Week 7 Reading

Si Kai Lee sl3950
October 24, 2016

I've briefly seen exponential families before in statistics class, working on a project and the reading group but never really seen how they were derived. Working through the derivations was quite fun, especially for the multinomial distribution. The section on noninformative priors was informative; it was clear after writing out the posterior distribution of two normals to see $\sigma^2 \to \infty$ removes the contribution of the prior.