

$$(\mu | \mathcal{B}) \sim p(\mu | \mathcal{B})$$

fixed effects model

STAT 206
14 Mar 21

$$(Y_i | \mu, V_i, \mathcal{B}) \stackrel{\text{IID}}{\sim} N(\mu, V_i)$$

$$(i=1, \dots, k=6)$$

IID extra
ok

①

$$(\mu^* | \mathcal{B}) \sim p(\mu^* | \mathcal{B})$$

random effects model

$$(\theta_i | \mu, \sigma^2 | \mathcal{B}) \stackrel{\text{IID}}{\sim} N(\mu, \sigma^2)$$

point mass at μ

$$(Y_i | \theta_i, V_i, \mathcal{B}) \stackrel{\text{IID}}{\sim} N(\theta_i, V_i)$$

$$(i=1, \dots, k=6)$$

