1: Hybrid Gibbs Sampler to estimate Poisson Distribution λ (30%)

For these Poisson distributed random variables (r.v.s) (n = 500) with mean parameter λ , unobserved variables are $\lambda, y_1, y_2, \dots, y_{78}$, in which y's denote the r.v.s which are more than or equal to five.

$$Prior: \pi(\lambda) \propto \frac{1}{\lambda};$$

$$P(X, Y | \lambda) = \prod_{i=1}^{422} \frac{e^{-\lambda} \lambda^{x_i}}{x_i!} \prod_{j=1}^{78} \frac{e^{-\lambda} \lambda^{y_i}}{y_i!} I(y_i \ge 4);$$

- 2: Bayesian Inference (30%)
- 3: Hybrid Gibbs Sampler (40%)