

# Bayesian Statistical Modeling Examples

Oliver Y. Hasegawa

## Instruction

Thank you very much for tuning in. Bellow are examples of Bayesian statistical modeling with mathematical equation and its Stan coding (There's also additional model using brms package in R). Here we have variables called “**tightness**” and “**X1**” in our models.

## 1. Multivariate normal distribution model

### 1.1 Mathematical equation

$$\begin{pmatrix} \text{tightness}_i \\ X1_i \end{pmatrix} \sim \mathcal{N}\left(\begin{pmatrix} \mu_{\text{tight}} \\ \mu_{X1} \end{pmatrix}, \begin{pmatrix} \sigma_{\text{tight}}^2 & \rho \sigma_{\text{tight}} \sigma_{X1} \\ \rho \sigma_{\text{tight}} \sigma_{X1} & \sigma_{X1}^2 \end{pmatrix}\right)$$

$i$  represents the index of countries or states.  $\text{tightness}$  and  $X_1$  represent the variables which follow a bivariate normal distribution.  $\mu_{\text{tight}}$  and  $\mu_{X1}$  respectively represent the means of  $\text{tightness}_i$  and  $X_{1i}$ .  $\sigma_{\text{tight}}^2$  and  $\sigma_{X1}^2$  are the variances of  $\text{tightness}_i$  and  $X_{1i}$ .  $\rho$  is the correlation coefficient between  $\text{tightness}_i$  and  $X_{1i}$ . We assumed independence across  $i$  observations and estimated the parameters  $\mu_{\text{tight}}$ ,  $\mu_{X1}$ ,  $\sigma_{\text{tight}}^2$ ,  $\sigma_{X1}^2$ , and  $\rho$ .

### 1.2 Stan code

```
data {  
  int<lower=1> N;  
  array[N] vector[2] y;  
  
  vector[2] mu_prior_mean;  
  vector<lower=0>[2] mu_prior_sd;  
  vector<lower=0>[2] sigma_prior;
```

```

    real<lower=1> eta;
}

parameters {
    vector[2] mu;
    vector<lower=0>[2] sigma;
    cholesky_factor_corr[2] rho;
}

transformed parameters {
    matrix[2,2] L_Sigma = diag_pre_multiply(sigma, rho);
}

model {
    mu ~ normal(mu_prior_mean, mu_prior_sd);
    sigma ~ exponential(sigma_prior);
    rho ~ lkj_corr_cholesky(eta);

    y ~ multi_normal_cholesky(mu, L_Sigma);
}

generated quantities {
    array[N] vector[2] y_rep;
    for (n in 1:N) {
        y_rep[n] = multi_normal_cholesky_rng(mu, L_Sigma);
    }
}

```

## 2. Bayesian linear regression model

### 2.1 Mathematical equation

$$\text{tightness}_i \sim \text{Normal}(\mu_i, \sigma)$$

$$\mu_i = \beta_0 + \beta_1 X1_i$$

$$\beta_0 \sim \text{Normal}(\mu_{\beta_0}, \tau_{\beta_0})$$

$$\beta_1 \sim \text{Normal}(\mu_{\beta_1}, \tau_{\beta_1})$$

$$\sigma \sim \text{Exponential}(\lambda)$$

$tightness_i$  is predicted by  $X_{1i}$ , and  $\mu_i$  is the expected value of  $tightness_i$ . While  $\beta_0$  represents the intercept,  $\beta_1$  represents the slope coefficient.  $\sigma$  is the residual standard deviation.

It is assumed that  $\beta_0$  and  $\beta_1$  are sampled from normal distributions whose means and standard deviations are  $\mu_\beta$  and  $\tau_\beta$ , respectively. The values of  $X_1$ ,  $\beta_0$ ,  $\beta_1$ ,  $\mu_\beta$ ,  $\tau_\beta$ , and  $\sigma$  were estimated as parameters.

