

The full posterior:

$$P(\text{Absences}_i, \text{Higher-yes}_i, \beta, \sigma^2, \alpha_0, \alpha_1, \gamma_0, \gamma_1 | y, X_{\text{rest}})$$

$$\propto L(y | \text{Absences}_i, \text{Higher-yes}_i, \beta, \sigma^2, \alpha_0, \alpha_1, \gamma_0, \gamma_1) \prod_{i=1}^n P(\text{Absence}_i | \text{Age}_i)$$

$$\propto \prod_{i=1}^n P(\text{Higher-yes}_i | \text{Age}_i) P(\beta, \sigma^2) P(\alpha_0) P(\alpha_1) P(\gamma_0) P(\gamma_1)$$

$$\propto \left[(\sigma^2)^{-n/2} e^{-\frac{1}{2\sigma^2} (y - X\beta)^T (y - X\beta)} \right] \prod_{i=1}^n \left(1 - \frac{e^{\alpha_0 + \alpha_1 \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_1 \text{Age}_i}} \right)^{1-\text{higher-yes}_i}$$

$$\left(\frac{e^{\alpha_0 + \alpha_1 \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_1 \text{Age}_i}} \right)^{\text{higher-yes}_i} \prod_{i=1}^n \frac{(e^{\gamma_0 + \gamma_1 \text{Age}_i})^{\text{Absence}_i}}{(e^{\gamma_0 + \gamma_1 \text{Age}_i})^{1-\text{Absence}_i}} e^{-(e^{\gamma_0 + \gamma_1 \text{Age}_i})}$$

$$\left(\frac{1}{\sigma^2} \right) e^{-\frac{\alpha_0^2}{2 \cdot 100}} e^{-\frac{\alpha_1^2}{2 \cdot 100}} e^{-\frac{\gamma_0^2}{2 \cdot 100}} e^{-\frac{\gamma_1^2}{2 \cdot 100}}$$

Full conditionals

$$P(\sigma^2 | \text{everything else}) \sim \text{IG}\left(\frac{n}{2}, \frac{1}{2} (y - X\beta)^T (y - X\beta)\right)$$

$$P(\beta | \text{everything else}) \sim \text{MVN}\left((X^T X)^{-1} X^T y, \sigma^2 (X^T X)^{-1}\right)$$

↑ derivation example 11.8 (course notes)

For $i = 1, \dots, n$:

$$P(\text{Absence}_i | \text{everything else}) \sim \text{Poisson}(e^{\gamma_0 + \gamma_1 \text{Age}_i})$$

For $i = 1, \dots, n$:

$$P(\text{Higher-yes}_i | \text{everything else}) \sim \text{Bernoulli}\left(\frac{e^{\alpha_0 + \alpha_1 \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_1 \text{Age}_i}}\right)$$

$$P(\alpha_0 | \text{everything else}) \propto \prod_{i=1}^n \left(1 - \frac{e^{\alpha_0 + \alpha_1 \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_1 \text{Age}_i}} \right)^{1-\text{higher-yes}_i} \left(\frac{e^{\alpha_0 + \alpha_1 \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_1 \text{Age}_i}} \right)^{\text{higher-yes}_i} e^{-\frac{\alpha_0^2}{2 \cdot 100}}$$

$$P(\alpha_i | \text{everything else}) \propto \prod_{i=1}^n \left(\frac{1 - e^{\alpha_0 + \alpha_i \cdot \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_i \cdot \text{Age}_i}} \right)^{1-\text{higher-yes}} \left(\frac{e^{\alpha_0 + \alpha_i \cdot \text{Age}_i}}{1 + e^{\alpha_0 + \alpha_i \cdot \text{Age}_i}} \right)^{\text{higher-yes}} e^{-\frac{\alpha_i^2}{2 \cdot 100}}$$

$$P(\gamma_0 | \text{everything else}) \propto \prod_{i=1}^n \frac{(e^{\gamma_0 + \gamma_1 \cdot \text{Age}_i})^{\text{Absence}_i} e^{-(e^{\gamma_0 + \gamma_1 \cdot \text{Age}_i})}}{\text{Absence}_i!} e^{-\frac{\gamma_0^2}{2 \cdot 100}}$$

$$P(\gamma_1 | \text{everything else}) \propto \prod_{i=1}^n \frac{(e^{\gamma_0 + \gamma_1 \cdot \text{Age}_i})^{\text{Absence}_i} e^{-(e^{\gamma_0 + \gamma_1 \cdot \text{Age}_i})}}{\text{Absence}_i!} e^{-\frac{\gamma_1^2}{2 \cdot 100}}$$