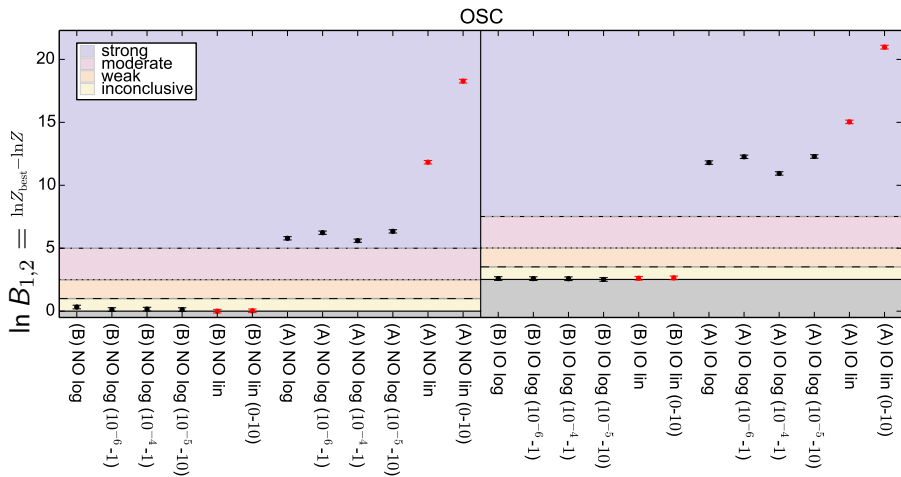


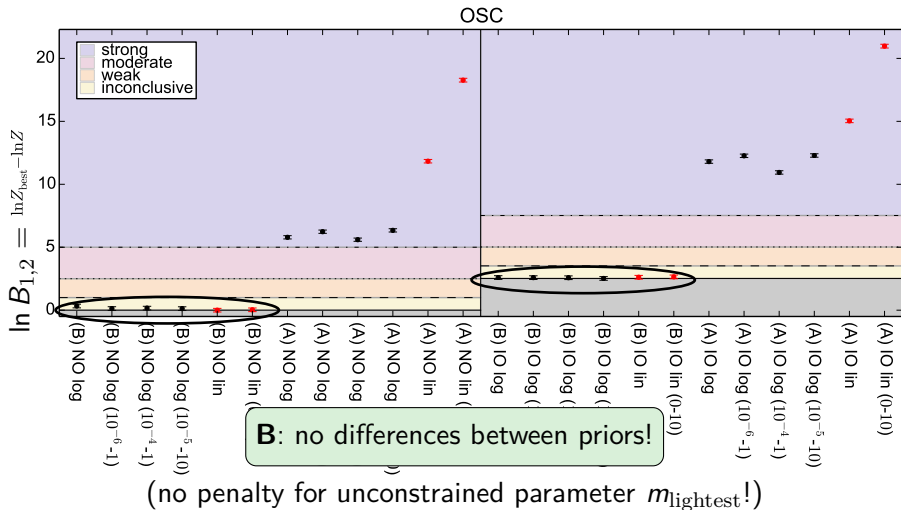
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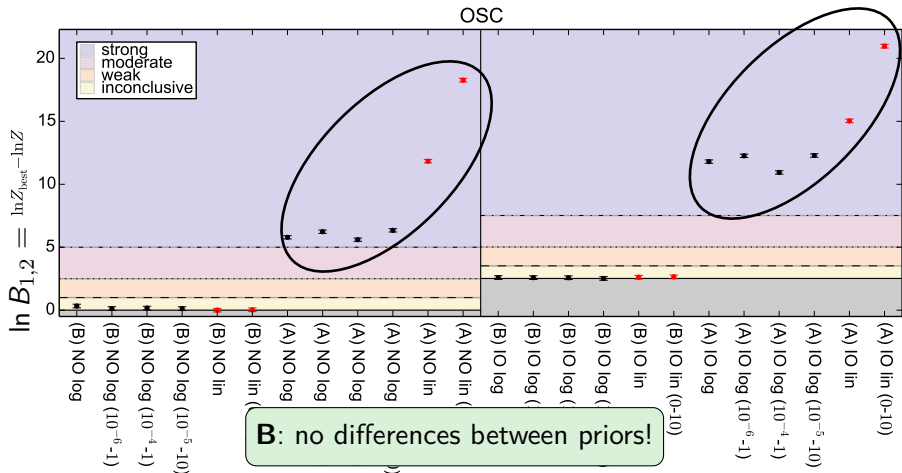


