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1 RLab05 - Gabriele Bertinelli (2103359)

```
[]: library(tidyverse)
    library(gridExtra)
    library(latex2exp)
    library(emdbook)
    library(bayestestR)
    library(coda)
    library(magrittr)
    library(rjags)
set.seed(2103359)
```

1)

```
[2]: my.mcmc <- function(func = func, mu.init = mu.init, n.iter = n.iter, burn.in = u
      →burn.in, thinning = thinning, norm = FALSE) {
       # Initialize chain and acceptance counter
       mu.cur <- mu.init</pre>
       func.samp <- matrix(data=NA, nrow=n.iter, ncol=4)</pre>
       func.samp[1:2, 2] <- c(mu.cur, mu.cur)</pre>
       n.acc <- 0
       acc.rate <- 0
       func.samp[1:2, 1] \leftarrow c(1, 2)
       # Loop for MCMC iterations
       for (i in 3:n.iter) {
         # Propose new value for mu
         mu.prop <- rnorm(1, func.samp[i-1, 2], 1)</pre>
         # Calculate acceptance probability ratio
         rho <- min(1, func(mu.prop, norm) / func(func.samp[i-1, 2], norm))</pre>
         # Accept or reject proposal based on uniform random draw
         if (runif(1) < rho) {</pre>
           func.samp[i, 2] <- mu.prop</pre>
```

```
[4]: theta.init <- rnorm(1, 0, 1) # Initial value for theta
thinning <- 1
burn.in <- 0.15
test.chain <- my.mcmc(func = post.func, mu.init = rnorm(1,0,1), n.iter =

→100000, burn.in = burn.in, thinning=thinning, norm=F)
test.chain <- as.data.frame(test.chain)
colnames(test.chain) <- c('it', 'theta', 'n.acc', 'acc.rate')

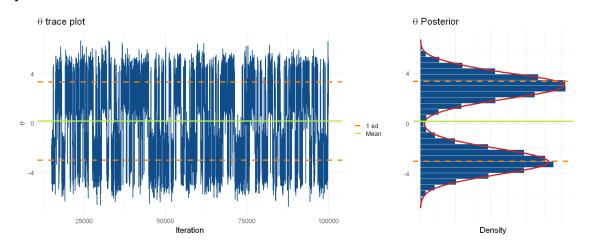
print(length(test.chain[,1]))
```

```
[1] 85001
```

```
[5]: posterior.mean <- mean(test.chain$theta) # must be centered in 0
    posterior.sd <- sd(test.chain$theta)</pre>
    x_{min} \leftarrow posterior.mean - posterior.sd # true value is <math>x=-3
    x_max <- posterior.mean + posterior.sd # true value is x=+3</pre>
    cat("Posterior Mean:", round(posterior.mean, 2), "\n")
    cat("Posterior Standard Deviation:", round(posterior.sd, 2), "\n")
    print(sprintf("Firs max is at x=%.2f Second max is at x=%.2f", x_min, x_max))
    Posterior Mean: 0.18
    Posterior Standard Deviation: 3.17
    [1] "Firs max is at x=-2.99 Second max is at x=3.35"
[6]: | # cred.int <- quantile(test.chain$theta, c(0.025, 0.975))
     \rightarrow 2), "\n")
[7]: # Print acceptance rate
    cat("Acceptance Rate:", tail(test.chain$acc.rate, 1), "\n")
    options(repr.plot.width = 17.5, repr.plot.height = 7)
     # Custom layout
    layout <- matrix(c(1, 1, 2), ncol = 3, byrow = TRUE)</pre>
     # Visualize posterior distribution
    post.hist <- ggplot(data = test.chain) +</pre>
            geom_histogram(aes(x = theta, after_stat(density)), bins = 30, color =_
     →"ivory", fill = "dodgerblue4") +
            geom_density(aes(x = theta), color = "firebrick3", lwd = 1.5) +
            geom_vline(aes(xintercept = posterior.mean, color='Mean'), lwd=1.5)+
            geom_vline(aes(xintercept = posterior.mean - posterior.sd, color='1
□
     ⇒sd'), lwd=1.5, linetype='dashed') +
             geom_vline(aes(xintercept = posterior.mean + posterior.sd, color='1u
      →sd'), lwd=1.5, linetype='dashed') +
             # geom_vline(aes(xintercept = posterior.median, color='Median'), lwd=1.
     →5) +
             # qeom\ vline(aes(xintercept = cred.int[1], color='95\% CI'), lwd=1.5,...
      → linetype='dotdash') +
             # qeom_vline(aes(xintercept = cred.int[2], color='95% CI'), lwd=1.5,_
      → linetype='dotdash') +
            labs(title = TeX(r"(\theta Posterior)"), x = '', y = "Density") +
```

```
scale color manual(values = c('Mean' = 'olivedrab2', '1 sd' = 
 theme_minimal(base_size = 18) + theme(axis.text.x=element_blank(),__
→legend.position="none") + coord flip()
trace.plot <- ggplot(data = test.chain) +</pre>
       geom_line(aes(x = it, y = theta), color = "dodgerblue4", lwd=1) +
       geom hline(aes(yintercept = posterior.mean, color='Mean'), lwd=1.5)+
       geom_hline(aes(yintercept = posterior.mean - posterior.sd, color='1u
⇒sd'), lwd=1.5, linetype='dashed') +
       geom_hline(aes(yintercept = posterior.mean + posterior.sd, color='1_u
⇒sd'), lwd=1.5, linetype='dashed') +
       # qeom hline(aes(yintercept = posterior.median, color='Median'), lwd=1.
⇒5) +
       # geom_hline(aes(yintercept = cred.int[1], color='95% CI'), lwd=1.5, \( \square
→ linetype='dotdash') +
       # geom_hline(aes(yintercept = cred.int[2], color='95% CI'), lwd=1.5, ...
→ linetype='dotdash') +
       \rightarrowTeX(r"(\theta)"), color='', lwd=1.5) +
       scale_color_manual(values = c('Mean' = 'olivedrab2', '1 sd' =__
theme minimal(base size = 18)
grid.arrange(trace.plot, post.hist, layout_matrix = layout)
```

