The MCMC Procedure

Number of Observations Read	414
Number of Observations Used	414

Parameters				
Block	Parameter	Sampling Method	Initial Value	Prior Distribution
1	betaint	N-Metropolis	0	normal(mean = 0, var = 1000)
2	betaharddrug	N-Metropolis	0	normal(mean = 0, var = 1000)
3	betabase	N-Metropolis	0	normal(mean = 0, var = 1000)
4	betahash	N-Metropolis	0	normal(mean = 0, var = 1000)
5	betabmi	N-Metropolis	0	normal(mean = 0, var = 1000)
6	betasmoke	N-Metropolis	0	normal(mean = 0, var = 1000)
7	betadrink	N-Metropolis	0	normal(mean = 0, var = 1000)
8	betarace	N-Metropolis	0	normal(mean = 0, var = 1000)
9	betaeduc	N-Metropolis	0	normal(mean = 0, var = 1000)
10	betaage	N-Metropolis	0	normal(mean = 0, var = 1000)
11	betaadh	N-Metropolis	0	normal(mean = 0, var = 1000)
12	betaincomemid	N-Metropolis	0	normal(mean = 0, var = 1000)
	betaincomehigh		0	normal(mean = 0, var = 1000)
13	sigma2	Conjugate	1.0000	igamma(shape = 2.001, scale = 1.001)

The MCMC Procedure

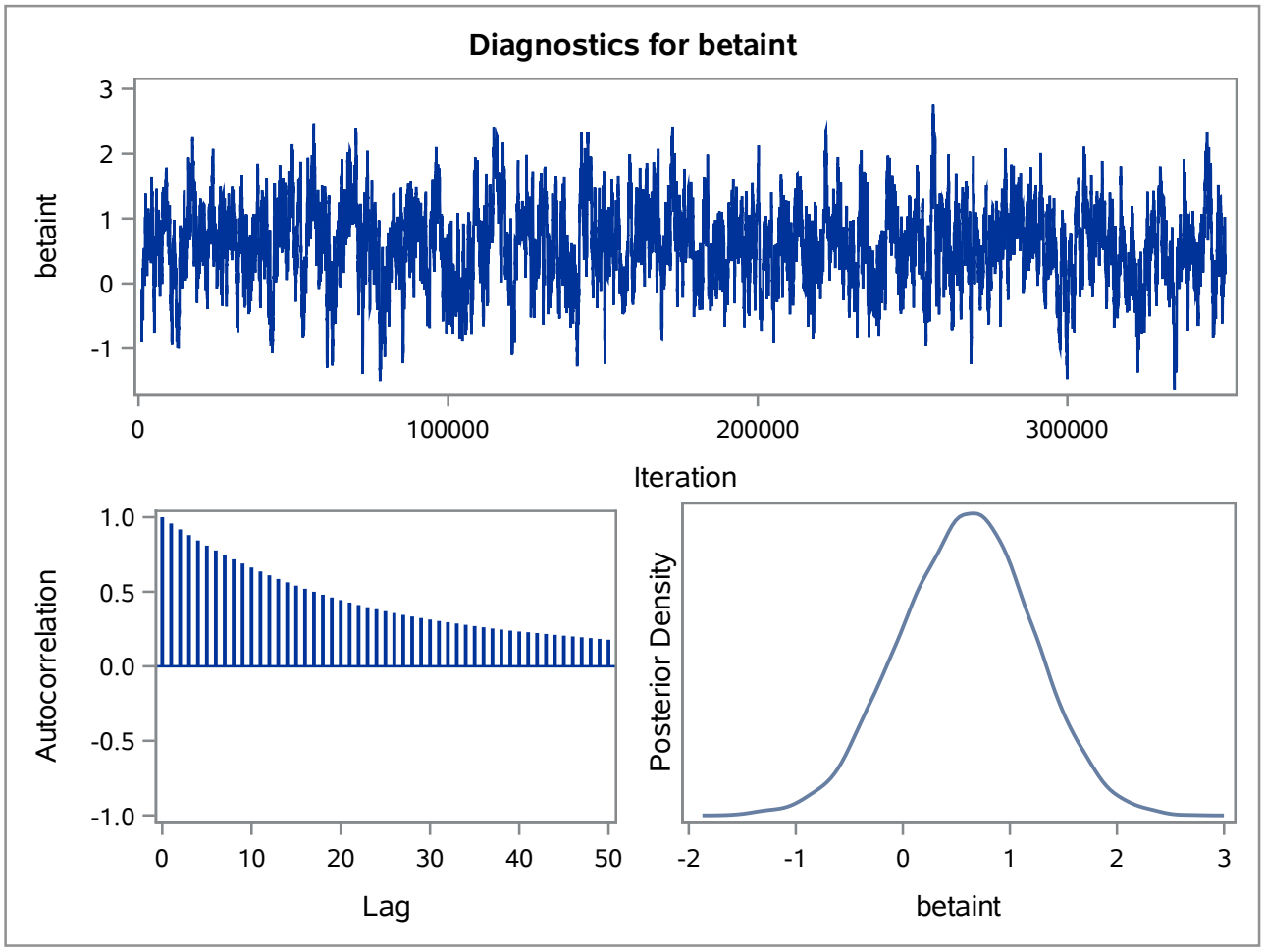
Posterior Summaries and Intervals					
Parameter	N	Mean	Standard Deviation	95% HPD Interval	
betaint	17500	0.5868	0.6139	-0.5717	1.8097
betaharddrug	17500	0.0214	0.2137	-0.4054	0.4326
betabase	17500	-0.5248	0.0637	-0.6540	-0.4032
betahash	17500	-0.2052	0.1143	-0.4303	0.0148
betabmi	17500	-0.0194	0.0137	-0.0475	0.00705
betasmoke	17500	-0.1317	0.1267	-0.3746	0.1257
betadrink	17500	0.0955	0.2090	-0.3119	0.5007
betarace	17500	0.0758	0.1378	-0.1914	0.3467
betaeduc	17500	-0.0244	0.1662	-0.3525	0.3005
betaage	17500	-0.00248	0.00643	-0.0148	0.0105
betaadh	17500	0.3324	0.1840	-0.0291	0.6936
betaincomemid	17500	-0.1549	0.1697	-0.4690	0.1894
betaincomehigh	17500	-0.4616	0.2043	-0.8518	-0.0527
sigma2	17500	1.2552	0.0888	1.0904	1.4351

The MCMC Procedure

Effective Sample Sizes			
Parameter	ESS	Autocorrelation Time	Efficiency
betaint	301.6	58.0244	0.0172
betaharddrug	15371.8	1.1384	0.8784
betabase	572.6	30.5600	0.0327
betahash	14108.3	1.2404	0.8062
betabmi	715.4	24.4602	0.0409
betasmoke	5223.3	3.3504	0.2985
betadrink	17500.0	1.0000	1.0000
betarace	3825.6	4.5744	0.2186
betaeduc	5668.1	3.0875	0.3239
betaage	752.2	23.2656	0.0430
betaadh	16868.3	1.0375	0.9639
betaincomemid	4407.0	3.9709	0.2518
betaincomehigh	2912.3	6.0090	0.1664
sigma2	17115.7	1.0225	0.9780

