

4. Suppose we have reason to believe that our data is sampled from a two-dimensional uniform density

$$p(\mathbf{x}|\boldsymbol{\theta}) \sim U(\mathbf{x}_l, \mathbf{x}_u) = \begin{cases} \frac{1}{|x_{u1}-x_{l1}||x_{u2}-x_{l2}|} & \text{for } x_{l1} \leq x_1 \leq x_{u1} \text{ and } x_{l2} \leq x_2 \leq x_{u2} \\ 0 & \text{otherwise,} \end{cases}$$

where  $x_{l1}$  is the  $x_1$  component of the “lower” bounding point  $\mathbf{x}_l$ , and analogously for the  $x_2$  component and for the upper point. Suppose we have reliable prior information that the density is zero outside the box defined by  $\mathbf{x}_l = \begin{pmatrix} -6 \\ -6 \end{pmatrix}$  and  $\mathbf{x}_u = \begin{pmatrix} +6 \\ +6 \end{pmatrix}$ . Write a program that calculates  $p(\mathbf{x}|\mathcal{D})$  via recursive Bayesian estimation and apply it to the  $x_1 - x_2$  components of  $\omega_1$ , in sequence, from the table above. For each expanding data set  $\mathcal{D}^n$  ( $2 \leq n \leq 10$ ) plot your posterior density.