

Q1

$$p(\alpha, \beta) = (\alpha + \beta)^{-\frac{5}{2}}$$

$$\theta_j | \alpha, \beta \sim \text{Beta}(\alpha, \beta)$$

$$y_j | \theta_j \sim \text{Binomial}(n_j, \theta_j)$$

marginal

$$p(\alpha, \beta | y) = \int p(\theta, \alpha, \beta | y) d\theta$$

$$\propto \int p(y | \theta) p(\theta | \alpha, \beta) p(\alpha, \beta) d\theta$$

$$= p(\alpha, \beta) \int p(y | \theta) p(\theta | \alpha, \beta) d\theta$$

$$= p(\alpha, \beta) \int \binom{n_j}{y_j} \theta_j^{y_j} (1 - \theta_j)^{n_j - y_j}$$

$$\times \frac{\Gamma(\alpha, \beta)}{\Gamma(\alpha, \beta)} \theta_j^{\alpha-1} (1 - \theta_j)^{\beta-1} d\theta$$

$$\alpha \Gamma(\alpha, \beta) \frac{\Gamma(\alpha, \beta)}{\Gamma(\alpha) \Gamma(\beta)} \int \theta_j^{\alpha+y_j-1} (1-\theta_j)^{\beta+n_j-y_j-1} d\theta$$

$$\alpha(\alpha+\beta)^{-\frac{1}{2}} \frac{\Gamma(\alpha, \beta)}{\Gamma(\alpha) \Gamma(\beta)} \frac{\Gamma(\alpha+y_j) \Gamma(\beta+n_j-y_j)}{\Gamma(\alpha+\beta+n_j)}$$

Q2

