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An essay towards solving a problem in the doctrine of chances Thomas Bayes, 1763

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LII. An Effay towards folving a Problem in the Doctrine of Chances. By the late Rev. Mr. Bayes, F. R. S. communicated by Mr. Price, in a Letter to John Canton, A. M. F. R. S.

Dear Sir,

Read Dec. 23, Now fend you an effay which I have 1763. found among the papers of our deceafed friend Mr. Bayes, and which, in my opinion, has great merit, and well deferves to be preferved. Experimental philosophy, you will find, is nearly interested in the subject of it; and on this account there seems to be particular reason for thinking that a communication of it to the Royal Society cannot be improper.

He had, you know, the honour of being a member of that illuftrious Society, and was much efteemed by many in it as a very able mathematician. In an introduction which he has writ to this Effay, he fays, that his defign at first in thinking on the subject of it was, to find out a method by which we might judge concerning the probability that an event has to happen, in given circumstances, upon supposition that we know nothing concerning it but that, under the same circum-

[371] circumstances, it has happened a certain number of times, and failed a certain other number of times. He adds, that he foon perceived that it would not be very difficult to do this, provided fome rule could be found according to which we ought to effimate the chance that the probability for the happening of an event perfectly unknown, fhould lie between any two named degrees of probability, antecedently to any experiments made about it; and that it appeared to him that the rule must be to suppose the chance the same that it should lie between any two equidifferent degrees; which, if it were allowed, all the reft might be eafily calculated in the common method of proceeding in the doctrine of chances. Accordingly, I find among his papers a very ingenious folution of this problem in this way. But he afterwards confidered, that the postulate on which he had argued might not perhaps be looked upon by all as reafonable; and therefore he chose to lay down in another form the proposition in which he thought the folution of the problem is contained, and in a *fcholium* to fubjoin the reasons why he thought so, rather than to take into his mathematical reasoning any thing that might admit difpute. This, you will observe, is the method which he has purfued in this effay.

Every judicious perfon will be fenfible that the problem now mentioned is by no means merely a curious speculation in the doctrine of chances, but neceffary to be folved in order to a fure foundation for all our reasonings concerning past facts, and what is likely to be hereafter. Common fense is indeed fufficient to fhew us that, from the observation of what has in former inftances been the confequence of a certain caufe 5

caufe or action, one may make a judgment what is likely to be the confequence of it another time, and that the larger number of experiments we have to fupport a conclusion, fo much the more reason we have to take it for granted. But it is certain that we cannot determine, at least not to any nicety, in what degree repeated experiments confirm a conclusion, without the particular discussion of the beforementioned problem; which, therefore, is neceffary to be confidered by any one who would give a clear account of the ftrength of analogical or inductive reasoning; concerning, which at prefent, we feem to know little more than that it does fometimes in fact convince us, and at other times not; and that, as it is the means of equainting us with many truths, of which otherwife we must have been ignorant; fo it is, in all probability, the fource of many errors, which perhaps might in fome measure be avoided, if the force that this fort of reafoning ought to have with us were more diffinctly and clearly underftood.

These observations prove that the problem enquired after in this effay is no less important than it is curious. It may be fafely added, I fancy, that it is also a problem that has never before been folved. Mr. De Moivre, indeed, the great improver of this part of mathematics, has in his *Laws of chance* *, after Bernoulli, and to a greater degree of exactness, given rules to find the probability there is, that if a very great number of trials be made concerning any event,

* See Mr. De Moivre's Doctrine of Chances, p. 243, &c. He has omitted the demonstrations of his rules, but these have been fince fupplied by Mr. Simpson at the conclusion of his treatife on The Nature and Laws of Chance.

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the proportion of the number of times it will happen, to the number of times it will fail in those trials, fhould differ lefs than by fmall affigned limits from the proportion of the probability of its happening to the probability of its failing in one fingle trial. But I know of no perfon who has fhewn how to deduce the folution of the converse problem to this; namely, " the number of times an unknown event " has happened and failed being given, to find the " chance that the probability of its happening fhould " lie fomewhere between any two named degrees of " probability." What Mr. De Moivre has done therefore cannot be thought fufficient to make the confideration of this point unneceffary : efpecially, as the rules he has given are not pretended to be rigoroufly exact, except on fuppofition that the number of trials made are infinite; from whence it is not obvious how large the number of trials must be in order to make them exact enough to be depended on in practice.

Mr. De Moivre calls the problem he has thus folved, the hardeft that can be proposed on the subject of chance. His folution he has applied to a very important purpose, and thereby shewn that those a remuch mistaken who have infinuated that the Doctrine of Chances in mathematics is of trivial confequence, and cannot have a place in any ferious enquiry *. The purpose I mean is, to shew what reason we have for believing that there are in the constitution of things fixt laws according to which events happen, and that, therefore, the frame of the world must be

* See his Doctrine of Chances, p. 252, &c.

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the effect of the wifdom and power of an intelligent caufe; and thus to confirm the argument taken from final caufes for the existence of the Deity. It will be eafy to fee that the converse problem folved in this effay is more directly applicable to this purpose; for it so with distinctness and precision, in every cafe of any particular order or recurrency of events, what reason there is to think that such recurrency or order is derived from stable caufes or regulations innature, and not from any of the irregularities of chance.

The two laft rules in this effay are given without the deductions of them. I have chofen to do this becaufe thefe deductions, taking up a good deal of room, would fwell the effay too much; and alfo becaufe thefe rules, though of confiderable ufe, do not anfwer the purpofe for which they are given as perfectly as could be wifhed. They are however ready to be produced, if a communication of them fhould be thought proper. I have in fome places writ fhort notes, and to the whole I have added an application of the rules in the effay to fome particular cafes, in order to convey a clearer idea of the nature of the problem, and to fhew how far the folution of it has been carried.

I am fenfible that your time is fo much taken up that I cannot reafonably expect that you fhould minutely examine every part of what I now fend you. Some of the calculations, particularly in the Appendix, no one can make without a good deal of labour. I have taken fo much care about them, that I believe there can be no material error in any of them; but fhould there be any fuch errors, I am the only perfon who ought to be confidered as anfwerable for them.

Mr.

Mr. Bayes has thought fit to begin his work with a brief demonstration of the general laws of chance. His reafon for doing this, as he fays in his introduction, was not merely that his reader might not have the trouble of fearching elfewhere for the principles on which he has argued, but because he did not know whither to refer him for a clear demonstration of them. He has also made an apology for the peculiar definition he has given of the word chance or probability. His defign herein was to cut off all dispute about the meaning of the word, which in common language is used in different fenses by perfons of different opinions, and according as it is applied to past or future facts. But whatever different fenses it may have, all (he observes) will allow that an expectation depending on the truth of any past fact, or the happening of any future event, ought to be estimated fo much the more valuable as the fact is more likely to be true, or the event more likely to happen. Inftead therefore, of the proper fense of the word probability, he has given that which all will allow to be its proper measure in every cafe where the word is used. But it is time to conclude this letter. Experimental philosophy is indebted to you for feveral discoveries and improvements; and, therefore, I cannot help thinking that there is a peculiar propriety in directing to you the following effay and appendix. That your enquiries may be rewarded with many further fucceffes, and that you may enjoy every every valuable bleffing, is the fincere with of, Sir,

your very humble fervant,

Newington-Green, Nov. 10, 1763.

Richard Price.

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PROBLEM.

Given the number of times in which an unknown event has happened and failed: Required the chance that the probability of its happening in a fingle trial lies fomewhere between any two degrees of probability that can be named.

SECTION I.

DEFINITION 1. Several events are *in*confistent, when if one of them happens, none of the reft can.

2. Two events are *contrary* when one, or other of them muft; and both together cannot happen.

3. An event is faid to *fail*, when it cannot happen; or, which comes to the fame thing, when its contrary has happened.

4. An event is faid to be determined when it has either happened or failed.

5. The *probability of any event* is the ratio between the value at which an expectation depending on the happening of the event ought to be computed, and the value of the thing expected upon it's happening.

6. By chance I mean the fame as probability.

7. Events are independent when the happening of any one of them does neither increase nor abate the probability of the reft.

PROP. I.

When feveral events are inconfiftent the probability of the happening of one or other of them is the fum of the probabilities of each of them.

Suppose

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Suppose there be three such events, and which ever of them happens I am to receive N, and that the probability of the 1ft, 2d, and 3d are respectively $\frac{a}{N}$, $\frac{b}{N}$, $\frac{c}{N}$. Then (by the definition of probability) the value of my expectation from the 1ft will be *a*, from the 2d *b*, and from the 3d *c*. Wherefore the value of my expectations from all three will be a + b + c. But the fum of my expectations from all three is in this case an expectation of receiving N upon the happening of one or other of them. Wherefore (by definition 5) the probability of one or other of them is $\frac{a+b+c}{N}$ or $\frac{a}{N} + \frac{b}{N} + \frac{c}{N}$. The fum of the probabilities of each of them.

