

Discussion

The formal definition of reference priors
and
Reference priors for discrete parameter spaces
by J.O. Berger, J.M. Bernardo and D. Sun.

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BRAVO MUCHACHOS!

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Formal definition

$$f_k(\theta) = \exp \left(\int_{\mathcal{T}_k} p(t_k | \theta) \log \pi^*(\theta | t_k) dt_k \right).$$

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The formal definition is only valid for the continuous univariate setting!

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All of the four proposals are far from “the formal definition” !!!

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What is the reference prior for θ in this case?

Is it continuous or discrete?

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MUCHAS GRACIAS!!