# Week 9: Hierarchical GLM

Fred

15/03/23

## Lip cancer

Here is the lip cancer data given to you in terribly unreproducible and error-prone format.

- aff.i is proportion of male population working outside in each region
- observe.i is observed deaths in each region
- expect.i is expected deaths, based on region-specific age distribution and national-level age-specific mortality rates.

```
observe.i <- c(
         5,13,18,5,10,18,29,10,15,22,4,11,10,22,13,14,17,21,25,6,11,21,13,5,19,18,14,17,3,10,
         12,10,3,11,3,11,13,11,13,10,5,18,10,23,5,9,2,11,9,11,6,11,5,19,15,4,8,9,6,4,4,2,12,12,11
         9,11,11,0,9,3,11,11,11,5,4,8,9,30,110)
expect.i <- c(
                  6.17, 8.44, 7.23, 5.62, 4.18, 29.35, 11.79, 12.35, 7.28, 9.40, 3.77, 3.41, 8.70, 9.57, 8.18, 4.35,
                  4.91,10.66,16.99,2.94,3.07,5.50,6.47,4.85,9.85,6.95,5.74,5.70,2.22,3.46,4.40,4.05,5.74
                  16.99,6.19,5.56,11.69,4.69,6.25,10.84,8.40,13.19,9.25,16.98,8.39,2.86,9.70,12.12,12.94
                  10.34, 5.09, 3.29, 17.19, 5.42, 11.39, 8.33, 4.97, 7.14, 6.74, 17.01, 5.80, 4.84, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 12.00, 4.50, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39, 4.39,
                  6.42, 5.26, 4.59, 11.86, 4.05, 5.48, 13.13, 8.72, 2.87, 2.13, 4.48, 5.85, 6.67, 6.11, 5.78, 12.31, 10.
                  2.52,6.22,14.29,5.71,37.93,7.81,9.86,11.61,18.52,12.28,5.41,61.96,8.55,12.07,4.29,19.4
                  12.90,4.76,5.56,11.11,4.76,10.48,13.13,12.94,14.61,9.26,6.94,16.82,33.49,20.91,5.32,6.
                  12.94, 16.07, 8.87, 7.79, 14.60, 5.10, 24.42, 17.78, 4.04, 7.84, 9.89, 8.45, 5.06, 4.49, 6.25, 9.16, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29, 1.29,
                  9.57,5.83,9.21,9.64,9.09,12.94,17.42,10.29,7.14,92.50,14.29,15.61,6.00,8.55,15.22,18.4
                  18.37, 13.16, 7.69, 14.61, 15.85, 12.77, 7.41, 14.86, 6.94, 5.66, 9.88, 102.16, 7.63, 5.13, 7.58, 8.09, 102.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 103.16, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69, 7.69
                  18.75, 12.33, 5.88, 64.64, 8.62, 12.09, 11.11, 14.10, 10.48, 7.00, 10.23, 6.82, 15.71, 9.65, 8.59, 8.
                  12.31,8.91,50.10,288.00)
aff.i <- c(0.2415,0.2309,0.3999,0.2977,0.3264,0.3346,0.4150,0.4202,0.1023,0.1752,
```

```
0.2548,0.3248,0.2287,0.2520,0.2058,0.2785,0.2528,0.1847,0.3736,0.2411,
0.3700,0.2997,0.2883,0.2427,0.3782,0.1865,0.2633,0.2978,0.3541,0.4176,
0.2910, 0.3431, 0.1168, 0.2195, 0.2911, 0.4297, 0.2119, 0.2698, 0.0874, 0.3204,
0.1839, 0.1796, 0.2471, 0.2016, 0.1560, 0.3162, 0.0732, 0.1490, 0.2283, 0.1187,
0.3500,0.2915,0.1339,0.0995,0.2355,0.2392,0.0877,0.3571,0.1014,0.0363,
0.1665, 0.1226, 0.2186, 0.1279, 0.0842, 0.0733, 0.0377, 0.2216, 0.3062, 0.0310,
0.0755, 0.0583, 0.2546, 0.2933, 0.1682, 0.2518, 0.1971, 0.1473, 0.2311, 0.2471,
0.3063, 0.1526, 0.1487, 0.3537, 0.2753, 0.0849, 0.1013, 0.1622, 0.1267, 0.2376,
0.0737,0.2755,0.0152,0.1415,0.1344,0.1058,0.0545,0.1047,0.1335,0.3134,
0.1326, 0.1222, 0.1992, 0.0620, 0.1313, 0.0848, 0.2687, 0.1396, 0.1234, 0.0997,
0.0694, 0.1022, 0.0779, 0.0253, 0.1012, 0.0999, 0.0828, 0.2950, 0.0778, 0.1388,
0.2449, 0.0978, 0.1144, 0.1038, 0.1613, 0.1921, 0.2714, 0.1467, 0.1783, 0.1790,
0.1482, 0.1383, 0.0805, 0.0619, 0.1934, 0.1315, 0.1050, 0.0702, 0.1002, 0.1445,
0.0353, 0.0400, 0.1385, 0.0491, 0.0520, 0.0640, 0.1017, 0.0837, 0.1462, 0.0958,
0.0745, 0.2942, 0.2278, 0.1347, 0.0907, 0.1238, 0.1773, 0.0623, 0.0742, 0.1003,
0.0590,0.0719,0.0652,0.1687,0.1199,0.1768,0.1638,0.1360,0.0832,0.2174,
0.1662, 0.2023, 0.1319, 0.0526, 0.0287, 0.0405, 0.1616, 0.0730, 0.1005, 0.0743,
0.0577,0.0481,0.1002,0.0433,0.0838,0.1124,0.2265,0.0436,0.1402,0.0313,
0.0359,0.0696,0.0618,0.0932,0.0097)
```

