STAT 447: Homework 8

Kevin Liu (94200474)

March 16, 2025

Question 1

(a)

```
suppressPackageStartupMessages(require(ggplot2))
suppressPackageStartupMessages(require(dplyr))

## Warning: package 'dplyr' was built under R version 4.4.3

df = read.csv(url("https://github.com/UBC-Stat-ML/web447/raw/0d6eaa346d78abe4cd125e8fc688c9074d6331d9/d
    rename(distance = R..Mpc.) %>%
```

(b)

rename(velocity = v..km.sec.)
df\$velocity = df\$velocity/1000

```
N_obs = nrow(df)
N_train = N_obs-1
train_test_dta = list(
    N = N_train,
    xs = df$distance[-N_obs],
    ys = df$velocity[-N_obs],
    x_pred = df$distance[N_obs]
)

fit = stan(
  file = "STAN.stan",
   data = train_test_dta
)
```

```
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 2e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.2 seconds.
## Chain 1: Adjust your expectations accordingly!
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## Chain 1:
## Chain 1:
## Chain 1: Iteration:
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## Chain 1: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 1:
                           0.007 seconds (Sampling)
## Chain 1:
                           0.014 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
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## Chain 2:
## Chain 2: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 2:
                           0.005 seconds (Sampling)
## Chain 2:
                           0.012 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
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             Elapsed Time: 0.009 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.015 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 5e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
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## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.013 seconds (Total)
## Chain 4:
quantile(extract(fit)$y_pred, c(0.1, 0.9))
##
         10%
                   90%
## 0.4733469 1.1382752
quantile(extract(fit)$y_pred, c(0.1, 0.9))
                   90%
         10%
## 0.4733469 1.1382752
 (c)
```

```
suppressPackageStartupMessages(library(ggplot2))
suppressPackageStartupMessages(library(dplyr))
ci_limits <- matrix(NA, nrow = N_obs, ncol = 2)</pre>
for (i in 1:N obs) {
   dta = list(
       N = N \text{ train},
        xs = df$distance[-i],
        ys = df$velocity[-i],
        x_pred = df$distance[i]
   )
   fit <- stan(
       file = "STAN.stan",
        data = dta
    )
    ci_limits[i, ] <- quantile(extract(fit)$y_pred, probs = c(0.1, 0.9))</pre>
}
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
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## Chain 1:
## Chain 1: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
                           0.012 seconds (Total)
## Chain 1:
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
```

```
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
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## Chain 2:
## Chain 2: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 2:
                           0.008 seconds (Sampling)
## Chain 2:
                           0.017 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 3: Adjust your expectations accordingly!
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## Chain 3:
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                           0.006 seconds (Sampling)
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                           0.015 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 5e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
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## Chain 4:
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## Chain 4:
## Chain 4: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.016 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 1.7e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.17 seconds.
## Chain 1: Adjust your expectations accordingly!
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## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.013 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' 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!
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## Chain 2:
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                           0.012 seconds (Total)
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## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 5e-06 seconds
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                           0.007 seconds (Sampling)
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                           0.014 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
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## Chain 4:
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                           0.006 seconds (Sampling)
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                           0.013 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
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## Chain 1:
## Chain 1: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
                           0.016 seconds (Total)
## Chain 1:
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 5e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
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## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
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## Chain 3: Iteration: 2000 / 2000 [100%]
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## Chain 3:
## Chain 3:
            Elapsed Time: 0.007 seconds (Warm-up)
## Chain 3:
                           0.005 seconds (Sampling)
## Chain 3:
                           0.012 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 2e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.02 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
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                                            (Warmup)
## Chain 4: Iteration:
                        200 / 2000 [ 10%]
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                        400 / 2000 [ 20%]
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## Chain 4: Iteration:
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 1400 / 2000 [ 70%]
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## Chain 4:
## Chain 4: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.012 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 5e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.05 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: 0.009 seconds (Warm-up)
## Chain 1:
                           0.008 seconds (Sampling)
## Chain 1:
                           0.017 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 5e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.05 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%]
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## Chain 2: Iteration: 600 / 2000 [ 30%]
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## Chain 2: Iteration: 800 / 2000 [ 40%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 2: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
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## Chain 2: Iteration: 1200 / 2000 [ 60%]
                                            (Sampling)
## Chain 2: Iteration: 1400 / 2000 [ 70%]
                                            (Sampling)
## Chain 2: Iteration: 1600 / 2000 [ 80%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3:
## Chain 3: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.013 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 1400 / 2000 [ 70%]
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## Chain 4: Iteration: 1600 / 2000 [ 80%]
## Chain 4: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
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## Chain 4: Iteration: 2000 / 2000 [100%]
## Chain 4:
## Chain 4: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.012 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## Chain 1: Iteration: 800 / 2000 [ 40%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.012 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 2e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.02 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%]
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## Chain 2: Iteration:
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## 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%]
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## Chain 2: Iteration: 1600 / 2000 [ 80%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
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## Chain 2: Iteration: 2000 / 2000 [100%]
## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                         1 / 2000 [ 0%]
                                            (Warmup)
                        200 / 2000 [ 10%]
## Chain 3: Iteration:
                                            (Warmup)
## Chain 3: Iteration: 400 / 2000 [ 20%]
                                            (Warmup)
## Chain 3: Iteration:
                        600 / 2000 [ 30%]
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## Chain 3: Iteration: 800 / 2000 [ 40%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 3:
                           0.005 seconds (Sampling)
## Chain 3:
                           0.012 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 400 / 2000 [ 20%]
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## Chain 4: Iteration: 600 / 2000 [ 30%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 4: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 1400 / 2000 [ 70%]
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## Chain 4: Iteration: 1600 / 2000 [ 80%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 4:
                           0.005 seconds (Sampling)
```

