Applied Bayesian Analysis Assignment 2

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1 Question 1

 ${\rm http://rmarkdown.rstudio.com.}$

1.1 Question 1 a:

Done in the attached paper by hand.

1.2 Question 1 b:

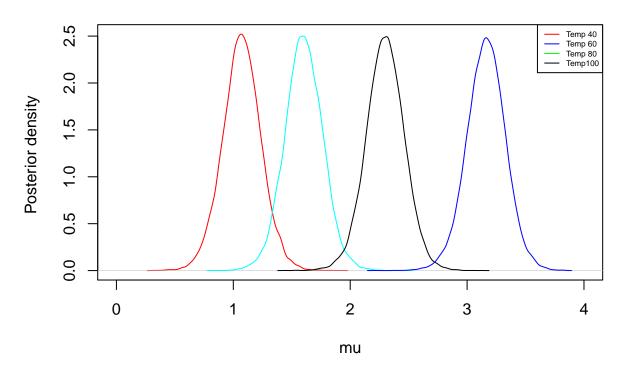
```
# Data
set.seed(25)
nbig<-20000
data = matrix( c( 1.13, 1.75, 2.30, 3.18,
                   1.20, 1.45, 2.15, 3.10,
                    1.00, 1.55 ,2.25, 3.28,
                    0.91, 1.64, 2.40, 3.35,
                    1.05, 1.60, 2.49, 3.12), nrow = 5, byrow = T)
data = as.data.frame(data)
colnames(data) = c("temp40", "temp60", "temp80", "temp100")
attach(data)
Y1<- mean(temp40)
Y2<- mean(temp60)
Y3<- mean(temp80)
Y4<- mean(temp100)
#MCMC Algorithm
mu00<-0
tau00<-1
alp<-1
beta<-1
alp0<-1
beta0<-1
mu1<-rep(0,nbig)</pre>
mu2<-rep(0,nbig)
mu3<-rep(0,nbig)
mu4<-rep(0,nbig)
tau<-rep(0,nbig)</pre>
mu0post1<-rep(0,nbig)</pre>
tau0post1<-rep(0,nbig)</pre>
mu0post2<-rep(0,nbig)</pre>
tau0post2<-rep(0,nbig)
mu0post3<-rep(0,nbig)</pre>
tau0post3<-rep(0,nbig)</pre>
mu0post4<-rep(0,nbig)</pre>
tau0post4<-rep(0,nbig)</pre>
```

```
mu0<-rep(0,nbig)</pre>
tau0<-rep(0,nbig)
mupost00<-rep(0,nbig)</pre>
taupost00<-rep(0,nbig)</pre>
betapost<-rep(0,nbig)</pre>
betapost0<-rep(0,nbig)</pre>
mu0[1]<-1
mu1[1]<-0
mu2[1]<-0
mu3[1]<-0
mu4[1]<-0
tau[1]<-1
tau0[1]<-1
for(i in 2:nbig) {
   muOpost1[i] < -(tau0[i-1]*muO[i-1]+5*tau[i-1]*Y1)/(tau0[i-1]+5*tau[i-1])
   tau0post1[i] \leftarrow tau0[i-1] + tau[i-1] *5
   mu1[i]<-rnorm(1,mu0post1[i],sd=1/sqrt(tau0post1[i]))</pre>
   mu0post2[i] < (tau0[i-1]*mu0[i-1]+5*tau[i-1]*Y2)/(tau0[i-1]+5*tau[i-1])
   tau0post2[i] \leftarrow tau0[i-1] + tau[i-1] *5
   mu2[i] <-rnorm(1, mu0post2[i], sd=1/sqrt(tau0post2[i]))
   mu0post3[i] < (tau0[i-1]*mu0[i-1]+5*tau[i-1]*Y3)/(tau0[i-1]+5*tau[i-1])
   tau0post3[i] \leftarrow tau0[i-1] + tau[i-1] *5
   mu3[i]<-rnorm(1,mu0post3[i],sd=1/sqrt(tau0post3[i]))</pre>
   mu0post4[i] < (tau0[i-1]*mu0[i-1]+5*tau[i-1]*Y4)/(tau0[i-1]+5*tau[i-1])
   tau0post4[i] \leftarrow tau0[i-1] + tau[i-1] *5
   mu4[i]<-rnorm(1,mu0post4[i],sd=1/sqrt(tau0post4[i]))</pre>
   taupost00[i] < -4*tau0[i-1] + tau00
   mu0[i]<-rnorm(1,mupost00[i],1/sqrt(taupost00[i]))</pre>
   alppost0 < -alp0 + (4/2)
   betapost0[i] < -beta0 + (1/2) * (sum((mu1[i]-mu0[i])^2) + sum((mu2[i]-mu0[i])^2) +
                                                           sum((mu3[i]-mu0[i])^2)+sum((mu4[i]-mu0[i])^2))
   tau0[i] <-rgamma(1,alppost0,betapost0[i])</pre>
   alppost < -alp + (5+5+5+5)/2
   betapost[i] \leftarrow beta+(0.5*(sum((temp40-mu1[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i])^2)+sum((temp60-mu2[i]
                                                        sum((temp80-mu3[i])^2)+sum((temp100-mu4[i])^2)))
   tau[i] <-rgamma(1,alppost,betapost[i])</pre>
}
cbind(mu0,mu1,mu2,mu3,mu4,tau,tau0)[1:10,]
##
                                                                     mu2
                                                                                      mu3
                                                                                                       mu4
## [1,] 1.00000000 0.0000000 0.000000 0.000000 1.000000 1.000000
       [2.] -0.67087848 0.9618526 1.073106 1.627497 2.969598 3.567329 0.1406228
## [3,] -0.21803713 0.7974946 1.723503 2.438722 3.146576 7.909098 0.1382672
    [4,] -0.08856949 1.2008003 1.477891 2.461938 3.439468 7.995753 0.2759665
     [5,] 1.74787069 1.0746105 1.959628 2.051584 3.009483 4.157769 1.2478098
##
      [6,] 2.19847692 0.8599432 1.453477 2.384100 3.335221 4.848577 0.5409701
## [7,] 0.49204091 1.0647587 1.817526 2.134459 3.103938 7.224207 0.5538967
## [8,] 0.98798373 1.0414805 1.628266 1.903217 3.223159 7.829289 0.6663553
## [9,] 0.99478290 0.8430916 1.528940 2.620348 3.005581 7.833863 0.2846369
## [10,] 1.67957313 0.9282185 1.471686 1.941989 3.366871 7.140161 1.0701806
```

