# Homework #7

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Let  $Y_i$  be the precipitation for observation i and  $X_{ij}$  equal one if OTU j is present in sample i. First, extract the 50 OTU with the largest absolute correlation between  $X_{ij}$  and  $Y_i$ . Then fit a Bayesian linear regression model with precipitation as the response and with these 50 covariates (and an intercept term) using three priors:

- 1. Uninformative Normal Priors:  $\beta_i \sim N(0, 100^2)$
- 2. Hierarchical Normal Priors:  $\beta_i | \tau \sim N(0, \tau^2), \ \tau^2 \sim InvGamma(0.01, 0.01)$
- 3. Bayesian LASSO:  $\beta_i | \tau^2 \sim DE(0, \tau^2), \ \tau^2 \sim InvGamma(0.01, 0.01)$

Compare convergence and the posterior distribution of the regression coefficients under these three priors. In particular, are the same OTU's significant in all three fits?

```
load("~/StatisticsMasters/bayesian/homes.rdata")
# Join OTU dataset with Homes metadata
sorted_data <-
  # Indicator if OTU is present
  as.data.frame(ifelse(OTU > 0, 1, 0)) %>%
  rownames to column(var = "ID") %>%
  # data cleansing
  mutate(
   ID = as.integer(str_remove(ID, ".I"))
  ) %>%
  # join with metadata and sort by ids
  inner_join(homes, by = "ID") %>%
  arrange(ID)
X <- sorted_data %>% select(starts_with("OTU")) %>% as.matrix()
Y <- sorted_data %>% select(MeanAnnualPrecipitation) %>% as.matrix()
# calculate top 50 OTUs by absolute correlation with rainfall
top otu <-
  as.data.frame(cor(X, Y)) %>%
   rownames_to_column(var = "OTU") %>%
   rename(corr = MeanAnnualPrecipitation) %>%
    arrange(desc(abs(corr))) %>%
   head(n = 50) \%
    select("OTU")
```

```
## Warning in cor(X, Y): the standard deviation is zero
# Put the data in JAGS format
X <-</pre>
```

```
sorted_data %>%
    #mutate(intercept = 0) %>%
    #select(intercept, top_otu$OTU) %>%
    select(top_otu$OTU) %>%
    as.matrix()
Y <- sorted data %>% select(MeanAnnualPrecipitation)
Y <- Y$MeanAnnualPrecipitation
# utility function to union the output of JAGS
unionJagsOutput <- function(jags_data, names) {</pre>
  colnames(jags_data[[1]]) <- names</pre>
  colnames(jags_data[[2]]) <- names</pre>
  return (
    jags_data[[1]] %>%
      as_tibble() %>%
      mutate(chain = "1", row_num = row_number()) %>%
      pivot_longer(starts_with("OTU"), names_to = "var", values_to = "value") %%
      union_all(
        jags_data[[2]] %>%
        as_tibble() %>%
        mutate(chain = "2", row_num = row_number()) %>%
        pivot_longer(starts_with("OTU"), names_to = "var", values_to = "value")
 )
}
convergenceDiags <- function(jags_data, names) {</pre>
 p1 <-
    unionJagsOutput(jags_data, names) %>%
      ggplot(aes(x = row_num, y = value, color = chain)) +
        geom_line() +
        facet_wrap(~var, ncol = 5) +
        labs(x = "Iteration", y = "Posterior Value") +
        ggtitle("Trace of OTU Covariates")
  # Geweke Statistic
 p3 <- geweke.diag(jags_data)
 list(p1 = p1, p3 = p3)
}
```

# Fitting the Models

Let's fit our different Models. First, some setup though.

```
n <- length(Y)
p <- ncol(X)

data <- list(Y=Y,X=X,n=n,p=p)
names <- colnames(X)</pre>
```

```
params <- c("beta")

# Settings (automatically calculates the number of iterations needed based on inputs)

nBurn <- 10000
nChains <- 2
nSave <- 4000
nThin <- 10
nIter <- ceiling((nSave*nThin)/nChains)</pre>
```

