Two Impossibility Results for Measures of Corroboration

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September 30, 2015

Abstract

According to influential accounts of scientific method, such as critical rationalism, scientific knowledge grows by repeatedly testing our best hypotheses. But despite the popularity of hypothesis tests in statistical inference and science in general, their philosophical foundations remain shaky. In particular, the interpretation of non-significant results—those that do not refute the tested hypothesis—poses a major philosophical challenge. To what extent do they corroborate the tested hypothesis, or provide a reason to accept it?

Karl R. Popper sought for measures of corroboration that could adequately answer this question. According to Popper, corroboration is different from probability-raising, and grounded in the predictive success and testability of a hypothesis. As such, corroboration becomes an indicator of the scientific value of a hypothesis and guides our practical preferences over hypotheses which have been subjected to severe tests.

This paper proves two impossibility results for corroboration measures based on statistical relevance. The generality of these results shows that Popper's qualitative characterization of corroboration must be misguided. I explore what a more promising, and scientifically useful concept of corroboration could look like.

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1   Introduction. Motivating the Concept of Corroboration

According to influential accounts of scientific method, scientific knowledge grows by repeatedly testing our best hypotheses (e.g, Popper [1934/2002]; Mayo [1996]). Such tests have acquired a predominant role in scientific reasoning and are a crucial part of publication requirements. The most frequent form of scientific inference are null hypothesis significance tests (NHST): they test a precise hypothesis h_0—the null or default hypothesis— against an unspecific alternative h_1. In the most common form of NHST, the null hypothesis posits a precise value for a real-valued parameter θ ($h_0 : \theta = \theta_0$), while the alternative ($h_1 : \theta \neq \theta_0$) is a disjunction of uncountably many precise hypotheses (e.g., Neyman and Pearson [1933]; Fisher[1956]). The null denotes an absent or negligible effect (e.g., a new medical drug is not better than a placebo treatment) whereas the alternative stands for a sizeable effect. NHST are applied across all domains of science, but are especially prominent in psychology and medicine.

Despite their popularity in scientific inference, the philosophical foundations of NHST are shaky at best. NHST are used for quantifying evidence that the data accumulate against the null hypothesis. When this level of evidence is high enough, that is, greater than a prespecified significance threshold, the null hypothesis is rejected in favor of the alternative. However, there is barely any methodological guidance on how to interpret a non-significant result, that is, a result where we fail to reject the null hypothesis. Statistics textbooks (e.g., Chase and Brown [2000]; Wasserman [2004]) restrict themselves to a purely negative interpretation: failure to reject the null means

failure to demonstrate a statistically significant phenomenon. This does not address a crucial question in scientific reasoning: Do the results corroborate the null hypothesis? Should we prefer the null hypothesis to the alternative hypotheses and preliminarily accept it? Whenever the null hypothesis is of substantial scientific interest, e.g., independence of two variables in a causal model, such judgments are urgently required. This fact is also acknowledged by numerous scientists. For two recent examples from psychology, see Gallistel [2009] and Morey et al. [2014].

Explicating degree of corroboration is thus central for a sound interpretation of NHST. Karl R. Popper, one of the few philosophers engaging in this business, proposes the following characterization:

> 'By the degree of corroboration of a theory I mean a concise report evaluating the state (at a certain time t) of the critical discussion of a theory, with respect to the way it solves its problems; its degree of testability; the severity of tests it has undergone; and the way it has stood up to these tests. Corroboration (or degree of corroboration) is thus an evaluating report of past performance. Like preference, it is essentially comparative.' (Popper [1979], p. 18; see also Popper [1934/2002], p. 248.)

In Popper's view, corroboration judgments positively appraise the performance of the null hypothesis in a severe test, rather than just stating the failure to find significant evidence against it. Notably, high degrees of corroboration need not guide us to the truth (Popper [1979], p. 21). Instead, the function of corroboration is comparative and pragmatic: it guides our practical preferences over competing hypotheses, for example the choice of the hypothesis on which we base the next experiment (Popper [1934/2002], p. 416). This is exactly what most scientists are after when testing a complex set of hypotheses.

A measure of degree of corroboration may thus help to elucidate the value of hypothesis tests in science. Because of the well-known shortcomings of NHST and their practical misuse, it has been suggested that the entire business of hypothesis testing should be abandoned and be replaced

by an estimation-centered perspective (Schmidt and Harlow [1997]; Cumming [2015]). Sound corroboration judgments may help to respond to this challenge and lead to more nuanced interpretations of hypothesis tests. Especially in classical inference problems like model selection, inference about causal nets, and decisions whether or not to publish an experimental result, science cannot do without some form of hypothesis tests. Here, a reliable measure of degree of corroboration may improve scientific reasoning. More generally, a measure of degree of corroboration might revive a critical rationalist epistemology of science, by showing how hypothesis tests contribute to the growth of scientific knowledge (e.g., Rowbottom [2011]). In that context, it is notable that neither philosophers nor statisticians have found an adequate explication of degree of corroboration, and that past efforts have been met with devastating criticism (Díez [2011]; Rowbottom [2013]).

This prompts the question of what has been going wrong with the concept of corroboration. My paper answers this question by claiming that the standard framework for explicating degree of corroboration—statistical relevance—does not square well with the task of that concept in scientific reasoning. I will defend this claim by means of two impossibility results. Broadly speaking, I demonstrate the impossibility of any probabilistic measure of corroboration that is based on both the testability and the predictive success of the hypothesis. These are, however, the principal virtues that Popper wanted to capture in a measure of corroboration.

