

# Gamma inference

Moisés Bernabeu

## Sample

```
## [1] "../outputs_up/jags_it10K_th3_n1000_un100_s3820.RData"
```

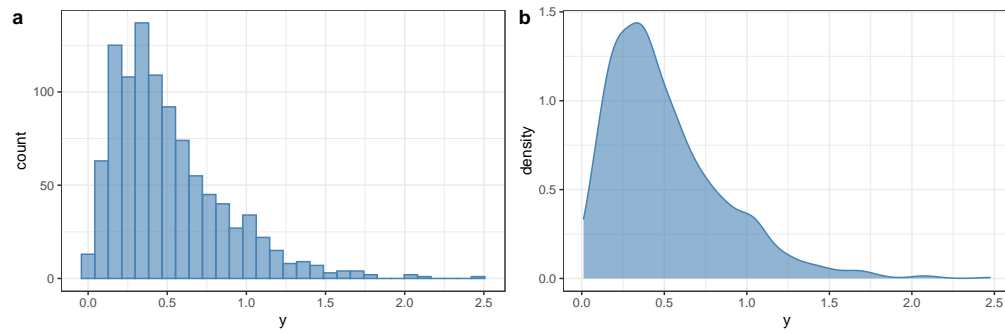


Figure 1: Histogram and density plot.

## Gibbs parameters

alpha	beta	N sample	Chains	Thinning	Iterations	Adaptation	Final iter. no
2	4	1000	3	3	10000	10	3333

a, b, m, mo and v are the  $\alpha$  and  $\beta$  parameters, the mean, the mode and the variance respectively.

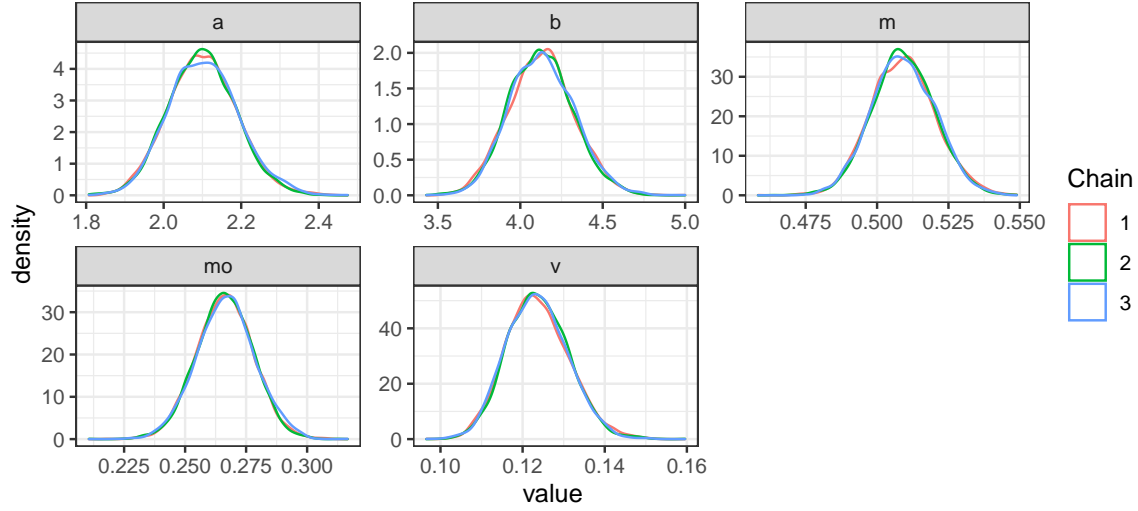


Figure 2: Posterior distributions densities for each parameter and in colors we show the chains.