Deviance Information Criterion	
Dbar (posterior mean of deviance)	1270.570
Dmean (deviance evaluated at posterior mean)	1256.502
pD (effective number of parameters)	14.068
DIC (smaller is better)	1284.639

The MCMC Procedure



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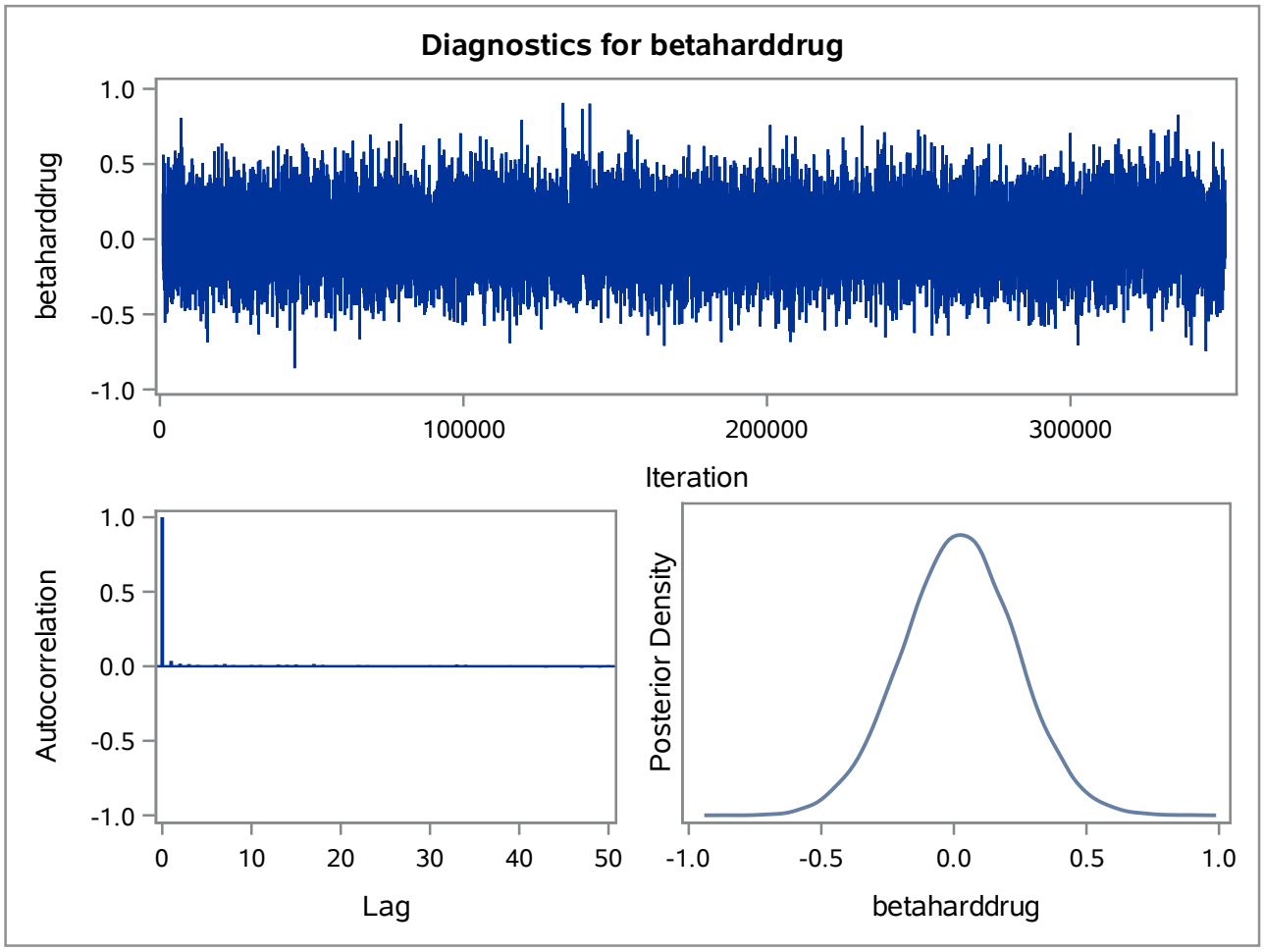

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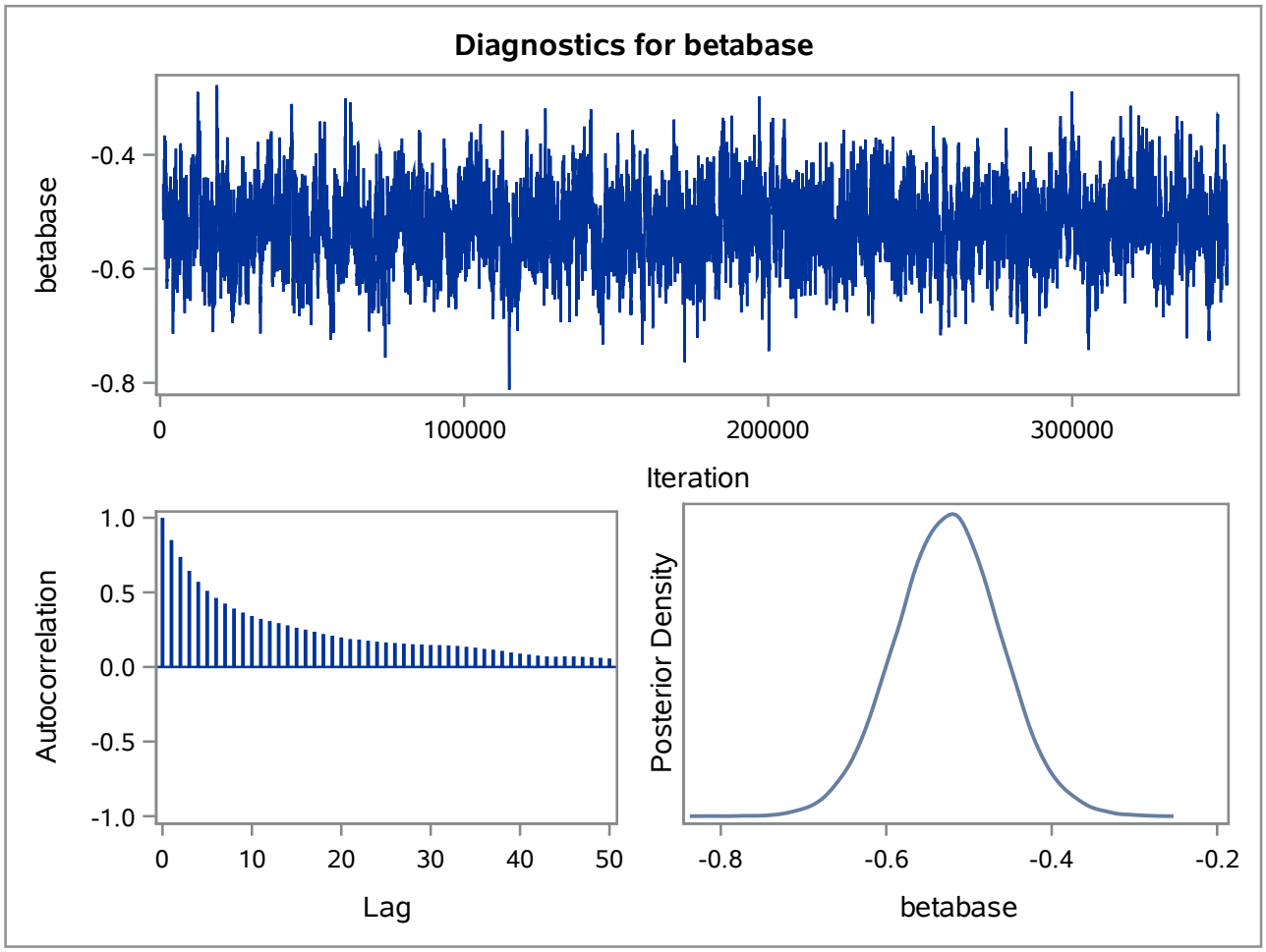

