TDDE07 Bayesian Learning - Lab 4

Erik Linder-Norén - erino397 13 Maj, 2017

1. Poisson regression - the MCMC way.

(a)

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

	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

Normal approximation of beta

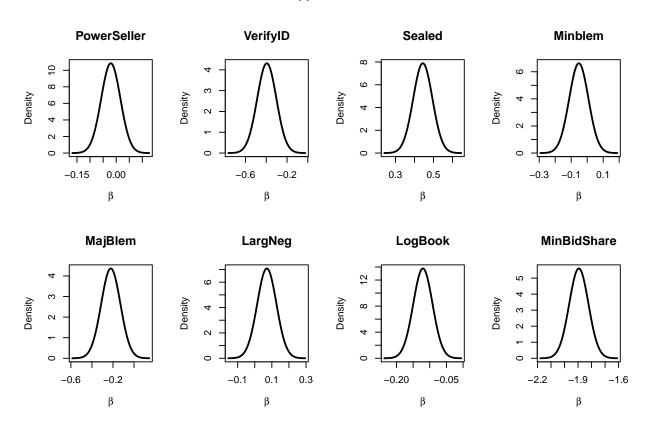


Figure 1: Normal approximation of MLE of β

(b)