

I Intensivstation

I 16 U 14 G 3

U Ungeimpft

G Geimpft

$$P(G|I) = \frac{3}{16} \quad P(U|I) = \frac{13}{16}$$

$$P(I|G)P(G) = P(G|I)P(I)$$

$$P(I|U)P(U) = P(U|I)P(I)$$

$$\frac{P(I|U)}{P(I|G)} = \frac{\frac{P(U|I)P(I)}{P(U)}}{\frac{P(G|I)P(I)}{P(G)}} = \frac{P(U|I)P(G)}{P(G|I)P(U)}$$

$$(i) \quad P(U|I) = \frac{13}{16} = 0,8125 \quad P(G|I) = \frac{3}{16} = 0,1875$$

$$(ii) \text{ Impfgüte} \quad 0,6799 \quad 0,8312 \quad (iii) \\ \propto \quad 9,2041 \quad 21,3381$$

für Normalstation:

$$(i) \quad P(U|N) = \frac{19}{24} = 0,7917 \quad P(G|N) = \frac{5}{24} = 0,2083$$

$$(ii) \text{ Impfgüte} \quad 0,6799 \quad 0,8312 \quad (iii) \\ \propto \quad 8,0713 \quad 18,7118$$

Übungsblatt 10

$$(b) \quad (i) \quad p(\theta) = \begin{cases} 1 & \theta \in [0, 1] \\ 0 & \text{sonst} \end{cases}$$

$$p(\theta|\xi) = (1, 1, 0, 0, 0) = c \cdot \theta^2 (1-\theta)^3 \quad \theta \in [0, 1]$$
$$1 = c \int_0^1 \theta^2 (1-\theta)^3 d\theta =$$

$$= c \cdot \int_0^1 (\theta^2 - 3\theta^3 + 3\theta^4 - \theta^5) d\theta$$

$$= c \left(\frac{\theta^3}{3} - \frac{3}{4}\theta^4 + \frac{3}{5}\theta^5 - \frac{1}{6}\theta^6 \right) \Big|_0^1 =$$

$$= c \left(\frac{1}{3} - \frac{3}{4} + \frac{3}{5} - \frac{1}{6} \right) = \frac{c}{60} \Rightarrow c = 60$$

$$\begin{aligned}
 \hat{\Theta} &= 60 \int_0^1 \Theta \cdot \Theta^2 (1-\Theta)^3 d\Theta = \\
 &= 60 \int_0^1 (\Theta^3 - 3\Theta^4 + 3\Theta^5 - \Theta^6) d\Theta \\
 &= 60 \cdot \left(\frac{\Theta^4}{4} - \frac{3}{5}\Theta^5 + \frac{3}{6}\Theta^6 - \frac{1}{7}\Theta^7 \right) \Big|_0^1 \\
 &= 60 \cdot \left(\frac{1}{4} - \frac{3}{5} + \frac{1}{2} - \frac{1}{7} \right) = \frac{60}{140} = \frac{3}{7} \approx 0.43
 \end{aligned}$$

$$(ii) \quad p(\Theta|\xi) = (0, 0, 1, 0, 0) = c \cdot \Theta (1-\Theta)^4$$

$$\begin{aligned}
 1 &= c \int_0^1 \Theta (1-\Theta)^4 d\Theta = \quad \varphi = 1-\Theta \quad d\varphi = -d\Theta \\
 &= -c \int_0^1 (1-\varphi) \varphi^4 d\varphi = c \int_0^1 (\varphi^4 - \varphi^5) d\varphi \quad \Theta = 1-\varphi \\
 &= c \cdot \left(\frac{1}{5} - \frac{1}{6} \right) = \frac{1}{30} \Rightarrow c = 30
 \end{aligned}$$

$$\begin{aligned}
 \hat{\Theta} &= 30 \int_0^1 \Theta \cdot \Theta (1-\Theta)^4 d\Theta = 30 \int_0^1 (1-\varphi)^2 \varphi^4 d\varphi = \\
 &= 30 \int_0^1 (\varphi^4 - 2\varphi^5 + \varphi^6) d\varphi = 30 \left(\frac{1}{5} - \frac{2}{6} + \frac{1}{7} \right) =
 \end{aligned}$$

$$= \frac{30}{105} = 2/7 \approx 0.2857$$

$$(iii) \quad p(\Theta|\xi) = (1, 1, 1, 1, 1) = c \cdot \Theta^5$$

$$1 = c \cdot \int_0^1 \Theta^5 d\Theta = c \cdot \frac{1}{6} \Rightarrow c = 6$$

$$\hat{\Theta} = 6 \cdot \int_0^1 \Theta \cdot \Theta^5 d\Theta = 6 \cdot \frac{1}{7} = 0.86$$

$$(c) (i) \quad p(\theta) = \begin{cases} \frac{1}{0.8-0.2} \theta^{\frac{5}{3}} & \theta \in [0.2, 0.8] \\ 0 & \text{elsewhere} \end{cases}$$

$$\text{check } \int_0^1 \text{norm } \frac{5}{3} \int_{0.2}^{0.8}$$

$$1 = c \cdot \frac{5}{3} \int_{0.2}^{0.8} \theta^2 (1-\theta)^3 d\theta = \dots = c \cdot \frac{307}{12500} = c \cdot 0.0246$$

$$\Rightarrow c = 40.716^{0.8}$$

$$\hat{\theta} = 40.716 \cdot \frac{5}{3} \int_{0.2}^{0.8} \theta \cdot \theta^2 (1-\theta)^3 d\theta = \dots = 0.4524$$

$$(ii) \quad p(\theta) = \begin{cases} \frac{1}{0.6-0.4} = 5 & \theta \in [0.4, 0.6] \\ 0 & \text{elsewhere} \end{cases}$$

$$1 = c \cdot 5 \int_{0.4}^{0.6} \theta^2 (1-\theta)^3 d\theta = \dots = 0.0304$$

$$c = 32.8659$$

$$\hat{\theta} = 32.8659 \cdot 5 \cdot \int_{0.4}^{0.6} \theta \cdot \theta^2 (1-\theta)^3 d\theta =$$

$$\dots = 0.4935$$

$$(iii) \quad p(\theta) = 6\theta(1-\theta) \quad \theta \in [0,1]$$

$$1 = c \int_0^1 \theta^2 (1-\theta)^3 \cdot 6\theta(1-\theta) d\theta =$$

$$= \frac{3}{140} \Rightarrow c = \frac{140}{3}$$

$$\hat{\theta} = \frac{140}{3} \int_0^1 \theta \cdot \theta^2 (1-\theta)^3 \cdot 6\theta(1-\theta) d\theta =$$

$$= \frac{4}{9} = 0.444$$