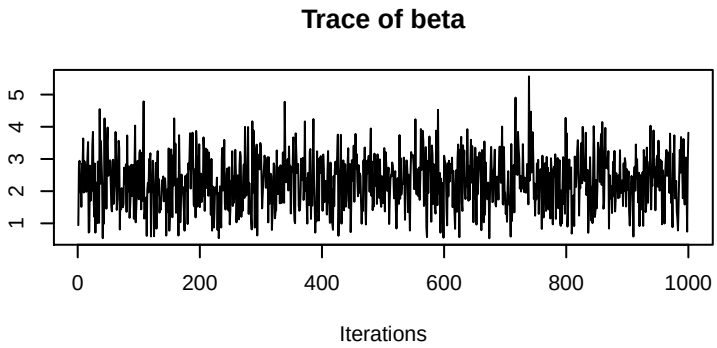
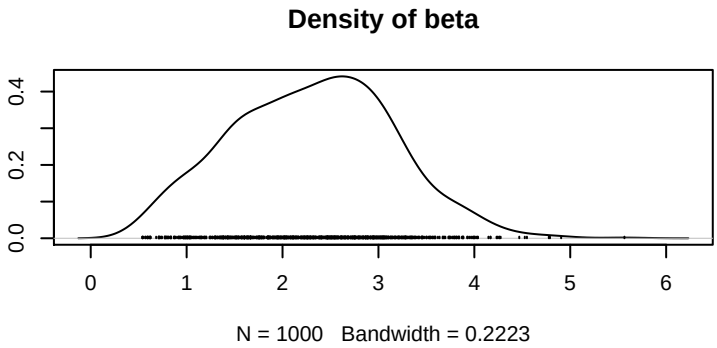
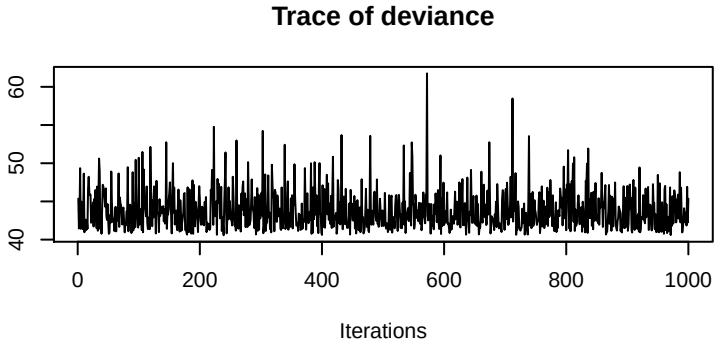
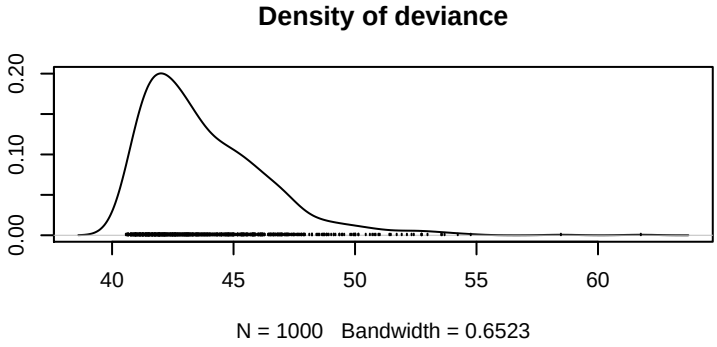
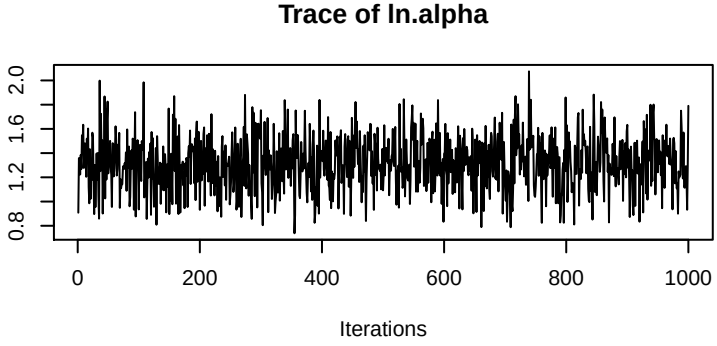
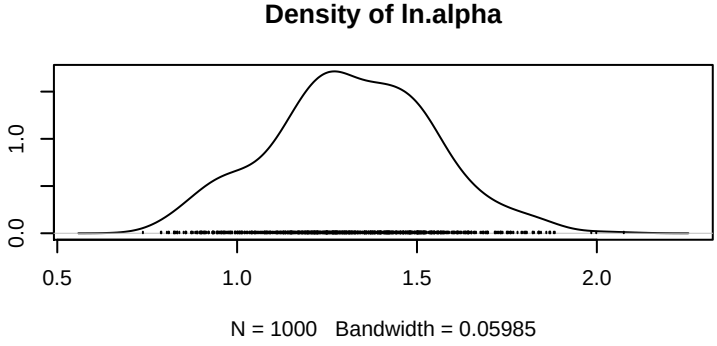

