

Oblig_3a/oppgave_5a.py

```
1 import scipy.stats as stats
2
3 # Define prior hyperparameters
4 a0 = 2
5 b0 = 2
6
7 # Define observation data
8 successes = 17
9 failures = 29
10
11 # Calculate parameters for Beta distribution (posterior)
12 a_post = successes + a0
13 b_post = failures + b0
14
15 # Define value of p to calculate probability
16 p_val = 0.4
17
18 # Create Beta distribution object
19 beta_dist = stats.beta(a_post, b_post)
20
21 # Calculate exact probability using integration
22 exact_prob = beta_dist.pdf(p_val)
23
24 # Calculate accurate normal approximation
25 mean = a_post / (a_post + b_post)
26 var = (a_post * b_post) / ((a_post + b_post) ** 2 * (a_post + b_post + 1))
27
28 def normal_pdf(x, mean, var):
29     """Calculates the probability density function of a normal
30     distribution"""
31     pdf = (1 / (stats.norm(mean, var).std() * (2 * 3.14159)**0.5)) *
32     stats.norm(mean, var).pdf(x)
33     return pdf
34
35 normal_approx = normal_pdf(p_val, mean, var)
36
37 # Print results
38 print("Exact probability P(p) using integration:", exact_prob)
39 print("Normal approximation of P(p):", normal_approx)
```