Corollary. If it be certain that one or other of the three events muft happen, then a + b + c= N. For in this cafe all the expectations together amounting to a certain expectation of receiving N, their values together muft be equal to N. And from hence it is plain that the probability of an event added to the probability of its failure (or of its contrary) is the ratio of equality. For thefe are two inconfiftent events, one of which neceffarily happens. Wherefore if the probability of an event is $\frac{P}{N}$ that of it's failure will be $\frac{N-P}{N}$.

PROP. 2.

If a perfon has an expectation depending on the happening of an event, the probability of the event is to the probability of its failure as his lofs if it fails to his gain if it happens.

Suppose a perfon has an expectation of receiving N, depending on an event the probability of which

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is $\frac{P}{N}$. Then (by definition 5) the value of his expectation is P, and therefore if the event fail, he lofes that which in value is P; and if it happens he receives N, but his expectation ceafes. His gain therefore is N—P. Likewife fince the probability of the event is $\frac{P}{N}$, that of its failure (by corollary prop. 1) is $\frac{N-P}{N}$. But $\frac{P}{N}$ is to $\frac{N-P}{N}$ as P is to N—P, i. e. the probability of the event is to the probability of it's failure, as his lofs if it fails to his gain if it happens.

PROP. 3.

The probability that two fubsequent events will both happen is a ratio compounded of the probability of the 1st, and the probability of the 2d on supposition the 1st happens.

Suppose that, if both events happen, I am to receive N, that the probability both will happen is $\frac{1}{N}$, that the 1ft will is $\frac{a}{N}$ (and confequently that the 1ft will not is $\frac{N-a}{N}$ and that the 2d will happen upon fupposition the 1st does is $\frac{b}{N}$. Then (by definition 5) P will be the value of my expectation, which will become b if the 1st happens. Confequently if the 1st happens, my gain by it is b—P, and if it fails my lofs is P. Wherefore, by the foregoing proposition, $\frac{n}{N}$ is to N-a $\frac{1}{N}$, i. e. *a* is to N—*a* as P is to *b*—P. Wherefore (componendo inverse) a is to N as P is to b. But the ratio of P to N is compounded of the ratio of P to b, and that of b to N. Wherefore the fame 5

fame ratio of P to N is compounded of the ratio of a to N and that of b to N, i. e. the probability that the two fubsequent events will both happen is compounded of the probability of the 1ft and the probability of the 2d on fuppofition the 1ft happens.

Corollary. Hence if of two fubfequent events the probability of the 1ft be $\frac{a}{N}$, and the probability of both together be $\frac{P}{N}$, then the probability of the 2d on fuppofition the 1ft happens is $\frac{P}{a}$.

P R O P. 4.

If there be two fubfequent events to be determined every day, and each day the probability of the 2d is $\frac{b}{N}$ and the probability of both $\frac{P}{N}$, and I am to receive N if both the events happen the 1st day on which the 2d does; I fay, according to these conditions, the probability of my obtaining N is $\frac{P}{L}$. For if not, let the probability of my obtaining N be $\frac{\pi}{N}$ and let y be to x as N-b to N. Then fince $\frac{x}{N}$ is the probability of my obtaining N (by definition I) x is the value of my expectation. And again, becaufe according to the foregoing conditions the 1ft day I have an expectation of obtaining N depending on the happening of both the events together, the probability of which is $\frac{1}{N}$, the value of this expectation is P. Likewife, if this coincident fhould not happen I have an expectation of being reinftated in my former circumftances, i.e. of receiving that which in value is x depending

pending on the failure of the 2d event the probability of which (by cor. prop. 1) is $\frac{N-b}{N}$ or $\frac{y}{x}$, because y is to x as N—b to N. Wherefore fince x is the thing expected and $\frac{y}{x}$ the probability of obtaining it, the value of this expectation is y. But these two last expectations together are evidently the same with my original expectation, the value of which is x, and therefore P + y = x. But y is to x as N—b is to N. Wherefore x is to P as N is to b, and $\frac{x}{N}$ (the probability of my obtaining N) is $\frac{P}{b}$.

Cor. Suppose after the expectation given me in the foregoing proposition, and before it is at all known whether the 1ft event has happened or not, I should find that the 2d event has happened; from hence I can only infer that the event is determined on which my expectation depended, and have no reafon to efteem the value of my expectation either greater or lefs than it was before. For if I have reason to think it lefs, it would be reafonable for me to give fomething to be reinftated in my former circumftances, and this over and over again as often as I should be informed that the 2d event had happened, which is evidently abfurd. And the like abfurdity plainly follows if you fay I ought to fet a greater value on my expectation than before, for then it would be reafonable for me to refuse something if offered me upon condition I would relinquish it, and be reinstated in my former circumstances; and this likewife over and over again as often as (nothing being known concerning the 1st event) it should appear that the 2d had happened. Notwithstanding therefore this discovery that the 2d event event has happened, my expectation ought to be efteemed the fame in value as before, i. e. x, and confequently the probability of my obtaining N is (by definition 5) ftill $\frac{x}{N}$ or $\frac{P}{b}$ *. But after this difcovery the probability of my obtaining N is the probability that the 1ft of two fubfequent events has happened upon the fuppofition that the 2d has, whofe probabilities were as before fpecified. But the probability that an event has happened is the fame as the probability I have to guefs right if I guefs it has happened. Wherefore the following propofition is evident.

PROP. 5.

If there be two fubfequent events, the probability of the 2d $\frac{b}{N}$ and the probability of both together $\frac{P}{N}$, and it being 1ft difcovered that the 2d event has happened, from hence I guess that the 1ft event has alfo happened, the probability I am in the right is $\frac{P}{b}$. P R O P.

* What is here faid may perhaps be a little illuftrated by confidering that all that can be loft by the happening of the 2d event is the chance I fhould have had of being reinftated in my former circumftances, if the event on which my expectation depended had been determined in the manner expressed in the proposition. But this chance is always as much *against* me as it is for me. If the If event happens, it is *against* me, and equal to the chance for the 2d event's failing. If the ift event does not happen, it is for me, and equal also to the chance for the 2d event's failing. The lofs of it, therefore, can be no difadvantage.

.+ What is proved by Mr. Bayes in this and the preceding propolition is the fame with the anfwer to the following queftion. What is the probability that a certain event, when it happens, will Vol. LIII. D d d be

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PROP. 6.

The probability that feveral independent events fhall all happen is a ratio compounded of the probabilities of each.

For from the nature of independent events, the probability that any one happens is not altered by the happening or failing of any of the reft, and confequently the probability that the 2d event happens on fuppofition the 1ft does is the fame with its original probability; but the probability that any two events happen is a ratio compounded of the probability of the Ift event, and the probability of the 2d on supposition the 1ft happens by prop. 3. Wherefore the probability that any two independent events both happen is a ratio compounded of the probability of the 1ft and the probability of the 2d. And in like manner confidering the 1ft and 2d event together as one event; the probability that three independent events all happen is a ratio compounded of the probability that the two Ift both happen and the probability of the 3d. And thus you

be accompanied with another to be determined at the fame time? In this cafe, as one of the events is given, nothing can be due for the expectation of it; and, confequently, the value of an expectation depending on the happening of both events muft be the fame with the value of an expectation depending on the happening of one of them. In other words; the probability that, when one of two events happens, the other will, is the fame with the probability of this other. Call x then the probability of this other, and if $\frac{b}{N}$ be the probability of the given event, and $\frac{p}{N}$ the probability of both, becaufe $\frac{p}{N} = \frac{b}{N} \times x$, $x = \frac{p}{b} =$ the probability mentioned in thefe propositions.

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may proceed if there be ever fo many fuch events; from whence the proposition is manifest.

Cor. 1. If there be feveral independent events, the probability that the 1ft happens the 2d fails, the 3d fails and the 4th happens, &c. is a ratio compounded of the probability of the 1ft, and the probability of the failure of the 2d, and the probability of the failure of the 3d, and the probability of the 4th, &c. For the failure of an event may always be confidered as the happening of its contrary.

Cor. 2. If there be feveral independent events, and the probability of each one be a, and that of its failing be b, the probability that the 1ft happens and the 2d fails, and the 3d fails and the 4th happens, &cc. will be abba, &cc. For, according to the algebraic way of notation, if a denote any ratio and b another, abba denotes the ratio compounded of the ratios a, b, b, a. This corollary therefore is only a particular cafe of the foregoing.

