Week 5: Bayesian linear regression and introduction to Stan

11/02/2023

Introduction

Today we will be starting off using Stan, looking at the kid's test score data set (available in resources for the Gelman Hill textbook).

```
library(tidyverse)
library(rstan)
library(tidybayes)
library(here)
```

The data look like this:

```
kidiq <- read_rds("D:\\kidiq.RDS")
kidiq</pre>
```

```
# A tibble: 434 x 4
```

```
kid_score mom_hs mom_iq mom_age
      <int>
             <dbl>
                    <dbl>
                             <int>
         65
                    121.
                 1
                                27
1
2
         98
                     89.4
                                25
3
         85
                 1 115.
                                27
4
         83
                 1
                     99.4
                                25
5
        115
                 1 92.7
                                27
6
         98
                 0 108.
                                18
7
                                20
         69
                 1 139.
8
        106
                 1 125.
                                23
```

```
9 102 1 81.6 24
10 95 1 95.1 19
# ... with 424 more rows
```

As well as the kid's test scores, we have a binary variable indicating whether or not the mother completed high school, the mother's IQ and age.

Descriptives

Question 1

Use plots or tables to show three interesting observations about the data. Remember:

- Explain what your graph/ tables show
- Choose a graph type that's appropriate to the data type

```
library(skimr)
library(janitor)
library(ggplot2)
skim(kidiq)
```

Table 1: Data summary

| Name | kidiq |
|------------------------|-------|
| Number of rows | 434 |
| Number of columns | 4 |
| Column type frequency: | |
| numeric | 4 |
| | |
| Group variables | None |

Variable type: numeric

| skim_variable | _missingcom | plete_ra | ntanean | sd | p0 | p25 | p50 | p75 | p100 | hist |
|---------------|-------------|----------|---------|---------------------|-------|-------|-------|--------|--------|------|
| kid_score | 0 | 1 | 86.80 | 20.41 | 20.00 | 74.00 | 90.00 | 102.00 | 144.00 | |
| mom_hs | 0 | 1 | 0.79 | 0.41 | 0.00 | 1.00 | 1.00 | 1.00 | 1.00 | |
| mom_iq | 0 | 1 | 100.00 | 15.00 | 71.04 | 88.66 | 97.92 | 110.27 | 138.89 | |
| mom_age | 0 | 1 | 22.79 | 2.70 | 17.00 | 21.00 | 23.00 | 25.00 | 29.00 | |

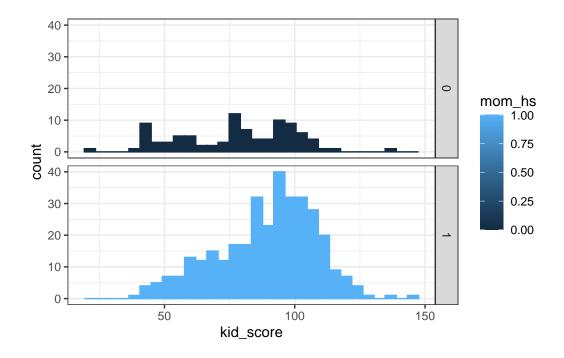
kidiq |>get_dupes()

```
# A tibble: 2 x 5
 kid_score mom_hs mom_iq mom_age dupe_count
      <int> <dbl>
                    <dbl>
                             <int>
                                        <int>
        104
                     125.
                                23
                                            2
1
                 1
2
        104
                     125.
                                23
                                             2
                 1
```

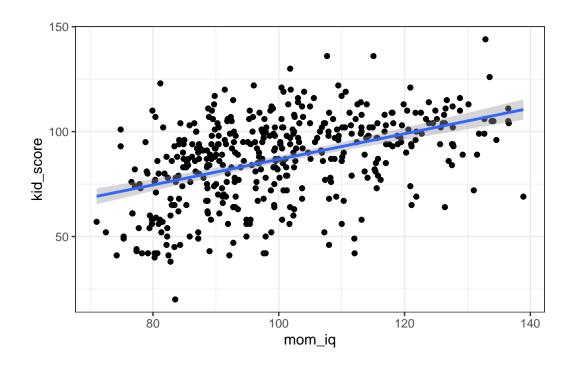
```
kidiq1<-kidiq |> distinct()
summary(kidiq1$mom_age)
```

```
Min. 1st Qu. Median Mean 3rd Qu. Max. 17.00 21.00 23.00 22.79 25.00 29.00
```

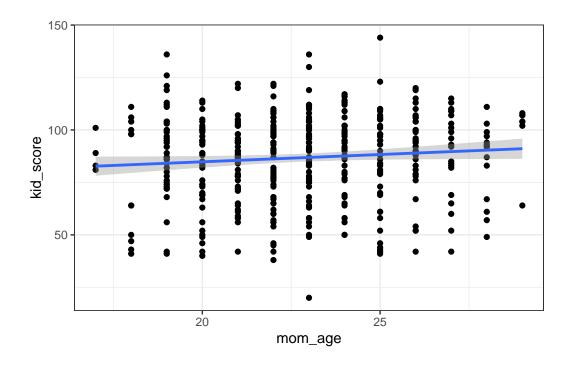
kidiq1 |> ggplot(aes(x=kid_score,fill=mom_hs, color=mom_hs)) +geom_histogram(position="id



kidiq1 |> ggplot(aes(x=mom_iq,y=kid_score))+geom_point()+theme_bw()+geom_smooth(method = "



kidiq1 |> ggplot(aes(x=mom_age,y=kid_score))+geom_point()+theme_bw()+geom_smooth(method =



From the above 3 graphs, the mother who completed high schools education could have kids with a higher test score.

