

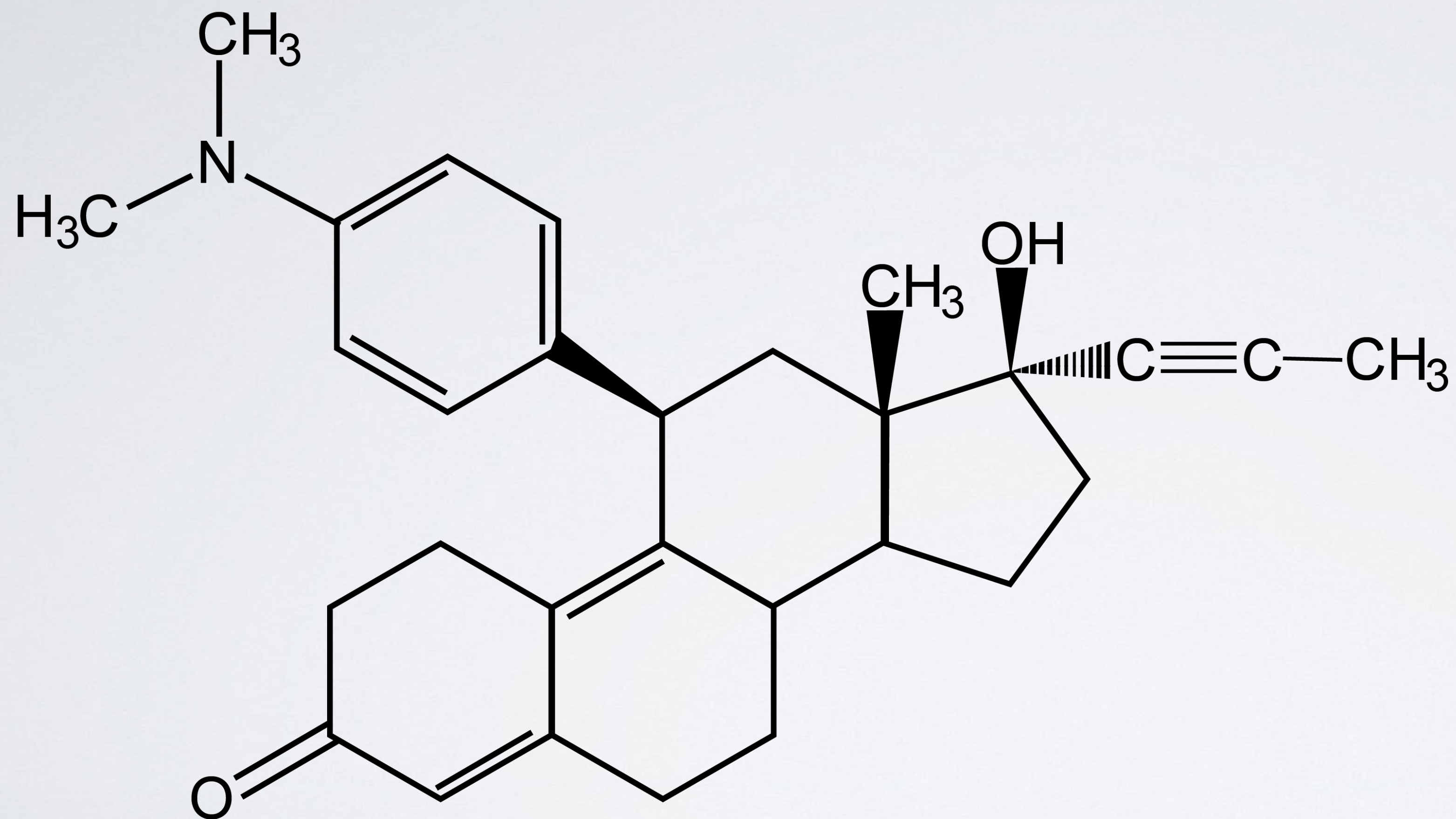
non-conjugate priors

the issue

