Lab: Wine Quality

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Use this RMarkdown template to complete the lab. You may work in small groups. Each person must turn in their own Lab. At the end you will upload the pdf output to canvas and save your RMarkdown file and pdf output in RStudio Cloud. If you do not complete this in during the class period please complete the assignment at home and then update your output.

In this lab you will:

* Estimate the association between wine traits and wine quality ratings
* Write and use a block Gibbs sampler for a multiple linear regression
* Scale data for analysis
* Check convergence
* Analyze the posterior from a Gibbs sampler and draw conclusions

The model is

The algorithm is below.

|  |
| --- |
| **Algorithm: Blocks Gibbs Sampler** |
| Assign starting values to and |
| **for** iteration **do**: |
|  |
|  |
| **end for** |

### Full conditional

### R Function

y = wine$quality  
x = wine %>% select(-"quality") %>% as.matrix()  
S = 1000  
burnin = 500  
a = 1  
b = 1  
mu0 = 0  
tau2 = 100  
BLM = function(y, x, S, burnin, a, b, mu0, tau2) {  
   
 X = cbind(1,x)  
 p = ncol(X)  
 n = nrow(X)  
   
 beta\_keep = matrix(NA, S, p)  
 sig2inv\_keep = rep(NA,S)  
   
 XX = t(X)%\*%X  
 Xy = t(X)%\*%y  
 mu0tau2 = mu0/tau2  
   
 beta = rnorm(p)  
 sig2inv = 1  
   
 for(s in 1:S){  
 v = XX\*sig2inv   
 diag(v) = diag(v) + 1/tau2  
 v = chol2inv(chol(v))  
   
 m = v %\*% (sig2inv\*Xy + mu0tau2)  
   
 beta = drop(m + t(chol(v)) %\*% rnorm(p))  
   
 sig2inv = rgamma(1, a + n/2, b + 0.5\*sum((y-X%\*%beta)^2))  
   
 sig2inv\_keep[s] = sig2inv  
 beta\_keep[s,] = beta  
   
 }  
 post\_table = data.frame(  
 mean=colMeans(beta\_keep[-c(1:burnin),]),  
 sd=apply(beta\_keep[-c(1:burnin),],2,sd),  
 lower=apply(beta\_keep[-c(1:burnin),],2,quantile, 0.025),  
 upper=apply(beta\_keep[-c(1:burnin),],2, quantile, 0.975))  
  
rownames(post\_table) = c("Intercept",colnames(X)[-1])  
  
  
return(list(sigma=1/sqrt(sig2inv\_keep),   
 beta=beta\_keep,   
 table=post\_table))  
}

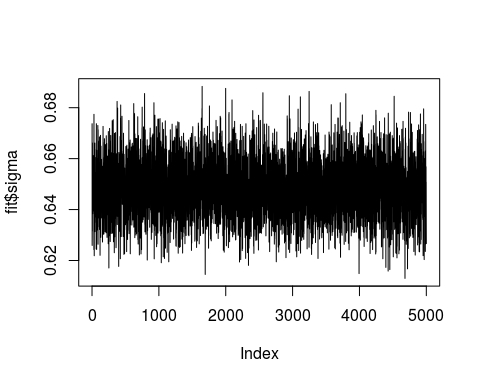
### Estimate the posterior

fit = BLM(y, x, 5000, 2000, a=1, b=1, mu0=0, tau2=100)  
fit

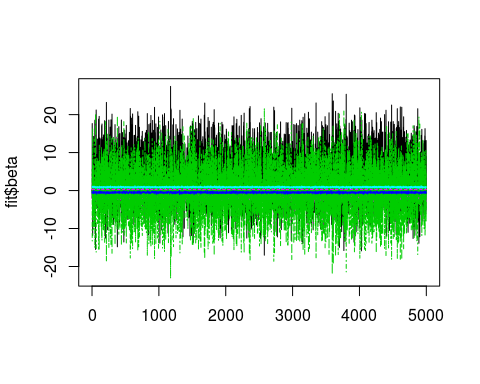
## $sigma  
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## [8] 0.6430879 0.6404021 0.6383308 0.6435531 0.6540805 0.6393673 0.6551868  
## [15] 0.6431307 0.6554175 0.6455745 0.6400244 0.6475097 0.6611932 0.6536624  
## [22] 0.6603994 0.6430688 0.6518363 0.6501519 0.6420082 0.6477921 0.6242692  
## [29] 0.6774055 0.6413725 0.6576254 0.6463338 0.6218541 0.6570434 0.6346339  
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## free.sulfur.dioxide 0.004501276 0.0021612035 1.860538e-04 0.008803043  
## total.sulfur.dioxide -0.003305451 0.0007218629 -4.720373e-03 -0.001881437  
## density 0.132053936 6.8005895181 -1.311522e+01 13.093460787  
## pH -0.500245233 0.1602289252 -8.207714e-01 -0.189732996  
## sulphates 0.889656535 0.1097391779 6.728852e-01 1.099729948  
## alcohol 0.292806901 0.0182117044 2.581785e-01 0.327467408