## 2.2 Stan code

```
data {
  int<lower=1> N;
  vector[N] X1;
  vector[N] tightness;
  int<lower=0, upper=1> prior_only;

  real mu_alpha;
  real<lower=0> tau_alpha;
  real mu_beta;
  real<lower=0> tau_beta;
  real<lower=0> lambda;
}

parameters {
  real alpha;
  real beta;
  real<lower=0> sigma;
}

model {
  vector[N] mu;
  mu = alpha + beta*X1;

  alpha ~ normal(mu_alpha, tau_alpha);
  beta ~ normal(mu_beta, tau_beta);
  sigma ~ exponential(lambda);

  if (prior_only == 0) {
    tightness ~ normal(mu, sigma);
  }
}
```

```

generated quantities {
  vector[N] y_ppc;
  for (n in 1:N) {
    y_ppc[n] = normal_rng(alpha + beta * X1[n], sigma);
  }
}

```

### 3. Bayesian Hierarchical Random Intercept model

#### 3.1 Mathematical equation

$$\begin{aligned}
 \text{tightness}_i &\sim \text{Normal}(\mu_i, \sigma) \\
 \mu_i &= \alpha_{\text{Region}[i]} + \beta_1 X_{1i} \\
 \alpha_{\text{Region}} &\sim \text{Normal}(\mu_\alpha, \tau_\alpha) \\
 \beta_1 &\sim \text{Normal}(\mu_{\beta_1}, \tau_{\beta_1}) \\
 \mu_\alpha &\sim \text{Normal}(\mu_0, \tau_0) \\
 \tau_\alpha &\sim \text{Exponential}(\lambda_\alpha) \\
 \sigma &\sim \text{Exponential}(\lambda_\sigma)
 \end{aligned}$$

$\text{tightness}_i$  is predicted by  $X_{1i}$ , and  $\mu_i$  is the expected value of  $\text{tightness}_i$ .  $\sigma$  is the residual standard deviation.  $\alpha_{\text{Region}[i]}$  is the intercept specific to each  $\text{Region}[i]$ , and  $\beta_1$  is the fixed-effect slope coefficient.  $\mu_a$  and  $\tau_a$  are the hyperparameters of  $\alpha_{\text{Region}}$ .

The values of  $X_1$ ,  $\alpha_{\text{Region}}$ ,  $\beta_1$ ,  $\mu_a$ ,  $\tau_a$ ,  $\mu_\beta$ ,  $\tau_\beta$ ,  $\mu_0$ ,  $\tau_0$ , and  $\sigma$  were estimated as parameters.  $\mu_a$ ,  $\mu_\beta$ , and  $\mu_0$  were assigned normal distributions, while  $\tau_a$  and  $\sigma$  were assigned exponential distributions.

#### 3.2 Stan code

```

data {
  int<lower=1> N;
  int<lower=1> R;
  array[N] int<lower=1, upper=R> region;
  vector[N] X1;
  vector[N] tightness;
  int<lower=0, upper=1> prior_only;
}

```

```

    real mu_alpha_bar;
    real tau_alpha_bar;
    real mu_beta;
    real tau_beta;
    real<lower=0> lambda_alpha;
    real<lower=0> lambda_sigma;
}

parameters {
    real alpha_bar;
    real<lower=0> alpha_sigma;
    vector[R] alpha_raw;
    real beta;
    real<lower=0> sigma;
}

transformed parameters {
    vector[R] alpha;
    alpha = alpha_bar + alpha_sigma * alpha_raw;
}

model {
    beta ~ normal(mu_beta, tau_beta);
    alpha_bar ~ normal(mu_alpha_bar, tau_alpha_bar);
    alpha_sigma ~ exponential(lambda_alpha);
    alpha_raw ~ normal(0, 1);
    sigma ~ exponential(lambda_sigma);

    if (prior_only == 0) {
        tightness ~ normal(alpha[region] + beta * X1, sigma);
    }
}

generated quantities {
    vector[N] y_ppc;
    for (i in 1:N) {
        y_ppc[i] = normal_rng(alpha[region[i]] + beta * X1[i], sigma);
    }
}