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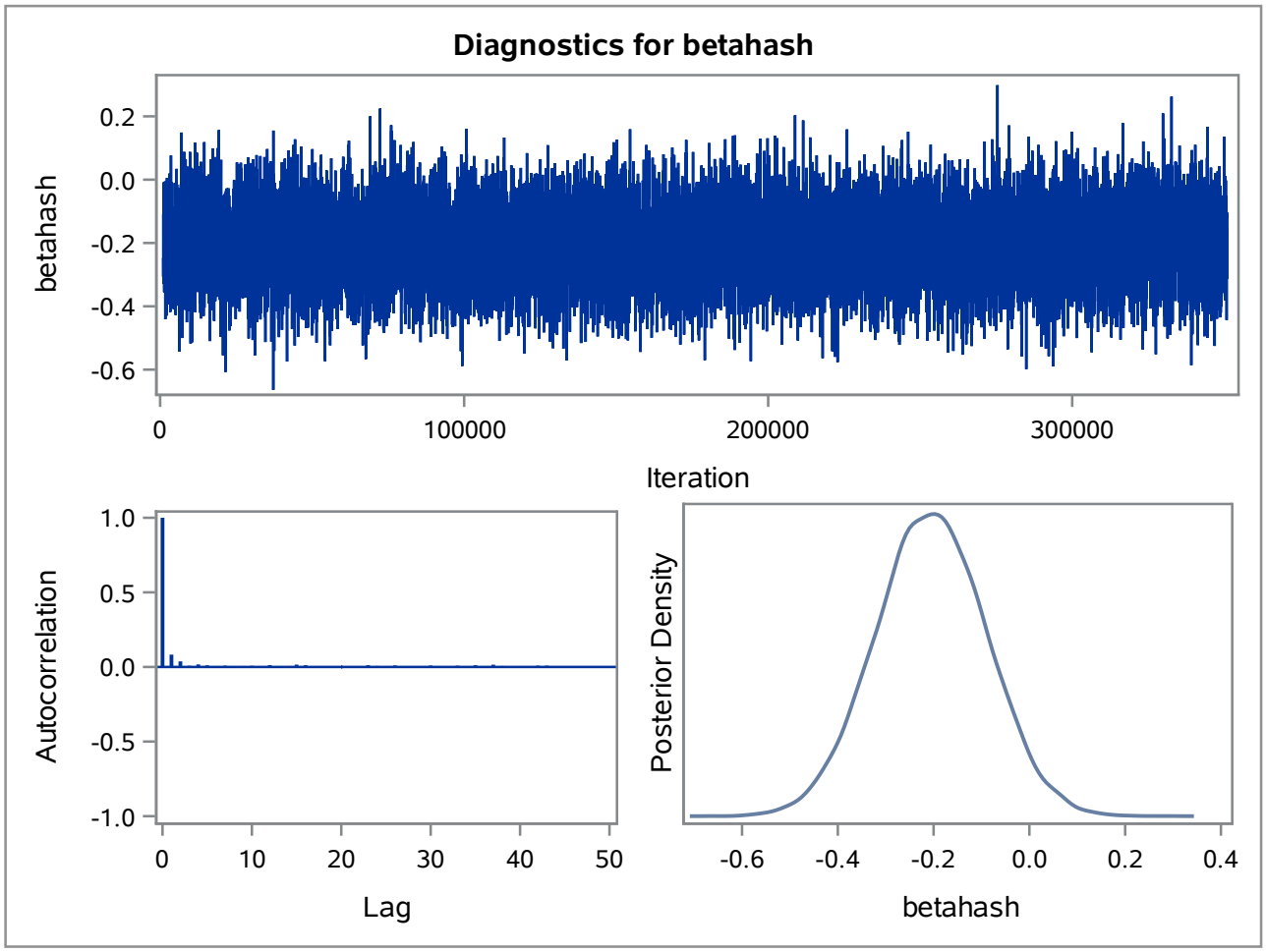

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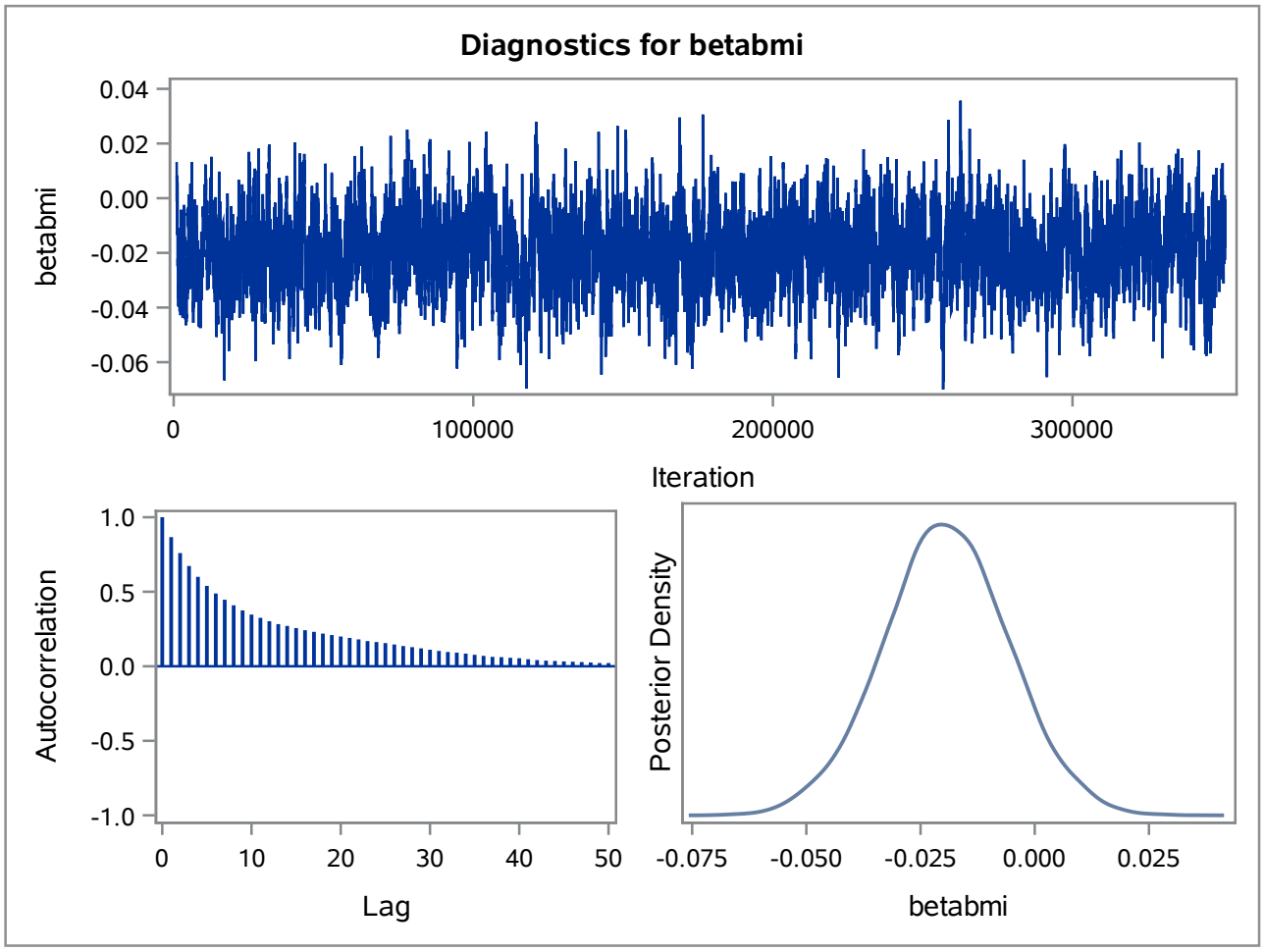