The higher the mother's IQ, the higher her kids' test score. The measurement should conform to our prior knowledge from our basic gene genetics.

There are no any relationship between kid_score and their mother ages within 30-year-old.

A graph type that's appropriate to the data type is mom_iq VS kid_score plot.

Estimating mean, no covariates

In class we were trying to estimate the mean and standard deviation of the kid's test scores. The kids2.stan file contains a Stan model to do this. If you look at it, you will notice the first data chunk lists some inputs that we have to define: the outcome variable y, number of observations N, and the mean and standard deviation of the prior on mu. Let's define all these values in a data list.

Now we can run the model:

SAMPLING FOR MODEL 'anon_model' 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 / 500 [ 0%]
                                       (Warmup)
Chain 1: Iteration: 50 / 500 [ 10%]
                                       (Warmup)
Chain 1: Iteration: 100 / 500 [ 20%]
                                       (Warmup)
Chain 1: Iteration: 150 / 500 [ 30%]
                                       (Warmup)
Chain 1: Iteration: 200 / 500 [ 40%]
                                       (Warmup)
Chain 1: Iteration: 250 / 500 [ 50%]
                                       (Warmup)
Chain 1: Iteration: 251 / 500 [ 50%]
                                       (Sampling)
Chain 1: Iteration: 300 / 500 [ 60%]
                                       (Sampling)
Chain 1: Iteration: 350 / 500 [ 70%]
                                       (Sampling)
Chain 1: Iteration: 400 / 500 [ 80%]
                                       (Sampling)
Chain 1: Iteration: 450 / 500 [ 90%]
                                       (Sampling)
Chain 1: Iteration: 500 / 500 [100%]
                                       (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.015 seconds (Warm-up)
Chain 1:
                        0.006 seconds (Sampling)
Chain 1:
                        0.021 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 2.5e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.25 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                    1 / 500 [ 0%]
                                       (Warmup)
Chain 2: Iteration: 50 / 500 [ 10%]
                                       (Warmup)
Chain 2: Iteration: 100 / 500 [ 20%]
                                       (Warmup)
Chain 2: Iteration: 150 / 500 [ 30%]
                                       (Warmup)
Chain 2: Iteration: 200 / 500 [ 40%]
                                       (Warmup)
Chain 2: Iteration: 250 / 500 [ 50%]
                                       (Warmup)
Chain 2: Iteration: 251 / 500 [ 50%]
                                       (Sampling)
Chain 2: Iteration: 300 / 500 [ 60%]
                                       (Sampling)
Chain 2: Iteration: 350 / 500 [ 70%]
                                       (Sampling)
Chain 2: Iteration: 400 / 500 [ 80%]
                                       (Sampling)
Chain 2: Iteration: 450 / 500 [ 90%]
                                       (Sampling)
Chain 2: Iteration: 500 / 500 [100%]
                                       (Sampling)
```

```
Chain 2:
Chain 2: Elapsed Time: 0.013 seconds (Warm-up)
Chain 2:
                        0.005 seconds (Sampling)
Chain 2:
                        0.018 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 2.5e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.25 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                      1 / 500 [ 0%]
                                       (Warmup)
Chain 3: Iteration: 50 / 500 [ 10%]
                                       (Warmup)
Chain 3: Iteration: 100 / 500 [ 20%]
                                       (Warmup)
Chain 3: Iteration: 150 / 500 [ 30%]
                                       (Warmup)
Chain 3: Iteration: 200 / 500 [ 40%]
                                       (Warmup)
Chain 3: Iteration: 250 / 500 [ 50%]
                                       (Warmup)
Chain 3: Iteration: 251 / 500 [ 50%]
                                       (Sampling)
Chain 3: Iteration: 300 / 500 [ 60%]
                                       (Sampling)
Chain 3: Iteration: 350 / 500 [ 70%]
                                       (Sampling)
Chain 3: Iteration: 400 / 500 [ 80%]
                                       (Sampling)
Chain 3: Iteration: 450 / 500 [ 90%]
                                       (Sampling)
Chain 3: Iteration: 500 / 500 [100%]
                                       (Sampling)
Chain 3:
Chain 3: Elapsed Time: 0.014 seconds (Warm-up)
                        0.006 seconds (Sampling)
Chain 3:
Chain 3:
                        0.02 seconds (Total)
Chain 3:
Look at the summary
  fit
Inference for Stan model: anon_model.
```

3 chains, each with iter=500; warmup=250; thin=1; post-warmup draws per chain=250, total post-warmup draws=750.

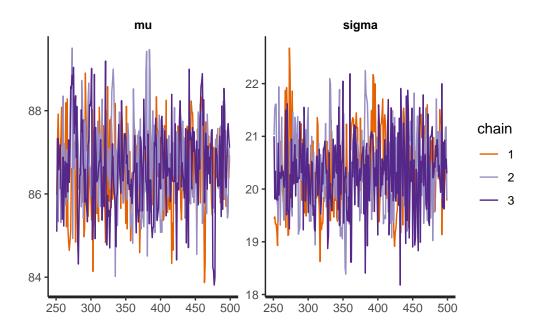
| | mean s | se_mean | sd | 2.5% | 25% | 50% | 75% | 97.5% r | n_eff |
|-------|--------|---------|------|-------|-------|-------|-------|---------|-------|
| mu | 86.63 | 0.05 | 0.99 | 84.73 | 85.93 | 86.59 | 87.31 | 88.64 | 466 |
| sigma | 20.35 | 0.04 | 0.72 | 19.07 | 19.81 | 20.34 | 20.86 | 21.81 | 311 |

