Practical: Convergence Diagnostics

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Examining MCMC output in the chain-binomial Gibbs sampler

Here, we will have a look at some diagnostic tools provided in the R package "coda." Download the script "diagnostics.R" that examines convergence of the chain-binomial Gibbs sampler. We will go over this script during the practical.

Your task

Use "coda" package tools to examine convergence of either the beta-binomial (R script "beta_bin.R") or the hierarchical chain-binomial (R script "chain_hierarchical.R") Metropolis-within-Gibbs sampler.