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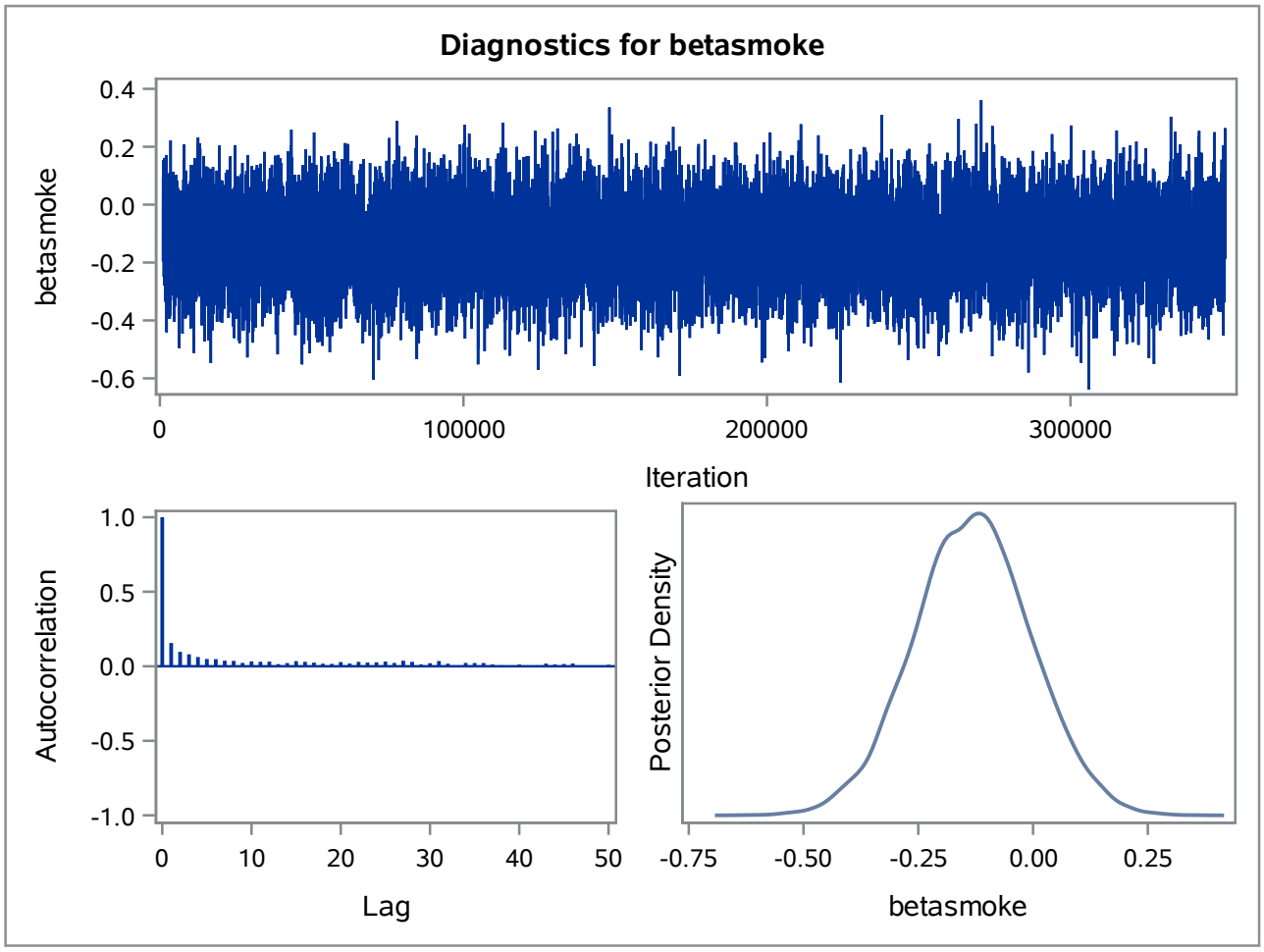

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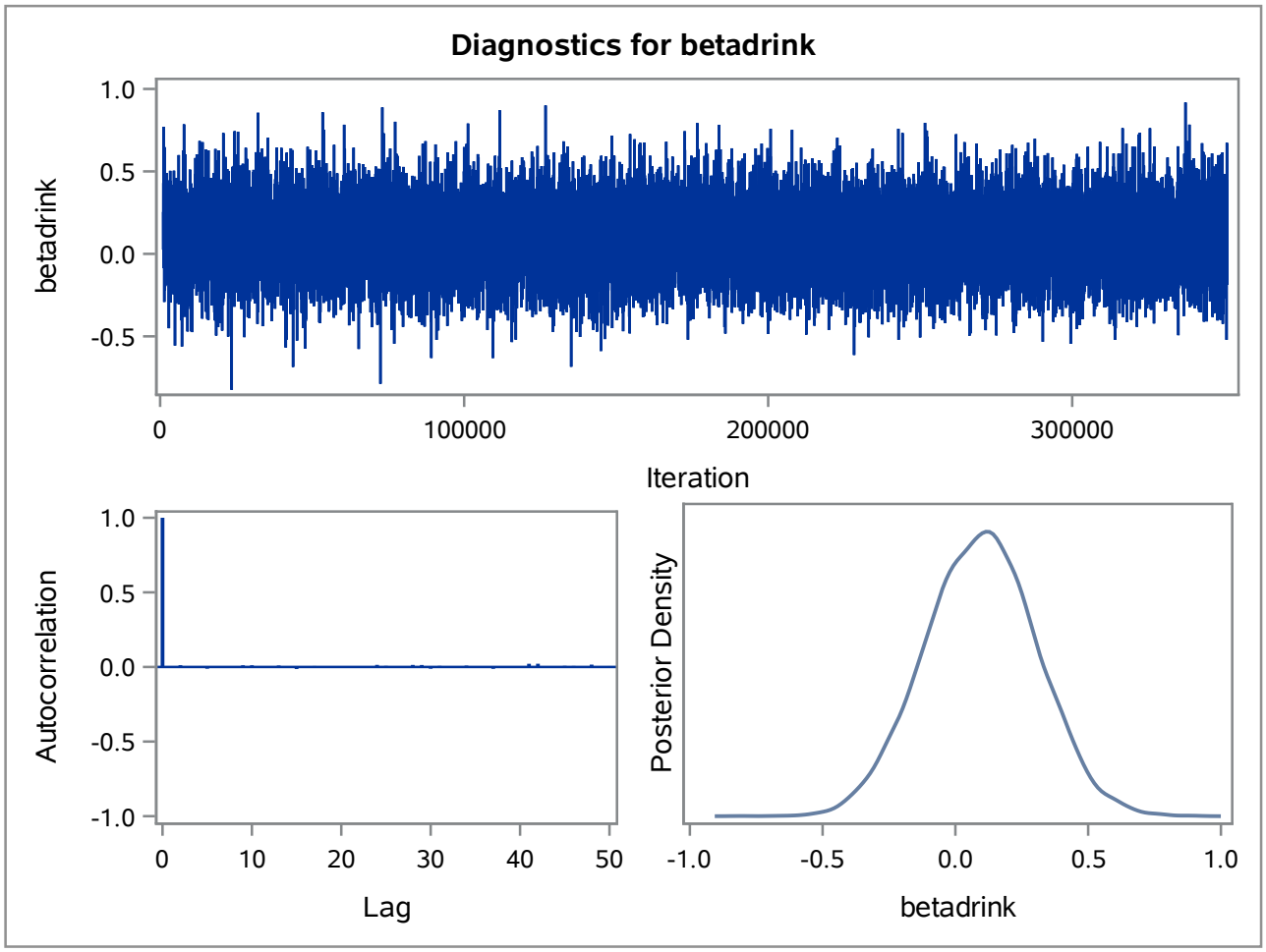