Based on the results of this analysis, I conclude that it is necessary to develop a different framework for explicating degree of corroboration. In particular, I hypothesize that an adequate explication of degree of corroboration should be sensitive to the way the alternative hypotheses are partitioned. Spelling out this proposal in detail will be left to future work, though.

The paper is structured as follows. Section 2 briefly presents Popper's characterization of an adequate measure of degree of corroboration. Section 3 is the core of the paper: it develops plausible adequacy criteria for degree of corroboration in a statistical relevance framework and demonstrates that no measure of corroboration can satisfy them all. The final Section 4 discusses my findings and explores ways out of the dilemma created by the

impossibility results.

2 Popper's Measure of Degree of Corroboration

Popper's first writings on degree of corroboration, in Chapter 10 of 'The Logic of Scientific Discovery', do not engage in a quantitative explication. Apparently, this task is deferred to a scientist's common sense (e.g., Popper [1934/2002], pp. 265–7). However, this move makes the entire concept of corroboration vulnerable to the charge of subjectivism: without a quantitative criterion, it is not clear which corroboration judgments are sound and which aren't (Good [1968], p. 136). Especially if we aim at gaining objective knowledge from hypothesis tests, we need a precise explication of degree of corroboration.

Popper faces this challenge in a couple of *BJPS* articles (Popper [1954], [1957], [1958]) that form, together with a short introduction, appendix ix of 'The Logic of Scientific Discovery'. In these articles, Popper develops and defends a measure of degree of corroboration. Popper argues that this measure cannot be a probability in the sense of Carnap ([1950]), that is, the plausibility of the tested theory (or hypothesis) conditional on the observed evidence:

> '[...] the probability of a statement [...] simply does not express an appraisal of the severity of the tests a theory has passed, of the manner in which it has passed these tests.' (Popper [1934/2002], 411)

In particular, logical content and informativity contribute to the testability of a theory and to its degree of corroboration:

> 'The main reason for this is that the *content* of a theory—which is the same as its *improbability*—determines its *testability* and *corroborability*.' (ibid., original emphasis)

So corroboration should be sensitive to the informativity and logical content of a theory, which is again related to the improbability of a theory. If

one considers that degree of corroboration should guide our judgments of acceptance in NHST, this makes lots of sense: good theories should predict the evidence well and be informative (see the discussions in Hempel [1960]; Levi [1963]; Huber [2005]). Popper confirms that scientific theory assessment pursues both goals at once:

> 'Science does not aim, primarily, at high probabilities. It aims at a *high informative content*, well backed by experience. But a hypothesis may be very probable simply because it tells us nothing, or little.' (Popper [1934/2002], 416)

Such a characterization of corroboration is attractive because it amalgamates two crucial cognitive values in theory assessment: high informative content and empirical support. Also in NHST, both values play a role since a precise hypothesis (the null) is tested against a continuum of alternatives. However, this paper shows that such a tradeoff is unattainable if further reasonable assumptions are made.

Let us now have a look at how Popper characterizes degree of corroboration. Transcribed to modern notation, Popper assumes that evidence e and hypothesis h are among the closed sentences $\mathfrak{L}$ of a first-order language L. A corroboration measure is described by a function $c : \mathfrak{L}^2 \times \mathfrak{P} \to \mathbb{R}$, where $\mathfrak{P}$ is the set of probability measures on the σ-algebra generated by $\mathfrak{L}$. This function assigns a real-valued degree of corroboration $c(h, e)$ to any pair of sentences in $\mathfrak{L}$, together with a probability measure $p(\cdot)$. This measure may be interpreted as a function of the logical structure of L, but also as objective chance or degree of belief—our discussion is independent of this point. For the sake of simplicity, we will omit reference to background assumptions and assume that they are implicit in the probability function $p(\cdot)$.

Note that such a probabilistic measure of corroboration does not quantify sufficient conditions for high degree of corroboration. Popper ([1934/2002], pp. 265–6, 402, 437) and also his modern followers (Rowbottom [2008], [2011]) emphasize that corroborating evidence has to report the results of sincere and severe effort to overturn the tested hypothesis. Obviously, such requirements cannot be formalized completely (see also Popper [1983], p.

154). The point of a probabilistic measure is rather to describe the degree of corroboration of a hypothesis if these methodological requirements are met.

Popper then specifies a set of adequacy criteria. The first entails

I $c(h, e) >/=/< 0$ if and only if $p(e|h) >/=/< p(e)$.

This is a classical statistical relevance condition: e corroborates h just in case supposing h makes e more expected. This condition is also in line with Popper's remark that corroboration is, like preference, essentially contrastive (Popper [1979], p. 18).

II $-1 = c(\neg h, h) \leq c(h, e) \leq c(h, h) \leq 1$.

III $c(h, h) = 1 - p(h)$.

IV If $e \models h$ then $c(h, e) = 1 - p(h)$.

V If $e \models \neg h$ then $c(h, e) = -1$.

These conditions determine under which conditions the measure of corroboration takes its extremal values. Minimal degree of corroboration is obtained if the evidence refutes the hypothesis (V). Conversely, the most corroborating piece of evidence e is a verification of h (II). In that case, degree of corroboration is equal to the improbability of h (III, IV), which is supposed to express the informativity, testability and logical content of h. This is especially plausible in Carnap's logical interpretation of probability, which Popper adopts for $p(h)$. But it also makes sense for a subjective Bayesian interpretation. See Popper ([1934/2002], pp. 268–9, [1963], pp. 385–7) and Rowbottom ([2013], pp. 741–4).

VI $c(h, e) \geq 0$ increases with the power of h to explain e.

VII If $p(h) = p(h')$, then $c(h, e) > c(h', e')$ if and only if $p(h|e) > p(h'|e')$.