```

## 4. Bayesian Hierarchical Random Coefficient Model with Correlation Matrix

### 4.1 Mathematical equation

$$\begin{aligned} \text{tightness}_i &\sim \text{Normal}(\mu_i, \sigma) \\ \mu_i &= \alpha_{\text{Region}[i]} + \beta_{\text{Region}[i]} X_{1i} \\ \begin{bmatrix} \alpha_{\text{Region}} \\ \beta_{\text{Region}} \end{bmatrix} &\sim \text{MVNormal} \left( \begin{bmatrix} \alpha_0 \\ \beta_0 \end{bmatrix}, \mathbf{S} \right) \\ \mathbf{S} &= \begin{pmatrix} \sigma_\alpha & 0 \\ 0 & \sigma_\beta \end{pmatrix} \mathbf{R} \begin{pmatrix} \sigma_\alpha & 0 \\ 0 & \sigma_\beta \end{pmatrix} \\ \alpha_0 &\sim \text{Normal}(\mu_{\alpha_0}, \tau_{\alpha_0}) \\ \beta_0 &\sim \text{Normal}(\mu_{\beta_0}, \tau_{\beta_0}) \\ \sigma_\alpha &\sim \text{Exponential}(\lambda_\alpha) \\ \sigma_\beta &\sim \text{Exponential}(\lambda_\beta) \\ \mathbf{R} &\sim \text{LKJcorr}(\eta) \\ \sigma &\sim \text{Exponential}(\lambda_\sigma) \end{aligned}$$

$\alpha_{\text{Region}[i]}$  is the region-specific intercept, and  $\beta_{\text{Region}[i]}$  is the region-specific slope for predictor  $X_{1i}$ .  $\mu_i$  is the expected value of  $\text{tightness}_i$ , and  $\sigma$  is the residual standard deviation.

We modeled the random effects  $\alpha_{\text{Region}}$  and  $\beta_{\text{Region}}$  jointly as draws from a bivariate normal distribution. The covariance matrix  $\mathbf{S}$  was decomposed into standard deviations and a correlation matrix  $\mathbf{R}$ .  $\mathbf{R} \sim \text{LKJcorr}(\eta)$  represents the correlation matrix between the region-specific intercepts and slopes, while  $\sigma_\alpha$  and  $\sigma_\beta$  are their respective standard deviations.

The values of  $X_1$ ,  $\alpha_{\text{Region}}$ ,  $\beta_{\text{Region}}$ ,  $\alpha_0$ ,  $\beta_0$ ,  $\mu_a$ ,  $\tau_a$ ,  $\mu_\beta$ ,  $\tau_\beta$ ,  $\mu_0$ ,  $\tau_0$ , and  $\sigma$  were estimated as parameters.  $\alpha_0$  and  $\beta_0$  were assigned normal distributions.  $\sigma_\alpha$ ,  $\sigma_\beta$ , and  $\sigma$  were assigned exponential distributions.

### 4.2 Stan code

```
data {  
  int<lower=1> N;  
  int<lower=1> R;  
  array[N] int<lower=1, upper=R> region;
```

```

vector[N] X1;
vector[N] tightness;
int<lower=0,upper=1> prior_only;

real mu_alpha;
real tau_alpha;
real mu_beta;
real tau_beta;
real<lower=0> lambda_alpha;
real<lower=0> lambda_beta;
real<lower=0> lambda_sigma;
}

parameters {
  real a;
  real b;
  real<lower=0> sigma;

  vector<lower=0>[2] sigma_region;
  cholesky_factor_corr[2] L_Rho;

  matrix[2, R] z;
}

transformed parameters {
  matrix[2, R] dev = diag_pre_multiply(sigma_region, L_Rho) * z;

  vector[R] a_region = rep_vector(a, R) + dev[1]';
  vector[R] b_region = rep_vector(b, R) + dev[2]';
}

model {
  vector[N] mu;
  a ~ normal(mu_alpha, tau_alpha);
  b ~ normal(mu_beta, tau_beta);
  sigma ~ exponential(lambda_sigma);
  sigma_region[1] ~ exponential(lambda_alpha);
  sigma_region[2] ~ exponential(lambda_beta);
  L_Rho ~ lkj_corr_cholesky(4);
  to_vector(z) ~ normal(0, 1);

  for (n in 1:N) {