```
lp__ -1522.46     0.06 1.04 -1525.47 -1522.86 -1522.15 -1521.70 -1521.41     307
     Rhat
mu     1.00
sigma     1.01
lp__     1.00
```

Samples were drawn using NUTS(diag_e) at Sun Feb 12 22:14:11 2023. For each parameter, n_eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat=1).

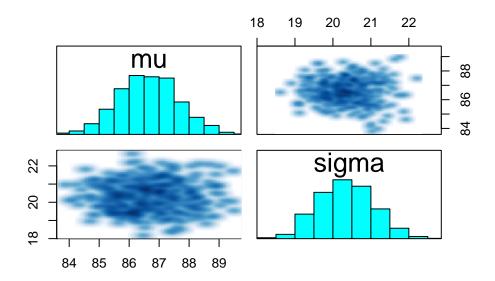
Traceplot

traceplot(fit)

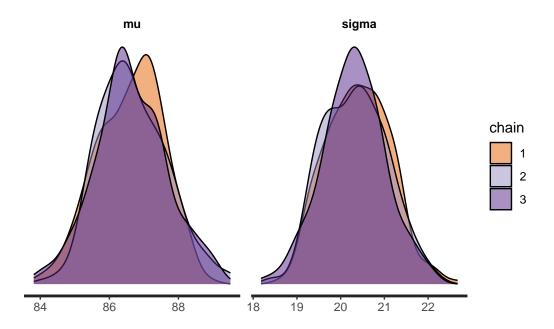


All looks fine.

```
library(tidyverse)
library(rstan)
library(tidybayes)
library(here)
```



stan_dens(fit, separate_chains = TRUE)



Understanding output

What does the model actually give us? A number of samples from the posteriors. To see this, we can use extract to get the samples.

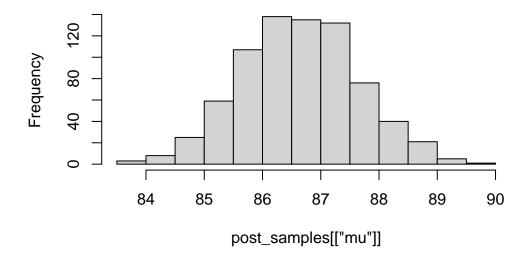
```
post_samples <- extract(fit)
head(post_samples[["mu"]])</pre>
```

[1] 87.15583 86.11437 86.51366 86.90869 87.55650 86.64331

This is a list, and in this case, each element of the list has 4000 samples. E.g. quickly plot a histogram of mu

```
hist(post_samples[["mu"]])
```

Histogram of post_samples[["mu"]]



```
median(post_samples[["mu"]])

[1] 86.58619

# 95% bayesian credible interval
quantile(post_samples[["mu"]], 0.025)

2.5%
84.7284

quantile(post_samples[["mu"]], 0.975)

97.5%
88.64016
```

Plot estimates

<int>

1

1

1

1

1

1

2

3

4

5

There are a bunch of packages, built-in functions that let you plot the estimates from the model, and I encourage you to explore these options (particularly in bayesplot, which we will most likely be using later on). I like using the tidybayes package, which allows us to easily get the posterior samples in a tidy format (e.g. using gather draws to get in long format). Once we have that, it's easy to just pipe and do ggplots as usual.

Get the posterior samples for mu and sigma in long format:

```
dsamples <- fit |>
    gather_draws(mu, sigma) # gather = long format
  dsamples
# A tibble: 1,500 x 5
# Groups:
             .variable [2]
   .chain .iteration .draw .variable .value
                <int> <int> <chr>
                                         <dbl>
    <int>
1
        1
                    1
                           1 mu
                                          86.0
2
                    2
        1
                           2 mu
                                          87.2
3
        1
                    3
                           3 mu
                                          87.9
4
                    4
        1
                           4 mu
                                          87.0
5
                    5
        1
                           5 mu
                                          86.6
6
                    6
                                          87.1
        1
                           6 mu
7
                    7
        1
                           7 mu
                                          87.4
8
        1
                    8
                           8 mu
                                          88.1
9
                    9
        1
                           9 mu
                                          86.0
10
        1
                   10
                          10 mu
                                          86.7
# ... with 1,490 more rows
  # wide format
  fit |> spread_draws(mu, sigma)
# A tibble: 750 x 5
   .chain .iteration .draw
                                mu sigma
```

<int> <int> <dbl> <dbl>

86.0

87.2

87.9

87.0

86.6

19.4

19.5

19.3

19.3

19.2

1

2

3

4

5

1

2

3

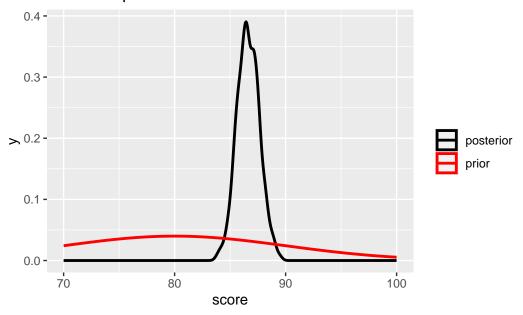
4

5

```
6
                       6 87.1 18.9
7
       1
                  7
                       7 87.4 19.8
8
                                20.5
       1
                  8
                       8 88.1
9
       1
                 9
                       9 86.0 20.0
10
       1
                          86.7 20.5
                 10
                       10
# ... with 740 more rows
  # quickly calculate the quantiles using
  dsamples |>
    median_qi(.width = 0.8)
# A tibble: 2 x 7
  .variable .value .lower .upper .width .point .interval
            <dbl> <dbl> <dbl> <chr> <chr>
1 mu
             86.6
                   85.4
                          87.9
                                  0.8 median qi
             20.3
2 sigma
                   19.4
                          21.3
                                  0.8 median qi
```

Let's plot the density of the posterior samples for mu and add in the prior distribution

Prior and posterior for mean test scores



Question 2

Change the prior to be much more informative (by changing the standard deviation to be 0.1). Rerun the model. Do the estimates change? Plot the prior and posterior densities.

```
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).

Chain 1:

Chain 1: Gradient evaluation took 6e-06 seconds

Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.06 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: 0.02 seconds (Warm-up)
Chain 1:
                        0.025 seconds (Sampling)
Chain 1:
                        0.045 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 6e-06 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.06 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: 0.02 seconds (Warm-up)
Chain 2:
                        0.026 seconds (Sampling)
Chain 2:
                        0.046 seconds (Total)
```

```
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 6e-06 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.06 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: 0.022 seconds (Warm-up)
Chain 3:
                        0.019 seconds (Sampling)
Chain 3:
                        0.041 seconds (Total)
Chain 3:
  summary(mod1)
$summary
                                                 2.5%
                                                               25%
                                                                           50%
             mean
                      se_mean
                                       sd
         80.06216 0.001937312 0.09947123
                                                          79.99739
                                                                      80.06364
mu
                                             79.86371
         21.40077 0.014183704 0.70201467
                                             20.06621
                                                          20.90404
                                                                      21.39176
sigma
lp_ -1544.65277 0.027131992 0.96158825 -1547.21623 -1545.05073 -1544.33607
              75%
                        97.5%
                                            Rhat
                                  n_eff
         80.12864
                     80.25633 2636.306 1.000073
mu
         21.87984
                     22.82255 2449.701 1.000209
```

\$c_summary

, , chains = chain:1

lp__ -1543.96760 -1543.70302 1256.073 1.000742