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## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration:
                        200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
                                            (Warmup)
## Chain 1: Iteration: 600 / 2000 [ 30%]
                                            (Warmup)
## Chain 1: Iteration: 800 / 2000 [ 40%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 1: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1400 / 2000 [ 70%]
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## Chain 1: Iteration: 1600 / 2000 [ 80%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
## Chain 1:
                           0.005 seconds (Sampling)
## Chain 1:
                           0.011 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 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%]
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                        600 / 2000 [ 30%]
## Chain 2: Iteration:
                                            (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%]
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## 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: 0.006 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
```

```
## Chain 2:
                           0.012 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 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%]
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## Chain 3: Iteration: 600 / 2000 [ 30%]
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## Chain 3: Iteration: 800 / 2000 [ 40%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.017 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
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## Chain 4:
## Chain 4: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
                           0.013 seconds (Total)
## Chain 4:
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
```

```
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
                                            (Warmup)
## Chain 1: Iteration: 600 / 2000 [ 30%]
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## Chain 1: Iteration: 800 / 2000 [ 40%]
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## 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%]
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## Chain 1: Iteration: 1600 / 2000 [ 80%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
                           0.012 seconds (Total)
## Chain 1:
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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                        600 / 2000 [ 30%]
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## Chain 2: Iteration: 800 / 2000 [ 40%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
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                                            (Sampling)
## Chain 2: Iteration: 1001 / 2000 [ 50%]
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                                            (Sampling)
## Chain 2: Iteration: 1400 / 2000 [ 70%]
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## Chain 2: Iteration: 1600 / 2000 [ 80%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
```

SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).

##

```
## Chain 3:
## Chain 3: Gradient evaluation took 2e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.02 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%]
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## Chain 3: Iteration: 800 / 2000 [ 40%]
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                                            (Warmup)
## Chain 3: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 3: Iteration: 1200 / 2000 [ 60%]
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## Chain 3: Iteration: 1400 / 2000 [ 70%]
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## 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: 0.01 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.016 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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)
                        600 / 2000 [ 30%]
## Chain 4: Iteration:
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## Chain 4: Iteration: 800 / 2000 [ 40%]
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                                            (Warmup)
## Chain 4: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 4: Iteration: 1200 / 2000 [ 60%]
                                            (Sampling)
## Chain 4: Iteration: 1400 / 2000 [ 70%]
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## Chain 4: Iteration: 1600 / 2000 [ 80%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
                           0.016 seconds (Total)
## Chain 4:
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
```

