

The beta-binomial value for k is:

$$\int_0^1 L_{n,k}(p) \pi_{\alpha,\beta}(p) dp$$

Let $\Pi_{\alpha,\beta}$ be the integral of $\pi_{\alpha,\beta}$. (with respect to R, we have $\pi = \text{dbeta}()$, $\Pi = \text{pbeta}()$, $\Pi^{-1} = \text{qbeta}()$)

By change of variables:

$$\begin{aligned} \int_0^1 L_{n,k}(\Pi_{\alpha,\beta}^{-1}(u)) du &= \int_{\Pi_{\alpha,\beta}(0)}^{\Pi_{\alpha,\beta}(1)} L_{n,k}(\Pi_{\alpha,\beta}^{-1}(u)) du \\ &= \int_0^1 L_{n,k}(\Pi_{\alpha,\beta}^{-1}(\Pi_{\alpha,\beta}(p))) \pi_{\alpha,\beta}(p) dp \\ &= \int_0^1 L_{n,k}(p) \pi_{\alpha,\beta}(p) dp \end{aligned}$$

I would like to integrate:

$$\int_0^1 L_{n_1,k_1}(\Pi_{\alpha_1,\beta_1}^{-1}(u)) L_{n_2,k_2}(\Pi_{\alpha_2,\beta_2}^{-1}(u)) du$$

This is:

$$\binom{n_1}{k_1} \binom{n_2}{k_2} \int_0^1 \Pi_1^{-1}(u)^{k_1} (1 - \Pi_1^{-1}(u))^{n_1-k_1} \Pi_2^{-1}(u)^{k_2} (1 - \Pi_2^{-1}(u))^{n_2-k_2} du$$

Where:

$$\Pi_i^{-1}(u) = \Pi_{\alpha_i,\beta_i}^{-1}(u)$$

We can probably solve this with adaptive quadrature in R, i.e. `integrate()`.