Trace of beta
1 2 3 4 5
0 200 400 600 800 1000
Iterations

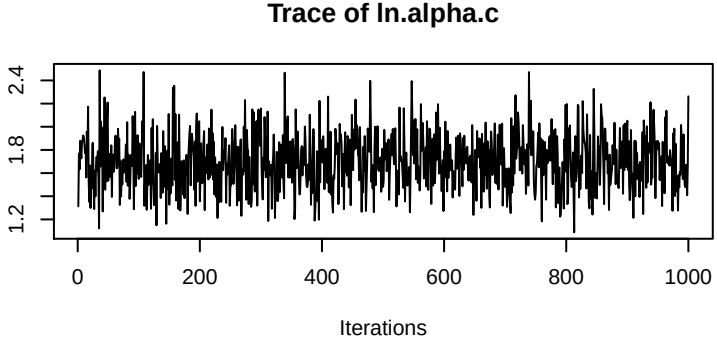

Density of beta
0.0 0.2 0.4
0 1 2 3 4 5 6
N = 1000 Bandwidth = 0.2223

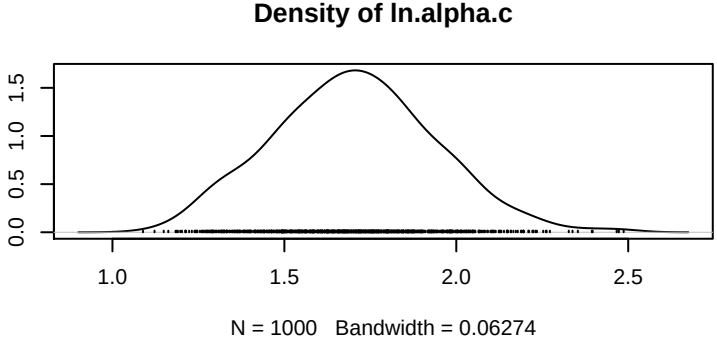

Trace of deviance
40 50 60
0 200 400 600 800 1000
Iterations

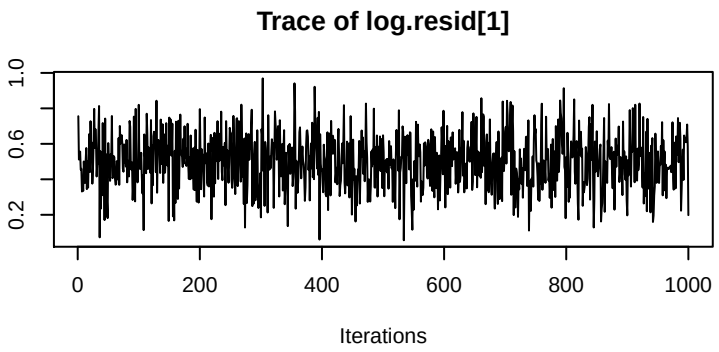

Density of deviance
0.00 0.10 0.20
40 45 50 55 60
N = 1000 Bandwidth = 0.6523

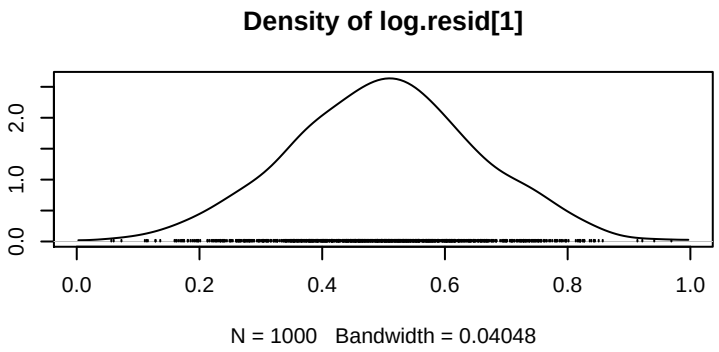

Trace of ln.alpha
0.8 1.2 1.6 2.0
0 200 400 600 800 1000
Iterations

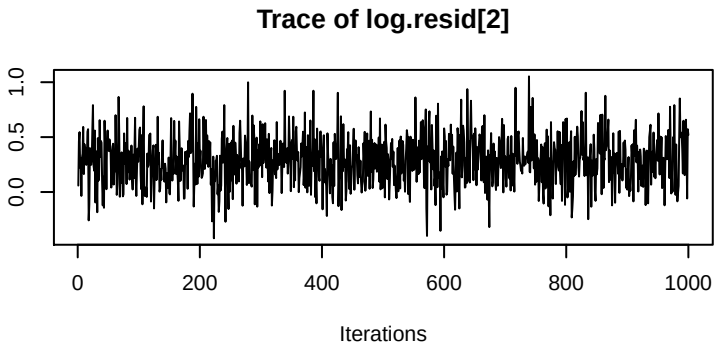

Density of ln.alpha
0.0 1.0
0.5 1.0 1.5 2.0
N = 1000 Bandwidth = 0.05985

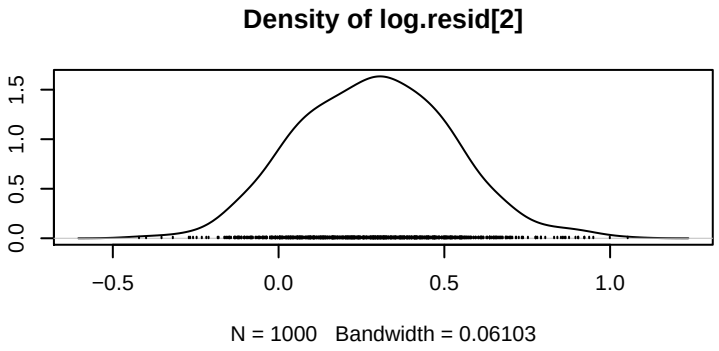

Trace of ln.alpha.c
1.2 1.8 2.4
0 200 400 600 800 1000
Iterations

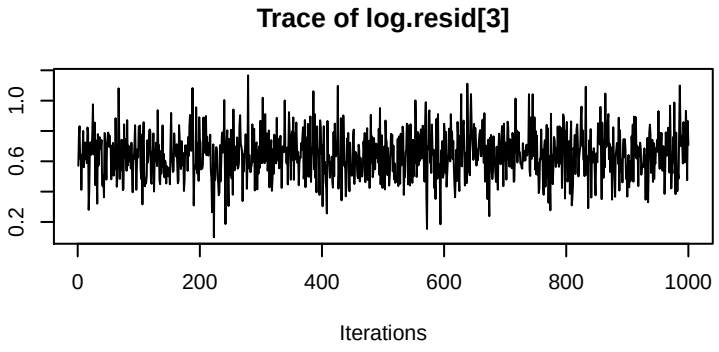

Density of ln.alpha.c
0.0 0.5 1.0 1.5
1.0 1.5 2.0 2.5
N = 1000 Bandwidth = 0.06274

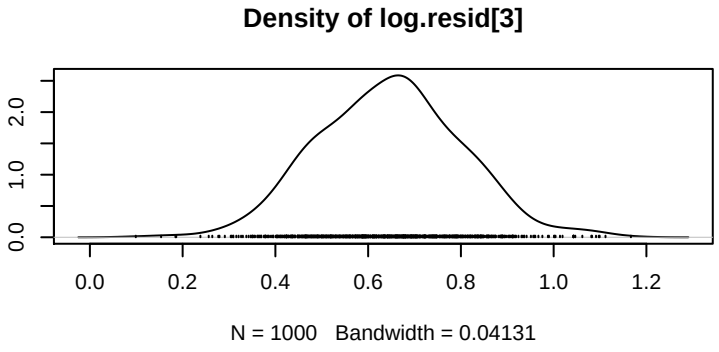

Trace of log.resid[1]
0.2
0.6
1.0
0
200
400
600
800
1000
Iterations

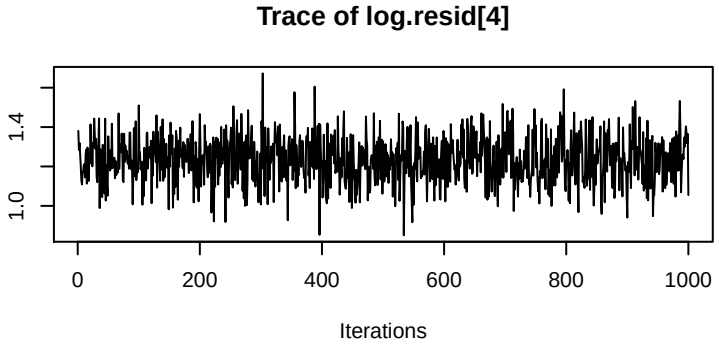

Density of log.resid[1]
0.0
1.0
2.0
0.0
0.2
0.4
0.6
0.8
1.0
N = 1000 Bandwidth = 0.04048

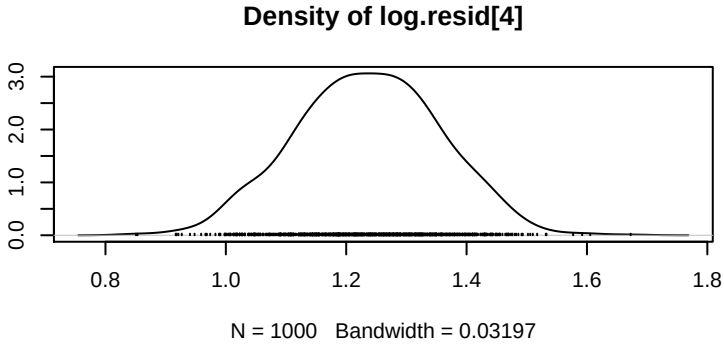

Trace of log.resid[2]
0.0
0.5
1.0
0
200
400
600
800
1000
Iterations

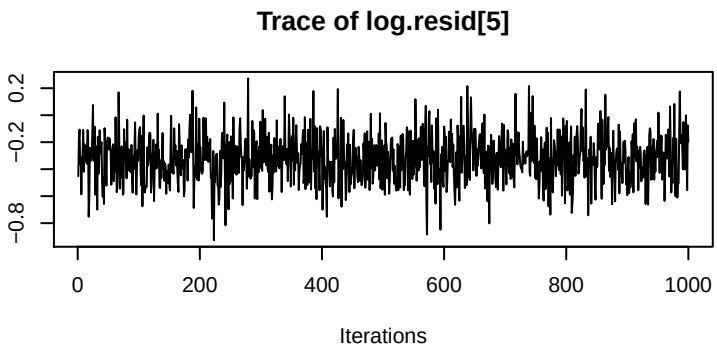

Density of log.resid[2]
0.0
0.5
1.0
1.5
−0.5
0.0
0.5
1.0
N = 1000 Bandwidth = 0.06103

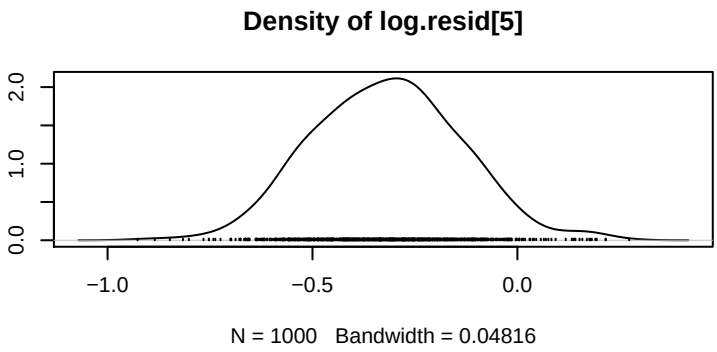

Trace of log.resid[3]
0.2
0.6
1.0
0
200
400
600
800
1000
Iterations

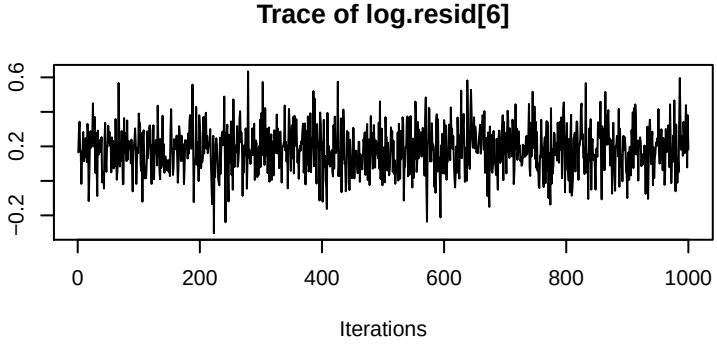

Density of log.resid[3]
0.0
1.0
2.0
0.0
0.2
0.4
0.6
0.8
1.0
1.2
N = 1000 Bandwidth = 0.04131

