Viterbo_Giuseppe_rlab03

April 28, 2023

```
[1]: install.packages('tidyverse')
     install.packages('gridExtra')
     install.packages('emdbook')
     library(tidyverse)
     library(gridExtra)
     library(emdbook)
    Updating HTML index of packages in '.Library'
    Making 'packages.html' ...
     done
    Updating HTML index of packages in '.Library'
    Making 'packages.html' ...
     done
    also installing the dependencies 'bdsmatrix', 'mvtnorm', 'coda', 'bbmle'
    Updating HTML index of packages in '.Library'
    Making 'packages.html' ...
     done
      Attaching core tidyverse packages
                     tidyverse 2.0.0
               1.1.1
                          readr
                                     2.1.4
     dplyr
               1.0.0
                           stringr
                                     1.5.0
     forcats
     ggplot2
               3.4.2
                          tibble
                                     3.2.1
     lubridate 1.9.2
                           tidyr
                                     1.3.0
               1.0.1
     purrr
      Conflicts
```

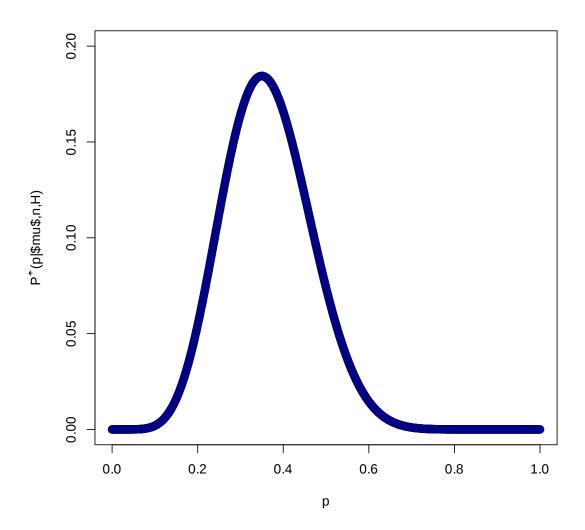
```
tidyverse_conflicts()
dplyr::filter() masks stats::filter()
dplyr::lag() masks stats::lag()
Use the conflicted package
(<http://conflicted.r-lib.org/>) to force all conflicts to become errors
Attaching package: 'gridExtra'
The following object is masked from 'package:dplyr':
    combine
```

1 Ex.1

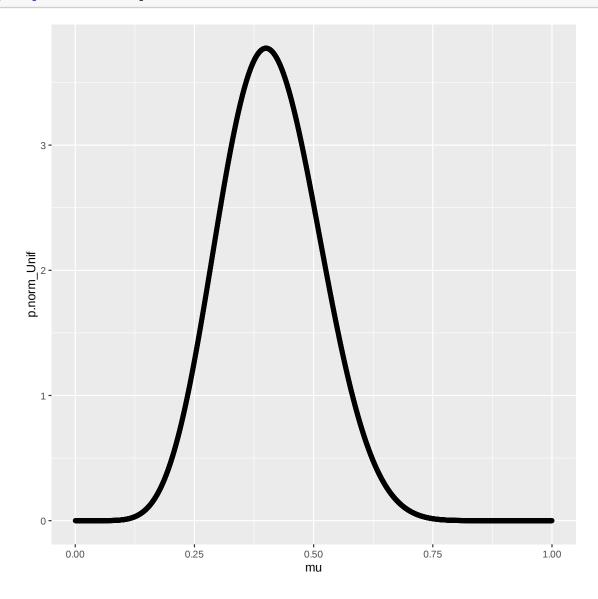
- study the binomial inference for a study that reports y = 7 successes in n = 20 independent trial. Assume the following priors:
 - a uniform distribution
 - a Jeffrey's prior
 - a step function:
- plot the posterior distribution and summerize the results computing the first two moments
- compute a 95% credibility interval and give the results in a summary table
- draw the limits on the plot of the posterio distribution

1.0.1 Uniform distribution prior

the normalization $P(\pi|H)$ dosen't depend on π



geom_point(aes(mu, p.norm_Unif))



1.0.2 Jeffrey's Prior

it is a prior invariant under any continous transformation of the parameter: $g(\mu) \propto \frac{1}{\sqrt{\mu}}$ for $\mu > 0$

