

To Do List

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- Read intros to listed texts (See Thesis section 2.1 Why Predictive Inference?) and summarize answers to that question in WhyPredictiveInference.Rnw
- Create example comparing predictive inference result with plug in parameter result
Dean's suggestion: 1-sample binomial with small sample size. E.g. 3 successes, 7 failures ($\Pr(\text{success}) < 0.5$). Difference will be more pronounced with smaller sample sizes.
- Combine `rpredNormIG()`, `rpredNormIG2()`, and `rpredNormIGk()` into one function
- Read up on convergence in probability and justification for MCMC (Hoff, Casella & Berger)
- Compare variance computations: `var()` function on MCMC sample vs direct computation from theory ($EX^2 - (EX)^2$)