### Question 1

Explain a bit more what the expect.i variable is. For example, if a particular area has an expected deaths of 6, what does this mean?

#### Answer:

Expected deaths is the implied number of lip cancer deaths for a particular region given that region's age structure and the national level age-specific mortality rates for lip cancer. For example, an expected number of deaths of 6 would mean that for particular region, we would expect 6 lip cancer deaths if this region were to experience the same age speficit mortality rates as at the national level.

#### Question 2

Run three different models in Stan with three different set-up's for estimating  $\theta_i$ , that is the relative risk of lip cancer in each region:

- 1. Intercept  $\alpha_i$  is same in each region =  $\alpha$  (with covariate)
- 2.  $\alpha_i$  is different in each region and modeled separately (with covariate)

3.  $\alpha_i$  is different in each region and the intercept is modeled hierarchically (with covariate)

#### **Answer**

$$y_i | \theta_i \sim \text{Poisson}(\theta_i \cdot e_i)$$

Look at three models for  $\log \theta_i$ 

Model 1:

$$\log \theta_i = \alpha + \beta x_i$$

Model 2:

$$\log \theta_i = \alpha_i + \beta x_i$$

Model 3:

$$\log \theta_i = \alpha_i + \beta x_i$$

with

$$\alpha_i \sim N(\mu, \sigma^2)$$

## Model 1:

Running /Library/Frameworks/R.framework/Resources/bin/R CMD SHLIB foo.c clang -arch arm64 -I"/Library/Frameworks/R.framework/Resources/include" -DNDEBUG -I"/Library In file included from <a href="https://doi.org/10.1016/j.com/">built-in>:1:</a>
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R.framework/Versions/4.2-arm64/Resources/library/R.

```
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
namespace Eigen {
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
namespace Eigen {
In file included from <built-in>:1:
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/S
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
#include <complex>
         ^~~~~~~
3 errors generated.
make: *** [foo.o] Error 1
SAMPLING FOR MODEL 'model1' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 3.1e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.31 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration: 1 / 2000 [ 0%]
                                        (Warmup)
Chain 1: Iteration: 200 / 2000 [ 10%]
                                        (Warmup)
Chain 1: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 1: Iteration: 600 / 2000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 1: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 1: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 1: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 1: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 1: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 1: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 1: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.042314 seconds (Warm-up)
Chain 1:
                        0.035222 seconds (Sampling)
Chain 1:
                        0.077536 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'model1' NOW (CHAIN 2).
Chain 2:
```

```
Chain 2: Gradient evaluation took 9e-06 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.09 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 2: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 2: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 2: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 2: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 2: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 2: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 2: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 2: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 2: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 2: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 2: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 2:
Chain 2:
         Elapsed Time: 0.039396 seconds (Warm-up)
Chain 2:
                        0.036004 seconds (Sampling)
Chain 2:
                        0.0754 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'model1' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 1e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.1 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 3: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 3: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 3: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 3: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 3: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 3: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 3: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 3: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 3: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 3: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 3: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 3:
```

```
Chain 3: Elapsed Time: 0.039404 seconds (Warm-up)
Chain 3:
                        0.038217 seconds (Sampling)
Chain 3:
                        0.077621 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'model1' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 1.1e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.11 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                     1 / 2000 [ 0%]
                                         (Warmup)
Chain 4: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 4: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 4: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 4: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 4: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 4: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 4: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 4: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 4: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 4: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 4: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 4:
Chain 4: Elapsed Time: 0.041231 seconds (Warm-up)
Chain 4:
                        0.032489 seconds (Sampling)
Chain 4:
                        0.07372 seconds (Total)
Chain 4:
```

