

7) Given $\left\{ \begin{array}{l} \bar{X}_1 = \mu_1 = 10 \\ \bar{X}_0 = \mu_0 = 0 \\ \hat{\sigma}^2 = 36 \\ \hat{\sigma} = 6 \\ \pi_1 = 0.8 \\ \pi_0 = 0.2 \end{array} \right. \cdot \begin{array}{l} \bar{X}_1 \sim N(10, 6) \\ \bar{X}_0 \sim N(0, 6) \end{array}$

Find: $p(\pi_1 | X=4) = \frac{p(X=4 | \pi_1) \cdot \pi_1}{\underbrace{p(X=4)}_{\text{LOR 8 (*)}}}$

*) $p(X=4) = \underbrace{p(X=4 | \pi_1)}_{\sim N(\mu_1, \hat{\sigma})} \cdot \pi_1 + \underbrace{p(X=4 | \pi_0)}_{\sim N(\mu_0, \hat{\sigma})} \cdot \pi_0$

see R