

$$d.) \quad y_i | x_i, \beta \sim N(x_i \beta, \sigma^2)$$

$$\beta \sim N\left(0, \tau^2 / \sum_{i=1}^n x_i^2\right)$$

$$\text{Let } \lambda = (\sigma^2)^{-1}, \quad \lambda_0 = (\tau^2 / \sum x_i^2)^{-1}$$

$$p(\beta | y_{1:n}) \propto$$

$$\exp\left\{-\frac{\lambda}{2} \sum_{i=1}^n (y_i - x_i \beta)^2\right\} \propto \exp\left\{-\frac{\lambda_0}{2} \beta^2\right\}$$

$$= \exp\left\{-\frac{\lambda}{2} \sum_{i=1}^n (y_i^2 - 2 y_i x_i \beta + (x_i \beta)^2)\right\}$$

$$\times \exp\left\{-\frac{\lambda_0}{2} \beta^2\right\}$$

$$\propto \exp\left\{-\frac{\lambda}{2} \sum_{i=1}^n (-2 y_i x_i \beta + x_i^2 \beta^2)\right\}$$

$$\times \exp\left\{-\frac{\lambda_0}{2} \beta^2\right\}$$

$$= \exp\left\{-\frac{1}{2} \left[ 2\lambda \left(\sum_{i=1}^n x_i y_i\right) \beta + (\lambda_0 + \lambda \sum x_i^2) \beta^2 \right]\right\}$$

$$\rightarrow \exp\left\{-\frac{1}{2} \left[ 2 \frac{1}{\sigma^2} \left(\sum_{i=1}^n x_i y_i\right) \beta + \left(\frac{\sum x_i^2}{\tau^2} + \lambda \sum x_i^2\right) \beta^2 \right]\right\}$$

$$= \exp\left\{-\frac{1}{2} \left[ 2 \frac{1}{\sigma^2} \left(\sum_i x_i y_i\right) \beta + \sum x_i^2 \left(\frac{1}{\tau^2} + \frac{1}{\sigma^2}\right) \beta^2 \right]\right\}$$

$$= \frac{1}{\sigma^2} \left( \sum x_i y_i \right) \beta + \sum x_i^2 \left( \frac{\sigma^2 \tau^2}{\tau^2 + \sigma^2} \right) \beta^2$$

$$= \exp \left\{ -\frac{1}{2} \left[ \tau^2 \frac{1}{\sigma^2} \left( \sum x_i y_i \right) - \tau^2 \left( \tau^2 + \sigma^2 \right) \right] \right\}$$

By prop of the normal,

$$L^{-1} = \frac{\sigma^2 \tau^2}{\tau^2 + \sigma^2} \rightarrow M$$

$$L^{-1} M = L^{-1} \times \left( \frac{\sum x_i y_i}{\sigma^2} \right)$$

Then,  $\beta | y_{1:n} \sim N(L^{-1} M, L^{-1})$ .