

Table 4.2.1. *The Bayes estimators of the parameter θ under quadratic loss for conjugate distributions in the usual exponential families.*

Distribution	Conjugate prior	Posterior mean
Normal	Normal	
$\mathcal{N}(\theta, \sigma^2)$	$\mathcal{N}(\mu, \tau^2)$	$\frac{\mu\sigma^2 + \tau^2x}{\sigma^2 + \tau^2}$
Poisson	Gamma	
$\mathcal{P}(\theta)$	$\mathcal{G}(\alpha, \beta)$	$\frac{\alpha + x}{\beta + 1}$
Gamma	Gamma	
$\mathcal{G}(\nu, \theta)$	$\mathcal{G}(\alpha, \beta)$	$\frac{\alpha + \nu}{\beta + x}$
Binomial	Beta	
$\mathcal{B}(n, \theta)$	$\mathcal{B}e(\alpha, \beta)$	$\frac{\alpha + x}{\alpha + \beta + n}$
Negative binomial	Beta	
$\mathcal{N}eg(n, \theta)$	$\mathcal{B}e(\alpha, \beta)$	$\frac{\alpha + n}{\alpha + \beta + x + n}$
Multinomial	Dirichlet	
$\mathcal{M}_k(n; \theta_1, \dots, \theta_k)$	$\mathcal{D}(\alpha_1, \dots, \alpha_k)$	$\frac{\alpha_i + x_i}{\left(\sum_j \alpha_j\right) + n}$
Normal	Gamma	
$\mathcal{N}(\mu, 1/\theta)$	$\mathcal{G}(\alpha/2, \beta/2)$	$\frac{\alpha + 1}{\beta + (\mu - x)^2}$