```
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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## Chain 1: Iteration: 800 / 2000 [ 40%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1400 / 2000 [ 70%]
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## 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: 0.009 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.015 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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                        600 / 2000 [ 30%]
## Chain 2: Iteration:
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## 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%]
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## Chain 2: Iteration: 1400 / 2000 [ 70%]
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## Chain 2: Iteration: 1600 / 2000 [ 80%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.007 seconds (Warm-up)
                           0.007 seconds (Sampling)
## Chain 2:
                           0.014 seconds (Total)
## Chain 2:
## 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!
```

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## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.013 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4: Gradient evaluation took 2e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.02 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4:
## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
```

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## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
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                        200 / 2000 [ 10%]
## Chain 1: Iteration:
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1:
            Elapsed Time: 0.011 seconds (Warm-up)
## Chain 1:
                           0.005 seconds (Sampling)
## Chain 1:
                           0.016 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
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## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.012 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 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)
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3: Iteration: 600 / 2000 [ 30%]
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## Chain 3: Iteration: 800 / 2000 [ 40%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
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## Chain 3:
## Chain 3:
            Elapsed Time: 0.009 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.016 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
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## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 800 / 2000 [ 40%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 1400 / 2000 [ 70%]
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## Chain 4: Iteration: 1600 / 2000 [ 80%]
                                            (Sampling)
## Chain 4: Iteration: 1800 / 2000 [ 90%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 4:
                           0.008 seconds (Sampling)
## Chain 4:
                           0.017 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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)
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## Chain 1: Iteration: 600 / 2000 [ 30%]
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## Chain 1: Iteration: 800 / 2000 [ 40%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1400 / 2000 [ 70%]
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## Chain 1: Iteration: 1600 / 2000 [ 80%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1:
            Elapsed Time: 0.01 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.016 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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                        600 / 2000 [ 30%]
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## Chain 2: Iteration: 800 / 2000 [ 40%]
                                            (Warmup)
## Chain 2: Iteration: 1000 / 2000 [ 50%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2: Iteration: 1400 / 2000 [ 70%]
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## 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: 0.009 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.016 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
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## Chain 3: Iteration:
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
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## Chain 3: Iteration: 1200 / 2000 [ 60%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.008 seconds (Sampling)
## Chain 3:
                           0.014 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
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## Chain 4:
## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
                           0.007 seconds (Sampling)
## Chain 4:
## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.016 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 400 / 2000 [ 20%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 2: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
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## Chain 2: Iteration: 1400 / 2000 [ 70%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2:
             Elapsed Time: 0.007 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.014 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
                         1 / 2000 [ 0%]
## Chain 3: Iteration:
                                            (Warmup)
                        200 / 2000 [ 10%]
## Chain 3: Iteration:
                                            (Warmup)
                        400 / 2000 [ 20%]
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## Chain 3: Iteration:
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## 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)
```

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## Chain 3: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.015 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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## Chain 4: Iteration: 800 / 2000 [ 40%]
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                                            (Warmup)
## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## 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: 0.009 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.016 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## 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%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 1: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1400 / 2000 [ 70%]
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## Chain 1: Iteration: 1600 / 2000 [ 80%]
                                            (Sampling)
```

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## Chain 1: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.008 seconds (Warm-up)
## Chain 1:
                           0.009 seconds (Sampling)
## Chain 1:
                           0.017 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 7e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.07 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:
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## Chain 2: Iteration:
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 2: Iteration: 1200 / 2000 [ 60%]
                                            (Sampling)
## Chain 2: Iteration: 1400 / 2000 [ 70%]
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## 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: 0.012 seconds (Warm-up)
## Chain 2:
                           0.009 seconds (Sampling)
## Chain 2:
                           0.021 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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## Chain 3: Iteration:
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 3: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 3: Iteration: 1200 / 2000 [ 60%]
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## Chain 3: Iteration: 1400 / 2000 [ 70%]
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## Chain 3: Iteration: 1600 / 2000 [ 80%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.008 seconds (Warm-up)
```

