

Laboratory Session 05 : April 28, 2022

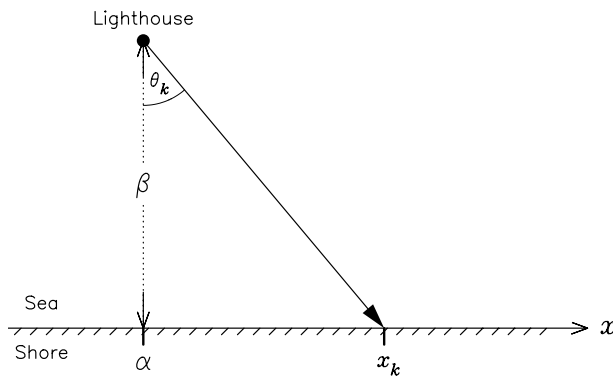
Exercises due : May 15, 2022

## Exercise 1

- the number of particles emitted by a radioactive source during a fixed interval of time ( $\Delta t = 10$  s) follows a Poisson distribution on the parameter  $\mu$ . The number of particles observed during consecutive time intervals is: 4, 1, 3, 1 and 3
- (a) suppose a uniform prior distribution for the parameter  $\mu$
- determine and draw the posterior distribution for  $\mu$ , given the data
  - evaluate mean, median and variance, both analytically and numerically in R
- (b) suppose a Jeffrey's prior for the parameter  $\mu$
- determine and draw the posterior distribution for  $\mu$ , given the data
  - evaluate mean, median and variance, both analytically and numerically in R
- (c) evaluate a 95% credibility interval for the results obtained with both priors. Compare the result with that obtained using a normal approximation for the posterior distribution, with the same mean and standard deviation

## Exercise 2

- given the problem of the lighthouse discussed last week, study the case in which both the position along the shore ( $\alpha$ ) and the distance out at sea ( $\beta$ ) are unknown



## Exercise 3

- given the Signal over Background example discussed last week, analyze and discuss the following cases:
- (a) vary the sampling resolution of used to generate the data, keeping the same sampling range
- ```
xdat <- seq(from=-7*w, to=7*w, by=0.5*w)
```
- change the resolution  $w = \{0.1, 0.25, 1, 2, 3\}$
  - Check the effect on the results
- (b) change the ratio  $A/B$  used to simulate the data (keeping both positive in accordance with the prior)
- Check the effect on the results