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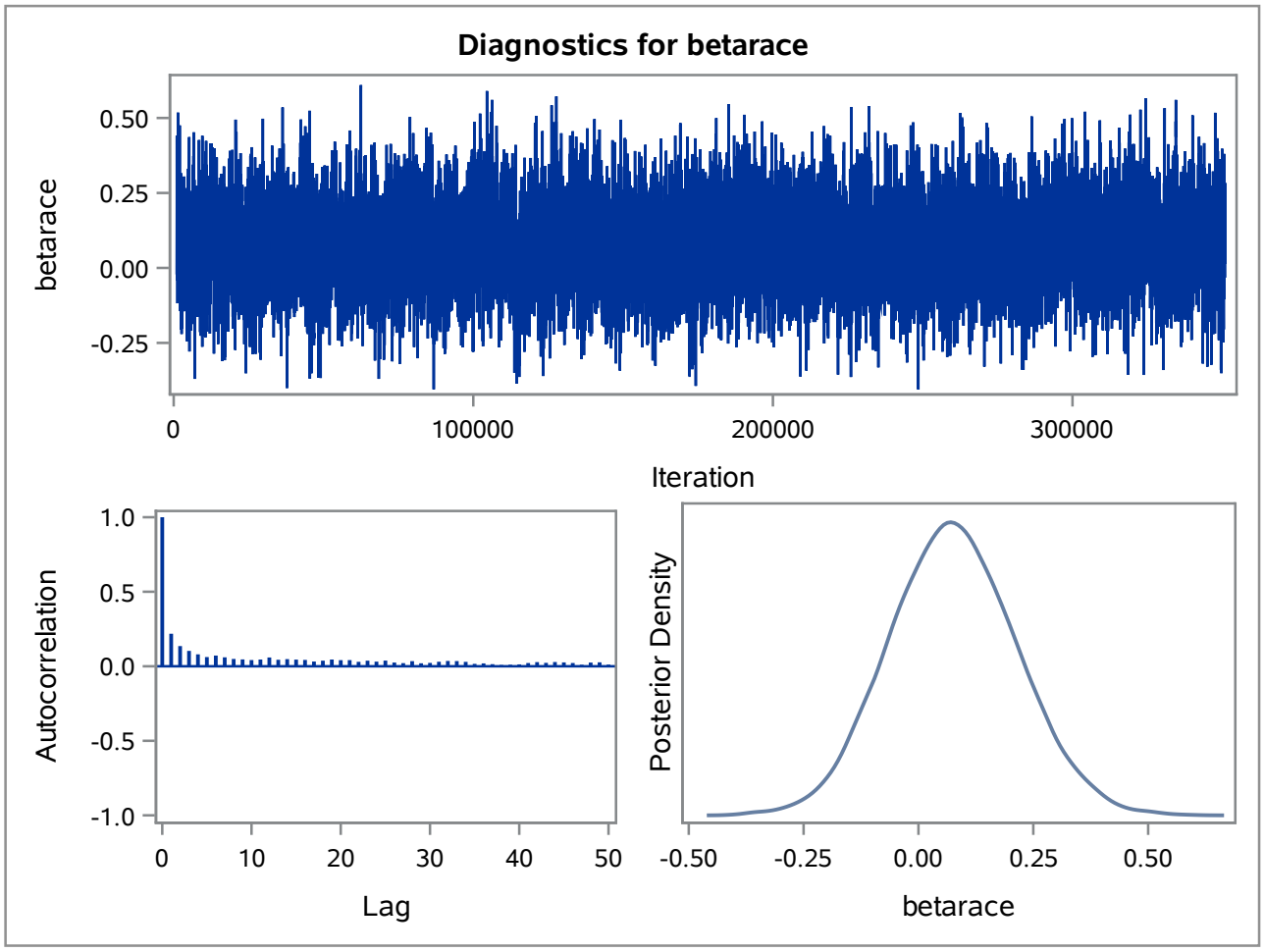