These conditions reiterate the statistical relevance rationale from condition I, and make it more precise. Regarding condition VI, Popper ([1934/2002], 416) defines explanatory power according to the formula $\mathcal{E}(e, h) = (p(e|h) -$

$p(e))/(p(e|h) + p(e))$, another measure of the statistical relevance between e and h. But the details need not bother us here. Condition VII states that corroboration essentially co-varies with posterior probability whenever two hypotheses are equiprobable at first. In that case, posterior probability is a good indicator of statistical relevance. Compared to Popper's original formulation, we have dropped the requirement $p(h) > 0$ because by Bayes' Theorem, the case $p(h) = p(h') = 0$ would imply $p(h|e) = p(h'|e') = 0$ and trivialize the condition.

VIII If $h \models e$, then

    a) $c(h, e) \geq 0$;

    b) $c(h, e)$ is an increasing function of $1 - p(e)$;

    c) $c(h, e)$ is an increasing function of $p(h)$.

IX If $\neg h$ is consistent and $\neg h \models e$, then

    a) $c(h, e) \leq 0$;

    b) $c(h, e)$ is an increasing function of $p(e)$;

    c) $c(h, e)$ is an increasing function of $p(h)$.

Condition VIII demands that corroboration gained from a successful deductive prediction co-vary with the informativity of the evidence and the prior probability of the hypothesis. Condition IX mirrors this requirement for the case $\neg h \models e$. These conditions can be motivated from the idea that if $h \models e$, then corroboration should not automatically transfer to hypotheses $h \wedge h'$ that contain an "irrelevant conjunct" h' which has not yet been tested. See the next section for more detailed discussion of this point.

Popper ([1954], 359) then proposes the corroboration measure $c_P(h, e)$ which satisfies all of his constraints:

$$c_P(h, e) = \frac{p(e|h) - p(e)}{p(e|h) + p(e) - p(e|h)\, p(h)}. \tag{1}$$

But we can easily see that an essential motivation behind a measure of degree of corroboration is not satisfied. $c_P(h, e)$ is an increasing function of $p(h)$ for all values of $p(e|h)$ and $p(e)$. Hence, the informativity and testability of the

hypothesis never contributes to its degree of corroboration. This violates Popper's informal characterization of the concept and does not square well with the practice of NHST. The only exception is the case $p(h|e) = 1$, as expressed in IV, but then we are arguably not in need of a measure of corroboration: h has been proved conclusively. Díez ([2011]) provides even more reasons why Popper's explication is at odds with the tenets of critical rationalism. We shall now phrase this problem more generally and show that it does not only arise for Popper's measure $c_P(h, e)$, but for all corroboration measures that are motivated from the same kind of intuitions.

3   The Impossibility Results

Popper's nine adequacy conditions are quite specific requirements and too strong for the purpose of a general analysis of degree of corroboration. I will therefore weaken them and retain only such adequacy conditions that are indispensable for a conceptual analysis of corroboration. I then show two impossibility results for corroboration measures that (i) are built on statistical relevance between h and e and the predictive success of h for e; and (ii) preserve the intuition that corroboration should be responsive to the informativity and testability of the tested hypothesis.

I would like to begin with a condition which is mainly representational in nature and is frequently used in formal epistemology (e.g., Schupbach and Sprenger [2011]; Crupi, Chater and Tentori [2013]; Crupi [2014]). Popper's own measure $c_P(h, e)$ also conforms to it.

Formality There exists a function $f : [0, 1]^3 \times \{(x, y, z)|1 + xz - z \geq y \geq xz\} \rightarrow \mathbb{R}$ such that for all $e, h \in \mathfrak{L}$ and $p(\cdot) \in \mathfrak{P}$,

$$c(h, e) = f(p(e|h), p(e), p(h)).$$

This condition relates degree of corroboration to the joint probability distribution of e and h. The three arguments of f determine that distribution in all non-degenerate cases, and they are the same quantities that figure in Popper's measure of corroboration c_P. This makes comparisons easier. In

practice, Formality means that two scientists who agree about all relevant probabilities will make the same corroboration judgments.

Note that Formality should not be defined on the entire unit cube $[0,1]^3$ since not all assignments of $p(e|h)$, $p(e)$ and $p(h)$ are compatible with each other. This is evident from the equality

$$p(e) = p(e|h)p(h) + p(e|\neg h)(1 - p(h))$$

which implies, by setting $p(e|\neg h)$ to its extremal values, the inequalities

$$p(e) \geq p(e|h)p(h) \qquad\qquad p(e) < p(e|h)p(h) + 1 - p(h).$$

Let us now move to substantial conditions on degree of corroboration. First, in a Popperian spirit, corroboration should track predictive success (e.g., Popper [1983], pp. 241–3):

Weak Law of Likelihood (WLL) For mutually exclusive hypotheses $h_1, h_2 \in \mathfrak{L}$, $e \in \mathfrak{L}$ and $p(\cdot) \in \mathfrak{P}$, if

$$p(e|h_1) \geq p(e|h_2) \qquad \text{and} \qquad p(e|\neg h_1) \leq p(e|\neg h_2) \qquad (2)$$

with one inequality being strict, then $c(h_1, e) > c(h_2, e)$.

The WLL has been defended as capturing a 'core message of Bayes' Theorem' (Joyce [2008]): if h_1 predicts e better than h_2, and $\neg h_2$ predicts e better than $\neg h_1$, then e favors h_1 over h_2. Since WLL is phrased in terms of predictive performance, it is even more compelling for corroboration than for evidential support. After all, $p(e| \pm h1)$ and $p(e| \pm h2)$ measure how well h_1 and h_2 have stood up to a test with outcome e. The version given here is in one sense stronger and in one sense weaker than Joyce's original formulation: it is stronger because only one inequality has to be strict (see also Brössel [2013], pp. 395–6); it is weaker because the WLL has been restricted to mutually exclusive hypotheses, where our intuitions tend to be more reliable.

