Lab. 1: Introduction to Bayesian Statistics

Getting R markdown working.

Objectives:

- Obtain a summary of the course and its objectives
- Install software
- Configure R and RStudio
- Configure R Markdown
- Make a working R markdown document

Tasks

- 1. Install Software
 - a. Install Latex (MikTex for PC) https://www.latex-project.org/get/ (Get full distribution)
 - b. Install R https://cran.r-project.org
 - c. Install RStudio https://www.rstudio.com/products/rstudio/download2/
 - d. Install Jags https://sourceforge.net/projects/mcmc-jags/files/JAGS/4.x/
 - e. Install OpenBUGS (PC only) http://www.openbugs.net/w/Downloads
 - f. Install the R package rstan https://mc-stan.org/rstan/
 - g. Install the Intro2R package from GITHUB. Detailed instructions are given below:

Introduction

All of the statistics courses I teach use R to a large degree, I am developing a package (Intro2R) that is largely dedicated to MATH 4753. However, much that is contained in the package is applicable to all those learning R and that includes DSA 5403.

Intro2R

To get the package working you will need to install dependencies! On the R command line (internet-connected) copy and paste the following code then hit "enter":-

install.packages(c("ggplot2", "tidyverse", "dplyr", "data.table", "prettydoc", "readxl", "stringr", "purrr", "s20x", "gpairs", "boot", "shiny", "MCMCpack", "ggmcmc", "coda", "plotly", "roxygen2", "devtools", "usethis", "rstan"), type = "binary", quiet = TRUE, dependencies = TRUE)

Now copy and paste the following line:

devtools::install_github("MATHSTATSOU/Intro2R",dependencies = "Imports", upgrade = TRUE, force = TRUE,build_vignettes = TRUE)

If all goes to plan you will have the latest Intro2R installed.

On the command line copy and paste:

help(package = Intro2R)

Now click on the link "User guides ..." and view lab 1.

You will notice that there is a lot more information.

- 2. Learn how to make and use R markdown
 - a. Make a new R Markdown document using the New File menu or Alt+F, F, M
 - b. Call the file Lab 1
 - c. Open http://rmarkdown.rstudio.com/lesson-1.html
 - d. Save the Cheatsheet and reference guide on the above web page at the bottom or
 - i. https://www.rstudio.com/wp-content/uploads/2016/03/rmarkdown-cheatsheet-2.0.pdf
 - ii. https://www.rstudio.com/wp-content/uploads/2015/03/rmarkdown-reference.pdf
 - iii. http://rmarkdown.rstudio.com/lesson-15.html
 - e. Using the cheat sheets or reference guides find out how to place web links into the document.
 - f. You will soon make knitted html, etc documents for this lab.
 - g. Place all the links above in the RMD document (Lab 1.RMD)
- 3. Learn how to make Latex formulae use \$\$ \$\$, or inline \$ \$ see
 https://www.sharelatex.com/learn/Learn LaTeX in 30 minutes#!#Adding math to LaTeX
- 4. Place the following formulae in the RMD document using Latex

a.
$$(x+a)^n = \sum_{k=0}^n \binom{n}{k} x^k a^{n-k}$$

b.
$$(1+x)^n = 1 + \frac{nx}{1!} + \frac{n(n-1)x^2}{2!} + \cdots$$

c.
$$f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right)$$

d.
$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$
, $-\infty < x < \infty$

- 5. Use rstan and the files supplied on CANVAS for Example 1: basic.stan, basic.R and DDT.csv and create a histogram of mu. Do this by using an R chunk in lab 1.RMD, you may copy the relevant code from the files supplied (Use the option values as supplied). The CANVAS page is called "Bayesian Computation" https://canvas.ou.edu/courses/231426/pages/bayesian-computation
- 6. What is the assessment for this course? Labs, Assignments, Mid-Term, Final
- 7. Place the code chunks into the document as found in lab1.R
- 8. Now remake this document in R markdown with a toc including questions and answers.
- 9. Render the document into html, pdf and word.
- 10. Place all files (4) into Lab 1 drop box according to the CANVAS schedule # End of Lab

Doing Bayesian Data Analysis P(θ|D)