```
stats
                                         2.5%
                                                       25%
                                                                    50%
parameter
                               sd
                 mean
             80.05835 0.09869074
                                     79.87102
                                                  79.99299
    mu
                                                              80.05851
             21.43740 0.69528072
                                     20.14373
                                                  20.91850
                                                              21.46733
          -1544.63545 0.94515360 -1547.26692 -1544.98569 -1544.31687
    lp__
parameter
                  75%
                             97.5%
             80.12794
                          80.24235
    mu
    sigma
             21.91645
                          22.86516
    lp_ -1543.97586 -1543.70661
, , chains = chain:2
         stats
                                          2.5%
                                                       25%
                                                                    50%
parameter
                               sd
                 mean
             80.06635 0.09809149
                                     79.86563
                                                  80.00540
                                                              80.06631
    mu
             21.37475 0.67935841
                                     20.12428
                                                  20.88985
                                                              21.36401
    sigma
          -1544.60933 0.91581538 -1546.83700 -1545.00566 -1544.30385
         stats
parameter
                  75%
                             97.5%
             80.12743
                          80.25700
    sigma
             21.83152
                          22.75306
          -1543.95407 -1543.69870
    lp__
 , chains = chain:3
         stats
                                                                               75%
parameter
                                        2.5%
                                                      25%
                                                                   50%
                 mean
             80.06179 0.1015347
                                    79.85886
                                                 79.99307
                                                             80.06471
                                                                          80.13097
    mu
             21.39014 0.7296460
                                    20.00992
                                                 20.89736
                                                             21.37080
                                                                          21.88096
    sigma
          -1544.71353 1.0187681 -1547.26130 -1545.16000 -1544.40152 -1543.96902
```

stats
parameter 97.5%
mu 80.25658
sigma 22.82241
lp_ -1543.70324

mu was greatly changed from 86.67 to the current value 80.06593,but sigma was smally altered from 20.40 to the current value 21.37953.

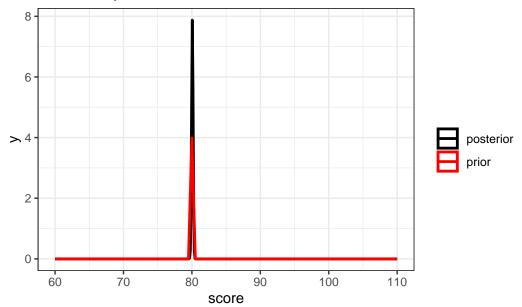
```
mod1samples <- mod1
                       |>
    gather_draws(mu, sigma) # gather = long format
  mod1samples
# A tibble: 6,000 x 5
# Groups:
            .variable [2]
   .chain .iteration .draw .variable .value
    <int>
               <int> <int> <chr>
                                        <dbl>
                                         80.1
        1
                    1
                          1 mu
1
2
                    2
                          2 mu
                                         80.0
        1
3
                    3
        1
                          3 mu
                                         80.0
4
                    4
        1
                          4 mu
                                         80.1
5
                    5
                          5 mu
                                         80.2
        1
6
                    6
        1
                          6 mu
                                         80.0
7
                   7
        1
                          7 mu
                                         80.0
8
        1
                    8
                          8 mu
                                         80.1
9
                   9
        1
                                         79.9
                          9 mu
10
        1
                   10
                         10 mu
                                         79.9
# ... with 5,990 more rows
```

```
# wide format
mod1 |> spread_draws(mu, sigma)
```

```
# A tibble: 3,000 x 5
   .chain .iteration .draw
                              mu sigma
    <int>
               <int> <int> <dbl> <dbl>
                         1 80.1
1
        1
                   1
                                  21.8
2
                            80.0
        1
                   2
                         2
                                  21.7
3
                   3
                            80.0 22.0
        1
                         3
4
        1
                   4
                         4
                            80.1
                                  22.0
5
                   5
                            80.2 21.5
        1
                         5
6
        1
                   6
                            80.0 21.7
                         6
7
        1
                   7
                         7
                            80.0 22.2
8
        1
                            80.1
                                  23.1
                   8
                         8
9
        1
                   9
                         9
                           79.9 21.6
                        10 79.9 20.6
10
                  10
# ... with 2,990 more rows
```

```
# quickly calculate the quantiles using
  mod1samples |>
    median_qi(.width = 0.8)
# A tibble: 2 x 7
  .variable .value .lower .upper .width .point .interval
 <chr>
            <dbl> <dbl> <dbl> <chr> <chr>
1 mu
             80.1
                    79.9
                           80.2
                                   0.8 median qi
             21.4
2 sigma
                    20.5
                           22.3
                                   0.8 median qi
  mod1samples |>
    filter(.variable == "mu") |>
    ggplot(aes(.value, color = "posterior")) + geom_density(size = 1) +
    xlim(c(60, 110)) +
    stat_function(fun = dnorm,
          args = list(mean = mu0,
                      sd = sigma0),
          aes(colour = 'prior'), size = 1) +
    scale_color_manual(name = "", values = c("prior" = "red", "posterior" = "black")) +
    ggtitle("Prior and posterior for mean test scores") + xlab("score") + theme_bw()
```

Prior and posterior for mean test scores



Adding covariates

Now let's see how kid's test scores are related to mother's education. We want to run the simple linear regression

$$Score = \alpha + \beta X$$

where X = 1 if the mother finished high school and zero otherwise.

kid3.stan has the stan model to do this. Notice now we have some inputs related to the design matrix X and the number of covariates (in this case, it's just 1).

Let's get the data we need and run the model.

```
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 6.2e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.62 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 1: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 1: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 1: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 1: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 1: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 1: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 1: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 1: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 1: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 1: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
```

```
Chain 1:
Chain 1: Elapsed Time: 0.105 seconds (Warm-up)
Chain 1:
                        0.072 seconds (Sampling)
Chain 1:
                        0.177 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 1.9e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.19 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
                      1 / 1000 [ 0%]
Chain 2: Iteration:
                                        (Warmup)
Chain 2: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 2: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 2: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 2: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 2: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 2: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 2: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 2: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 2: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 2: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 2: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 2:
Chain 2:
         Elapsed Time: 0.154 seconds (Warm-up)
Chain 2:
                        0.073 seconds (Sampling)
Chain 2:
                        0.227 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 1.8e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.18 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 3: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 3: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 3: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 3: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
```

