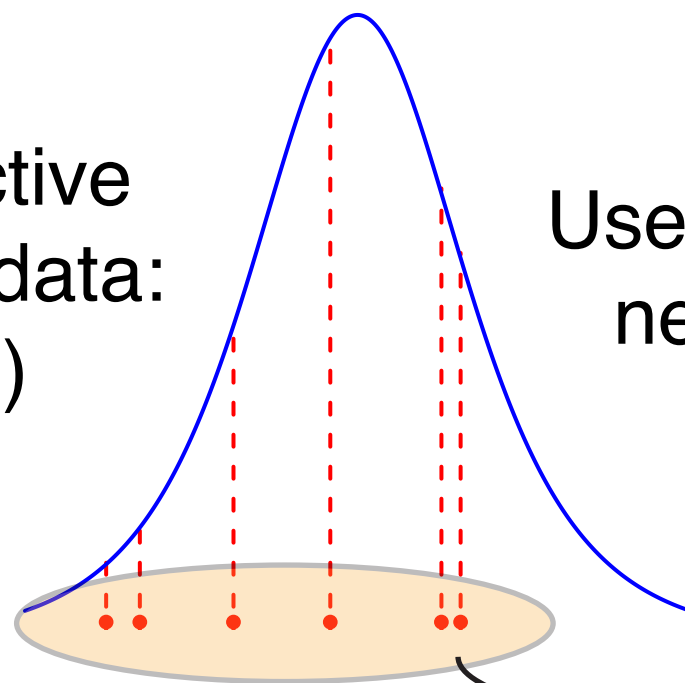


$$\iint [Y|m,p,\mu,\alpha,\beta] \times [m|\mu,p] \times [p|\alpha,\beta] dm dp = [Y|\mu,\alpha,\beta]$$

Result is the predictive
distribution for new data:
 $Y|\mu,\alpha,\beta \sim t(\mu,\alpha,\beta)$



Use the data to estimate
new values of μ, α, β

Compare the **estimated**
distribution to the
predictive distribution
(Two different t-distributions):