Another condition deals with the role of irrelevant evidence in corroboration judgments:

Screened-Off Evidence Let $e_1, e_2, h \in \mathfrak{L}$ and $p \in \mathfrak{P}$. If e_2 is probabilistically independent of e_1, h, and $e_1 \wedge h$ and $p(e_2) > 0$, then $c(h, e_1) = c(h, e_1 \wedge e_2)$.

Structurally identical versions of this condition prominently figure in explications of evidential support and explanatory power (e.g., Kemeny and Oppenheim [1952]; Schupbach and Sprenger [2011]). It is a weaker version of the well-known Final Probability Incrementality condition (Festa [2012]; Crupi, Chater and Tentori [2013]), which demands, inter alia, that $c(h, e) = c(h, e')$ if and only if $p(h|e) = p(h|e')$. To see this, just choose $e := e_1$, $e' := e_1 \wedge e_2$ and note that under the independence conditions of Screened-Off Evidence,

$$p(h|e_1 \wedge e_2) = \frac{p(h \wedge e_1|e_2)}{p(e_1|e_2)} = p(h|e_1)$$

Hence, anybody who accepts Final Probability Incrementality for measures of corroboration, also needs to endorse Screened-Off Evidence. However, Screened-Off Evidence is also very sensible on independent grounds: in an experiment where h has been tested and (relevant) evidence e_1 has been observed, completely irrelevant extra evidence ($e_2 \perp\!\!\!\perp e_1, h, e_1 \wedge h$) should not change the evaluation of the results. Imagine, for example, that a scientist tests the hypothesis that a high pitch facilitates voice recognition. As her university is interested in improving the planning of lab experiments, the scientist also collects data on when participants drop in, which days of the week are busy, which ones are quiet, etc. Plausibly, these data satisfy the independence conditions of Screened-Off Evidence. But equally plausibly, they do not influence the degree of corroboration of the hypothesis under investigation.

The next adequacy condition is motivated by the problem of irrelevant conjunctions for measures of evidential support (e.g., Fitelson [2002]; Hawthorne and Fitelson [2004]). Assume that hypothesis h asserts the wave nature of light. Taken together with a body of auxiliary assumptions, h implies the phenomenon e: the interference pattern in Young's double slit experiment. Such an observation apparently corroborates the wave nature of light.

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However, once we tack an utterly irrelevant proposition such as $h' =$ 'the chicken came before the egg' to the hypothesis, it seems that e corroborates $h \wedge h'$—the conjunction of the wave theory of light and the chicken-egg hypothesis—not more than h, if at all. After all, h' was in no way tested by the observations we made. It has no record of past performance to which we could appeal. This motivates the following constraint:

Irrelevant Conjunctions Assume the following conditions on $h, h', e \in \mathfrak{L}$ and $p \in \mathfrak{P}$ are satisfied:

[1] h and h' are consistent and $p(h \wedge h') < p(h)$;

[2] $p(e) \in (0,1)$;

[3] $h \models e$;

[4] $p(e|h') = p(e)$.

Then it is always the case that $c(h \wedge h', e) \leq c(h, e)$.

This requirement states that for any non-trivial hypothesis h' that is consistent with h ([1]) and irrelevant for e ([4]), $h \wedge h'$ is corroborated no more than h whenever h non-trivially entails e ([2], [3]). A similar requirement has been defended for measures of empirical justification (Atkinson [2012], pp. 50–1). Indeed, it would be strange if corroboration (or justification) could be increased for free by attaching irrelevant conjunctions. That would also make it nearly impossible to reply persuasively to Duhem's problem, and to separate innocuous from blameworthy hypotheses. Degree of corroboration is supposed to guide our evaluation of hypotheses in the light of experimental results. But a measure which is invariant under logical conjunction of hypotheses (for deductively implied evidence) cannot fulfil this function.

Interestingly, the preceding adequacy conditions can be derived from Popper's original adequacy conditions (all proofs are given in the appendix):

Theorem 1 The following statements are true:

- Popper's condition VII implies Weak Law of Likelihood for the case of equiprobable hypotheses.

- Popper's condition VII implies Screened-Off Evidence.

- Popper's condition VIIIc implies Irrelevant Conjunctions.

This shows that our adequacy conditions are motivated in the right way: they are either weaker versions of Popper's criteria, or closely related to them. We can thus be confident that our formal analysis of corroboration is on target and that our adequacy conditions do not track a different, incompatible concept.

However, unlike evidential support, corroboration contains an element of severe testing: the hypothesis should run a risk of being falsified. High informativity and testability contribute to this goal. As Popper states, 'in many cases, the more improbable [...] hypothesis is preferable' (Popper [1979], pp. 18–9), and the purpose of a measure of degree of corroboration is 'to show clearly in which cases this holds and in which it does not hold' (ibid.). This motivates the following desideratum:

Weak Informativity Degree of corroboration $c(h, e)$ does not generally increase with the probability of h. That is, there are $h, h', e \in \mathfrak{L}$ and $p \in \mathfrak{P}$ such that

(1) $p(e|h) = p(e|h') > p(e)$;

(2) $1/2 \geq p(h) > p(h')$;

(3) $c(h, e) \leq c(h', e)$.