1.3 Question 1 c:

```
plot(density(mu1[-(1:5)]),type="l", xlab="mu", ylab="Posterior density ",
cex=1.5, xlim=c(0,4), col="red", lty=1, main="Posterior distributions for Each temperature")
lines(density(mu2[-(1:5)]), col="cyan",lty=1)
lines(density(mu3[-(1:5)]),col="black",lty=1)
lines(density(mu4[-(1:5)]),col="blue", lty=1)
legend("topright", c("Temp 40", "Temp 60", "Temp 80", "Temp100"),lty=c(1, 1, 1,1), col=c("red","blue",",")
```

Posterior distributions for Each temperature



We now give summary statistics.

```
#some summary statistics
#for temperature of 40
temp1<-rnorm(nbig,mean=mu1,sd=1/sqrt(tau))</pre>
mean(temp1)
## [1] 1.075937
sd(temp1)
## [1] 0.4081899
quantile(temp1, probs=seq(0,1,0.025)) # can use this for quantiles
##
           0%
                    2.5%
                                  5%
                                           7.5%
                                                        10%
                                                                 12.5%
                                                0.5623692
  -1.1881030
               0.2735042 0.4093063
                                     0.4954395
                                                             0.6164876
##
          15%
                   17.5%
                                 20%
                                          22.5%
                                                        25%
                                                                 27.5%
   0.6626517
               0.7047026 0.7431994
                                     0.7795541 0.8121028
                                                            0.8431112
```

```
32.5%
                                 35%
                                           37.5%
                                                         40%
                                                                  42.5%
##
          30%
##
    0.8721747
               0.8989782 0.9270925
                                      0.9536297 0.9789093
                                                             1.0031758
##
          45%
                    47.5%
                                 50%
                                           52.5%
                                                         55%
                                                                  57.5%
    1.0280829
               1.0542737
                           1.0776098
                                      1.1017753
                                                  1.1270784
                                                              1.1522966
##
##
          60%
                    62.5%
                                 65%
                                           67.5%
                                                         70%
                                                                  72.5%
    1.1768720
               1.1998321
                           1.2244478
                                      1.2517127
                                                  1.2795345
                                                              1.3090601
##
##
                                 80%
          75%
                    77.5%
                                           82.5%
                                                         85%
                                                                  87.5%
                                                  1.4866712
    1.3409364
               1.3741297
                          1.4096922
                                      1.4452089
##
                                                             1.5288213
##
          90%
                    92.5%
                                 95%
                                           97.5%
                                                        100%
   1.5825283
              1.6540241
                          1.7430060
##
                                      1.8905469
                                                 2.8397865
#for temperature of 60
temp2<-rnorm(nbig,mean=mu2,sd=1/sqrt(tau))</pre>
mean(temp2)
## [1] 1.599299
sd(temp2)
## [1] 0.407251
quantile(temp2, probs=seq(0,1,0.025)) # can use this for quantiles
           0%
                                  5%
                                            7.5%
                                                         10%
##
                     2.5%
                                                                  12.5%
               0.8057017
                           0.9404629
##
   -0.9018925
                                      1.0217177
                                                  1.0885434
                                                              1.1407553
##
          15%
                    17.5%
                                 20%
                                           22.5%
                                                         25%
                                                                  27.5%
##
    1.1866114
               1.2282171
                           1.2672095
                                      1.3042119
                                                  1.3368791
                                                              1.3648965
##
          30%
                    32.5%
                                 35%
                                           37.5%
                                                         40%
                                                                  42.5%
##
    1.3926090
               1.4197036
                          1.4464276
                                      1.4699231
                                                 1.4970850
                                                              1.5230949
##
          45%
                    47.5%
                                 50%
                                           52.5%
                                                         55%
                                                                  57.5%
                                                 1.6472966
    1.5482864
               1.5719386
                          1.5954392
                                      1.6215553
                                                             1.6714743
##
##
          60%
                    62.5%
                                 65%
                                           67.5%
                                                         70%
                                                                  72.5%
    1.6980285
               1.7221561
                          1.7488720
                                                  1.8018586
##
                                      1.7758051
                                                              1.8317326
