John Gilmer SDS 383 D - Statistical Modeling 2 Homework

## Exercise 1

$$X_1, \dots X_n \sim Bernoulli(p), \quad h(p) \sim Beta(\alpha, \beta)$$

$$p|X_1, \dots X_N \propto f(x_1, \dots x_n|p) \cdot h(p)$$

$$\propto p^{\sum x_i} (1-p)^{n-\sum x_i} \cdot p^{\alpha-1} (1-p)^{\beta-1}$$

$$\propto p^{\sum x_i + \alpha - 1} (1-p)^{\beta+n-\sum x_i - 1}$$

$$p|X_1, \dots X_N \sim Beta(\sum x_i + \alpha, \beta + n - \sum x_i)$$

## Exercise 2