

Answering sheet Assignment 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 β_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
β_0			
β_1			
β_2			
β_3			
σ^2			

Posterior Probability:

Compute the posterior mean of $\ln \sigma^2$ using the MCMC output

$$E[\ln \sigma^2 | y]$$

My answer is

.