Laboratory Session 06 : May 19, 2022

Exercises due : June 5, 2022

Exercise 1

- a well established and diffused method for detecting a disease in blood fails to detect the presence of disease in 15% of the patients that actually have the disease.
- A young UniPD startUp has developed an innovative method of screening. During the qualification phase, a random sample of $n = 75$ patients known to have the disease is screened using the new method.

(a) what is the probability distribution of y, the number of times the new method fails to detect the disease ?

(b) on the $n = 75$ patients sample, the new method fails to detect the disease in $y = 6$ cases. What is the frequentist estimator of the failure probability of the new method ?

(c) setup a bayesian computation of the posterior probability, assuming a beta distribution with mean value 0.15 and standard deviation 0.14. Plot the posterior distribution for y, and mark on the plot the mean value and variance

(d) Perform a test of hypothesis assuming that if the probability of failing to the detect the desease in ill patients is greater or equal than 15%, the new test is no better that the traditional method. Test the sample at a 5% level of significance in the Bayesian way.

(e) Perform the same hypothesis test in the classical frequentist way.

Exercise 2

- Ladislaus Josephovich Bortkiewicz was a Russian economist and statistician. He noted that the Poisson distribution can be very useful in applied statistics when describing low-frequency events in a large population. In a famous example he showed that the number of deaths by horse kick among the Prussian army follows the Poisson distribution.
- Considering the following to sets of observations taken over a fixed large time interval in two different corps:

y death soldiers	0	1	2	3	4	≥ 5
n_1 observations	109	65	22	3	1	0
n_2 observations	144	91	32	11	2	0

(a) assuming a uniform prior, compute and plot the posterior distribution for λ, the death rate over the measurement time. Determine the posterior mean, median and variance, and compute the 95% credibility interval.

(b) assuming now a Jeffreys' prior,

$$g(\lambda) \propto 1/\sqrt{\lambda}\ , \text{ with } \lambda > 0$$

compute and plot the posterior distribution for λ, the death rate over the measurement time. Determine the posterior mean, median and variance, and compute the 95% credibility interval.

Exercise 3

- A study on water quality of streams, a high level of bacter X was defined as a level greater than 100 per 100 ml of stream water. $n = 116$ samples were taken from streams having a high environmental impact on pandas. Out of these, $y = 11$ had a high bacter X level.

- indicating with p the probability that a sample of water taken from the stream has a high bacter X level,

(a) find the frequentist estimator for p

(b) using a $\texttt{Beta}(1, 10)$ prior for p, calculate and posterior distribution $P(p \mid y)$

(c) find the bayesian estimator for p, the posterior mean and variance, and a 95% credible interval

(d) test the hypotesis

$$H_\circ : p = 0.1 \text{ versus } H_1 : p \neq 0.1$$

at 5% level of significance with both the frequentist and bayesian approach

- a new measurement, performed one month later on $n = 165$ water samples, gives $y = 9$ high bacter X level

(e) find the frequentist estimator for p

(f) find a bayesian estimator for p, assuming both a $\texttt{Beta}(1, 10)$ prior for p, and assuming the posterior probability of the older measurement as the prior for the new one.

(g) find the bayesian estimator for p, the posterior mean and variance, and a 95% credible interval

(h) test the hypotesis

$$H_\circ : p = 0.1 \text{ versus } H_1 : p \neq 0.1$$

at 5% level of significance with both the frequentist and bayesian approach

Exercise 4

- analyze the data of Exercise 1 using a MCMC with JAGS (solve only point a of Ex 1)

Exercise 5

- analyze the data of Exercise 2 using a MCMC with JAGS

Exercise 6

- analyze the data of Exercise 3 using a MCMC with JAGS (solve point b and c)