

3.

$$p(N, \theta | x) = \frac{p(x | N, \theta) \times p(N, \theta)}{p(x)}$$

$$= \frac{p(x | N, \theta) \times \text{Beta}(\theta | a, b)}{\int p(x, \theta) d\theta}$$

$$= \frac{\binom{N}{m} \theta^m (1-\theta)^{N-m} \times \theta^{a-1} (1-\theta)^{b-1} \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)}}{\int_0^1 \binom{N}{m} \theta^m (1-\theta)^{N-m} \times \theta^{a-1} (1-\theta)^{b-1} \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} d\theta}$$

$$= \frac{\cancel{\binom{N}{m}} \theta^{m+a-1} (1-\theta)^{N-m+b-1} \cancel{\frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)}}}{\cancel{\binom{N}{m}} \cancel{\frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)}} \int_0^1 \theta^{m+a-1} (1-\theta)^{N-m+b-1} d\theta}$$

$$= \frac{\theta^{m+a-1} (1-\theta)^{N-m+b-1}}{\frac{\Gamma(m+a) \Gamma(N-m+b)}{\Gamma(N+a+b)}}$$

$$= \theta^{m+a-1} (1-\theta)^{N-m+b-1} \frac{\Gamma(N+a+b)}{\Gamma(m+a) \Gamma(N-m+b)}$$

$$= \text{Beta}(\theta | m+a, N-m+b)$$

$$\int_0^1 \beta(\theta | m+a, N-m+b) d\theta = 1$$

$$\Rightarrow \frac{\Gamma(N+a+b)}{\Gamma(m+a) \Gamma(N-m+b)} \int_0^1 \theta^{m+a-1} (1-\theta)^{N-m+b-1} d\theta = 1$$

$$\Rightarrow \int_0^1 \theta^{m+a-1} (1-\theta)^{N-m+b-1} d\theta = \frac{\Gamma(m+a) \Gamma(N-m+b)}{\Gamma(N+a+b)}$$