

appendix_section

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Hyper Prior elicitation for V for package mixAK

MixAK only allows a uniform parameter V , and gives the option to specify V only through specifying the hyperprior parameters of a Gamma distribution.[@R-mixAK] According to the documentation page of the package, matrix V is assumed to be diagonal with $\gamma_1, \gamma_2, \dots, \gamma_p$ on the diagonal, and for each γ_j , $\gamma_j^{-1} \sim \text{Gamma}(g_j, h_j)$.

We checked that the covariance matrix of some random subset of the population are approximately diagonal. Since matrix V is the scale matrix oarameters of the Wishart prior placed on cluster covariance matrix Σ_j and that it does not change with different groups, we performed the following elicitation:.

- Draw 1000 random samples of size 1000 from the dataset and calculated the 5 by 5 covariance matrix C_i for $i = 1, 2, \dots, 1000$.
- For $j = 1, 2, \dots, 5$, extract samples $L_j = \{C_i[j, j]\}_{i=1}^{1000}$.
- For $j = 1, 2, \dots, 5$, fit a gamma distribution using L_j , using the r package *fitdistrplus*. [@R-fitdistrplus] [@R-fitdistrplus-article] and using the estimation from the output to be our $\{g_j, h_j\}$

The fitting was highly accurate as we checked the Q-Q plot to be almost matching.

