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$$\beta \sim P(\beta)$$

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- Laplace and the Principle of indifference

- "Uninformative" priors

- Maximum entropy priors

- priors that encode the least amount of information given constraints

- Jeffreys priors

- invariant under a change of coordinates

- Hard constraints

- restricted domains (e.g. variance must be positive)

Good prior choices:

- Use domain expertise!
- Knowledge of scale (height by weight example)
- Experimental design (more in the hierarchical models class)
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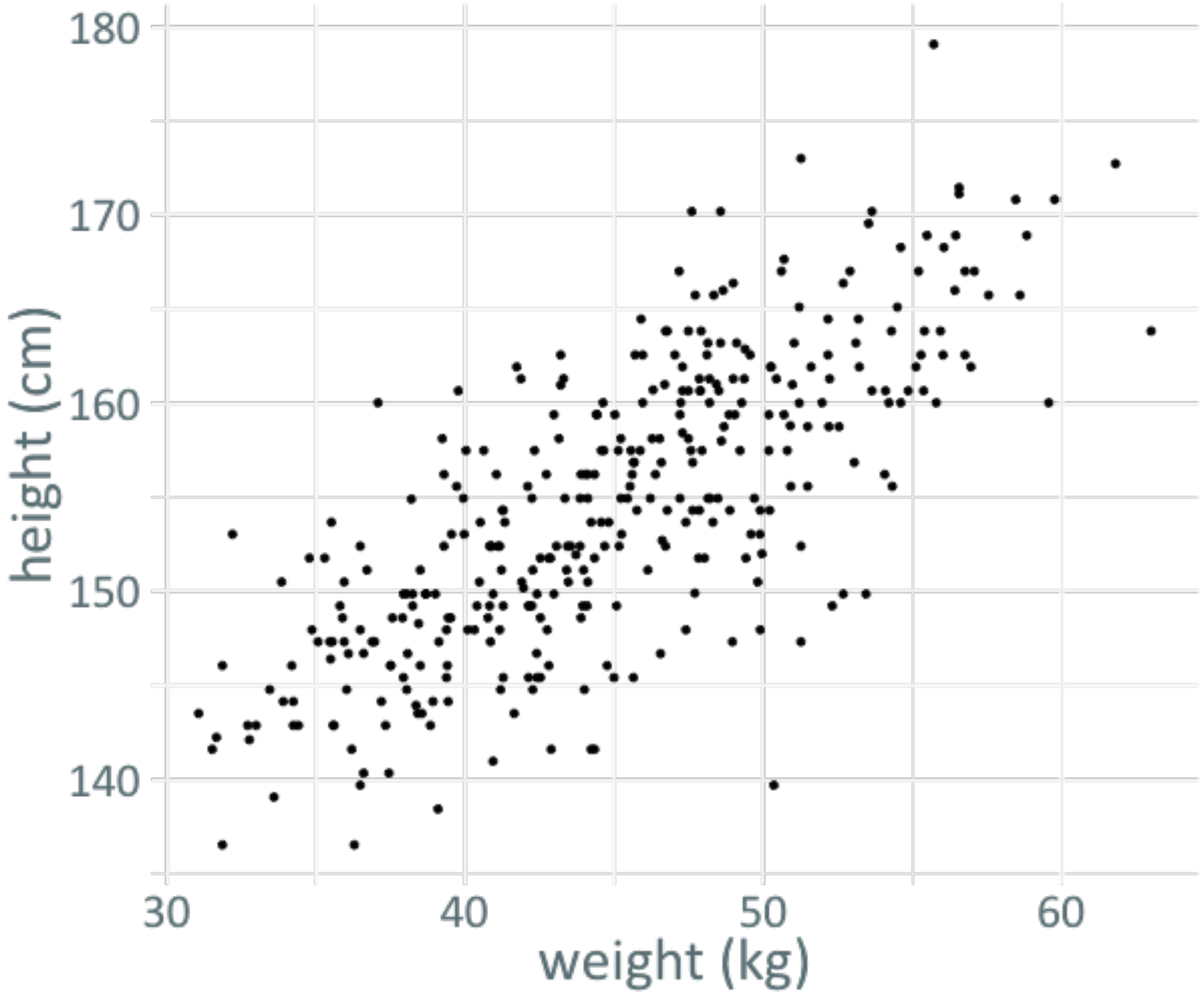
Priors can be used to encode scale information



Adapted from Statistical Rethinking