

Summary of Functions



Summary of Functions: Introduction to Bayesian



pdisc - computes the posterior distribution for a proportion for a discrete prior distribution

Usage: pdisc(p, prior, data)

Arguments: p, a vector of proportion values; prior, a vector of prior probabilities; data, a vector consisting of the number of successes and number of failures

Value: the vector of posterior probabilities



discint - computes a highest probability interval for a discrete distribution
Usage: discint(dist,prob)

Arguments: dist, a probability distribution written as a matrix, where the first column contains the values and the second column contains the probabilities; prob, the probability content of interest

Value: prob, the exact probability content of the interval, and set, the set of values of the probability interval



beta.select – finds the shape parameters of a beta density that matches knowledge of two quantiles of the distribution

Usage: beta.select(quantile1,quantile2)

Arguments: quantile1, list with components p, the value of the first probability, and x, the value of the first quantile; quantile2, list with components p, the value of the second probability, and x, the value of the second quantile Value: vector of shape parameters of the matching beta distribution



histprior – computes the density of a probability distribution defined on a set of equal-width intervals

Usage: histprior(p,midpts,prob)

Arguments: p, the vector of values for which the density is to be computed; midpts, the vector of midpoints of the intervals; prob, the vector of probabilities of the intervals

Value: vector of values of the probability density



pbetap – computes the predictive distribution for the number of successes of a future binomial experiment with a beta distribution for the proportion

Usage: pbetap(ab, n, s)

Arguments: ab, the vector of parameters of the beta prior; n, the size of the future binomial sample; s, the vector of the numbers of successes for a future binomial experiment

Value: the vector of predictive probabilities for the values in the vector s



pdiscp - computes the predictive distribution for the number of successes of a future binomial experiment with a discrete distribution for the proportion Usage: pdiscp(p, probs, n, s)

Arguments: p, the vector of proportion values; probs, the vector of probabilities; n, the size of the future binomial sample; s, the vector of the numbers of successes for a future binomial experiment

Value: the vector of predictive probabilities for the values in the vector s



Summary of Functions: Single Parameter Models

Single-Parameter Models



normal.select – finds the mean and standard deviation of a normal density that matches knowledge of two quantiles of the distribution

Usage: normal.select(quantile1,quantile2)

Arguments: quantile1, list with components p, the value of the first probability, and x, the value of the first quantile; quantile2, list with components p, the value of the second probability, and x, the value of the second quantile Value: mean, mean of the matching normal distribution; sigma, standard deviation of the matching normal distribution

Single-Parameter Models



binomial.beta.mix – computes the parameters and mixing probabilities for a binomial sampling problem where the prior is a discrete mixture of beta densities

Usage: binomial.beta.mix(probs,betapar,data)

Arguments: probs, vector of probabilities of the beta components of the prior; betapar, matrix where each row contains the shape parameters for a beta component of the prior; data, vector of number of successes and number of failures

Value: probs, vector of probabilities of the beta components of the posterior; betapar, matrix where each row contains the shape parameters for a beta component of the posterior

Single-Parameter Models



pbetat – Bayesian test that a proportion is equal to a specified prior using a beta prior

Usage: pbetat(p0,prob,ab,data)

Arguments: p0, the value of the proportion to be tested; prob, the prior probability of the hypothesis; ab, the vector of parameter values of the beta prior under the alternative hypothesis; data, vector containing the number of successes and number of failures

Value: bf, the Bayes factor in support of the null hypothesis; post, the posterior probability of the null hypothesis