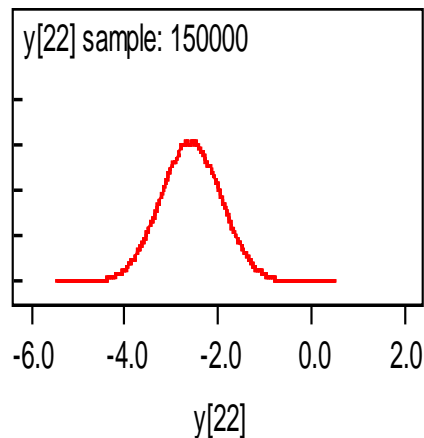


Problem 8.2:



	mean	sd	MC_error	val2.5pc	median	val97.5pc	start	sample
y[22]	-2.589	0.6481	0.001669	-3.858	-2.59	-1.322	1001	150000

Comparing to the result of 6.2.8.3, the mean is quite similar. We obtained -2.589 here and -2.586 in 6.2.8.3. Standard deviation here is 0.6481 while the sd is $1/60 = 0.01667$ in 6.2.8.3. The difference indicates that the **Openbugs output is more spread out**. In other words, the distribution in 6.2.8.3 is more concentrated around the center of -2.586.

Problem 8.4:

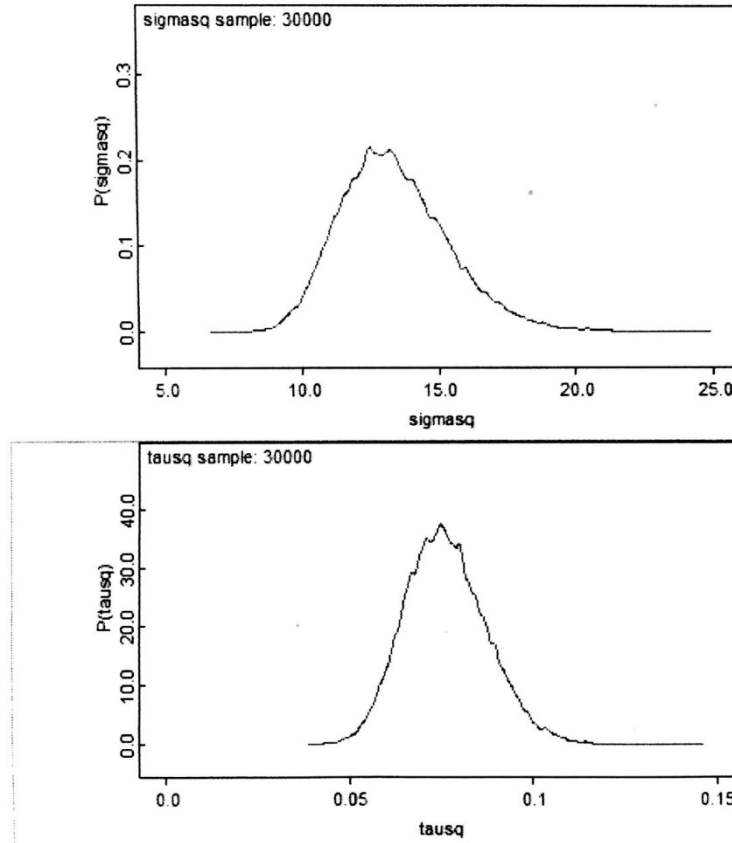
1. Since the conjugate family of the prior is $IG(38,444)$, the conjugate family prior for normal precision is **Gamma(38,444)**. Precision = $1/\text{variance}$.

2.

```
model
{
  # likelihood
  for (i in 1:N) {
    y[i] ~ dnorm( mu, tausq )
  }
  # priors
  tausq ~ dgamma( 38, 444 )
  sigmasq <- 1/tausq
}

#data
list(y=c(46, 58, 40, 47, 47, 53, 43, 48, 50, 55, 49, 50, 52, 56, 49,
54, 51, 50, 52, 50), N=20, mu=51)

#inits for model 1
list(mu = 5)
list(mu = 10)
list(mu = 15)
```



The stat output is:

	mean	sd	MC_error	val2.5pc	median	val97.5pc	start	sample
sigmasq	13.37	1.975	0.01074	10.04	13.19	17.73	1	30000
tausq	0.07641	0.01109	6.012E-5	0.05639	0.07582	0.09961	1	30000

Sigmasq mean in 6.2 is 13.362, which is very close to that of Openbugs but **slightly smaller** than what Openbugs generates. It makes sense because Openbugs drew a large sample size to make the result more precisely. For variance, the estimated posterior variance is $1.975^2 = 3.901$, which is **consistent with** the previous result.