

## ✔ Congratulations! You passed!

Grade received 100%

Latest Submission Grade 100%

To pass 80% or higher

**Go to next item**

1. For a variable  $X \sim N(\mu, \sigma^2)$  where  $\sigma^2$  is fixed and known, find the Jeffrey's prior. 1 / 1 point  
Is it proper?

A-  $p(\mu) \propto \sqrt{\frac{1}{\sigma^2}} \propto 1$  ; proper

B-  $p(\mu) \propto \sqrt{\frac{1}{\sigma^2}} \propto 1$  ; improper

C-  $p(\mu) \propto \sqrt{\frac{1}{\sigma^2}} \propto \frac{1}{\sigma^2}$  ; proper

☐ A

☒ B

☐ C

✔ **Correct**

Correct. A constant over the real line does not integrate to 1.

2. We are studying a Bernoulli process for which we have no prior information. We decide to use a non-informative prior such as the beta(1,1). Because the prior is flat [0,1], this prior will have no effect on the posterior. 1 / 1 point

☐ true

☒ false

✓ **Correct**

Correct. Although, as you gather more data, the effect of the prior diminishes.

3. The data we are modelling comes from a geometric distribution. A good choice of prior family is:

**1 / 1 point**

- ☐ exponential; because there is only one parameter
- ☒ beta; because the form of the exponential matches the kernel of the beta
- ☐ uniform; due to the parameter of the exponential being a proportion

✓ **Correct**

Correct! This is the benefit of choosing conjugate priors.

4. Given a prior having mean 10 and data having mean 5, we should expect the posterior mean to lie

**1 / 1 point**

- ☐ the left of 5
- ☐ to the right of 10
- ☒ between 5 and 10

✓ **Correct**