#### **Uninformative Normal Prior**

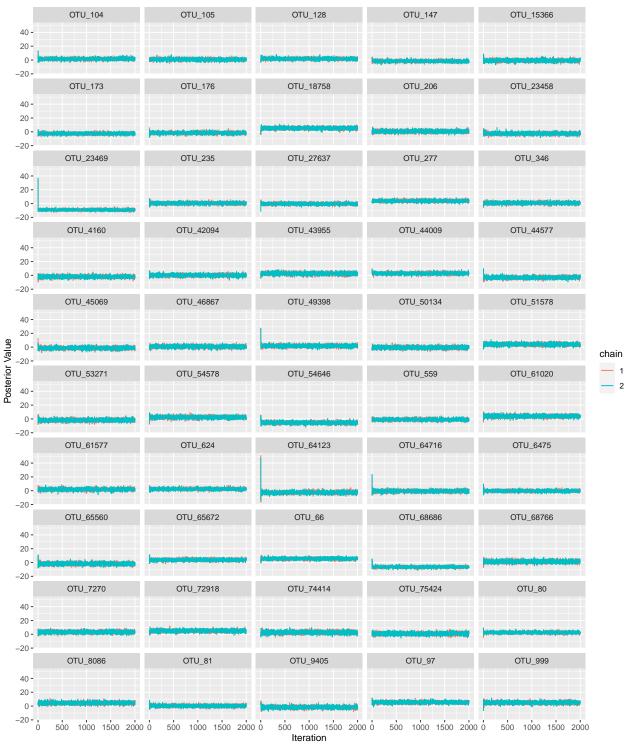
```
\begin{split} \beta_j &\sim N(0,100^2) \\ \text{model\_string1} &<- \text{textConnection}(\text{"model}\{\\ &\# \text{Likelihood} \\ \text{for}(\text{i in 1:n})\{\\ &Y[\text{i}] \sim \text{dnorm}(\text{alpha} + \text{inprod}(\text{X[i,]}, \text{beta[]}), \text{taue}) \\ \}\\ &\# \text{Priors} \\ \text{for}(\text{j in 1:p})\{\\ &\text{beta[j]} \sim \text{dnorm}(0,0.01) \\ \}\\ &\text{alpha} \sim \text{dnorm}(0,0.01) \\ &\text{taue} \sim \text{dgamma}(0.1,0.1) \\ \}") \\ \\ \text{model} &<- \text{jags.model}(\text{model\_string1}, \text{data=data,n.chains=nChains,quiet=TRUE}) \\ &\text{update}(\text{model}, \text{burn=nBurn,progress.bar="none"}) \\ &\text{samples1} &<- \text{coda.samples}(\text{model,variable.names=params,thin=nThin,n.iter=nIter,progress.bar="none"}) \end{split}
```