### Model checking

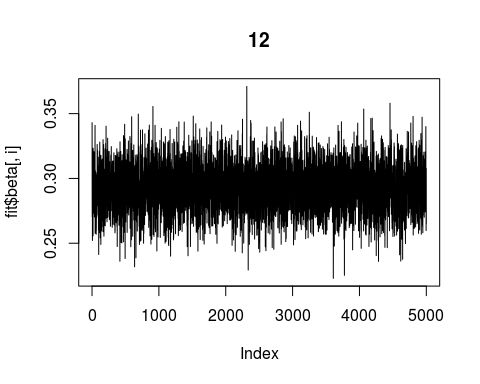
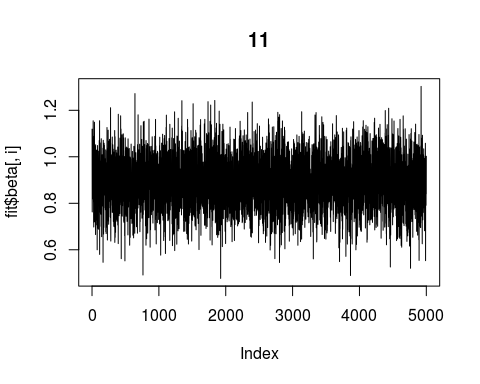
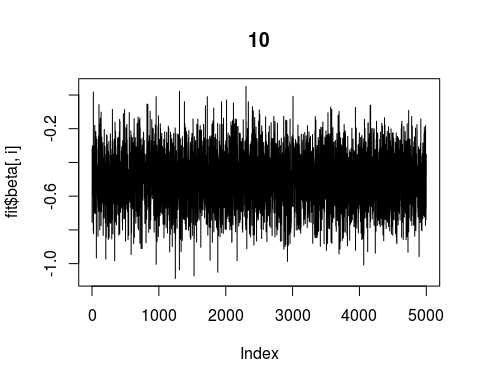
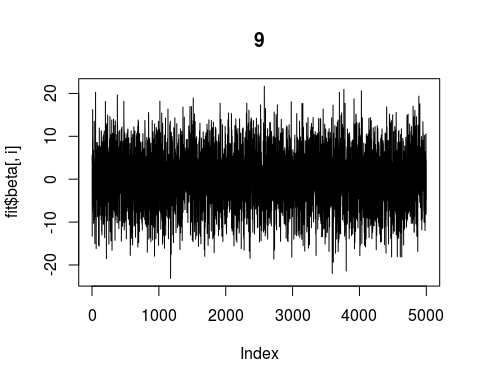
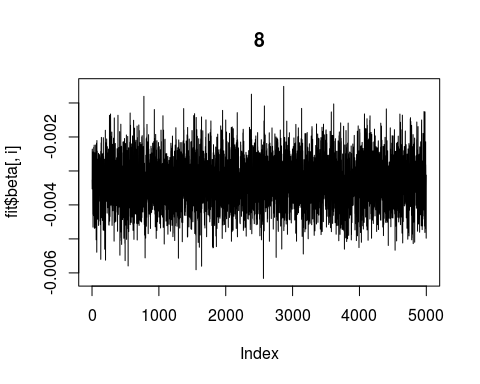
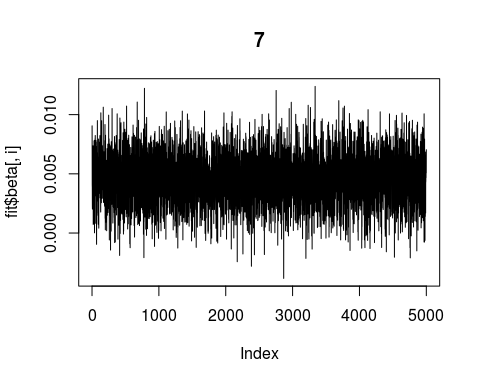