Where Bayesian and frequentist results differ







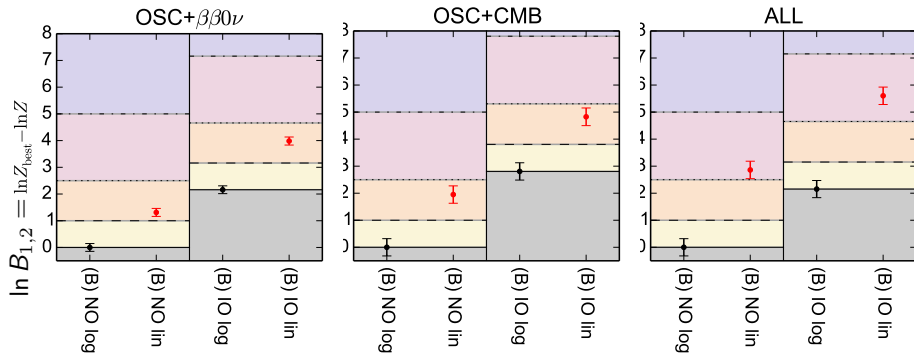


B: no differences between priors!

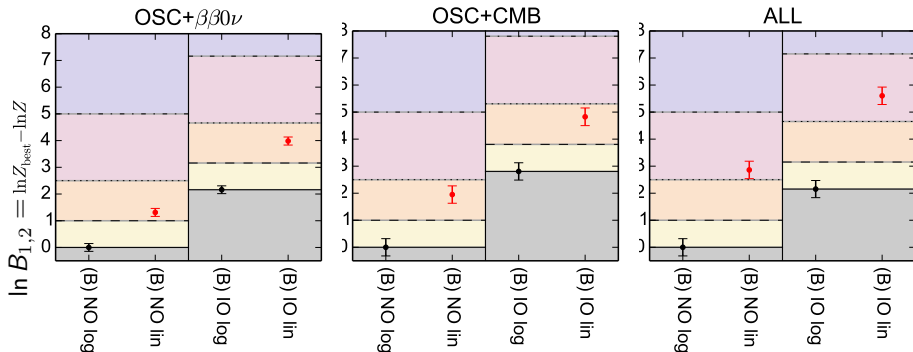
(no penalty for unconstrained parameter m_{lightest} !)

A: always strongly disfavored!

(waste of parameter space, no unconstrained parameters due to Δm_{11}^2 !)