#### Convergence

```
convergenceDiags(samples1, names)
```

## \$p1





```
##
## $p3
## $p3[[1]]
##
## Fraction in 1st window = 0.1
## Fraction in 2nd window = 0.5
```

```
##
               beta[2]
                                              beta[5]
                         beta[3]
                                    beta[4]
                                                        beta[6]
##
     beta[1]
                                                                   beta[7]
                                                                             beta[8]
##
  -1.896553 -1.213712 -0.790650 -0.968541 -0.087435 -0.005671
                                                                  0.405580
                                                                            0.717480
             beta[10] beta[11]
                                  beta[12]
                                             beta[13]
                                                       beta[14]
                                                                  beta[15]
                                                                            beta[16]
##
     beta[9]
##
    0.765891 -1.151549 -0.317467
                                   2.994067 -0.281611
                                                       0.692229
                                                                  0.074587 -0.797158
                                  beta[20]
                                             beta[21] beta[22]
##
    beta[17]
             beta[18]
                        beta[19]
                                                                  beta[23]
                                                                            beta[24]
    0.369532 -0.047323
                        1.766071 -0.175980
                                             0.611209 1.157035 -0.006498 -0.669323
##
    beta[25]
              beta[26]
                        beta[27]
                                   beta[28]
                                             beta[29]
                                                       beta[30]
                                                                  beta[31]
                                                                            beta[32]
  -0.885826 -1.334443
                        1.234013
                                  0.291985 -0.535353 -1.421727
                                                                  2.224038
                                                                            0.053253
##
    beta[33]
              beta[34]
                        beta[35]
                                   beta[36]
                                             beta[37]
                                                       beta[38]
                                                                  beta[39]
                                                                            beta[40]
  -0.481938 -0.896334
                        0.723477
                                   0.532980
                                             1.110954 -1.648406
                                                                  0.423094
                                                                            1.424063
    beta[41]
              beta[42]
                        beta[43]
##
                                   beta[44]
                                             beta[45]
                                                       beta[46]
                                                                  beta[47]
                                                                            beta[48]
              0.299436 -0.746968 -0.356495
##
    0.752894
                                             0.009525
                                                       0.892394 -0.851871
                                                                            0.821191
    beta[49]
##
              beta[50]
##
    0.751628
              0.467520
##
##
## $p3[[2]]
##
## Fraction in 1st window = 0.1
## Fraction in 2nd window = 0.5
##
##
     beta[1]
               beta[2]
                         beta[3]
                                    beta[4]
                                              beta[5]
                                                        beta[6]
                                                                   beta[7]
                                                                             beta[8]
    0.175118 -0.296487 -1.809555
                                  0.723186
                                             0.161235 -1.694785
                                                                  1.563892
                                                                            0.770586
##
##
    beta[9]
             beta[10]
                        beta[11]
                                   beta[12]
                                             beta[13]
                                                       beta[14]
                                                                  beta[15]
                                                                            beta[16]
    0.520916 -0.608995
                        0.096903
                                   0.181433 -0.380354
                                                       0.386511
                                                                  0.599666 -0.647586
    beta[17]
             beta[18]
                        beta[19]
                                   beta[20]
                                             beta[21]
                                                       beta[22]
                                                                  beta[23]
##
                                                                            beta[24]
                                  0.846076
  -0.003173 -0.424802
                        0.343090
                                             0.224883 -2.324151 -0.168237
                                                                            0.409611
    beta[25] beta[26]
                        beta[27]
                                   beta[28]
                                             beta[29]
                                                      beta[30]
                                                                  beta[31]
                                                                            beta[32]
##
   0.334971 -0.541726
                        1.030561 -1.824041 -0.413188
                                                       0.935040
                                                                  0.217605 -0.197126
##
    beta[33]
             beta[34]
                        beta[35]
                                   beta[36]
                                             beta[37]
                                                       beta[38]
                                                                  beta[39]
                                                                            beta[40]
##
   0.861667 -1.041956
                        0.964948
                                   1.431119 -1.524896 -0.717013
                                                                  0.766135
                                                                            1.313138
##
   beta[41]
              beta[42]
                        beta[43]
                                   beta[44]
                                             beta[45]
                                                       beta[46]
                                                                  beta[47]
                                                                            beta[48]
   0.568614
                        0.591903 -0.164032 0.354550 -1.456377
##
              0.761285
                                                                  0.632699
                                                                            0.296381
##
    beta[49]
              beta[50]
  0.765585
              0.977798
# gelmen-rubin statistics
gelman.diag(samples1)$psrf %>%
      kable(
        caption = "Gelman-Rubin Statistics for convergence"
      kable_styling(full_width = T, bootstrap_options = "striped", latex_options = "hold_position")
```

According to the Gelman-Rubin diagnostics, all the coefficients converge. The Geweke statistics show convergence and the Trace plots support this conclusion.