Acceptance Rate: 0.71276

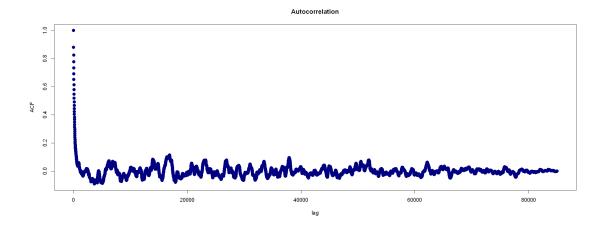


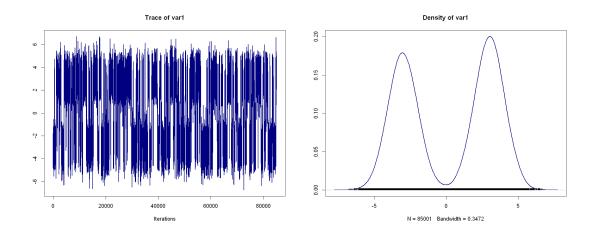
```
[8]: test.mcmc <- coda::mcmc(test.chain$theta)
my.lags <- seq(0, length(test.mcmc)-1, 10)
y1 <- autocorr(test.mcmc, lags=my.lags)</pre>
```

```
[9]: plot(my.lags, y1, pch=19, col='navy', xlab='lag', ylab='ACF', cex=1.3, 

→main='Autocorrelation')

# Additional diagnostic plots
plot(test.mcmc, col='navy', lwd=2)
```





Instead of looking for the best set of parameters by printing the plots, I built a simple grid-search. In the first GS I only check which couple of burn.in and thinning returns the mean that is closest to 0 and the sd that is closest to 3.

Checking also autocorrelation is a bit too stringent. We can find one ACF value lower than another but it is not certain that the mean and sd values are closest to the true values (and most of the time we are stuck in the first parameters' couple). Moreover, the trend of the ACF is similar in all cases for the chosen values.