#### Model 2:

```
Running /Library/Frameworks/R.framework/Resources/bin/R CMD SHLIB foo.c
                                                                                    -I"/Libra
clang -arch arm64 -I"/Library/Frameworks/R.framework/Resources/include" -DNDEBUG
In file included from <built-in>:1:
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/S
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
namespace Eigen {
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
namespace Eigen {
In file included from <built-in>:1:
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/S
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
#include <complex>
         ^~~~~~~
3 errors generated.
make: *** [foo.o] Error 1
SAMPLING FOR MODEL 'model2' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 2.8e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.28 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration: 1 / 2000 [ 0%]
                                        (Warmup)
Chain 1: Iteration: 200 / 2000 [ 10%]
                                        (Warmup)
Chain 1: Iteration: 400 / 2000 [ 20%]
                                        (Warmup)
Chain 1: Iteration: 600 / 2000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 800 / 2000 [ 40%]
                                        (Warmup)
Chain 1: Iteration: 1000 / 2000 [ 50%]
                                        (Warmup)
Chain 1: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 1: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 1: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 1: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
```

mod2 <- stan(data = stan\_data, file = 'model2.stan')</pre>

```
Chain 1: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 1: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.191548 seconds (Warm-up)
Chain 1:
                        0.181881 seconds (Sampling)
Chain 1:
                        0.373429 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'model2' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 1.1e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.11 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration: 1 / 2000 [ 0%]
                                         (Warmup)
Chain 2: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 2: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 2: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 2: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 2: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 2: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 2: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 2: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 2: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 2: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 2: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 2:
Chain 2: Elapsed Time: 0.195079 seconds (Warm-up)
Chain 2:
                        0.184297 seconds (Sampling)
Chain 2:
                        0.379376 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'model2' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 1.1e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.11 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 3: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 3: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
```

```
Chain 3: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 3: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 3: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 3: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 3: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 3: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 3: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 3: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 3: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 3:
Chain 3: Elapsed Time: 0.196424 seconds (Warm-up)
Chain 3:
                        0.183607 seconds (Sampling)
Chain 3:
                        0.380031 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'model2' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 1.1e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.11 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 4: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 4: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 4: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 4: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 4: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 4: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 4: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 4: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 4: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 4: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 4: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 4:
Chain 4: Elapsed Time: 0.1948 seconds (Warm-up)
Chain 4:
                        0.189488 seconds (Sampling)
Chain 4:
                        0.384288 seconds (Total)
Chain 4:
```

#### Model 3:

```
library(tidyverse)
  library(rstan)
  library(tidybayes)
  stan_data <- list(y = observe.i,</pre>
                    log_e = log(expect.i),
                    N = length(observe.i),
                     x = aff.i - mean(aff.i)
  mod3 <- stan(data = stan_data, file = 'model3.stan')</pre>
Running /Library/Frameworks/R.framework/Resources/bin/R CMD SHLIB foo.c
clang -arch arm64 -I"/Library/Frameworks/R.framework/Resources/include" -DNDEBUG
                                                                                     -I"/Libra:
In file included from <built-in>:1:
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/S
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
namespace Eigen {
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
namespace Eigen {
In file included from <built-in>:1:
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/S
In file included from /Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/R
/Library/Frameworks/R.framework/Versions/4.2-arm64/Resources/library/RcppEigen/include/Eigen
#include <complex>
         ^~~~~~~~
3 errors generated.
make: *** [foo.o] Error 1
SAMPLING FOR MODEL 'model3' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 3.4e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.34 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
```

```
Chain 1:
Chain 1: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 1: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 1: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 1: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 1: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 1: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 1: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 1: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 1: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 1: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 1: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 1: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.211887 seconds (Warm-up)
Chain 1:
                        0.190782 seconds (Sampling)
Chain 1:
                        0.402669 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'model3' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 1.3e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.13 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 2: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 2: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 2: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 2: Iteration:
                     800 / 2000 [ 40%]
                                         (Warmup)
Chain 2: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 2: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 2: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 2: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 2: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 2: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 2: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 2:
Chain 2: Elapsed Time: 0.21772 seconds (Warm-up)
Chain 2:
                        0.197975 seconds (Sampling)
Chain 2:
                        0.415695 seconds (Total)
Chain 2:
```

