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Chapter 7

Discussion

Wrap-up—what did I do? Summarise contributions. Raise questions.

7.1 Summary

The I-prior for the regression model (1.1) subject to (1.2) is seemingly data dependent, which violates Bayesian first principles. That is, an I-prior for f as per (3.7) makes use of the same data $\mathbf{x} := \{x_1, \dots, x_n\}$ in the covariance matrix for f that appears in the model. However, the whole model is implicitly conditional on \mathbf{x} . If the prior depended instead on the responses \mathbf{y} , then the state of knowledge a priori and a posteriori is exactly the same, and this violates Bayesian principles.

7.2 Questions

7.3 Conclusion