Must be noted that even if I set a seed for random generation, each mcmc with the same parameters

will give slightly different results from the ones from the GS.

```
[10]: # Grid search function
      grid_search <- function(burn.in.values, thinning.values, n.iter, post.func, mu.</pre>
       →init) {
           # chain.i <- my.mcmc(post.func, mu.init, n.iter, burn.in.values[1],
       \hookrightarrow thinning.values[1])
           # chain.i <- as.data.frame(chain.i)</pre>
           \# colnames(chain.i) <- c('it', 'theta', 'n.acc', 'acc.rate')
           # theta_mcmc.i <- coda::mcmc(chain.i$theta)</pre>
           # my.lags <- seq(0, length(theta_mcmc.i)-1, 10)</pre>
           # acf.i <- autocorr.diag(theta_mcmc.i, lags=my.lags)</pre>
           # acf1.i \leftarrow mean(acf.i[10:length(acf.i)])
           \# mean\_val.i \leftarrow mean(chain.i\$theta)
           # sd val.i <- sd(chain.i$theta)
           # cat('meanA', mean_val.i)
           # cat('sdA', sd_val.i)
           # cat('acfA', acf1.i)
           # cat('\n')
           # if (is.na(mean_val.i) | is.na(sd_val.i)) {break}
           # best_params <- list(burn.in = burn.in.values[1], thinning = thinning.
       \rightarrow values[1],
           #
                                   acf = acf1.i, mean = mean val.i, sd = sd val.i)
           best_params <- list(burn.in = NULL, thinning = NULL,</pre>
                                 acf = Inf, mean = Inf, sd = NULL)
           for (burn.in in burn.in.values) {
               for (thinning in thinning.values) {
                    chain <- my.mcmc(post.func, mu.init, n.iter, burn.in, thinning)</pre>
                    chain <- as.data.frame(chain)</pre>
                    colnames(chain) <- c('it', 'theta', 'n.acc', 'acc.rate')</pre>
                   theta_mcmc <- coda::mcmc(chain$theta)</pre>
                   acf <- autocorr.diag(theta_mcmc, lags=my.lags)</pre>
                    acf1 <- mean(acf[10:length(acf)])</pre>
                   mean val <- mean(chain$theta)</pre>
```

```
sd_val <- sd(chain$theta)</pre>
            if (is.na(mean_val) | is.na(sd_val)) {break}
            # cat('mean', abs(best_params$mean - mean_val))
            # cat('min', abs(mean_val - sd_val + 3))
            # cat('max', abs(mean_val + sd_val - 3))
            # cat('\n')
            # cat('mean', mean_val)
            # cat('sd', sd_val)
            # cat('acf', acf1)
            # cat('\n')
            if (abs(mean_val) < abs(best_params$mean) &&</pre>
                abs(sd_val - 3) < 0.15) {</pre>
                best_params <- list(burn.in = burn.in, thinning = thinning, acf⊔
→= acf1, mean = mean_val, sd = sd_val)
            }
        }
    }
    return(best_params)
}
```

```
[11]: # Define the grid values for burn-in and thinning
burn.in.values <- seq(0, 0.5, by=0.05)
thinning.values <- c(1, 25, 50, 100)

# Initial value for theta
theta.init <- rnorm(1, 0, 1)

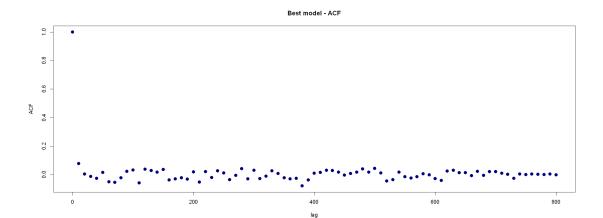
# Perform grid search
best_params <- grid_search(burn.in.values, thinning.values, n.iter = 100000, post.func, theta.init)

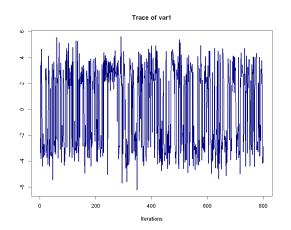
# Output the best parameters
print(best_params)</pre>
```