```
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.015 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 8e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 400 / 2000 [ 20%]
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## Chain 4: Iteration: 600 / 2000 [ 30%]
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## Chain 4: Iteration: 800 / 2000 [ 40%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.011 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.017 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 1.4e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.14 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                       1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.006 seconds (Warm-up)
```

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## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.012 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                         1 / 2000 [ 0%]
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## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.008 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.014 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
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## Chain 3:
## Chain 3: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.016 seconds (Total)
## Chain 3:
##
```

```
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
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## Chain 4:
## Chain 4: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.012 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
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## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1:
## Chain 1: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.012 seconds (Total)
## Chain 1:
##
```

```
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 400 / 2000 [ 20%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3:
## Chain 3: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.014 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
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```
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
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## Chain 4: Iteration: 200 / 2000 [ 10%]
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                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 5e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.05 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%]
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## Chain 1: Iteration: 600 / 2000 [ 30%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
                           0.016 seconds (Total)
## Chain 1:
## Chain 1:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
```

```
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.012 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                        1 / 2000 [ 0%]
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## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.015 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
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## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 400 / 2000 [ 20%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4:
## Chain 4:
            Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1400 / 2000 [ 70%]
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## Chain 1: Iteration: 1600 / 2000 [ 80%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 1:
                           0.007 seconds (Sampling)
## Chain 1:
                           0.014 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                         1 / 2000 [ 0%]
                                            (Warmup)
```

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## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 400 / 2000 [ 20%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2: Iteration: 2000 / 2000 [100%]
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## Chain 2:
## Chain 2:
            Elapsed Time: 0.007 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 2e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.02 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%]
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## Chain 3: Iteration: 1000 / 2000 [ 50%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
## Chain 3: Iteration: 1200 / 2000 [ 60%]
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## Chain 3: Iteration: 1600 / 2000 [ 80%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.014 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 400 / 2000 [ 20%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.017 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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)
                        600 / 2000 [ 30%]
## Chain 1: Iteration:
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## Chain 1: Iteration: 800 / 2000 [ 40%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 1:
                           0.007 seconds (Sampling)
## Chain 1:
                           0.014 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 400 / 2000 [ 20%]
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## Chain 2: Iteration: 600 / 2000 [ 30%]
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## Chain 2: Iteration: 800 / 2000 [ 40%]
                                            (Warmup)
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2: Iteration: 2000 / 2000 [100%]
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## Chain 2:
## Chain 2: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.016 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
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## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3:
## Chain 3:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.012 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
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## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1200 / 2000 [ 60%]
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## Chain 4: Iteration: 1600 / 2000 [ 80%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
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## Chain 4:
## Chain 4: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 4:
                           0.005 seconds (Sampling)
## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1: Gradient evaluation took 5e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
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                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1:
## Chain 1: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 1:
                           0.007 seconds (Sampling)
## Chain 1:
                           0.014 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 400 / 2000 [ 20%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2: Iteration: 1600 / 2000 [ 80%]
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## Chain 2:
## Chain 2:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3: Iteration: 1001 / 2000 [ 50%]
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## Chain 3:
## Chain 3:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.012 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 4: Adjust your expectations accordingly!
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## Chain 4:
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## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
                           0.013 seconds (Total)
## Chain 4:
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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## 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%]
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## 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: 0.007 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.013 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 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%]
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## Chain 2: Iteration:
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## Chain 2: Iteration: 800 / 2000 [ 40%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
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## Chain 2: Iteration: 1600 / 2000 [ 80%]
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## Chain 2: Iteration: 2000 / 2000 [100%]
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## Chain 2:
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## Chain 2: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
                           0.015 seconds (Total)
## Chain 2:
## Chain 2:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 4e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.04 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%]
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## Chain 3: Iteration: 800 / 2000 [ 40%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 3:
                           0.007 seconds (Sampling)
## Chain 3:
                           0.017 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 5e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.016 seconds (Total)
## Chain 4:
```

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## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1: Gradient evaluation took 5e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 800 / 2000 [ 40%]
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## 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: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.012 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
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## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 800 / 2000 [ 40%]
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## Chain 2: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
##
```

```
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 400 / 2000 [ 20%]
                                            (Warmup)
## Chain 3: Iteration:
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## 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: 0.006 seconds (Warm-up)
## Chain 3:
                           0.005 seconds (Sampling)
## Chain 3:
                           0.011 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
                          1 / 2000 [ 0%]
## Chain 4: Iteration:
                                            (Warmup)
## Chain 4: Iteration: 200 / 2000 [ 10%]
                                            (Warmup)
## Chain 4: Iteration: 400 / 2000 [ 20%]
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## Chain 4: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 4: Iteration: 1001 / 2000 [ 50%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.006 seconds (Sampling)
## Chain 4:
                           0.013 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
```

