

Likelihood	Model parameters	Conjugate prior distribution	Prior hyperparameters	Posterior hyperparameters ^[note 1]	Interpretation of hyperparameters	Posterior predictive ^[note 2]
Bernoulli	p (probability)	Beta	α, β	$\alpha + \sum_{i=1}^n x_i, \beta + n - \sum_{i=1}^n x_i$	$\alpha - 1$ successes, $\beta - 1$ failures ^[note 3]	$p(\bar{x} = 1) = \frac{\alpha'}{\alpha' + \beta'}$
Binomial	p (probability)	Beta	α, β	$\alpha + \sum_{i=1}^n x_i, \beta + \sum_{i=1}^n N_i - \sum_{i=1}^n x_i$	$\alpha - 1$ successes, $\beta - 1$ failures ^[note 3]	BetaBin($\bar{x} \alpha', \beta'$) (beta-binomial)
Negative binomial with known failure number, r	p (probability)	Beta	α, β	$\alpha + \sum_{i=1}^n x_i, \beta + rn$	$\alpha - 1$ total successes, $\beta - 1$ failures ^[note 3] (i.e., $\frac{\beta - 1}{r}$ experiments, assuming r stays fixed)	BetaNegBin($\bar{x} \alpha', \beta'$) (beta-negative binomial)
Poisson	λ (rate)	Gamma	k, θ	$k + \sum_{i=1}^n x_i, \frac{\theta}{n\theta + 1}$	k total occurrences in $\frac{1}{\theta}$ intervals	NB($\bar{x} k', \theta'$) (negative binomial)
			α, β ^[note 4]	$\alpha + \sum_{i=1}^n x_i, \beta + n$	α total occurrences in β intervals	NB($\bar{x} \alpha', \frac{1}{1 + \beta'}$) (negative binomial)
Categorical	\mathbf{p} (probability vector), k (number of categories; i.e., size of \mathbf{p})	Dirichlet	$\boldsymbol{\alpha}$	$\boldsymbol{\alpha} + (c_1, \dots, c_k)$, where c_i is the number of observations in category i	$\alpha_i - 1$ occurrences of category i ^[note 3]	$p(\bar{x} = i) = \frac{\alpha_i'}{\sum_j \alpha_j'}$ $= \frac{\alpha_i + c_i}{\sum_j \alpha_j + n}$
Multinomial	\mathbf{p} (probability vector), k (number of categories; i.e., size of \mathbf{p})	Dirichlet	$\boldsymbol{\alpha}$	$\boldsymbol{\alpha} + \sum_{i=1}^n \mathbf{x}_i$	$\alpha_i - 1$ occurrences of category i ^[note 3]	DirMult($\bar{\mathbf{x}} \boldsymbol{\alpha}'$) (Dirichlet-multinomial)
Hypergeometric with known total population size, N	M (number of target members)	Beta-binomial ^[4]	$n = N, \alpha, \beta$	$\alpha + \sum_{i=1}^n x_i, \beta + \sum_{i=1}^n N_i - \sum_{i=1}^n x_i$	$\alpha - 1$ successes, $\beta - 1$ failures ^[note 3]	
Geometric	p_0 (probability)	Beta	α, β	$\alpha + n, \beta + \sum_{i=1}^n x_i$	$\alpha - 1$ experiments, $\beta - 1$ total failures ^[note 3]	

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Normal with known variance σ^2	μ (mean)	Normal	μ_0, σ_0^2	$\frac{1}{\frac{1}{\sigma_0^2} + \frac{n}{\sigma^2}} \left(\frac{\mu_0}{\sigma_0^2} + \frac{\sum_{i=1}^n x_i}{\sigma^2} \right), \left(\frac{1}{\sigma_0^2} + \frac{n}{\sigma^2} \right)^{-1}$	mean was estimated from observations with total precision (sum of all individual precisions) $1/\sigma_0^2$ and with sample mean μ_0	$\mathcal{N}(\bar{x} \mu_0', \sigma_0'^2 + \sigma^2)$ ^[5]
Normal with known precision τ	μ (mean)	Normal	μ_0, τ_0	$\frac{\tau_0 \mu_0 + \tau \sum_{i=1}^n x_i}{\tau_0 + n\tau}, \tau_0 + n\tau$	mean was estimated from observations with total precision (sum of all individual precisions) τ_0 and with sample mean μ_0	$\mathcal{N}\left(\bar{x} \mid \mu_0', \frac{1}{\tau_0} + \frac{1}{\tau}\right)$ ^[5]
Normal with known mean μ	σ^2 (variance)	Inverse gamma	α, β ^[note 6]	$\alpha + \frac{n}{2}, \beta + \frac{\sum_{i=1}^n (x_i - \mu)^2}{2}$	variance was estimated from 2α observations with sample variance β/α (i.e. with sum of squared deviations 2β , where deviations are from known mean μ)	$t_{2\alpha'}(\bar{x} \mu, \sigma^2 = \beta'/\alpha')$ ^[5]