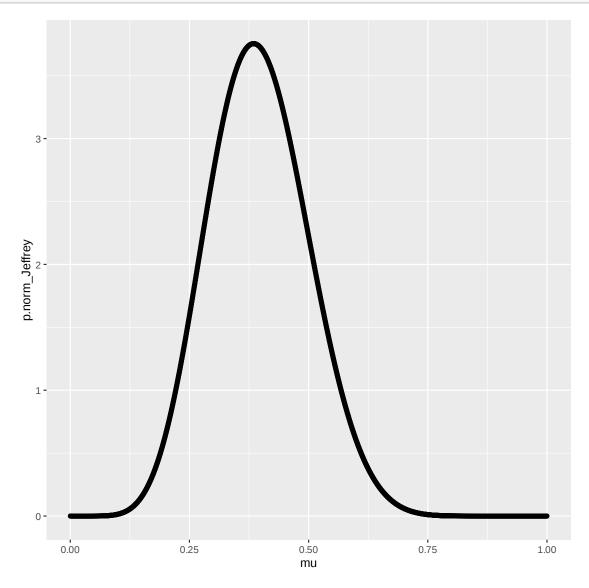
```
[8]: y <- 8
n <- 20
n.sample <- 2000
delta.p <- 1/n.sample
mu <- seq(from = 1/(2*n.sample), by=1/n.sample, length.out = n.sample)

#p.star <- dgamma(mu, shape=(y+1/2), scale=n)</pre>
```

```
# p.norm <- p.star / (delta.p * sum(p.star))
#p.norm_Jeffrey <- p.star / (integrate(function(k) {dgamma(k, shape=(y+1/2), usecale=n)}, lower = 0, upper = 1))$value #return the same as the aproximateduseversion

p.star_Jeffrey <- dbinom(x=y, size=n, prob=mu) * 1/((mu)**(1/2))
p.norm_Jeffrey <- p.star_Jeffrey / integrate(function(k) {dbinom(x=y, size=n, useprob=k) * 1/((k)**(1/2)) }, lower = 0, upper = 1)$value

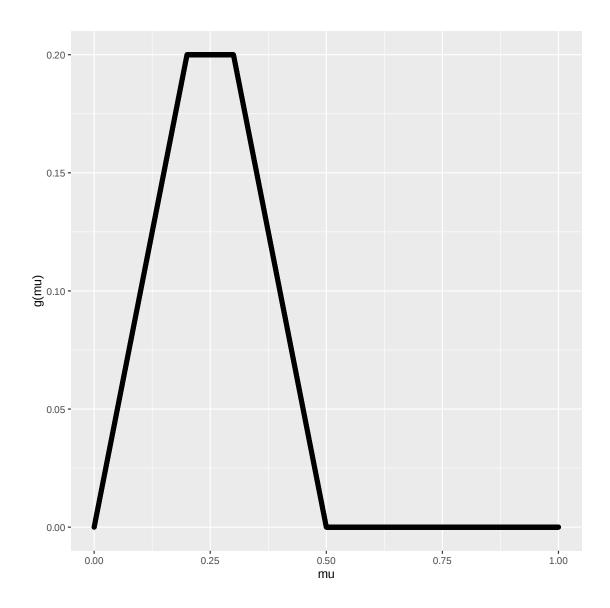
ggplot() +
geom_point(aes(mu, p.norm_Jeffrey))</pre>
```

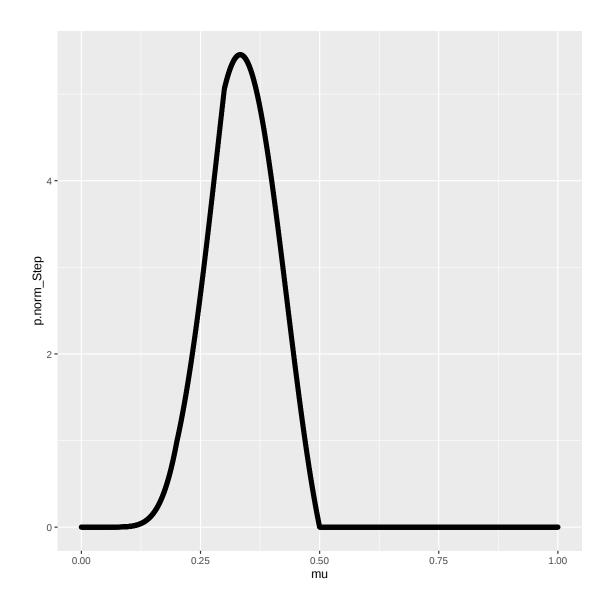


1.0.3 Step function

```
[9]: y <- 8
     n <- 20
     mu \leftarrow seq(0,1,length.out = 2000)
     g <- function(k) {</pre>
              g.val <- ifelse(k <= 0.2,
                                ifelse(k > 0.2 \& k \le 0.3,
                                        0.2,
                                        ifelse(k > 0.3 \& k \le 0.5,
                                               0.5 - k,
                                               ifelse(k>0.5,
                                                      0,
                                                      0)
                                               )
                                       )
                                )
              return(g.val)
     }
```

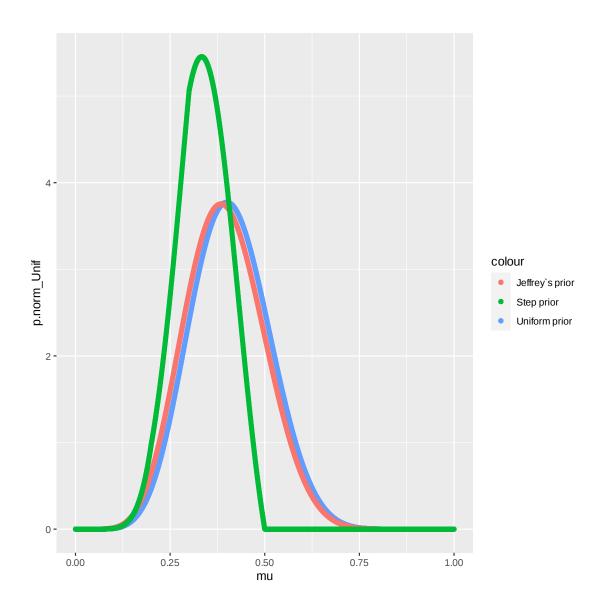
```
[10]: ggplot()+
geom_point(aes(mu, g(mu)))
```





