ROLE AND MEANING OF SUBJECTIVE PROBABILITY
SOME COMMENTS ON COMMON MISCONCEPTIONS

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Abstract. Criticisms of so called ‘subjective probability’ come on the one hand from those who maintain that probability in physics has only a frequentistic interpretation, and, on the other, from those who tend to ‘objectivise’ Bayesian theory, arguing, e.g., that subjective probabilities are indeed based ‘only on private introspection’. Some of the common misconceptions on subjective probability will be commented upon in support of the thesis that coherence is the most crucial, universal and ‘objective’ way to assess our confidence on events of any kind.

Key words: Subjective Bayesian Theory, Measurement Uncertainty

1. Introduction

The role of scientists is, generally speaking, to understand Nature, in order to forecast as yet unobserved (‘future’) events, independently of whether or not these events can be influenced. In laboratory experiments and all technological applications, observations depend on our intentional manipulation of the external world. However, other scientific activities, like astrophysics, are only observational. Nevertheless, to claim that cosmology, climatology or geophysics are not Science, because “experiments cannot be repeated” - as pedantic interpreters of Galileo’s scientific method do - is, in my opinion, short-sighted (for a recent defence of this strict Galilean point of view, advocating ‘consequently’ frequentistic methods, see Ref. [1]). The link between past observations and future observations is provided by theory (or model).

It is accepted that quantitative (and, often, also qualitative) forecasting of future observations is invariably uncertain, from the moment that we define sufficiently precisely the details of the future events. The uncertainty may arise because we are not certain about the parameters of the theory (or of the theory itself), and/or about the initial state and boundary conditions of the phenomenon we want...
to describe. But it may also be due to the stochastic nature of the theory itself, which would produce uncertain predictions even if all parameters and boundary conditions were precisely known. Nevertheless, the constant state of uncertainty does not prevent us from doing science. As Feynman wrote, “it is scientific only to say what is more likely and what is less likely.” This observation holds not only for observations, but also for the values of physical quantities (i.e. parameters of the theory which have effect on the real observations). And indeed, physicists find probabilistic statements about, for example, top quark mass or gravitational constant very natural, and several equivalent expressions are currently used, such as “to be more or less confident”, “to consider something more or less probable, or more or less likely”, “to believe more or less something”. However, the subjective definition of probability, the only one consistent with the above expressions, is usually rejected because of educational bias according to which “the only scientific definition of probability is the frequentistic one,” “quantum mechanics only allows the frequency based definition of probability,” “probability is an objective property of the physical world,” etc. In this paper I will comment on these and other objections against the so called ‘subjective Bayesian’ point of view. Indeed, some criticisms come from ‘objective Bayesians’, who have been, traditionally, in a clear majority during this workshop series.

I don’t expect to solve these debates in this short contribution, especially considering that many aspects of the debate are of a psychological and sociological nature. Neither will I be able to analyse in detail every objection or to cite all the counter-arguments. I prefer, therefore, to focus here only on a few points, referring to other papers and references therein for points already discussed elsewhere.

2. Subjective Probability and Role of Coherence

The main aim of subjective probability is to recover the intuitive concept of probability as degree of belief. Probability is then related to uncertainty and not (only) to the outcomes of repeated experiments. Since uncertainty is related to knowledge, probability is only meaningful as long as there are human beings interested in knowing (or forecasting) something, no matter if “the events considered are in some sense determined, or known by other people.” Since - fortunately! - we do not share identical states of information, we are in different conditions of uncertainty. Probability is therefore only and always conditional probability, and depends on the different subjects interested in it (and hence the name subjective). This point of view about probability is not related to a single evaluation rule. In particular, symmetry arguments and past frequencies, as well as their combination properly weighted by means of Bayes’ theorem, can be used.

Since beliefs can be expressed in terms of betting odds, as is well known and done in practice, betting odds can be seen as the most general way of making relative beliefs explicit, independently of the kind of events one is dealing with, or of the method used to define the odds. For example, everybody understands Laplace’s statement concerning Saturn’s mass, that “it is a bet of 10000 to 1 that the error of this result is not 1/100th of its value.” I wish all experimental
results to be provided in these terms, instead of the misleading \[3\] “such and such percent CL’s.” What matters is that the bet must be reversible and that no bet can be arranged in such a way that one wins or loses with certainty. The second condition is a general condition concerning bets. The first condition forces the subject to assess the odds consistently with his/her beliefs and also to accept the second condition: once he/she has fixed the odds, he/she must be ready to bet in either direction. Coherence has two important roles: the first is, so to speak, moral, and forces people to be honest; the second is formal, allowing the basic rules of probability to be derived as theorems, including the formula relating conditional probability to probability of the condition and their joint probability (note that, consistent with the use of probability in practice and with the fact that in a theory where only conditional probabilities matter, it makes no sense to have a formula that defines conditional probability, see e.g. Section 8.3 of Ref. \[4\] for further comments and examples).

