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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)
```

