

## Week 12 Individual Assignment 3

In this exercise you will replicate an earlier group assignment that performed a single-factor ANOVA with a continuous covariate (i.e., an ANCOVA).

- Your model should have a parameter  $\mu$  for each of the two levels of the factor representing the intercept at that level
- Use a normal(0,50) prior for both  $\mu$  parameters
- We will constrain the model to have equal slopes by only defining a single slope parameter  $\beta$  that will be used at both levels of the factor.
- Use a normal (0,20) prior for  $\beta$
- Define a parameter  $\sigma$  for each of the two levels to represent the background or error standard deviation at that level.
- Use a half-cauchy (0,20) prior for each  $\sigma$  parameter
- Use a normal likelihood for  $y$ , with mean equal to the  $\mu$  parameter for that particular level plus  $\beta$  times the  $x$  value for that observation, and standard deviation equal to the corresponding  $\sigma$  parameter for that level.

Use the generated quantities block to compute the difference in the  $\mu$  parameters at the two levels.

Use the 95% credible intervals for these differences to decide whether the intercepts are likely to be different.

The individual datasets can be found on github in the file `MTH225.Week12.IA3.data.zip`