2 Plot Posterior distribution

```
[12]: ggplot() +
    geom_point(aes(mu, p.norm_Unif, color='Uniform prior')) +
    geom_point(aes(mu, p.norm_Jeffrey, color='Jeffrey`s prior')) +
    geom_point(aes(mu, p.norm_Step, color='Step prior')) -> posterior_plot
    posterior_plot
```



2.1 First and Second Momenta

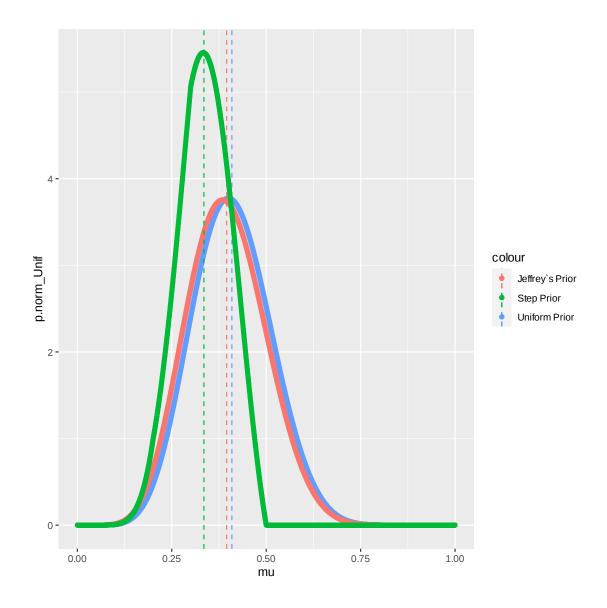
```
[172]: y <- 8; n <- 20; n.sample <- 2000; delta.mu <- 1/n.sample;
mu <- seq(from=1/(2*n.sample), by=1/n.sample, length.out = n.sample)

#Uniform prior
p.star_Unif<- dbinom(x=y, size=n, prob=mu) * dunif(mu, min=0, max=1)
p.norm_Unif <- p.star_Unif/(delta.mu * sum(p.star_Unif))
first_moment_Unif <- delta.mu * sum(mu * p.norm_Unif)
second_moment_Unif <- delta.mu * sum(((first_moment_Unif-mu)**2)*p.norm_Unif)

#Jeffrey prior</pre>
```

```
p.star_Jeffrey <- dbinom(x=y, size=n, prob=mu) * 1/(mu ** (1/2))</pre>
p.norm_Jeffrey <- p.star_Jeffrey / (delta.mu*sum(p.star_Jeffrey))</pre>
first_moment_Jeffrey <- delta.mu * sum(mu * p.norm_Jeffrey)</pre>
second_moment_Jeffrey <- delta.mu * sum(((first_moment_Jeffrey-mu)**2) * p.</pre>
 →norm_Jeffrey)
#Step prior
p.star_Step <- dbinom(x=y, size=n, prob=mu) * g(mu)</pre>
p.norm_Step <- p.star_Step / (delta.mu * sum(p.star_Step))</pre>
first_moment_Step <- delta.mu * sum(mu * p.norm_Step)</pre>
second_moment_Step <- delta.mu * sum(((first_moment_Step-mu)**2) * p.norm_Step)</pre>
#PLot
ggplot()+
geom_point(aes(mu, p.norm_Unif, color='Uniform Prior')) +
geom_vline(aes(xintercept=first_moment_Unif, color='Uniform Prior'),_
 ⇔linetype='dashed')+
geom_point(aes(mu, p.norm_Jeffrey, color='Jeffrey's Prior'))+
geom_vline(aes(xintercept=first_moment_Jeffrey, color='Jeffrey's Prior'),__
 →linetype='dashed') +
geom_point(aes(mu, p.norm_Step, color='Step Prior'))+
geom_vline(aes(xintercept=first_moment_Step, color='Step Prior'),__
 ⇔linetype='dashed')
Momenta <- tibble(</pre>
            Prior = c('Uniform', 'Jeffrey`s', 'Step'),
            First_momenta = c(first_moment_Unif, first_moment_Jeffrey, __
 ⇔first moment Step),
            Second_momenta = c(second_moment_Unif, second_moment_Jeffrey,__
 →second_moment_Step),
            )
Momenta
```

	Prior	First_momenta	Second_momenta
A tibble: 3×3	<chr $>$	<dbl $>$	<dbl></dbl>
	Uniform	0.4090909	0.010510241
	Jeffrey's	0.3953488	0.010624362
	Step	0.3350930	0.004673032



