

Lecture 18

Dr. Colin Rundel

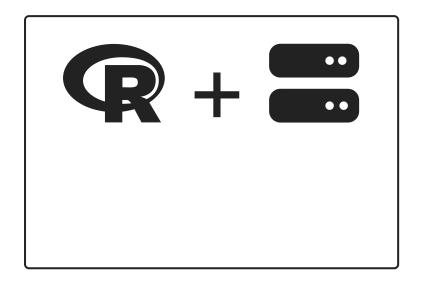


## Shiny

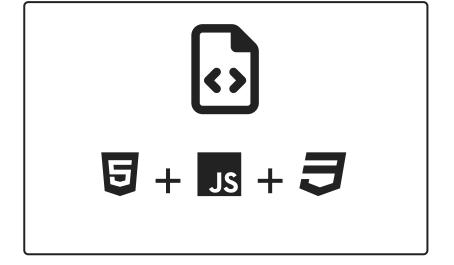
Shiny is an R package that makes it easy to build interactive web apps straight from R. You can host standalone apps on a webpage or embed them in R Markdown documents or build dashboards. You can also extend your Shiny apps with CSS themes, htmlwidgets, and JavaScript actions.

# **Shiny App**

#### Server



### Client / Browser



# **Anatomy of an App**

```
1 library(shiny)
2
3 shinyApp(
4   ui = list(),
5
6   server = function(input, output, session) {
7
8   }
9 )
```

## App background

I've brought a coin with me to class and I'm claiming that it is fair (equally likely to come up heads or tails).

I flip the coin 10 times and we observe 7 heads and 3 tails, should you believe me that the coin is fair? Or more generally what should you believe about the coin's fairness now?

## Model

Let y be the number of successes (heads) in n trials then,

#### Likelihood:

$$y|n, p \sim Binom(n, p)$$

$$f(y|n, p) = \binom{n}{y} p^{y} (1-p)^{n-y}$$

$$= \frac{n!}{y!(n-y)!} p^{y} (1-p)^{n-y}$$

Prior:

$$p \sim \text{Beta}(a, b)$$

$$\pi(p|a, b) = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} p^{a-1} (1-p)^{b-1}$$

### **Posterior**

From the definition of Bayes' rule:

$$f(p|y, n, a, b) = \frac{f(y|n, p)}{\int_{-\infty}^{\infty} f(y|n, p) dp} \pi(p|a, b)$$

$$\propto f(y|n, p) \pi(p|a, b)$$

We then plug in the likelihood and prior and then simplify by dropping any terms not involving p,

$$\begin{split} f(p|y,n,a,b) & \propto \left(\frac{n!}{y!(n-y)!} p^y (1-p)^{n-y}\right) \left(\frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} p^{a-1} (1-p)^{b-1}\right) \\ & \propto \left(p^y (1-p)^{n-y}\right) \left(p^{a-1} (1-p)^{b-1}\right) \\ & \propto p^{y+a-1} (1-p)^{n-y+b-1} \end{split}$$

### Posterior distribution

Based on the form of the density we can see that the posterior of p must also be a Beta distribution with parameters,

$$p|y, n, a, b \sim Beta(y + a, n - y + b)$$