

Prior distribution study

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Set up

Seed = 2021;

The number of sampling times is 1000;

Parameters

Prior distribution $\theta \sim \text{Beta}(\alpha, \beta)$, $Y \sim \text{Bin}(100, \theta)$;

Observed data is 82 responses in the first cohort of 100 patients;

Scenario 1:

$\alpha = 1, \beta = 1$

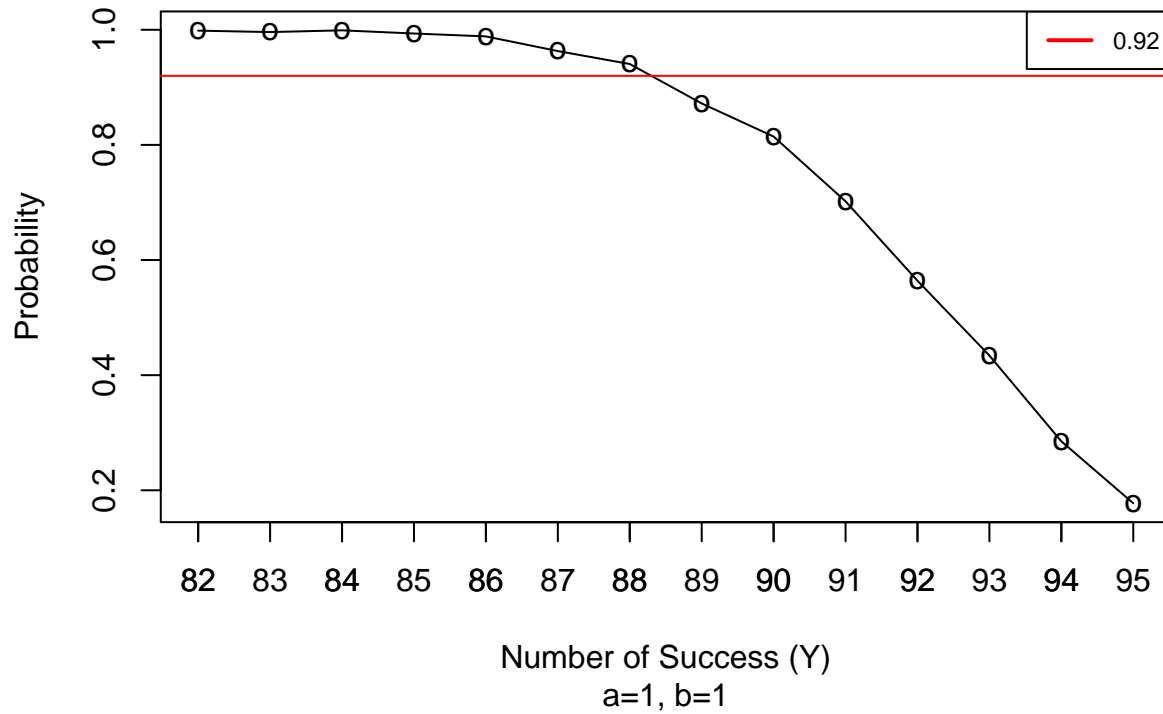
- Mean and Variance of Beta(1,1)

```
## [1] "mean = 0.5"
```

```
## [1] "variance = 0.0833333333333333"
```

- Posterior plot for number of success from 82 to 95

Posterior distribution of theta



- Threshold value

```
## [1] "P|Y=88: 0.9405"
```

```
## [1] "P|Y=89: 0.872"
```

Scenario 2:

$\alpha = 0.09, \beta = 0.01$

- Mean and Variance of Beta(0.09,0.01)