Definition. If in confequence of certain data there arifes a probability that a certain event fhould happen, its happening or failing, in confequence of thefe data, I call it's happening or failing in the 1ft trial. And if the fame data be again rerepeated, the happening or failing of the event in confequence of them I call its happening or failing in the 2d trial; and fo on as often as the fame data are repeated. And hence it is manifest that the happening or failing of the fame event in fo many diffetrials, is in reality the happening or failing of to many diffinct independent events exactly fimilar to each other.

PROP.

P R O P. 7.

If the probability of an event be a, and that of its failure be b in each fingle trial, the probability of its happening p times, and failing q times in p+q trials is $E a^{i} b^{i}$ if E be the coefficient of the term in which occurs $a^{i} b^{i}$ when the binomial $\overline{a+b} e^{k+q}$ is expanded.

For the happening or failing of an event in different trials are fo many independent events. Wherefore (by cor. 2. prop. 6.) the probability that the event happens the 1st trial, fails the 2d and 3d, and happens the 4th, fails the 5th, &c. (thus happening and failing till the number of times it happens be p and the number it fails be q) is abbab &c. till the number of a's be p and the number of b's be q, that is; 'tis a^p b^q. In like manner if you confider the event as happening p times and failing q times in any other particular order, the probability for it is $a^{p} b^{q}$; but the number of different orders according to which an event may happen or fail, fo as in all to happen p times and fail q, in p + q trials is equal to the number of permutations that *a a a a b b b* admit of when the number of a's is p, and the number of b's is q. And this number is equal to E, the coefficient of the term in which occurs $a^p b^q$ when a + b p + q is expanded. The event therefore may happen p times and fail q in p + q trials E different ways and no more, and its happening and failing these feveral different ways are fo many inconfistent events, the probability for each of which is $a^p b^q$, and therefore by prop.

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prop. 1. the probability that fome way or other it happens p times and fails q times in p + q trials is E $a^p b^q$.

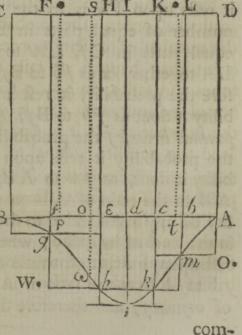
SECTION II.

Postulate. 1. I Suppose the square table or plane A B C D to be so made and levelled, that if either of the balls o or W be thrown upon it, there shall be the same probability that it rests upon any one equal part of the plane as another, and that it must necessfarily rest somewhere upon it.

2. I suppose that the ball W shall be 1st thrown, and through the point where it refts a line os shall be drawn parallel to AD, and meeting CD and AB in s and o; and that afterwards the ball O shall be thrown p + q or n times, and that its refting between AD and os after a single throw be called the happening of the event M in a single trial. These things supposed,

Lem. 1. The proba-C bility that the point o will fall between any two points in the line A B is the ratio of the diftance between the two points to the whole line A B.

Let any two points be named, as f and bin the line AB, and B through them parallel to A D draw fF, bLmeeting C D in F and L. Then if the rectangles C f, F b, L A are



commenfurable to each other, they may each be divided into the fame equal parts, which being done, and the ball W thrown, the probability it will reft fomewhere upon any number of these equal parts will be the fum of the probabilities it has to reft upon each one of them, because its refting upon any different parts of the plane AC are fo many inconfistent events; and this fum, becaufe the probability it should reft upon any one equal part as another is the fame, is the probability it should reft upon any one equal part multiplied by the number of parts. Confequently, the probability there is that the ball W fhould reft fomewhere upon Fb is the probability it has to reft upon one equal part multiplied by the number of equal parts in Fb; and the probability it refts fomewhere upon Cf or LA, i.e. that it dont reft upon Fb (because it must reft somewhere upon A C) is the probability it refts upon one equal part multiplied by the number of equal parts in Cf, LA taken together. Wherefore, the probability it refts upon Fb is to the probability it dont as the number of equal parts in Fb is to the number of equal parts in Cf, LA together, or as Fb to Cf, LA together, or as fb to Bf, Ab together. Wherefore the probability it reft upon Fb is to the probability it dont as fb to Bf, Ab together. And (componendo inverse) the probability it refts upon Fb is to the probability it refts upon F b added to the probability it dont, as f b to A B, or as the ratio of f b to A B to the ratio of A B to A B. But the probability of any event added to the probability of its failure is the ratio of equality; wherefore, the probability it reft upon Fb is to the ratio of equality as the ratio of fb to AB to the ratio of AB to AB, or the ratio of equality; and therefore the probability it reft upon Fb

F b is the ratio of fb to AB. But ex by pothefi according as the ball W falls upon F b or not the point o will lie between f and b or not, and therefore the probability the point o will lie between f and b is the ratio of fb to AB.

Again; if the rectangles Cf, Fb, LA are not commenfurable, yet the laft mentioned probability can be neither greater nor lefs than the ratio of fb to A B; for, if it be lefs, let it be the ratio of fc to AB, and upon the line fb take the points p and t, fo that pt fhall be greater than fc, and the three lines Bp, pt, tA commenfurable (which it is evident may be always done by dividing A B into equal parts lefs than half cb, and taking p and t the nearest points of division to f and c that lie upon fb). Then becaufe Bp, pt, tA are commenfurable, fo are the rectangles C p, D t, and that upon p t compleating the fquare AB. Wherefore, by what has been faid, the probability that the point o will lie between p and t is the ratio of pt to A B. But if it lies between p and t it must lie between f and b. Wherefore, the probability it fhould lie between f and b cannot be lefs than the ratio of pt to AB, and therefore must be greater than the ratio of fc to AB (fince pt is greater than fc). And after the fame manner you may prove that the forementioned probability cannot be greater than the ratio of fb to AB, it must therefore be the fame.

Lem. 2. The ball W having been thrown, and the line os drawn, the probability of the event M in a fingle trial is the ratio of A o to A B.

For, in the fame manner as in the foregoing lemma, the probability that the ball *o* being thrown fhall reft

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reft fomewhere upon Do or between AD and so is is the ratio of Ao to AB. But the refting of the ball o between AD and so after a fingle throw is the happening of the event M in a fingle trial. Wherefore the lemma is manifest.

P R O P. 8.

If upon BA you crect the figure Bg bikmA whofe property is this, that (the bafe BA being divided into any two parts, as Ab, and Bb and at the point of division b a perpendicular being erected and terminated by the figure in m; and y, x, r reprefenting respectively the ratio of bm, Ab, and Bb to AB, and E being the the coefficient of the term in which occurs $a^p b^q$ when the binomial $a + b p^{p+q}$ is expanded) $y = E x^p r^q$. I fay that before the ball W is thrown, the probability the point o fhould fall between f and b, any two points named in the line A B, and withall that the event M fhould happen ptimes and fail q in p + q trials, is the ratio of fgbikmb, the part of the figure BgbikmA intercepted between the perpendiculars fg, bm raifed upon the line A B, to C A the fquare upon A B.

DEMONSTRATION.

For if not; Ift let it be the ratio of D a figure greater than fg bikmb to CA, and through the points e, d, c draw perpendiculars to fb meeting the curve A migB in b, i, k; the point d being fo placed that di fhall be the longeft of the perpendi-5 culars culars terminated by the line fb, and the curve A m ig B; and the points e, d, c being fo many and fo placed that the rectangles, bk, ci, ei, fb taken together fhall differ lefs from fgbikmb than D does; all which may be eafily done by the help of the equation of the curve, and the difference between D and the figure fgbikmb given. Then fince di is the longeft of the perpendicular ordinates that infift upon fb, the reft will gradually decrease as they are farther and farther from it on each fide, as appears from the conftruction of the figure, and confequently eb is greater than gf or any other ordinate that infifts upon ef.

