

In theory of probability, the beta distribution function is given by

$$f(x; p, q) = \frac{1}{B(p, q)} x^{p-1} (1-x)^{q-1} \quad 0 \leq x \leq 1; \quad p, q > 0$$

where  $B(p, q) = \int_0^1 t^{p-1} (1-t)^{q-1} dt$ , is the beta function.

- (a) Write a C or C++ function `double betadist(double x, double p, double q)` that evaluates the beta distribution function using the above two definitions. You may use any numerical integration method of your choice. [5]

```
#include <iostream>

#include <cstdlib>

#include <cmath>

#include <fstream>

using namespace std;

double f(double t, double p, double q)
{
    return pow(t, p-1) * pow(1-t, q-1);
}

double simpson13(double p, double q)
{
    int N = 50;

    double a = 0;

    double b = 1;
```

```
double h = (b - a) / (double) N;
```

```
double sum = 0;
```

```
for(int i=1; i<=N-1; i+=2) {
```

```
    sum += 4 * f(a+i*h, p, q);
```

```
}
```

```
for(int i=2; i<=N-2; i+=2) {
```

```
    sum += 2 * f(a+i*h, p, q);
```

```
}
```

```
return (h/3.0) * (f(a, p, q) + sum + f(b, p, q));
```

```
}
```

```
double betadist(double x, double p, double q)
```

```
{
```

```
    return pow(x, p-1) * pow(1-x, q-1) / simpson13(p, q);
```

```
}
```