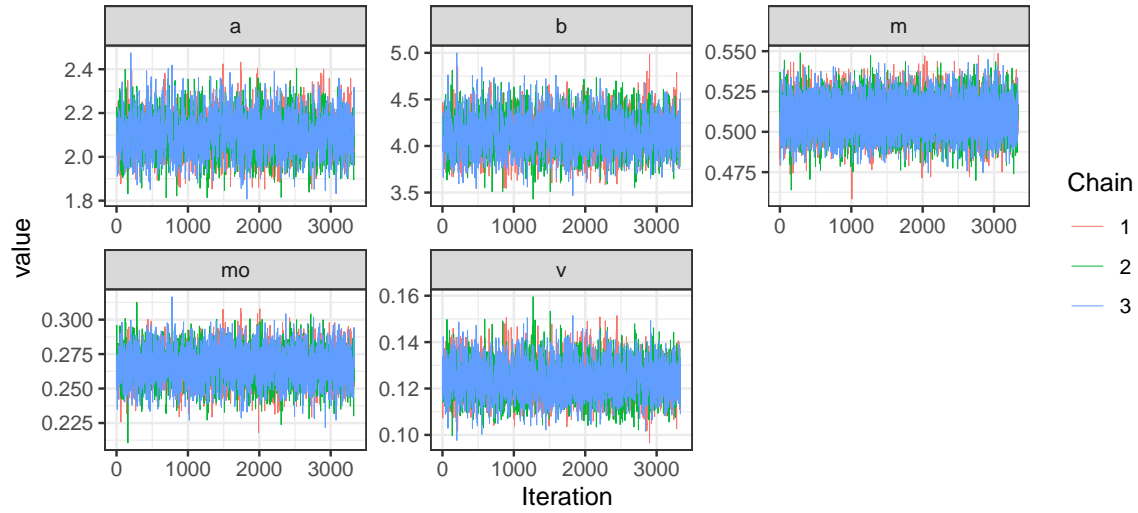


Figure 3: Traceplots for each parameter, in colors we show the chains.

Table 1: Summary statistics of the parameters posterior distributions.

	Mean	SD	R	Effective size
$a$	2.101	0.089	1.005	2114.739
$b$	4.129	0.196	1.005	2151.251
$m$	0.509	0.011	1.000	9595.886
$mo$	0.266	0.012	1.003	3327.636
$v$	0.124	0.008	1.003	2734.603

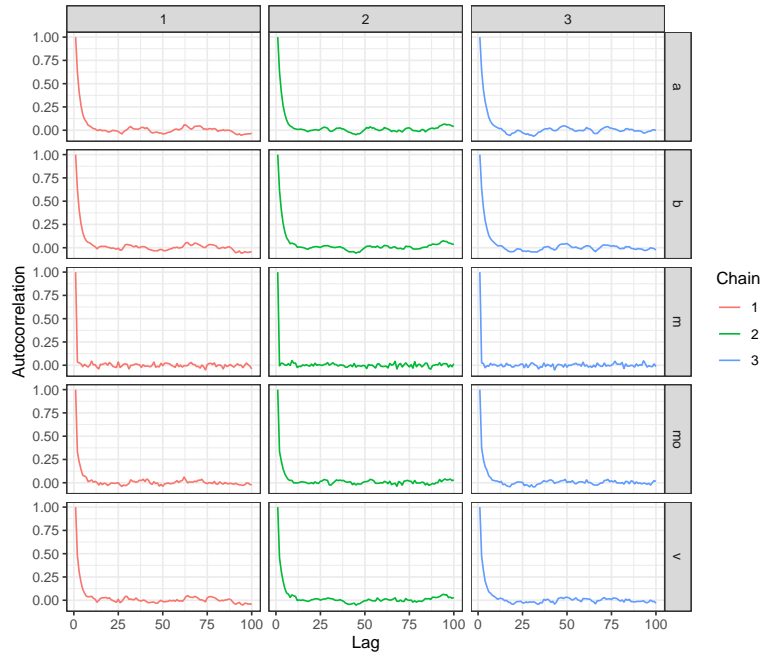


Figure 4: Autocorrelations vs lag.

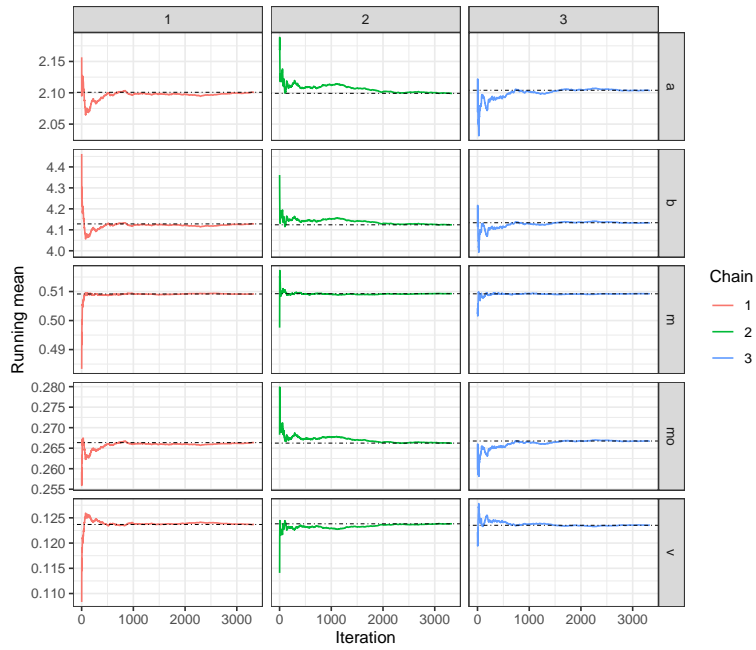


Figure 5: Estimates of the mean for each parameter and tranformations.

## ML estimation

```
##      shape      rate
## 2.0948962 4.1130478
## (0.0872574) (0.1934562)
```