Stat 352 Winter 2008 Assignment #4

This assignment is due at the beginning of class on Thursday, February 28, 2008.

1. Construct an equal-tailed 90% Bayesian credible interval for θ using the posterior distribution given in Problem #2(b) on Midterm #1.

2. Construct an equal-tailed 90% Bayesian credible interval for θ using the posterior distribution given in Problem #2(c) on Midterm #1.

3. Construct an equal-tailed 90% Bayesian credible interval for θ using the posterior density given in Problem #4 on Midterm #1.

4. Construct an equal-tailed 90% Bayesian credible interval for θ using the posterior distribution given in Problem #5 on Midterm #1. You may assume that a = 3, b = 7, and y = 4 was observed.

5. Compute numerically the posterior mean given in Problem #7 on Midterm #1 assuming that n = 8 and y = 5. Can you determine a general formula for the posterior mean for arbitrary n and y? (Ans: not easily)

6. Create a midterm consisting of **four** problems that tests the material covered in lecture through February 7, 2008. Your exam should be designed to be completed in 50 minutes, and you must provide solutions.