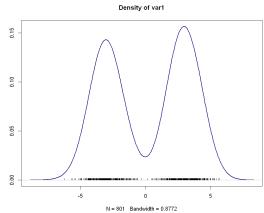
[1] 0.2 \$thinning [1] 100 \$acf

\$burn.in

```
[1] -0.003863594
     $mean
     [1] -0.003156569
     $sd
     [1] 3.134345
[12]: best.chain <- my.mcmc(func = post.func, mu.init = rnorm(1,0,1), n.iter =
       →100000.
                             burn.in = best_params$burn.in, thinning =__
       →best_params$thinning, norm=F)
      best.chain <- as.data.frame(best.chain)</pre>
      colnames(best.chain) <- c('it', 'theta', 'n.acc', 'acc.rate')</pre>
[13]: posterior.mean <- mean(best.chain$theta) # must be centered in 0
      posterior.sd <- sd(best.chain$theta)</pre>
      x_{min} \leftarrow posterior.mean - posterior.sd # true value is <math>x=-3
      x_max <- posterior.mean + posterior.sd # true value is x=+3</pre>
      cat("Posterior Mean:", round(posterior.mean, 2), "\n")
      cat("Posterior Standard Deviation:", round(posterior.sd, 2), "\n")
      print(sprintf("Firs max is at x=%.2f Second max is at x=%.2f", x_min, x_max))
     Posterior Mean: 0.13
     Posterior Standard Deviation: 3.15
     [1] "Firs max is at x=-3.02 Second max is at x=3.28"
[14]: best.mcmc <- coda::mcmc(best.chain$theta)
      my.lags <- seq(0, length(best.mcmc)-1, 10)</pre>
      best.acf <- autocorr(best.mcmc, lags=my.lags)</pre>
[15]: plot(my.lags, best.acf, pch=19, col='navy', xlab='lag', ylab='ACF', cex=1.3,
       →main='Best model - ACF')
      # Additional diagnostic plots
      plot(best.mcmc, col='navy', lwd=2)
```







```
2)
[16]: # Create data object
data1 <- list(
    Y = c(-7.821, -1.494, -15.444, -10.807, -13.735, -14.442, -15.892, -18.326),
    X = c(5, 6, 7, 8, 9, 10, 11, 12)
)

# Define the model in JAGS syntax
model1 <- 'jm_ex5.2.bug'

jm1 <- jags.model(model1, data1)
update(jm1, 500) #burnin

chain1 <- coda.samples(jm1, c("a", "b", "c"), n.iter=10000, thin=15)</pre>
```

```
# Summarize the results
print(summary(chain1))
```

Compiling model graph

Resolving undeclared variables

Allocating nodes

Graph information:

Observed stochastic nodes: 8
Unobserved stochastic nodes: 3

Total graph size: 41

Initializing model

Iterations = 1515:11490
Thinning interval = 15
Number of chains = 1
Sample size per chain = 666

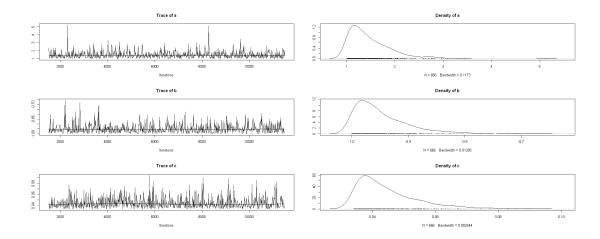
1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

```
Mean SD Naive SE Time-series SE a 1.48292 0.47117 0.0182575 0.0182575 b -0.94727 0.04978 0.0019288 0.0019288 c 0.04479 0.01003 0.0003888 0.0003443
```

2. Quantiles for each variable:

```
2.5% 25% 50% 75% 97.5% a 1.01070 1.14722 1.35361 1.69128 2.72062 b -0.99872 -0.98399 -0.96122 -0.92438 -0.81944 c 0.03431 0.03736 0.04182 0.04917 0.07029
```