MCMC Diagnostics for cluster means and weights

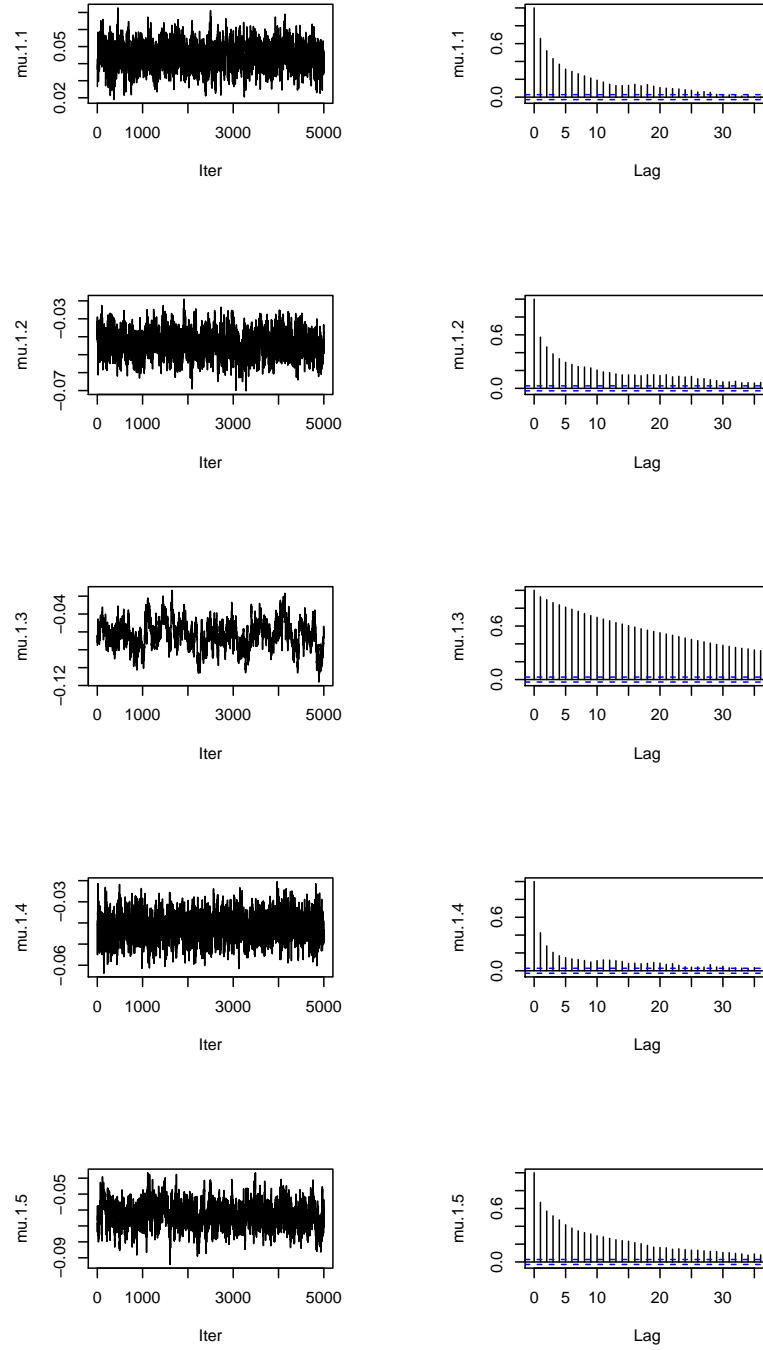


Figure 1: Traceplots and Autocorrelation plots for cluster means

