

Solutions

1. Let $A = \{\text{Person is a male}\}$, $B = \{\text{Person is above 190cm}\}$. We want to compute $\mathbb{P}(A^c|B)$. First

$$\begin{aligned}\mathbb{P}(A^c|B) &= 1 - \mathbb{P}(A|B) = 1 - \frac{P(A \cap B)}{P(B)} = 1 - \frac{P(B|A)P(A)}{P(B)} \\ &= 1 - \frac{P(B|A)P(A)}{P(B|A)P(A) + P(B|A^c)P(A^c)} = 1 - \frac{\frac{4}{100} \cdot \frac{3}{5}}{\frac{4}{100} \cdot \frac{3}{5} + \frac{1}{100} \cdot \frac{2}{5}}.\end{aligned}$$

2. Using that $\frac{1}{N} \sum_{i=1}^n X_i \rightarrow \mathbb{E}[X]$. One can generate N samples and use the average value as an estimate. The uncertainty is given by the variance of $\frac{1}{N} \sum_{i=1}^n X_i$ which is $\frac{1}{N} \mathbb{V}[X]$.
3. The middle figures has the most uncertainty there for it is $p(\mu|y_1, \dots, y_{10})$, the figure to right has the least therefore it is $p(\mu|y_1, \dots, y_{70})$, and thus the figure to the left $p(\mu|y_1, \dots, y_{20})$
4. a) It is used to measure how well a model fits the data. Where the lowest WAIC indicates the best model.
- b) The first term measures how well the model predicts the data. The second term measures how flexible the model is (basically how many parameters there is in the model).
- c) The WAIC can be used to weighting different models against each other it done through the following equation:

$$w_i = \frac{\exp(-\frac{1}{2}dWAIC_i)}{\sum_{j=1}^m \exp(-\frac{1}{2}dWAIC_j)}$$

where $dWAIC_j = WAIC_i - WAIC_{min}$.

5. a) The 90% interval is approximately $[8.8, 11]$ and the map is approx 9.8.
- b) Yes the MCMC samples appears to be in a stationary state.
- 6.

$$\begin{aligned}y_i &\sim \text{Bin}(1, p_i), i = 1, 2, \dots, n_1 + n_2 \\ \text{logit}(p_i) &= \alpha + \text{drug}_i \beta_1 + \text{diabetes}_i \beta_2. \\ \alpha &\sim N(0, 100) \\ \beta_1 &\sim N(0, 100) \\ \beta_2 &\sim N(0, 100)\end{aligned}$$

Here drug_i is an indication if person i has got the drug and diabetes_i is if the person has diabetes or not. To check if there is an effect of the drug one checks if the posterior PI of β_1 contains zero.

```
7. data{
  int<lower=1> n;
  int<lower=0> y[n];
  vector[n] x;
}
parameters{
  real alpha;
  real<lower=0> beta;
}
model{
```

```

beta ~ N(0,100);
alpha ~ N(0,100);
y ~ poisson_log(alpha + x*beta);
}

```

8. Using Bayes theorem we derive

$$p(z_1 = 1|\dots) \propto p(z_1 = 1|\theta)p(y_1|z_1 = 1, \dots) = \theta N(y_1; \mu_1, \sigma_1),$$

and

$$p(z_1 = 0|\dots) \propto p(z_1 = 1|\theta)p(y_1|z_1 = 0, \dots) = (1 - \theta)N(y_1; \mu_2, \sigma_2).$$

Since z_i only takes two values

$$\begin{aligned}
p(z_1 = 1|\dots) &= \frac{p(z_1 = 1|\dots)}{p(z_1 = 1|\dots) + p(z_1 = 0|\dots)} \\
p(z_1 = 0|\dots) &= 1 - p(z_1 = 1|\dots).
\end{aligned}$$