Now if Ao were equal to Ae, then by lem. 2. the probability of the event M in a fingle trial would be the ratio of A e to A B, and confequently by cor. Prop. 1. the probability of it's failure would be the ratio of Be to AB. Wherefore, if x and r be the two forementioned ratios respectively, by Prop. 7. the probability of the event M happening p times and failing q in p + q trials would be $E x^{p} r^{q}$. But x and r being refpectively the ratios of Ae to ABand Be to AB, if y is the ratio of eb to AB, then, by conftruction of the figure A i B, $y = E x^{p} r^{q}$. Wherefore, if A o were equal to A e the probability of the event M happening p times and failing q in p - q trials would be y, or the ratio of e b to A B. And if A o were equal to A f, or were any mean between A e and A f, the laft mentioned probability for the fame reafons would be the ratio of fg or fome other of the ordinates infifting upon ef, to A.B. But e b is the greateft of all the ordinates that infift upon ef. Wherefore, upon supposition the point should lie VOL. LIII. Eee any

any where between f and e, the probability that the event M happens p times and fails q in p - p - q trials can't be greater than the ratio of eb to AB. There then being these two subsequent events, the If that the point o will lie between e and f, the 2d that the event M will happen p times and fail q in p + q trials, and the probability of the 1ft (by lemma ift) is the ratio of ef to AB, and upon fupposition the 1st happens, by what has been now proved, the probability of the 2d cannot be greater than the ratio of eb to AB, it evidently follows (from Prop. 3.) that the probability both together will happen cannot be greater than the ratio compounded of that of ef to AB and that of eb to AB, which compound ratio is the ratio of fb to CA. Wherefore, the probability that the point o will lie between f and e, and the event M happen p times and fail q, is not greater than the ratio of fb to CA. And in like, manner the probability the point o will lie between e and d, and the event M happen and fail as before, cannot be greater than the ratio of ei to CA. And again, the probability the point o will lie between d and c, and the event M happen and fail as before, cannot be greater than the ratio of ci to CA. And laftly, the probability that the point o will lie between c and b, and the event M happen and fail as before, cannot be greater than the ratio of b k to CA. Add now all these feveral probabilities together, and their fum (by Prop. 1.) will be the probability that the point will lie fomewhere between f and b, and the event M happen p times and fail q in p - q trials. Add likewife the correspondent ratios together, and their fum will be the ratio of the fum of the antecedents to to their common confequent, i. e. the ratio of fb, ei, ci, bk together to CA; which ratio is lefs than that of D to CA, becaufe D is greater than fb, ei, ci, bk together. And therefore, the probability that the point o will lie between f and b, and withal that the event M will happen p times and fail q in p + q trials, is lefs than the ratio of D to CA; but it was fuppofed the fame which is abfurd. And in like manner, by inferibing rectangles within the figure, as eg, db, dk, cm, you may prove that the laft mentioned probability is greater than the ratio of any figure lefs than fg bikmb to CA.

Wherefore, that probability must be the ratio of $fg \ bi \ kmb$ to CA.

Cor. Before the ball W is thrown the probability that the point o will lie fomewhere between A and B, or fomewhere upon the line A B, and withal that the event M will happen p times, and fail q in p + qtrials is the ratio of the whole figure A *i* B to C A. But it is certain that the point o will lie fomewhere upon A B. Wherefore, before the ball W is thrown the probability the event M will happen p times and fail q in p + q trials is the ratio of A *i* B to C A.

PROP. 9.

If before any thing is difcovered concerning the place of the point o, it fhould appear that the event M had happened p times and failed q in p + q trials, and from hence I guess that the point o lies between any two points in the line A B, as f and b, and confequently that the probability of the event M in a fingle trial was formewhere between the ratio of A b to A B and that of A f to A B: the probability I am in E c e 2 the the right is the ratio of that part of the figure A i Bdefcribed as before which is intercepted between perpendiculars erected upon A B at the points fand b, to the whole figure A i B.

For, there being thefe two fubfequent events, the first that the point o will lie between f and b; the fecond that the event M should happen p times and fail q in p + q trials; and (by cor. prop. 8.) the original probability of the fecond is the ratio of A i B to C A, and (by prop. 8.) the probability of both is the ratio of f g h im b to C A; wherefore (by prop. 5) it being first discovered that the fecond has happened, and from hence I guess that the first has happened also, the probability I am in the right is the ratio of f g h im b to A i B, the point which was to be proved.

Cor. The fame things fuppofed, if I guess that the probability of the event M lies fomewhere between o and the ratio of A b to A B, my chance to be in the right is the ratio of A b m to A i B.

SCHOLIUM.

area or the manner of them

From the preceding proposition it is plain, that in the case of fuch an event as I there call M, from the number of times it happens and fails in a certain number of trials, without knowing any thing more concerning it, one may give a guess whereabouts it's probability is, and, by the usual methods computing the magnitudes of the areas there mentioned, see the chance that the guess is right. And that the same rule is the proper one to be used in the case of an event concerning the probability of which we

we abfolutely know nothing antecedently to any trials made concerning it, feems to appear from the following confideration; viz. that concerning fuch an event I have no reason to think that, in a certain number of trials, it fhould rather happen any one poffible number of times than another. For, on this account, I may justly reason concerning it as if its probability had been at first unfixed, and then determined in fuch a manner as to give me no reafon to think that, in a certain number of trials, it fhould rather happen any one poffible number of times than another. But this is exactly the cafe of the event M. For before the ball W is thrown, which determines it's probability in a fingle trial, (by cor. prop. 8.) the probability it has to happen p times and fail q in p + q or n trials is the ratio of A i B to CA, which ratio is the fame when p + q or n is given, whatever number p is; as will appear by computing the magnitude of A i B by the method * of fluxions. And confequently before the place of the point o is difcovered or the number of times the event M has happened in n trials, I can have no reafon to think it should rather happen one poffible number of times than another.

In what follows therefore I shall take for granted that the rule given concerning the event M in prop. 9. is also the rule to be used in relation to any event concerning the probability of which nothing

* It will be proved prefently in art. 4. by computing in the method here mentioned that A i B contracted in the ratio of E to I is to C A as I to $n+1 \times E$: from whence it plainly follows that, antecedently to this contraction, A i B muft be to C A in the ratio of I to n+1, which is a conftant ratio when n is given, whatever p is.

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at all is known antecedently to any trials made or obferved concerning it. And fuch an event I shall call an unknown event.

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Cor. Hence, by fuppoling the ordinates in the figure A i B to be contracted in the ratio of E to one, which makes no alteration in the proportion of the parts of the figure intercepted between them, and applying what is faid of the event M to an unknown event, we have the following proposition, which gives the rules for finding the probability of an event from the number of times it actually happens and fails.

P R O P. 10.

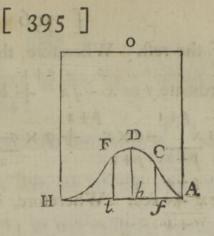
If a figure be defcribed upon any bafe AH (Vid. Fig.) having for it's equation $y = x^p r^q$; where y, x, r are respectively the ratios of an ordinate of the figure infifting on the bafe at right angles, of the fegment of the bafe intercepted between the ordinate and A the beginning of the base, and of the other fegment of the bafe lying between the ordinate and the point H, to the base as their common consequent. I fay then that if an unknown event has happened p times and failed q in p + q trials, and in the bafe A H taking any two points as f and t you erect the ordinates fc, t F at right angles with it, the chance that the probability of the event lies fomewhere between the ratio of Af to AH and that of At to A H, is the ratio of t F C f, that part of the beforedefcribed figure which is intercepted between the two ordinates, to ACFH the whole figure infifting on the bafe AH.

This is evident from prop. 9. and the remarks made in the foregoing fcholium and corollary.

Now

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Now, in order to reduce the foregoing rule to practice, we must find the value of the area of the figure defcribed and the feveral parts of it feparated, by ordinates perpendicular to its base. For



which purpofe, fuppofe A H = I and HO the fquare upon A H likewife = 1, and Cf will be = y, and Af = x, and Hf = r, becaufe y, x and r denote the ratios of Cf, Af, and Hf refpectively to A H. And by the equation of the curve $y = x^{p}r^{q}$ and (becaufe Af + f H = AH) r + x = I. Wherefore $y = x^{p} \times I - x$ $q = x^{p} - qx + q \times q - I \times x - q$ $x q - I \times q - 2 \times x + k$ &c. Now the abfciffe being x and the ordinate x the correspondent area is x (by prop. 10. caf. I. Quadrat. Newt.) * and the ordip + 1p + 2(by prop. 10. caf. I. Quadrat. Newt.) * and in like manp + 2

* Tis very evident here, without having recourfe to Sir Ifaac Newton, that the fluxion of the area ACf being $y\dot{x} = x^{p}\dot{x} - p + 1$ p+1 p+2 $qx \dot{x} + q \times q - 1 x \dot{x}$ &c. the fluent or area itfelf is $x^{p+1} - q \times x^{p+2} + q \times q - 1 \times x^{p+3}$ &c. p+1 p+2 p+3 &c.