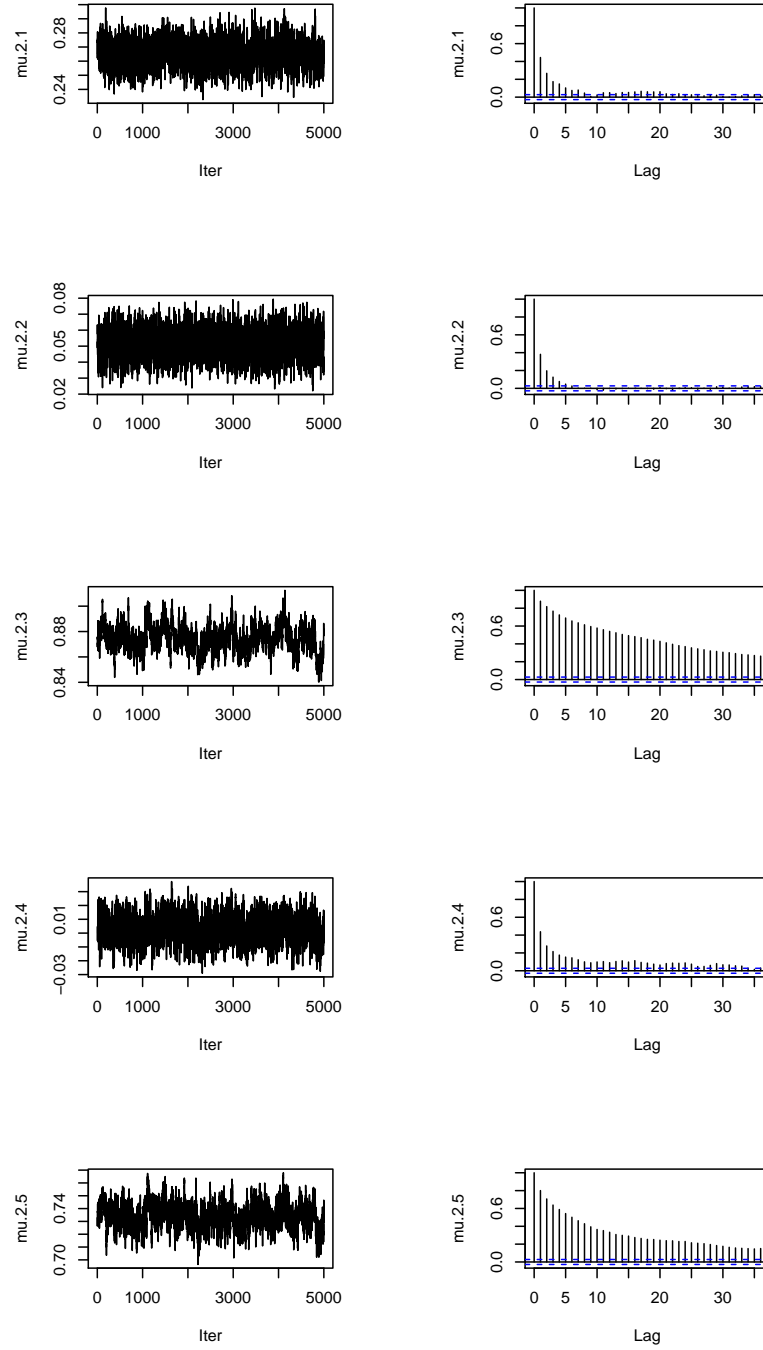


Figure 2: Traceplots and Autocorrelation plots for cluster means

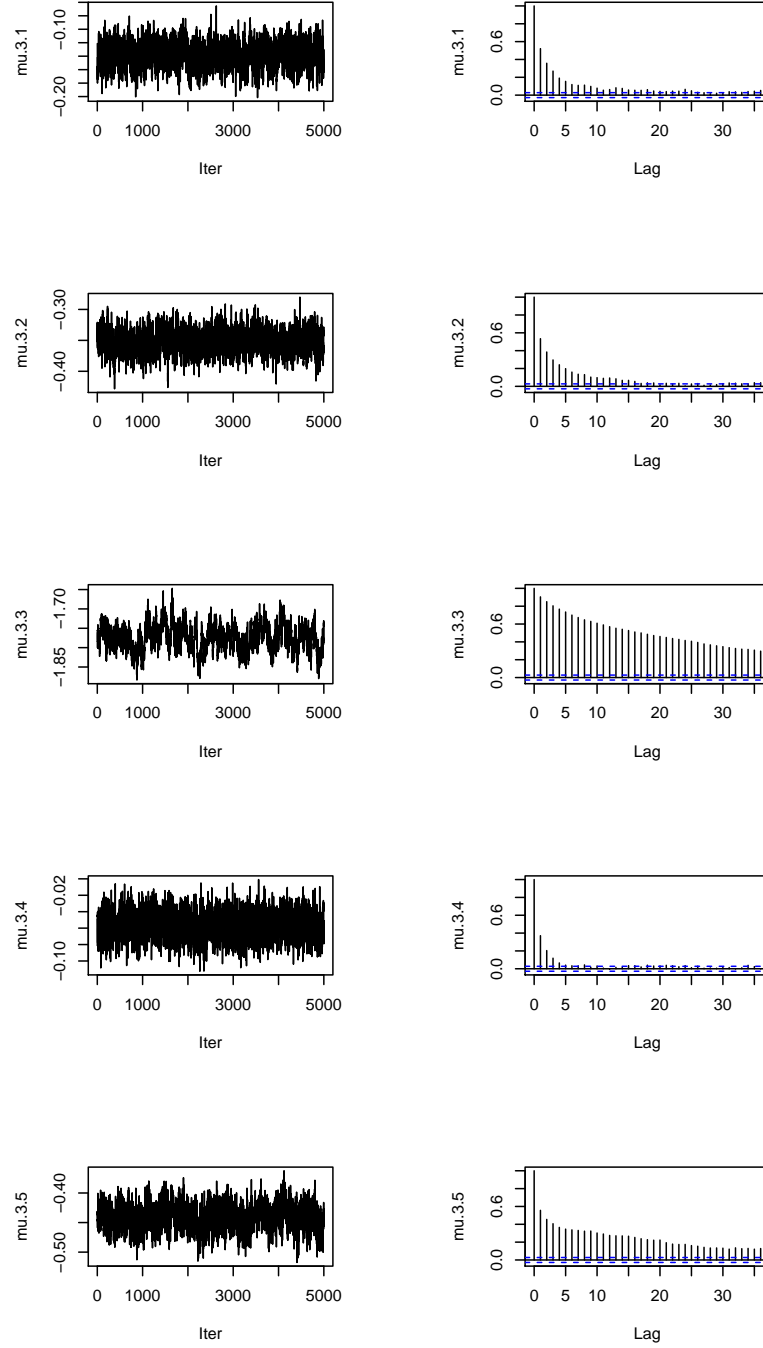


Figure 3: Traceplots and Autocorrelation