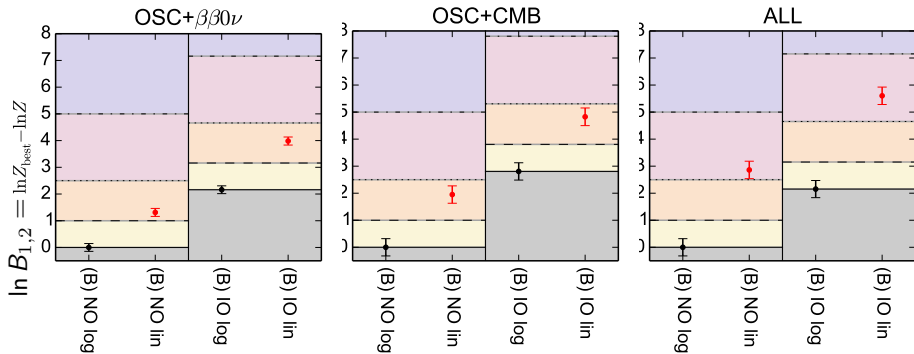


compare **linear** versus **logarithmic**



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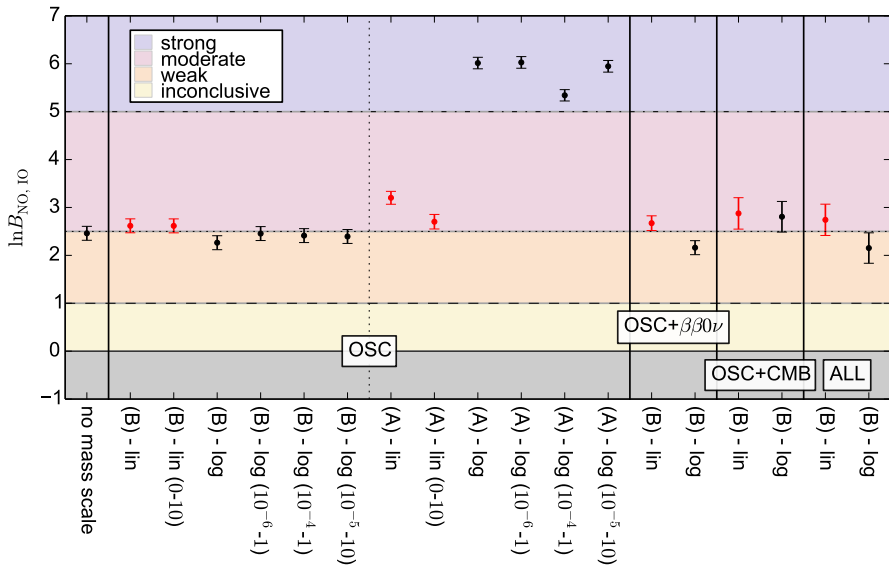
log priors are
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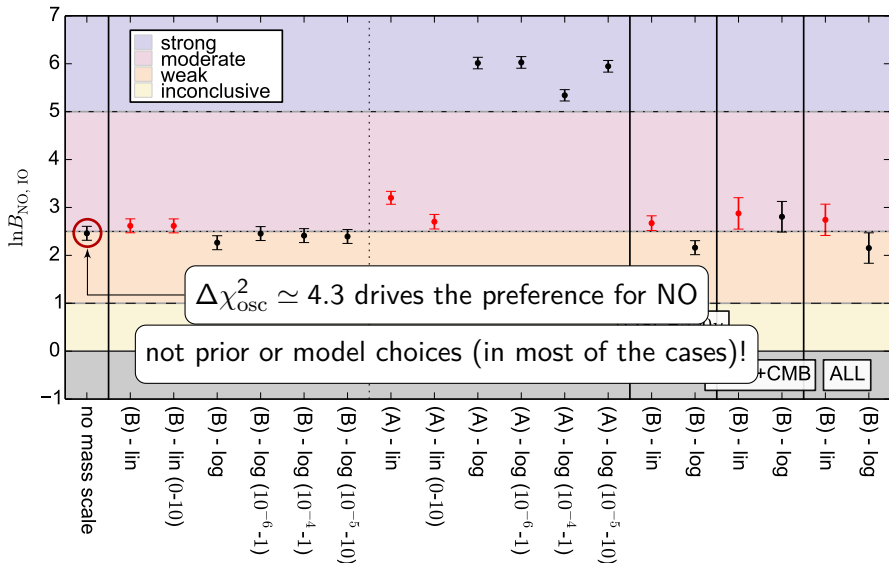


