

```
% gda05_11
%
% parametric function passing thru distribution p(d1,m1)
% supports Figure 5.11
```

```
clear all;
```

```
% d1 variable
```

```
Nd1 = 101;
dlmin = 0;
dlmax = 5.0;
Dd1 = (dlmax-dlmin)/(Nd1-1);
d1 = dlmin + Dd1*[0:Nd1-1]';
```

```
% m1 variable
```

```
Nm1 = 101;
mlmin = 0;
mlmax = 5.0;
Dm1 = (mlmax-mlmin)/(Nm1-1);
m1 = mlmin + Dm1*[0:Nm1-1]';
```

```
% setup for distribution
```

```
P1=zeros(Nd1,Nm1);
dlbar = 2.25;
mlbar = 2.08;
bar = [dlbar, mlbar]';
sd1 = 0.5;
sm1 = 1;
C1 = diag( [sd1^2, sm1^2]' );
CI1 = inv(C1);
DC1 = det(C1);
norm1 = (1/(2*pi)) * (1/sqrt(DC1));
```

```
% tabulate distribution
```

```
for i=[1:Nm1]
for j=[1:Nd1]
    x1=[d1(i), m1(j)]' - bar;
    P1(i,j) = norm1*exp( -0.5 * x1'*CI1*x1 );
end
end
```

```
% axis for parametric curve
```

```
Ns = 51;
smin = 0;
smax = 5.0;
Ds = (smax-smin)/(Ns-1);
s = smin + Ds*[0:Ns-1]';
```

```
% parametric curve
```

```
dp = 1+s-2*(s/smax).^2;
mp = s;
```

```
% P on parametric curve
```

```
ipd = 1+floor((dp-dlmin)/Dd1);
ipm = 1+floor((mp-mlmin)/Dm1);
% insure indices in range
i=find(ipd<1);
ipd(i)=1;
i=find(ipd>Nd1);
```