##

```
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                        1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 1000 / 2000 [ 50%]
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1400 / 2000 [ 70%]
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## Chain 1: Iteration: 1600 / 2000 [ 80%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
                           0.012 seconds (Total)
## Chain 1:
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
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## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.012 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
```

```
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
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## Chain 3:
## Chain 3: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.013 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
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## Chain 4:
## Chain 4: Elapsed Time: 0.006 seconds (Warm-up)
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## Chain 4:
                           0.012 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 5e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.05 seconds.
```

```
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
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## Chain 1: Iteration: 1001 / 2000 [ 50%]
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## Chain 1:
## Chain 1: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.007 seconds (Sampling)
## Chain 1:
                           0.013 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
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## Chain 2:
## Chain 2: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 2e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.02 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                       1 / 2000 [ 0%]
                                            (Warmup)
```

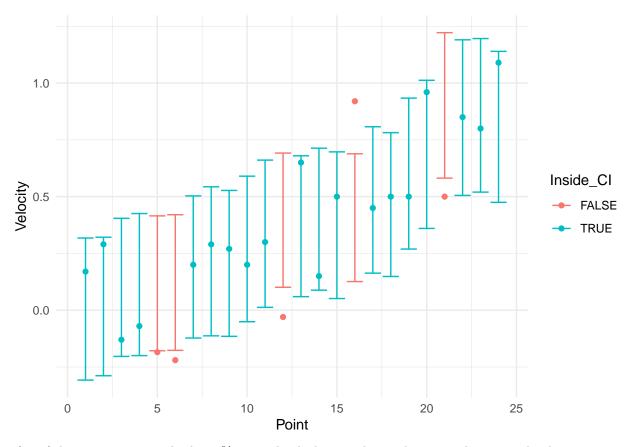
```
## Chain 3: Iteration: 200 / 2000 [ 10%]
                                            (Warmup)
## Chain 3: Iteration: 400 / 2000 [ 20%]
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## Chain 3:
## Chain 3:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.005 seconds (Sampling)
## Chain 3:
                           0.011 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
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## Chain 4:
## Chain 4: Elapsed Time: 0.007 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.014 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
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```
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1:
## Chain 1:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 1:
                           0.006 seconds (Sampling)
## Chain 1:
                           0.012 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 3e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
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## Chain 2:
## Chain 2: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 2:
                           0.007 seconds (Sampling)
## Chain 2:
                           0.013 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 3e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
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## Chain 3: Iteration: 800 / 2000 [ 40%]
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```

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## Chain 3: Iteration: 2000 / 2000 [100%]
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## Chain 3:
## Chain 3: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.012 seconds (Total)
## Chain 3:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 3e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.03 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
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## Chain 4: Iteration: 200 / 2000 [ 10%]
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## Chain 4: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.009 seconds (Warm-up)
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.016 seconds (Total)
## Chain 4:
## Warning in readLines(file, warn = TRUE): incomplete final line found on
## 'C:\Users\kevin\OneDrive\Desktop\STAT 447\Exercises\Exercise 8\STAN.stan'
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 4e-06 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
## Chain 1: Iteration: 200 / 2000 [ 10%]
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## Chain 1: Iteration: 400 / 2000 [ 20%]
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## 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)
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
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## Chain 1: Iteration: 1800 / 2000 [ 90%]
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## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.01 seconds (Warm-up)
## Chain 1:
                           0.008 seconds (Sampling)
## Chain 1:
                           0.018 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 4e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
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                                            (Warmup)
## Chain 2: Iteration: 200 / 2000 [ 10%]
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## Chain 2: Iteration: 400 / 2000 [ 20%]
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## Chain 2: Iteration: 1001 / 2000 [ 50%]
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## Chain 2:
## Chain 2:
            Elapsed Time: 0.008 seconds (Warm-up)
## Chain 2:
                           0.006 seconds (Sampling)
## Chain 2:
                           0.014 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 2e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.02 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
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                                            (Warmup)
## Chain 3: Iteration: 200 / 2000 [ 10%]
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## Chain 3: Iteration: 1600 / 2000 [ 80%]
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## Chain 3: Iteration: 1800 / 2000 [ 90%]
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## Chain 3: Iteration: 2000 / 2000 [100%]
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## Chain 3:
## Chain 3: Elapsed Time: 0.006 seconds (Warm-up)
## Chain 3:
                           0.006 seconds (Sampling)
## Chain 3:
                           0.012 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 4e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:
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## Chain 4: Iteration: 200 / 2000 [ 10%]
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                                            (Sampling)
## Chain 4:
            Elapsed Time: 0.006 seconds (Warm-up)
## Chain 4:
## Chain 4:
                           0.007 seconds (Sampling)
## Chain 4:
                           0.013 seconds (Total)
## Chain 4:
merged_df = df %>%
  bind_cols(data.frame(CI_L = ci_limits[,1], CI_R = ci_limits[,2])) %>%
  mutate(Inside_CI = (velocity >= CI_L & velocity <= CI_R))</pre>
merged_df %>%
  ggplot(aes(x = 1:N_obs, y = velocity, ymin = CI_L, ymax = CI_R, color=Inside_CI)) +
  geom_point() +
  geom_errorbar() +
  theme_minimal() +
  labs(x = "Point", y = "Velocity")
```