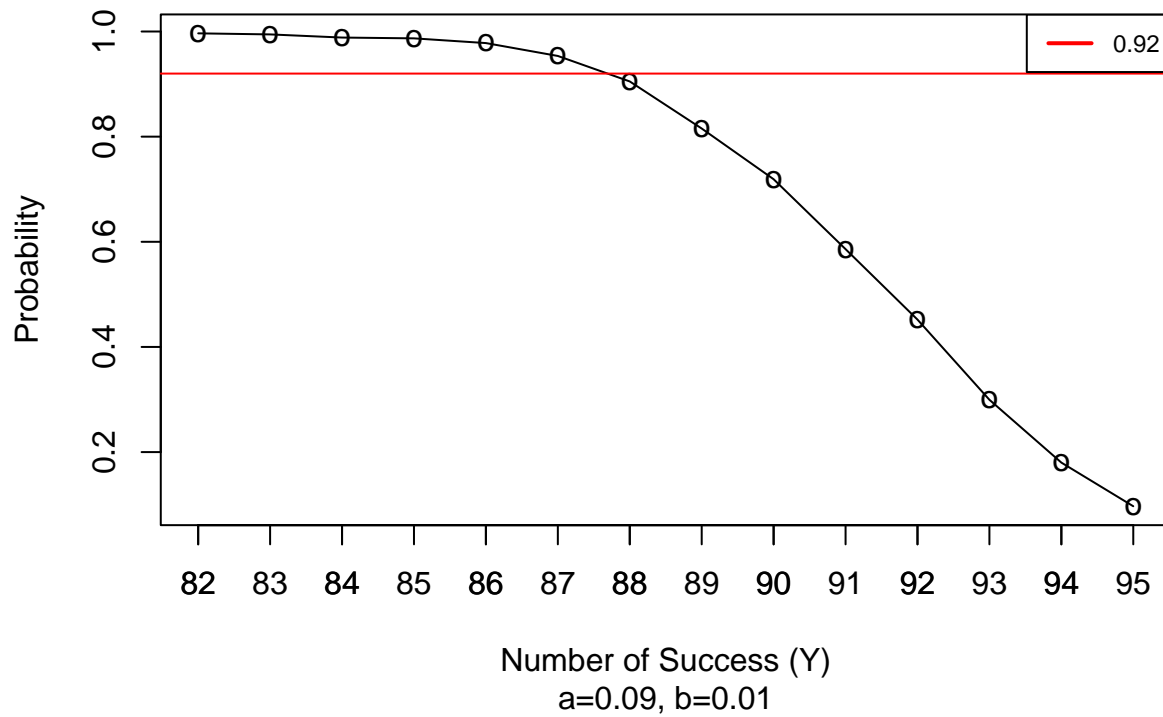
```
## [1] "mean = 0.9"
```

```
## [1] "variance = 0.0818181818181818"
```

Mean is 0.9, and variance is roughly the same as Beta(1,1)

- Posterior plot for number of success from 82 to 95

Posterior distribution of theta



- Threshold value

```
## [1] "P|Y=87: 0.9535"
```

```
## [1] "P|Y=88: 0.905"
```

Scenario 3:

$\alpha = 0.0087, \beta = 0.0015$

- Mean and Variance of Beta(0.0087,0.0015)

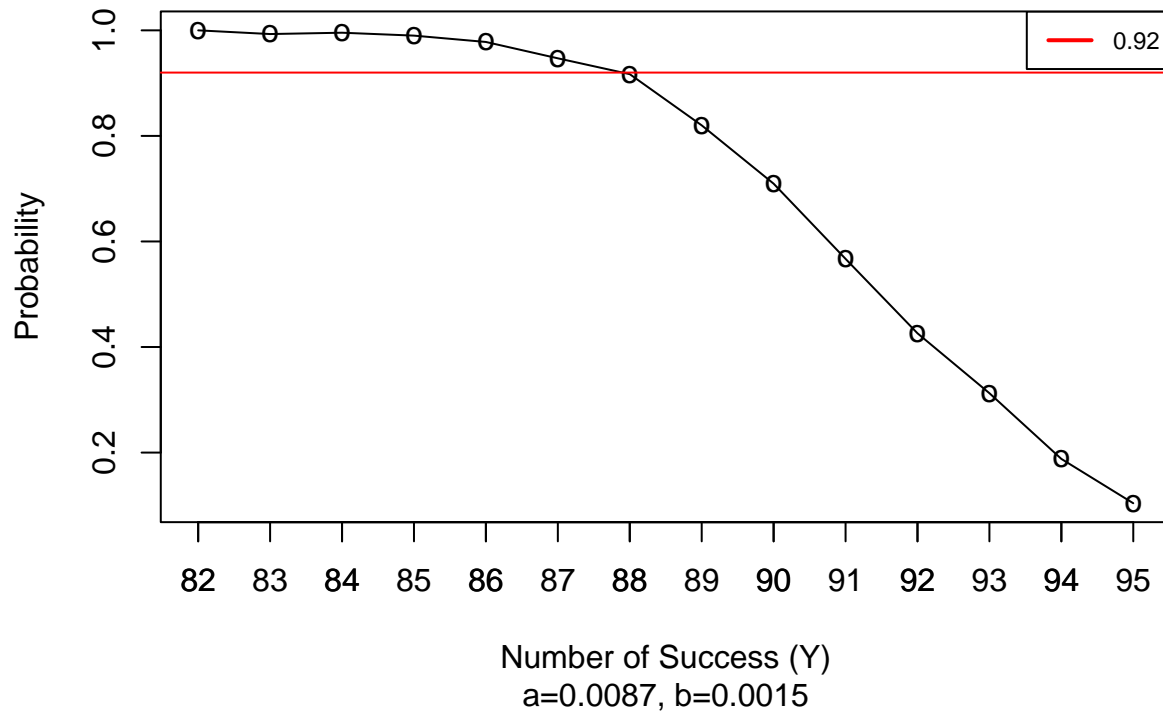
```
## [1] "mean = 0.852941176470588"
```

```
## [1] "variance = 0.124166032420864"
```

