

| Likelihood | Model parameters | Conjugate prior distribution | Prior hyperparameters | Posterior hyperparameters | Interpretation of hyperparameters ^[note 1] | Posterior predictive ^[note 2] |
|-----------------------------------------------------|-------------------------------------------------------------------------------------------|------------------------------|-------------------------------------|-------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------|
| Bernoulli | p (probability) | Beta | α, β | $\alpha + \sum_{i=1}^n x_i, \beta + n - \sum_{i=1}^n x_i$ | $\alpha - 1$ successes, $\beta - 1$ failures ^[note 1] | $p(\tilde{x} = 1) = \frac{\alpha'}{\alpha' + \beta'}$ |
| Binomial | p (probability) | Beta | α, β | $\alpha + \sum_{i=1}^n x_i, \beta + \sum_{i=1}^n N_i - \sum_{i=1}^n x_i$ | $\alpha - 1$ successes, $\beta - 1$ failures ^[note 1] | BetaBin($\tilde{x} \alpha', \beta'$) (beta-binomial) |
| Negative Binomial with known failure number r | p (probability) | Beta | α, β | $\alpha + \sum_{i=1}^n x_i, \beta + rn$ | $\alpha - 1$ total successes, $\beta - 1$ failures ^[note 1] (i.e. $\frac{\beta - 1}{r}$ experiments, assuming r stays fixed) | |
| Poisson | λ (rate) | Gamma | k, θ | $k + \sum_{i=1}^n x_i, \frac{\theta}{n\theta + 1}$ | k total occurrences in $1/\theta$ intervals | NB($\tilde{x} k', \frac{\theta'}{1 + \theta'}$) (negative binomial) |
| Poisson | λ (rate) | Gamma | α, β ^[note 3] | $\alpha + \sum_{i=1}^n x_i, \beta + n$ | α total occurrences in β intervals | NB($\tilde{x} \alpha', \frac{1}{1 + \beta'}$) (negative binomial) |
| Categorical | \mathbf{p} (probability vector), k (number of categories, i.e. size of \mathbf{p}) | Dirichlet | $\boldsymbol{\alpha}$ | $\boldsymbol{\alpha} + (c_1, \dots, c_k)$, where c_i is the number of observations in category i | $\alpha_i - 1$ occurrences of category i ^[note 1] | $p(\tilde{x} = i) = \frac{\alpha_i'}{\sum_i \alpha_i'}$ $= \frac{\alpha_i + c_i}{\sum_i \alpha_i + n}$ |
| Multinomial | \mathbf{p} (probability vector), k (number of categories, i.e. size of \mathbf{p}) | Dirichlet | $\boldsymbol{\alpha}$ | $\boldsymbol{\alpha} + \sum_{i=1}^n \mathbf{x}_i$ | $\alpha_i - 1$ occurrences of category i ^[note 1] | DirMult($\tilde{\mathbf{x}} \boldsymbol{\alpha}'$) (Dirichlet-multinomial) |
| Hypergeometric with known total population size N | M (number of target members) | Beta-binomial ^[4] | $n = N, \alpha, \beta$ | $\alpha + \sum_{i=1}^n x_i, \beta + \sum_{i=1}^n N_i - \sum_{i=1}^n x_i$ | $\alpha - 1$ successes, $\beta - 1$ failures ^[note 1] | |
| Geometric | p_0 (probability) | Beta | α, β | $\alpha + n, \beta + \sum_{i=1}^n x_i$ | $\alpha - 1$ experiments, $\beta - 1$ total failures ^[note 1] | |