#### **Hierarchical Normal Prior**

```
\beta_j | \tau \sim N(0, \tau^2), \ \tau^2 \sim InvGamma(0.01, 0.01) \texttt{model\_string2} < - \ \texttt{textConnection("model{} } \texttt{Likelihood} \texttt{for(i in 1:n){}}
```

```
Y[i] ~ dnorm(alpha + inprod(X[i,], beta[]), taue)
}
# Priors
for(j in 1:p){
    beta[j] ~ dnorm(0, taub)
}
alpha ~ dnorm(0,0.01)
taue ~ dgamma(0.01,0.01)
taub ~ dgamma(0.01,0.01)
}")

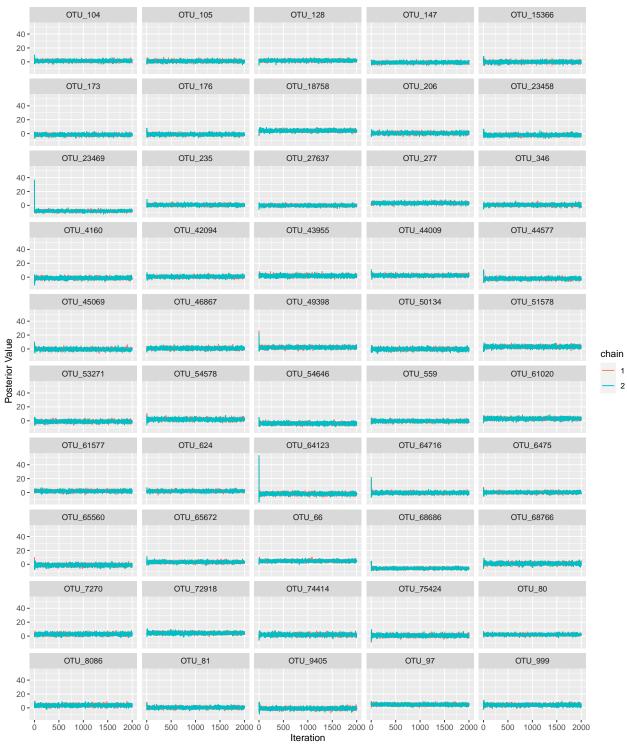
model <- jags.model(model_string2,data=data,n.chains=nChains,quiet=TRUE)
update(model,burn=nBurn,progress.bar="none")
samples2 <- coda.samples(model,variable.names=params,thin=nThin,n.iter=nIter, progress.bar="none")</pre>
```

### Convergence

```
convergenceDiags(samples2, names)
```

## \$p1





```
##
## $p3
## $p3[[1]]
##
## Fraction in 1st window = 0.1
## Fraction in 2nd window = 0.5
```

```
##
   beta[1] beta[2] beta[3] beta[4]
                                     beta[5] beta[6] beta[7] beta[8]
## -0.66965 -0.94309 0.90865 -0.52303 1.07685 0.02619 -0.21639 0.73369
  beta[9] beta[10] beta[11] beta[12] beta[13] beta[14] beta[15] beta[16]
## -1.53264 -0.27072 -1.94402 -0.02818 0.23027 -1.13353 1.08638 -0.67612
## beta[17] beta[18] beta[19] beta[20] beta[21] beta[22] beta[23] beta[24]
   1.12102 -1.23320 1.28846 0.17880 0.81877 -0.48056 0.98002 -0.79962
## beta[25] beta[26] beta[27] beta[28] beta[29] beta[30] beta[31] beta[32]
   0.02872 -0.67483 0.28743 1.23849 -0.01756 -0.40658 1.68827 -1.22907
## beta[33] beta[34] beta[35] beta[36] beta[37] beta[38] beta[39] beta[40]
## -0.83942 -1.18204 -0.07101 -0.38051 0.77693 0.98282 -0.79220
## beta[41] beta[42] beta[43] beta[44] beta[45] beta[46] beta[47] beta[48]
   1.36865 0.59148 -0.20002 1.50186 -0.77148 -0.19332 0.52790 0.40067
## beta[49] beta[50]
   0.57557 0.82229
##
##
## $p3[[2]]
##
## Fraction in 1st window = 0.1
## Fraction in 2nd window = 0.5
   beta[1] beta[2] beta[3] beta[4]
                                       beta[5] beta[6]
                                                       beta[7]
## -1.24956 -1.35209 -0.58743 -0.20020 1.65518 0.46866 0.21372
   beta[9] beta[10] beta[11] beta[12] beta[13] beta[14] beta[15] beta[16]
  0.43701 -0.98510 0.66596 0.53886 0.36724 -0.56442 0.31414 -0.76612
## beta[17] beta[18] beta[19] beta[20] beta[21] beta[22] beta[23] beta[24]
   1.51630 0.20599 0.11890 -1.71055 1.47626 1.67426 -0.35537 -0.02050
## beta[25] beta[26] beta[27] beta[28] beta[29] beta[30] beta[31] beta[32]
## -0.57090 -0.46876 -0.99425 2.24709 -1.56601 1.50490 0.63404 -0.92066
## beta[33] beta[34] beta[35] beta[36] beta[37] beta[38] beta[39] beta[40]
## -0.08511 0.80985 0.14482 -0.51318 0.83272 -1.43496 -0.70725 -0.54324
## beta[41] beta[42] beta[43] beta[44] beta[45] beta[46] beta[47] beta[48]
  1.45102 0.32094 -0.99881 -1.21424 0.72975 0.90255 -1.21450 -0.33531
## beta[49] beta[50]
   1.13153 1.52123
gelman.diag(samples2)$psrf %>%
        caption = "Gelman-Rubin Statistics for convergence"
     kable_styling(full_width = T, bootstrap_options = "striped", latex_options = "hold_position")
```