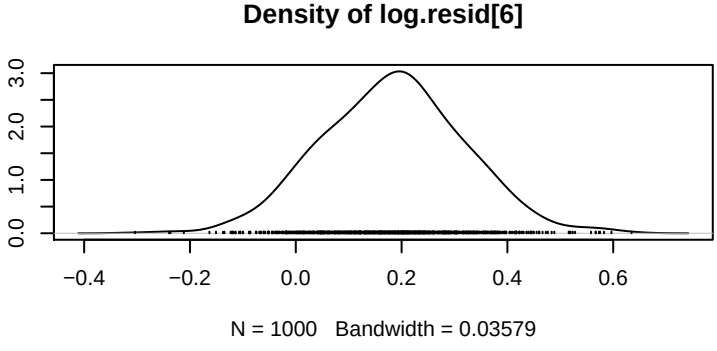

Trace of log.resid[4]
1.0
1.4
0
200
400
600
800
1000
Iterations

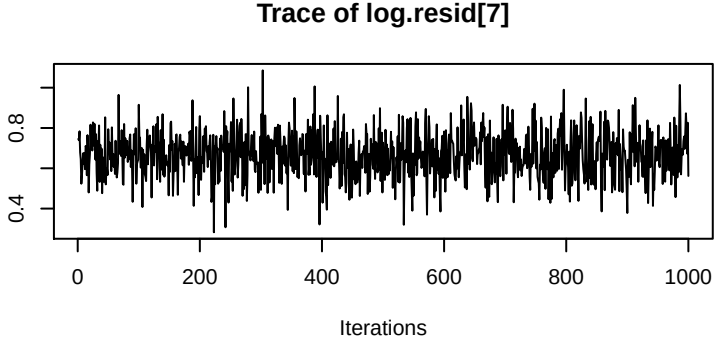

Density of log.resid[4]
0.0
1.0
2.0
3.0
0.8
1.0
1.2
1.4
1.6
1.8
N = 1000 Bandwidth = 0.03197

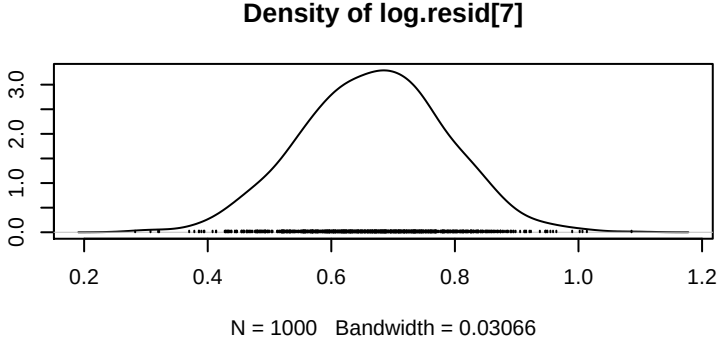

Trace of log.resid[5]
−0.8
−0.2
0.2
0
200
400
600
800
1000
Iterations

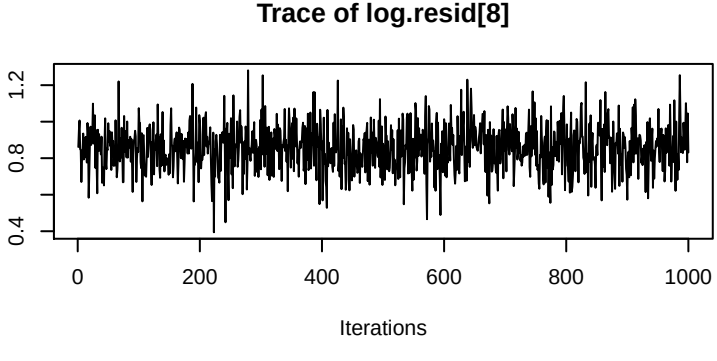

Density of log.resid[5]
0.0
1.0
2.0
−1.0
−0.5
0.0
N = 1000 Bandwidth = 0.04816

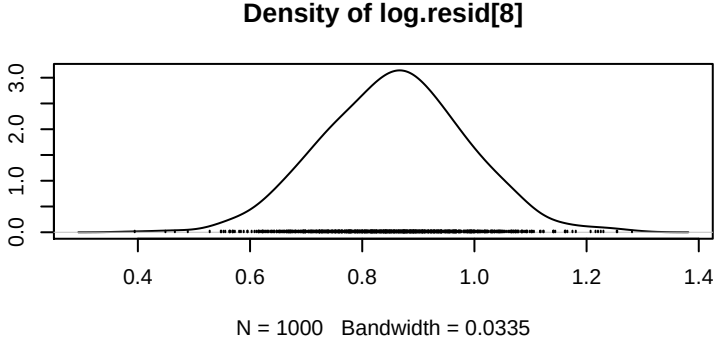

Trace of log.resid[6]
−0.2
0.2
0.6
0
200
400
600
800
1000
Iterations

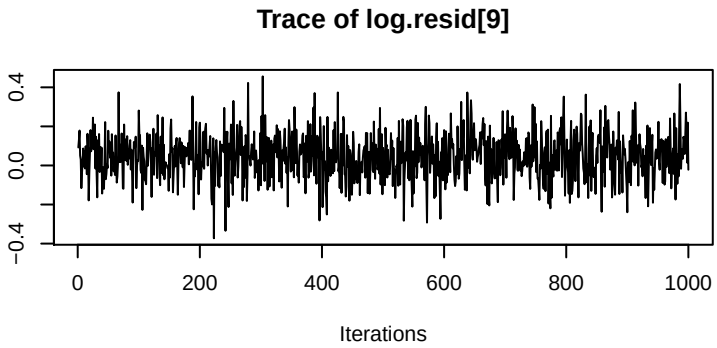

Density of log.resid[6]
0.0
1.0
2.0
3.0
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.03579

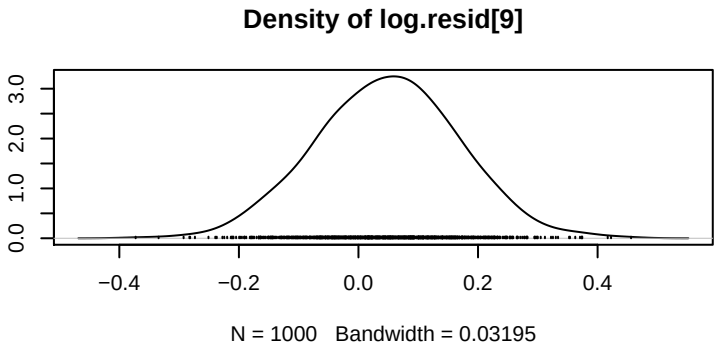

Trace of log.resid[7]
0.4
0.8
0
200
400
600
800
1000
Iterations

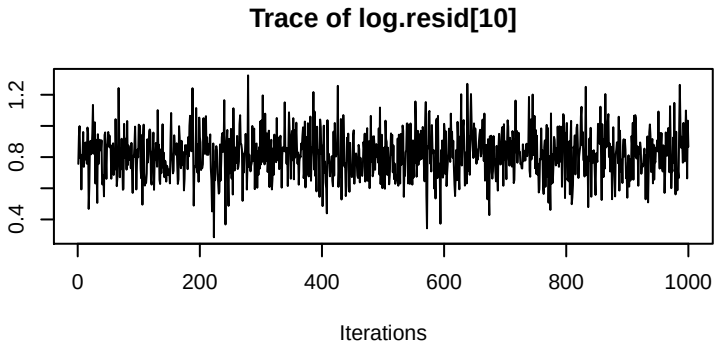

Density of log.resid[7]
0.0
1.0
2.0
3.0
0.2
0.4
0.6
0.8
1.0
1.2
N = 1000 Bandwidth = 0.03066

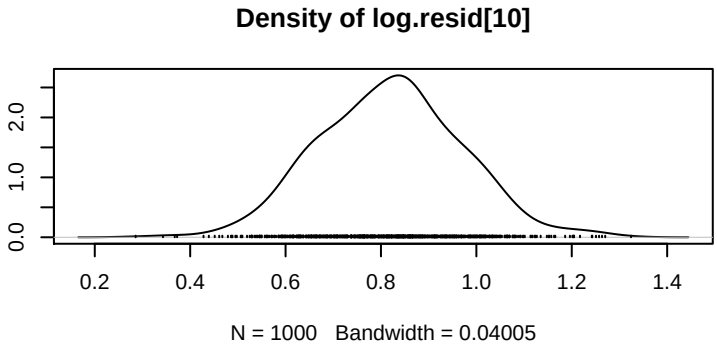

Trace of log.resid[8]
0.4
0.8
1.2
0
200
400
600
800
1000
Iterations

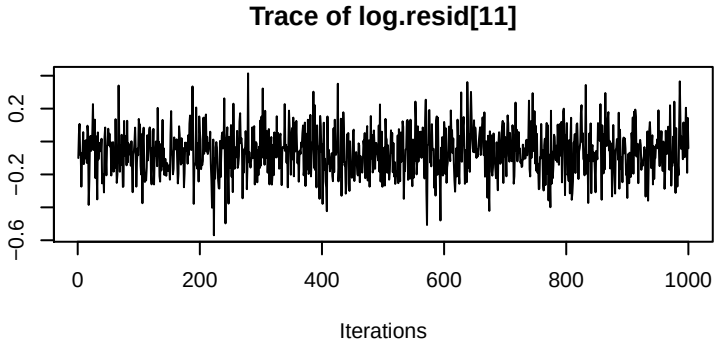

Density of log.resid[8]
0.0
1.0
2.0
3.0
0.4
0.6
0.8
1.0
1.2
1.4
N = 1000 Bandwidth = 0.0335