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ner of the reft. Wherefore, the abfciffe being x and the ordinate y or $x^{p} - qx^{p+1} + \&c$. the correspondent area is $\frac{p+1}{p+1} \xrightarrow{p+2} q \times \frac{q-1}{2} \times \frac{p+3}{p+3} - q \times \frac{q-1}{2} \times \frac{q-1}{2}$ Scc. fet down in Art. 11. as the v4th of the $q-2 \times x + \&c.$ Wherefore, if x = Af = Af, HAO OF A C / to HO; as will cally be 4+ dy pit-The in the former infreed of r its value 1-w, and and y = Cf = Cf, then ACf = ACf = xIt ower OH. Or, more readi HAy comparing the fluxions of the two feit+ q and in the is+ q initead $-q \times x + q \times q - 1 \times x - \delta cc.$ 2 p+3 p+2 From which equation, if q be a fmall number, it is eafy to find the value of the ratio of ACf to HO. and in like manner as that was found out, it will appear that the ratio of HCf to HO is $r - p \times$ $\frac{q+2}{r} + p \times p-1 \times r \xrightarrow{q+3} - p \times p-1 \times p-2 \times r \xrightarrow{q+4} \&c.$ $\frac{q+2}{q+2} \xrightarrow{2} \frac{q+3}{q+3} = \frac{p}{2} \times p-2 \times r \xrightarrow{q+4} \&c.$ which feries will confift of few terms and therefore is to be used when p is fmall. 2. The fame things supposed as before, the ratio of ACf to HO is $\frac{p+i}{p+i} + \frac{q}{p+i} \times \frac{p+2}{p+i} + \frac{q}{p+2} \times \frac{p+2}{p+2} + \frac{q}{p+i} \times \frac{p+2}{p+2} + \frac{q}{p+i} \times \frac{q}{p+i} + \frac{q}{p+i} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+2} + \frac{q}{p+2} \times \frac{q}{p+$ 216 3101315 &c.

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Scc. $+ x \xrightarrow{n+1} x q \times q -1 \times Scc. \times 1$ where $n = \frac{n+1}{n+1} p + 1 p + 2$

p + q. For this feries is the fame with $x - q \times \frac{p+1}{p+1}$ $x \quad \&c.$ fet down in Art. 1ft. as the value of the $\frac{p+2}{p+2}$ ratio of A Cf to HO; as will eafily be feen by putting in the former inftead of r its value 1-x, and expanding the terms and ordering them according to the powers of x. Or, more readily, by comparing the fluxions of the two feries, and in the former inftead of \dot{r} fubflituting $-\dot{x}^*$.

* The fluxion of the first feries is $x r \dot{x} + q x$ p+1 p+1 p+1 q x p+1 p+1 q x p+1 p+1 p+1 p+2 p+3 p+3 p+3 p+3 p+3 p+3 p+1 p+1 p+1 p+1 p+1 p+1 p+1 p+2 p+2p 3. In like manner, the ratio of HCf to HO is $\frac{q+1}{r} + \frac{p}{q+1} \times \frac{q+2}{q+2} + \frac{p}{q+1} \times \frac{p-1}{q+2} \times \frac{q+3}{q+3} + \frac{p}{8tc}$

&cc. 4. If E be the coefficient of that term of the binomical $\overline{a+b}p+q$ expanded in which occurs $a^p b^q$, the ratio of the whole figure ACFH to HO is $\frac{1}{n+1} \times \frac{1}{E}$, *n* being = p+q. For, when Af = AH x = 1, r = 0. Wherefore, all the terms of the feries fet down in Art. 2. as expreffing the ratio of ACf to HO will vanifh except the laft, and that becomes $\frac{1}{n+1} \times \frac{q}{p+1} \times \frac{q-1}{p+2} \times \&c. \times \frac{1}{n}$. But E being the coefficient of that term in the binomial $\overline{a+b}^n$ expanded in which occurs $a^p b^q$ is equal to $\frac{p+1}{q} \times \frac{p+2}{q-1} \times \&c. \times \frac{n}{1}$. And, becaufe Af is fuppofed to become = AH, ACf = ACH. From whence this article is plain.

5. The ratio of ACf to the whole figure ACFH is (by Art. 1. and 4.) $\overline{n+1} \times E \times x^{p+1} - q \times x^{p+2} + q \times q-1 \times x^{p+3}$ &c. and if, as x expresses $\frac{p+2}{p+2} + q \times q-1 \times x^{p+3}$ &c. and if, as x expresses the ratio of Af to AH, X should express the ratio of At to AH; the ratio of AFt to ACFH would be $\overline{n+1} \times E \times X^{p+1} - qX^{p+2} + q \times q-1$ $\times X^{p+3} -$ &c. and confequently the ratio of tFCfto ACFH is $\overline{n+1} \times E \times d$ into the difference between

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between the two feries. Compare this with prop. 10. and we shall have the following practical rule.

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being the coefficient of $a^p b^q$ when $a_1 + b^{n}$ is expanded.

This is the proper rule to be used when q is a fmall number; but if q is large and p fmall, change every where in the feries here set down p into q and q into pand x into r or 1-x, and X into $R \implies 1-X$; which will not make any alteration in the difference between the two feries.

Thus far Mr. Bayes's effay.

With refpect to the rule here given, it is further to be obferved, that when both p and q are very large numbers, it will not be poffible to apply it to practice on account of the multitude of terms which the feriefes in it will contain. Mr. Bayes, therefore, by F ff 2 an

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an invefligation which it would be too tedious to give here, has deduced from this rule another, which is as follows? One one of the second terms of terms of

 $m \approx -\frac{m^2 x^2}{2} \&cc^*$. With refpect to the former

Mr. Bayes has proved that a flow of the guilty the ratio of the quadrantal arc to it's radius, E at by will :

If nothing is known concerning an event but that it has happened p times and failed q in p + q or ntrials, and from hence I guess that the probability of its happening in a fingle trial lies between $\frac{p}{n} + z$ and $\frac{p}{n} - z$; if $m^2 = \frac{n^3}{pq} a = \frac{p}{n}, b = \frac{q}{n}$, E the coefficient of the term in which occurs $a^p b^q$ when $\overline{a + b}^n$ is expanded, and $\Sigma = \frac{n+1}{n} \times \frac{\sqrt{2pq}}{\sqrt{n}} \times E a^p b^q \times \frac{d}{2n \times 3^n}$ by the feries $mz - \frac{m^3 z^3}{3} + \frac{n-2}{2n} \times \frac{m^5 z^5}{5} - \frac{n-2 \times n-4}{2n \times 3^n}$ $\times \frac{m^7 z^7}{7} + \frac{n-2}{2n} \times \frac{n-4}{3^n} \times \frac{n-6}{4n} \times \frac{m^9 z^9}{9}$ &cc. my chance to be in the right is greater than

 $\frac{x}{7} + \frac{n-2}{2n} \times \frac{n-4}{3n} \times \frac{n-6}{4n} \times \frac{m-2}{9} & \&c.$ my chance to be in the right is greater than $\frac{2\Sigma}{1+2E a^{p}b^{q}+2E a^{p}b^{q}} * \text{ and lefs than}$ $\frac{2\Sigma}{1-2E a_{p}b^{q}-2E a^{p}b^{q}} \text{ And if } p = q \text{ my chance}$ is $2\Sigma \text{ exactly.}$

* In Mr. Bayes's manufcript this chance is made to be greater than $\frac{2\Sigma}{1+2 E a^{P} b^{q}}$ and lefs than $\frac{2\Sigma}{1-2 E a^{P} b^{q}}$. The third term in the two divifors, as I have given them, being omitted. But this being evidently owing to a fmall overfight in the deduction of this rule, which I have reason to think Mr. Bayes had himfelf difcovered, I have ventured to correct his copy, and to give the rule as I am fatisfied it ought to be given.

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In order to render this rule fit for use in all cases it is only neceffary to know how to find within fufficient nearnefs the value of E ap by and also of the feries $m z - \frac{m^3 z^3}{3} \&c^*$. With respect to the former Mr. Bayes has proved that, fuppofing K to fignify the ratio of the quadrantal arc to it's radius, E at ba will be equal to $\frac{\sqrt{n}}{2\sqrt{K_{pq}}}$ × by the ratio whole byperbolic logarithm is $\frac{1}{12} \times \frac{1}{n} - \frac{1}{p} - \frac{1}{q} - \frac{1}{360} \times \frac{1}{n^3} - \frac{1}{p^3}$ $\frac{\frac{1}{q^3} + \frac{1}{1260} \times \frac{1}{n^5} - \frac{1}{p^5} - \frac{1}{q^5} - \frac{1}{1680} \times \frac{1}{n^7} - \frac{1}{p^7}}{\frac{1}{p^7} - \frac{1}{p^7} - \frac{1}{p^7}}{\frac{1}{q^7} + \frac{1}{1188} \times \frac{1}{n^9} - \frac{1}{p^9} - \frac{1}{q^9}} & \&c. where the nume$ ral coefficients may be found in the following manner. Call them A, B, C, D, E, &c. Then A = $\frac{\mathbf{I}}{\mathbf{2.2.3}} = \frac{\mathbf{I}}{\mathbf{3.4}}, \ \mathbf{B} = \frac{\mathbf{I}}{\mathbf{2.4.5}} - \frac{\mathbf{A}}{\mathbf{3}}, \ \mathbf{C} = \frac{\mathbf{I}}{\mathbf{2.6.7}}$ $\frac{10 \text{ B} + \text{A}}{5} \text{ D} = \frac{1}{2.8.9} - \frac{35 \text{ C} + 21 \text{ B} + \text{A}}{7} \text{ E} = \frac{1}{2.10.11}$ $-\frac{126 \text{ C} + 84 \text{ D} + 36 \text{ B} + \text{A}}{9} \text{ F} = \frac{1}{2.12.13}$

