HW6.R

mwilde

Fri Nov 17 12:56:19 2017

```
# HW 6
# Matt Wilde
# Problem 4f):
print(paste("P(lambda < 0.5 | x0 = 4) = ", pgamma(0.5, 5, 3)))
## [1] "P(lambda < 0.5 \mid x0 = 4) = 0.0185759362221407"
print(paste("P(lambda < 0.5 | x0 = 0) = ", pgamma(0.5, 1, 3)))
## [1] "P(lambda < 0.5 \mid x0 = 0) = 0.77686983985157"
print(paste("P(lambda < 0.5 | x0 = 0) from (d) = ", 1 - exp(-3/2)))
## [1] "P(lambda < 0.5 \mid x0 = 0) from (d) = 0.77686983985157"
# 4f
p = pgamma(0:5/10, 5, 3)
plot(p, qgamma(p, 5, 3))
      0.5
                                                                                    0
      0.4
                                           0
3
qgamma(p, 5,
      0.3
                      0
      0.2
               0
      0.1
             0
           0.000
                              0.005
                                                 0.010
                                                                    0.015
                                                 р
med = qgamma(0.5, 5, 3)
low = qgamma(0.025, 5, 3)
high = qgamma(0.975, 5, 3)
\# interval = quantile(qgamma(0.5, 5, 3), c(0.025, 0.975))
print(paste("posterior median = ", med))
```

```
## [1] "posterior median = 1.55696962759866"
print(paste("95% creditable interval: ", low, "-", high))
## [1] "95% creditable interval: 0.541162130039473 - 3.41386289180123"
# print(interval)
# Problem 5)
# a)
x = 0:25/100
f = (1/4 - x)^{-1/2}
plot(x, f, type = "o")
     \infty
     9
                        0.05
                                                   0.15
                                                                 0.20
           0.00
                                      0.10
                                                                              0.25
```

Χ