

Simulated data

10

5

0

1

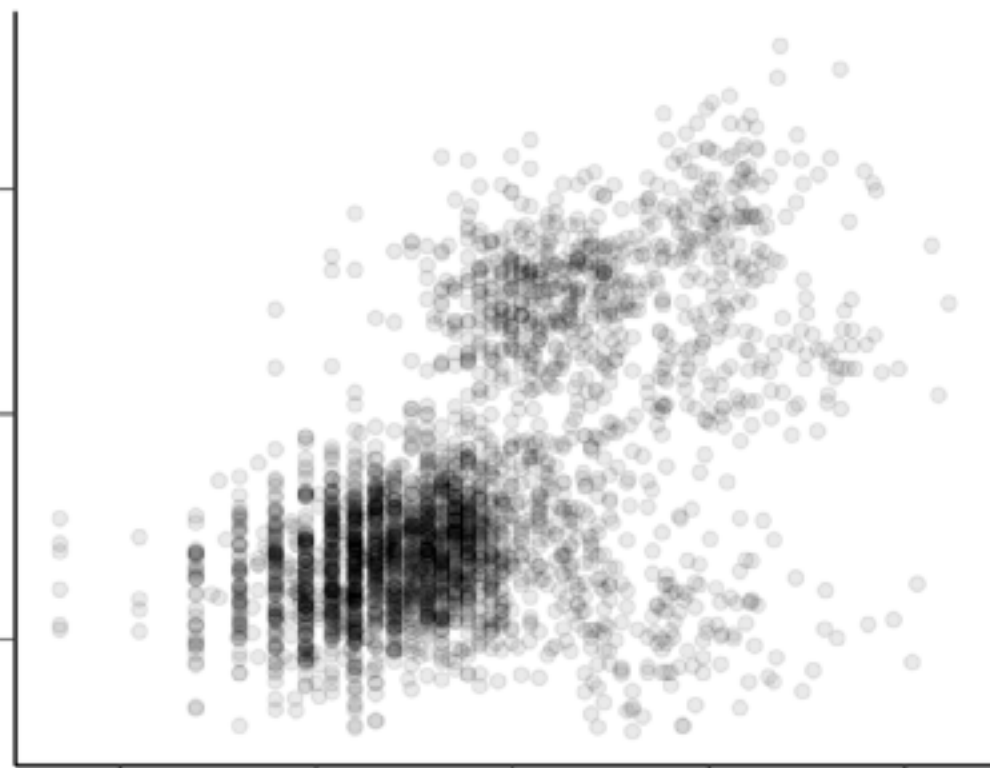
2

3

4

5

Observed $\log(\text{PM}_{2.5})$



*What are better priors for the global intercept and slope
and the hierarchical scale parameters?*

$$\alpha_0 \sim N(0, 1)$$

$$\beta_0 \sim N(1, 1)$$

$$\tau_\alpha \sim N_+(0, 1)$$

$$\tau_\beta \sim N_+(0, 1)$$

Prior predictive checking:
fake data is almost as useful as real data

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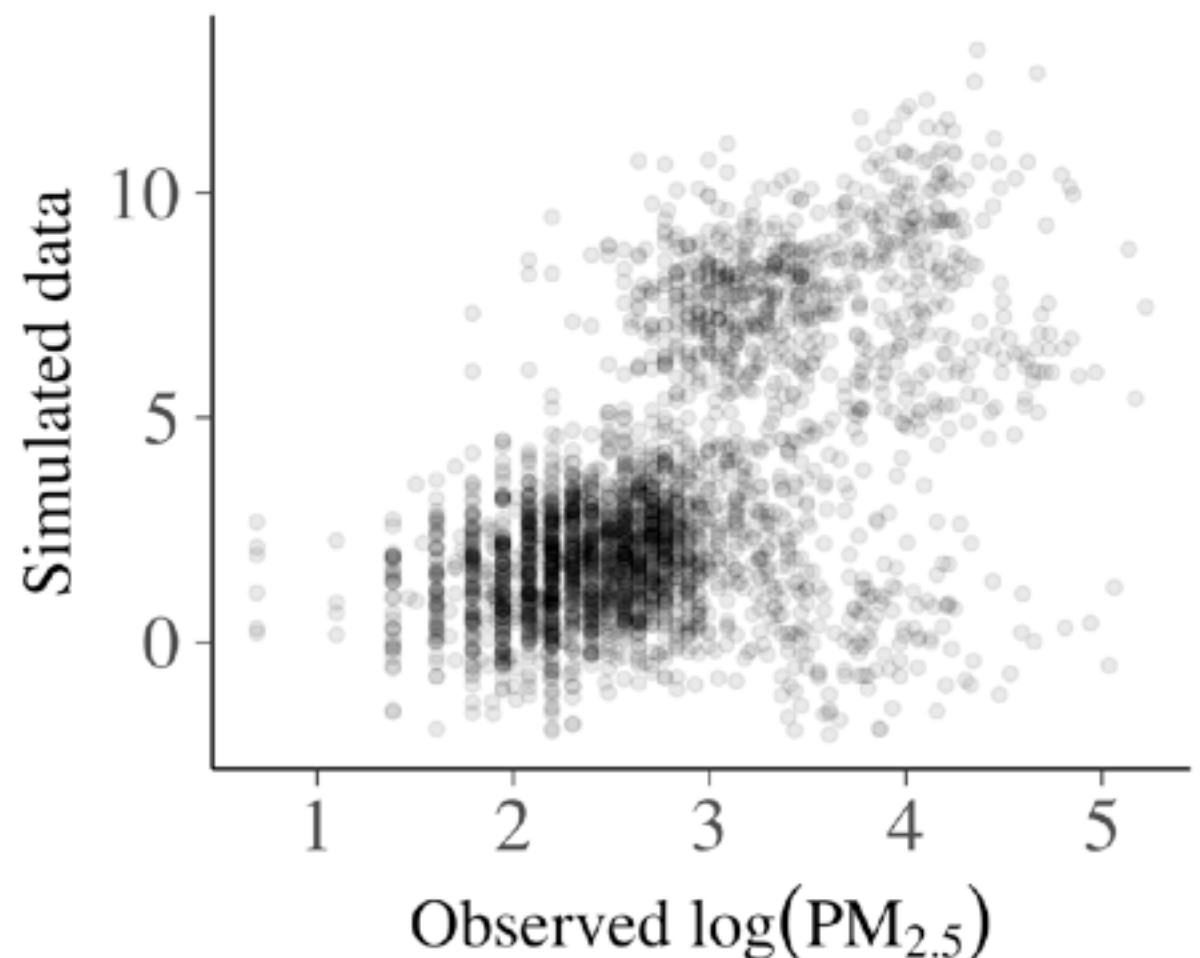
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