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5. (10 pt) Bickel & Doksum pg 74, problem 1.2.14 Solution: (a) The solution to this problem is worked out in Gelman, Carlin, Stern, and Rubin (\Bayesian Data Analysis", aka \The Red Book"), pp. 46-49. It involves more than one rather unpretty completing of a square. The result is as follows: Posterior predictive distribution of x_{n+1} :

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