3 Compute 95% credibility interval and Plot the limits

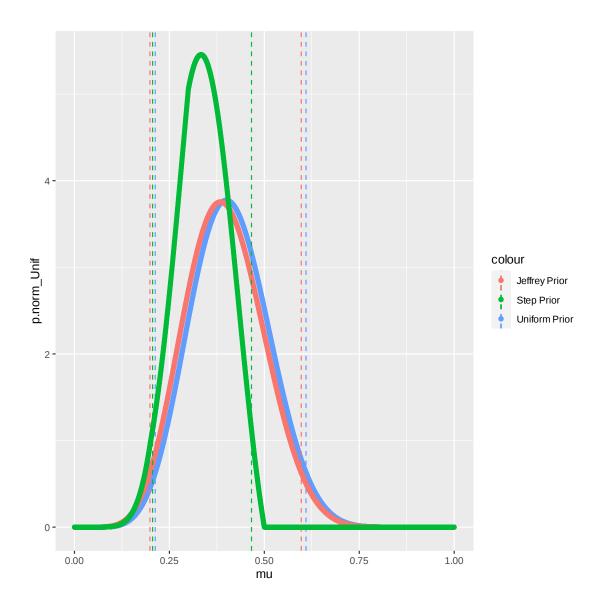
The function ncredit is used in order to compute the credibility interval

```
[147]: # Uniform prior
lower_bound_Unif <- ncredint(mu, p.norm_Unif, level=0.95)[['lower']]
upper_bound_Unif <- ncredint(mu, p.norm_Unif, level=0.95)[['upper']]

# Jeffrey prior
lower_bound_Jeffrey <- ncredint(mu, p.norm_Jeffrey, level=0.95)[['lower']]
upper_bound_Jeffrey <- ncredint(mu, p.norm_Jeffrey, level=0.95)[['upper']]</pre>
```

```
# Step prior
lower_bound_Step <- ncredint(mu, p.norm_Step, level=0.95)[['lower']]</pre>
upper_bound_Step <- ncredint(mu, p.norm_Step, level=0.95)[['upper']]
#Summary table
Credibility_Interval <- tibble(</pre>
                        Prior = c('Uniform', 'Jeffrey', 'Step'),
                        Lower_bound = c(lower_bound_Unif, lower_bound_Jeffrey,__
 →lower_bound_Step),
                        Upper_bound = c(upper_bound_Unif, upper_bound_Jeffrey,__
 →upper_bound_Step)
                        )
Credibility Interval
#Plot the limits
ggplot()+
geom_point(aes(mu, p.norm_Unif, color='Uniform Prior')) +
geom_vline(aes(xintercept=lower_bound_Unif,color='Uniform Prior'),__
 ⇔linetype='dashed')+
geom_vline(aes(xintercept=upper_bound_Unif, color='Uniform Prior'),_
 ⇔linetype='dashed')+
geom_point(aes(mu, p.norm_Jeffrey, color='Jeffrey Prior')) +
geom_vline(aes(xintercept=lower_bound_Jeffrey,color='Jeffrey Prior'),__
 ⇔linetype='dashed')+
geom_vline(aes(xintercept=upper_bound_Jeffrey, color='Jeffrey Prior'), __
 ⇔linetype='dashed') +
geom_point(aes(mu, p.norm_Step, color='Step Prior')) +
geom_vline(aes(xintercept=lower_bound_Step,color='Step Prior'),__
 ⇔linetype='dashed')+
geom_vline(aes(xintercept=upper_bound_Step, color='Step Prior'),__
 ⇔linetype='dashed')
```

	Prior	Lower_bound	Upper_bound
A tibble: 3×3	<chr $>$	<dbl></dbl>	<dbl></dbl>
	Uniform	0.21275	0.60975
	Jeffrey	0.19875	0.59725
	Step	0.20575	0.46625



4 Ex.2

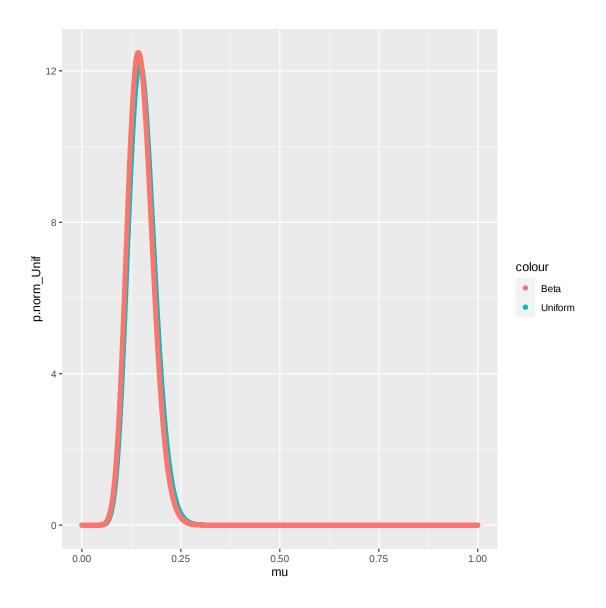
4.1 Plot the posterior distribution and compute first and second moments

```
[178]: n <- 116
    y <- 17
    n.sample <- 4000; delta.mu <- 1/n.sample
    mu <- seq(from=1/(2*n.sample), by = delta.mu, length.out = n.sample)

# Uniform prior
    p.star_Unif <- dbinom(x=y, size=n, prob=mu) * dunif(mu, min = 0, max=1)
    p.norm_Unif <- p.star_Unif/(delta.mu * sum(p.star_Unif))</pre>
```

```
first_moment_Unif <- delta.mu * sum(mu * p.norm_Unif)</pre>
second_moment_Unif <- delta.mu * sum(((first_moment_Unif-mu)**2) * p.norm_Unif)</pre>
#Beta prior
p.star_Beta <- dbinom(x=y, size=n, prob=mu) * dbeta(mu,1,4)</pre>
p.norm_Beta <- p.star_Beta / (delta.mu * sum(p.star_Beta))</pre>
first_moment_Beta <- delta.mu * sum(mu * p.norm_Beta)</pre>
second_moment_Beta <- delta.mu * sum(((first_moment_Beta - mu)**2) * p.</pre>
 ⊶norm Beta)
Momenta <- tibble(</pre>
            Prior = c('Unif', 'Beta'),
            First_moment = c(first_moment_Unif, first_moment_Beta),
            Second_moment = c(second_moment_Unif, second_moment_Beta)
            )
Momenta
ggplot() +
geom_point(aes(mu, p.norm_Unif, color='Uniform')) +
geom_point(aes(mu, p.norm_Beta, color='Beta'))
```

