

Homework 6

December 1, 2020

1. Using the same data you received for the final project and assuming $\sigma^2 = 1$, implement the Bayesian Lasso described in the article *The Bayesian Lasso* by Park and Casella (attached), to sample from the joint posterior of $(\beta, \tau_1^2, \dots, \tau_p^2)$. Carefully right down the model and the full conditionals. You don't need to provide detailed derivation of the full conditionals.