##
          75%
                    77.5%
                                 80%
                                           82.5%
                                                         85%
                                                                  87.5%
               1.8976021 1.9315419
##
    1.8614844
                                      1.9679328
                                                  2.0100466
                                                              2.0525874
##
          90%
                    92.5%
                                 95%
                                           97.5%
                                                        100%
    2.1086761 2.1765653 2.2696366
                                      2.4221266 3.6349408
##
#for temperature of 80
temp3<-rnorm(nbig,mean=mu3,sd=1/sqrt(tau))
mean(temp3)
## [1] 2.298067
sd(temp3)
## [1] 0.4100596
quantile(temp3, probs=seq(0,1,0.025)) # can use this for quantiles
##
           0%
                     2.5%
                                  5%
                                            7.5%
                                                         10%
                                                                  12.5%
   -0.1734029
               1.4762093
                          1.6194603
                                      1.7168903
                                                  1.7848460
                                                              1.8394244
##
##
          15%
                    17.5%
                                 20%
                                           22.5%
                                                         25%
                                                                  27.5%
               1.9315313
                          1.9706710
                                      2.0044349
                                                  2.0367474
##
    1.8848909
                                                              2.0661966
##
          30%
                    32.5%
                                 35%
                                           37.5%
                                                         40%
                                                                  42.5%
##
    2.0959162
               2.1235632
                          2.1495094
                                      2.1753845
                                                 2.2012886
                                                              2.2269243
                                 50%
##
          45%
                    47.5%
                                           52.5%
                                                         55%
                                                                  57.5%
    2.2517509
##
               2.2771972 2.3004862
                                      2.3246684
                                                 2.3492710
                                                              2.3738857
```

```
##
          60%
                    62.5%
                                 65%
                                           67.5%
                                                         70%
                                                                  72.5%
    2.4000962
               2.4250823
                           2.4508861
                                      2.4778945
                                                              2.5352723
##
                                                  2.5052257
##
          75%
                    77.5%
                                 80%
                                           82.5%
                                                         85%
                                                                  87.5%
    2.5665385
               2.5951755
                           2.6292515
                                       2.6684601
                                                  2.7086424
                                                              2.7535407
##
##
          90%
                    92.5%
                                 95%
                                           97.5%
                                                        100%
    2.8096892
                                      3.1040431
##
               2.8715103
                           2.9561591
                                                  4.0449722
#for temperature of 100
temp4<-rnorm(nbig,mean=mu4,sd=1/sqrt(tau))
mean(temp4)
## [1] 3.165984
quantile(temp4, probs=seq(0,1,0.025)) # can use this for quantiles
          0%
                                                                         15%
##
                   2.5%
                               5%
                                        7.5%
                                                    10%
                                                            12.5%
##
  0.8356794 2.3569307 2.5046330 2.5944238 2.6557061 2.7067012 2.7538854
##
       17.5%
                    20%
                            22.5%
                                         25%
                                                 27.5%
                                                              30%
                                                                       32.5%
  2.7968554 2.8350830 2.8692147 2.9007361 2.9330345 2.9631431 2.9915510
##
##
         35%
                  37.5%
                              40%
                                       42.5%
                                                    45%
                                                            47.5%
## 3.0180532 3.0430122 3.0707183 3.0956220 3.1199232 3.1445478 3.1676430
##
       52.5%
                    55%
                            57.5%
                                         60%
                                                 62.5%
                                                              65%
                                                                       67.5%
## 3.1927804 3.2174989 3.2418744 3.2686004 3.2948031 3.3214517 3.3485636
##
         70%
                 72.5%
                              75%
                                                   80%
                                                            82.5%
                                       77.5%
                                                                         85%
## 3.3750916 3.4036304 3.4338766 3.4666124 3.5001802 3.5386364 3.5781617
       87.5%
                    90%
                            92.5%
                                         95%
                                                 97.5%
                                                             100%
## 3.6223528 3.6741157 3.7343435 3.8217921 3.9505292 5.0653461
sd(temp4)
```