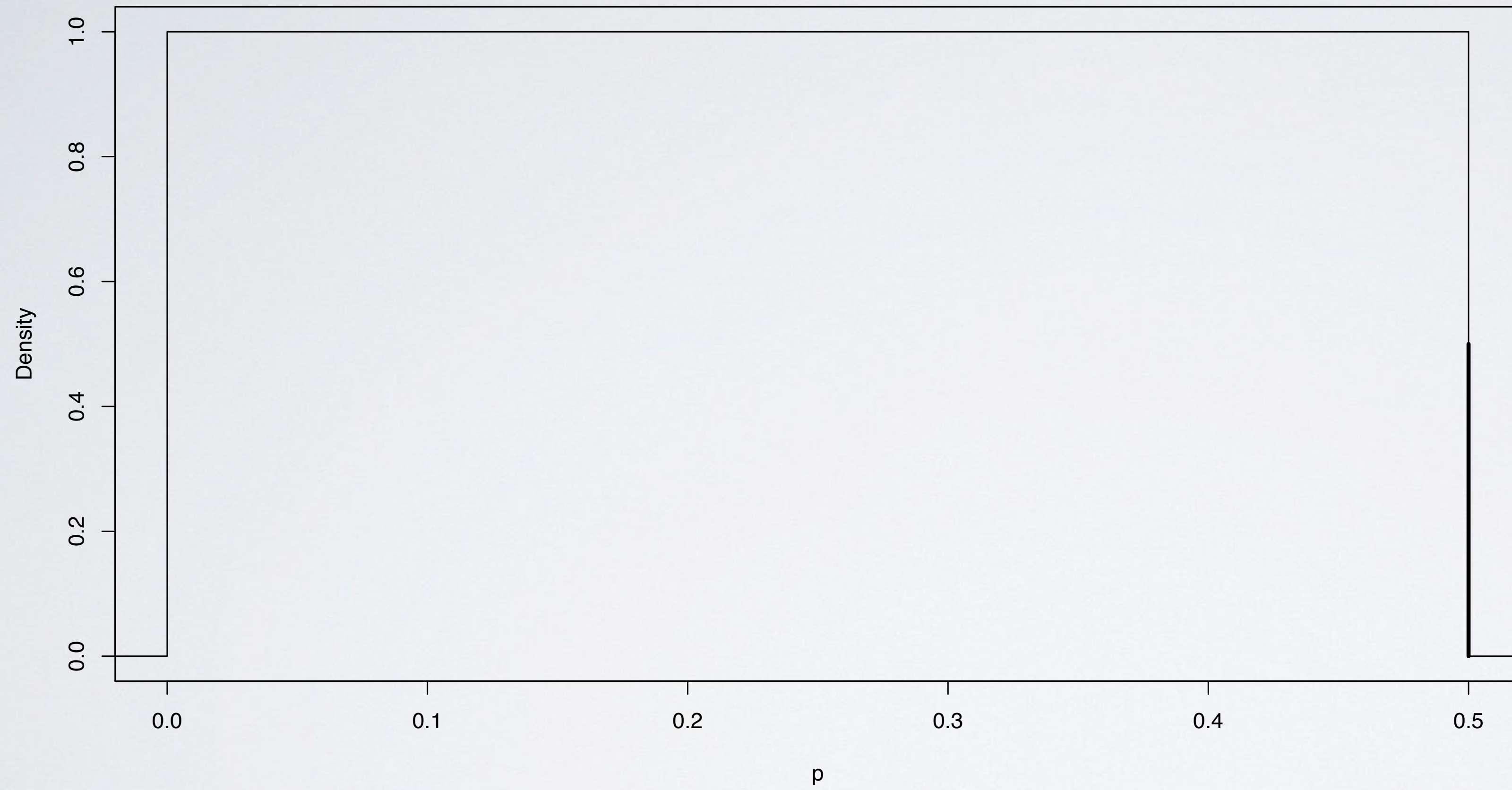
may not be able to use a conjugate prior...

