

INPUT data

FOR each variable in data

    Run KDE plot to find estimated prior distribution

FOR each variable in data

    SET variable distribution

        SET distribution parameters

    SET data as likelihood

Function: No-U-Turn-Sample (Variation of Hamiltonian Monte Carlo)

    FOR each variable in data

        GET initial sample from distribution

        CALCULATE vector from Uniform distribution of distance from data

        SET shortened vector in opposite direction

        IF vector is positive, add to right tree

        ELSE add to left tree

            USING recursion begin to build likelihood distribution

    END WHEN number of specified iterations has completed

CALL: No-U-Turn-Sample

PLOT data against posterior estimate

PRINT summary of means and variances

Function: Two-stage Hierarchical Model

    SET global variable distributions and parameters

    SET predictive variable distributions and parameters

    CREATE regression with global as independent

    SET likelihood as data

CALL: No-U-Turn-Sample with Two-Stage Hierarchical Model as input

SUMMARIZE means as coefficients for predictive models