

OBJECTIVE BAYESIAN ESTIMATION FOR THE REGRESSION MODEL FEIGL AND ZELEN

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- **ABSTRACT:** *In Bayesian inference the specification of prior distribution for the parameters of interest can be complex, vague or highly subjective. This distribution expresses the knowledge or ignorance about the parameters. But it is important to identify the mathematical form of an initial function that has minimal effect on the inference a posteriori, which leads to the use of Bayesian methodology objective. In this article we consider the methodology of analysis of objective Bayesian reference introduced by Bernardo (1979), for the construction of posterior distribution in order to estimate the parameters and the survival function of the exponential regression model proposed by Feigl and Zelen (1965) and used the method via simulation Monte Carlo Markov Chain (MCMC) to give the results a posteriori parameters of interest.*
- **KEYWORDS:** *Reference Bayesian analysis; regression model; reference priori, survival analysis.*

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