- ▶ wants to use a reference prior
- ▶ has a personal belief incompatible with conjugacy

RU-486 application

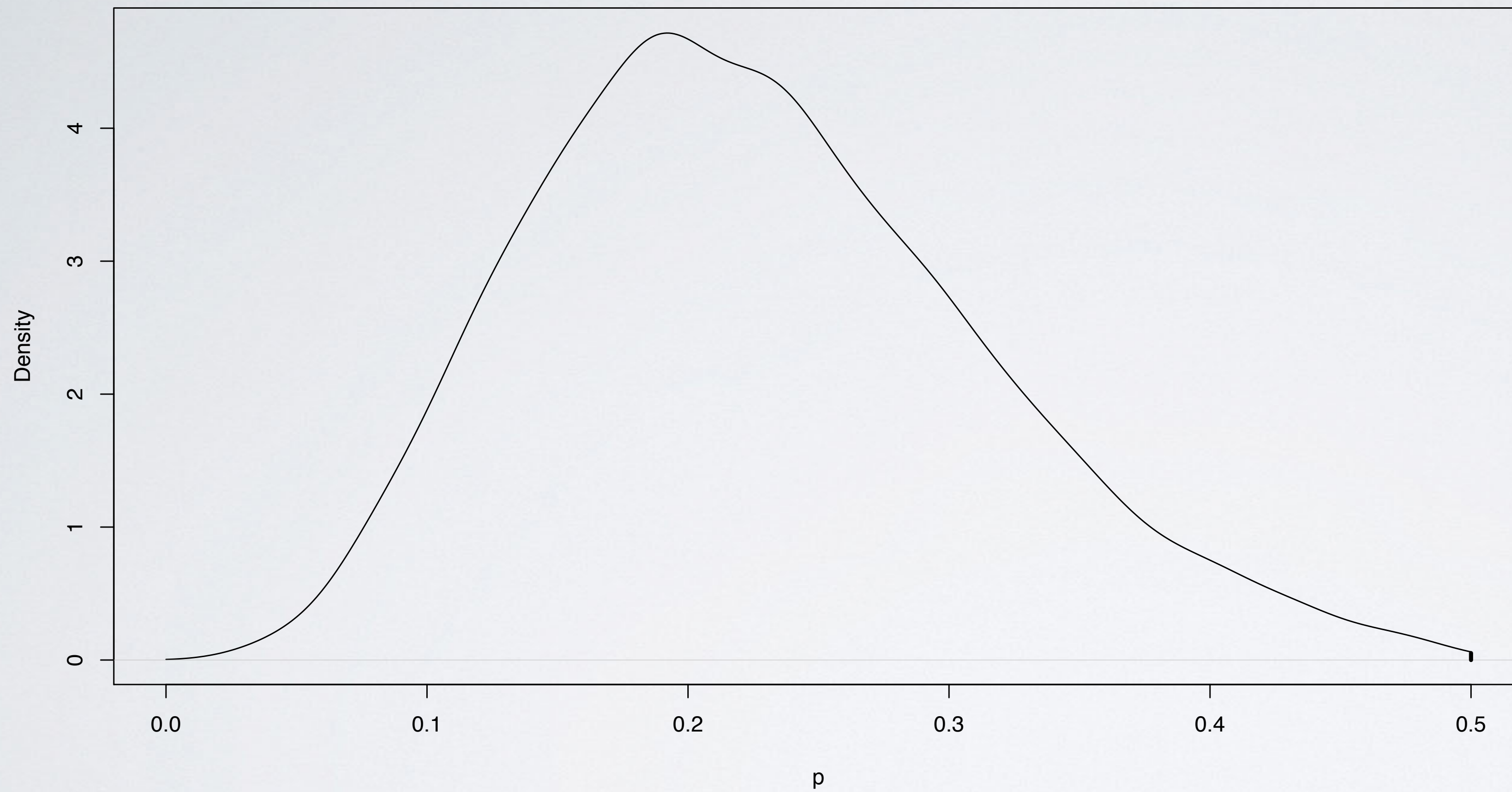


prior probability



Just Another Gibbs Sampler

posterior with JAGS



summary

- ▶ **not everything** is conjugate
- ▶ **computation** allows Bayesian inference when personal probability and data distribution are not conjugate