

Answering sheet Assignment Bayesian Econometrics (in Finance)

Student information

Name:

Student Number:

FEM21026 Bayesian Econometrics:

FEM21032 Bayesian Econometrics in Finance:

Details Data

Number of the dataset used for solving the exercise:

Details Coding

Which computer language did you use?:

Details MCMC sampler:

How many simulation in total did you do (including burn-in))? :

How many burn-in simulations did you use ? :

What is your thin value? :

Posterior Results:

Fill in the next table using your MCMC output:

parameter	posterior mean	posterior variance
β_0		
β_1		
β_2		
β_3		

Posterior Odds:

Compute the following posterior odds using the MCMC output

$$\frac{\Pr[\beta_1 > 0|y]}{\Pr[\beta_1 < 0|y]}$$

My answer is

.