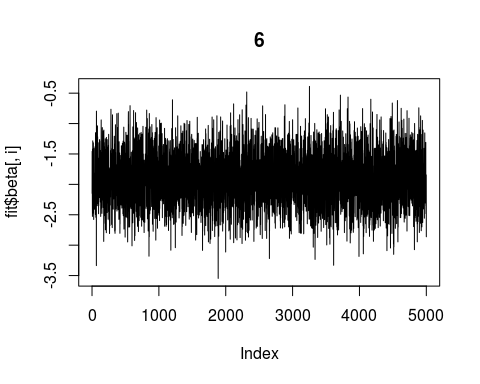
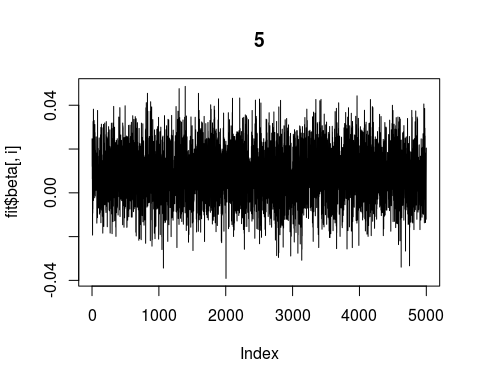
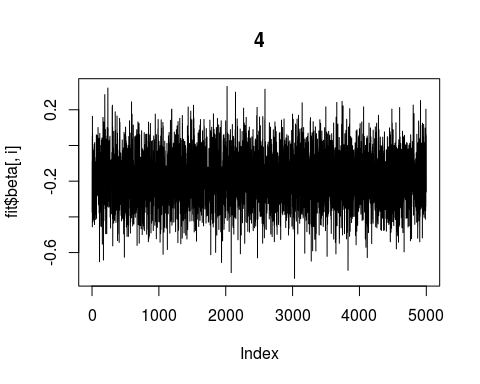
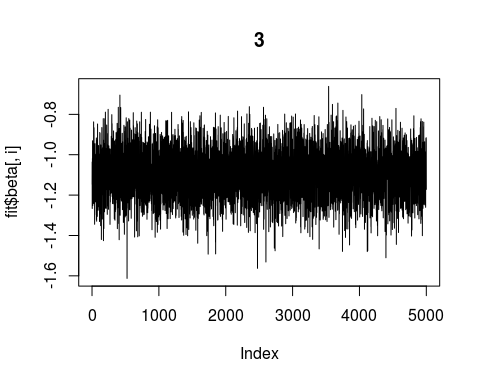
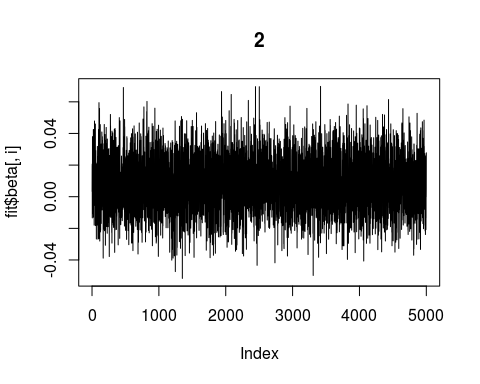
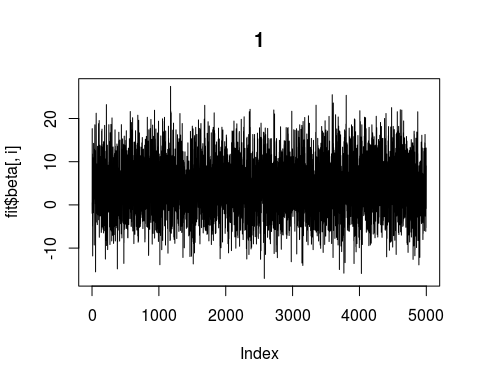
plot(fit$sigma, type="l")