[1] 0.4071478

1.4 Question 1 d:

What is the posterior distribution of the difference in number of cells grown at a temperature of 40 versus 80? What is the posterior probability that there will be more cells grown at a temperature of 40 versus 80?

Below we calculate the posterior distribution and probability.

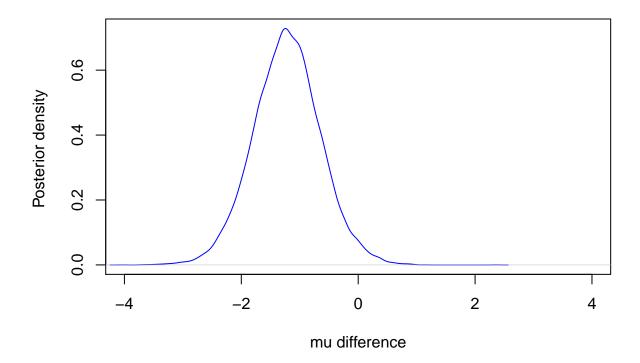
Posterior probability will be 0, since temp3-temp1 is always less than 0 at all occasions, as indicated by the quantiles and the plot below

```
newmu<-mu1-mu4
mean(temp1-temp3)
## [1] -1.22213
sd(temp1-temp3)
## [1] 0.5759653
quantile(temp1-temp3, probs=seq(0,1,0.025))
            0%
                                                             10%
                                                                        12.5%
##
                       2.5%
                                     5%
                                                7.5%
##
  -4.03877161 -2.36003500 -2.16764043 -2.04007871 -1.94704866 -1.86734188
##
           15%
                      17.5%
                                    20%
                                               22.5%
                                                             25%
                                                                        27.5%
## -1.80317326 -1.74417089 -1.69316202 -1.64572156 -1.59937602 -1.55496531
##
           30%
                      32.5%
                                    35%
                                               37.5%
                                                             40%
                                                                        42.5%
## -1.51062791 -1.47206997 -1.43357653 -1.39568819 -1.35622523 -1.32117807
```

```
45%
                     47.5%
                                              52.5%
##
                                   50%
## -1.28843222 -1.25556285 -1.22109112 -1.18818651 -1.15139648 -1.11640377
##
           60%
                     62.5%
                                   65%
                                              67.5%
                                                            70%
## -1.08078435 -1.04330689 -1.00711812 -0.97026889 -0.93329153 -0.89189007
           75%
                     77.5%
                                   80%
                                              82.5%
                                                            85%
                                                                      87.5%
## -0.85098015 -0.80512530 -0.75434778 -0.70148875 -0.64090741 -0.57990318
                     92.5%
                                   95%
                                              97.5%
## -0.50300421 -0.41192743 -0.27819896 -0.06210936 2.35986813
```

