

```
1: df <- data.frame(a = c(3 , 10, 9),
2:                   b = c(29, 36, 41))
3: library(ggplot2)
4: num_samples <- 10000000
5: monte_carlo_p8 <- function(alpha, beta) {
6:   theta_samples <- rbeta(num_samples, alpha, beta)
7:   W_samples <- rbinom(num_samples, 52, theta_samples)
8:   probability <- mean(W_samples >= 8)
9:   cat("Estimated probability:", probability, "\n")
10:  cat("Num samples:", num_samples, "\n")
11: }
12:
13: for (i in 1:nrow(df)) {
14:   pair <- df[i,]
15:   monte_carlo_p8(pair$a, pair$b)
16: }
17:
18: alpha <- 3
19: beta <- 29
20: theta_samples <- rbeta(num_samples, alpha, beta)
21: W_samples <- rbinom(num_samples, 52, theta_samples)
22: probability <- mean(W_samples >= 8)
23: cat("Estimated probability:", probability, "\n")
24: cat("Num samples:", num_samples, "\n")
25: df <- data.frame(W=W_samples)
26:
27: ggplot(df, aes(x = W)) +
28:   geom_bar(aes(y = ..count.. / sum(..count..)),
29:           fill = "skyblue", color = "black") +
30:   labs(title = "PMF of W_samples",
31:        x = "Number of Wins (W)",
32:        y = "Probability") +
33:   theme_minimal()
34:
35: ggsave(argv[1])
```

```
1: library(gsl)
2: library(ggplot2)
3:
4: beta_entropy <- function(params) {
5:   a <- params[1]
6:   b <- params[2]
7:
8:   if (a <= 0 || b <= 0) {
9:     stop("Parameters 'a' and 'b' must be greater than zero.")
10:  }
11:
12:  psi_sum <- psi(a) + psi(b)
13:  entropy <- log(beta(a, b)) - (a - 1) * psi(a) - (b - 1) * psi(b) + (a + b - 2) * psi_sum
14:
15:  cat(a,b,a+b,entropy,"\n")
16:  return(entropy)
17: }
18:
19: pairs <- expand.grid(a= 1:10, b=1:10)
20: pairs$entropy <- apply(pairs, 1, beta_entropy)
21:
22: ggplot(pairs, aes(x = a + b, y = entropy)) +
23:   geom_point() +
24:   labs(x = "a + b", y = "Entropy") +
25:   ggtitle("Entropy of Beta Distribution vs. a + b")
26:
27: ggsave(argv[1])
```

```
1: library(latex2exp) # for TeX
2: library(ggplot2)
3: library(gsl) # for psi
4:
5: generate_beta_density <- function(a, b) {
6:   p <- seq(0, 1, length.out = 1000)
7:   density <- dbeta(p, a, b)
8:   data.frame(p = p, density = density)
9: }
10:
11: beta_entropy <- function(p) {
12:   a <- p[1]
13:   b <- p[2]
14:   psi_sum <- psi(a) + psi(b)
15:   entropy <- log(beta(a, b)) - (a - 1) * psi(a) - (b - 1) * psi(b) + (a + b - 2) * psi_sum
16:   return(entropy)
17: }
18:
19: hypers <- rbind(c(1, 1), c(8, 8), c(7, 13), c(3, 29), c(10, 36), c(9, 41))
20: beta_entropies <- apply(hypers, 1, beta_entropy)
21:
22: df_all <- NULL
23: for (i in 1:nrow(hypers)) {
24:   df <- generate_beta_density(hypers[i, 1], hypers[i, 2])
25:   df$group <- paste("a=", hypers[i, 1], ", b=", hypers[i, 2], "", sep="")
26:   df_all <- rbind(df_all, df)
27: }
28:
29: ggplot(df_all, aes(x = p, y = density, color = group)) +
30:   geom_line() +
31:   labs(x = TeX("$\\theta$"), y = TeX("$p(\\theta; a, b)$"), color = "Parameters") +
32:   theme_minimal() +
33:   theme(legend.position = "top")
34:
35: ggsave(argv[1])
```

```
1: library(MASS)
2: library(gsl)
3:
4: a <- as.integer(argv[1])
5: b <- as.integer(argv[2])
6: df <- data.frame(a = c(1, 8, 7, 3),
