FILES

The following exercises are intended to familiarize you with fitting simple Bayesian models using MCMC. This document accompanies the following scripts (R language):

* **bayes\_shortcourse\_simdata.R:** used by all other programs to simulate a simple dataset
* **bayes\_shortcourse\_ex1\_indpriors.R:** Bayesian linear regression with independent coefficient priors
* **bayes\_shortcourse\_ex2\_hierarchical.R:** Bayesian linear regression with hierarchical “shared” coefficient priors
* **bayes\_shortcourse\_ex3\_mixture.R:** Bayesian linear regression with coefficient mixture priors
* **bayes\_shortcourse\_ex4\_bma\_gcomp.R:** Bayesian linear regression and g-computation with Bayesian model averaging/selection (BMA) priors

EXERCISES

1. Download
2. Independent priors
   1. Adapt the pathnames on lines 15 (Windows) or 18 (MacOS/Linux) of **bayes\_shortcourse\_ex1\_indpriors** to point to the directory “BayesBootcamp”