* A very few terms of this feries will generally give the hyperbolic logarithm to a fufficient degree of exactnefs. A fimilar feries has been given by Mr. De Moivre, Mr. Simpfon and other eminent mathematicians in an expression for the fum of the logarithms of the numbers 1, 2, 3, 4, 5 to x, which fum they have afferted to be equal to $\frac{1}{2} \log c + x + \frac{1}{2} \times \log x - x + \frac{1}{12x} - \frac{1}{360x^3} + \frac{1}{1200x^5}$ &c. c denoting the circumference of a circle whole radius is unity. But Mr. Bayes, in a preceding paper in this volume, has demonstrated that, though this expression will very nearly approach to the value of this fum when only a proper number of the first terms is taken, the whole feries cannot express any quantity at all, because, let x be what it will, there will be always a part of the feries where it will begin to diverge. This observation, though it does not much affect the use of this feries, feems well worth the noticeof mathematicians. 462 [402]

 $\frac{462 \text{ D} + 330 \text{ C} + 165 \text{ E} + 55 \text{ B} + \text{A}}{11}$ &c. where the coefficients of B, C, D, E, F, &c. in the values of D, E, F, &c. are the 2, 3, 4, &c. higheft coefficients in $\overline{a + b}$, \overline{b} , \overline{b} , expanded; affixing in every particular value the leaft of these coefficients to B, the next in magnitude to the furtheft letter from B, the next to C, the next to the furtheft but one, the next to D, the next to the furtheft but two, and fo on *.

With refpect to the value of the feries $mz - \frac{m^3 z^3}{3} + \frac{n+2}{2n} \times \frac{m^5 z^5}{5}$ &c. he has observed that it may be calculated directly when mz is less than 1, or even not greater than $\sqrt{3}$: but when mz is much larger it becomes impracticable to do this; in which case he shews a way of easily finding two values of it very nearly equal between which it's true value must lie. The theorem he gives for this purpose is as follows.

Let K, as before, ftand for the ratio of the quadrantal arc to its radius, and H for the ratio whofe hyperbolic logarithm is $\frac{2^2-1}{2n} - \frac{2^4-1}{300n^3} + \frac{2^6-1}{1260n^5} - \frac{2^3-1}{1080n^7}$ &c. Then the feries $m \approx -\frac{m^3 z^3}{3}$ &c. will be greater or lofs than the feries $\frac{H n}{n+1} \times \frac{\sqrt{K}}{\sqrt{2}} - \frac{n}{n+2} \times \frac{1-\frac{2}{n}}{2mz} + \frac{n^2}{n+2} \times \frac{1-\frac{n}{n+4} \times 4}{n+4 \times 4} + \frac{1-\frac{n}{n}}{n+4} + \frac{1-\frac{n}{n}}{n$

* This method of finding these coefficients I have deduced from the demonstration of the third lemma at the end of Mr. Simpson's Treatise on the Nature and Laws of Chance.

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-coordination of terms, according as the laft term has a politive or a negative fign

From fubfituting these values of $E a^p b^q$ and $mz = -\frac{m^3 z^3}{3} + \frac{n-2}{2n} \times \frac{m^5 z^5}{5}$ &cc. in the 2d rule arises a 3d rule, which is the rule to be used when mz is of fome confiderable magnitude.

not greater than $\sqrt{.5}$: $\mathbf{H}^{\dagger}\mathbf{L}^{\dagger}\mathbf{U}\mathbf{n}\mathbf{R}^{T}$ is much larger it becomes impracticable to do this : in which cale he

If nothing is known of an event but that it has happened p times and failed q in p + q or n trials, and from hence **1** judge that the probability of it's happening in a fingle trial lies between $\frac{p}{n} + z$ and $\frac{p}{n} - z$ my chance to be right is greater than $\frac{\sqrt{Kpq \times b}}{2\sqrt{Kpq + bn^{\frac{1}{2}} + bn^{-\frac{1}{2}}} \times 2H - \frac{\sqrt{2}}{\sqrt{K}} \times \frac{n+1}{n+2} \times \frac{1}{mz}$ $\frac{\sqrt{Kpq \times b}}{\sqrt{Kpq + bn^{\frac{1}{2}} + bn^{-\frac{1}{2}}} \times 2H - \frac{\sqrt{2}}{\sqrt{K}} \times \frac{n+1}{n+2} \times \frac{1}{mz}$ multiplied by the 3 terms $2H - \frac{\sqrt{2}}{\sqrt{K}} \times \frac{n+1}{n+2}$ $\frac{1}{mz} \times \frac{1-2m^2z^2}{n} = \frac{n}{2} + 1 + \frac{\sqrt{2}}{\sqrt{K}} \times \frac{n}{n+2} \times \frac{1}{n+2}$ $\frac{n+1}{n+4} \times \frac{1}{2m^3z^3} \times \frac{1-2m^2z^2}{n} = \frac{n}{2} + 2$ where m^2 , K, b and H ftand for the quantities already explained.

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An APPENDIX.

CONTAINING

An Application of the foregoing Rules to fome particular Cafes.

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T HE first rule gives a direct and perfect folution in all cases; and the two following rules are only particular methods of approximating to the folution given in the first rule, when the labour of applying it becomes too great.

The first rule may be used in all cases where either p or q are nothing or not large. The fecond rule may be used in all cases where mz is less than $\sqrt{3}$; and the 3d in all cases where $m^2 z^2$ is greater than 1 and less than $\frac{n}{2}$, if n is an even number and very large. If n is not large this last rule cannot be much wanted, because, m decreasing continually as n is diminished, the value of z may in this case be taken large, (and therefore a confiderable interval had between $\frac{p}{n} - z$ and $\frac{p}{n} + z$,) and yet the operation be carried on by the 2d rule; or mz not exceed $\sqrt{3}$.

But in order to fhew diffinctly and fully the nature of the prefent problem, and how far Mr. Bayes has carried the folution of it; I fhall give the refult of this folution in a few cafes, beginning with the loweft and most fimple.

Let

Let us then first suppose, of such an event as that called M in the effay, or an event about the probability of which, antecedently to trials, we know nothing, that it has happened *once*, and that it is enquired what conclusion we may draw from hence with respect to the probability of it's happening on a *fecond* trial.

The anfwer is that there would be an odds of three to one for fomewhat more than an even chance that it would happen on a fecond trial.

For in this cafe, and in all others where q is nothing, the expression $n+1 \times \frac{p+1}{p+1} - \frac{p+1}{p+1}$ or $X^{p+1} - x^{p+1}$ gives the folution, as will appear from confidering the first rule. Put therefore in this expression p+1 = 2, X = 1 and $x = \frac{1}{2}$ and it will be $1 - \frac{1}{2}$ or $\frac{3}{4}$; which shews the chance there is that the probability of an event that has happened once lies somewhere between 1 and $\frac{1}{2}$; or (which is the fame) the odds that it is somewhat more than an even chance that it will happen on a fecond trial *.

In the fame manner it will appear that if the event has happened twice, the odds now mentioned will be feven to one; if thrice, fifteen to one; and in general, if the event has happened p times, there will be an odds of 2p + i - i to one, for *more* than an equal chance that it will happen on further trials.

Again, fuppofe all I know of an event to be that it has happened ten times without failing, and the

* There can, I suppose, be no reason for observing that on this subject unity is always made to stand for certainty, and $\frac{3}{2}$ for an even chance.

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of the pretent problem, and how far Mr. Ba

enquiry

enquiry to be what reafon we fhall have to think we are right if we guess that the probability of it's happening in a fingle trial lies fomewhere between $\frac{1}{2}\frac{6}{77}$ and $\frac{2}{37}$, or that the ratio of the causes of it's happening to those of it's failure is fome ratio between that of fixteen to one and two to one.

Here p + 1 = 11, $X = \frac{16}{17}$ and $x = \frac{2}{3}$ and $X^{p+1} = \frac$

In this manner we may determine in any cafe what conclution we ought to draw from a given number of experiments which are unopposed by contrary experiments. Every one fees in general that there is reafon to expect an event with more or lefs confidence according to the greater or lefs number of times in which, under given circumftances, it has happened without failing; but we here fee exactly what this reafon is, on what principles it is founded, and how we ought to regulate our expectations.

But it will be proper to dwell longer on this head.

Suppose a folid or die of whose number of fides and constitution we know nothing; and that we are to judge of these from experiments made in throwing it.