```

```

    mu[n] = a_region[region[n]] + b_region[region[n]] * X1[n];
  }
  if (prior_only == 0) {
    tightness ~ normal(mu, sigma);
  }
}

generated quantities {
  corr_matrix[2] Rho_out = multiply_lower_tri_self_transpose(L_Rho);

  vector[N] y_ppc;
  for (n in 1:N)
    y_ppc[n] = normal_rng(a_region[region[n]] + b_region[region[n]] * X1[n], sigma);
}

```

## 5. Gaussian Process Model with Phylogenetic distance RBF kernel

### 5.1 Mathematical equation

$$\begin{aligned}
 \text{tightness}_i &\sim \text{Normal}(\mu_i, \sigma) \\
 \mu_i &= \alpha + \gamma_{\text{Phylogeny}[i]} + \beta X_{1i} \\
 \gamma &\sim \text{MVNormal}(\mathbf{0}, \mathbf{K}) \\
 K_{ij} &= \eta^2 \exp(-\rho^2 D_{ij}^2) + \delta_{ij} \epsilon \\
 \alpha &\sim \text{Normal}(\mu_\alpha, \tau_\alpha) \\
 \beta &\sim \text{Normal}(\mu_\beta, \tau_\beta) \\
 \eta &\sim \text{Exponential}(\lambda_\eta) \\
 \rho &\sim \text{Exponential}(\lambda_\rho) \\
 \sigma &\sim \text{Exponential}(\lambda_\sigma)
 \end{aligned}$$

$\text{tightness}_i$  is the observed outcome for the national unit, and  $X_{1i}$  is the predictor variable.  $\alpha$  is the intercept, and  $\beta$  is the fixed-effect slope.

Importantly,  $\gamma_{\text{Phylogeny}[i]}$  is a structured random effect drawn from a Gaussian Process, and  $\sigma$  is the residual standard deviation. The vector of structured effects  $\gamma$  is modeled as a multivariate normal distribution.

The covariance matrix  $\mathbf{K}$  is constructed using a Radial Basis Function (RBF) kernel, which defines the pairwise similarity between units  $i$  and  $j$  based on their distance:



$$K_{ij} = \eta^2 \exp(-\rho^2 D_{ij}^2) + \delta_{ij} \epsilon$$

In this kernel,  $\eta$  is the marginal standard deviation of the Gaussian Process, and  $\rho$  is the length-scale parameter controlling how correlation decays with increasing or decreasing distance.  $D_{ij}$  represents the distance between units  $i$  and  $j$ , and  $\epsilon$  is a small positive constant added to the diagonal through  $\delta_{ij}$ , the Kronecker delta (jitter), to improve numerical stability.

The values of  $X_1$ ,  $\alpha$ ,  $\beta$ ,  $\eta$ ,  $\rho$ , and  $\sigma$  were estimated as parameters. The parameters  $\alpha$  and  $\beta$  were assigned normal distributions, while the hyperparameters  $\eta$ ,  $\rho$ , and the residual standard deviation  $\sigma$  were assigned exponential distributions.