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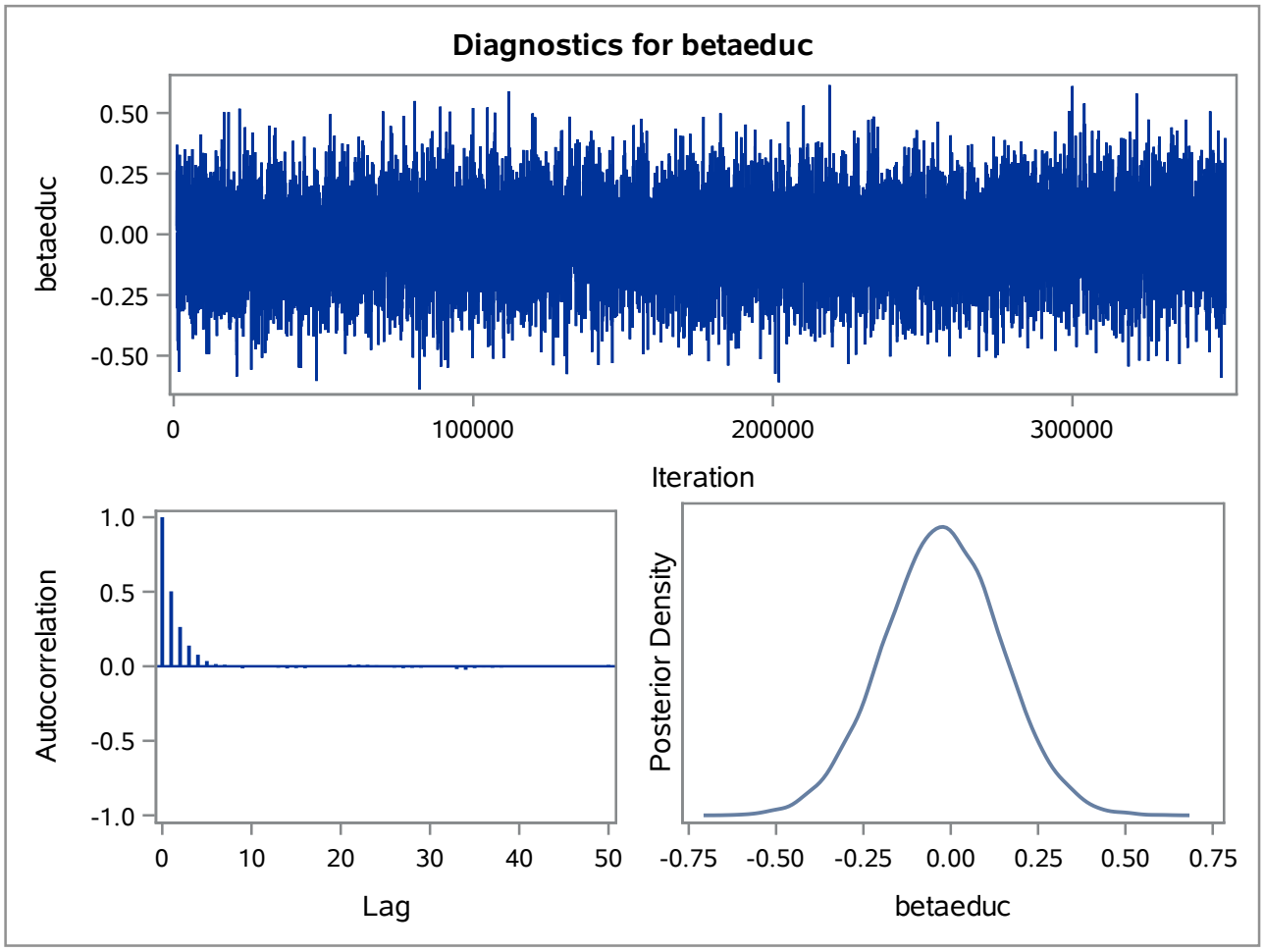

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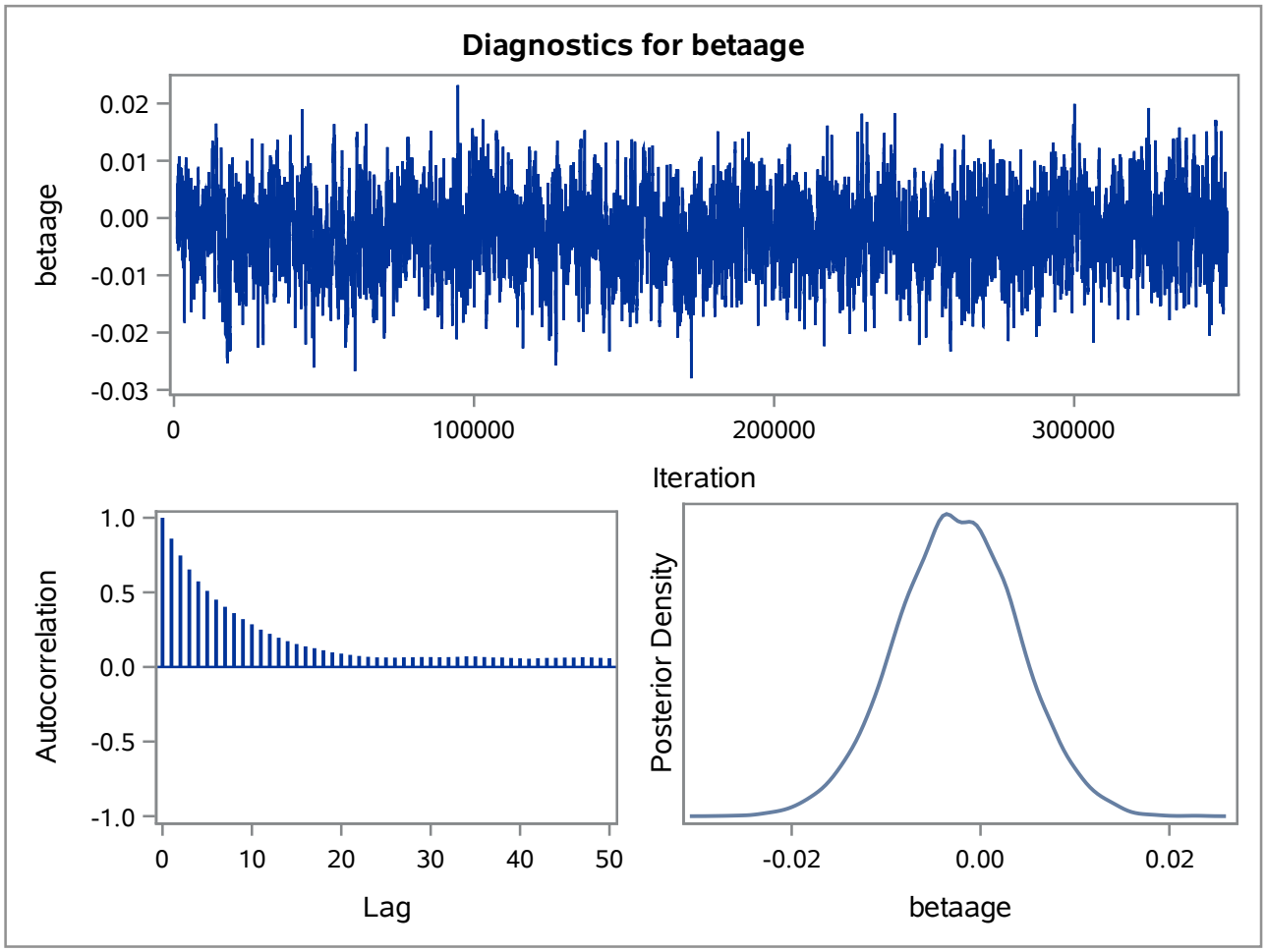

