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In real life, the things we actually know how to write down are the priors and the likelihood, so let's substitute those back into the equation. This gives us the following formula for the posterior probability: $P(h | d) = P(d | h)P(h) / P(d)$ And this formula, folks, is known as Bayes' rule.

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Now we are ready to code in R! Sampling in R. First you'll need to

load the Marko chain Monte Carlo package: `library(MCMCpack)`

Then import data, or draw randomly. `# # example random`

`dataset d1=rgamma(10,1,.2) d2=rgamma(10,1,.5)`

`d3=rgamma(10,1,.7) data=c(d1,d2,d3)` We can visualize &

summarize our data using. `hist(data)`

`mu=mean(data);v=mean(var(data))`

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A Little Book of R For Bayesian Statistics, Release 0.1 3. Click on the "Start" button at the bottom left of your computer screen, and then choose "All programs", and start R by selecting "R" (or R X.X.X, where X.X.X gives the version of R, eg. R 2.10.0) from the menu of programs. 4. The R console (a rectangle) should pop up.

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