

# **Bayesian Analysis of Hierarchical Models**

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## **Abstract**

Some time ago I consulted Professor Henry Jin Lung Lin on interesting empirical statistics topic to talk about in Taiwan, and he immediately suggested hierarchical models. I did spend quite a bit of time on this topic, but that was more than 40 years ago (!) when my work was primarily focused on Bayesian inference. Hierarchical models are widely used in statistical application, and their analyses are particularly suited for the Bayesian approach. Their increasing popularity in recent years is the result of phenomenal growth in computer storage and powerful computing techniques.