Once coherence is included in the subjective Bayesian theory, it becomes evident that ‘subjective’ cannot be confused with ‘arbitrary’, since all ingredients for assessing probability must be taken into account, including the knowledge that somebody else might assess different odds for the same events. Indeed, the coherent subjectivist is far more responsible (and more “objective”, in the sense that ordinary parlance gives to this word) than those who blindly use standard ‘objective’ methods (see examples in Ref. \[3\]). Another source of objections is the confusion between ‘belief’ and ‘imagination’, for which I refer to Ref. \[5\].

3. Subjective Probability, Objective Probability, Physical Probability

To those who insist on objective probabilities I like to pose practical questions, such as how they would evaluate probability in specific cases, instead of letting them pursue mathematical games. Then it becomes clear that, at most, probability evaluations can be intersubjective, if we all share the same education and the same real or conventional state of information. The probability that a molecule of \(N_2\) at a certain temperature has a velocity in a certain range seems objective: take the Maxwell velocity p.d.f., make an integral and get a number, say \(p = 0.23184\ldots\). This mathematical game gets immediately complicated if one thinks about a real vessel, containing real gas, and the molecule velocity measured in a real experiment. The precise ‘objective’ number obtained from the above integral might no longer correspond to our confidence that the velocity is really in that interval. The idealized “physical probability” \(p\) can easily be a misleading “metaphysical” concept which does not correspond to the confidence of real situations. In most cases, in fact, \(p\) is a number that one gets from a model, or a free parameter of a model. Calling \(E\) the real event and \(P(E)\) the probability we attribute to it, the idealized situation corresponds to the following conditional probability:

\[
P(E \mid \text{Model} \rightarrow p) = p.
\]
But, indeed, our confidence on \( E \) relies on our confidence on the model:

\[
P(E | I) = \sum_{\text{Models}} P(E | I, \text{Model} \rightarrow p) \cdot P(\text{Model} \rightarrow p | I),
\]

where \( I \) stands for a background state of information which is usually implicit in all probability assessments. Describing our uncertainty on the parameter \( p \) by a p.d.f. \( f(p) \) (continuity is assumed for simplicity), the above formula can be turned into

\[
P(E | I) = \int_0^1 P(E | p, I) \cdot f(p | I) \, dp.
\]

The results of Eqs. (2) and (3) really express the meaning of probability, describing our beliefs, and upon which (virtual) bets can be set (‘virtual’ because it is well known that real bets are delicate decision problems of which beliefs are only one of the ingredients).

For those who still insist that probability is a property of the world, I like to give the following example, readapted from Ref. [10]. Six externally indistinguishable boxes each contain five balls, but with differing numbers of black and white balls (see Ref. [6] for details and for a short introduction of Bayesian inference based on this example). One box is chosen at random. What will be its white ball content? If we extract a ball, what is the probability that it will be white? Then a ball is extracted and turns out to be white. The ball is reintroduced into the box, and the above two questions are asked again. As a simple application of Bayesian inference, the probability of extracting a white ball in the second extraction becomes \( P(E_2 = W) = 73\% \), while it was \( P(E_1 = W) = 50\% \) for the first extraction. One does not need to be a Bayesian to solve this simple textbook example, and everybody will agree on the two values of probability (we have got “objective” results, so to say). But it is easy to realize that these probabilities do not represent a ‘physical property of the box’, but rather a ‘state of our mind’, which changes as the extractions proceed. In particular, ‘measuring’, or ‘verifying’, that \( P(E_2 = W) = 73\% \) using the relative frequency makes no sense. We could imagine a large number of extractions. It is easy to understand, given our prior knowledge of the box contents, that the relative frequencies “will tend” (in a probabilistic sense) to \( \approx 20\% \), \( \approx 40\% \), \( \approx 60\% \), \( \approx 80\% \), or \( \approx 100\% \), but ‘never’ 73\%. \( \dagger \) This certainly appears to be a paradox to those who agree that \( P(E_2 = W) = 73\% \) is the ‘correct’ probability, but still maintain that probability as degree of belief is a useless concept. In this simple case the six a priori probabilities \( p_i = i/5 \), with \( i = 0, 1, \ldots, 5 \), can be seen as the possible “physical probabilities”, but the “real” probability which determines our confidence on the outcome is given by a discretized version of Eq. (3), with \( f(p_i) \) changing from one extraction to the next.

