ASSIGNMENT-3 REPORT

■ As more data is observed, the variance of the posterior decreases and the probability density of the mean increases, indicating that the mean finally converges to a particular value with a high probability.

value with a high probability.

Both procedures yield the same output. Sequential approach is used when a lot of data has to be processed.

Central limit theorem holds in this case indicating that the final posterior distribution approaches that of a Guassian as the sample size increases. If $U_{\rm ML}=0.5$, the final distribution approximately becomes a Guassian with mean 0.5.