[17]: plot(chain1)



```
[18]: a.mean <- summary(chain1)$statistics[1,1]
      b.mean <- summary(chain1)$statistics[2,1]</pre>
      c.mean <- summary(chain1)$statistics[3,1]</pre>
      print(sprintf('Candidate value for a is: %.2f', a.mean))
      print(sprintf('Candidate value for b is: %.2f', b.mean))
      print(sprintf('Candidate value for c is: %.2f', c.mean))
      cat('\n')
      a.sd <- summary(chain1)$statistics[2,1]</pre>
      b.sd <- summary(chain1)$statistics[2,2]</pre>
      c.sd <- summary(chain1)$statistics[2,3]</pre>
      a.ci.lo <- summary(chain1)$quantiles[1,1]</pre>
      a.ci.hi <- summary(chain1)$quantiles[1,5]</pre>
      b.ci.lo <- summary(chain1)$quantiles[2,1]</pre>
      b.ci.hi <- summary(chain1)$quantiles[2,5]</pre>
      c.ci.lo <- summary(chain1)$quantiles[3,1]</pre>
      c.ci.hi <- summary(chain1)$quantiles[3,5]</pre>
      print(sprintf('a 0.95 CI is [%.2f, %.2f]', a.ci.lo, a.ci.hi))
      print(sprintf('b 0.95 CI is [%.2f, %.2f]', b.ci.lo, b.ci.hi))
      print(sprintf('c 0.95 CI is [%.2f, %.2f]', c.ci.lo, c.ci.hi))
```

```
[1] "Candidate value for a is: 1.48"
```

```
[1] "a 0.95 CI is [1.01, 2.72]"
```

^{[1] &}quot;Candidate value for b is: -0.95"

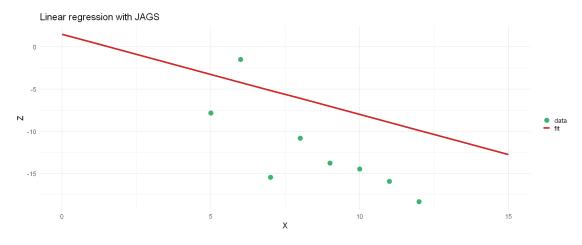
^{[1] &}quot;Candidate value for c is: 0.04"

^{[1] &}quot;b 0.95 CI is [-1.00, -0.82]"

^{[1] &}quot;c 0.95 CI is [0.03, 0.07]"

```
[19]: lin.reg <- function(X, a, b) {
    return(a + b * X)
}

num <- seq(0, 15, 1)
z.fit <- lin.reg(num, a.mean, b.mean)
data1.fit <- data.frame(num = num, z.fit = z.fit)</pre>
```



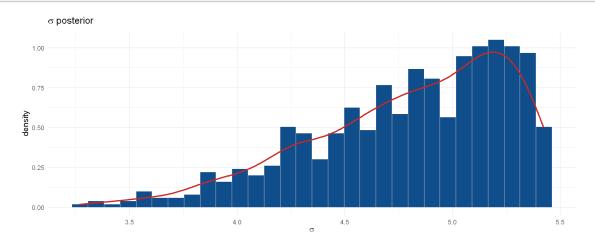
```
[21]: chain1.df <- as.data.frame(as.mcmc(chain1))

c_samples <- chain1.df$c # Assuming 'sigma.sq' represents c in your model

sigma_samples <- 1 / sqrt(c_samples)

sigma.post <- ggplot() +
    geom_histogram(aes(x=sigma_samples, after_stat(density)), bins = 30, color_
    →= "ivory", fill = "dodgerblue4") +
    geom_density(aes(x=sigma_samples), color = "firebrick3", lwd = 1.5) +
    labs(title=TeX(r'(\sigma_posterior)'), x=TeX(r'(\sigma)')) +
    theme_minimal(base_size = 18)</pre>
```

sigma.post



```
3)
```

```
[22]: # Create data object
data2 <- list(
    x = c(2.06, 5.56, 7.93, 6.56, 2.05)
)

# Define the model in JAGS syntax
model2 <- 'jm_ex5.3.bug'

jm2 <- jags.model(model2, data2)
update(jm2, 100) #burnin

chain2 <- coda.samples(jm2, c("m", "s"), n.iter=10000, thin=1)

# Summarize the results
print(summary(chain2))</pre>
```

```
Compiling model graph
Resolving undeclared variables
Allocating nodes
Graph information:
Observed stochastic nodes: 5
Unobserved stochastic nodes: 2
Total graph size: 11
```

Initializing model

```
Iterations = 1101:11100
Thinning interval = 1
Number of chains = 1
Sample size per chain = 10000
```

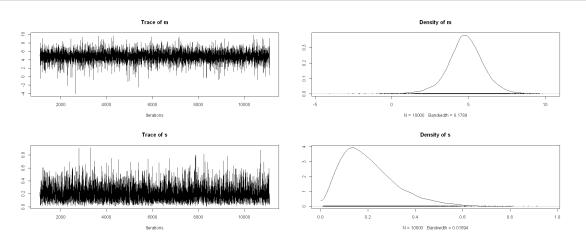
1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

```
Mean SD Naive SE Time-series SE m 4.7985 1.2423 0.012423 0.019091 s 0.2056 0.1197 0.001197 0.002073
```

