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RESEARCH PAPER

Bayesian analysis of simple linear econometric model on the natural parameter space

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ABSTRACT

In this paper we have considered simple linear econometric model (SLEM) on the natural parameter space. The unknown parameter β have been estimated in a Bayesian frame work assuming the squared error loss function and a suitable prior density on the parameter space.

Key Words : Bayesian analysis, Squared error loss function, Likelihood function, Bayes estimator

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