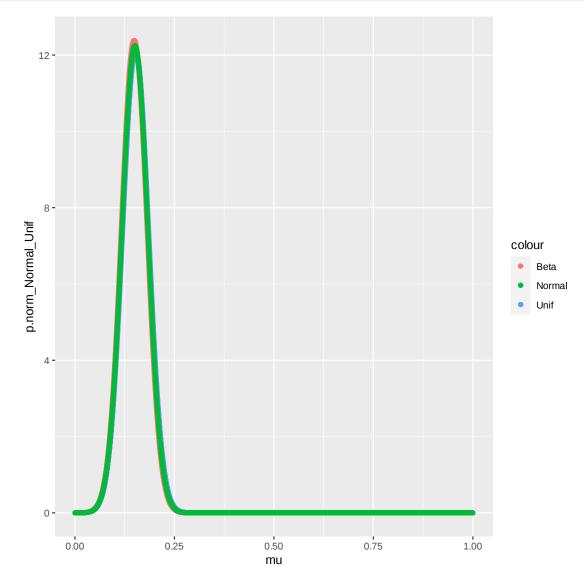
	Prior	First_moment	Second_moment
A tibble: 2×3	<chr $>$	<dbl></dbl>	<dbl></dbl>
	Unif	0.1525424	0.001086329
	Beta	0.1487603	0.001037957



4.2 Find a normal approximation for the posterior

For the normal posterior distribution I'm gonna use a normal distribution with mean equal to the first moments of the posterior distribution find in the last ex, same for the std

```
ggplot() +
geom_point(aes(mu, p.norm_Normal_Unif, color='Unif'))+
geom_point(aes(mu, p.norm_Normal_Beta, color='Beta')) +
geom_point(aes(mu, p.norm_Normal, color='Normal'))
```



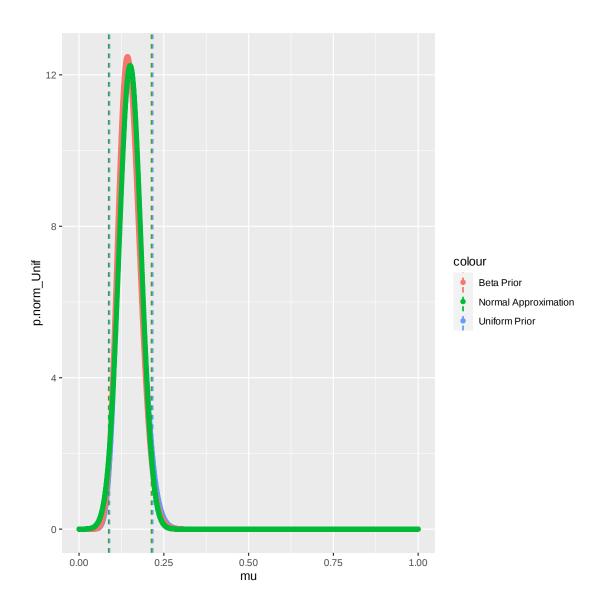
4.3 Compute a 95% credibility interval both for the original posterior and for the normal approximation, giving the results in a summary table

```
[186]: lower_bound_Unif <- ncredint(mu, p.norm_Unif, level = 0.95)[['lower']]
upper_bound_Unif <- ncredint(mu, p.norm_Unif, level = 0.95)[['upper']]
lower_bound_Beta <- ncredint(mu, p.norm_Beta, level = 0.95)[['lower']]
```

	Prior	lower_bound	$upper_bound$
	<chr></chr>	<dbl></dbl>	<dbl></dbl>
A tibble: 3×3	Unif	0.090375	0.217875
	Beta	0.088125	0.212625
	Normal approximation	0.086875	0.214375

