

# 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  $\beta_1$ ?:

## 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 .