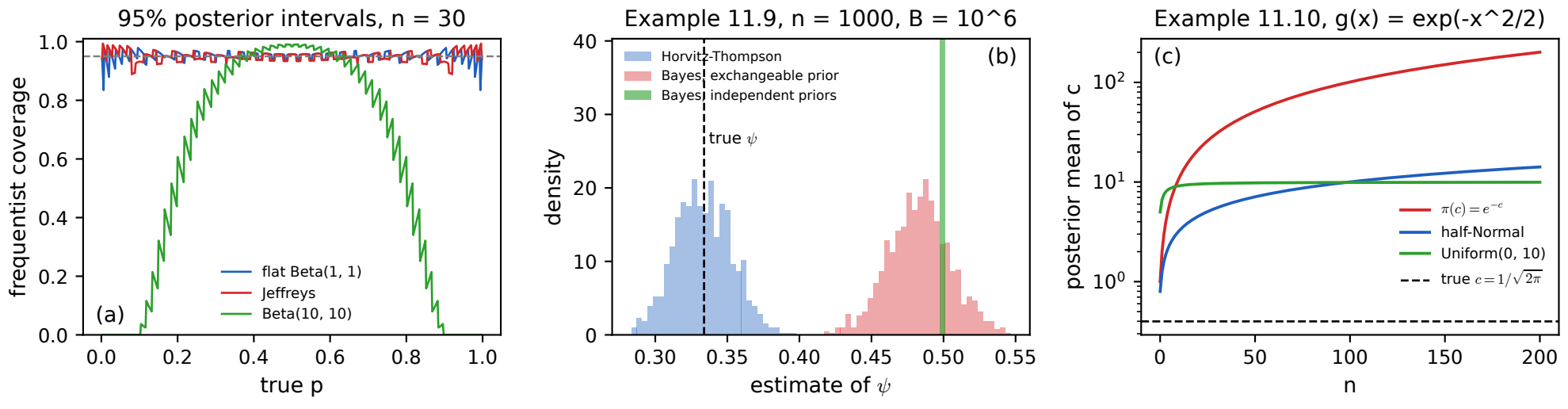

95% posterior intervals, n = 30
frequentist coverage
true p
(a)
flat Beta(1, 1)
Jeffreys
Beta(10, 10)
Example 11.9, n = 1000, B = 10^6
density
estimate of ψ
(b)
Horvitz-Thompson
Bayes, exchangeable prior
Bayes, independent priors
true ψ
Example 11.10, g(x) = exp(-x^2/2)
posterior mean of c
n
(c)
$\pi(c) = e^{-c}$
half-Normal
Uniform(0, 10)
true $c = 1/\sqrt{2\pi}$