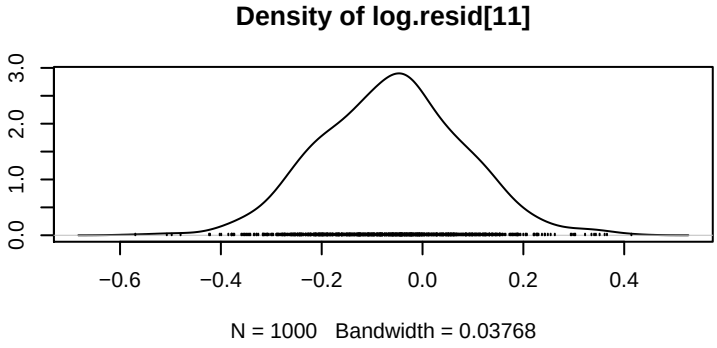

Trace of log.resid[9]
−0.4
0.0
0.4
0
200
400
600
800
1000
Iterations

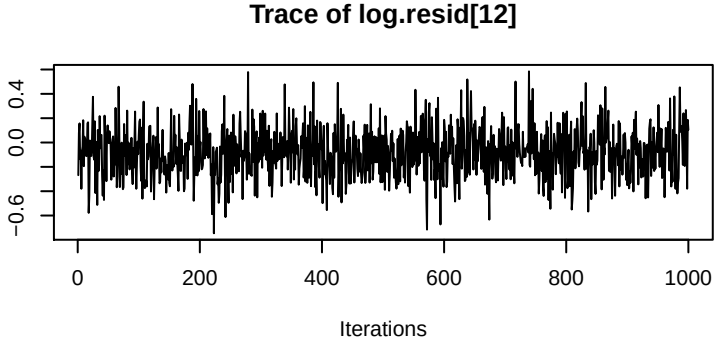

Density of log.resid[9]
0.0
1.0
2.0
3.0
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03195

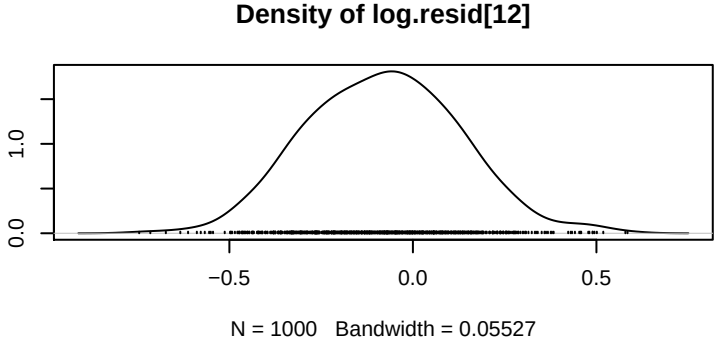

Trace of log.resid[10]
0.4
0.8
1.2
0
200
400
600
800
1000
Iterations

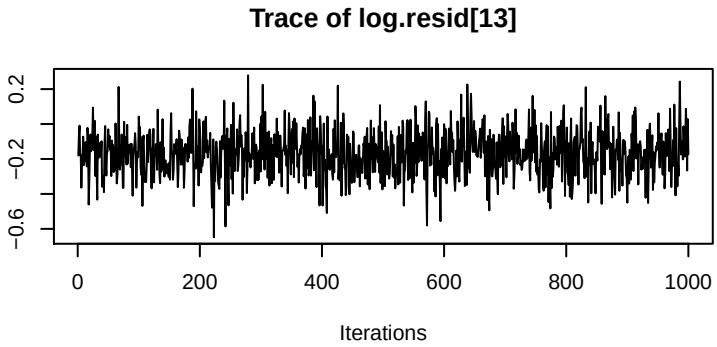

Density of log.resid[10]
0.0
1.0
2.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4
N = 1000 Bandwidth = 0.04005

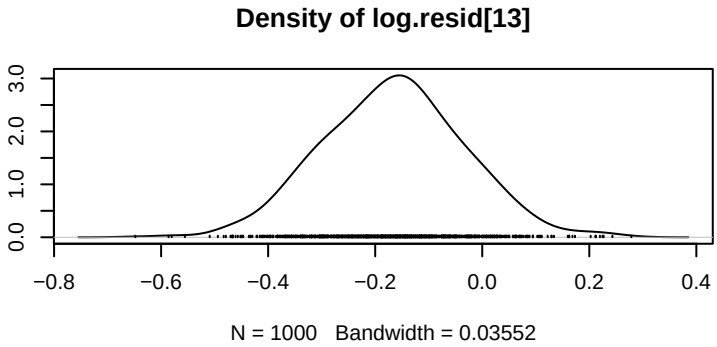

Trace of log.resid[11]
−0.6
−0.2
0.2
0
200
400
600
800
1000
Iterations

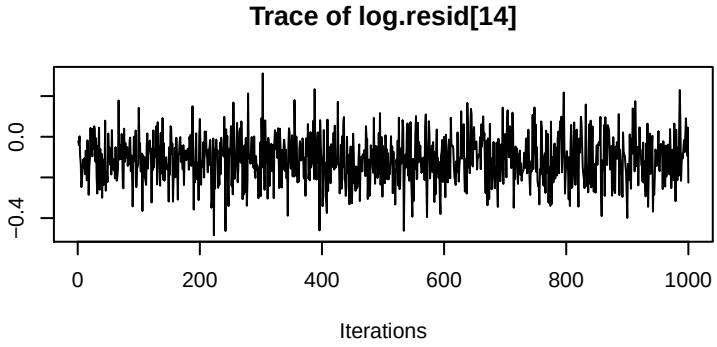

Density of log.resid[11]
0.0
1.0
2.0
3.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03768

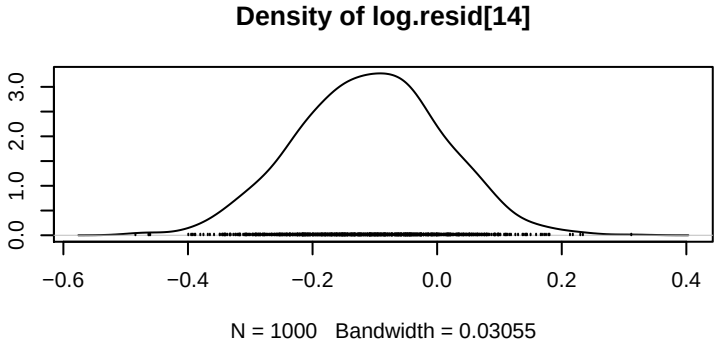

Trace of log.resid[12]
−0.6
0.0
0.4
0
200
400
600
800
1000
Iterations

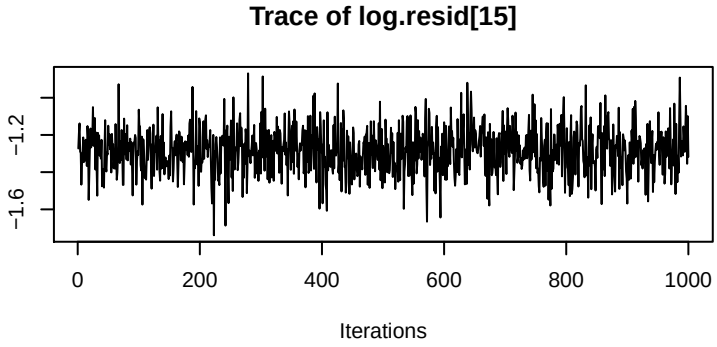

Density of log.resid[12]
0.0
1.0
−0.5
0.0
0.5
N = 1000 Bandwidth = 0.05527

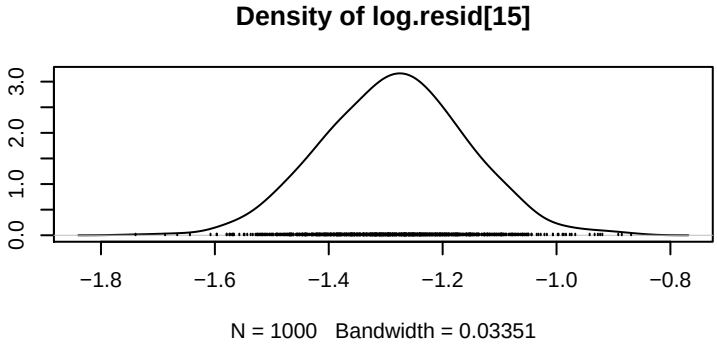

Trace of log.resid[13]
−0.6
−0.2
0.2
0
200
400
600
800
1000
Iterations

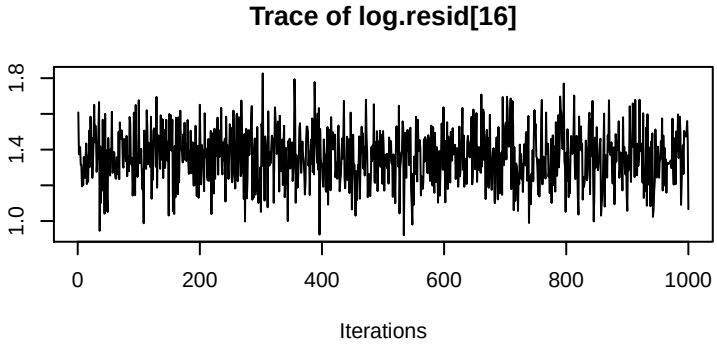

Density of log.resid[13]
0.0
1.0
2.0
3.0
−0.8
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03552