The intuition behind Weak Informativity can also be expressed as follows: corroboration does not, in the first place, assess the probability of a hypothesis; therefore $c(h, e)$ should not always increase with the probability of h. To this, the following condition—Strong Informativity—adds that low probability/high logical content can in principle be corroboration-conducive. Note that the requirement $1/2 \geq p(h), p(h')$ is purely technical and philosophically innocuous.

Strong Informativity The informativity/logical content of a proposition can increase degree of corroboration, ceteris paribus. That is, there are $h, h', e \in \mathfrak{L}$ and $p \in \mathfrak{P}$ such that

(1) $p(e|h) = p(e|h') > p(e)$;

(2) $1/2 \geq p(h) > p(h')$;

(3) $c(h, e) < c(h', e)$.

To my mind, any account of corroboration that denies these properties has stripped itself of its distinctive features with respect to evidential support or degree of confirmation. At the very least, the Popperian characacterization of corroboration as capturing both predictive success and testability would have to be abandoned, and links with NHST would have to be loosened. The idea behind Strong/Weak Informativity has also recently been defended by Roberto Festa in his discussion of the 'Reverse Matthew Effect': successful predictions reflect more favorably on general theories than on restricted or weakened versions of them (Festa [2012], pp. 95–100). Note that neither Strong nor Weak Informativity postulates that corroboration decreases with prior probability; they just deny the 'Matthew Effect' that corroboration co-varies with prior probability (see also Roche [2014]).

I am now going to demonstrate that the listed adequacy conditions are incompatible with each other. First, as a consequence of Weak Law of Likelihood, corroboration increases with the prior probability of a hypothesis. This clashes directly with Strong/Weak Informativity:

Theorem 2 (First Impossibility Result) No measure of corroboration $c(h, e)$ constructed according to Formality can satisfy Weak Law of Likelihood and Weak/Strong Informativity at the same time.

Since Formality is a purely representational condition, this result means that Weak Law of Likelihood and Weak/Strong Informativity pull in different directions: the first condition emphasizes the predictive performance of the tested hypothesis, the second its logical strength. It is perhaps surprising that these two conditions are already incompatible, since it is a popular tenet of critical rationalism that informative hypotheses are also more valuable predictively.

Second, Strong Informativity clashes with Irrelevant Conjunctions and Screened-Off Evidence:

Theorem 3 (Second Impossibility Result) No measure of corroboration $c(h, e)$ constructed according to Formality can satisfy Screened-

Off Evidence, Irrelevant Conjunctions and Strong Informativity at the same time.

Thus, the intuition behind Strong/Weak Informativity cannot be satisfied if other plausible adequacy constraints on degree of corroboration are accepted. In particular, if a measure of corroboration is insensitive to irrelevant evidence and does not reward adding irrelevant conjunctions, then it cannot give any bonus to informative hypotheses. The less informative and testable a hypothesis is, the higher its degree of corroboration, ceteris paribus.

Finally, the result of Theorem 3 can be extended to Weak Informativity if we make the assumption that irrelevant conjunctions dilute the degree of corroboration, rather than not increasing it (proof omitted). See also the corresponding remark in the motivation of Irrelevant Conjunctions.

Note that these results are meaningful even for those who are not interested in the project of explicating Popperian corroboration (e.g., because they are radical subjective Bayesians). Some of the above adequacy conditions have been proposed for measures of evidential support or explanatory power as well; others could be potentially interesting in these contexts. For instance, Brössel ([2013]) has recently discussed the condition Logicality, which resembles Strong/Weak Informativity. Hence, the above results also make sense in the framework of Bayesian Confirmation Theory, as indicating the impossibility of probabilistic measures that capture informativity and predictive success at the same time.

All this does not yet imply that explicating degree of corroboration is a futile project. Rather, it reveals a fundamental and insoluble tension between the two main contributing factors of corroboration that Popper identifies: predictive success and testability/informativity. Weak Law of Likelihood, Screened-Off Evidence and Irrelevant Conjunctions all speak to the predictive success intuition, whereas Strong/Weak Informativity rewards high logical content and testability. That it is impossible to satisfy minimal subsets of these plausible conditions sheds doubts on the statistical relevance framework for explicating corroboration. However, before we prematurely draw pessimistic conclusions, let us revisit the available options.

4 Discussion

In this paper, I have first demonstrated the urgency of searching for an adequate probabilistic measure of corroboration. This has been motivated by the lack of guidance on the interpretation of non-significant results in statistical hypothesis tests (NHST). I have explored Popper's idea that a measure of corroboration should capture both the predictive success and the testability of the hypothesis. To this end, I have set up a set of plausible conditions that are weaker than Popper's original claims (Theorem 1).

However, it turns out that these criteria cannot be satisfied jointly. The pre-theoretic concept of corroboration is overloaded with desiderata that point in different directions and create insoluble tensions (Theorem 2 and 3). This leaves us with four options: (i) to reject one of the (substantial) adequacy conditions; (ii) to split up degree of corroboration into different sub-concepts, as happened for evidential support; (iii) to conclude that the explication of degree of corroboration is hopeless and not worthy of further pursuit, and (iv) to blame the representational framework that has been used for explicating degree of corroboration, and to reconcile the various desiderata in a different mathematical and conceptual framework.

Option (i) would come down to either giving up Weak Law of Likelihood, Screened-Off Evidence, Irrelevant Conjunctions or Strong/Weak Informativity. But each of these adequacy conditions for degree of corroboration has been carefully motivated in the preceding section. Such a step would therefore appear arbitrary and unsatisfactory.

For example, one could propose to endorse a statistical relevance measure of evidential support as measure of corroboration, giving up the informativity intuition. This has the advantage of relating corroboration to a bunch of statistical and philosophical literature (e.g., Fitelson [1999]), but it comes at the price of stripping corroboration of its defining characteristics. The concept might just become redundant with respect to evidential support.

