Abstract

In this work, we are going to use a new selection variable method to select some important variables from large data set. The method follows Bayesian techniques where we are going to emphasize our work on Markov chain (MCMC) method using Gibbs sampler method. We are going to apply our method on real data. In reality working with this kind of data is not easy. Some work has been done with this data set, so we are going to compare our method with some previous work. We plan to inverse Gama distribution as an prior distribution.