BIS 567 HW03

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```
library(here)
```

```
here() starts at /home/cole/github/fall-courses-2024
```

```
load(here::here("./bis567/homework/hw03/HW3.RData"))
```

First, I_2 is assumed to be the identity matrix:

```
Omega <- diag(2)
nu <- 3 # deg freedom
n <- 100 # since there are 100 observation vectors

# get sample covariance matrix S
S <- t(y) %*% y

# for simplicity set the post. parameters
post_scale <- Omega + S
post_df <- nu + n
```

Get the posterior mean of the matrix Σ^-1