Bayesian Linear Model

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Contents

Foreword

I am Caleb Jin. This is my note of Bayesian linear regression model under the guidance of Dr. Gyuhyeong Goh. It includes both derivative details, proof of lemma, ggplot and Rshiny to illustrate Bayesian linear regression model. In this way, I can organize my thought and benefit readers hopefully. Due to my very limited statistics knowledge, if making any mistakes, I sincerely expect you guys can email to me. My email address is jinsq@ksu.edu. Appreicate!

Chapter 1

Introduction

1.1 Setup

Supperefficiency in Hodeges (see Lehmann 1983, p. 405) $X_i \overset{i.i.d.}{\sim} N(\theta, 1)$, then superefficiency estimator of θ is Consider a multiple linear regression model as follows: $\mathbf{y}$

f

$$\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}$$

Consider a multiple linear regression model as follows:

You can label chapter and section titles using `{#label}` after them, e.g., we can reference Chapter 1. If you do not manually label them, there will be automatic labels anyway, e.g., Chapter 1.

Figures and tables with captions will be placed in `figure` and `table` environments, respectively.

```
par(mar = c(4, 4, .1, .1))
plot(pressure, type = 'b', pch = 19)
```

Reference a figure by its code chunk label with the `fig:` prefix, e.g., see Figure 1.1. Similarly, you can reference tables generated from `knitr::kable()`, e.g., see Table 1.1.

```
knitr::kable(
  head(iris, 20), caption = 'Here is a nice table!',
  booktabs = TRUE
)
```

You can write citations, too. For example, we are using the **bookdown** package in this sample book, which was built on top of R Markdown and **knitr** (Xie, 2015).
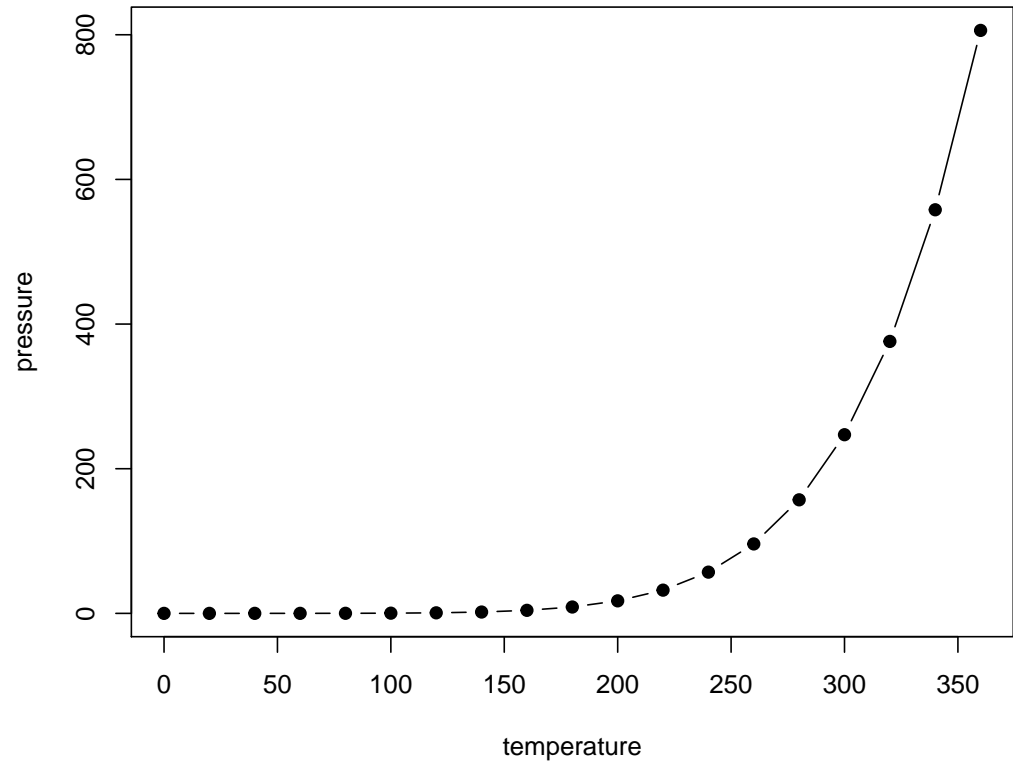
Figure 1.1: Here is a nice figure!

Table 1.1: Here is a nice table!

Sepal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
5.1	3.5	1.4	0.2	setosa
4.9	3.0	1.4	0.2	setosa
4.7	3.2	1.3	0.2	setosa
4.6	3.1	1.5	0.2	setosa
5.0	3.6	1.4	0.2	setosa
5.4	3.9	1.7	0.4	setosa
4.6	3.4	1.4	0.3	setosa
5.0	3.4	1.5	0.2	setosa
4.4	2.9	1.4	0.2	setosa
4.9	3.1	1.5	0.1	setosa
5.4	3.7	1.5	0.2	setosa
4.8	3.4	1.6	0.2	setosa
4.8	3.0	1.4	0.1	setosa
4.3	3.0	1.1	0.1	setosa
5.8	4.0	1.2	0.2	setosa
5.7	4.4	1.5	0.4	setosa
5.4	3.9	1.3	0.4	setosa
5.1	3.5	1.4	0.3	setosa
5.7	3.8	1.7	0.3	setosa
5.1	3.8	1.5	0.3	setosa

Bibliography

Xie, Y. (2015). *Dynamic Documents with R and knitr.* Chapman and Hall/CRC, Boca Raton, Florida, 2nd edition. ISBN 978-1498716963.