4/25 of the points are outside the 80% interval, which is similar to the nominal coverage level.

Question 2

```
# simple Metropolis-Hastings algorithm (normal proposal)
simple_mh = function(gamma, initial_point, n_iters, proposal_sd = 1) {
  samples = numeric(n_iters)
  dim = length(initial_point)
  current_point = initial_point
  for (i in 1:n_iters) {
    proposal = rnorm(dim, mean = current_point, sd = proposal_sd)
    ratio = gamma(proposal) / gamma(current_point)
    if (runif(1) < ratio) {</pre>
      current_point = proposal
    } else {
      # rejection, nothing to do, i.e. we stay at the current point
    }
    # no matter if we reject or not, accumulate one sample
    samples[i] = current_point
  }
  return(samples)
}
gamma = function(x) {
  \exp(-0.5 * x^2)
```

```
estimate_asymptotic_variance = function(gamma, proposal_sd, C, S) {
  chains = matrix(NA, nrow = S, ncol = C)
  for (i in 1:C) {
    initial = rnorm(1)
    chains[, i] = simple_mh(gamma, initial, S, proposal_sd)
  }
  chainm = colMeans(chains)
  avar = var(chainm)
  return(avar)
proposal_sds = 2 ^ seq(-10, 10)
C = 100
S = 1000
result = data.frame(proposal_sd = proposal_sds, avar = NA)
for (i in 1:length(proposal_sds)) {
  result$avar[i] = estimate_asymptotic_variance(gamma, proposal_sds[i], C, S)
print(result)
```

```
##
      proposal_sd
                          avar
## 1
     9.765625e-04 0.979249804
## 2 1.953125e-03 0.967407644
## 3 3.906250e-03 0.925972705
## 4 7.812500e-03 0.907453738
## 5
     1.562500e-02 0.879974371
## 6 3.125000e-02 0.938871626
## 7 6.250000e-02 0.594909003
## 8 1.250000e-01 0.193429888
     2.500000e-01 0.078984111
## 10 5.000000e-01 0.021713792
## 11 1.000000e+00 0.007540096
## 12 2.000000e+00 0.004166938
## 13 4.000000e+00 0.004768145
## 14 8.000000e+00 0.011022187
## 15 1.600000e+01 0.015095970
## 16 3.200000e+01 0.035431144
## 17 6.400000e+01 0.092369508
## 18 1.280000e+02 0.176261834
## 19 2.560000e+02 0.261751820
## 20 5.120000e+02 0.345321883
## 21 1.024000e+03 0.748054629
```

The proposal sd with the lowest asymptotic variance appears to be 2. The same proposal sd would not be optimal for the two given targets, as they have different distributions, the first of which being wider, and

the second not being centered on 0.