```
Chain 3: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 3: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 3: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 3: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 3: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 3: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 3: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 3:
Chain 3: Elapsed Time: 0.147 seconds (Warm-up)
Chain 3:
                        0.079 seconds (Sampling)
Chain 3:
                        0.226 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 1.9e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.19 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 4: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 4: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 4: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 4: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 4: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 4: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 4: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 4: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 4: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 4: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 4: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 4:
Chain 4:
         Elapsed Time: 0.13 seconds (Warm-up)
                        0.07 seconds (Sampling)
Chain 4:
Chain 4:
                        0.2 seconds (Total)
Chain 4:
```

Question 3

a) Confirm that the estimates of the intercept and slope are comparable to results from lm()

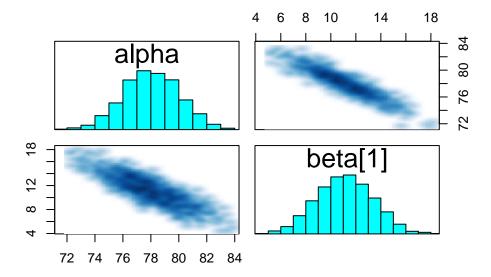
```
library(skimr)
  library(janitor)
  mod2<-lm(kid_score~mom_hs,data=kidiq1)</pre>
  summary(fit2)$summary[c("alpha", "beta[1]"),]
                                          2.5%
                                                     25%
                                                              50%
                                                                       75%
                    se_mean
            mean
                                  sd
        78.02925 0.07519286 1.992863 74.167491 76.677353 78.02799 79.41924
alpha
beta[1] 11.13083 0.08497624 2.245152 6.781314 9.536871 11.12153 12.69320
           97.5%
                    n eff
                              Rhat
alpha
        81.88483 702.4278 1.002997
beta[1] 15.44220 698.0663 1.004600
  summary(mod2)
Call:
lm(formula = kid_score ~ mom_hs, data = kidiq1)
Residuals:
   Min
             1Q Median
                             3Q
                                    Max
-57.548 -13.276
                 2.724 14.724 58.452
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
                          2.060 37.651 < 2e-16 ***
(Intercept)
              77.548
                                  5.046 6.67e-07 ***
mom_hs
              11.728
                          2.324
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 19.86 on 431 degrees of freedom
Multiple R-squared: 0.05578,
                                Adjusted R-squared: 0.05358
F-statistic: 25.46 on 1 and 431 DF, p-value: 6.675e-07
```

So the STAN results are mean=77.98760 and beta[1]=11.14227,while the LM results are mean=77.548 and beta[1]=11.728.Both are almost same.

b) Do a pairs plot to investigate the joint sample distributions of the slope and intercept. Comment briefly on what you see. Is this potentially a problem?

```
library(tidyverse)
library(rstan)
library(tidybayes)
library(here)

pairs(fit2, pars = c("alpha", "beta"))
```

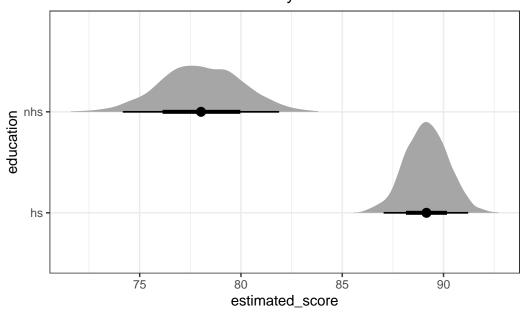


In the fit2, its intercept(alpha) has a wide distribution which means a good sampling but a little hard to compute the intercept and beta(slope) has a narrower distribution which means a bad sampling but easily to compute the slope. Thus, this is potentially a problem.

Plotting results

It might be nice to plot the posterior samples of the estimates for the non-high-school and high-school mothered kids. Here's some code that does this: notice the beta[condition] syntax. Also notice I'm using spread_draws, because it's easier to calculate the estimated effects in wide format

Posterior estimates of scores by education level of mother



Question 4

Add in mother's IQ as a covariate and rerun the model. Please mean center the covariate before putting it into the model. Interpret the coefficient on the (centered) mum's IQ.

```
y <- kidiq1$kid_score
mu0 <- 80
sigma0 <- 10
# named list to input for stan function</pre>
```

```
data \leftarrow list(y = y,
               N = length(y),
               mu0 = mu0,
               sigma0 = sigma0)
  X <- cbind(as.matrix(kidiq1$mom_hs),as.matrix(kidiq1$mom_iq)) # force this to be a matrix
  K <- 2
  data <- list(y = y, N = length(y),
               X = X, K = K
  mod3 <- stan(file = here::here("D:\\kids3.stan"),</pre>
              data = data,
              iter = 1000)
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 2.2e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.22 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                      1 / 1000 [ 0%] (Warmup)
Chain 1: Iteration: 100 / 1000 [ 10%]
                                       (Warmup)
Chain 1: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 1: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 1: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 1: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 1: Iteration: 600 / 1000 [ 60%]
                                       (Sampling)
Chain 1: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 1: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 1: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 1: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.667 seconds (Warm-up)
Chain 1:
                        0.353 seconds (Sampling)
Chain 1:
                        1.02 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
```