I imagine that at this point some readers might react by saying that the above example proves that only the frequentistic definition of probability is sensible, because the relative frequency will tend for \( n \to \infty \) to the ‘physical probability’,

\[\dagger\] Does this violate Bernoulli’s theorem? I leave the solution to this apparent paradox as amusing problem to the reader.
identified in this case by the white ball ratio in the box. But this reaction is quite naive. First, a definition valid for $n \to \infty$ is of little use for practical applications (“In the long run we are all dead”[11]). Second, it is easy to show[6] that, for the cases in which the ‘physical probability’ can be checked and the number of extraction is finite, though large, the convergence behaviour of the frequency based evaluation is far poorer than the Bayesian solution and can also be in paradoxical contradiction with the available status of information. Moreover, only the Bayesian theory answers consistently, in unambiguous probabilistic terms, the legitimate question “what is the box content?”, since the very concept of probability of hypotheses is banished in the frequentistic approach. Similarly, only in the Bayesian approach does it make sense to express in a logical, consistent way the confidence on the different causes of observed events and on the possible values of physics quantities (which are unobserved entities). To state that “in high energy physics, where experiments are repeatable (at least in principle) the definition of probability normally used”[12] is to ignore the fact that the purpose of experiments is not to predict which electronic signal will come out next from the detector (following the analogy of the six box example), but rather to narrow the range in which we have high confidence that the physics quantities lie.

4. Observed Frequencies, Expected Frequencies, Frequentistic Approach and Quantum Mechanics

Many scientists think they are frequentists because they are used to assessing their beliefs in terms of expected frequencies, without being aware of the implications for a sane person of sticking strictly to frequentistic ideas. Certainly, past frequencies can be a part of the information upon which probabilities can be assessed[6,9]. Similarly, probability theory teaches us how to predict future frequencies from the assessment of beliefs, under well defined conditions. But identifying probability with frequency is like confusing a table with the English word ‘table’. This confusion leads some authors, because they lack other arguments to save the manifestly sinking boat of the frequentistic collection of adhoc-eries, to argue[14] that “probability in quantum mechanics is frequentistic probability, and is defined as long-term frequency. Bayesians will have to explain how they handle that problem, and they are warned in advance.”[14]

Probability deals with the belief that an event may happen, given a particular state of information. It does not matter if the fundamental laws are ‘intrinsically probabilistic’, or if it is just a limitation of our present ignorance. The impact on our minds remains the same. If we think of two possible events resulting from a

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2To be more rigorous, simple laboratory experiments can be performed in conditions of repeatability[13], but thinking of repeating very complex particle physics experiments run for a decade makes no sense (even in principle!). Perhaps the remark “in principle” in the above quotation from Ref. [12] is to justify Monte Carlo simulation of the experiments. But one has to be aware that a Monte Carlo program is nothing but a collection of our best beliefs about the behaviour of the studied reaction, background reactions and apparatus.

3A similar desperate attempt is try to throw a bad shadow over Bayesian theory, saying that in this theory “frequency and probability are completely disconnected”[14], using as argument an ambiguous sentence picked up from the large Bayesian literature, and severed from its context.
quantum mechanics experiment, and say (after computing no matter how complicated calculations to also take into account detector effects) that $P(E_1) \gg P(E_2)$, this simply means that we feel more confident in $E_1$ than in $E_2$, or that we will be surprised if $E_2$ happens instead of $E_1$. If we have the opportunity to repeat the experiment we believe that events of the ‘class’ $E_1$ will happen more frequently than events of class $E_2$. This is what we find carefully reviewing the relevant literature and discussing with theorists: probability is ‘probability’, although it might be expressed in terms of expected frequencies, as discussed above. Take for example Hawking’s *A Brief History of Time*,[15] (which a statistician said should be called ‘a brief history of beliefs’, so frequently do the words belief, believe and synonyms appear in it). For example: “In general, quantum mechanics does not predict a single definite result for an observation. Instead, it predicts a number of different possible outcomes and tells us how likely each of these is”[15]. Looking further to the past, it is worth noting the concept of “degree of truth” introduced by von Weizsäcker, as reported by Heisenberg.[17] It is difficult to find any difference between this concept and the usual degree of belief, especially because both Heisenberg and von Weizsäcker were fully aware that “nature is earlier than man, but man is earlier than natural science”[17], in the sense that science is done by our brains, mediated by our senses. It is true that, reading some text books on quantum mechanics one gets the idea that “probability is frequentistic probability”[14], but one should remember the remarks at the beginning of this section, and the fact that many authors have used, uncritically, the dominant ideas on probability in the past decades. But some authors also try to account for probability of single events, instead of ‘repeated events’, and have to admit that this is possible if probability is meant as degree of belief.

