



Observation  $n$

Notes:  $c_K = \infty, P_{nK} = 1, P_{n0} = 0, c_k < c_{k+1}$ .  $\Phi(\cdot)$  is the cumulative distribution function for a standard normal. Stan code in manual uses identity  $\Phi(c_k - \sum_D \beta_d x_{nd}) = 1 - \Phi(\sum_D \beta_d x_{nd} - c_k)$ .