

已知 Beta Distribution = $f(\theta, \alpha, \beta)$

$$= \frac{\theta^{\alpha-1} (1-\theta)^{\beta-1}}{\int_0^1 \theta^{\alpha-1} (1-\theta)^{\beta-1} d\theta}$$

$$= \theta^{\alpha-1} \cdot (1-\theta)^{\beta-1} \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)}$$

Bayesian Inference: $\xrightarrow{\text{likelihood}}$

$$\underline{P(\theta|x)} = \frac{p(x|\theta) \cdot p(\theta)}{\int_{\theta} p(x|\theta) \cdot p(\theta) d\theta} \xrightarrow{\text{prior}} \text{posterior} \xrightarrow{\text{marginal.}}$$

$$= \frac{C_m^n \theta^m (1-\theta)^{n-m} \cdot \theta^{\alpha-1} (1-\theta)^{\beta-1} \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)}}{\int_0^1 C_m^n \theta^m (1-\theta)^{n-m} \cdot \theta^{\alpha-1} (1-\theta)^{\beta-1} \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)} d\theta}$$

$$= \frac{C_m^n \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)} \cdot \theta^{m+\alpha-1} \cdot (1-\theta)^{n-m+\beta-1}}{C_m^n \cdot \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha) \cdot \Gamma(\beta)} \cdot \int_0^1 \theta^{m+\alpha-1} (1-\theta)^{n-m+\beta-1} d\theta}$$

$$= \frac{\theta^{m+\alpha-1} \cdot (1-\theta)^{n-m+\beta-1}}{\int_0^1 \theta^{m+\alpha-1} (1-\theta)^{n-m+\beta-1} d\theta}$$

$$= \theta^{m+\alpha-1} \cdot (1-\theta)^{n-m+\beta-1} \cdot \frac{\Gamma(n+\alpha+\beta)}{\Gamma(m+\alpha) \Gamma(n+\beta-m)} = f(\theta, m+\alpha, n+\beta-m)$$