

Figure 1.2 Priors, likelihoods and posterior densities. Each panel shows a prior density, a likelihood, and a posterior density over a parameter $\theta \in [0, 1]$. In the top two panels on the left the posterior and the likelihood coincide, since the prior is uniform over the parameter space.

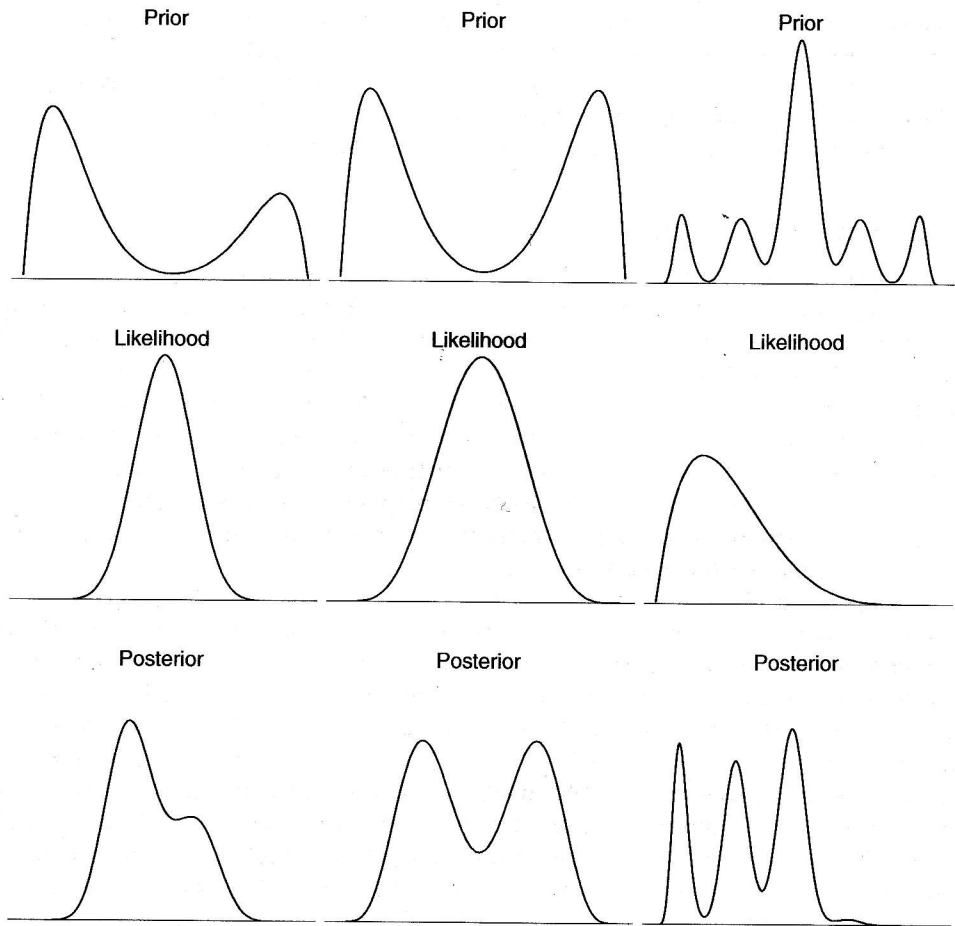


Figure 1.3 Priors, likelihoods and posterior densities for non-standard cases. Each column of panels shows the way Bayes Rule combines prior information (top) with information in the data (characterized by the likelihood, center) to yield a posterior density (lower panels).

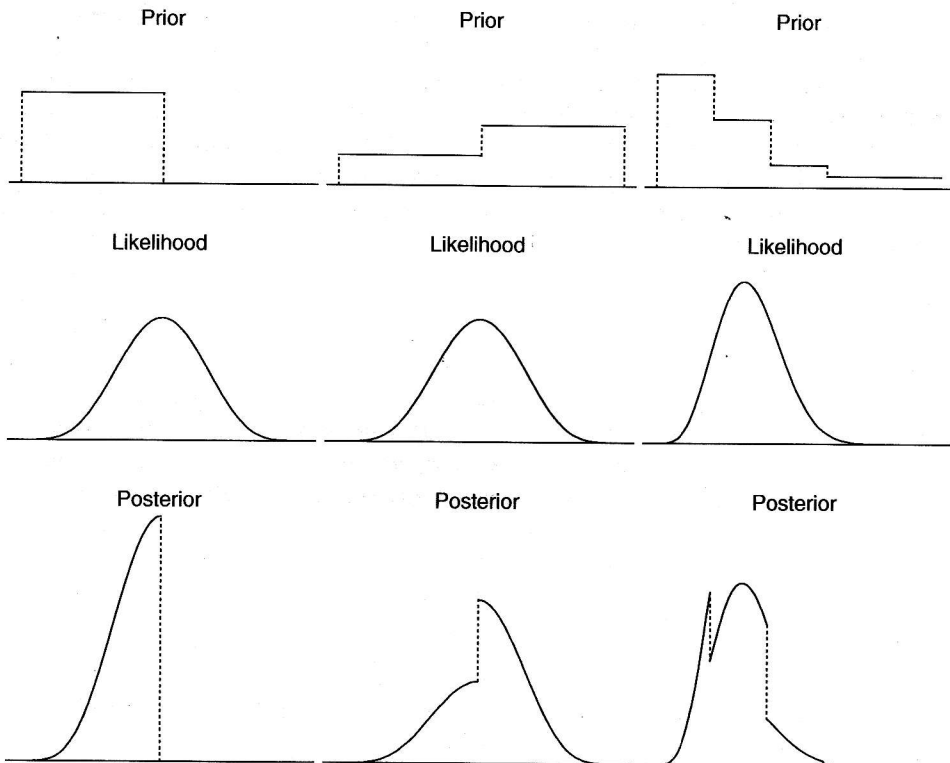


Figure 1.4 Discontinuous prior and posterior densities. Each column of panels shows the way Bayes Rule combines prior information (top) with information in the data (characterized by the likelihood, center) to yield a posterior density (lower panels). The dotted lines indicate discontinuities.