2. Quantiles for each variable:

```
2.5% 25% 50% 75% 97.5% m 2.20061 4.1089 4.8180 5.5361 7.1910 s 0.04149 0.1177 0.1822 0.2688 0.5002
```

[23]: plot(chain2)



```
[24]: m.mean <- summary(chain2)$statistics[1,1]
s.mean <- summary(chain2)$statistics[2,1]

print(sprintf('Candidate value for m is: %.2f', m.mean))
print(sprintf('Candidate value for s is: %.2f', s.mean))
cat('\n')

m.sd <- summary(chain2)$statistics[2,1]
s.sd <- summary(chain2)$statistics[2,2]

m.ci.lo <- summary(chain2)$quantiles[1,1]</pre>
```

```
m.ci.hi <- summary(chain2)$quantiles[1,5]
s.ci.lo <- summary(chain2)$quantiles[2,1]
s.ci.hi <- summary(chain2)$quantiles[2,5]

print(sprintf('m 0.95 CI is [%.2f, %.2f]', m.ci.lo, m.ci.hi))
print(sprintf('s 0.95 CI is [%.2f, %.2f]', s.ci.lo, s.ci.hi))</pre>
```

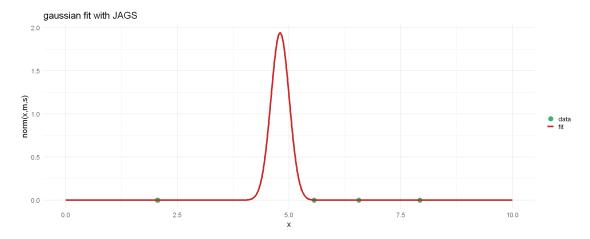
```
[1] "Candidate value for m is: 4.80"
```

[1] "Candidate value for s is: 0.21"

```
[1] "m 0.95 CI is [2.20, 7.19]"
```

[1] "s 0.95 CI is [0.04, 0.50]"

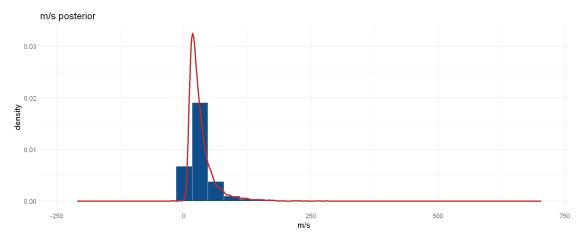
```
[25]: y.data <- dnorm(data2$x, m.mean, s.mean)
num <- seq(0, 10, 0.01)
y.norm <- dnorm(num, m.mean, s.mean)
data2.fit <- data.frame(num = num,y.norm = y.norm)</pre>
```



```
[27]: chain2.df <- as.data.frame(as.mcmc(chain2))
param.ratio <- chain2.df$m / chain2.df$s</pre>
```

```
ratio.post <- ggplot() +
    geom_histogram(aes(x=param.ratio, after_stat(density)), bins = 30, color =
□
→"ivory", fill = "dodgerblue4") +
    geom_density(aes(x=param.ratio), color = "firebrick3", lwd = 1.5) +
    labs(title='m/s posterior', x='m/s') +
    theme_minimal(base_size = 18)

ratio.post</pre>
```



```
4)

[28]: D <- c(0.0032, 0.0034, 0.214, 0.263, 0.275, 0.275, 0.45, 0.5, 0.63, 0.8, 0.

-9, 0.9, 0.9, 0.9, 2, 2, 2, 2)

V <- c(170, 290, -130, -70, -185, -220, 200, 290, 270, 200, 920, 450, 500, 500, 0.960, 500, 850, 800, 1090)

data3 <- data.frame('D' = D, 'V' = V)

# Define the model in JAGS syntax
model3 <- 'jm_ex5.4.bug'

jm3 <- jags.model(model3, data3)
update(jm3, 1000) #burnin

chain3 <- coda.samples(jm3, c("b", "c"), n.iter=100000, thin=50)

# Summarize the results
print(summary(chain3))
```

