Write a short essay on the Jeffreys Prior for a parameter \( \theta \in \Omega \), where \( \Omega \) is a convex subset of \( \mathbb{R} \). Your essay should be not more than three sides long; if typed (recommended) it should be in a 12pt font with at least one-inch margins. The guideline marking scheme is: motivation and definition (3), proof of the key property (4), simple examples and discussion (3); plus up to 2 bonus marks for clarity and compellingness (up to a total of 10).

The deadline is 5pm on Mon 23 March: hand your assignment in to the Maths Dept Office, making sure it is clearly named. You should be aware of the University regulations on assessed work:

http://www.bristol.ac.uk/secretary/studentrulesregs/examregs.html

and the Faculty regulations on late submissions:

https://www.bris.ac.uk/science/undergraduates/penalties.html

Jonathan Rougier
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