Also, statistical relevance measures generally depend on $p(e|\neg h)$, either explicitly or via the calculation of $p(e)$ and $p(h|e)$. This creates a variety of problems. Consider, for example, a Binomial model where we test the

null hypothesis $h_0 : \theta = 0.5$ against the alternative $h_1 : \theta \neq 0.5$. If the observed relative frequency of successes is close to 0.5, for example $\bar{x} = 0.53$, the degree of corroboration of the null hypothesis should not depend on the likelihoods $p(\bar{x}|\theta)$ for very large and very small values of θ. Such alternatives are logically possible, but apparently irrelevant for testing the adequacy of the point null hypothesis $\theta = 0.5$. But for statistical relevance measures, this conclusion is inevitable since $p(x|\theta \neq \theta_0) = \int_0^1 p(\theta)p(x|\theta)d\theta$.

Option (ii) amounts to endorsing pluralism for degree of corroboration. The model case for this option are probabilistic analyses of evidential support: some measures, like $d(h, e) = p(h|e) - p(h)$ capture the boost in degree of belief in h provided by e, while others, like $l(h, e) = p(e|h)/p(e|\neg h)$, aim at the discriminatory power of e with respect to h and $\neg h$. However, it is not clear what similarly interesting subconcepts could look like for degree of corroboration. Right now, this option does not appear to be viable.

Neither does the pessimistic option (iii) have much appeal, unless convincing reasons are given why scientists can dispense with the concept of corroboration, and hypothesis testing in general.

This leaves us with option (iv): to abandon the statistical relevance framework for explicating degree of corroboration. Perhaps it is neither necessary nor sufficient to base a corroboration judgment on the joint probability distribution of h and e? As noted above, statistical relevance measures of corroboration compare the merits of h with the merits of $\neg h$, defined as the aggregate of alternatives to h. However, a comparison to such an aggregate does not make much sense in many NHST contexts where we deal with a multitude of distinct alternatives h_i, $i \in \mathbb{N}$. Perhaps corroboration judgments should be made with respect to the best-performing alternative in the hypothesis space, and not with respect to all possible alternatives.

This suggests that we might develop explications of degree of corroboration in a framework with many distinct alternatives to the tested hypothesis h. As a consequence, Formality would have to be dropped and degree of corroboration would become partition-relative: testing h with alternative $\neg h$ can lead to different corroboration judgments than testing h with alternatives $\mathcal{H} = \{h_1, h_2, \ldots, h_n\}$ even if $\neg h = \bigvee_{1 \leq i \leq n} h_i$. Such an approach has

been anticipated by I.J. Good ([1960], [1968]). However, Good opts for a vector-valued measure of degree of corroboration, which is, for many reasons, unhelpful in scientific practice. Spelling out a feasible and foundationally sound approach is left to future work along these lines.

I would like to conclude with the observation that this paper is negative and constructive at the same time: it shows why there can be no measure of corroboration that fits Popper's informal description, and more generally, that amalgamates predictive success with informativity and testability. At the same time, the paper demonstrates why we have to expand our mathematical framework for explicating degree of corroboration, and suggests which type of explications could prove useful for science and philosophy at the same time.

Appendix: Proof of the Theorems

Proof of Theorem 1: We begin with showing that condition VII implies the Weak Law of Likelihood (WLL). Assume $p(h_1) = p(h_2)$. We distinguish two jointly exhaustive cases in which WLL may apply:

Case 1: $p(e|h_1) > p(e|h_2)$ Case 2: $p(e|h_1) = p(e|h_2)$

                                            and $p(e|\neg h_1) < p(e|\neg h_2)$.

For the first case, the proof is simple in virtue of the inequality

$$p(h_1|e) = p(h_1)\frac{p(e|h_1)}{p(e)} > p(h_2)\frac{p(e|h_2)}{p(e)} = p(h_2|e).$$

Then, VII guarantees that $c(h_1, e) > c(h_2, e)$.

For the second case, let $x := p(e|h_1) = p(e|h_2)$ and $y := p(h_1) = p(h_2)$.

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We know that

$$p(e|\neg h_1) = \frac{1}{1-p(h_1)}[p(e|h_2)p(h_2)+p(e|\neg h_1\neg h_2)p(\neg h_1\neg h_2)]$$

$$= \frac{1}{1-y}(xy + p(e|\neg h_1\neg h_2)p(\neg h_1\neg h_2))$$

$$p(e|\neg h_2) = \frac{1}{1-p(h_2)}[p(e|h_1)p(h_1)+p(e|\neg h_1\neg h_2)p(\neg h_1\neg h_2)]$$

$$= \frac{1}{1-y}(xy + p(e|\neg h_1\neg h_2)p(\neg h_1\neg h_2)).$$

Hence, $p(e|\neg h_1) = p(e|\neg h_2)$. On the other hand, we have assumed that $p(e|\neg h_1) < p(e|\neg h_2)$. This shows that the second case can never occur and may be dismissed.

We now prove the second implication, that is, VII $\Rightarrow$ Screened-Off Evidence. To this end, remember that condition VII reads

VII If $p(h) = p(h')$, then $c(h,e) \leq c(h',e')$ if and only if $p(h|e) \leq p(h'|e')$.

Assuming $h = h'$, it is easy to see that VII implies

VII' If $p(h|e) = p(h|e')$, then $c(h,e) = c(h,e')$.

The reason is simple: If $p(h|e) = p(h|e')$, then also $p(h|e) \leq p(h|e')$ and the '$\Leftarrow$' direction of VII implies $c(h,e) \leq c(h,e')$, where h has been substituted for h'. Now we repeat the same trick with the premise $p(h|e') \leq p(h|e)$ and we obtain $c(h,e') \leq c(h,e)$. Taking both inequalities together yields the conclusion $c(h,e) = c(h,e')$ and thereby VII'.