According to the Gelman-Rubin diagnostics, all the coefficients converge. The Geweke statistics show convergence and the Trace plots support this conclusion.

## Bayesian LASSO

```
\begin{split} \beta_{j}|\tau^{2} \sim DE(0,\tau^{2}), \ \tau^{2} \sim InvGamma(0.01,0.01) \\ \text{model\_string3} &\leftarrow \text{textConnection("model{} \\ & \text{\# Likelihood} \\ & \text{for(i in 1:n){}} \\ & \text{Y[i]} \sim \text{dnorm(alpha + inprod(X[i,], beta[]), taue)} \end{split}
```

```
# Priors
for(j in 1:p){
    beta[j] ~ ddexp(0, taub)
}
alpha ~ dnorm(0,0.01)
taue ~ dgamma(0.01,0.01)
taub ~ dgamma(0.01,0.01)
}")

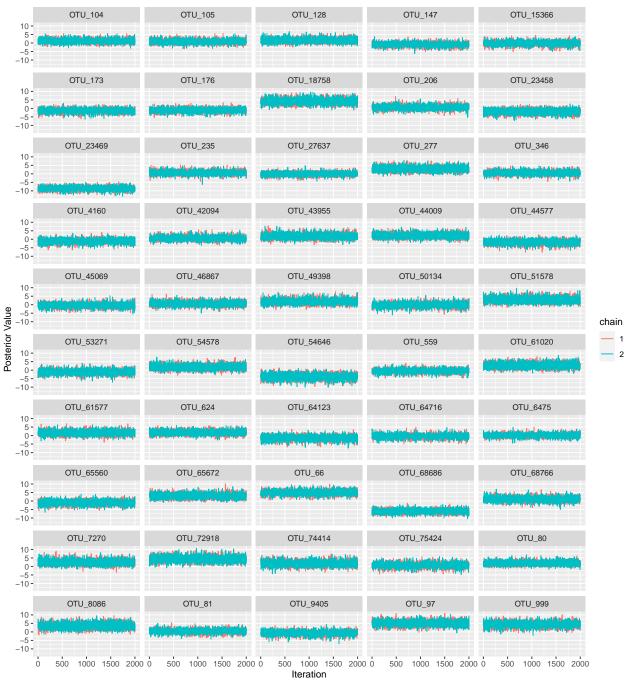
model <- jags.model(model_string3,data=data,n.chains=nChains,quiet=TRUE)
update(model,burn=nBurn,progress.bar="none")
samples3 <- coda.samples(model,variable.names=params,thin=nThin,n.iter=nIter, progress.bar="none")</pre>
```