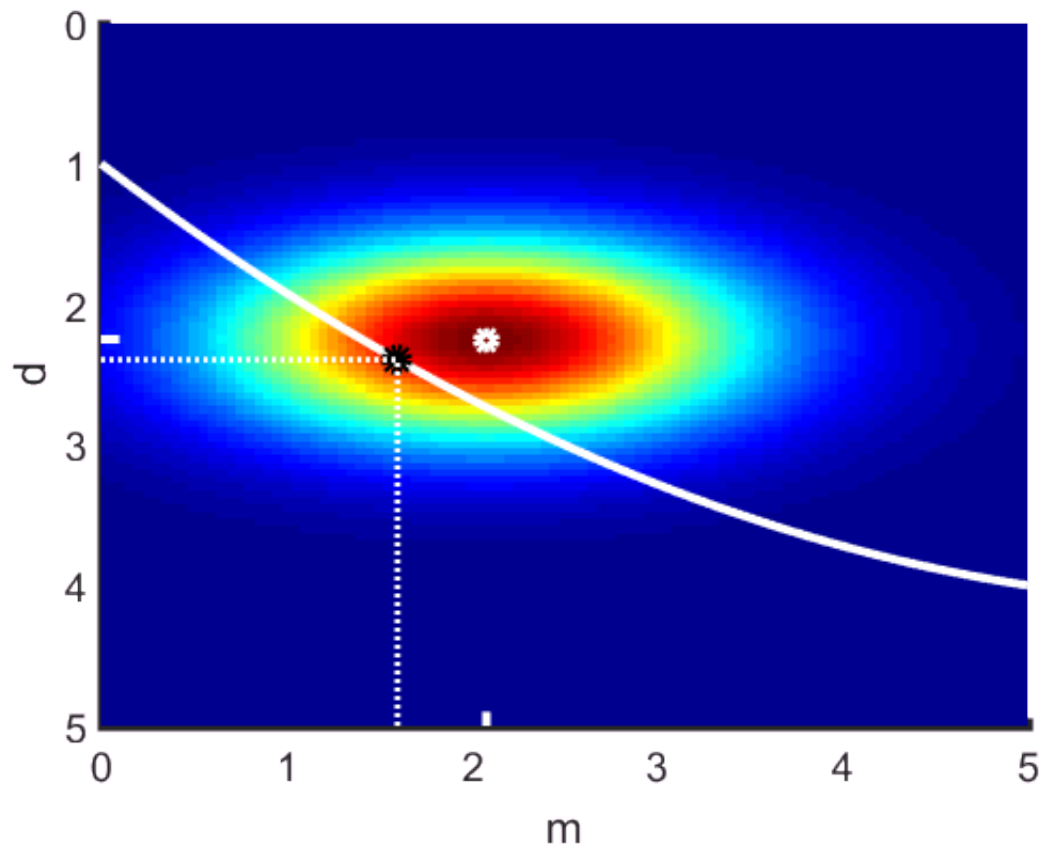
```

ipd(i)=Nd1;
i=find(ipm<1);
ipm(i)=1;
i=find(ipm>Nm1);
ipm(i)=Nm1;
Ps=zeros(Ns,1);
% evaluate P at indices
for i = [1:Ns]
    Ps(i) = P1(ipd(i), ipm(i));
end

% maximum along curve
[Pmax, ismax]=max(Ps);
dlsmax = dp(ismax);
mlsmax = mp(ismax);

% plot p(d1,m1) with parametric curve crossing it
figure(1);
clf;
set(gca,'LineWidth',3);
set(gca,'FontSize',14);
colormap('jet');
hold on;
axis( [dlmin, dlmax, mlmin, mlmax] );
axis ij;
imagesc( [dlmin, dlmax], [mlmin, mlmax], P1 );
plot( mlbar, dlbar, 'wo', 'LineWidth', 3 );
plot( [mlbar, mlbar], [dlmax, dlmax-0.1], 'w-', 'LineWidth', 3 );
plot( [mlmin, mlmin+0.1], [dlbar, dlbar], 'w-', 'LineWidth', 3 );
plot( mp, dp, 'w-', 'LineWidth', 3 );
plot( mlsmax, dlsmax, 'ko', 'LineWidth', 4);
plot( [mlmin, mlsmax], [dlsmax, dlsmax], 'w:', 'LineWidth', 2);
plot( [mlsmax, mlsmax], [dlmax, dlmax], 'w:', 'LineWidth', 2);
xlabel('m');
ylabel('d');

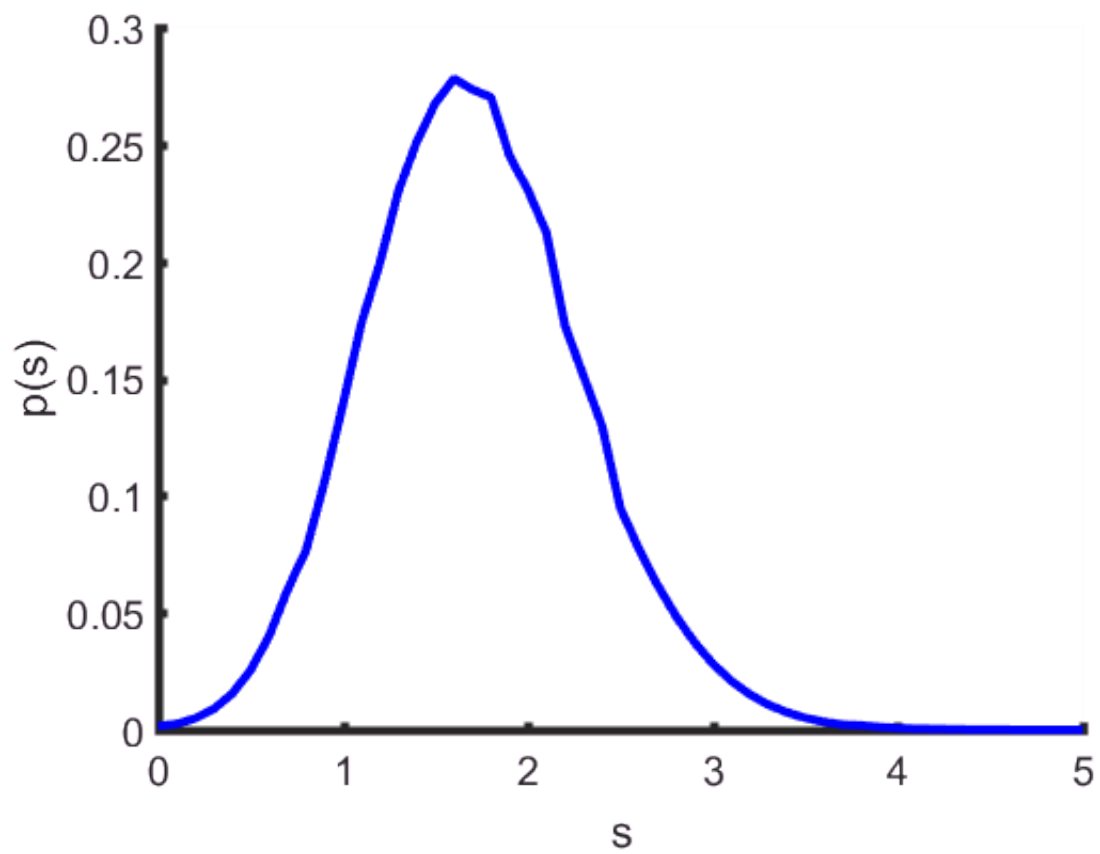
```



% Figure 5.11 (A) Prior joint probability density function $p(m,d)$ for model parameter m and datum d represents the idea that the model parameter is near its prior value map and the datum is near its observed value d_{obs} (white circle). The data and model parameters are believed to be related by an exact theory $d = g(m)$ (white curve). The estimated model parameter m_{est} and predicted datum d_{pre} fall on this curve at the point of maximum probability (black

% plot distribution as a function of arclength along curve

```
figure(2);
clf;
set(gca,'LineWidth',3);
set(gca,'FontSize',14);
hold on;
axis( [smin, smax, 0, 0.3] );
axis xy;
plot( s, Ps, 'b-', 'Linewidth', 3 );
xlabel('s');
ylabel('p(s)');
```



% Figure 5.11 (B) Probability density p evaluated along the curve. The MatLab script gda05_11.