Notice that under the conditions of Screened-Off Evidence, $p(h|e_1 \wedge e_2) = p(h|e_1)$. This is so because

$$p(h|e_1\wedge e_2) = p(h)\frac{p(e_1 \wedge e_2|h)}{p(e_1 \wedge e_2)} = p(h)\frac{p(e_1|h)\,p(e_2)}{p(e_1)\,p(e_2)} = p(h)\frac{p(e_1|h)}{p(e_1)} = p(h|e_1).$$

Hence, we can apply VII' to the case of Screened-Off Evidence, with $e := e_1$ and $e' := e_1 \wedge e_2$. This implies

$$c(h, e_1 \wedge e_2) = c(h, e_1),$$

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completing the proof.

Finally, we have the implication VIIIc $\Rightarrow$ Irrelevant Conjunctions. Let for $h, h', e \in \mathfrak{L}$ and $p \in \mathfrak{P}$ the conditions of Irrelevant Conjunctions ([1] to [4]) be satisfied. Since $h \models e$, VIIIc implies that $c(h, e)$ and $c(h \wedge h', e)$ are increasing functions of the probability of the tested hypothesis—$p(h)$ and $p(h \wedge h')$, respectively. But by assumption, we have $p(h \wedge h') < p(h)$. Hence, it follows that $c(h \wedge h', e) \leq c(h, e)$. $\qquad\square$

Proof of Theorem 2: By Weak Informativity and Formality, there are $x > y$ and $z > z'$ with $z + z' < 1$, $1 + xz - z \geq y \geq xz$ and $1 + xz' - z' \geq y \geq xz'$ such that

$$f(x, y, z) \leq f(x, y, z').$$

Choose a probability function $p(\cdot)$ such that $p(h_1) = z$, $p(h_2) = z'$, $p(h_1 \wedge h_2) = 0$, $p(e|h_1) = p(e|h_2) = x$, $p(e) = y$. We now verify that this distribution satisfies the axioms of probability. Because of $xz > xz'$ and $1 + xz - z < 1 + xz' - z'$, it suffices to verify the inequalities $y \geq xz$ and $y \leq 1 + xz - z$.

First note that

$$p(e) = p(e|h_1)p(h_1) + p(e|h_2)p(h_2) + p(e|\neg h_1 \wedge \neg h_2)(1 - p(h_1) - p(h_2))$$

which translates, setting $\omega := p(e|\neg h_1 \wedge \neg h_2)$, as

$$y = xz + xz' + \omega(1 - z - z').$$

This equation allows us to show the desired inequalities:

$$
\begin{aligned}
y - xz &= xz + xz' + \omega(1 - z - z') - xz \\
&= xz' + \omega(1 - z - z') \\
&\geq 0 \\
1 + xz - z - y &= 1 + xz - z - xz - xz' - \omega(1 - z - z') \\
&= (1 - z - xz') + \omega(1 - z - z') \\
&\geq 0
\end{aligned}
$$

In both cases, all summands are greater or equal than zero because $z + z' < 1$ by assumption. This completes the proof that the above probability distribution is well-defined.

Now it is straightforward to show that

$$
\begin{aligned}
p(e|\neg h_1) &= \frac{1}{1 - p(h_1)} \left[p(e|h_2)p(h_2) + p(e|\neg h_1 \neg h_2)p(\neg h_1 \neg h_2) \right] \\
&= \frac{1}{1 - p(h_1)} \left[p(e|h_1)p(h_2) + p(e|\neg h_1 \neg h_2)p(\neg h_1 \neg h_2) \right] \\
p(e|\neg h_2) &= \frac{1}{1 - p(h_2)} \left[p(e|h_1)p(h_1) + p(e|\neg h_1 \neg h_2)p(\neg h_1 \neg h_2) \right]
\end{aligned}
$$

because by assumption, $p(e|h_1) = p(e|h_2)$. From this we can infer

$$
\begin{aligned}
&p(e|\neg h_1) - p(e|\neg h_2) \\
&= \frac{p(e|h_1)\, p(h_2)}{1 - p(h_1)} + \frac{p(e|\neg h_1 \neg h_2)\, p(\neg h_1 \neg h_2)}{1 - p(h_1)} - \frac{p(e|h_1)\, p(h_1)}{1 - p(h_2)} - \frac{p(e|\neg h_1 \neg h_2)\, p(\neg h_1 \neg h_2)}{1 - p(h_2)} \\
&= p(e|h_1) \left[\frac{p(h_2)}{1 - p(h_1)} - \frac{p(h_1)}{1 - p(h_2)} \right] + p(e|\neg h_1 \neg h_2)(1 - p(h_1) - p(h_2)) \\
&\quad \cdot \left[\frac{1}{1 - p(h_1)} - \frac{1}{1 - p(h_2)} \right] \\
&= p(e|h_1) \frac{p(h_2) - p(h_2)^2 - p(h_1) + p(h_1)^2}{(1 - p(h_1))\,(1 - p(h_2))} + p(e|\neg h_1 \neg h_2) \\
&\quad \cdot (1 - p(h_1) - p(h_2)) \frac{p(h_1) - p(h_2)}{(1 - p(h_1))\,(1 - p(h_2))} \\
&= p(e|h_1) \frac{(p(h_1) - p(h_2)) \cdot (p(h_1) + p(h_2) - 1)}{(1 - p(h_1))\,(1 - p(h_2))} + p(e|\neg h_1 \neg h_2) \\
&\quad \cdot (1 - p(h_1) - p(h_2)) \frac{p(h_1) - p(h_2)}{(1 - p(h_1))\,(1 - p(h_2))} \\
&= \frac{(p(h_1) - p(h_2)) \cdot (p(h_1) + p(h_2) - 1)}{(1 - p(h_1))\,(1 - p(h_2))} (p(e|h_1) - p(e|\neg h_1 \neg h_2)).
\end{aligned}
$$