In this cafe, it fhould be obferved, that it would be in the higheft degree improbable that the folid fhould, in the firft trial, turn any one fide which could be affigned before hand; becaufe it would be known that fome fide it muft turn, and that there was an infinity of other fides, or fides otherwife marked, which it was equally likely that it fhould turn. The firft 4 throw only flews that it has the fide then thrown, without giving any reason to think that it has it any one number of times rather than any other. It will appear, therefore, that after the first throw and not before, we should be in the circumstances required by the conditions of the prefent problem, and that the whole effect of this throw would be to bring us into thefe circumftances. That is: the turning the fide first thrown in any fubsequent fingle trial would be an event about the probability or improbability of which we could form no judgment, and of which we fhould know no more than that it lay fomewhere between nothing and certainty. With the fecond trial then our calculations must begin; and if in that trial the fuppofed folid turns again the fame fide, there will arife the probability of three to one that it has more of that fort of fides than of all others; or (which comes to the fame) that there is fomewhat in its conftitution difpofing it to turn that fide oftenest: And this probability will increase, in the manner already explained, with the number of times in which that fide has been thrown without failing. It should not, however, be imagined that any number of fuch experiments can give fufficient reason for thinking that it would never turn any other fide. For, suppose it has turned the fame fide in every trial a million of times. In these circumstances there would be an improbability that it had lefs than 1.400,000 more of these fides than all others; but there would also be an improbability that it had above 1.600,000 times more. The chance for the latter is expressed by $\frac{1600000}{16000000}$ raifed to the millioneth power fubstracted from unity, which is equal to .4647 &c. and Ggg 2 the

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the chance for the former is equal to $\frac{1400000}{1400000}$, raifed to the fame power, or to .4895; which, being both lefs than an equal chance, proves what I have faid. But though it would be thus improbable that it had above 1.600,000 times more or less than 1.400,000 times more of these fides than of all others, it by no means follows that we have any reason for judging that the true proportion in this cafe lies fomewhere between that of 1.600,000 to one and 1.400,000 to one. For he that will take the pains to make the calculation will find that there is nearly the probability expreffed by .527, or but little more than an equal chance, that it lies fomewhere between that of 600,000 to one and three millions to one. It may deferve to be added, that it is more probable that this proportion lies fomewhere between that of 900,000 to I and I.900,000 to I than between any other two proportions whofe antecedents are to one another as 900,000 to 1.900,000, and confequents unity.

I have made these observations chiefly because they are all firicity applicable to the events and appearances of nature. Antecedently to all experience, it would be improbable as infinite to one, that any particular event, before-hand imagined, should follow the application of any one natural object to another; because there would be an equal chance for any one of an infinity of other events. But if we had once feen any particular effects, as the burning of wood on putting it into fire, or the falling of a ftone on detaching it from all contiguous objects, then the conclufions to be drawn from any number of fubfequent events of the fame kind would be to be determined in the fame manner with the conclusions just mentioned relating to the constitution of the folid I have fuppofed

fuppofed. — In other words. The first experiment fuppofed to be ever made on any natural object would only inform us of one event that may follow a particular change in the circumstances of those objects; but it would not fuggest to us any ideas of uniformity in nature, or give us the least reason to apprehend that it was, in that instance or in any other, regular rather than irregular in its operations. But if the fame event has followed without interruption in any one or more subsequent experiments, then some degree of uniformity will be observed; reason will be given to expect the same success in further experiments, and the calculations directed by the solution of this problem may be made.

One example here it will not be amifs to give.

Let us imagine to ourfelves the cafe of a perfon just brought forth into this, world and left to collect from his observation of the order and course of events what powers and caufes take place in it. The Sun would, probably, be the first object that would engage his atten-tion; but after lofing it the first night he would be entirely ignorant whether he should ever see it again. He would therefore be in the condtion of a perfon making a first experiment about an event entirely unknown to him. But let him fee a fecond appearance or one return of the Sun, and an expectation would be raifed in him of a fecond return, and he might know that there was an odds of 3 to 1 for fome probability of this. This odds would increase, as before represented, with the number of returns to which he was witnefs. But no finite number of returns would be fufficient to produce abfolute or phyfical certainty. For let it be fupposed that he has feen it return at regular and stated intervals a million of times. The conclusions this 5

this would warrant would be fuch as follow ——— There would be the odds of the millioneth power of 2, to one, that it was likely that it would return again at the end of the ufual interval. There would be the probability expressed by .5352, that the odds for this was not greater than 1.600,000 to 1; And the probability expressed by .5105, that it was not *lefs* than 1.400,000 to 1.

It should be carefully remembered that these deductions suppose a previous total ignorance of nature. After having observed for some time the course of events it would be found that the operations of nature are in general regular, and that the powers and laws which prevail in it are stable and parmanent. The confideration of this will caufe one or a few experiments often to produce a much ftronger expectation of fuccefs in further experiments than would otherwife have been reasonable; just as the frequent observation that things of a fort are disposed together in any place would lead us to conclude, upon difcovering there any object of a particular fort, that there are laid up with it many others of the fame fort. It is obvious that this, fo far from contradicting the foregoing deductions, is only one particular cafe to which they are to be applied.

What has been faid feems fufficient to fhew us what conclutions to draw from *uniform* experience. It demonstrates, particularly, that instead of proving that events will *always* happen agreeably to it, there will be always reason against this conclusion. In other words, where the course of nature has been the most constant, we can have only reason to reckon upon a recurrency of events proportioned to the degree of this this conftancy; but we can have no reafon for thin king that there are no caufes in nature which will ever inrerfere with the operations of the caufes from which this conftancy is derived, or no circumftances of the world in which it will fail. And if this is true, fuppofing our only *data* derived from experience, we fhall find additional reafon for thinking thus if we apply other principles, or have recourfe to fuch confiderations as reafon, independently of experience, can fuggeft.

But I have gone further than I intended here; and it is time to turn our thoughts to another branch of this fubject: I mean, to cafes where an experiment has fometimes fucceeded and fometimes failed.

Here, again, in order to be as plain and explicit as poffible, it will be proper to put the following cafe, which is the eafieft and fimpleft I can think of.

Let us then imagine a perfonpresent at the drawing of a lottery, who knows nothing of its scheme or of the proportion of *Blanks* to *Prizes* in it. Let it further be supposed, that he is obliged to infer this from the number of *blanks* he hears drawn compared with the number of *prizes*; and that it is enquired what conclusions in these circumstances he may reasonably make.

Let him first hear *ten* blanks drawn and *one* prize, and let it be enquired what chance he will have for being right if he guesses that the proportion of *blanks* to *prizes* in the lottery lies fomewhere between the proportions of 9 to 1 and 11 to 1.

Here taking $X = \frac{1}{T2}$, $x = \frac{9}{T0}$, p = 10, q = 1, n = 11, E = 11, the required chance, according to the first rule, [412]

rule,	is n+1 >	K E i	nto the	difference	between
\mathbf{x}^{p+1}	-qX P+	and a	p+1 x	p+2 -qx =	= 12 X 11
<i>p</i> +1		for th		p+2	The a
11	HIW STIT		9 10 -	9 10	chances;
A 12	neen c	anivi an		and to a	1000000

&c. There would therefore be an odds of about 923 to 76, or nearly 12 to 1 again/t his being right. Had he gueffed only in general that there were lefs than 9 blanks to a prize, there would have been a probability of his being right equal to .6589, or the odds of 65 to 34.

Again, suppose that he has heard 20 blanks drawn and 2 prizes; what chance will he have for being right if he makes the same guess?

Here X and x being the fame, we have n = 22, p = 20, q = 2, E = 231, and the required chance equal to $\overline{n+1} \times E \times \frac{X}{p+1} - q \times \frac{p+2}{p+2} - \frac{p+3}{2}$ $-\frac{p+1}{p+1} - \frac{p+2}{p+2} + q \times \frac{q-1}{2} \times \frac{X}{p+3} = .10843$ &c.

He will, therefore, have a better chance for being right than in the former inflance, the odds againft him now being 892 to 108 or about 9 to 1. But fhould he only guess in general, as before, that there were less than 9 blanks to a prize, his chance for being right will be worse; for instead of .6589 or an odds of near two to one, it will be .584, or an odds of 584 to 415.

Suppofe,

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Suppose, further, that he has heard 40 blanks drawn and 4 prizes; what will the before-mentioned chances be?

The anfwer here is .1525, for the former of these chances; and .527, for the latter. There will, therefore, now be an odds of only $5\frac{1}{2}$ to 1 against the proportion of blanks to prizes lying between 9 to 1 and 11 to 1; and but little more than an equal chance that it is less than 9 to 1.

Once more. Suppose he has heard 100 blanks drawn and 10 prizes.