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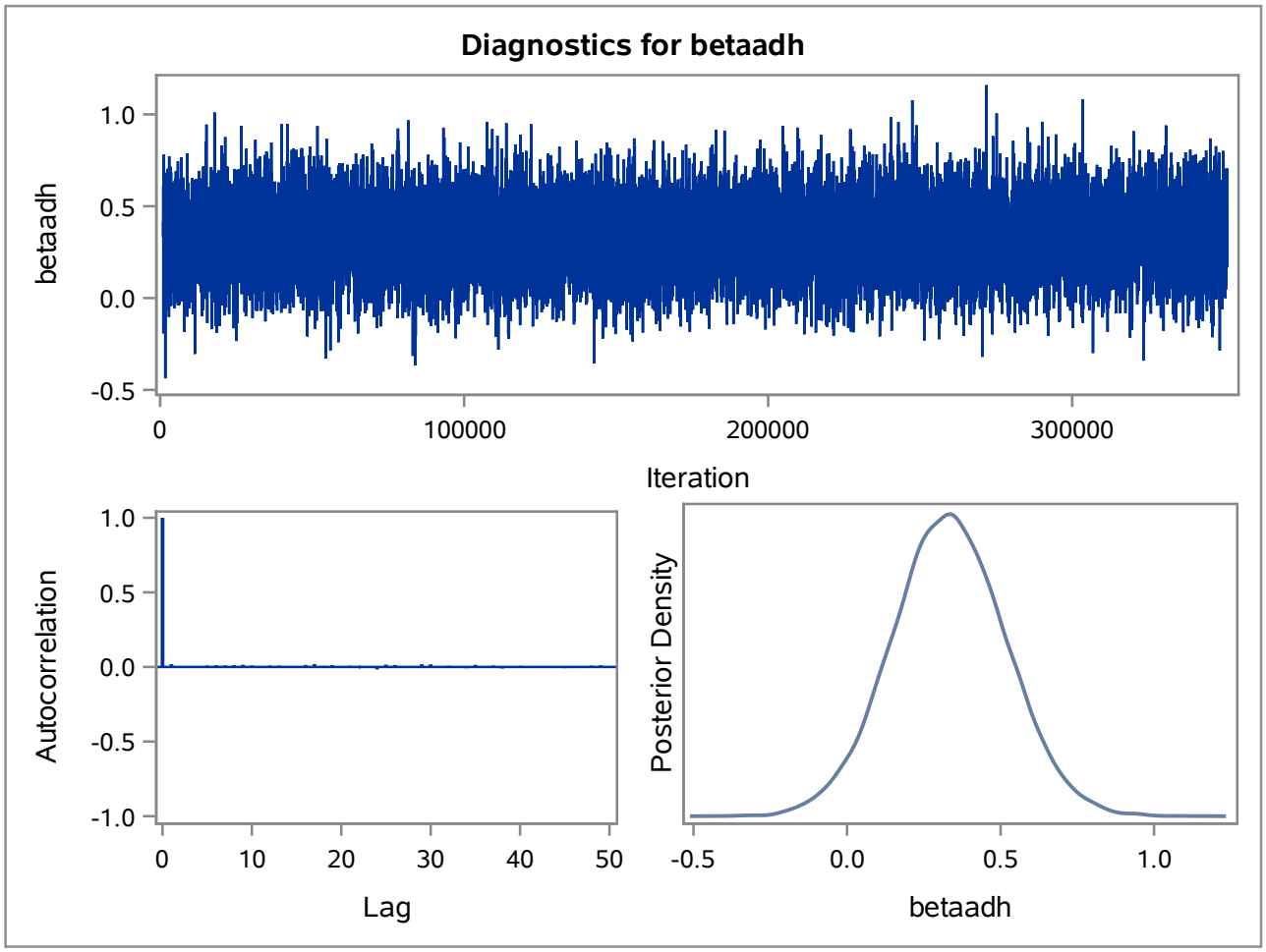

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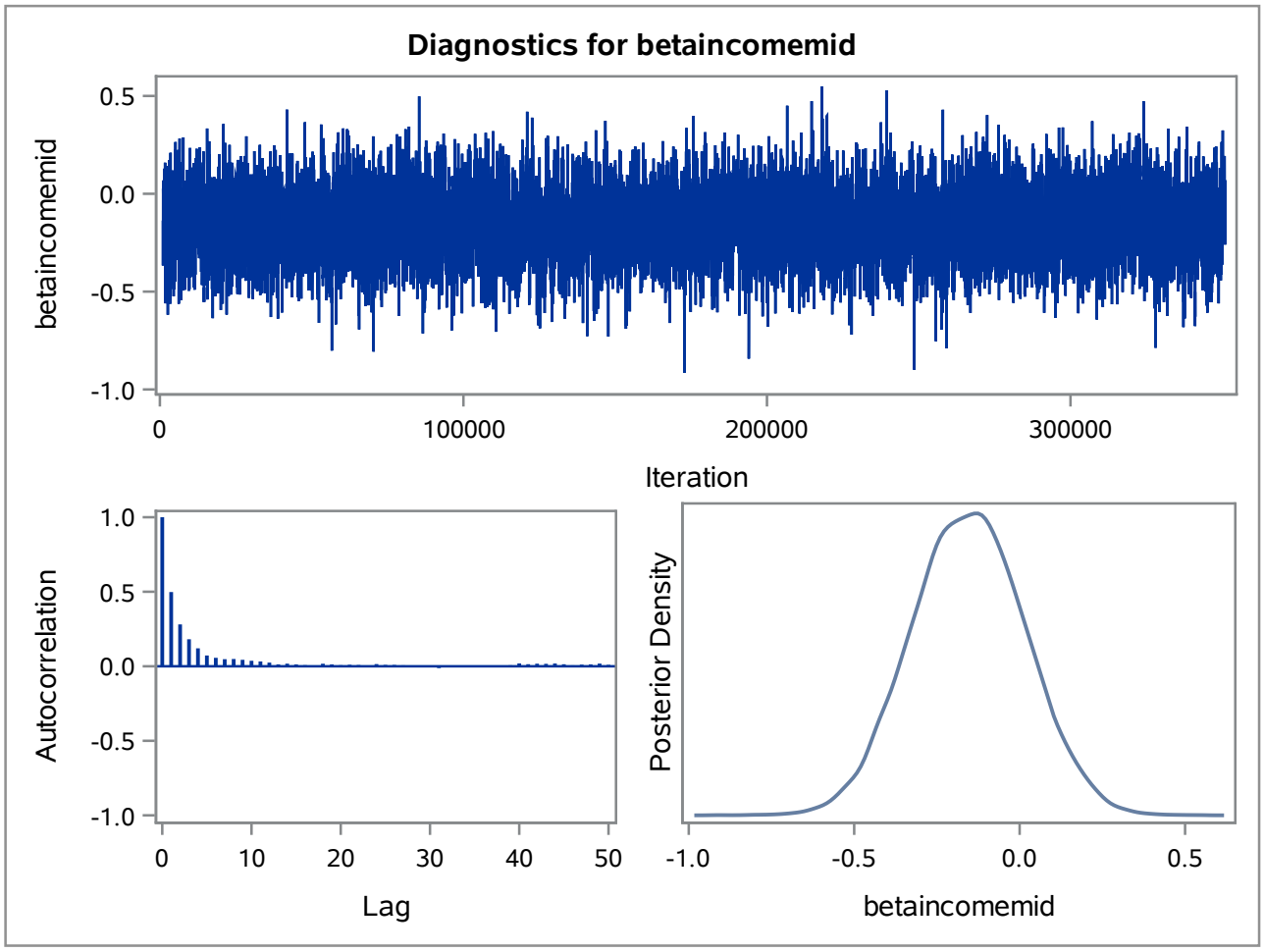