Mean is 0.85, and variance is higher.

- Posterior plot for number of success from 82 to 95

Posterior distribution of theta



- Threshold value

```
## [1] "P|Y=88: 0.917"
```

```
## [1] "P|Y=89: 0.82"
```

Scenario 4:

$\alpha = 90, \beta = 10$

- Mean and Variance of Beta(90,10)

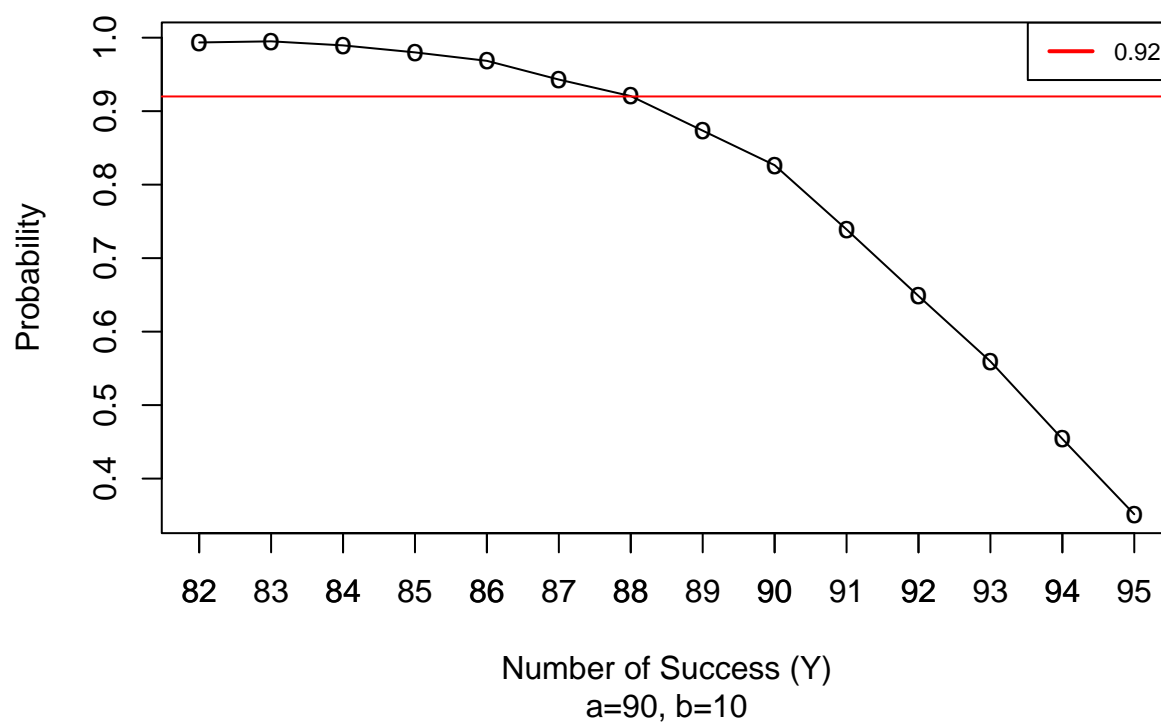
```
## [1] "mean = 0.9"
```

```
## [1] "variance = 0.000891089108910891"
```

Mean is 0.9, and variance is way lower.

- Posterior plot for number of success from 82 to 95

Posterior distribution of theta



- Threshold value

```
## [1] "P|Y=88: 0.9205"
```

```
## [1] "P|Y=89: 0.8735"
```