

Keep Learning

GRADE 100%

Week 4 Python Assessment

LATEST SUBMISSION GRADE

100%

```
1 / 1 point
      import matplotlib.mlab as mlab
      import math
      # Set a random seed for repeated computation
      np.random.seed(123)
     # Global constants - these are what we need to change
# This is my inital belief about the mean of the average IQ score on campus
10
     prior_sigma = 10 # my uncertainty about the mean
      prior_mean = 100 # my initial belief about the mean
sigma_observations = 3 # uncertainty in my observations
13
      # New observations - We are going to be updating this list to see how observing # different data changes our beliefs about the average IQ score
15
16
      new_data = []
18
19
      # Compute some statistics on the new data
      n = len(new_data)
21
      # Some hairy math to avoid doing integrals (Wikipedia has the math!)
23
        posterior_mean = (( 1 / prior_sigma ** 2) + n / sigma_observations ** 2)**(-1) * ((prior_m
25
         posterior_sd = (1 / prior_sigma ** 2 + n / sigma_observations ** 2)**(-1)
26
      else:
         posterior mean = prior mean
        posterior_sd = prior_sigma
29
      # Plot the distribution of the prior and the posterior
31
      x = np.linspace(50, 150, 100)
      x = mp.iinspace(30, 130, 100)
plt.plot(x,mlab.normpdf(x, prior_mean, prior_sigma), color = "blue")
plt.plot(x,mlab.normpdf(x, posterior_mean, posterior_sd), color = "red", linestyle = '--')
32
      plt.title("Red = Posterior, Blue = Prior")
      # To view the graph, comment-out print(posterior_mean)
37
      # To view the numerical output, comment-out plt.show()
39
      print(posterior_mean)
40
      print(posterior_sd)
                                                                                                            Reset
```

For this problem, we are going to be using the above code to recreate some of the mathematics behind the Introduction to Bayesian Statistics lecture. The math has already been worked out for you, so you will only have to manipulate code, but if you are curious of the math behind the update for the mean of a distribution, you can look here: https://en.wikipedia.org/wiki/Conjugate_prior. The math for this problem is located under the continuous distributions section where our model parameter is mu and we have a known variance sigma^2

Before we get started, we need to get some values.

First, what is the mean of the prior that we are using?



2. What is the standard deviation of the prior?

10 ✓ Correct This is the value that is assigned to prior_sigma

3. Let's say that we observe a person with an IQ of 125, as we did in the lecture. Which way should the posterior distribution, after our Bayesian update, shift?

1 / 1 point

O Left



	○ Stay the Same	
	Correct That's right, the posterior should shift right to account for seeing data that was larger than the mean that my prior had	
4.	Now, lets say that I observe two more people and I see that they also have IQs of 110. So we have three people with IQs of 110. How does the variance of my estimate change from my prior? We can do this in the code by setting: new_data = [110, 110, 110]	1/1 point
	 The variance decreases The variance increases The variance stays the same 	
	✓ Correct The variance should decrease. If we run the code, we can see that the width of the distribution decreases indicating the variance of the estimate also decreased	
5.	What is the posterior mean after observing three people with an IQ of 110 in a row? 109.7087378640	1/1 point
	✓ Correct The correct answer is: 109.7087378640. We can get this answer by running the code and looking at the posterior_mean variable	
6.	If I observe now five people: the first three have an IQ of 110, and the last two have an IQ of 125, which of the following are true?	1/1 point
	The posterior mean is the average of 110, 110, 110, 125, and 125	
	The posterior mean is equal to 110	
	The posterior mean is equal to 100	
	The posterior mean is equal to 125✓ The posterior mean is equal to 115.717	
	✓ Correct This is correct and what you would get if you ran the code	
	The posterior standard deviation is the same as the prior standard deviation	
	The posterior standard deviation is greater than the prior standard deviation	
	The posterior standard deviation is less than the prior standard deviation	
	✓ Correct Correct!	
	The posterior standard deviation is equal to 10	
	✓ The posterior standard deviation is equal to 1.768	
	✓ Correct This is correct	

The posterior standard deviation is equal to 3