

Re: Highest Posterior Density

Source: <http://sci.tech-archive.net/Archive/sci.stat.math/2006-10/msg00155.html>

- *From:* "Reef Fish" <large_nassua_grouper@xxxxxxxxxx>
 - *Date:* 9 Oct 2006 08:35:21 -0700
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illywhacker wrote:

OK Reefer. I am in a good mood, so rather than be confrontational and enter into tedious and unenlightening bickering about who said what, I will take a different and more agreeable tack, and try to find a few (unfortunately trivial) things on which we agree, and a couple of (non-trivial) things on which we do not agree.

1) We agree that to find a normalized posterior density, we need to perform an integration. If we did not agree on this, there would be nothing more to talk about.

I am NOT going to waste any more time on you. This was your opening sentence before you started the rest of your nonsense:

ill> Actually, you do not need to perform the integration as the
ill> normalizing constant does not depend on the parameter you
ill> wish to estimate,

That really was more than sufficient to indicate that you did NOT have any basic knowledge about Bayesian methods.

You misquoted EIGHT consecutive times in your last reply. You still haven't quoted anything.

You are just mouth dancing in front of the mirror, to YOURSELF.

You had already proven (from your MIS-stated 6 points) of your ignorance about Bayesian statistics and Bayesian inference.

This is all too TYPICAL of your irrelevance, which is a strong indication of your ignorance:

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but a Riemmanian metric and Lebesgue measure are scarcely mathematistry.

Those are not themselves mathematistry. They are YOUR use of "buzz words" when those words are completely irrelevant to the question the OP asked about finding the max of the posterior distribution!

Cheerfully yours,

illywhacker;

If you want to find out what I agree and don't agree about Bayesian Statistics, there is a lengthy discussion between Herman Rubin and myself, in April 2005 -- each of us had forgotten more about Bayesian statistics than the totality of your knowledge about the subject.

"A Debate on What Prior to Use as a TRUE Bayesian, Anyone?"

<http://groups.google.com/group/sci.stat.edu/msg/7a8f69f5d1151bb0?hl=en>

with 6 posts each by Herman and myself, which was a subthread after a 15 post discussion by us, about the two subtopics:

"Advanced Probability for Dummies?"

"Measure Theory" needed for Applied Statistics? You Jest!

In these posts you'll find a fairly definitive statements, by Herman Rubin and by myself, on where we stand on Applied Statistics, Bayesian Statistics, and Mathematical Statistics and Theory.

I don't think our points of agreements and disagreements have changed the slightest, until Herman have withdrawn some of his positions a year and a half ago.

Illywhacker, there is room for YOU to discuss anything serious about Statistics OR Mathematics, as evidenced by what I had read that you wrote in sci.stat.math,

-- Reef Fish Bob.

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