

Wright, D. E.

A note on the construction of highest posterior density intervals. (English) Zbl 0601.62049
J. R. Stat. Soc., Ser. C 35, 49-53 (1986).

This note deals with the numerical construction of highest posterior density intervals and the related problem of evaluating tail area probabilities. The methods described are applicable to univariate unimodal probability density functions. The problem of making inferences about the spread of a normal distribution is used as an example.

MSC:

[62F25](#) Parametric tolerance and confidence regions
[62F15](#) Bayesian inference
[65C99](#) Probabilistic methods, stochastic differential equations

Cited in 1 Document

Keywords:

Gauss-Hermite formulae; Laguerre formulae; symmetrical distributions; highest posterior density intervals; tail area probabilities; univariate unimodal probability density; spread of a normal distribution

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