#### Convergence

```
convergenceDiags(samples3, names)
```

## \$p1





```
##
## $p3
## $p3[[1]]
##
## Fraction in 1st window = 0.1
## Fraction in 2nd window = 0.5
##
## beta[1] beta[2] beta[3] beta[4] beta[5] beta[6] beta[7] beta[8]
## 0.91710 1.35274 -0.33915 -1.58368 0.15422 0.30901 -0.42904 -0.15590
## beta[9] beta[10] beta[11] beta[12] beta[13] beta[14] beta[15] beta[16]
```

```
0.50199 -1.13194 -1.57502 0.28662 -1.32465 0.16800 1.07174 0.44354
## beta[17] beta[18] beta[19] beta[20] beta[21] beta[22] beta[23] beta[24]
  0.01009 0.39073 -1.57967 0.21305 -1.11677 0.52895 -0.02012
## beta[25] beta[26] beta[27] beta[28] beta[29] beta[30] beta[31] beta[32]
  0.36720 -1.61691 0.67864 0.20742 -0.13784 0.26706
                                                          0.50668
## beta[33] beta[34] beta[35] beta[36] beta[37] beta[38] beta[39] beta[40]
   1.12091 0.15696 -0.11362 -0.02135 0.36963 -1.47267 0.75380
## beta[41] beta[42] beta[43] beta[44] beta[45] beta[46] beta[47] beta[48]
## -2.81605 0.75032 -0.98050 1.57712 -0.67569 0.08521 -1.30521
## beta[49] beta[50]
## -1.13099 -1.43491
##
##
## $p3[[2]]
##
## Fraction in 1st window = 0.1
## Fraction in 2nd window = 0.5
##
               beta[2]
                                             beta[5]
##
     beta[1]
                         beta[3]
                                   beta[4]
                                                        beta[6]
                                                                  beta[7]
                                                                            beta[8]
##
  -0.307293
              0.528643 -0.693345 -1.225787
                                             1.806405 -1.118417
                                                                 0.065333
                                                                           1.312381
##
    beta[9]
              beta[10]
                        beta[11]
                                  beta[12]
                                             beta[13]
                                                       beta[14]
                                                                 beta[15]
                                                                           beta[16]
   1.452802 -1.023124
                        1.344375 -0.217658
                                            0.666612 -1.350960
                                                                 0.184612 -0.083585
##
                                            beta[21]
                                                                 beta[23]
##
   beta[17]
              beta[18]
                        beta[19]
                                  beta[20]
                                                       beta[22]
                                                                           beta[24]
##
   0.665358
              1.023250 -1.212197 -1.158831 -2.577788
                                                       1.038092
                                                                 0.678531 -0.528886
##
   beta[25]
             beta[26]
                        beta[27]
                                  beta[28]
                                            beta[29]
                                                       beta[30]
                                                                 beta[31]
                                                                           beta[32]
## -0.933813 -0.741929
                        0.227717
                                  0.061612 -0.849049
                                                       0.507283
                                                                 0.924021
                                                                           0.111097
   beta[33]
              beta[34]
                        beta[35]
                                  beta[36]
                                             beta[37]
                                                                 beta[39]
##
                                                       beta[38]
                                                                           beta[40]
## -0.859758
              0.609015 -0.057646
                                  1.744474
                                            0.090916
                                                       0.138012
                                                                 0.976446
                                                                           0.166251
                                            beta[45]
  beta[41]
             beta[42]
                        beta[43]
                                  beta[44]
                                                       beta[46]
                                                                 beta[47]
                                                                           beta[48]
## -0.370009 -1.665621
                        1.679021
                                  0.364750
                                            1.866124 -1.037856 -2.118496 -0.007364
   beta[49]
              beta[50]
   0.304895
             1.507102
gelman.diag(samples3)$psrf %>%
      kable(
        caption = "Gelman-Rubin Statistics for convergence"
      kable_styling(full_width = T, bootstrap_options = "striped", latex_options = "hold_position")
```

According to the Gelman-Rubin diagnostics, all the coefficients converge. There are a few covariates that don't show signs of convergence in the Geweke Statistics; however the Trace plots show that there does appear to be convergence.

