

## 9.4 Summary

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This chapter introduced the notion of hierarchical dependency using a simple two-parameter model.

The power and scope of MCMC methods applied to hierarchical models was demonstrated in the analysis of data from the filtration-condensation experiment. In those analyses, a parameter was estimated for every subject, plus two parameters for every condition, plus in some cases other overarching parameters. Despite the number of parameters, MCMC methods yield very rapid and stable results.