plots for cluster means

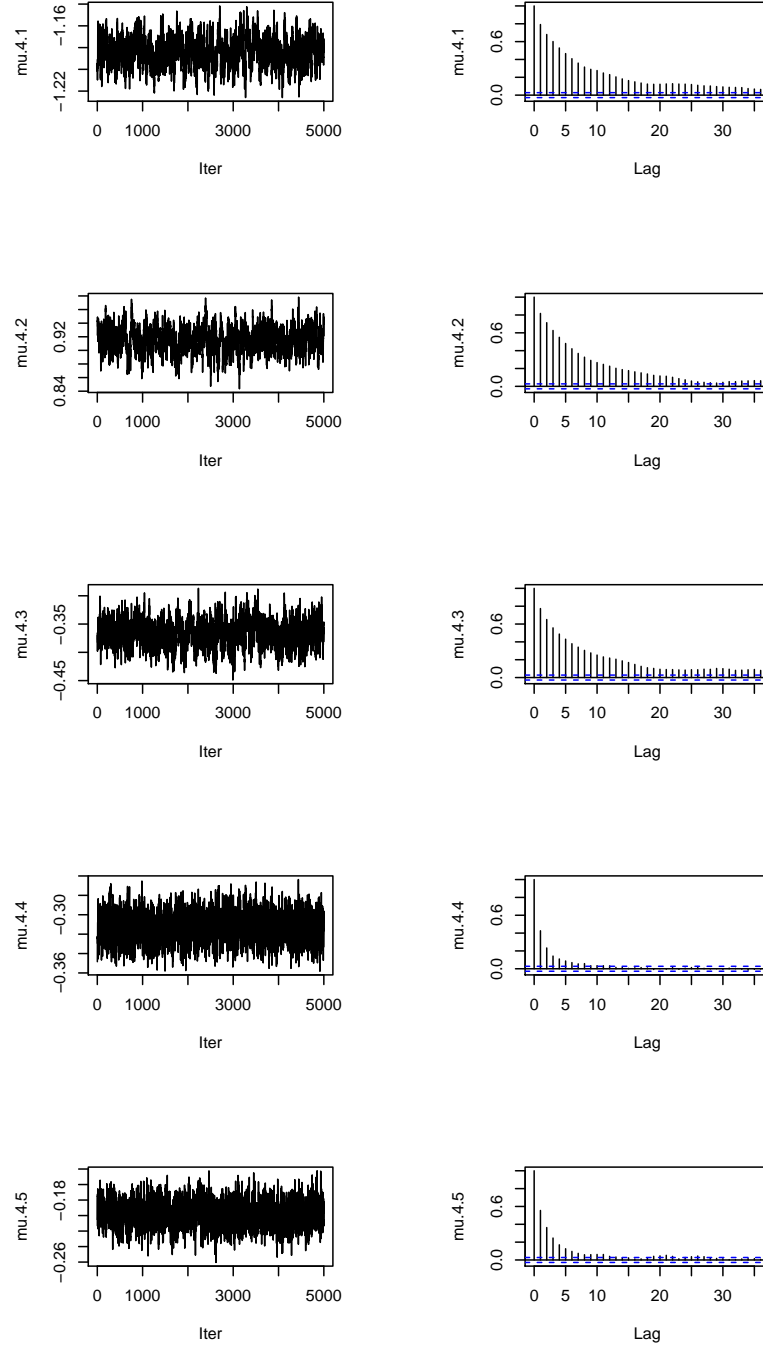


Figure 4: Traceplots and Autocorrelation plots for cluster means

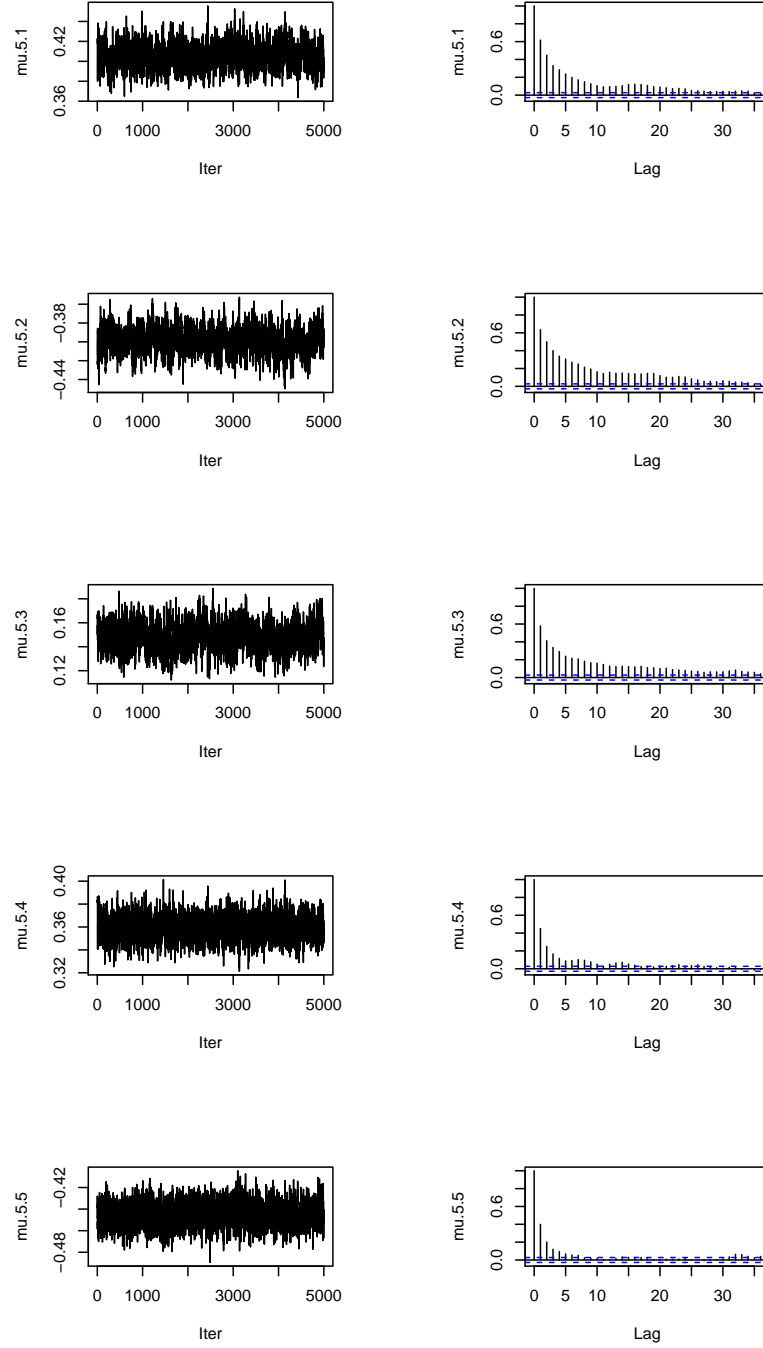