The answer here may still be found by the first rule; and the chance for a proportion of blanks to prizes lefs than 9 to 1 will be .44109, and for a proportion greater than 11 to 1 .3082. It would therefore be likely that there were not fewer than 9 or more than 11 blanks to a prize. But at the fame time it will remain unlikely * that the true proportion should lie between 9 to 1 and 11 to 1, the chance for this being .2506 &c. There will therefore be still an odds of near 3 to 1 against this.

From these calculations it appears that, in the circumftances I have supposed, the chance for being right in guessing the proportion of *blanks* to *prizes* to be nearly the same with that of the number of *blanks*

* I fuppole no attentive perfor will find any difficulty in this. It is only faying that, fuppoling the interval between nothing and certainty divided into a hundred equal chances, there will be 44 of them for a lefs proportion of blanks to prizes than 9 to 1, 31 for a greater than 11 to 1, and 25 for fome proportion between 9 to 1 and 11 to 1; in which it is obvious that, though one of these fuppolitions must be true, yet, having each of them more chances against them than for them, they are all separately unlikely.

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drawn

drawn in a given time to the number of prizes drawn, is continually increasing as these numbers increase; and that therefore, when they are confiderably large, this conclusion may be looked upon as morally certain. By parity of reason, it follows universally, with respect to every event about which a great number of experiments has been made, that the caufes of its happening bear the fame proportion to the caufes of its failing, with the number of happenings to the number of failures; and that, if an event whole caufes are fuppofed to be known, happens oftener or feldomer than is agreeable to this conclusion, there will be reafon to believe that there are fome upknown caufes which difturb the operations of the known ones. With respect, therefore, particularly to the course of events in nature, it appears, that there is demonstrative evidence to prove that they are derived from permanent causes, or laws originally established in the conftitution of nature in order to produce that order of events which we observe, and not from any of the powers of chance *. This is just as evident as it would be, in the cafe I have infifted on, that the reason of drawing 10 times more blanks than prizes in millions of trials, was, that there were in the wheel about fo many more blanks than prizes.

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But to proceed a little further in the demonstration of this point.

We have feen that fuppofing a perfon, ignorant of the whole fcheme of a lottery, fhould be led to conjecture, from hearing 100 blanks and 10 prizes drawn,

* See Mr. De Moivre's Doctrine of Chances, pag. 250.

that

that the proportion of *blanks* to *prizes* in the lottery was fomewhere between 9 to 1 and 11 to 1, the chance for his being right would be .2505 &c. Let now enquire what this chance would be in fome higher cafes.

Let it be fuppofed that *blanks* have been drawn 1000 times, and prizes 100 times in 1100 trials.

In this cafe the powers of X and x rife to high, p+1

and the number of terms in the two feries X'

 $- \underbrace{q X^{p+1}}_{p+2} & \text{&c. and } x^{p+1} - \underbrace{q x^{p+2}}_{p+1} & \text{&c. become}$ fo numerous that it would require immense labour to obtain the answer by the first rule. 'Tis neceffary, therefore, to have recourfe to the fecond rule. But in order to make use of it, the interval between X and x must be a little altered. $\frac{1}{11} - \frac{9}{10}$ is $\frac{1}{110}$, and therefore the interval between $\frac{1}{1}^{\circ} - \frac{1}{110}$ and $\frac{10}{11}$ $-\frac{1}{110}$ will be nearly the fame with the interval between $\frac{9}{10}$ and $\frac{1}{12}$, only fomewhat larger. If then we make the question to be; what chance there would be (fuppofing no more known than that blanks have been drawn 1000 times and prizes 100 times in 1100 trials) that the probability of drawing a blank in a fingle trial would lie fomewhere between $\frac{10}{11} - \frac{1}{110}$ and $\frac{10}{11} + \frac{1}{110}$ we shall have a question of the fame kind with the preceding queftions, and deviate but little from the limits affigned in them.

The answer, according to the second rule, is that

this chance is greater than $1-2 \ge a^p b^q + 2 \ge a^p b^q$

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and

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By calculations fimilar to the $\frac{2}{5}$ fray be determined 1 + n gniad 3, $td \frac{2n}{5}$, $3 \frac{2}{5}$, $td \frac{2n}{5}$, texperiments, according to the different number of $\times \frac{\sqrt{2pq}}{\sqrt{n}} \times Ea^{p} p^{q} \times mz - \frac{m^{3} z^{3}}{3} + \frac{n-2}{2n} \times \frac{m^{5} z^{5}}{5} \&c.$ By making here 1000 mp 100 mg 1100 mn $\frac{1}{10} = 2, m = \frac{\sqrt{n^3}}{\sqrt{pq}} = 1.048808, Ea^{p}b^{q} = \frac{b}{2} \times \frac{\sqrt{n}}{\sqrt{Kpq}}, b$ being the ratio whole hyperbolic logarithm is $\frac{1}{\sqrt{2}}$ x nave been $\frac{1}{n} - \frac{1}{p} - \frac{1}{q} - \frac{1}{360} \times \frac{1}{n^3} - \frac{1}{p^3} - \frac{1}{q^3} + \frac{1}{1260} \times \frac{1}{n^5} - \frac{1}{p^5} - \frac{1}{q^5} \&cc.$ and K the ratio of the quadrantal arc to radius; the former of these expressions will be found to be .7953, and the latter .9405 &c. The chance enquired after, therefore, is greater than .7953, and lefs than .9405. That is; there will be an odds for being right in gueffing that the proportion of blanks to prizes lies nearly between 9 to 1 and 11 to 1, (or exactly between 9 to 1 and 1111 to 99) which is greater than 4 to 1, and lefs than 16 to 1.

Suppofe, again, that no more is known than that blanks have been drawn 10,000 times and prizes 1000 times in 11000 trials; what will the chance now mentioned be?

Here the fecond as well as the first rule becomes useles, the value of mz being fo great as to render it fearcely possible to calculate directly the feries $\overline{mz} - \frac{m^3 z^3}{3} + \frac{n-2}{2n} \times \frac{m^5 z}{5} - \&c.$ The third rule, therefore, must be used; and the information it gives us is, that the required chance is greater than .97421, or more than an odds of 40 to 1.

a direction

By

By calculations fimilar to thefe may be determined univerfally, what expectations are warranted by any experiments, according to the different number of times in which they have fucceeded and failed; or what fhould be thought of the probability that any particular caufe in nature, with which we have any acquaintance, will or will not, in any fingle trial, produce an effect that has been conjoined with it.

Moft perfons, probably, might expect that the chances in the fpecimen I have given would have been greater than I have found them. But this only fhews how liable we are to error when we judge on this fubject independently of calculation. One thing, however, fhould be remembered here; and that is, the narrownefs of the interval between $\frac{9}{10}$ and $\frac{1}{12}$, or between $\frac{1}{17} + \frac{1}{170}$ and $\frac{1}{12} - \frac{1}{120}$. Had this interval been taken a little larger, there would have been a confiderable difference in the refults of the calculations. Thus had it been taken double, or $\varkappa = \frac{1}{35}$, it would have been found in the fourth inflance that inftead of odds againft there were odds for being right in judging that the probability of drawing a blank in a fingle trial lies between $\frac{1}{120} + \frac{1}{35}$ and $\frac{100}{120} - \frac{1}{35}$.

The foregoing calculations further flew us the ules and defects of the rules laid down in the effay. "Tis evident that the two laft rules do not give us the required chances within fuch narrow limits as could be wifhed. But here again it flould be confidered, that these limits become narrower and narrower as q is taken larger in respect of p; and when pand q are equal, the exact folution is given in all cases by the fecond rule. These two rules therefore afford a direction a direction to our judgment that may be of confiderable use till some person shall discover a better approximation to the value of the two series's in the first rule +.

But what most of all recommends the folution in this Effay is, that it is compleat in those cases where information is most wanted, and where Mr. De Moivre's folution of the inverse problem can give little or no direction; I mean, in all cafes where either p or q are of no confiderable magnitude. other cafes, or when both p and q are very confiderable, it is not difficult to perceive the truth of what has been here demonstrated, or that there is reason to believe in general that the chances for the happening of an event are to the chances for its failure in the fame ratio with that of p to q. But we shall be greatly deceived if we judge in this manner when either p or q are finall. And tho' in fuch cafes the Data are not fufficient to difcover the exact probability of an event, yet it is very agreeable to be able to find the limits between which it is reafonable to think it must lie, and alfo to be able to determine the precise degree of affent which is due to any conclusions or affertions relating to them.

+ Since this was written I have found out a method of confiderably improving the approximation in the 2d and 3d rules by

2 E

demonstrating that the expression $1 + 2 E a^p b^q + 2 E a^p b^q$ comes

almost as near to the true value wanted as there is reason to defire, only always somewhat less. It seems necessary to hint this here; though the proof of it cannot be given.

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