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on A is the ratio of joint probability of A and B divided by probability of B. Bayesian econometricians assume that coefficients in the model have prior distributions. T

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The kernel of the density in (2.25) can thus be expressed as  $\exp\left\{-\frac{1}{2}[T^{-1}h][\sigma^2 + T^{-1}(1 - \rho^2)(y - \mu)^2]\right\} = \exp\left\{-\frac{1}{2}\sigma^2\right\} \exp\left\{-\frac{1}{2}h(1 - \rho^2)(y - \mu)^2\right\}$ . Note that the first term on the right-hand side of this equation reproduces the corresponding term in the definition of  $c_1$  in (2.21).

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rules of probability. Bayesian methods are, thus, universal and can be used any time a researcher is interested in using data to learn about a phenomenon. To motivate the simplicity of the Bayesian approach, let us consider two ran-dom variables, A and B.<sup>1</sup> The

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rules of probability imply:  $p(A; B) = p(A) \cdot p(B|A)$   
 $p(A; B) / p(B) = p(A|B)$  where  $p(A; B)$  is the joint probability of A and B occurring,  $p(A|B)$  is the

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Bayesian econometrics uses Bayes' rule to do so. In other words, the Bayesian would replace  $B$  by  $[\theta]$  and  $A$  by  $y$  in (1.1) to obtain: (1.2)  $p([\theta] | y) = p([y] | \theta) p([\theta]) / p(y)$  Bayesians treat  $p([\theta] | y)$  as being of fundamental interest.

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