

**PROBABILITY MATCHING PRIORS: HIGHER ORDER
ASYMPTOTICS (LECTURE NOTES IN STATISTICS)**

Renee Paige Barb

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Mukerjee: Data-dependent probability matching priors for empirical and related likelihoods

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probability-matching-priors-higher-order-asymptotics-1st-edition

Abstract: First-order probability matching priors are priors for which Bayesian and quantiles, or confidence intervals, agree to a second order of approximation. () derived a class of first-order matching priors for θ , as solutions to a partial differential equation for θ to $O_p(n^{-3/2})$, as can be verified by inversion of the relevant asymptotic.

Reid, Mukerjee, Fraser: Some aspects of matching priors

first-order probability matching, Jeffreys' prior, left Haar priors, location family of the original article published by the Institute of Mathematical Statistics in The class of divergence priors includes "reference .. ing higher order frequentist asymptotics. The similarity. We may note that $I(\mu, \theta) = \frac{1}{2}(\frac{1}{c_1} - \frac{1}{c_2})$.

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