```
Chain 2: Gradient evaluation took 2e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.2 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 2: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 2: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 2: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 2: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 2: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 2: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 2: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 2: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 2: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 2: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 2: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 2:
Chain 2:
          Elapsed Time: 0.597 seconds (Warm-up)
Chain 2:
                        0.261 seconds (Sampling)
                        0.858 seconds (Total)
Chain 2:
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 5.1e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.51 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 3: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 3: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 3: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 3: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 3: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 3: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 3: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 3: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 3: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 3: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 3: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 3:
```

```
Chain 3: Elapsed Time: 0.722 seconds (Warm-up)
Chain 3:
                        0.344 seconds (Sampling)
Chain 3:
                        1.066 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
Chain 4: Gradient evaluation took 2.1e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.21 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 4: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 4: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 4: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 4: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 4: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 4: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 4: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 4: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 4: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 4: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 4: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 4:
Chain 4:
         Elapsed Time: 0.453 seconds (Warm-up)
Chain 4:
                        0.251 seconds (Sampling)
Chain 4:
                        0.704 seconds (Total)
Chain 4:
  summary(mod3)$summary[c("alpha", "beta[1]","beta[2]"),]
                                        sd
                                                 2.5%
                                                             25%
                                                                        50%
              mean
                       se_mean
        25.6975836 0.208242903 5.86510972 14.0316833 21.7878733 25.5614176
alpha
        5.6572935 0.064420318 2.23181585 1.3753124
beta[1]
                                                       4.0955391
                                                                  5.6021092
beta[2] 0.5666353 0.002263409 0.05921372 0.4521845 0.5264855 0.5646773
               75%
                        97.5%
                                             Rhat
                                  n_eff
        29.7646074 37.4141685 793.2533 1.003381
alpha
beta[1]
        7.2522955 10.0395390 1200.2480 1.000318
beta[2] 0.6066058 0.6869141 684.4135 1.003825
```

```
y <- kidiq1$kid_score
  mu0 <- 80
  sigma0 <- 10
  # named list to input for stan function
  data <- list(y = y,
               N = length(y),
               mu0 = mu0,
               sigma0 = sigma0)
  X <- cbind(as.matrix(kidiq1$mom_hs),as.matrix(kidiq1$mom_iq - mean(kidiq1$mom_iq))) # for
  K <- 2
  data <- list(y = y, N = length(y),
               X = X, K = K
  mod4 <- stan(file = here::here("D:\\kids3.stan"),</pre>
              data = data,
              iter = 1000)
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 1.9e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.19 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 1: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 1: Iteration: 200 / 1000 [ 20%]
                                       (Warmup)
Chain 1: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 1: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 1: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 1: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 1: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 1: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 1: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 1: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.118 seconds (Warm-up)
Chain 1:
                        0.086 seconds (Sampling)
Chain 1:
                        0.204 seconds (Total)
```

```
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 1.8e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.18 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 2: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 2: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 2: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 2: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 2: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 2: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 2: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 2: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 2: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 2: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 2: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 2:
Chain 2: Elapsed Time: 0.134 seconds (Warm-up)
Chain 2:
                        0.08 seconds (Sampling)
                        0.214 seconds (Total)
Chain 2:
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 2e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.2 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 3: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 3: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 3: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 3: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 3: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 3: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 3: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 3: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
```

```
Chain 3: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 3: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 3: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 3:
Chain 3:
          Elapsed Time: 0.132 seconds (Warm-up)
Chain 3:
                        0.091 seconds (Sampling)
Chain 3:
                        0.223 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 1.8e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.18 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 4: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 4: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 4: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 4: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 4: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 4: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 4: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 4: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 4: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 4: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 4: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 4:
Chain 4:
          Elapsed Time: 0.157 seconds (Warm-up)
Chain 4:
                        0.078 seconds (Sampling)
Chain 4:
                        0.235 seconds (Total)
Chain 4:
  summary(mod4)$summary[c("alpha", "beta[1]","beta[2]"),]
                                                 2.5%
                                                              25%
                                                                         50%
              mean
                       se_mean
                                        sd
        82.3429047 0.060796615 1.90243158 78.5968477 81.0579477 82.3344845
alpha
beta[1]
        5.6523603 0.068658586 2.14749637
                                            1.6096660 4.1641036
                                                                   5.6513650
beta[2]
        0.5661089 0.001905995 0.06415049
                                            0.4394008 0.5212819
                                                                   0.5670989
               75%
                        97.5%
                                   n_{eff}
                                             Rhat
```

```
      alpha
      83.6477500
      86.0149840
      979.1727
      1.001370

      beta[1]
      7.1027257
      9.9117289
      978.3070
      1.002040

      beta[2]
      0.6084374
      0.6893613
      1132.8085
      1.002166
```

```
mean(kidiq1$kid_score)
```

```
[1] 86.75751
```

Here the alpha(intercept) means that when the mom_iq was in the average of all mom_iqs and moms did not complete their high school education, the kids' test score actually was what should be(82.217). The centered intercept should be totally different from the non-centered data before(25.9479477).

Here the beta[1] is an estimator that shows a positive relationship between the kids' test score and moms' education level. It means that when the moms completed their high school education her kids' test score also increased by 5.6837998 scores corresponding to the moms' education variation.

Here the beta[2] is an estimator that shows a positive relationship between the kids' test score and moms' IQ.It means that when the moms' IQ increased or reduced by one unit and their kids' test score also increased or reduced by 0.5656852 scores corresponding to the moms' IQ variation.

Question 5

Confirm the results from Stan agree with lm()