plot(density(temp1-temp3),type="l", xlab="mu difference", ylab="Posterior density ", cex=1.5, xlim=c

Posterior distributions for difference in temp 40 vs 80



2 Question 2

2.1 Question 2 a

```
smokeDat=read.csv("SmokeAgeDeath.csv")
library(R2OpenBUGS)

## Warning: package 'R2OpenBUGS' was built under R version 3.4.4
library(coda)
```

Warning: package 'coda' was built under R version 3.4.4

```
#Code for OpenBUGS model given below
cat("
model{
   for(i in 1:20)
   {
   #smoke age death pyears
   death[i]~dpois(lam[i])
   log(lam[i]) <- log(pyears[i]) + beta0 + beta.s[smoke[i]] + beta.c[age[i]] + b[i]
   b[i] ~dnorm(0,tau)
   b.adj[i] <- b[i] - mean(b[])
   }
   for(is in 1:4){
   beta.s[is]~dnorm(0,tau.s)
   beta.s.adj[is] <- beta.s[is] -mean(beta.s[])</pre>
   }
   for(ic in 1:5){
   beta.c[ic]~dnorm(0,tau.c)
   beta.c.adj[ic] <- beta.c[ic] - mean(beta.c[])</pre>
   # Note: total person-years per categories is less than 115,000
   # ln(115000) \sim = 11.65....
   # so rate has to be bigger than 1/115,000 and log(rate) > -11.65...
   # so log( base rate) should be between about -12 and 12.
   # 1/12/12 is about .00694
   beta0 ~ dnorm(0, .00694)
   beta0.adj <- beta0 + mean(b[]) + mean(beta.s[]) + mean(beta.c[])</pre>
   # for the <extra poisson variation> ...
   # assume bounded by very big number... say 1000 times...
   # so log(1000) is about 2.3*4 which is about 9.2
   std ~ dunif(0, 9)
   tau <- 1/std/std
   # for the relative risk between groups... a very large number would be 100 times,
   # so, log(100) is about 2.3*2 or about 4.6
   # also, note that 1/5/5 is 0.04
   std.s ~dunif(0, 5)
   tau.s <- 1/std.s/std.s
   std.c ~ dunif(0.5)
   tau.c <- 1/std.c/std.c
   beta.o~dnorm(0, .04)
   }", file="smokemod.txt")
#defining parameters and data for the bugs function
params=c("beta.s.adj", "std.s", "beta.c.adj", "std.c", "beta0.adj", "std")
attach(smokeDat)
bug.dat=list("smoke", "age", "death", "pyears")
init.fun=function(){list(
  beta.s=rnorm(4), std.s=runif(1,1,2),
  beta.c=rnorm(5), std.c=runif(1,1,2),
  std=runif(1,1,2), beta0=rnorm(1),
```

openBUGS Results output showing the posterior distributions:

```
library(knitr)
results = read.csv("question2a_results.csv")
kable(results, caption = "Summary Statistics")
```

