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Let (\sqrt{a}, \sqrt{b}) be the 95% interval of highest density for $p(\sigma|\text{data})$. (It can be shown using calculus that the density function is unimodal: there is only one value of σ for which $dp(\sigma|\text{data})/d\sigma = 0$. Therefore the 95% region of highest density is a single interval.) Then $a^{-1/2} - n/2\exp(-c/a) = b^{-1/2} - n/2\exp(-c/b)$.

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Gelman et al (2014) Bayesian Data Analysis (3rd edition), CRC Press. Topics: Parametric models : Chapters 2-3: Hierarchical models : Chapter 5: Model checking : Chapters 6-7: Bayesian computation : Chapters 10-13: Regression models : Chapters 14-16: Mixture models : Chapter 22: Exams and Homework ... Selected solution to HW 1. Here is Gelman et ...

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