#### Plot Comparison

```
getDensity <- function(jags_data, names) {
   return (
    unionJagsOutput(jags_data, names) %>%
       group_by(var) %>%
       summarise(den_x = density(value)$x, den_y = density(value)$y)
   )
}
```

```
d1 <- getDensity(samples1, names) %>% mutate(prior = "uninformative")

## `summarise()` regrouping output by 'var' (override with `.groups` argument)

d2 <- getDensity(samples2, names) %>% mutate(prior = "Hierarchical Gaussian")

## `summarise()` regrouping output by 'var' (override with `.groups` argument)

d3 <- getDensity(samples3, names) %>% mutate(prior = "BLASSO")

## `summarise()` regrouping output by 'var' (override with `.groups` argument)

d_all <- union_all(d1, d2) %>% union_all(d3)

d_all %>%
    ggplot(aes(x = den_x, y = den_y, color = prior)) +
    geom_line() +
    geom_vline(xintercept = 0) +
    facet_wrap(-var, ncol = 5) +
    labs(x = expression(beta), y = "Posterior Density") +
    ggtitle("Comparing Posterior Densities across Priors")
```



There does not appear to be a big difference in the posterior distributions with different priors. Since the density lines have similar peaks, it does appear that these 50 OTUs are significant in all three fits.

Table 1: Gelman-Rubin Statistics for convergence

Table 1: Gelman-Rubin Statistics for convergence		
	Point est.	Upper C.I.
beta[1]	0.9998898	0.9999035
beta[2]	0.9995174	0.9995746
beta[3]	1.0015941	1.0047975
beta[4]	1.0002068	1.0014766
beta[5]	1.0041319	1.0201044
beta[6]	1.0001827	1.0027766
beta[7]	0.9998290	1.0006340
beta[8]	0.9997649	1.0001801
beta[9]	1.0009007	1.0048072
beta[10]	1.0011096	1.0011128
beta[11]	0.9996496	0.9997166
beta[12]	1.0021696	1.0126733
beta[13]	1.0013651	1.0079439
beta[14]	1.0013746	1.0047879
beta[15]	1.0013702	1.0082472
beta[16]	1.0004396	1.0040436
beta[17]	1.0018577	1.0091084
beta[18]	1.0015460	1.0032661
beta[19]	1.0006072	1.0020264
beta[20]	0.9998971	1.0006382
beta[21]	1.0021234	1.0042546
beta[22]	1.0008221	1.0037484
beta[23]	1.0012062	1.0023671
beta[24]	1.0000866	1.0015885
beta[25]	1.0005783	1.0028697
beta[26]	0.9998669	1.0008602
beta[27]	0.9998072	0.9998812
beta[28]	0.9997646	0.9997963
beta[29]	1.0011571	1.0027501
beta[30]	1.0015317	1.0083468
beta[31]	1.0008459	1.0030394
beta[32]	0.9996095	1.0000181
beta[33]	1.0008809	1.0058429
beta[34]	0.9997390	0.9997432
beta[35]	0.9996342	0.9996896
beta[36]	1.0010717	1.0010718
beta[37]	1.0020561	1.0115271
beta[38]	1.0025408	1.0138152
beta[39]	1.0025400	1.0050998
beta[40]	1.0002601	1.0006205
beta[41]	1.0014503	1.0014916
beta[42]	1.0014303	1.0078389
beta[43]	1.0012381	1.0190949
beta[43] beta[44]	1.0036001	1.0008558
beta[44] beta[45]	1.0002560	1.0033896
r j	0.9996846	
beta[46]		1.0000627
beta[47]	1.0001655	1.0024471
beta[48]	0.9995722	0.9997321
beta[49]	1.0013658	1.0032060
beta[50]	1.0004985	1.0016856

