KARL POPPER & DAVID MILLER. 'Why Probabilistic Support Is Not Inductive', *Philosophical Transactions of the Royal Society of London*, Series A **321**, 1562, 30/4/1987, pp. 569–591.

Added August 10, 2008: Theorem 3 on p. 577 can be generalized in the following way:

LEMMA: If $\vdash x \lor y$ and $y \vdash z$ then p(x,z) - p(x,y) is equal to

$$[1 - p(x, z)][1 - p(y, z)]/p(y, z)$$
 if $p(y, z) > 0$

and to 1 - p(x, y) if p(y, z) = 0.

Proof: In the following chain of identities we use the identity p(x,y) = p(x,yz) (which follows from $y \vdash z$), the multiplication and addition laws, and the identity $p(x \lor y, z) = 1$ (which follows from $\vdash x \lor y$).

$$\begin{split} [p(x,z)-p(x,y)]p(y,z) &= p(x,z)p(y,z) - p(x,yz)p(y,z) \\ &= p(x,z)p(y,z) - p(xy,z) \\ &= p(x,z)p(y,z) - [p(x,z) + p(y,z) - p(x\vee y,z)] \\ &= -p(x,z)[1-p(y,z)] - [p(y,z) + 1] \\ &= [1-p(x,z)][1-p(y,z)] \end{split}$$

If p(y, z) > 0, the announced equality is proved. If, on the other hand, p(y, z) = 0, then the final product above is also 0, and so its first factor is 0. It follows that p(x, z) - p(x, y) = 1 - p(x, y).

THEOREM: If $\vdash x \lor y$ and $y \vdash z$ then $p(x,y) \le p(x,z)$.

Proof: Since all probabilities lie between 0 and 1 inclusive, the theorem follows from the lemma.

The burden of this theorem, stated informally, is that when a hypothesis h is maximally independent of the evidence — that is, it goes wholly beyond the evidence —, then the probability p(h, e) increases when the evidence e is weakened; and hence, the weaker is the evidence, the greater is the probabilistic support.

Corollary: $p(x,y) \leq p(x,x \vee y) \leq p(x \leftarrow y)$.

Proof: Since $\vdash (x \leftarrow y) \lor y$ and $y \vdash x \lor y \vdash \top$, we have $\vdash (x \leftarrow y) \lor (x \lor y)$. By two applications of the theorem we obtain

$$p(x \leftarrow y, y) \leq p(x \leftarrow y, x \lor y) \leq p(x \leftarrow y, \top) = p(x \leftarrow y).$$

Now p(w,z) = p(wz,z) generally, and hence $p(x \leftarrow y,y) = p((x \leftarrow y)y,y) = p(xy,y) = p(x,y)$ and $p(x \leftarrow y,x \lor y) = p((x \leftarrow y)(x \lor y),x \lor y) = p(x,x \lor y)$. The original Theorem 3 follows.

Added February 7, 2003: The last eight lines of the proof of Theorem 6 on p. 578 should presumably read:

Now $xy(x \lor z)$ is equivalent to xy, so collecting terms

$$\begin{aligned} [1 - p(x \lor z)][p(x) - p(xy)] &= p(y)p(x \lor z) - p(y(x \lor z)) \\ &= p(y)[p(x \lor z) - p(x \lor z, y)] \\ &= -p(y)s(x \lor z, y). \end{aligned}$$

The two factors on the left are never negative; and since p(y) is not 0 it follows that $s(x \lor z, y) \le 0$; and this proves the first part of the theorem.

The addition law and (d) ensure that $p(x) \neq p(xy)$. So if (c) holds, the left side of the above equation is positive. Thus $s(x \vee z, y) < 0$.

In the penultimate line of the proof of Theorem 8 on p. 588, '(G3)' should be '(G2)'.