## Answering sheet Asignment Bayesian Econometrics (in Finance) 2022-23

## **Student information** Name: Student Number: FEM21026 Bayesian Econometrics: FEM21032 Bayesian Econometrics in Finance: **Details Data** Number of the dataset used for solving the exercise: **Details Prior** What is the lowerbound of your prior for $\beta_1$ ?: **Details Coding** Which computer language did you use?: **Details MCMC sampler:** How many simulations in total did you do (including burn-in))? : How many burn-in simulations did you use?: What is your thin value?: **Posterior Results:** Fill in the percentiles of the posterior distribution in the next table based on your MCMC output: parameter 10% percentile median 90% percentile $\beta_0$ $\beta_1$ $\beta_2$ $\beta_3$ $\sigma^2$ **Posterior Probability:** Compute the posterior mean of $\ln \sigma^2$ using the MCMC output $E[\ln \sigma^2 | y]$ My answer is