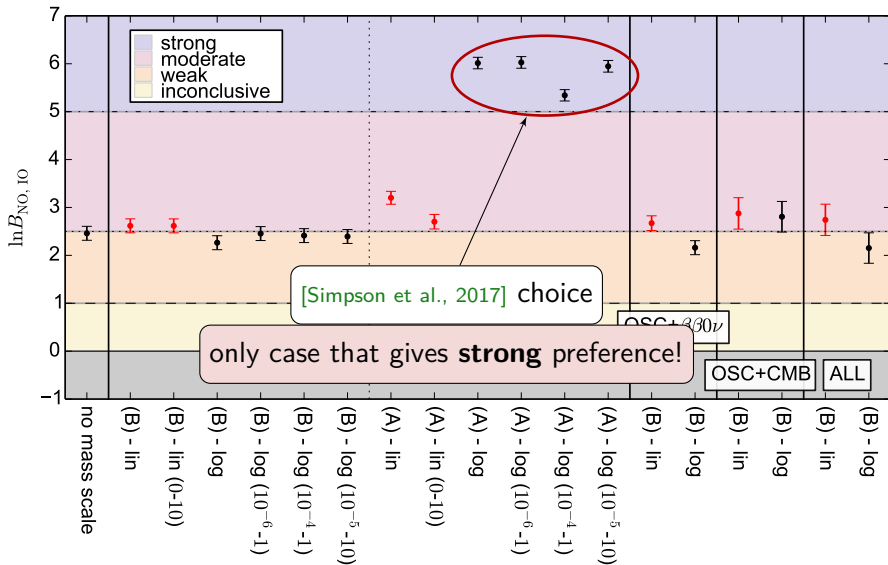
compare **linear** versus **logarithmic**

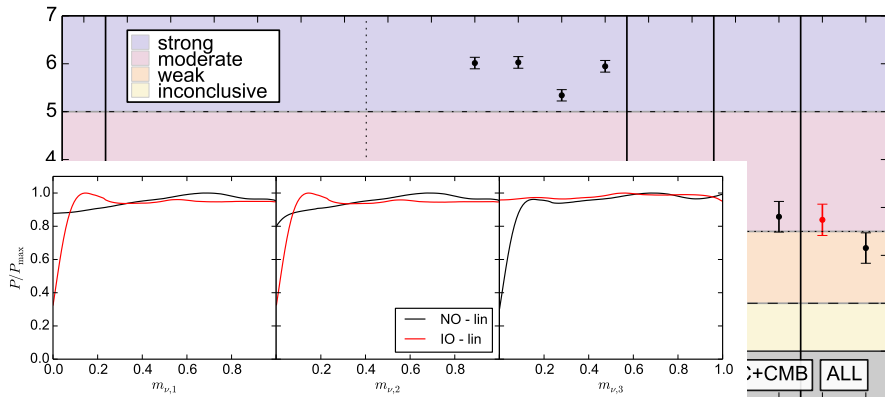
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summary: model B, log prior is better!

