

Question 3)

Prior believe $\rightarrow \lambda = \text{Uniform}(5, 10)$
 $t = 1 \text{ minute}$

$\mu = \text{Uniform}(5, 10) \text{ arrivals per minute}$

Observation \rightarrow $\left. \begin{array}{l} 7 \text{ arrivals } 1^{\text{st}} \text{ minute} \\ 9 \text{ arrivals } 2^{\text{nd}} \text{ minute} \end{array} \right\} M$

Use Bayes theorem to determine the posterior distribution of values of λ and μ

$$Pr(B|A) = \frac{Pr(A|B) Pr(B)}{Pr(A)}$$

\downarrow

$$Pr(\lambda | M) = \frac{Pr(M | \lambda) Pr(\lambda)}{Pr(M)}$$

$$Pr(\lambda) = \text{Uniform}(5, 10)$$

$$Pr(M | \lambda) = Pr(7 \text{ in } 1^{\text{st}} \text{ min} | \lambda) \cdot Pr(9 \text{ in } 2^{\text{nd}} \text{ min} | \lambda)$$

$$= \frac{1}{5} \cdot \frac{1}{5} = \frac{1}{25} = 0.04$$

$p_r(M) = 1$ } given no past observations

$$p(\pi | \text{obs}) = 0.04 \cdot \text{Uniform}(5, 10)$$

This makes no sense!