# Week 9: Hierarchical GLM

16/03/23

## 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,
         7,3,12,11,6,16,13,6,9,10,4,9,11,12,23,18,12,7,13,12,12,13,6,14,7,18,13,9,6,8,7,6,16,4,6,
         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, 12.94, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.07, 16.0
                   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?

The 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 that particular region, we would expect 6 lip cancer deaths if this region were to experience the same age specific 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 =  $\alpha$ 

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

Model1:

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

with

Chain 1:

```
\alpha \sim N(0,1)\beta \sim N(0,1)
```

```
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))
  mod1<-stan(data=stan_data,file="D:\\lab9\\lab9_1.stan")</pre>
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 0.000134 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 1.34 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: 0.122 seconds (Warm-up)
Chain 1:
                        0.101 seconds (Sampling)
```

0.223 seconds (Total)

```
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 2.4e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.24 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: 0.119 seconds (Warm-up)
Chain 2:
                        0.104 seconds (Sampling)
Chain 2:
                        0.223 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 2.4e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.24 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: 0.116 seconds (Warm-up)
Chain 3:
                        0.098 seconds (Sampling)
Chain 3:
                        0.214 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 2.4e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.24 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: 0.117 seconds (Warm-up)
Chain 4:
                        0.116 seconds (Sampling)
Chain 4:
                        0.233 seconds (Total)
Chain 4:
```

2.  $\alpha_i$  is different in each region and modeled separately (with covariate)

Model2:

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

with

$$\alpha_i \sim N(0,1)\beta \sim N(0,1)$$

```
SAMPLING FOR MODEL 'anon model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 5.9e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.59 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: 0.677 seconds (Warm-up)
Chain 1:
                        0.56 seconds (Sampling)
Chain 1:
                        1.237 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 2.7e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.27 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: 0.607 seconds (Warm-up)
Chain 2:
                        0.535 seconds (Sampling)
Chain 2:
                       1.142 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 2.7e-05 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.27 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: 0.578 seconds (Warm-up)
Chain 3:
                        0.551 seconds (Sampling)
Chain 3:
                       1.129 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 2.7e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.27 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:
          Elapsed Time: 0.546 seconds (Warm-up)
Chain 4:
Chain 4:
                        0.533 seconds (Sampling)
Chain 4:
                        1.079 seconds (Total)
Chain 4:
```

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

Model3:

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

with

$$\alpha_i \sim N(\mu, \sigma^2)\beta \sim N(0, 1)\mu \sim N(0, 1)\sigma \sim N(0, 1)$$

```
mod3<-stan(data=stan_data,file="D:\\lab9\\lab9_3.stan")</pre>
```

```
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 / 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: 0.431 seconds (Warm-up)
Chain 1:
                        0.363 seconds (Sampling)
Chain 1:
                        0.794 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 2.2e-05 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.22 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: 0.385 seconds (Warm-up)
Chain 2:
                        0.359 seconds (Sampling)
Chain 2:
                        0.744 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 2.4e-05 seconds
```

```
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.24 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: 0.411 seconds (Warm-up)
Chain 3:
                        0.36 seconds (Sampling)
Chain 3:
                        0.771 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 2.3e-05 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.23 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: 0.387 seconds (Warm-up)
```

```
Chain 4: 0.419 seconds (Sampling)
Chain 4: 0.806 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) |>
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) |>
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) |>
select(i,median_mod3:upper_mod3)
res_mod<- as.data.frame(cbind(res_mod1,res_mod2[,c(2,3,4)],res_mod3[,c(2,3,4)]))
res_mod |>
  mutate(deaths=observe.i)|>
  mutate(log_smr=log(observe.i/expect.i))|>
  ggplot(aes(log_smr,median_mod1,color="Model 1"),alpha=0.6)+
```

```
geom_point(aes(size=deaths))+
geom_errorbar(aes(ymin=lower_mod1,ymax=upper_mod1),alpha=0.8)+
geom_abline(slope=1,intercept=0)+
geom_point(aes(log_smr,median_mod2,color="Model 2"),alpha=0.8)+
geom_errorbar(aes(ymin=lower_mod2,ymax=upper_mod2),alpha=0.8)+
geom_point(aes(log_smr,median_mod3,color="Model 3"),alpha=0.8)+
geom_errorbar(aes(ymin=lower_mod3,ymax=upper_mod3),alpha=0.8)
```

