

TDDE07 Bayesian Learning - Lab 4

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1. Poisson regression - the MCMC way.

(a)

In Figure 1 I have plotted the normal approximation of the MLE of β with uncertainty. The MLE of β can be seen in Table 1. Significant covariates are MinBidShare, Sealed, VerifyID and MajBlem.

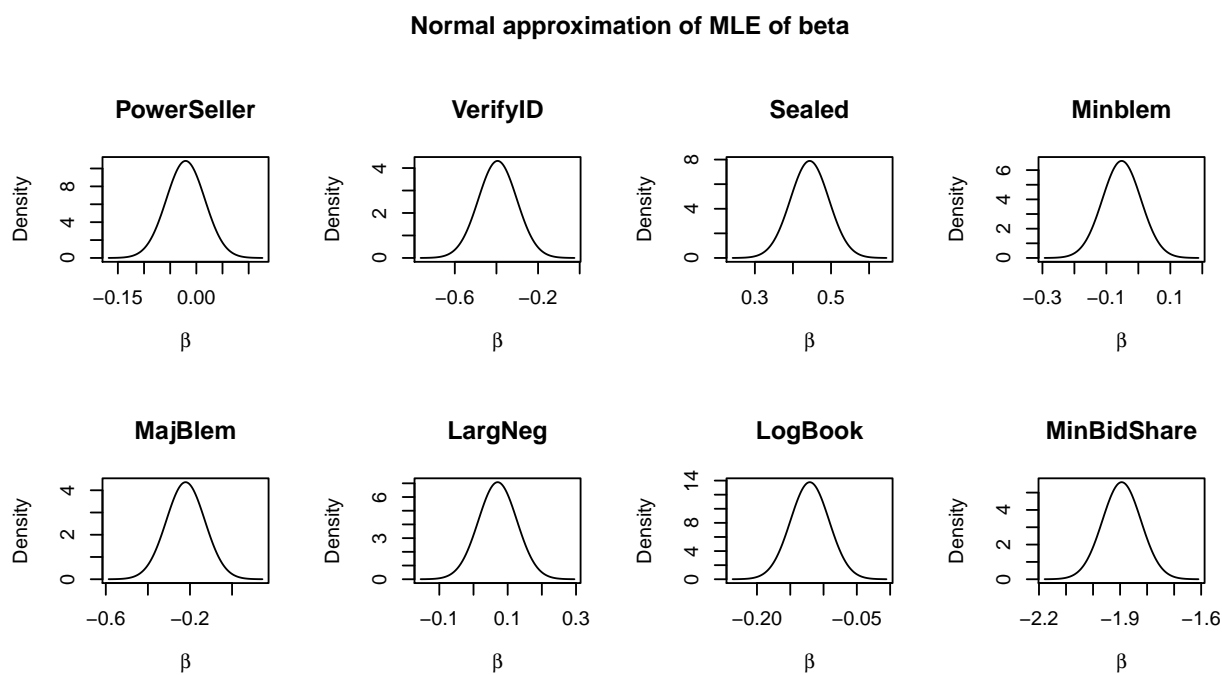


Figure 1: Normal approximation of MLE of β

	Const	PowerSeller	VerifyID	Sealed	Minblem	MajBlem	LargNeg	LogBook	MinBidShare
1	1.07	-0.02	-0.39	0.44	-0.05	-0.22	0.07	-0.12	-1.89

Table 1: MLE of beta

(b)