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1.1c. As $\sigma \rightarrow \infty$, the posterior density for θ approaches the prior (the data contain no information): $\Pr(\theta = 1|y = 1) \rightarrow 1$ 2. As $\sigma \rightarrow 0$, the posterior density for θ becomes concentrated at 1: $\Pr(\theta = 1|y = 1) \rightarrow 1$. 1.2. (1.7): For each component u_i , the univariate result (1.6) states that $E(u_i) = E(E(u_i|v))$; thus, $E(u) = E(E(u|v))$, componentwise.

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The electronic version of the course book Bayesian Data Analysis, 3rd ed, by by Andrew Gelman, John Carlin, Hal Stern, David Dunson, Aki Vehtari, and Donald Rubin is available for non-commercial purposes. Hard copies are available from the publisher and many book stores.

GitHub - avehtari/BDA_course_Aalto: Bayesian Data Analysis ...

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Part I: Fundamentals of Bayesian Inference 1 1Probabilityand inference 3 1.1 The three steps of Bayesian data analysis 3 1.2 General notation for statistical inference 4 1.3 Bayesian inference 6 1.4 Discrete probability examples: genetics and spell checking 8 1.5 Probability as a measure of uncertainty 11

Bayesian Data Analysis Third edition (Draft, 15 July 2013)

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The BDA_R_demos repository contains some R demos and additional notes for the book Bayesian Data Analysis, 3rd ed by Gelman, Carlin, Stern, Dunson, Vehtari, and Rubin (BDA3). See also Bayesian Data Analysis course material .

GitHub - avehtari/BDA_R_demos: Bayesian Data Analysis ...

Gelman et al (2014) Bayesian Data Analysis (3rd edition), CRC Press. Topics: Parametric models : Chapters 2-3: Hierarchical models : Chapter 5: Model checking : Chapters 6-7: Bayesian computation : Chapters 10-13: Regression models : Chapters 14-16: Mixture models : Chapter 22: Exams and Homework ... Selected solution to HW 1. Here is Gelman et ...

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