Table 1: Summary Statistics

X	mean	sd	val2.5pc	median	val97.5pc	sample
beta.c.adj[1]	-1.34600	0.24290	-1.69100	-1.33700	-1.0070	35000
beta.c.adj[2]	-0.72810	0.20150	-1.01300	-0.71950	-0.4425	35000
beta.c.adj[3]	-0.02599	0.16030	-0.27570	-0.02343	0.2166	35000
beta.c.adj[4]	0.69470	0.18180	0.44330	0.68340	0.9175	35000
beta.c.adj[5]	1.40600	0.12360	1.20800	1.40400	1.6000	35000
beta.s.adj[1]	-0.43050	0.31510	-0.64100	-0.46010	-0.2773	35000
beta.s.adj[2]	-0.53190	0.11560	-0.73930	-0.53460	-0.3289	35000
beta.s.adj[3]	0.05386	0.20450	-0.21570	0.06957	0.3238	35000
beta.s.adj[4]	0.90860	0.25420	0.69020	0.92740	1.1540	35000
beta0.adj	-7.37400	0.07059	-7.51300	-7.37300	-7.2400	35000
deviance	102.20000	4.35500	95.67000	101.50000	112.5000	35000
std	0.12080	0.35690	0.00356	0.07111	3.4030	35000
std.c	1.72100	0.89100	0.71550	1.43600	4.1400	35000
std.s	1.41600	0.97450	0.43360	1.03600	4.2980	35000

```
#Deviance Information
DevianceInformation = read.csv("DevianceInformation.csv")
kable(DevianceInformation, caption = "Deviance Information")
```

Table 2: Deviance Information

X	Dbar	Dhat	DIC	pD
death	102.2	92.66	111.7	9.544
total	102.2	92.66	111.7	9.544

>

model is syntactically correct data loaded

model compiled

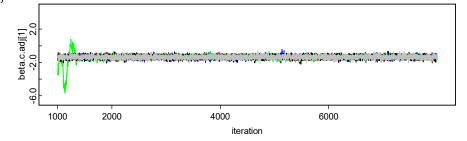
initial values loaded but chain contains uninitialized variables initial values generated, model initialized

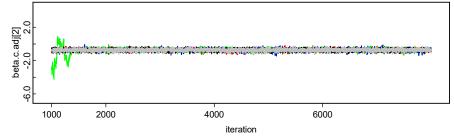
model is updating 1000 updates took 1 s model is updating 7000 updates took 9 s CODA files written Summary statistics

	mean	sd	val2.5pc	median	val97.5pc	sample
beta.c.adj[1]	-1.346	0.2429	-1.691	-1.337	-1.007	35000
beta.c.adj[2]	-0.7281	0.2015	-1.013	-0.7195	-0.4425	35000
beta.c.adj[3]	-0.02599	0.1603	-0.2757	-0.02343	0.2166	35000
beta.c.adj[4]	0.6947	0.1818	0.4433	0.6834	0.9175	35000
beta.c.adj[5]	1.406	0.1236	1.208	1.404	1.6	35000
beta.s.adj[1]	-0.4305	0.3151	-0.641	-0.4601	-0.2773	35000
beta.s.adj[2]	-0.5319	0.1156	-0.7393	-0.5346	-0.3289	35000
beta.s.adj[3]	0.05386	0.2045	-0.2157	0.06957	0.3238	35000
beta.s.adj[4]	0.9086	0.2542	0.6902	0.9274	1.154	35000
beta0.adj	-7.374	0.07059	-7.513	-7.373	-7.24	35000
deviance	102.2	4.355	95.67	101.5	112.5	35000
std	0.1208	0.3569	0.00356	0.07111	3.403	35000
std.c	1.721	0.891	0.7155	1.436	4.14	35000
std.s	1.416	0.9745	0.4336	1.036	4.298	35000