4.4 Add the limits on the plot of the posterior distributions

```
[188]: ggplot() +
       geom_point(aes(mu, p.norm_Unif, color='Uniform Prior')) +
       geom_vline(aes(xintercept=lower_bound_Unif,color='Uniform Prior'),__
        ⇔linetype='dashed')+
       geom_vline(aes(xintercept=upper_bound_Unif, color='Uniform Prior'),__
        ⇔linetype='dashed')+
       geom_point(aes(mu, p.norm_Beta, color='Beta Prior')) +
       geom_vline(aes(xintercept=lower_bound_Beta,color='Beta Prior'),__
        ⇔linetype='dashed')+
       geom_vline(aes(xintercept=upper_bound_Beta, color='Beta Prior'),__
        ⇔linetype='dashed') +
       geom_point(aes(mu, p.norm_Normal, color='Normal Approximation')) +
       geom_vline(aes(xintercept=lower_bound_Normal,color='Normal Approximation'), u
        →linetype='dashed')+
       geom_vline(aes(xintercept=upper_bound_Normal, color='Normal Approximation'), u
        →linetype='dashed')
```



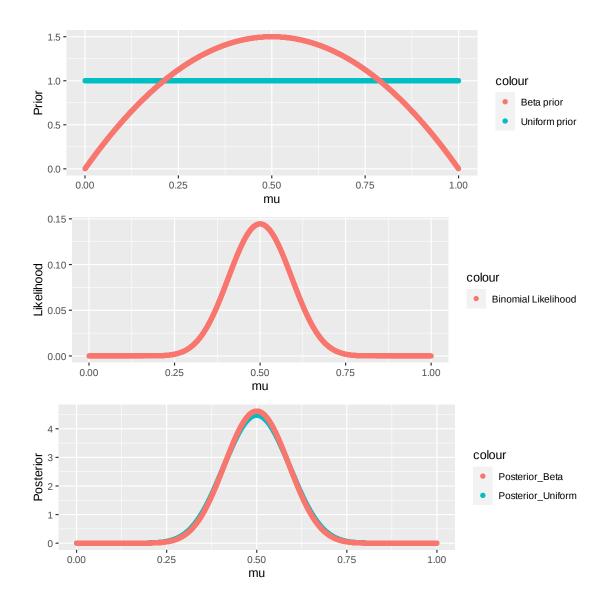
5 Ex. 3

5.1 Assuming a flat prior, and a beta prior, plot the likelihood, prior and posterior distributions for the data set

```
[214]: n <- 30
y <- 15

n.sample <- 4001; delta.mu = 1/n.sample
mu <- seq(from=1/(2*n.sample), by = delta.mu, length.out = n.sample)
# Uniform prior</pre>
```

```
p.star_Unif <- dbinom(x=y, size=n, prob=mu) * dunif(mu, min = 0, max=1)
p.norm_Unif <- p.star_Unif/(delta.mu * sum(p.star_Unif))</pre>
first_moment_Unif <- delta.mu * sum(mu * p.norm_Unif)</pre>
second_moment_Unif <- delta.mu * sum(((first_moment_Unif-mu)**2) * p.norm_Unif)</pre>
#Beta prior
p.star_Beta <- dbinom(x=y, size=n, prob=mu) * dbeta(mu,2, 2)</pre>
p.norm_Beta <- p.star_Beta / (delta.mu * sum(p.star_Beta))</pre>
first_moment_Beta <- delta.mu * sum(mu * p.norm_Beta)</pre>
second_moment_Beta <- delta.mu * sum(((first_moment_Beta - mu)**2) * p.</pre>
 ⊶norm Beta)
#Prior plot
ggplot() +
geom_point(aes(mu, dunif(mu, min=0, max=1), color='Uniform prior')) +
geom_point(aes(mu, dbeta(mu, 2,2), colour='Beta prior')) +
labs(y='Prior')-> prior_plot
#Likelihood plot
ggplot() +
geom_point(aes(mu, dbinom(x=y, size=n, prob=mu), color='Binomial Likelihood')) +
labs(y='Likelihood')-> Likelihood_plot
#Posterior plot
ggplot() +
geom_point(aes(mu, p.norm_Unif, color='Posterior_Uniform')) +
geom_point(aes(mu, p.norm_Beta, color='Posterior_Beta'))+
labs(y='Posterior')-> posterior_plot
grid.arrange(prior_plot, Likelihood_plot, posterior_plot, nrow=3)
```



5.2 Evaluate the most probable value for the coin probability p and, integrating the posterior probability distribution, give an estimate for a 95% credibility interval

```
[215]: cat('The most probable value is:', mu[which.max(p.norm_Beta)])

The most probable value is: 0.5

[216]: lower_bound <- ncredint(mu, p.norm_Beta, level=0.95)[['lower']]
    upper_bound <- ncredint(mu, p.norm_Beta, level=0.95)[['upper']]
    cat('The 95% credibility interval is:','[', lower_bound, ',', upper_bound, ']')

The 95% credibility interval is: [ 0.3355411 , 0.6644589 ]</pre>
```

