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In each case, monitor

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the convergence of the cumulated average. Both independence

Metropolis{Hastings samplers can be implemented via an R code like

```
al=4.3  
bet=6.2
```

```
mcmc=rep(1,1000)
```

```
for (t in 2:1000){
```

```
  mcmc[,t]=mcmc[,t-1]
```

```
  y = rgamma(500,4,rate=7)
```

```
  if (runif(1)< dga
```

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```
mma(y,al,rate=bet)*d
gamma(mcmc[t-1],4,r
ate=7)/ (dgamma(mc
mcmc[t-1],al,rate=bet)*
dgamma(y,4,rate=7))
){.
```

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1. Propose new for (t) from $q(j \text{ old} = (t-1))$.
2. Compute the ratio $r = \frac{p(\text{new})q(\text{old} | j)}{p(\text{old})q(\text{new} | j)}$

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old) $q(\text{new} | \text{old})$: 3. If $r \geq 1$, set $(t) = \text{new}$; If $r < 1$, set $(t) = \hat{\theta}_{\text{new}}$ with probability r and $\hat{\theta}_{\text{old}}$ with probability $1 - r$. Then a draw (t) converges in distribution to a draw from the true posterior density $p(\theta | y)$.

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Using a flat prior on θ , i.e., $\pi(\theta) \propto 1$, we have

$$\ell(\theta) = \log(f(y|\theta)) \propto \sum_{j=1}^n y_j \log(\theta) + (n - \sum_{j=1}^n y_j) \log(1 - \theta) + C$$

The first derivative is given by

$$\frac{\partial \ell(\theta)}{\partial \theta} = \frac{\sum_{j=1}^n y_j}{\theta} - \frac{n - \sum_{j=1}^n y_j}{1 - \theta}$$

Equating to zero and solving for θ gives the posterior mode by $\hat{\theta} = \frac{\sum_{j=1}^n y_j}{n}$.

The second derivative is given by

$$\frac{\partial^2 \ell(\theta)}{\partial \theta^2} = -\frac{\sum_{j=1}^n y_j}{\theta^2} - \frac{n - \sum_{j=1}^n y_j}{(1 - \theta)^2}$$

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Those interested in

learning how to run

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Bayesian regression

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everything they need

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package of functions
available on CRAN
(“ LearnBayes ”).

The functions in this
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In the model,
individuals are
classed as susceptible
(S), infected (and
infectious) (I) or
recovered (R). $dS/dt =$

$$= - \beta I / N dI/dt =$$

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$S I / N - I d R d t$
 $= I$ where $N = S + I + R$. Daily counts of infected recovered individuals were simulated using the deterministic SIR model with $\beta = 1.5$, $\gamma = 0.5$, giving $R_0 = 3$.

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infectious disease ...
contained book on
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using R, it hopefully
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use of mix-tures of
conjugate priors
(Section 3.5), the use

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of the SIR algorithm
to explore

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Jöns. Now, this
exercise would surely
have been better if
I ' d used real data,

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but unfortunately I
couldn't find
enough datasets
related to cows...

Finally, here is a
depiction of farmer
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Abstract and Figures

This is the collection of solutions for all the exercises proposed in Bayesian Essentials with R (2014).

Evolution of the Bayes factor approximation $B_{21}(D_n)$ as a function...

Bayesian Essentials
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Posterior variance =

$$(1+y)(1+ny)$$

$$(2+n)^2(3+n) = 1+y$$

$$2+n \quad 1+ny \quad 2+n \quad 1 \quad 3+n$$

: (4) The first two

factors in (4) are two numbers that sum to 1, so their product is at most $\frac{1}{4}$. And, since $n > 1$, the third factor is less than $\frac{1}{3}$. So the product of all three factors is less than $\frac{1}{12}$.

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12. 2.5d.

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The purpose of this
book is to introduce

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