Normal with known mean μ	σ^2 (variance)	Scaled inverse chi-squared	ν, σ_0^2	$\nu + n, \frac{\nu\sigma_0^2 + \sum_{i=1}^n (x_i - \mu)^2}{\nu + n}$	variance was estimated from ν observations with sample variance σ_0^2	$t_{\nu'}(\bar{x} \mu, \sigma_0'^2)$ ^[5]
Normal with known mean μ	τ (precision)	Gamma	α, β ^[note 4]	$\alpha + \frac{n}{2}, \beta + \frac{\sum_{i=1}^n (x_i - \mu)^2}{2}$	precision was estimated from 2α observations with sample variance β/α (i.e. with sum of squared deviations 2β , where deviations are from known mean μ)	$t_{2\alpha'}(\bar{x} \mu, \sigma^2 = \beta'/\alpha')$ ^[5]
Normal ^[note 7]	μ and σ^2 Assuming exchangeability	Normal-inverse gamma	$\mu_0, \nu, \alpha, \beta$	$\frac{\nu\mu_0 + n\bar{x}}{\nu + n}, \nu + n, \alpha + \frac{n}{2},$ $\beta + \frac{1}{2} \sum_{i=1}^n (x_i - \bar{x})^2 + \frac{n\nu}{\nu + n} \frac{(\bar{x} - \mu_0)^2}{2}$ • \bar{x} is the sample mean	mean was estimated from ν observations with sample mean μ_0 ; variance was estimated from 2α observations with sample mean μ_0 and sum of squared deviations 2β	$t_{2\alpha'}\left(\bar{x} \mid \mu', \frac{\beta'(\nu' + 1)}{\nu'\alpha'}\right)$ ^[5]
Normal	μ and τ Assuming exchangeability	Normal-gamma	$\mu_0, \nu, \alpha, \beta$	$\frac{\nu\mu_0 + n\bar{x}}{\nu + n}, \nu + n, \alpha + \frac{n}{2},$ $\beta + \frac{1}{2} \sum_{i=1}^n (x_i - \bar{x})^2 + \frac{n\nu}{\nu + n} \frac{(\bar{x} - \mu_0)^2}{2}$ • \bar{x} is the sample mean	mean was estimated from ν observations with sample mean μ_0 , and precision was estimated from 2α observations with sample mean μ_0 and sum of squared deviations 2β	$t_{2\alpha'}\left(\bar{x} \mid \mu', \frac{\beta'(\nu' + 1)}{\alpha'\nu'}\right)$ ^[5]
Multivariate normal with known covariance matrix Σ	μ (mean vector)	Multivariate normal	μ_0, Σ_0	$(\Sigma_0^{-1} + n\Sigma^{-1})^{-1} (\Sigma_0^{-1}\mu_0 + n\Sigma^{-1}\bar{x}),$ $(\Sigma_0^{-1} + n\Sigma^{-1})^{-1}$ • \bar{x} is the sample mean	mean was estimated from observations with total precision (sum of all individual precisions) Σ_0^{-1} and with sample mean μ_0	$\mathcal{N}(\bar{\mathbf{x}} \mu_0', \Sigma_0' + \Sigma)$ ^[5]
Multivariate normal with known precision matrix Λ	μ (mean vector)	Multivariate normal	μ_0, Λ_0	$(\Lambda_0 + n\Lambda)^{-1} (\Lambda_0\mu_0 + n\Lambda\bar{x}), (\Lambda_0 + n\Lambda)$ • \bar{x} is the sample mean	mean was estimated from observations with total precision (sum of all individual precisions) Λ_0 and with sample mean μ_0	$\mathcal{N}(\bar{\mathbf{x}} \mu_0', (\Lambda_0'^{-1} + \Lambda^{-1})^{-1})$ ^[5]
Multivariate normal with known mean μ	Σ (covariance matrix)	Inverse-Wishart	ν, Ψ	$n + \nu, \Psi + \sum_{i=1}^n (x_i - \mu)(x_i - \mu)^T$	covariance matrix was estimated from ν observations with sum of pairwise deviation products Ψ	$t_{\nu-p+1}\left(\bar{\mathbf{x}} \mu, \frac{1}{\nu' - p + 1} \Psi'\right)$ ^[5]
Multivariate normal with known mean μ	Λ (precision matrix)	Wishart	ν, \mathbf{V}	$n + \nu, \left(\mathbf{V}^{-1} + \sum_{i=1}^n (x_i - \mu)(x_i - \mu)^T\right)^{-1}$	covariance matrix was estimated from ν observations with sum of pairwise deviation products \mathbf{V}^{-1}	$t_{\nu-p+1}\left(\bar{\mathbf{x}} \mid \mu, \frac{1}{\nu' - p + 1} \mathbf{V}'^{-1}\right)$ ^[5]