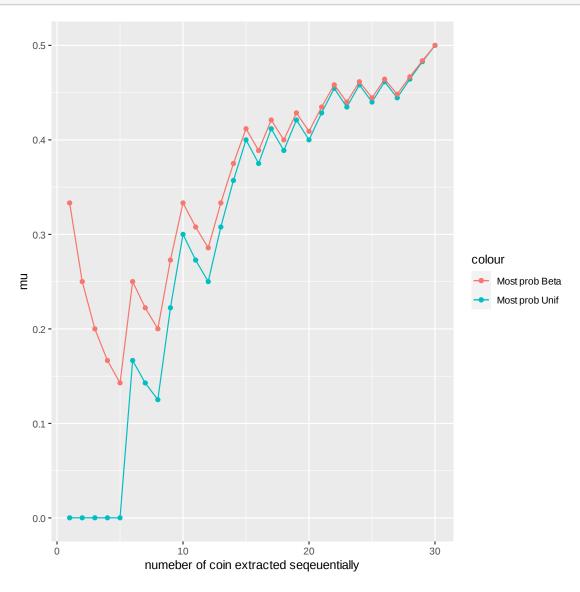
5.3 Repeat the same analysis assuming a sequential analysis of the data 1. Show how the most probable value and the credibility interval change as a function of the number of coin tosses (i.e. from 1 to 30)

Head H is 1, Tail is 0

```
[241]: t <- c()
       most_prob_Unif <- c()</pre>
       most_prob_Beta <- c()</pre>
       t_lower_bound_Unif <- c()
       t_upper_bound_Unif <- c()</pre>
       t lower bound Beta <- c()
       t_upper_bound_Beta <- c()</pre>
       for(i in trial){
          t \leftarrow c(t,i)
           n <- length(t)</pre>
           y <- sum(t)
           n.sample \leftarrow 4001; delta.mu = 1/n.sample
           mu <- seq(from=1/(2*n.sample), by = delta.mu, length.out = n.sample)
           # Uniform prior
           p.star_Unif <- dbinom(x=y, size=n, prob=mu) * dunif(mu, min = 0, max=1)</pre>
           p.norm_Unif <- p.star_Unif/(delta.mu * sum(p.star_Unif))</pre>
           most_prob_Unif <- c(most_prob_Unif, mu[which.max(p.norm_Unif)])</pre>
           t_lower_bound_Unif <- c(t_lower_bound_Unif, ncredint(mu, p.norm_Unif,_
        ⇔level=0.95)[['lower']] )
           t_upper_bound_Unif <- c(t_upper_bound_Unif, ncredint(mu, p.norm_Unif,_
        ⇔level=0.95)[['upper']] )
           #Beta prior
           p.star_Beta <- dbinom(x=y, size=n, prob=mu) * dbeta(mu,2, 2)</pre>
           p.norm_Beta <- p.star_Beta / (delta.mu * sum(p.star_Beta))</pre>
           most_prob_Beta <- c(most_prob_Beta, mu[which.max(p.norm_Beta)])</pre>
           t_lower_bound_Beta <- c(t_lower_bound_Beta, ncredint(mu, p.norm_Beta,_
        ⇔level=0.95)[['lower']] )
           t_upper_bound_Beta <- c(t_upper_bound_Beta, ncredint(mu, p.norm_Beta,_
        ⇔level=0.95)[['upper']] )
           }
[258]: ggplot() +
```

geom_point(aes(seq(1,30), most_prob_Unif, color='Most prob Unif')) +
geom_line(aes(seq(1,30), most_prob_Unif, color='Most prob Unif')) +

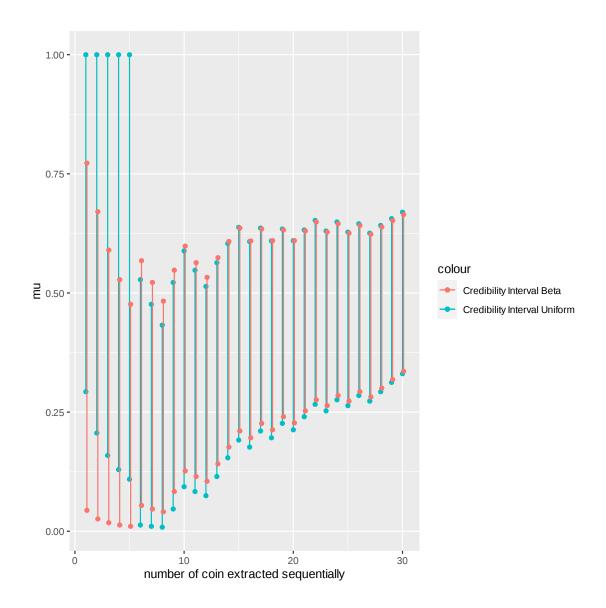
```
geom_point(aes(seq(1,30), most_prob_Beta, color='Most prob Beta')) +
geom_line(aes(seq(1,30), most_prob_Beta, color='Most prob Beta')) +
labs(x = 'numeber of coin extracted sequentially', y='mu')
```



