

DSA 595 Bayesian computations for machine learning

Problem set 5

February 11, 2025

Adapt the Metropolis-Hastings algorithm that you wrote for problem set 4, to sample from the posterior distributions in problems 1–4 of problem set 2. For problems 3 and 4, assume $p = 1$, i.e., a no-intercept simple linear regression. In addition to turning in your code, you only need to present the final trace plot and histogram of posterior samples, with the true posterior density overlaying the histogram.