Bayesian Statistics Note

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Abstract

The general purpose of Bayesian Statistics is to find/estimate the joint distribution $P(y_1, \ldots, y_n, \theta_1, \ldots, \theta_m)$, from which we explore applications with the help of posterior and predictive distributions, and of course, the Bayes' Rule. It includes paramatric, from one-parameter distributions like Bernoulli and Poission to multiple-parameter like Binomial, and unparametric methods. This serves as an introductory course to the world of Bayesian.

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Appendix

Appendix A

Additional Proofs

A.1 Proof of ??

We can now prove ??.

Proof of ??. See here.