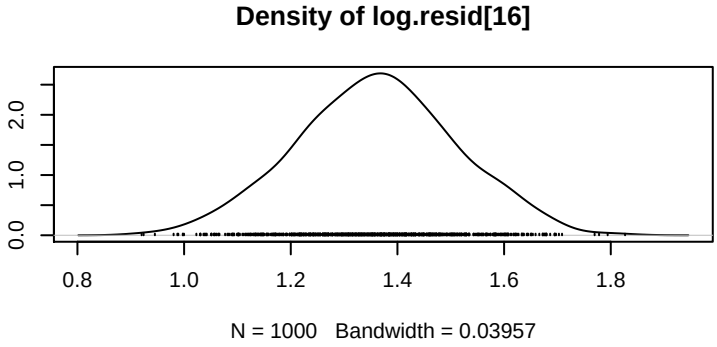

Trace of log.resid[14]
−0.4
0.0
0
200
400
600
800
1000
Iterations

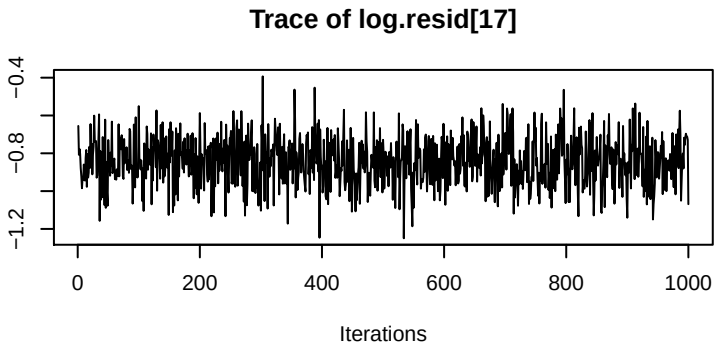

Density of log.resid[14]
0.0
1.0
2.0
3.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03055

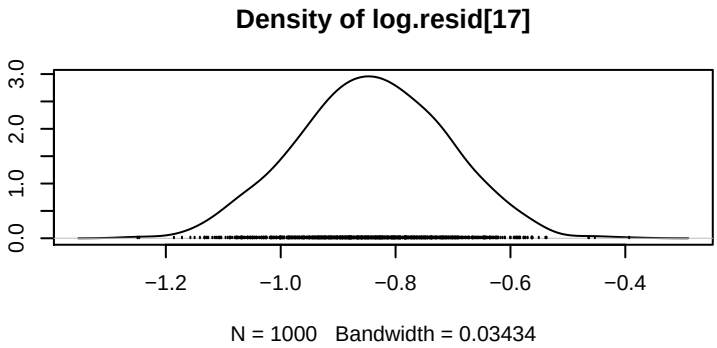

Trace of log.resid[15]
−1.6
−1.2
0
200
400
600
800
1000
Iterations

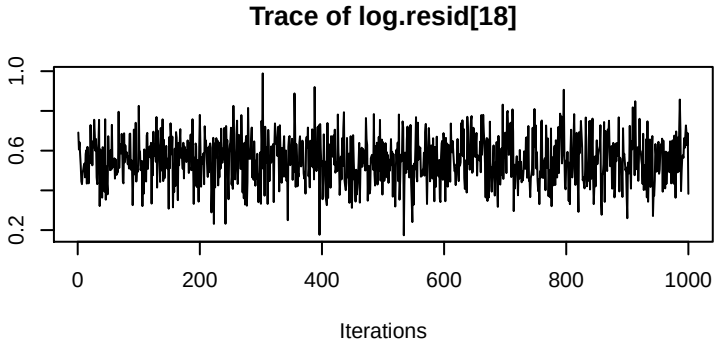

Density of log.resid[15]
0.0
1.0
2.0
3.0
−1.8
−1.6
−1.4
−1.2
−1.0
−0.8
N = 1000 Bandwidth = 0.03351

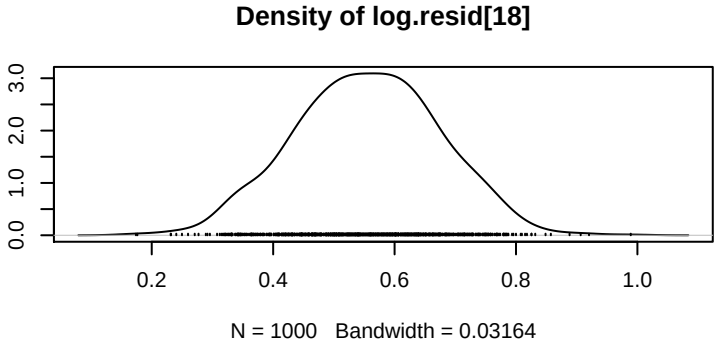

Trace of log.resid[16]
1.0
1.4
1.8
0
200
400
600
800
1000
Iterations

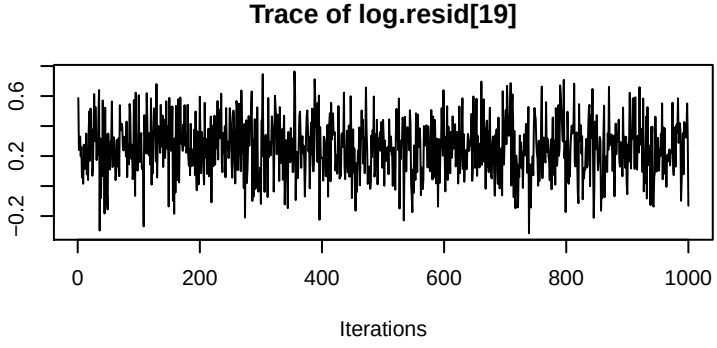

Density of log.resid[16]
0.0
1.0
2.0
0.8
1.0
1.2
1.4
1.6
1.8
N = 1000 Bandwidth = 0.03957

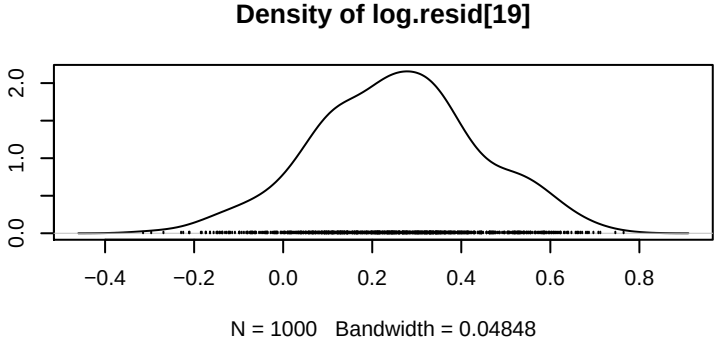

Trace of log.resid[17]
−0.4
−0.8
−1.2
0
200
400
600
800
1000
Iterations

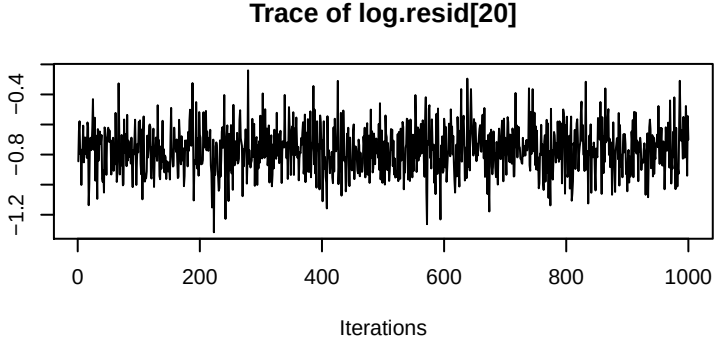

Density of log.resid[17]
3.0
2.0
1.0
0.0
−1.2
−1.0
−0.8
−0.6
−0.4
N = 1000 Bandwidth = 0.03434