## 5.2 Stan code

```
data { int<lower=1> N;
  vector[N] tightness;
  vector[N] X1;
  matrix[N, N] D;

  real mu_alpha;
  real tau_alpha;
  real mu_beta;
  real tau_beta;
  real<lower=0> s_eta;
  real<lower=0> s_rho;
  real<lower=0> lambda_sigma;
  int<lower=0, upper=1> prior_only;
}

transformed data {
  real delta = 1e-8;
}

parameters {
  real alpha;
  real beta;
  real<lower=0> eta;
  real<lower=0> rho;
  real<lower=0> sigma;
  vector[N] gamma;
}
```

```

model {
  matrix[N, N] K;
  for (i in 1:N) {
    K[i, i] = square(eta) + delta;
    for (j in (i+1):N) {
      real d = D[i, j];
      K[i, j] = square(eta) * exp( - square(rho) * square(d) );
      K[j, i] = K[i, j]; }
    }

  gamma ~ multi_normal(rep_vector(0, N), K);
  alpha ~ normal(mu_alpha, tau_alpha);
  beta ~ normal(mu_beta, tau_beta);
  eta ~ normal(0, s_eta);
  rho ~ normal(0, s_rho);
  sigma ~ exponential(lambda_sigma);
  vector[N] mu;
  for (i in 1:N) {
    mu[i] = alpha + beta * X1[i] + gamma[i]; }

    if (prior_only == 0) {
      tightness ~ normal(mu, sigma);
    }
  }

generated quantities {
  vector[N] y_rep; for (i in 1:N) {
    y_rep[i] = normal_rng(alpha + gamma[i] + beta * X1[i], sigma);
  }
}

```

## Additional: Hierarchical Bayesian Linear Model with Random-Effects Covariance Structure

In completely different analysis I have used similar but different model with brms package in R instead of the Stan code. Here we have contact (interpersonal contact with other individual with lesbian, gay, and bisexual person; LGB) and law enforcement (of same-sex marriage).

## Mathematical equation

$$\begin{aligned}y_i &\sim \text{Normal}(\mu_i, \sigma) \\ \mu_i &= \alpha + \beta_1 \text{Contact}_i + \beta_2 \text{Law}_i + u_{j[i]}^{\text{geo}} + u_{k[i]}^{\text{phy}} \\ \mathbf{u}^{\text{geo}} &\sim \text{MVN}(\mathbf{0}, \mathbf{G}) \\ \mathbf{u}^{\text{phy}} &\sim \text{MVN}(\mathbf{0}, \mathbf{S}) \\ \alpha &\sim \text{Normal}(0, \delta_\alpha) \\ \beta_1 &\sim \text{Normal}(0, \delta_{\beta_1}) \\ \beta_2 &\sim \text{Normal}(0, \delta_{\beta_2}) \\ \delta_{\beta_1}, \delta_{\beta_2} &\sim \text{Exponential}(\lambda_\beta) \\ \sigma &\sim \text{Exponential}(\lambda_\sigma)\end{aligned}$$

$y_i$  represents the outcome variable (e.g., justifiability of LGB) for individual  $i$ , and  $\text{Contact}_i$  and  $\text{Law}_i$  are the individual- and country-level predictors, respectively.  $\alpha$  is the overall intercept, while  $\beta_1$  and  $\beta_2$  represent the fixed-effect slopes for  $\text{Contact}_i$  and  $\text{Law}_i$ .

Importantly,  $u_{j[i]}^{\text{geo}}$  and  $u_{k[i]}^{\text{phy}}$  are structured random effects capturing country-level dependencies based on geographic and phylogenetic proximity, respectively. Each random-effect vector,  $\mathbf{u}^{\text{geo}}$  and  $\mathbf{u}^{\text{phy}}$ , is modeled as a multivariate normal distribution with zero mean and covariance matrices  $\Sigma_G$  and  $\Sigma_S$ . These covariance matrices represent the spatial correlation structure across countries, derived from geographic distance and cultural/phylogenetic similarity matrices.

## brms code

```
model <- brm(
  formula = outcome ~ contact + law +
    (1 | gr(country_geo, cov = G, id = "geo")) +
    (1 | gr(country_phy, cov = S, id = "phy")) ,
  data = data,
  data2 = list(G = G_pd, S = S_pd),
  family = gaussian(),
  prior = c(
    prior(normal(0,1), class = Intercept),
    prior(normal(0,1), class = b),
    prior(exponential(2), class = sd),
    prior(exponential(1), class = sigma)),
```

```
chains = 4, cores = 4, iter = 5000, warmup = 1000  
)
```