Supplementary File for Incentivizing High Quality Crowdsourcing Information using Bayesian Inference and Reinforcement Learning

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Lemma 1. If $x \sim \text{Bin}(n, p)$, $\mathbb{E}t^x = (1 - p + tp)^n$ holds for any t > 0, where $\text{Bin}(\cdot)$ is the binomial distribution.

Proof.

$$t^x = e^{x \log t} = m_x(\log t) = (1 - p + pe^{\log t})^n$$
 (1)

where $m_x(\cdot)$ denotes the moment generating function. \square

Lemma 2. For given $n, m \ge 0$, if $0 \le p \le 1$, we can have

$$\sum_{x=0}^{n} \sum_{w=0}^{m} C_{n}^{x} C_{m}^{w} p^{x+w} (1-p)^{y+z} \times B(x+z+1+t,y+w+1) = \int_{0}^{1} [(2p-1)x+1-p]^{n} [(1-2p)x+p]^{m} x^{t} dx$$

Proof. By the definition of the beta function (Olver, 2010),

$$B(x,y) = \int_0^{+\infty} u^{x-1} (1+u)^{-(x+y)} du$$
 (2)

we can have

$$\sum_{x,w} C_n^x C_m^w p^{x+w} (1-p)^{y+z} B(x+z+1+t,y+w+1)$$

$$= \int_0^{+\infty} \mathbb{E}u^x \cdot \mathbb{E}u^z \cdot u^t \cdot (1+u)^{-(n+m+2+t)} du$$
 (3)

where we regard $x \sim \text{Bin}(n, p)$ and $z \sim \text{Bin}(m, 1 - p)$. Thus, according to Lemma 1, we can obtain

$$\int_{0}^{+\infty} \mathbb{E}u^{x} \cdot \mathbb{E}u^{z} \cdot u^{t} \cdot (1+u)^{-(n+m+3)} du$$

$$= \int_{0}^{+\infty} \frac{[1-p+up]^{n} \cdot [p+(1-p)u]^{m} \cdot u^{t}}{(1+u)^{n+m+2+t}} du.$$
(4)

For the integral operation, substituting u with v-1 at first and then v with $(1-x)^{-1}$, we can conclude Lemma 2. \square

References

Frank W. J. Olver. *NIST Handbook of Mathematical Functions*. Cambridge University Press, 2010.