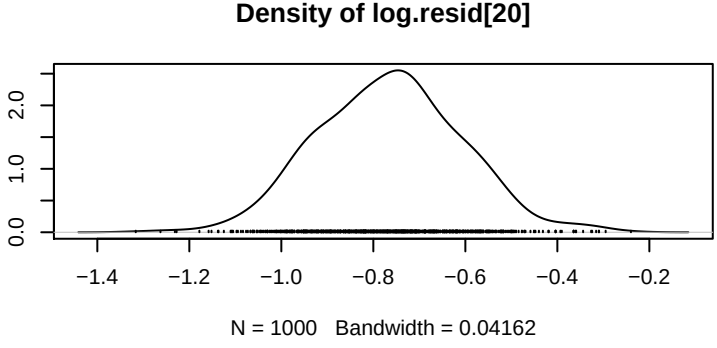

Trace of log.resid[18]
1.0
0.6
0.2
0
200
400
600
800
1000
Iterations

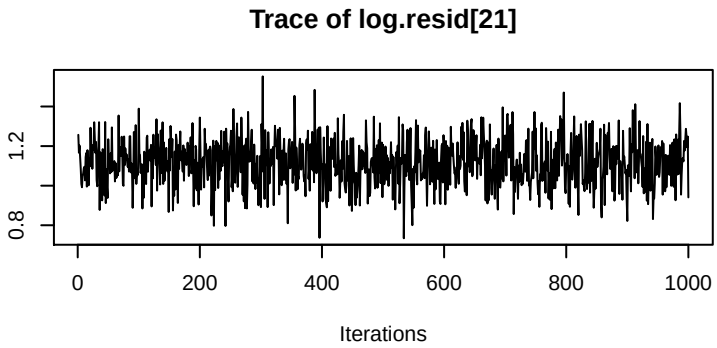

Density of log.resid[18]
3.0
2.0
1.0
0.0
0.2
0.4
0.6
0.8
1.0
N = 1000 Bandwidth = 0.03164

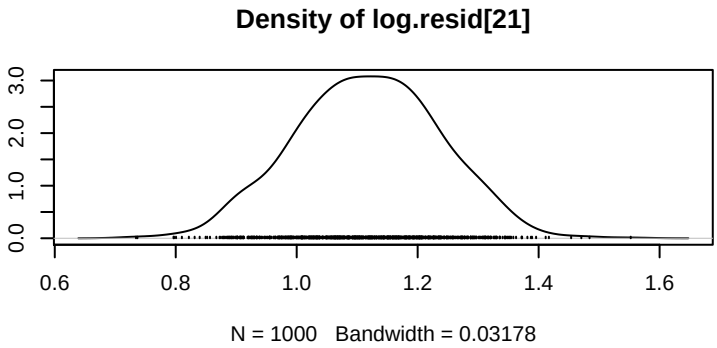

Trace of log.resid[19]
0.6
0.2
−0.2
0
200
400
600
800
1000
Iterations

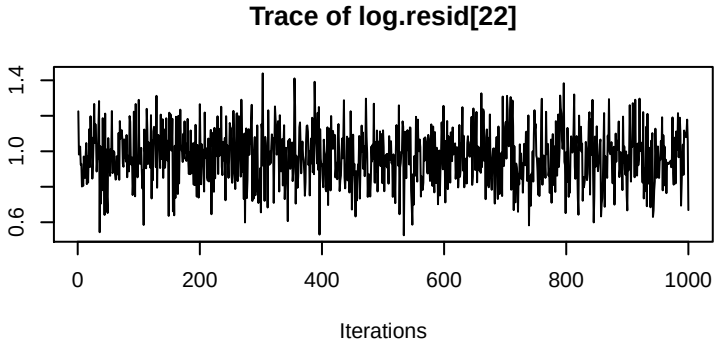

Density of log.resid[19]
2.0
1.0
0.0
−0.4
−0.2
0.0
0.2
0.4
0.6
0.8
N = 1000 Bandwidth = 0.04848

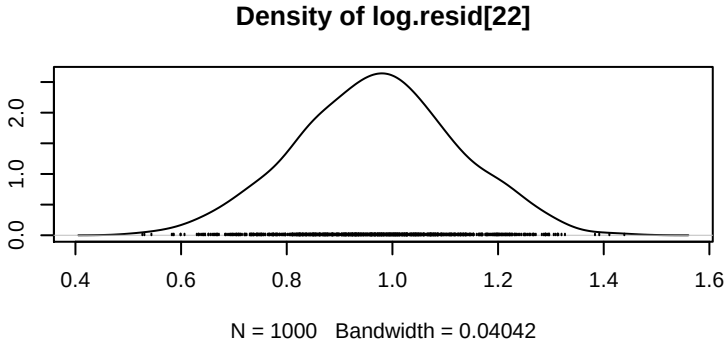

Trace of log.resid[20]
−0.4
−0.8
−1.2
0
200
400
600
800
1000
Iterations

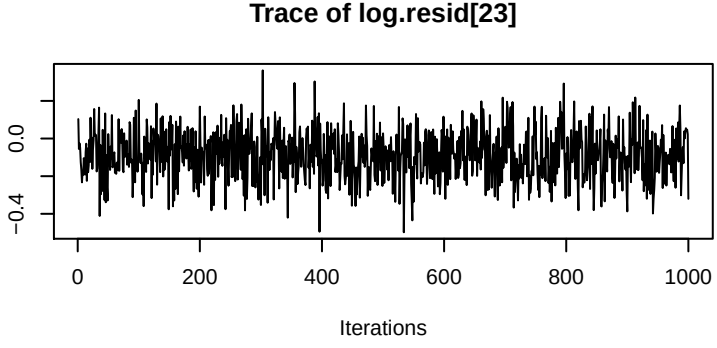

Density of log.resid[20]
2.0
1.0
0.0
−1.4
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.04162

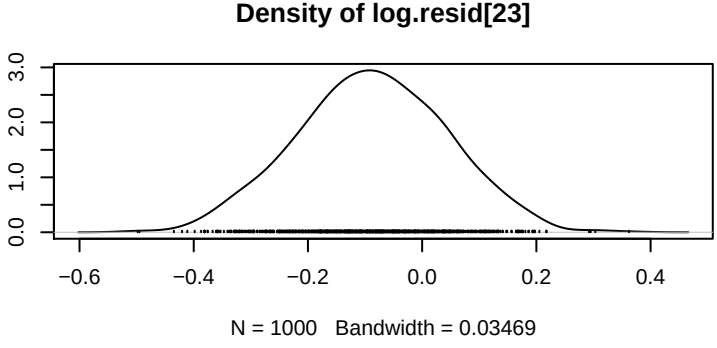

Trace of log.resid[21]
0.8
1.2
0
200
400
600
800
1000
Iterations

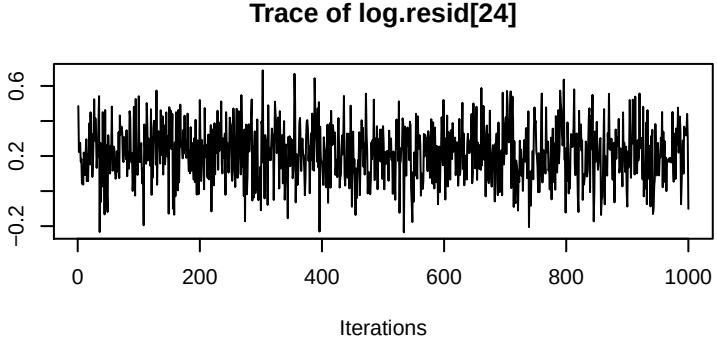

Density of log.resid[21]
0.0
1.0
2.0
3.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.03178

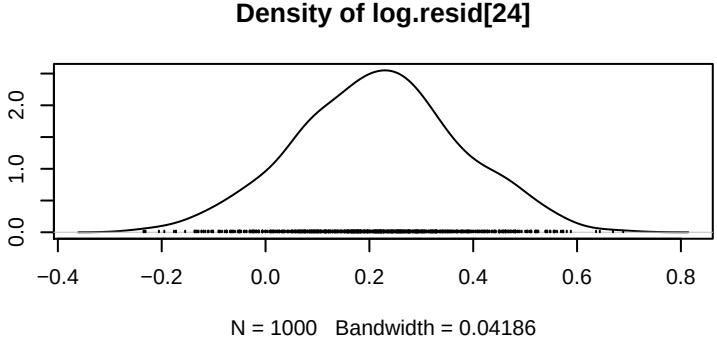

Trace of log.resid[22]
0.6
1.0
1.4
0
200
400
600
800
1000
Iterations

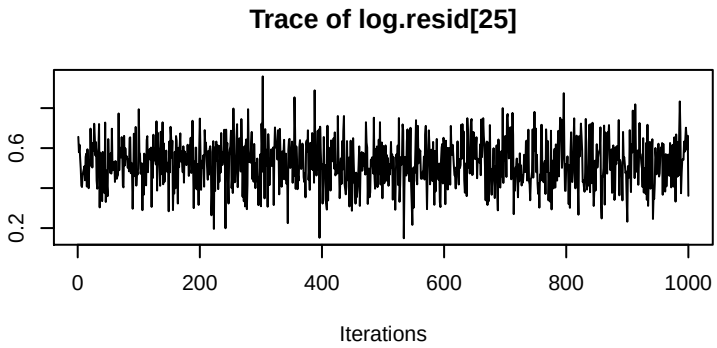

Density of log.resid[22]
0.0
1.0
2.0
0.4
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.04042

