

$$\begin{aligned}
 \Pi(p|x_1, \dots, x_n) &= \frac{\Pi(p) \cdot f(x_1, \dots, x_n|p)}{\int_0^1 \Pi(p) f(x_1, \dots, x_n|p) dp} = \frac{\frac{1}{\text{Beta}(\alpha_0, \beta_0)} p^{\alpha_0-1} (1-p)^{\beta_0-1} p^{\sum x_i} (1-p)^{n-\sum x_i} \prod_{i=1}^n \binom{n}{x_i}}{\int_0^1 \frac{1}{\text{Beta}(\alpha_0, \beta_0)} p^{\alpha_0-1} (1-p)^{\beta_0-1} p^{\sum x_i} (1-p)^{n-\sum x_i} \prod_{i=1}^n \binom{n}{x_i} dp} \\
 &= \frac{p^{\alpha_0 + \sum_{i=1}^n x_i - 1} (1-p)^{\beta_0 + n - \sum_{i=1}^n x_i - 1}}{\text{Beta}(\alpha_0 + \sum_{i=1}^n x_i, \beta_0 + n - \sum_{i=1}^n x_i) \int_0^1 \frac{1}{\text{Beta}(\alpha_0 + \sum_{i=1}^n x_i, \beta_0 + n - \sum_{i=1}^n x_i)} p^{\alpha_0 + \sum_{i=1}^n x_i - 1} (1-p)^{\beta_0 + n - \sum_{i=1}^n x_i - 1} dp} \\
 &= \frac{1}{\text{Beta}(\alpha_0 + \sum_{i=1}^n x_i, \beta_0 + n - \sum_{i=1}^n x_i)} p^{\alpha_0 + \sum_{i=1}^n x_i - 1} (1-p)^{\beta_0 + n - \sum_{i=1}^n x_i - 1} \sim \text{Beta}(\alpha_0 + \sum_{i=1}^n x_i, \beta_0 + n - \sum_{i=1}^n x_i)
 \end{aligned}$$

Efectivamente la distribución de la muestra es la familia conjugada natural de la distribución Beta.

Notese que tanto $\alpha_0 + \sum x_i$ con $\beta_0 + n - \sum x_i$ son positivos ya que

$$x_i \leq n \quad \forall i=1, \dots, n \Rightarrow \sum_{i=1}^n x_i \leq n^2 \Rightarrow \beta_0 + n - \sum_{i=1}^n x_i > 0$$