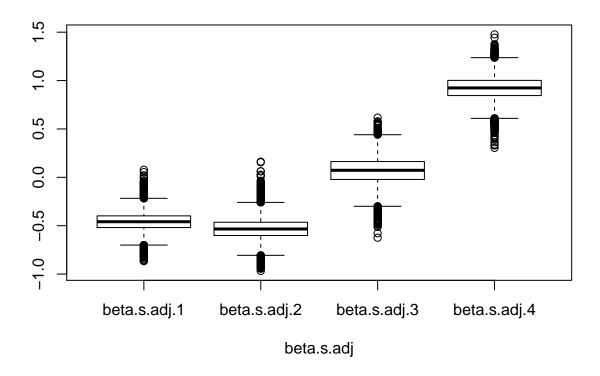
Deviance information

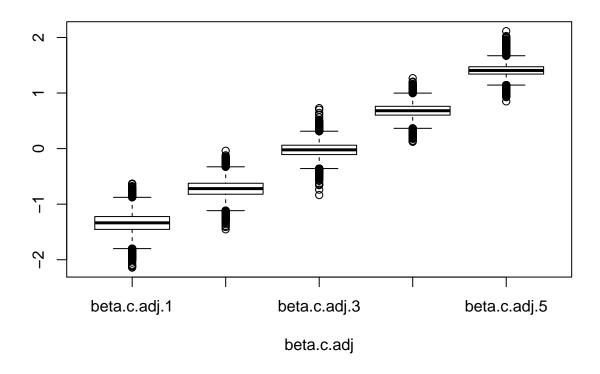
	Dbar	Dhat	DIC	рD
death	102.2	92.66	111.7	9.544
total	102.2	92.66	111.7	9.544
History				





The above plots show the convergence in the chains after 8000 iterations





2.2 Question 2 b.

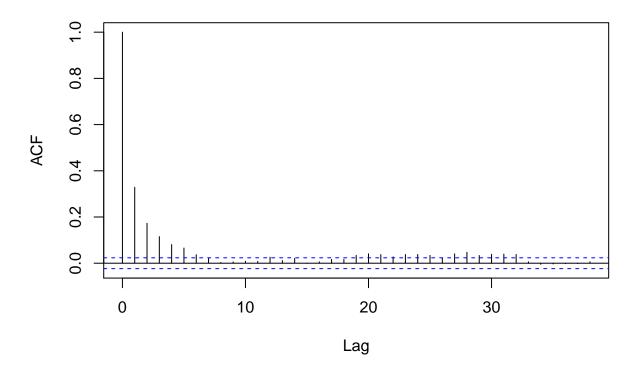
The following plots show that our model converges.

Trace plots have been shown in the output given above that shows the convergence in chains after 8000 iterations.

The autocorrelation functions plots are given below.

```
# The following plots show that our model converges
#autocorrelation functions given below
#trace plots have been shown in the output given above that shows the convergence in chains after 8000
acf(smokeBug0$sims.array[,1,"beta.s.adj[1]"])
```

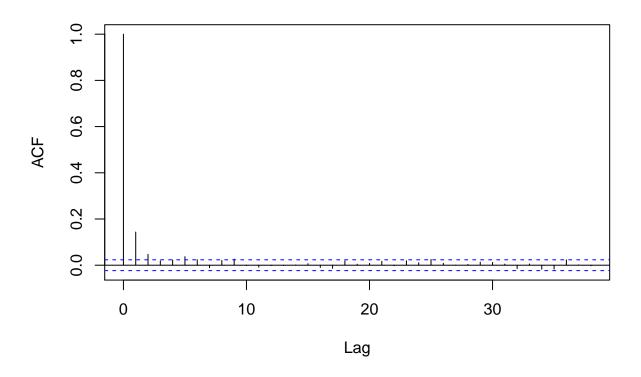
Series smokeBug0\$sims.array[, 1, "beta.s.adj[1]"]



After 10 lags the plot seems to have converged. We observe the same for age which converges twice as #fast as shown below

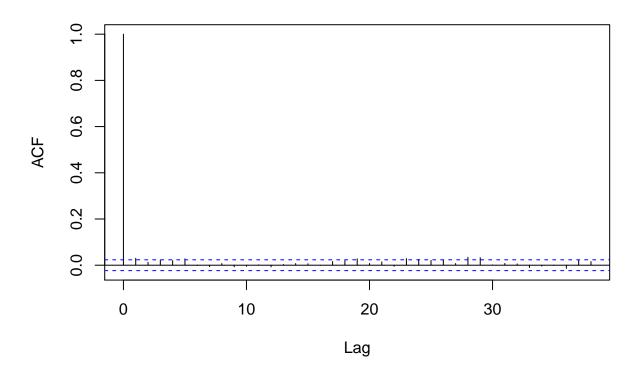
#After~10~lags~the~plot~seems~to~have~converged. We observe the same for age which converges twice as #acf(smokeBug0\$sims.array[,1,"beta.c.adj[1]"])