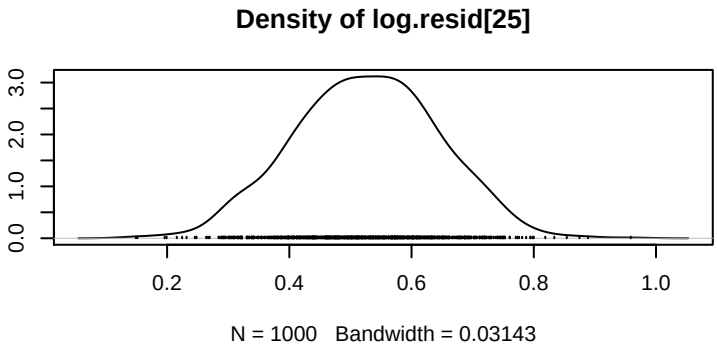

Trace of log.resid[23]
−0.4
0.0
0
200
400
600
800
1000
Iterations

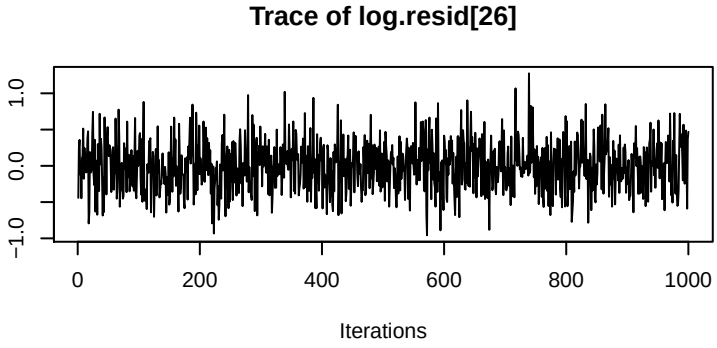

Density of log.resid[23]
0.0
1.0
2.0
3.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03469

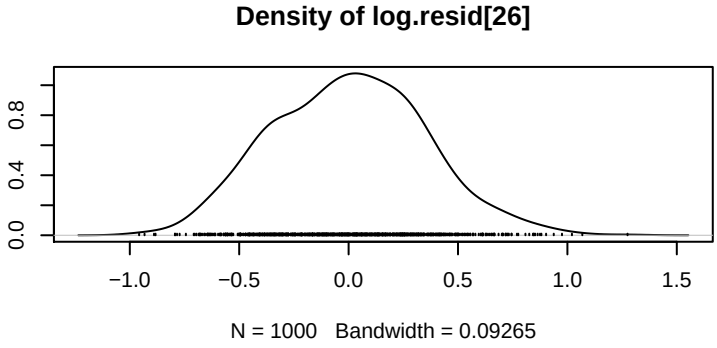

Trace of log.resid[24]
−0.2
0.2
0.6
0
200
400
600
800
1000
Iterations

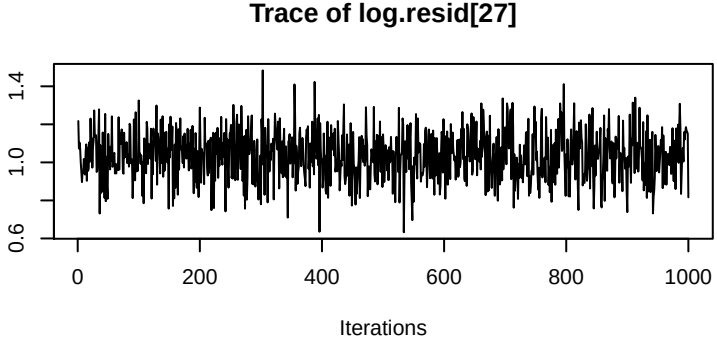

Density of log.resid[24]
0.0
1.0
2.0
−0.4
−0.2
0.0
0.2
0.4
0.6
0.8
N = 1000 Bandwidth = 0.04186

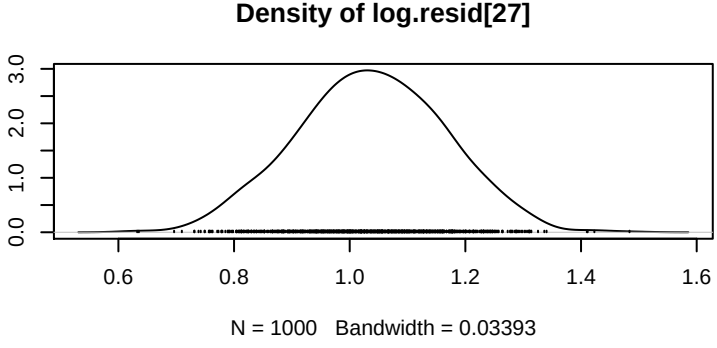

Trace of log.resid[25]
0.2
0.6
0
200
400
600
800
1000
Iterations

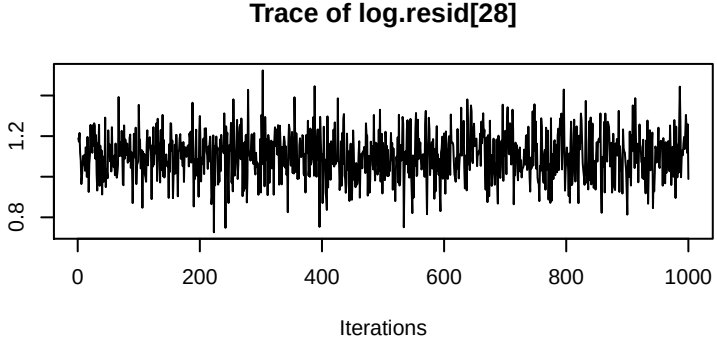

Density of log.resid[25]
0.0
1.0
2.0
3.0
0.2
0.4
0.6
0.8
1.0
N = 1000 Bandwidth = 0.03143

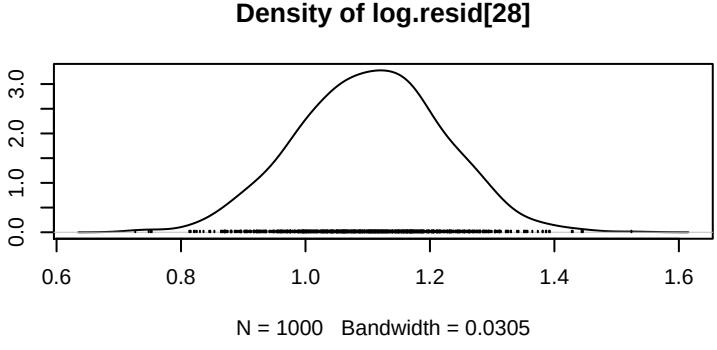

Trace of log.resid[26]
−1.0
0.0
1.0
0
200
400
600
800
1000
Iterations

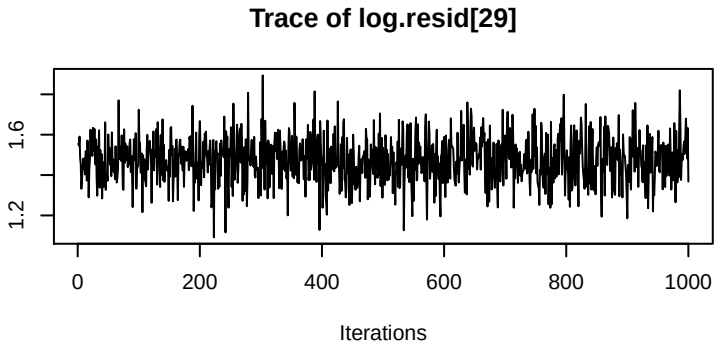

Density of log.resid[26]
0.0
0.4
0.8
−1.0
−0.5
0.0
0.5
1.0
1.5
N = 1000 Bandwidth = 0.09265