Table 2: Gelman-Rubin Statistics for convergence

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	Point est.	Upper C.I.	
beta[1]	1.0002939	1.0034722	
beta[2]	0.9997115	0.9998522	
beta[3]	1.0014599	1.0087745	
beta[4]	0.9997114	1.0002225	
beta[5]	1.0026353	1.0123030	
beta[6]	1.0022969	1.0120532	
beta[7]	1.0009612	1.0067850	
beta[8]	0.9997323	1.0006214	
beta[9]	1.0045841	1.0187501	
beta[10]	1.0005394	1.0005794	
beta[11]	0.9995631	0.9997888	
beta[12]	1.0037335	1.0196079	
beta[13]	1.0000874	1.0018506	
beta[14]	1.0037017	1.0199265	
beta[15]	0.9996014	0.9996054	
beta[16]	1.0022449	1.0031019	
beta[17]	1.0012419	1.0025523	
beta[18]	1.0002237	1.0002267	
beta[19]	0.9995268	0.9996345	
beta[20]	1.0000272	1.0000511	
beta[21]	0.9998184	1.0007431	
beta[22]	1.0024521	1.0129253	
beta[23]	1.0001287	1.0005990	
beta[24]	1.0001965	1.0024613	
beta[25]	0.9996194	0.9996321	
beta[26]	1.0001340	1.0020879	
beta[27]	1.0012172	1.0080518	
beta[28]	1.0027133	1.0129422	
beta[29]	1.0006939	1.0027822	
beta[30]	1.0030644	1.0160363	
beta[31]	1.0010859	1.0032557	
beta[32]	1.0006903	1.0039346	
beta[33]	1.0011113	1.0016476	
beta[34]	1.0010944	1.0034625	
beta[35]	1.0000604	1.0001676	
beta[36]	1.0035959	1.0044636	
beta[37]	1.0012050	1.0033896	
beta[38]	1.0007778	1.0015849	
beta[39]	1.0002442	1.0031910	
beta[40]	0.9996104	0.9996174	
beta[41]	1.0032251	1.0127006	
beta[42]	1.0006970	1.0045176	
beta[43]	1.0003703	1.0020619	
beta[44]	1.0015913	1.0065665	
beta[45]	1.0004183	1.0040525	
beta[46]	0.9996025	0.9997657	
beta[47]	0.9995088	0.9995125	
beta[48]	0.9996200	0.9996281	
beta[49]	0.9996637	1.0001630	
beta[50]	1.0001644	1.0028260	
17.71			

Table 3: Gelman-Rubin Statistics for convergence

Table 3: Gelman-Rubin Statistics for convergence				
	Point est.	Upper C.I.		
_beta[1]	1.0011390	1.0067760		
beta[2]	1.0005043	1.0015345		
_beta[3]	1.0000594	1.0009836		
_beta[4]	0.9996640	0.9998131		
beta[5]	0.9996688	0.9996689		
beta[6]	1.0004854	1.0042891		
beta[7]	1.0008989	1.0042929		
beta[8]	0.9999275	1.0014279		
beta[9]	1.0009779	1.0052391		
beta[10]	0.9998478	1.0011251		
beta[11]	1.0003438	1.0035868		
beta[12]	0.9996612	1.0001605		
beta[13]	1.0017458	1.0101338		
beta[14]	1.0016487	1.0098900		
beta[15]	1.0004608	1.0012426		
beta[16]	0.9999232	1.0014199		
beta[17]	1.0021813	1.0052303		
beta[18]	1.0007954	1.0010367		
beta[19]	0.9998173	0.9999427		
beta[20]	1.0022178	1.0091540		
beta[21]	1.0003848	1.0037324		
beta[22]	1.0039876	1.0214503		
beta[23]	1.0003589	1.0032636		
beta[24]	1.0003291	1.0031533		
beta[25]	1.0009061	1.0021126		
beta[26]	0.9999043	1.0014277		
beta[27]	0.9997144	1.0004479		
beta[28]	1.0001305	1.0010908		
beta[29]	1.0005179	1.0044060		
beta[30]	1.0016870	1.0087791		
beta[31]	1.0004518	1.0013284		
beta[32]	0.9997001	0.9999314		
beta[33]	1.0005309	1.0017370		
beta[34]	1.0016111	1.0084702		
beta[35]	1.0032699	1.0088491		
beta[36]	0.9999092	1.0002556		
beta[37]	1.0013795	1.0029459		
beta[38]	1.0003767	1.0013927		
beta[39]	1.0006949	1.0051626		
beta[40]	1.0027714	1.0129753		
beta[41]	1.0023044	1.0130794		
beta[42]	1.0015353	1.0092630		
beta[43]	1.0015712	1.0044908		
beta[44]	0.9995818	0.9997061		
beta[45]	1.0000231	1.0019353		
beta[46]	1.0063096	1.0255429		
beta[47]	1.0002741	1.0029486		
beta[48]	1.0020472	1.0031674		
beta[49]	1.0052263	1.0213349		
beta[50]	1.0032203	1.0152344		
beta[90]	1.0021009	1.01044		