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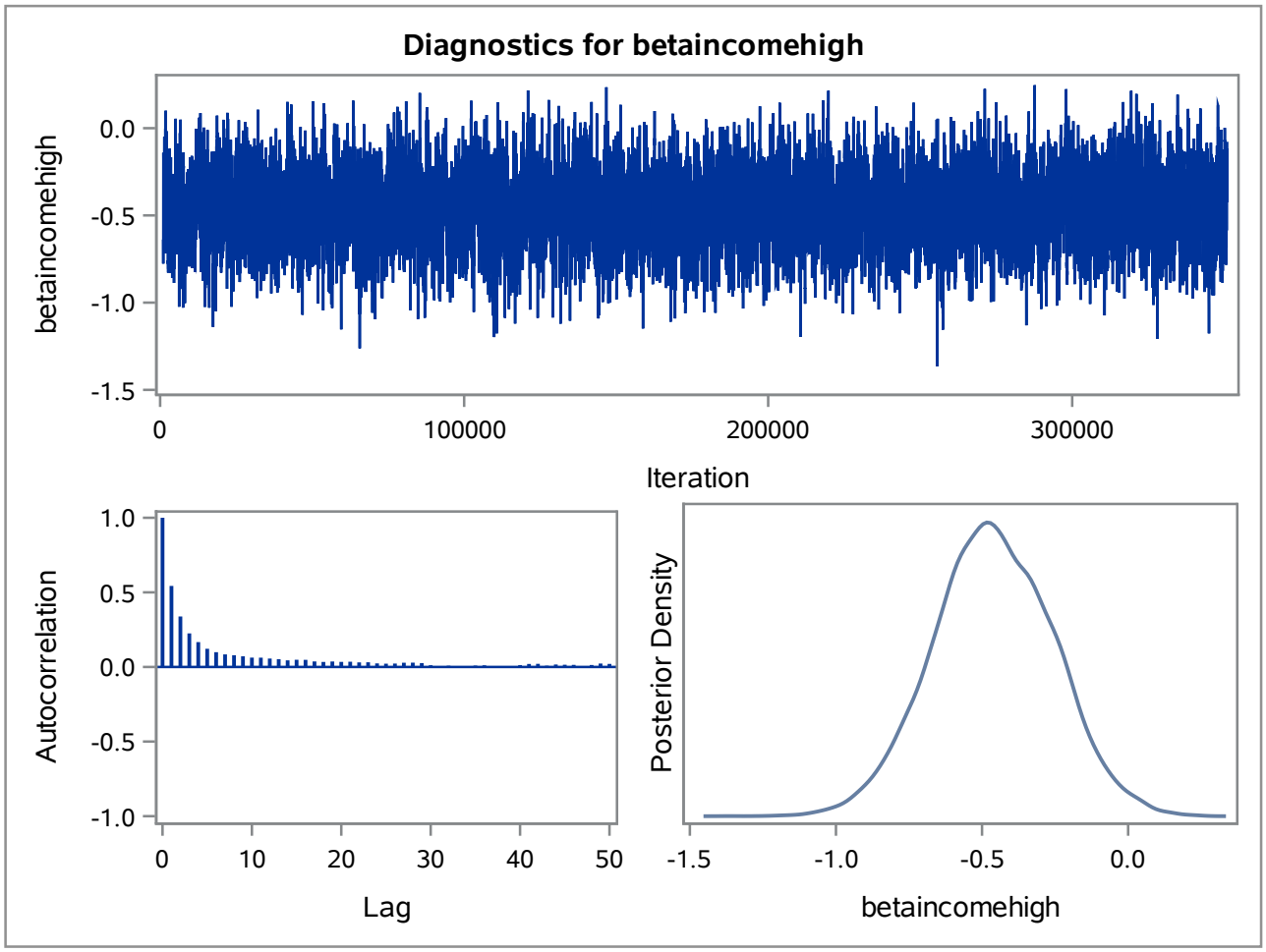
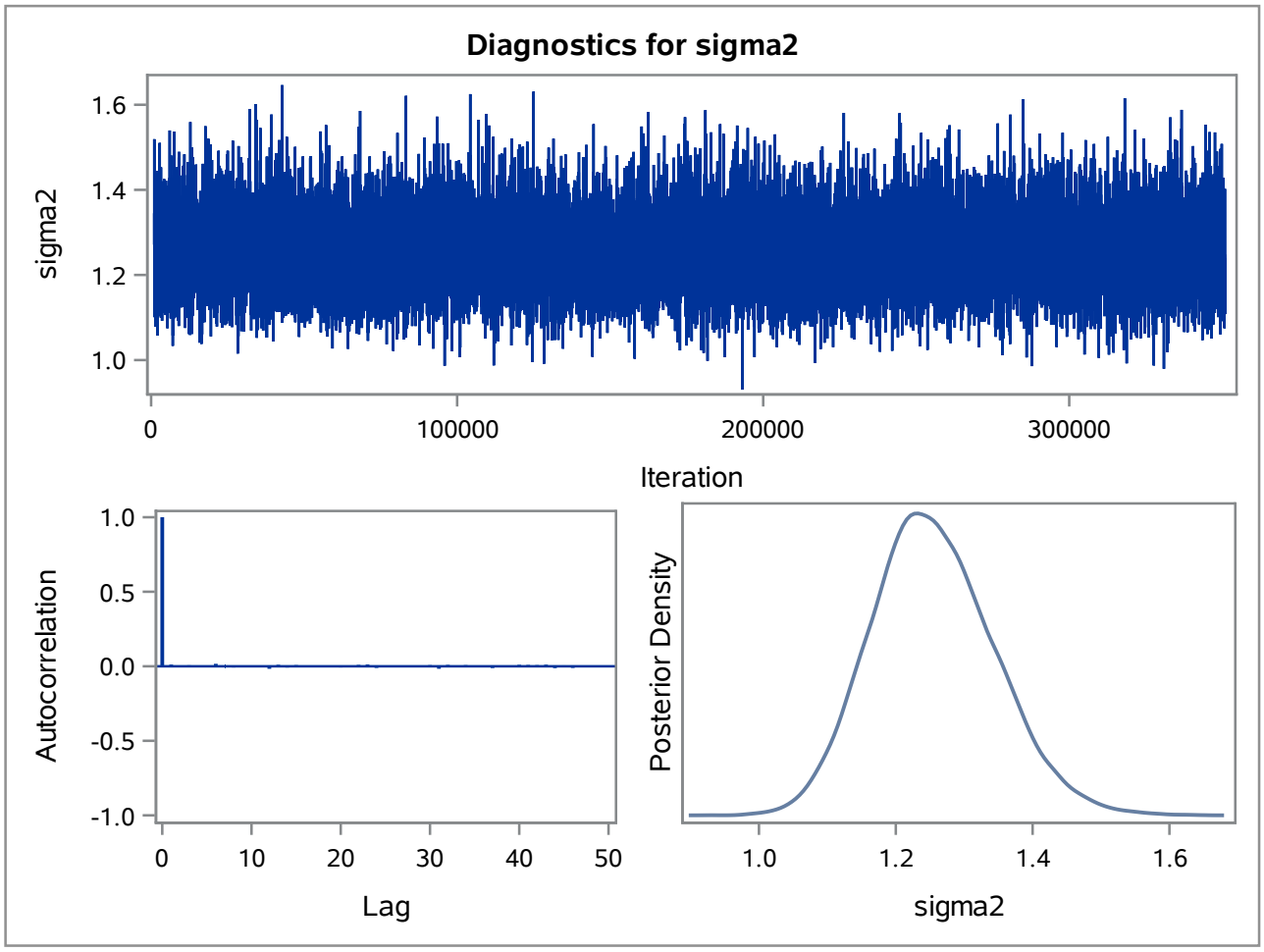
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