

# SCRIPT MOD6S2D: NORMAL REGRESSION WITH CONJUGATE PRIORS: MODEL COMPARISON

INSTRUCTOR: KLAUS MOELTNER

## LOAD RESULTS

```
R> load('c:/Klaus/AAEC5126/module6/NormalConjM1.rda')
R> logpyu<-logpy
R> load('c:/Klaus/AAEC5126/module6/NormalConjM2.rda')
R> logpyc<-logpy
```

## COMPUTE BAYES FACTOR

```
R> logBF<-logpyu-logpyc
The log-marginal likelihood value for the unconstrained model (M1) is -16091.167.
The log-marginal likelihood value for the constrained model (M2) is -21092.675.
The logged Bayes Factor of M1 vs. M2 equals 5001.508 .
R> proc.time()-tic
  user  system elapsed
 0.12   0.06   0.19
```