prior predictive distribution

Intro

One can predict unobserved values before observation through prior predictive distribution.

Rather than posterior predictive distribution, it usually uses observed value after unobserved data is predicted.

For more details about prior predictive distribution v.s. posterior preidtive distribution,

See the “Prior v.s. Posterior predictive distribution” section infollowing website.

[Posterior predictive distribution - Wikipedia](https://en.wikipedia.org/wiki/Posterior_predictive_distribution#Prior_vs._posterior_predictive_distribution)

Ref

No references.