```
library(tidyverse)
library(stringr)
library(dplyr)
library(janitor)

summary(mod4)$summary[c("alpha", "beta[1]","beta[2]"),]
```

```
2.5%
                                                              25%
                                                                          50%
              mean
                        se_mean
                                        sd
        82.3429047 0.060796615 1.90243158 78.5968477 81.0579477 82.3344845
alpha
beta[1]
         5.6523603 0.068658586 2.14749637
                                            1.6096660
                                                        4.1641036
                                                                   5.6513650
         0.5661089 0.001905995 0.06415049
beta[2]
                                            0.4394008 0.5212819
                                                                   0.5670989
               75%
                         97.5%
                                   n_eff
                                             Rhat
```

```
alpha 83.6477500 86.0149840 979.1727 1.001370
beta[1] 7.1027257 9.9117289 978.3070 1.002040
beta[2] 0.6084374 0.6893613 1132.8085 1.002166

kidiq2<- kidiq1 |> mutate(mom_iq=mom_iq-mean(mom_iq))
kidiq2<-as.data.frame(kidiq2)

mod5<- lm(kid_score~mom_hs+mom_iq,data=kidiq2)
summary(mod5)$coeff

Estimate Std. Error t value Pr(>|t|)
(Intercept) 82.0859652 1.94540681 42.194756 5.838177e-155
mom_hs 5.9493443 2.21435766 2.686713 7.495551e-03
mom_iq 0.5633781 0.06081298 9.264110 9.493682e-19
```

The 3 estimators in both models are almost same.

Question 6

Plot the posterior estimates of scores by education of mother for mothers who have an IQ of 110.

```
library(plyr)
library(dplyr)
library(tidyverse)
mean_mom_iq<-mean(kidiq1$mom_iq)
mean_mom_iq

[1] 99.94338

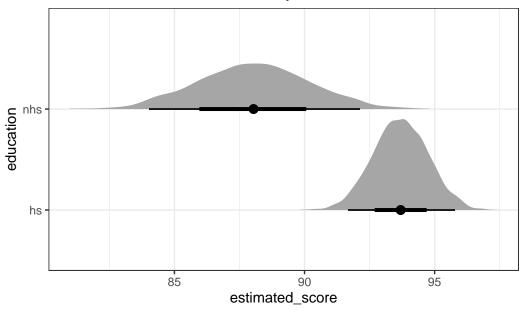
post_mod4_samples <- extract(mod4)
length(post_mod4_samples)

[1] 4

dim(post_mod4_samples[["beta"]])

[1] 2000 2</pre>
```

Posterior estimates of scores by education level of mother with

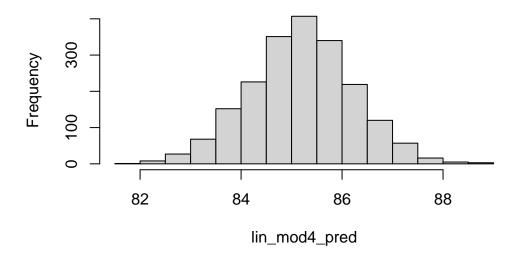


Question 7

Generate and plot (as a histogram) samples from the posterior predictive distribution for a new kid with a mother who graduated high school and has an IQ of 95.

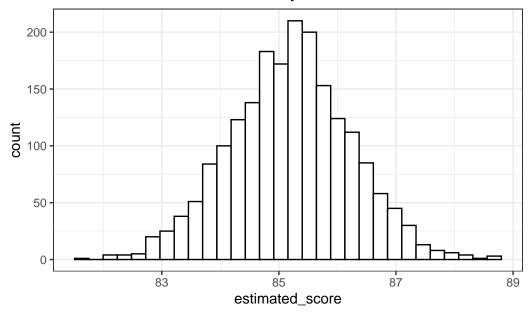
```
library(ggplot2)
mod4_alpha <- post_mod4_samples[["alpha"]]
mod4_beta1 <- post_mod4_samples[["beta"]][,1]
mod4_beta2 <- post_mod4_samples[["beta"]][,2]
x_new2 <-95-mean_mom_iq
lin_mod4_pred <- mod4_alpha + mod4_beta1*1+mod4_beta2*x_new2
hist(lin_mod4_pred)</pre>
```

Histogram of lin_mod4_pred



 $as.data.frame(lin_mod4_pred) \mid > ggplot(aes(x=lin_mod4_pred)) + geom_histogram(color="black", as.data.frame(lin_mod4_pred)) + geom_histogram(lin_mod4_pred)) + geom_hi$

Posterior estimates of scores by education level of mothers wit



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