5. Who is Afraid of Subjective Bayesian Theory?

“It is curious that, even when different workers are in substantially complete agreement on what calculations should be done, they may have radically different views as to what we are actually doing and why we are doing it.”[20] It is indeed surprising that strong criticisms of subjective probability come from people who essentially agree that probability represents “our degree of confidence”[21] and that Bayes’ theorem is the proper inferential tool. I would like to comment here on criticisms (and invitations to convert…) which I have received from objective Bayesian friends and colleagues, and which can be traced back essentially to the same source.[20] The main issue in the debate is the choice of the prior to enter in the Bayesian inference. I prefer subjective priors because they seem to me to
correspond more closely to the spirit of the Bayesian theory and the results of the
methods based on them are more reliable and never paradoxical \[5\]. Nevertheless,
I agree, in principle, that a “concept of a ‘minimal informative’ prior specification
– appropriately defined!” \[22\] can be useful in particular applications. The prob-
lem is that those who are not fully aware of the intentions and limits of the so
called reference priors tend to perceive the Bayesian approach as dogmatic. Let
us analyse, then, some of the criticisms.

- “Subjective Bayesians have settled into a position intermediate between or-
thodox statistics and the theory expounded here.” \[20\] I think exactly the
opposite. Now, it is obvious that frequentistic methods are conceptually a
mess, a collection of arbitrary prescriptions. But those who stick too strictly
to the theory expounded in Ref. \[20\] tend to give up the real (unavoidably
subjective!) knowledge of the problem in favour of mathematical con-
venience or blindly following the stance taken by the leading figures in their school of
thought. This is exactly what happens with practitioners using blessed ‘objec-
tive’ frequentistic ‘procedures’ (for example, see Ref. \[5\] for a discussion on
the misuse of Jeffreys’ priors).

- “While perceiving that probabilities cannot represent only frequencies, they
[subjective Bayesians] still regard sampling probabilities as representing fre-
cuencies of ‘random variables’”. \[20\] The name ‘random variable’ is avoided
by the most authoritative subjective Bayesians \[7\] and the terms ‘uncertain
(aleatoric) numbers’ and ‘aleatoric vectors’ (form multi-dimensional cases)
are currently used. Even the idea of ‘repeated events’ is rejected \[7\], as ev-
ey event is unique, though one might think of classes of analogous events to
which we can attribute the same conditional probability, but these events are
usually stochastically dependent (like the outcomes black and white in the six
box example of Ref. \[6\]). In this way the ideas of uncertainty and probabil-
ity are completely disconnected from that of randomness à la von Mises. \[23\]
Nevertheless, I admit that there are authors, including myself \[4\], who mix
the terms ‘uncertain numbers’ and ‘random variables’, to make life easier for
those who are not accustomed to the concept of uncertain numbers, since the
formal properties (like p.d.f., expected value, variance, etc) are the same for
the two objects.

- “Subjective Bayesians face an awkward ambiguity at the beginning of a prob-
lem, when one assigns prior probabilities. If these represent merely prior opin-
ions, then they are basically arbitrary and undefined”. \[20\] Here the confusion
between subjective and arbitrary, discussed above, is obvious.

- “It seems that only private introspection could assign them and different peo-
ple will make different assignments”. \[21\] No knowledge, no science, and there-
fore no probability, is conceivable if there is no brain to analyse the external
world. Fortunately there are no two identical brains (yet), and therefore no
two identical states of knowledge are conceivable, though intersubjectivity can
be achieved in many cases.

- “Our goal is that inferences are to be completely ‘objective’ in the sense that
two persons with the prior information must assign the same prior probabil-
ity.” This is a very naïve idealistic statement of little practical relevance.

- “The natural starting point in translating a number of pieces of prior information is the state of complete ignorance.” When should we define the state of complete ignorance? At conception or at birth? How much is learned and how much was already coded in the DNA?

6. Conclusions

To conclude, I think that none of the above criticisms is really justified. As for criticisms put forward by frequentists or by self-designed frequentistic practitioners (who are more Bayesian than they think they are) there is little more to comment in the context of this workshop. I am much more interested in making some final comments addressed to fellow Bayesians who do not share some of the ideas expounded here. I think that users and promoters of Bayesian methods of the different schools should make an effort to smooth the tones of the debate, because the points we have in common are without doubt many more, and more relevant, than those on which there is disagreement. Working on similar problems and exchanging ideas will certainly help us to understand each other. There is no denying that Maximum Entropy methods are very useful in solving many complicated practical problems, as this successful series of workshops has demonstrated. But I don’t see any real contradiction with coherence: I am ready to take seriously the result of any method, if the person responsible for the result is honest and is ready to make any combination of reversible bets based on the declared probabilities.

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