7:                  b = c(1, 8, 13, 29))
8:
9: beta.mean <- function(a,b) {
10:   return(a/(a+b))
11: }
12: beta.mode <- function(a,b) {
13:   return((a-1)/(a+b-2))
14: }
15: beta.var <- function(a,b) {
16:   return((a*b)/((a+b)*(a+b)*(a+b+1)))
17: }
18:
19: beta.entropy <- function(a,b) {
20:   psi_sum <- psi(a) + psi(b)
21:   entropy <- log(beta(a, b)) - (a - 1) * psi(a) - (b - 1) * psi(b) + (a + b - 2) * psi_sum
22:   return(entropy)
23: }
24:
25: summarise_beta <- function(params){
26:   a <- params[1]
27:   b <- params[2]
28:   cat("a =",a,"", b = "", b,"\n")
29:   conf_interval <- qbeta(c(0.025, 0.975),a,b)
30:
31:   cat("Mean:",      beta.mean(a,b), "\n")
32:   cat("Mode:",      beta.mode(a,b), "\n")
33:   cat("Variance:",  beta.var(a,b),  "\n")
34:   # cat("Entropy:",  beta.entropy(a,b),  "\n")
35:   cat("95% Confidence Interval: |", conf_interval[1], "-", conf_interval[2], "| = ", conf_interval[2] - conf_interval[1], "\n\n")
36: }
37:
38: for (i in 1:nrow(df)) {
39:   pair <- df[i,]
40:   summarise_beta(c(pair$a, pair$b))
41: }
```

```
1: library(gsl)
2: library(ggplot2)
3:
4: beta.var <- function(pair) {
5:   a <- pair[1]
6:   b <- pair[2]
7:   return((a*b) / ((a+b) * (a+b) * (a+b+1)))
8: }
9:
10: pairs <- expand.grid(a= 1:10, b=1:10)
11: pairs$entropy <- apply(pairs, 1, beta.var)
12:
13: ggplot(pairs, aes(x = a + b, y = entropy)) +
14:   geom_point() +
15:   labs(x = "a + b", y = "Variance") +
16:   ggtitle("Variance of Beta Distribution vs. a + b")
17:
18: ggsave(argv[1])
```

```
1: library(stats)
2:
3: # Parameters
4: alpha <- 3
5: beta <- 29
6:
7: df <- data.frame(a = c(10, 9, 3 ),
8:                 b = c(36, 41, 29))
9: apply(df, 1, function(row) {
10:   num_samples <- 10000000
11:   num_games <- 52
12:   alpha <- row[1]
13:   beta <- row[2]
14:
15:   # Simulate Game 1
16:   theta_samples <- rbeta(num_samples, alpha, beta)
17:   W_samples <- rbinom(num_samples, num_games, theta_samples)
18:   game1_return <- (10 * W_samples) - 100
19:
20:   # Simulate Game 2
21:   game2_return <- (10 * W_samples^2) - 1000
22:
23:   # Calculate expected return for each game
24:   expected_return_game1 <- mean(game1_return)
25:   expected_return_game2 <- mean(game2_return)
26:
27:   cat(paste("a =", row[1], ", b =", row[2]), "\n")
28:   cat(paste("Expected return for Game 1:", expected_return_game1), "\n")
29:   cat(paste("Expected return for Game 2:", expected_return_game2), "\n")
30:   cat("\n")
31: })
```

```
1: library(stats)
2:
3: # Define the functions for  $p(W \geq 8 \mid \theta)$  and  $p(\theta)$ 
4: p_W_given_theta <- function(theta) {
5:   1 - pbinom(7, 52, theta)
6: }
7:
8: p_theta <- function(theta) {
9:   dbeta(theta, 3, 29)
10: }
11:
12: # Compute the joint probability by integrating the product of the two functions
13: joint_probability <- function(theta) {
14:   p_W_given_theta(theta) * p_theta(theta)
15: }
16:
17: # Integrate the joint probability function numerically
18: result <- integrate(joint_probability, lower = 0, upper = 1)
19:
20: # The result$value contains the estimated probability
21: print(paste("Estimated probability:", result$value))
```