

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
 - Nate Silver’s book (1st chapter or intro)
 - ~~Hoff’s book~~
 - Geysen’s book (1st chapter or intro)
 - Aitchison and Dunsmore (1st chapter or intro)
 - ~~Dean’s paper~~
 - maybe some googling
- ~~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.~~
- (1) 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 ($EX^2 - (EX)^2$)
- (2) General guidance: Read up on “How to write a thesis in Latex,” for example [https://www.overleaf.com/learn/latex/How_to_Write_a_Thesis_in_LaTeX_\(Part_1\)%3A_Basic_Structure](https://www.overleaf.com/learn/latex/How_to_Write_a_Thesis_in_LaTeX_(Part_1)%3A_Basic_Structure)
- (3) Figure formatting: save figures as .png files and insert? Or what? Need better control over how figure appears in resulting pdf.
- (0) Incorporate any guidance from Dean.
- Write up explanation of how each function works
- Exponential-Gamma random sampler: draw a single theta from posterior or draw a new one for each prediction? (Can’t tell the difference from histograms)

- Beta-Binomial: Use posterior of theta (which is a gamma) and then make prediction based on draw(s) of theta (like I'm doing for Exponential-Gamma?) Why did I go to the trouble of using the inverse transform method before?

Dean's Notes 1/4/2022

1. Remove the "Chapter 1" and "Chapter 2" from the chapter titles.
2. question sent back to Dean 1/5
p 4, Abstract - You know that Bayesian inference need not be predictive.
3. p 4, section 2.1
I think you may need a citation for that first sentence.
I feel like you need several citation in this first paragraph.
How many of these assertions are your original ideas, and how many are borrowed?
4. sent update to Dean 1/5/2022 p 5 What are the take-aways from this example?
5. p 8 Ch3 intro paragraph
Yes - add an intro paragraph
What about these problems makes them unique? or simple?
Also, describe (list) the problems you are going to address.
6. p9, bottom - The random sampling should work the same either way.
7. p10, bottom
The likelihood is a function of the parameter conditional on the data.

The conventional use of upper and lower case values for variables you know that Y is unobserved, y is observed.

Switching to the likelihood notation is a little less cumbersome.
For discrete PMFs (like the binomial), the expression would be
 $\Pr(Y_1 = y_1, \dots, Y_n = y_n | \theta)$

For continuous pdfs its trickier.

You can use whichever notation you like - but you have to define it if it's unusual. It needs to be clear what you are conditioning on, and what is unknown (or random)

8. p 11 - first para. For the sentences above, I presume you want some censoring value and not a parameter theta?

9. p17 - section 3.3.3 I also don't know where you got this example.
10. p21 3.4.1.3 - I don't think you need other values for kappa or nu.
11. p24. 3.4.2.3 - I would probably just say that Hoff provides the following example and we reproduce his description.
12. p27. The two-column format would be more standard, and would fit better with the "tidy" data format. It would be easier to use.
13. p 33. "Comparing the values of $\hat{\beta}_{ols}$ to their standard errors:"
This is the usual regression t-statistic for regression parameter estimates.
14. This is as far as I got.
dean