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CAS-05-601P
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import numpy as np
import pymc3 as pm
import matplotlib.pyplot as plt
# Generate some sample data
n = 100
x = np.random.normal(0, 1, n)
y = 2 * x + 1 + np.random.normal(0, 1, n)
# Create the PyMC3 model
with pm.Model() as model:
  # Specify the priors
  alpha = pm.Normal('alpha', 0, 10)
  beta = pm.Normal('beta', 0, 10)
  sigma = pm.HalfNormal('sigma', 5)
  # Define the likelihood
  y_pred = alpha + beta * x
  likelihood = pm.Normal('likelihood', y_pred, sigma, observed=y)
  # Perform Bayesian inference
  trace = pm.sample(2000, tune=1000, chains=2)
```

Analyze the results pm.summary(trace)

Plot the posterior distributions

fig, ax = plt.subplots(1, 3, figsize=(12, 4))

pm.plot_posterior(trace, ax=ax)

plt.show()

