

Derivation of 3 posterior distributions :

① Posterior for μ_s for $s=1, \dots, 10$

$$P(\mu_s | \log m_i, z_i = s) \propto \prod_{i=1}^n P(\log m_i | z_i = s, \mu_s) \cdot P(\mu_s | z_i = s) \quad \text{species } s$$

Note that n is not 500 or simply the size of data, instead, n is # of beetles of \checkmark
And z_i is the latent variable which is the species of a certain beetle.

(cont.) know $\mu_s \sim N(1, 2^2)$, $\log m_i \sim N(\mu_s, 0.08^2)$

$$\begin{aligned} \textcircled{1} &\propto N(1, 2^2) \cdot \prod_{i=1}^n N(\mu_s, 0.08^2) \\ &= \frac{1}{2\sqrt{2}} \exp\left(-\frac{1}{2}(\mu_s - 1)^2/4\right) \prod_{i=1}^n \frac{1}{0.08\sqrt{2\pi}} \exp\left(-\frac{1}{2}(\log m_i - \mu_s)^2/0.08^2\right) \end{aligned}$$

$$\propto \exp\left(-\frac{1}{2}\left(\frac{\mu_s^2 - 2\mu_s + 1}{4} + \frac{\sum_{i=1}^n \log m_i^2 - 2\mu_s \sum_{i=1}^n \log m_i + n\mu_s^2}{0.08^2}\right)\right)$$

$$\propto \exp\left\{-\frac{1}{2}\left(\underbrace{\mu_s^2\left(-\frac{1}{4} + \frac{n}{0.08^2}\right)}_A - \underbrace{\mu_s\left(\frac{1}{2} + \frac{2\sum_{i=1}^n \log m_i}{0.08^2}\right)}_B\right)\right\}$$

$$\propto \exp\left\{-\frac{1}{2}(A\mu_s^2 - \mu_s B)\right\}$$

$$\propto \exp\left\{-\frac{1}{2}\left(\sqrt{A}\mu_s - \frac{B}{2\sqrt{A}}\right)^2 / 1^2\right\} \cdot \frac{1}{\sqrt{2\pi}}$$

$$\Rightarrow \sqrt{A} \mu_s \sim N\left(\frac{B}{2\sqrt{A}}, 1^2\right)$$

$$\mu_s \sim \frac{1}{\sqrt{A}} N\left(\frac{B}{2\sqrt{A}}, 1^2\right)$$

$$\frac{1}{\sqrt{\frac{1}{4} + \frac{n}{0.08^2}}} N\left(\frac{\frac{1}{2} + 2\sum_{i=1}^n \log m_i / 0.08^2}{2\sqrt{\frac{1}{4} + \frac{n}{0.08^2}}}, 1^2\right)$$

Similarly,

② Posterior of $\gamma_s \propto \exp\{-\frac{1}{2}(C\gamma_s^2 - \gamma_s D)\}$ for some C, D
&

$$\gamma_s \sim \frac{1}{\sqrt{\frac{1}{4} + \frac{n}{0.1^2}}} N\left(\frac{\frac{1}{2} + 2\sum_{i=1}^n \log r_i / 0.1^2}{2\sqrt{\frac{1}{4} + \frac{n}{0.1^2}}}, 1^2\right)$$

③ Posterior of p_s

$$= P(p_s | sw_i, z_i = s)$$

$$\propto P(sw_i | z_i = s) \prod_{i=1}^n P(p_s | z_i = s, sw_i)$$

$$\propto \text{Beta}(1, D) \cdot \text{Beta}(\alpha, \beta)$$

$$\propto \frac{\Gamma(D)}{\Gamma(2)} \cdot p_s^{1-1} \cdot (1-p_s)^{D-1} \cdot p_s^{\alpha-1} \cdot (1-p_s)^{\beta-1}$$

$$\text{where } \alpha = \sum_{i=1}^n sw_i + 1, \beta = n + 1 - \sum_{i=1}^n sw_i$$

so $\varphi_s \sim 1 \cdot 1 \cdot 1 \cdot \text{Beta}(\alpha, \beta)$

$$\varphi_s \sim \text{Beta}(\sum_{i=1}^n s w_i + 1, n + 1 - \sum_{i=1}^n s w_i)$$