Series smokeBug0\$sims.array[, 1, "beta.c.adj[1]"]



acf(smokeBug0\$sims.array[,1,"beta0.adj"])

Series smokeBug0\$sims.array[, 1, "beta0.adj"]



2.3 Question 2 c.

```
risk20<-smokeBug0$sims.list$beta.s.adj[,4]-smokeBug0$sims.list$beta.s.adj[,1]
mean(risk20)</pre>
```

```
## [1] 1.380155
exp(mean(risk20))
```

[1] 3.975519

The above shows those who smoke >20 cigarettes per day versus nonsmoker have approximately 4 times (=3.98) the risk. We take the exponential in the last line since the model gives us the log of the risks.

```
quantile(exp(risk20), c(.025, .975)) # gives the 95% Cis for above risk
```

```
## 2.5% 97.5%
## 2.842539 5.443937
```

3 Question 3

3.1 Question 3 a

R-code given below for defining data parameters, model and priors

```
library(R2OpenBUGS)
diabetes = read.csv("DiabetesDrugEffect.csv")
attach(diabetes)
## Model 1
cat("
model{
 for( i in 1:12){
  diff[i] ~ dnorm(mu[i], Sediff[i])
  mu[i] ~ dnorm(theta, sd)
  theta \sim dnorm(0, .1) # so, sd =5. exp(5) \sim 148 which is huge
  sd ~ dnorm(0, .1)
  ", file="diabetesMod3.txt")
bugM3.dat=list( "diff", "Sediff") # what variable you need in the model
initM3.fun=function(){ list( theta=rnorm(1) ,
                             sd = rnorm(1),
                             mu = rnorm(1)
    ) }
paramsM3=c("mu", "theta", "sd")
     ### what variables you want to monitor
#### Could change the code below...
diabetesBaseM3=bugs(bugM3.dat, initM3.fun, paramsM3, model.file="diabetesMod3.txt",
    n.chains=3, n.iter=3000, n.burnin=500,
    n.thin=1 , debug=TRUE
        )
print(diabetesBaseM3, dig=3)
SArray= diabetesBaseM3$sims.array
vname=attr(SArray, "dimnames")[3][[1]]
chainL=attr(SArray, "dim")[1][[1]]
for(i in 1:length(vname)){
    nn=vname[i]
    plot(density(SArray[,,nn]), main=nn)
    xnul=locator(1)
    acf( SArray[,1,nn], main=nn) #note: this is only for 1st chain
    xnul=locator(1)
    matplot(1:chainL,SArray[,,nn], main=nn,xlab="index",type="l")
    xnul=locator(1)
}
## Model 2
```

```
cat("
model{
 for( i in 1:12){
  diff[i] ~ dnorm(theta, Sediff[i] + sd)
  }
  theta ~ dnorm(0, .1)
  sd ~ dnorm(0, .1)
  ", file="diabetesMod2.txt")
bugM3.dat=list( "diff", "Sediff") # what variable you need in the model
initM2.fun=function(){ list( theta=rnorm(1) ,
                             sd = rnorm(1)
    ) }
paramsM2=c( "theta", "sd")
     ### what variables you want to monitor
#### Could change the code below...
diabetesBaseM2=bugs(bugM3.dat, initM2.fun, paramsM2, model.file="diabetesMod2.txt",
    n.chains=3, n.iter=3000, n.burnin=500,
    n.thin=1 , debug=TRUE
        )
print(diabetesBaseM2,dig=3)
SArray= diabetesBaseM2\$sims.array
vname=attr(SArray, "dimnames")[3][[1]]
chainL=attr(SArray, "dim")[1][[1]]
for(i in 1:length(vname)){
    nn=vname[i]
    plot(density(SArray[,,nn]), main=nn)
    xnul=locator(1)
    acf( SArray[,1,nn], main=nn) #note: this is only for 1st chain
    xnul=locator(1)
    matplot(1:chainL,SArray[,,nn], main=nn,xlab="index",type="1")
    xnul=locator(1)
}
```