

f. (10 points)

Inference

Suppose the Bayesian's manager took a nationwide poll in month t that concluded they had exactly 75 fans. Suppose additionally that in month $t+2$, the Bayesians sell 73 jerseys. What is the probability that in month $t+2$ the Bayesians have 77 fans?

$$\Pr(B_{t+2} = 77 | B_t = 75, J_{t+2} = 73) =$$

we have local dist in the form $P(J_{t+2} | B_{t+2})$, so let's try to massage into that

$$\text{Bayes rule: } P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A) \cdot P(B|A)}{P(B)}$$

$$P(A|B \cap C) = \frac{P(A \cap B \cap C)}{P(B \cap C)} = \frac{P(B) \cdot P(A \cap C | B)}{P(B) \cdot P(C | B)} = \frac{P(A|B) \cdot P(C | A, B)}{P(C | B)}$$

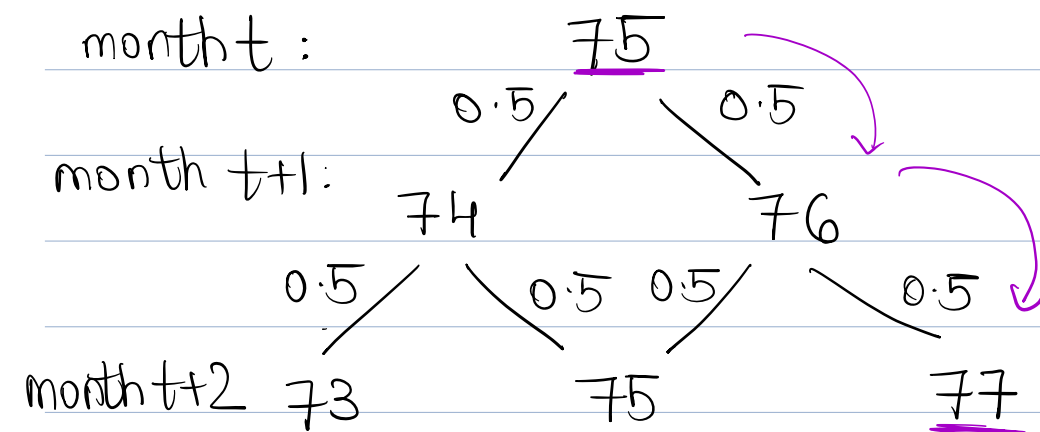
$$\overset{A}{P(B_{t+2} | B_t, J_{t+2})} = \frac{P(B_{t+2} | B_t) \cdot P(J_{t+2} | B_{t+2}, B_t)}{P(J_{t+2} | B_t)}$$

$$\textcircled{1} P(J_{t+2}=73 | B_t=75, B_{t+2}=77) \stackrel{?}{=} P(J_{t+2}=73 | B_{t+2}=77)$$

b/c B_{t+2} solely determines J_{t+2} . i.e. B_{t+2} is all the info we need to generate J_{t+2}

look at table = 0.1

② $P(B_{t+2}=77|B_t=75)$ don't we need B_{t+1} ?
 We can do a lil logic, look at our gen story



$$P(B_{t+2}=77|B_t=75) = 0.5 \times 0.5 = 0.25$$

③ $P(J_{t+2}=73|B_t=75)$

law of total Prob: $P(x|y) = \sum_z P(x,z|y) = \sum_z \frac{P(x,z,y)}{P(y)}$
 $= \sum_z \frac{P(y)}{P(y)} \cdot P(z|y) \cdot P(x|z,y)$

$$= \sum_{\alpha} P(J_{t+2}=73|B_t=75, B_{t+2}=\alpha) P(B_{t+2}=\alpha|B_t=75)$$

Possible α ? 73, 75, 77

→ cor of conditional independence ←

$$= 0.25 P(J_{t+2}=73|B_{t+2}=73, B_t=75) + 0.5 P(J_{t+2}=73|B_{t+2}=75, B_t=75) + 0.25 P(J_{t+2}=73|B_{t+2}=77, B_t=75)$$

$$= 0.25 \times 0.3 + (0.25 + 0.25) \times 0.2 + 0.25 \times 0.1 = 0.2$$

$$\therefore P(B_{t+2}=77|B_t=75, J_{t+2}=73) = \frac{0.1 \times 0.25}{0.2} = \boxed{\frac{1}{8}}$$