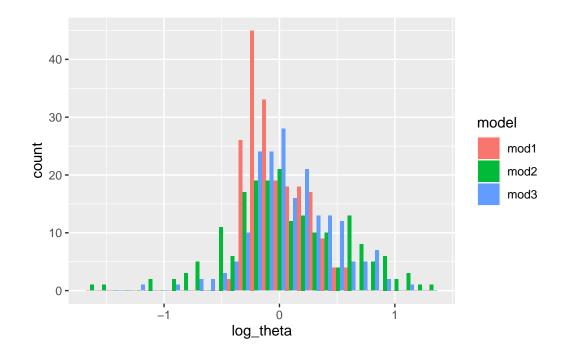
```
SAMPLING FOR MODEL 'model3' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 1.3e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.13 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 3: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 3: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 3: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 3: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 3: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 3: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 3: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 3: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 3: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 3: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 3: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 3:
Chain 3: Elapsed Time: 0.215159 seconds (Warm-up)
Chain 3:
                        0.193594 seconds (Sampling)
Chain 3:
                        0.408753 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'model3' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 1.7e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.17 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 4: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 4: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 4: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 4: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 4: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 4: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 4: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 4: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 4: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
```

```
Chain 4: Iteration: 1800 / 2000 [ 90%] (Sampling)
Chain 4: Iteration: 2000 / 2000 [100%] (Sampling)
Chain 4:
Chain 4: Elapsed Time: 0.212929 seconds (Warm-up)
Chain 4: 0.193254 seconds (Sampling)
Chain 4: 0.406183 seconds (Total)
Chain 4:
```

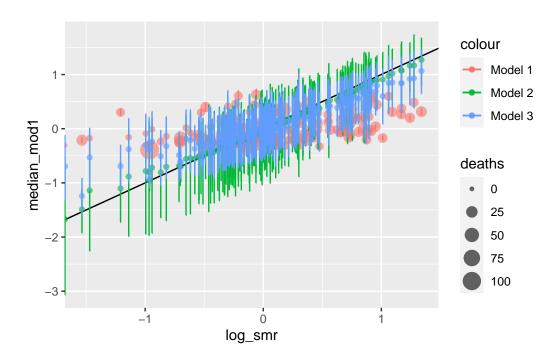
#### Question 3

Make two plots (appropriately labeled and described) that illustrate the differences in estimated  $\theta_i$ 's across regions and the differences in  $\theta$ s across models.

```
res_mod1 <- mod1 |>
  gather_draws(log_theta[i]) |>
  median_qi() |>
  rename(median_mod1 = .value,
         lower_mod1 = .lower,
         upper_mod1 = .upper) |>
  dplyr::select(i, median_mod1:upper_mod1)
res_mod2 <- mod2 |>
  gather_draws(log_theta[i]) |>
  median_qi() |>
  rename(median mod2 = .value,
         lower_mod2 = .lower,
         upper_mod2 = .upper) |>
  dplyr::select(i, median_mod2:upper_mod2)
res_mod3 <- mod3 |>
  gather_draws(log_theta[i]) |>
  median_qi() |>
  rename(median_mod3 = .value,
         lower_mod3 = .lower,
         upper_mod3 = .upper) |>
  dplyr::select(i, median_mod3:upper_mod3)
res <- res_mod1 |>
  left_join(res_mod2) |>
  left_join(res_mod3)
```



```
res |>
  mutate(deaths = observe.i) |>
  mutate(log_smr = log(observe.i/expect.i)) |>
  ggplot(aes(log_smr, median_mod1, color = 'Model 1')) +
  geom_point(aes(size = deaths), alpha = 0.6) +
  geom_errorbar(aes(ymin = lower_mod1, ymax = upper_mod1, color = 'Model 1'))+
  geom_abline(slope = 1, intercept = 0)+
  geom_point(aes(log_smr, median_mod2, color = 'Model 2'), alpha = 0.6)+
  geom_errorbar(aes(ymin = lower_mod2, ymax = upper_mod2, color = 'Model 2'))+
  geom_point(aes(log_smr, median_mod3, color = 'Model 3'), alpha = 0.6)+
  geom_errorbar(aes(ymin = lower_mod3, ymax = upper_mod3, color = 'Model 3'))
```



the uncertainty level fro model 1 is less but it is more truncated towards points.

P.S. I sent the code to Philip because he forgot to bring his laptop...just in case our answers look very similar :D