Package 'GHS'

May 3, 2018

Type Package

Title GHS MCMC sampler using data augmented block Gibbs Sampler

Version 0.1.0

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Description Generates Posterior samples of Precision Matrix.

License What license is it under?

Encoding UTF-8

LazyData true

RoxygenNote 6.0.1.9000

Suggests knitr,
    rmarkdown

VignetteBuilder knitr

R topics documented:

GHS_est	*GHS MCMC sampler using data-augmented block (column-wise) Gibbs sampler*

Description

GHS_est returns a tuple whose first element is a p by p by nmc matrices of saved posterior samples of precision matrix, second element is the $p*(p-1)/2$ by nmc vector of saved samples of the local tuning parameter and the third element is the 1 by nmc vector of saved samples of the global tuning parameter

Usage

```
GHS_est(S, n, burnin, nmc)
```

Arguments

`S`	sample covariance matrix
`n`	sample size
`burnin`	number of MCMC burnins
`nmc`	number of saved samples

Author(s)

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