If we look at the signs of the involved factors, we notice first that $p(h_1) - p(h_2) = z - z' > 0$ and $p(h_1) + p(h_2) - 1 = z + z' - 1 < 0$. Then we observe

that h_1 and h_2 were disjoint and that $p(e|h_1)$ and $p(e|h_2)$ are both greater than $p(e)$, implying $p(e|h_1) = p(e|h_2) > p(e|\neg h_1 \neg h_2)$. Taken together, we can then conclude

$$p(e|\neg h_1) - p(e|\neg h_2) < 0.$$

Hence, the conditions for applying Weak Law of Likelihood are satisfied: h_1 and h_2 are two mutually exclusive hypotheses with $p(e|h_1) = p(e|h_2)$ and $p(e|\neg h_1) < p(e|\neg h_2)$. Thus we can conclude

$$f(x, y, z) = c(h_1, e) > c(h_2, e) = f(x, y, z'),$$

in contradiction with the inequality $f(x, y, z) \leq f(x, y, z')$ that we got from Weak Informativity. $\square$

Lemma 1 Any measure of corroboration $c : \mathcal{L}^2 \times \mathfrak{P} \to \mathbb{R}$ that satisfies Screened-Off Evidence and Formality also satisfies the equality

$$f(ax, ay, z) = f(x, y, z) \tag{3}$$

for $x > y > 0$, $z > 0$ and $0 < a \leq 1$ with $1 + xz - z \geq y \geq xz$.

Proof of Lemma 1: For any $0 < a \leq 1$, $x > y > 0$ and $z > 0$ with $1 + xz - z \geq y \geq xz$, we can choose sentences $h, e_1, e_2 \in \mathcal{L}$ and a probability function $p(\cdot) \in \mathfrak{P}$ such that

$$
\begin{aligned}
a &:= p(e_2) & p(e_2 h) &= p(e_2)p(h) \\
x &:= p(e_1|h) & p(e_1 \wedge e_2) &= p(e_2)p(e_1) \\
y &:= p(e_1) & p(e_1 \wedge e_2|h) &= p(e_2)p(e_1|h) \\
z &:= p(h).
\end{aligned}
$$

Since our choice of p is not restricted, this is always possible. Now, the conditions of Screened-Off Evidence are satisfied, and it follows that $c(h, e_1 \wedge e_2) = c(h, e_1)$. By Formality, we can also derive the equalities

$$
\begin{aligned}
c(h, e_1 \wedge e_2) &= f(p(e_1 \wedge e_2|h), p(e_1 \wedge e_2), p(h)) = f(p(e_2)p(e_1|h), p(e_2)p(e_1), p(h)) \\
&= f(ax, ay, z) \\
c(h, e_1) &= f(x, y, z).
\end{aligned}
$$

Taking all these equalities together delivers the desired result:

$$f(ax, ay, z) = c(h, e_1 \wedge e_2) = c(h, e_1) = f(x, y, z).$$

Finally we note that (ax, ay, z) is always in the domain of f when $a \leq 1$ and $1 + xz - z \geq y \geq xz$:

$$(ay) \geq (ax)/z \qquad\qquad ay \leq a(1 + xz - z)$$
$$= axz + a(1 - z)$$
$$\leq 1 + (ax)z - z$$

$\square$

Proof of Theorem 3: Choose sentences h_1, h_2, $e \in \mathfrak{L}$ and a probability function $p(\cdot) \in \mathfrak{P}$ such that the conditions of Strong Informativity are satisfied:

(1) $p(e|h_1) = p(e|h_2) > p(e)$;

(2) $1/2 \geq p(h_1) > p(h_2)$;

(3) $c(h_1, e) < c(h_2, e)$.

Writing $x := p(e|h_1) = p(e|h_2)$, $y := p(e)$, $z = p(h)$ and $z' := p(h')$, we then obtain

$$f(x, y, z) = c(h_1, e) < c(h_2, e) = f(x, y, z'). \tag{4}$$

Since $c(h, e)$ satisfies Formality and Screened-Off Evidence, by Lemma 1 it also satisfies the equality

$$f(ax, ay, z) = f(x, y, z)$$

for $x > y > 0$, $z > 0$ and $0 < a \leq 1$. It is easy to see that $(1, y/x, z)$ is in the domain of f if (x, y, z) is. Applying the above equality to $f(1, y/x, z)$ and choosing $a := x$, we now obtain

$$f(1, y/x, z) = f(x, y, z) \qquad\qquad f(1, y/x, z') = f(x, y, z').$$

Then it follows from inequality (4) and the above equalities that

$$f(1, y/x, z) < f(1, y/x, z') \tag{5}$$

for these specific values of x, y, z and z'.

We can now find sentences h, h', e' and a probability function $p'(\cdot)$ such that the conditions of Irrelevant Conjunctions are satisfied and at the same time, $p'(h) = z$, $p'(h \wedge h') = z'$, $p'(e') = y/x$. This implies $c(h \wedge h', e') \leq c(h, e')$. By Formality, this also implies

$$f(1, y/x, z) \geq f(1, y/x, z').$$

However, this inequality contradicts equation (5) that we have shown before. Hence, the theorem is proven. $\square$

Acknowledgements

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