

HOMEWORK SET #12  
Based on lectures 22 – 23

1. Let  $X \sim \text{Binomial}(n, p)$ .
  - (a) If the prior  $p \sim \text{Beta}(1/2, 1/2)$ , find the Bayes factor for testing  $\mathcal{H}_0 : p \in [0, 1/2]$  vs.  $\mathcal{H}_1 : p \in (1/2, 1]$ . Evaluate the Bayes factor and the p-value of the exact test for  $n = 10$  and  $x = 7$ .
  - (b) Modify the prior to test  $\mathcal{H}_0 : p = 1/2$  vs.  $\mathcal{H}_1 : p \neq 1/2$  and compute the Bayes factor? (Hint: Use  $1/2$  for the point mass.) Evaluate the Bayes factor for  $n = 10$  and  $x = 7$ .
  - (c) Propose a p-value for testing  $\mathcal{H}_0 : p = 1/2$  vs.  $\mathcal{H}_1 : p \neq 1/2$  and evaluate it for  $n = 10$  and  $x = 7$ .
2. From the book 8.10, 8.53, 8.54.