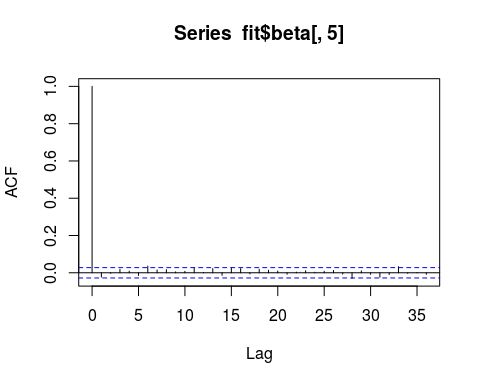
matplot(fit$beta, type="l")



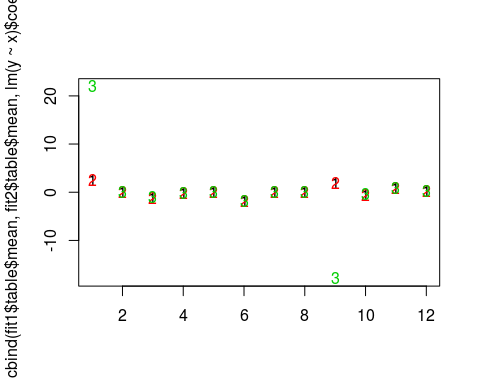
for(i in 1:ncol(fit$beta)){  
 plot(fit$beta[,i], type="l", main=i)  
}



acf(fit$beta[,5])



fit1 <- BLM(y, x, 5000, 2000, a=0.1, b=0.1, mu0=0, tau2=10)  
fit2 <- BLM(y, x, 5000, 2000, a=0.1, b=0.1, mu0=0, tau2=10)  
  
matplot(cbind(fit1$table$mean,  
 fit2$table$mean,  
 lm(y~x)$coef))



### Data Scaling

BLMscale = function(y, x, S, burin, a, b, mu0, tau2){  
   
x = scale(x)  
y = scale(y)  
   
X = cbind(1,x)  
p = ncol(X)  
n = nrow(X)  
  
   
beta\_keep = matrix(NA, S, p)  
sig2inv\_keep = rep(NA,S)  
   
XX = t(X)%\*%X  
Xy = t(X)%\*%y  
mu0tau2 = mu0/tau2  
   
beta = rnorm(p)  
sig2inv = 1  
   
for(s in 1:S){  
  
 v = XX\*sig2inv   
 diag(v) = diag(v) + 1/tau2  
 v = chol2inv(chol(v))  
   
 m = v %\*% (sig2inv\*Xy + mu0tau2)  
   
 beta = drop(m + t(chol(v)) %\*% rnorm(p))  
   
 sig2inv = rgamma(1, a + n/2, b + 0.5\*sum((y-X%\*%beta)^2))  
   
 sig2inv\_keep[s] = sig2inv  
 beta\_keep[s,] = beta  
   
 }  
   
 beta\_keep = beta\_keep[,-1] %\*% diag(attr(y, "scaled:scale") / attr(x, "scaled:scale"))  
   
  
 post\_table = data.frame(  
 mean=colMeans(beta\_keep[-c(1:burnin),]),  
 sd=apply(beta\_keep[-c(1:burnin),],2,sd),  
 lower=apply(beta\_keep[-c(1:burnin),],2,quantile, 0.025),  
 upper=apply(beta\_keep[-c(1:burnin),],2, quantile, 0.975))  
   
 rownames(post\_table) = c(colnames(X)[-1])  
   
   
 return(list(beta=beta\_keep,   
 table=post\_table))  
}  
  
  
fits = BLMscale(y, x, 5000, 2000, a=1, b=1, mu0=0, tau2=100)  
fit$table$mean[-1]

## [1] 0.008517354 -1.094762076 -0.183928464 0.008571287 -1.900296332  
## [6] 0.004501276 -0.003305451 0.132053936 -0.500245233 0.889656535  
## [11] 0.292806901

fits$table$mean

## [1] 0.025152508 -1.084576954 -0.184182726 0.016691926 -1.873735355  
## [6] 0.004339352 -0.003252131 -18.231009996 -0.412944736 0.916664035  
## [11] 0.275987800