Figure 5: Traceplots and Autocorrelation plots for cluster means

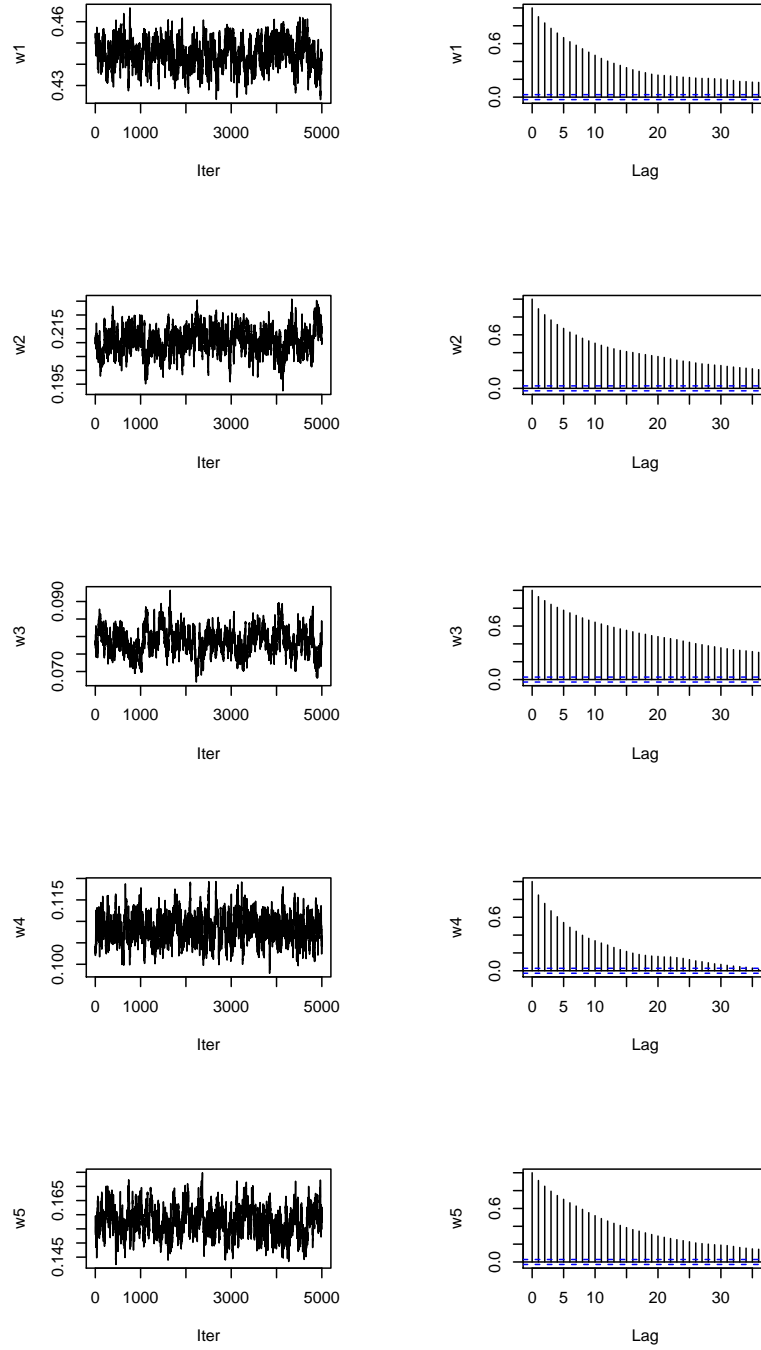


Figure 6: Traceplots and Autocorrelation plots for weights