

Problem 3  $\theta = (\theta_a, \theta_{ab}, \theta_{1b})$   $d\theta = d\theta_a \times d\theta_{ab} \times d\theta_{1b}$  <sup>assume the parameters are indep.</sup>  
 we can use ML separately for parameters:

(a)  $P(D|G, \theta_a) = \binom{4}{2} \theta_a^2 (1-\theta_a)^2 \Rightarrow \hat{\theta}_a^{ML} = \frac{1}{2}$

$P(D|G, \theta_{1b}) = \binom{2}{2} \theta_{1b}^2 \Rightarrow \hat{\theta}_{1b}^{ML} = 1$ ,  $P(D|G, \theta_{ab}) = \binom{0}{2} (1-\theta_{ab})^2 \Rightarrow \hat{\theta}_{ab}^{ML} = 0$

(b)  $P(D|G) = \int P(D|\theta, G) P(\theta|G) d\theta = \left( \int P(D|\theta_a, G) P(\theta_a|G) d\theta_a \right) \left( \int \dots d\theta_{1b} \right) \left( \int \dots d\theta_{ab} \right)$

each factor has generic form  $\int \binom{k+l}{k} \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} x^{k+a-1} (1-x)^{l+b-1} dx = \binom{k+l}{k} \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} \cdot \frac{\Gamma(a+b+k+l)}{\Gamma(a+k)\Gamma(b+l)}$

I don't feel like crunching the numbers...

(c) the posterior of binomial beta is beta:

$P(\theta_a|G, D) \propto \theta^2 (1-\theta)^2 \cdot \theta^1 (1-\theta)^2 \Rightarrow P(\theta_a|G, D) = B(5, 5)$

$P(\theta_{ab}|G, D) \propto \theta^4 (1-\theta)^2 \Rightarrow B(5, 3)$ ,  $P(\theta_{1b}|G, D) = B(3, 5)$

Problem 4 (a)  $P(B=1 | A=0, \theta_0) = \binom{10}{1} \theta_0^1 (1-\theta_0)^9 \Rightarrow \hat{\theta}_0^{ML} = 0.1$

(b)  $P(\theta_0|D) = B(8+1, 2+1) = B(9, 3)$

Problem 2 (a)  $P(F, S, H) = P(S|F) P(H|F) P(F)$

$\uparrow$   $S \perp H | F$  (b)  $P(F=1) = 0.1 \Rightarrow P(F=0) = 0.9$

(c)  $P(F=0 | S=1) = \frac{P(S=1 | F=0) P(F=0)}{\sum_{i=0,1} P(S=1 | F=i) P(F=i)} = \frac{10^{-3} \cdot 0.9}{10^{-3} \cdot 0.9 + 0.09} \approx 0.0099$

(d)  $P(S, H | F) = P(S|F) P(H|F)$

$P(S, H) = \sum_{i=0,1} P(S, H | F=i) P(F=i) \approx 0.089$

$P(F=1 | S, H=1) = \frac{P(S|F) P(F=1) P(H=1|F=1)}{P(S, H=1)} \approx 0.999$