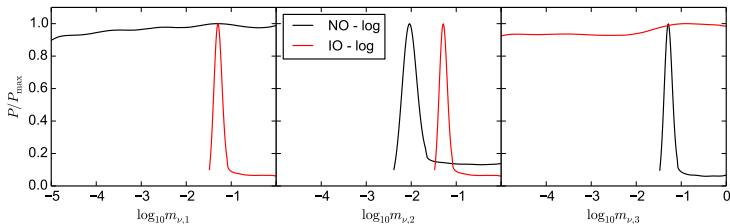


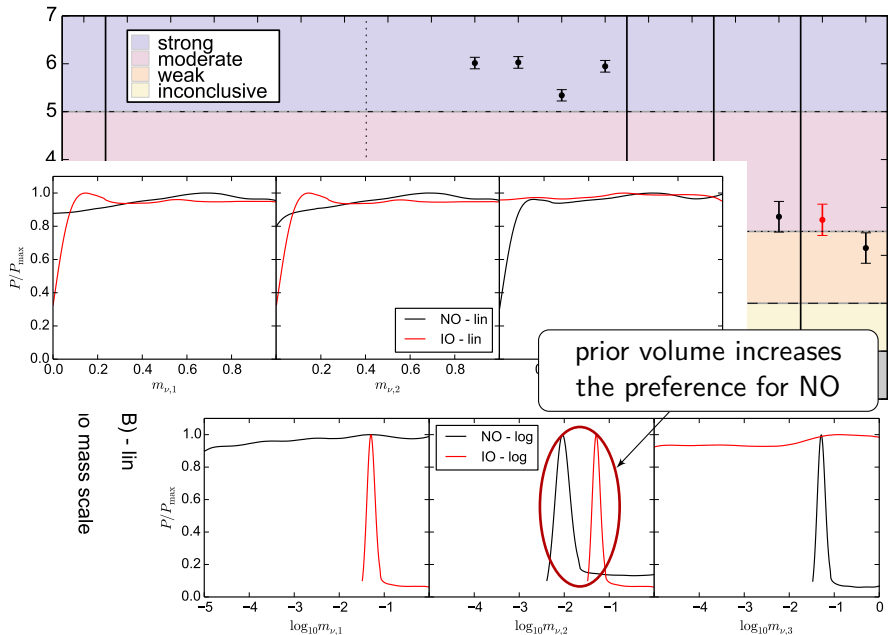




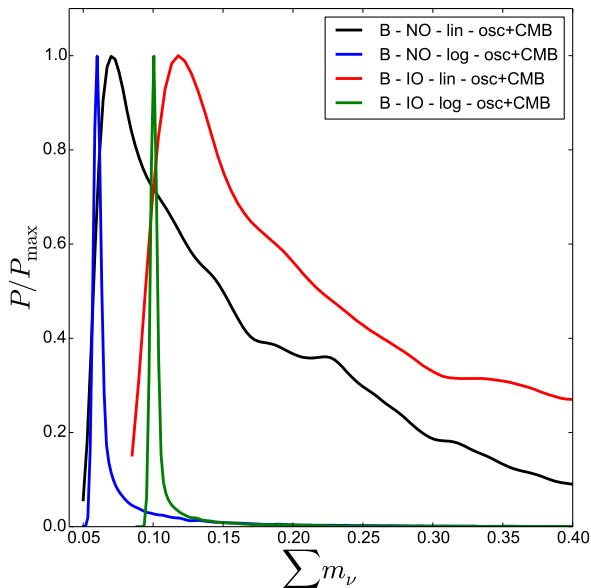


(B) - lln
io mass scale





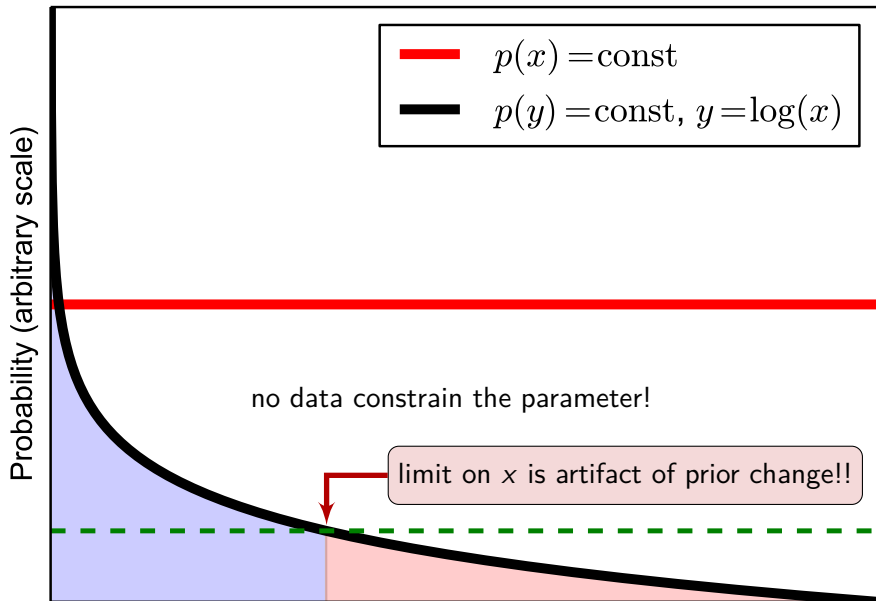
The role of priors: $\sum m_\nu$



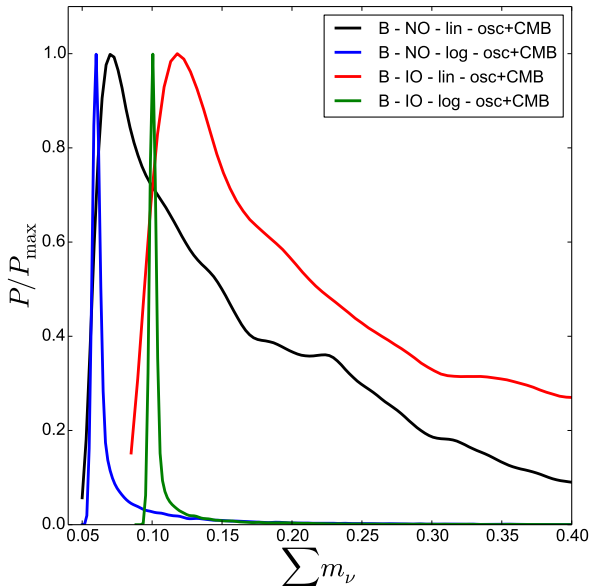
showing **model B**
(1 mass parameter)

