

Exact

$$p_E(\theta | Y) \propto \text{Beta}(x + a, n - x + b)$$

$$\mu_E = \frac{x + a}{a + b + n}$$

2nd Laplace Approx

$$\mu_L = \frac{\sigma^*}{\sigma^\dagger} \cdot \frac{\exp\{-nh^*(\theta^*)\}}{\exp\{-nh^\dagger(\theta^\dagger)\}}$$

$$-nh^\dagger(\theta) = \ell(\theta | Y) + \ln(p(\theta))$$

$$\ell(\theta | Y) = x \ln(\theta) + (n - x) \ln(1 - \theta)$$

$$\ln(p(\theta)) = (a - 1) \ln(\theta) + (b - 1) \ln(1 - \theta)$$

$$= \alpha_\dagger \ln(\theta) + \beta_\dagger \ln(1 - \theta) \quad \begin{aligned} \alpha_\dagger &= x + a - 1 \\ \beta_\dagger &= n - x + b - 1 \end{aligned}$$

$$-nh^*(\theta) = \ell(\theta | Y) + \ln(p(\theta)) + \ln(g(\theta))$$

$$\ell(\theta | Y) = x \ln(\theta) + (n - x) \ln(1 - \theta)$$

$$\ln(p(\theta)) = (a - 1) \ln(\theta) + (b - 1) \ln(1 - \theta)$$

$$\ln(g(\theta)) = \ln(\theta)$$

$$= \alpha_* \ln(\theta) + \beta_* \ln(1 - \theta) \quad \begin{aligned} \alpha_* &= x + a \\ \beta_* &= n - x + b - 1 \end{aligned}$$

$$\theta^{(\cdot)} = \frac{\alpha^{(\cdot)}}{\alpha^{(\cdot)} + \beta^{(\cdot)}}$$

$$\arg \max_{\theta} (-nh^{(\cdot)}(\theta)) = \frac{\partial -nh^{(\cdot)}(\theta)}{\partial \theta} = \frac{\alpha^{(\cdot)}}{\theta} - \frac{\beta^{(\cdot)}}{1 - \theta} \stackrel{\text{set}}{=} 0$$

$$\sigma^{(\cdot)} = \left[ \frac{1}{n} \left( \frac{\alpha^{(\cdot)}}{\theta^{(\cdot)}} + \frac{\beta^{(\cdot)}}{(1 - \theta^{(\cdot)})^2} \right) \right]^{-1/2}$$

$$\left[ \frac{\partial^2 h^{(\cdot)}(\theta)}{\partial \theta^2} \Big|_{\theta^{(\cdot)}} \right]^{-1/2}$$