[252]: t_upper_bound_Unif

0.999875031242192. 0.999875031242193. 0.999875031242190.999875031242190.5279930017495637. 0.476255936015996 5. 0.99987503124219 8. 0.432516870782304 $9. \quad 0.521994501374656 \quad 10. \quad 0.588227943014247 \quad 11. \quad 0.547738065483629$ 12. 0.51374656335916 $13. \ \ 0.563484128967758 \ \ 14. \ \ 0.603724068982754 \ \ 15. \ \ 0.637715571107223 \ \ 16. \ \ 0.607973006748313$ $21. \ \ 0.632216945763559 \ \ 22. \ \ 0.652211947013247 \ \ \ 23. \ \ 0.629967508122969 \ \ 24. \ \ 0.648962759310173$ ¬colour='Credibility Interval Beta'))+

labs(y='mu', x='number of coin extracted sequentially')



5.4 Do you get a different result, by analyzing the data sequentially with respect to a one-step analysis (i.e. considering all the data as a whole)?

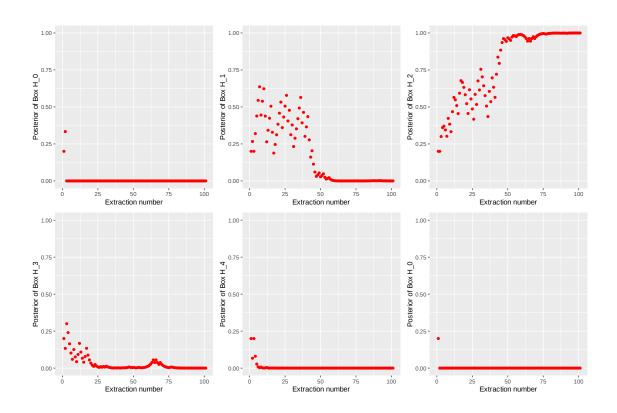
No, in the end the most probable value and the credibility interval are evaluated in the same way when the last coin result is considered

6 Ex.4

[109]: #1 is white #0 is black

```
#box k
k = sample(seq(0,5,1), 1)
cat('the Box is the :', k,'\n')
#n is number of extraction
n=100
extraction <- rbinom(n, size=1, prob=k/5)</pre>
cat('Sequence of balls:', extraction)
#function to obtain the P(E_w/H_j) and p(E_b/H_j)
p.star <- function(i,j){</pre>
    if(i==1){
        return(j/5)
    }else{
    return((5-j)/5)
}
#Posterior before extracting the first ball is the flat distribution
P_0 \leftarrow c(1/5)
P_1 \leftarrow c(1/5)
P 2 < -c(1/5)
P_3 \leftarrow c(1/5)
P_4 \leftarrow c(1/5)
P_5 \leftarrow c(1/5)
P_{posterior} \leftarrow c(rep(1/5, 6))
#Function that for each extraction update the value of the Posterior
 \hookrightarrow distribution
for(i in extraction){
    P posterior star <- c()
    for(j in seq(1,6,1)){
        P_posterior_star <- c(P_posterior_star, p.star(i,(j-1))*P_posterior[j])
    P_posterior <- P_posterior_star/(sum(P_posterior_star))</pre>
    P_0 <- c(P_0, P_posterior[1])
    P_1 <- c(P_1, P_posterior[2])
    P_2 <- c(P_2, P_posterior[3])</pre>
    P_3 <- c(P_3, P_posterior[4])
    P_4 <- c(P_4, P_posterior[5])</pre>
    P_5 <- c(P_5, P_posterior[6])
#Plot
```

```
plot_P_0 <- ggplot() + geom_point(aes(seq(1, n+1), P_0), color='red') +__
 ⇔labs(x='Extraction number', y='Posterior of Box H_0') + xlim(0, n+1) + L
 \rightarrowylim(0,1)
plot_P_1 <- ggplot() + geom_point(aes(seq(1, n+1), P_1), color='red') +_u
 →labs(x='Extraction number', y='Posterior of Box H_1') + xlim(0, n+1) + L
 \rightarrowvlim(0,1)
plot_P_2 <- ggplot() + geom_point(aes(seq(1, n+1), P_2), color='red') +__
 →labs(x='Extraction number', y='Posterior of Box H 2') + xlim(0, n+1) + L
 \hookrightarrow ylim(0,1)
plot_P_3 <- ggplot() + geom_point(aes(seq(1, n+1), P_3), color='red') +__
 →labs(x='Extraction number', y='Posterior of Box H_3') + xlim(0, n+1) + L
 \rightarrowvlim(0,1)
plot_P_4 <- ggplot() + geom_point(aes(seq(1, n+1), P_4), color='red') +__
 →labs(x='Extraction number', y='Posterior of Box H 4') + xlim(0, n+1) + L
 \rightarrowylim(0,1)
plot_P_5 <- ggplot() + geom_point(aes(seq(1, n+1), P_5), color='red') +_u
 ⇔labs(x='Extraction number', y='Posterior of Box H_0') + xlim(0, n+1) + L
 \rightarrowylim(0,1)
options(repr.plot.width=12, repr.plot.height=8)
grid.arrange(plot_P_0, plot_P_1, plot_P_2, plot_P_3, plot_P_4, plot_P_5,_
 onrow=2, ncol=3)
```



[]: