

Homework 7: Mathematical Statistics (MATH-UA 234)

Due 12/08 at the beginning of class on Gradescope. The quiz will still be 12/06, and will cover content from problems 1-3 (i.e. Bayesian inference). No solutions will be posted prior to the quiz.

Reminder. Remember that the project presentations are on December 14th!

Problem 1. Suppose $X_1, \dots, X_n \sim \text{Ber}(p)$ (with 1 representing heads and zero representing tails) and that we use the prior distribution $p \sim \text{Beta}(\alpha, \beta)$.

- Compute the posteriori distribution for $p|X_1 = x_1, \dots, X_n = x_n$.
- For each of the coins below, find values of α and β so that your prior distribution represents your belief about the parameter p of the coin. Plot and label these 6 prior distributions. Note that the head side is the side marked with the number.
- Suppose you flipped coin zero and got 53 heads and 47 tails. Make a plot showing the prior and posterior densities for p .
- Suppose you flipped coin 4 and got 39 heads and 61 tails. Make a plot showing the prior and the posterior densities for p .
- Suppose you flipped coin 6 and got 0 heads and 100 tails. Make a plot showing the prior and the posterior densities for p .
- For the coin 6 example, is the probability that $p = 0$ under your posterior 100%? Does this make sense? Why or why not?



This image was taken from this site: <https://izbicki.me/blog/how-to-create-an-unfair-coin-and-prove-it-with-math.html>

Problem 2 (Wasserman 11.1). Suppose $X_1, \dots, X_n \sim N(\theta, \sigma^2)$, and that we use the prior distribution $\theta \sim N(a, b^2)$. Show that $\theta|X_1 = x_1, \dots, X_n = x_n \sim N(\bar{\theta}, \tau^2)$ where

$$\bar{\theta} = w \frac{x_1 + \dots + x_n}{n} + (1-w)a, \quad w = \frac{1/se^2}{1/se^2 + 1/b^2}, \quad \tau = 1/\sqrt{1/se^2 + 1/b^2}, \quad se = \sigma/\sqrt{n}.$$

problems with a textbook reference are based on, but not identical to, the given reference

Problem 3 (Wasserman 11.2). Let $X_1, \dots, X_n \sim N(\mu, 1)$.

- (a) Simulate a dataset (using $\mu = 5$) consisting of $n = 100$ observations
- (b) Take $f(\mu) = 1$ as the prior density, and find the posterior density given the observed data. Plot this density

Problem 4. Consider a model of the form $f(x) = \hat{\beta}_0 + \hat{\beta}_1 y$ and, given data

$$(X_1, Y_1), \dots, (X_n, Y_n),$$

define the loss function

$$L(\hat{\beta}_0, \hat{\beta}_1) = \sum_{i=1}^n (Y_i - f(X_i))^2.$$

- (a) Compute the partial derivatives $\partial L(\hat{\beta}_0, \hat{\beta}_1) / \partial \hat{\beta}_0$ and $\partial L(\hat{\beta}_0, \hat{\beta}_1) / \partial \hat{\beta}_1$
- (b) Find the minimizers $\hat{\beta}_0$ and $\hat{\beta}_1$ for $L(\hat{\beta}_0, \hat{\beta}_1)$.
- (c) Show that you can write the loss function in the form $\|\vec{b} - \vec{A}\vec{x}\|_2^2$, where \vec{b} is a particular vector of length n , \vec{A} is a $n \times 2$ matrix, and \vec{x} is a length 2 vector.

Problem 5. Consider the following four data sets:

$$x1 = [10, 8, 13, 9, 11, 14, 6, 4, 12, 7, 5]$$

$$y1 = [8.04, 6.95, 7.58, 8.81, 8.33, 9.96, 7.24, 4.26, 10.84, 4.82, 5.68]$$

$$x2 = [10, 8, 13, 9, 11, 14, 6, 4, 12, 7, 5]$$

$$y2 = [9.14, 8.14, 8.74, 8.77, 9.26, 8.10, 6.13, 3.10, 9.13, 7.26, 4.74]$$

$$x3 = [10, 8, 13, 9, 11, 14, 6, 4, 12, 7, 5]$$

$$y3 = [7.46, 6.77, 12.74, 7.11, 7.81, 8.84, 6.08, 5.39, 8.15, 6.42, 5.73]$$

$$x4 = [8, 8, 8, 8, 8, 8, 8, 19, 8, 8, 8]$$

$$y4 = [6.58, 5.76, 7.71, 8.84, 8.47, 7.04, 5.25, 12.50, 5.56, 7.91, 6.89]$$

- (a) Find the sample mean and sample variance of each datasets' X and Y values. Compute the sample correlation between the datasets.
- (b) Find the linear regression line and compute the R^2 value for each dataset.
- (c) Now, plot the datasets and the linear regression lines. Explain what happened.

Problem 6. TBD

Problem 7. TBD