would be the same
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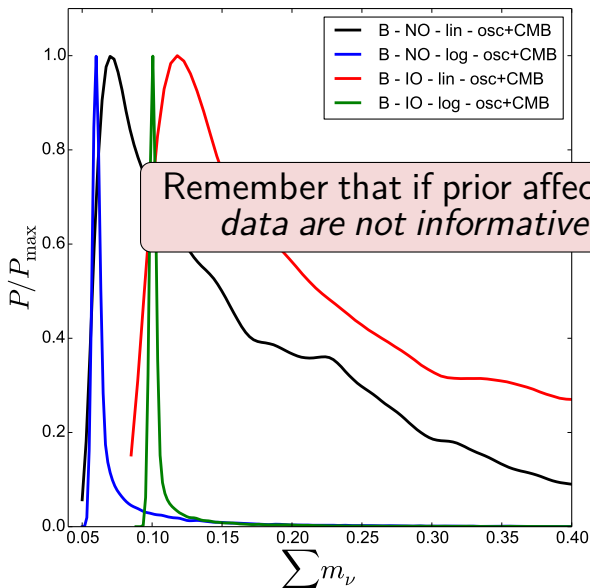
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logarithmic prior
corresponds to
 $1/m_k$ probability!

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more importance
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↓
limits closer to
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The role of priors: $\sum m_\nu$



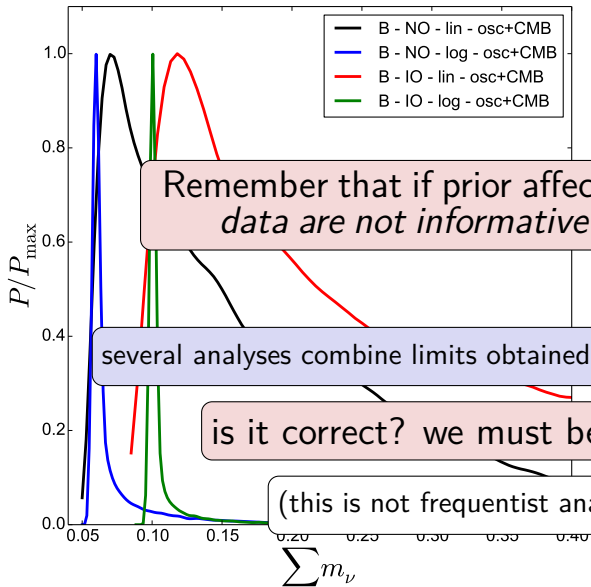
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Remember that if prior affects posterior, *data are not informative enough!*

several analyses combine limits obtained with different priors

is it correct? we must be careful!

(this is not frequentist analysis)

showing **model B**
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would be the same for model A, but (3 mass parameters!)

logarithmic prior corresponds to

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limits closer to minimum allowed value of $\sum m_\nu$

1 *Basics of Bayesian statistics*

- Probability
- Bayes' theorem
- Bayesian model comparison
- Bayesian evidence with nested sampling and PolyChord

2 *A practical example - the neutrino mass ordering*

- The measurements
- Models and priors
- Neutrino oscillations and credible intervals
- Model comparison

3 *Conclusions*

Bayesian model comparison

1

through Bayesian evidence/Bayes factor
to **robustly test models**/priors against data

2

Be **careful with** the effects of prior
(or of **other subjective choices**)
on the results of your calculations
and when combining different analyses

3

data only **weakly/moderately** prefer normal
versus inverted neutrino mass ordering

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Thank you for the attention!