Sareh Kouchaki – Section 1

Exercise 1.1:

We pick 3 balls from an urn with r red and b blue balls. We pick a random ball and note its color, return the ball, plus another ball of the same color. It may not be obvious that the sequence A=r, B=b, C=b has the same probability as the sequence A=b, B=b, C=r since the individual probabilities of picking the red ball first or last are completely different: r/(r+b) when it is the first ball versus r/(r+b+2) when it is the last ball (since two blue balls were added in the meantime). So, the observations are not iid. Writing down the equations makes it clear that the two sequences are exchangeable due to the equal probability but not iid.

p (A=b, B=b, C=r) =

p (A=r, B=b, C=b) =

Exercise 1.2:

There are possibilities to select s observations from the set of first N observations for the first group. For each of these possibilities, there are possibilities to select t-s observations for the first group from the remaining M-N observations.

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Solution on the blackboard:

N<M

Exchangeability: p(1 0 1) = p(0 1 1)

Exercise 1.3:

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By, replacing t with M:

If

Exercise 1.4:

Poisson distribution:

Exponential family form:

T(x) = x

h(x) =

n independent samples:

Exponential family form:

T(x) =

h(x) =

Exercise 1.5:

Gamma distribution

joint pdf for n observations:

Exponential family form:

Natural Parameter or

Sufficient statistic1 or T1(x) = =

Natural Parameter or b

Sufficient statistic1 or T2(x) =

\*\* point

The is not the function of .

Any function of sufficient statistics is sufficient statistics.

So, in this case the sufficient statistics is minimum statistics.

Exercise 1.6:

Suppose X is distributed as:

Pdf of p(x|

Exercise 1.7:

Part a

Part b

C(s) =

Exercise 1.8:

Exercise 1.9:

Likelihood function:

Gamma prior:

Posterior:

Exercise 1.10:

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\*\* probability t distribution format

Exercise 1.11:

a)

b)

Exercise 1.12:

Moment Generation function:

PDF:

Exercise 1.13:

Exercise 1.14:

I because it is standard

Exercise 1.15:

\*\*,

Exercise 1.16:

Integrate out over to find the marginal of

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Exercise 1.17:

Exercise 1.18:

So, we have:

Exercise 1.19:

Exercise 1.20:

Maximum likelihood estimation of :

Exercise 1.21:

Loss function =

Exercise 1.22:

Minimize

Reformulate this constrained optimization using a Lagrange multiplier: