

BAYESIAN INFERENCE FOR

p = probability of a human being
left-handed

BASED ON OUR CLASS 4 DATA SET

$$n = 35$$

$$\sum_{i=1}^n X_i = 4$$

$$\text{Beta}(2 + \sum_{i=1}^n X_i, 18 + n - \sum_{i=1}^n X_i)$$

$$= \text{Beta}(6, 49)$$

$$\hat{p}_{\text{Bayes}} = \frac{6}{6+49} = \frac{6}{55}$$

$$\approx 0.1091$$

$$\hat{p}_{\text{Freq}} = \frac{4}{35} \approx 0.1143$$



$$0.025 = P(0 < \gamma < L | X_1, \dots, X_n)$$

$$= \int_0^L (\text{the Beta}(6, 49) \text{ density } f^n) d\gamma$$

$$= \int_0^L c \gamma^5 (1-\gamma)^{48} d\gamma$$

$$0.025 = F(L; 6, 49)$$

where F is cumulative distribution
function of Beta(6, 49)

$$L = F^{-1}(0.025; 6, 49) = Q(0.025; 6, 49)$$

$$= q_{\text{beta}}(0.025, 6, 49)$$

$$= \text{Quantile } q_{\alpha}^{\text{th}} \text{ of} \\ \text{Beta}(6, 49)$$

$$= 0.0419$$

$$U = 0.2030$$

\Rightarrow 95% credible
interval for ρ

is $(0.0419, 0.2030)$