Statistical Modelling and Inference: Week 3 Prior Modelling

Questions from Prior Modelling

1. Continuation of your work on smooth function estimation with the data in curve_data.txt. Extend your program to also learn q from the data. Work with the Normal-Gamma prior with specification. Refenernce:

$\Gamma(a) = (a-1)!$

Produce a figure that includes posterior draws of the linear predictor for this model