

SP 19, Q1

(t) [3 pts] Let  $f \in [0, 1]$  be the *unknown*, fixed probability that a person in a certain population owns a dog (how cute!). We model  $f$  with a hypothesis  $h \in [0, 1]$ . Before we observe any data at all, we can't even guess what  $f$  might be, so we set our prior probability for  $f$  to be the uniform distribution, i.e.,  $P(f = h) = 1$  over  $h \in [0, 1]$ . Now, we pick one person from the population, and it turns out that they have a cute little labradoodle named Dr. Frankenstein. Which of the following is true about the posterior probability that  $f = h$  given this one sample point?

- ☐ The posterior is uniform over  $h \in [0, 1]$ . ☐ The posterior increases nonlinearly over  $h \in [0, 1]$ .  
☒ The posterior increases linearly over  $h \in [0, 1]$ . ☐ The posterior is a delta function at 1.

$$P(f=h \mid \text{see one dog after 1 trial}) = \frac{P(\text{see one dog after 1 trial} \mid f=h) \underbrace{P(f=h)}_{=1 \text{ (uniform prior)}}}{P(\text{see one dog after 1 trial})} \leftarrow \text{just a scaling constant, no } f$$

$$\therefore P(f=h \mid \text{see one dog after 1 trial}) \propto P(\text{see one dog after 1 trial} \mid f=h)$$

$$= h^1 (1-h)^0 \quad \because \# \text{ of dogs after } n \text{ trials} \sim \text{Binomial}(n, h)$$

$$= \boxed{h}$$

note that each human can either be a dog owner or not, and each "trial" is us asking someone if they are a dog owner.  
 We think that the proportion of people who own dogs is  $h$ .  
 $h$  is a variable, and we want to find the value of  $h$  that maximizes the likelihood of our observations.