Compiling model graph
Resolving undeclared variables

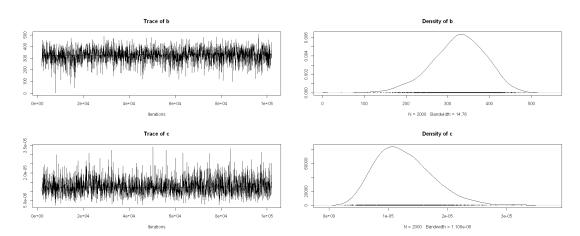
```
Observed stochastic nodes: 19
        Unobserved stochastic nodes: 2
        Total graph size: 54
     Initializing model
     Iterations = 2050:102000
     Thinning interval = 50
     Number of chains = 1
     Sample size per chain = 2000
     1. Empirical mean and standard deviation for each variable,
        plus standard error of the mean:
                         SD Naive SE Time-series SE
            Mean
     b 3.253e+02 6.468e+01 1.446e+00
                                            1.446e+00
     c 1.272e-05 4.805e-06 1.074e-07
                                            1.074e-07
     2. Quantiles for each variable:
            2.5%
                        25%
                                  50%
                                             75%
                                                     97.5%
     b 1.869e+02 2.852e+02 3.293e+02 3.705e+02 4.361e+02
     c 5.120e-06 9.194e-06 1.214e-05 1.560e-05 2.355e-05
[29]: b.mean <- summary(chain3)$statistics[1,1]
      c.mean <- summary(chain3)$statistics[2,1]</pre>
      print(sprintf('Candidate value for b is: %s', b.mean))
      print(sprintf('Candidate value for c is: %s', c.mean))
      cat('\n')
      b.sd <- summary(chain3)$statistics[2,1]</pre>
      c.sd <- summary(chain3)$statistics[2,2]</pre>
      b.ci.lo <- summary(chain3)$quantiles[1,1]
      b.ci.hi <- summary(chain3)$quantiles[1,5]
      c.ci.lo <- summary(chain3)$quantiles[2,1]</pre>
      c.ci.hi <- summary(chain3)$quantiles[2,5]</pre>
      print(sprintf('m 0.95 CI is [%s, %s]', b.ci.lo, b.ci.hi))
      print(sprintf('s 0.95 CI is [%s, %s]', c.ci.lo, c.ci.hi))
     [1] "Candidate value for b is: 325.346146247471"
     [1] "Candidate value for c is: 1.27240934268202e-05"
```

Allocating nodes Graph information:

```
[1] "m 0.95 CI is [186.870470369208, 436.061497879245]"
```

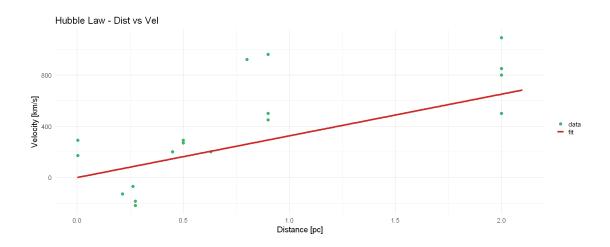
[1] "s 0.95 CI is [5.11968421317999e-06, 2.35538636702016e-05]"

[30]: plot(chain3)



```
[31]: # Calculate predicted velocity based on model estimates
      chain3.df <- as.data.frame(as.mcmc(chain3))</pre>
      dist.cand <- sort(runif(1000, 0, 2.1))</pre>
      predicted.velocity <- b.mean * dist.cand + c.mean</pre>
      # Create the ggplot object
      hlaw.plot <- ggplot() +</pre>
          geom_point(aes(x = data3$D, y =data3$V, color='data'), size=3) + # Scatter_u
       \rightarrowplot for data points
          geom_line(aes(x = dist.cand, y = predicted.velocity, color = 'fit'), lwd=1.
       \hookrightarrow7) + # Regression line
          labs(title = "Hubble Law - Dist vs Vel", x = "Distance [pc]", y = "Velocity⊔
       \rightarrow [km/s]", color = '') +
          theme_minimal(base_size = 18) +
          scale_color_manual(values = c('data' = 'mediumseagreen', 'fit' =

       hlaw.plot
```



[]: