

$\Gamma'(x) / \Gamma(x) = \Psi(x)$ give a very easy way to compute as many terms as may be desired in the series which occurs in the asymptotic form of the gamma function.

INDIANA UNIVERSITY,
March, 1913.

AN ERRONEOUS APPLICATION OF BAYES' THEOREM TO THE SET OF REAL NUMBERS.

BY DR. EDWARD L. DODD.

(Read before the American Mathematical Society, January 1, 1913.)

BAYES' theorem on the probability of causes is frequently introduced with an urn problem.* Here only a finite number of objects come into consideration. For example: The urn U_1 contained 3 white balls and 1 black ball; the urn U_2 contained 2 white balls and 2 black balls. A man, blindfolded, drew a white ball. What is the probability that this white ball came out of U_1 ,—assuming that each urn was equally accessible? After a consideration of the general problem of this nature, the following theorem, known as Bayes' theorem, is announced:

Let ω_i be the probability a priori that a certain urn, or "cause," or set of conditions U_i will come into play. The "causes" are to be mutually exclusive; and $i = 1, 2, \dots, s$. Let p_i be the probability that U_i , when brought into play, will yield a certain event. Then, after this event has happened, the probability a posteriori P_i that the event had its origin in U_i is

$$P_i = \frac{\omega_i p_i}{\omega_1 p_1 + \omega_2 p_2 + \dots + \omega_s p_s}.$$

In the preceding example, it is assumed that $\omega_1 = \omega_2 = \frac{1}{2}$. Hence, with $p_1 = \frac{3}{4}$, $p_2 = \frac{2}{4}$, it follows that $P_1 = \frac{3}{5}$,—a result which on inspection seems plausible; since $\frac{3}{5}$ of all the white balls were in the first urn, U_1 . This urn example illustrates, indeed, the following important corollary of Bayes' theorem:

If each of a finite number s of mutually exclusive causes

* E. g., Poincaré, *Calcul des Probabilités* (1912), p. 153.