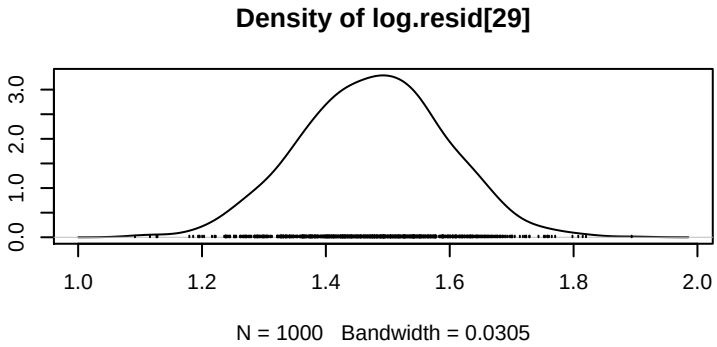

Trace of log.resid[27]
0.6
1.0
1.4
0
200
400
600
800
1000
Iterations

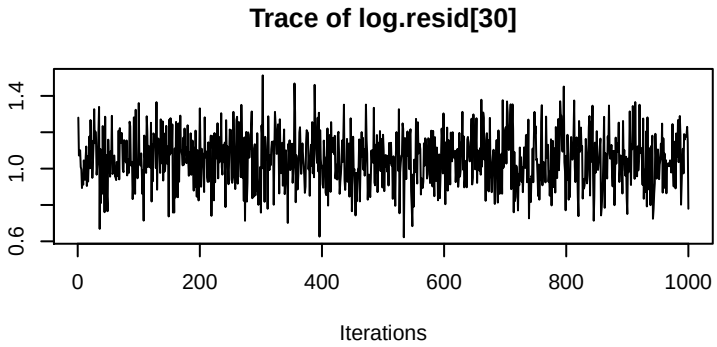

Density of log.resid[27]
0.0
1.0
2.0
3.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.03393

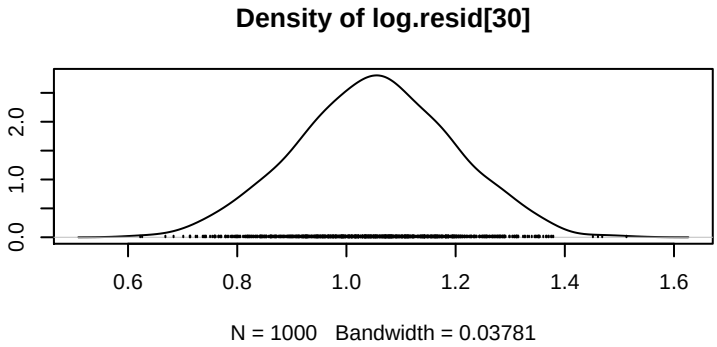

Trace of log.resid[28]
0.8
1.2
0
200
400
600
800
1000
Iterations

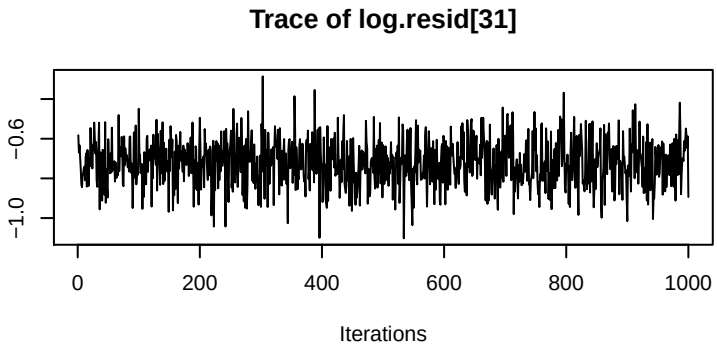

Density of log.resid[28]
0.0
1.0
2.0
3.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.0305

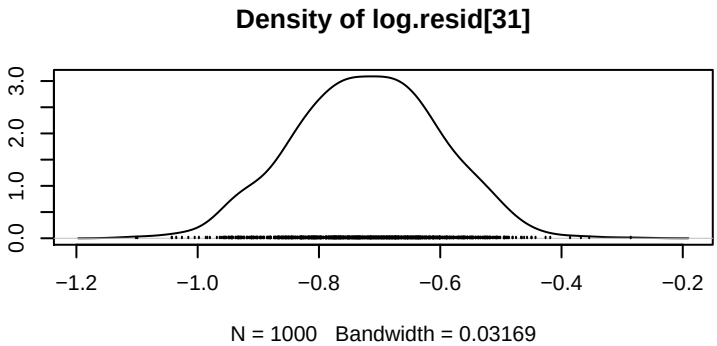

Trace of log.resid[29]
1.2
1.6
0
200
400
600
800
1000
Iterations

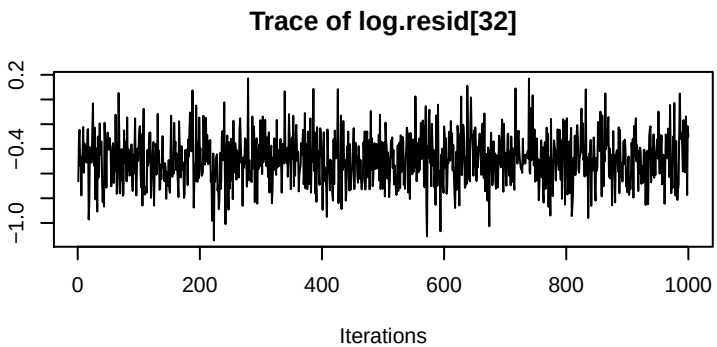

Density of log.resid[29]
0.0
1.0
2.0
3.0
1.0
1.2
1.4
1.6
1.8
2.0
N = 1000 Bandwidth = 0.0305

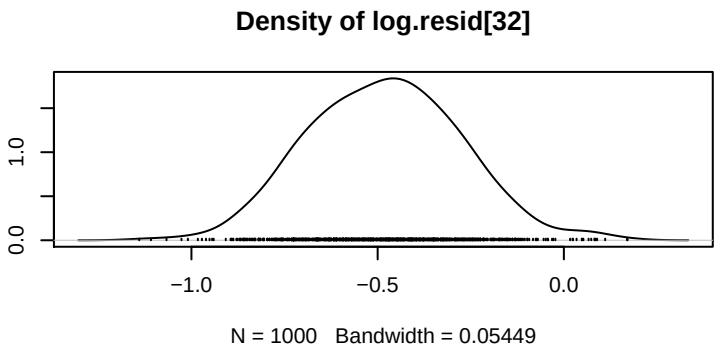

Trace of log.resid[30]
0.6
1.0
1.4
0
200
400
600
800
1000
Iterations

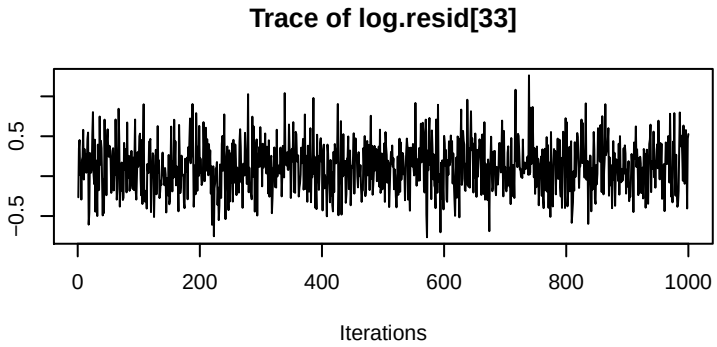

Density of log.resid[30]
0.0
1.0
2.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.03781

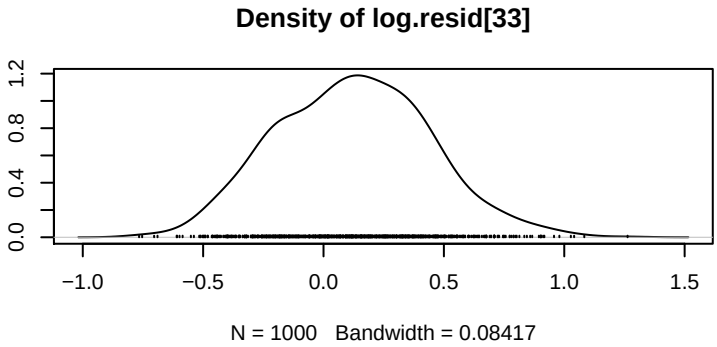

Trace of log.resid[31]
−1.0
−0.6
0
200
400
600
800
1000
Iterations

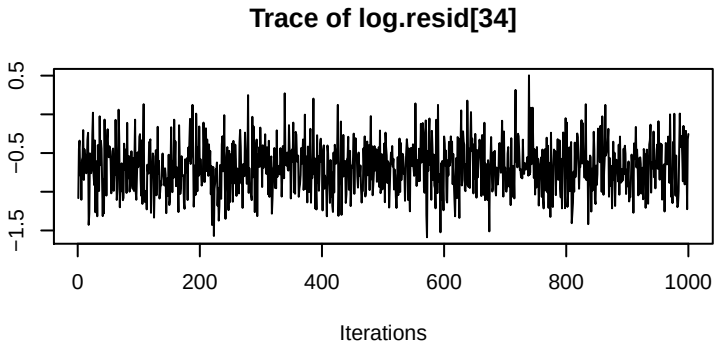

Density of log.resid[31]
0.0
1.0
2.0
3.0
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.03169

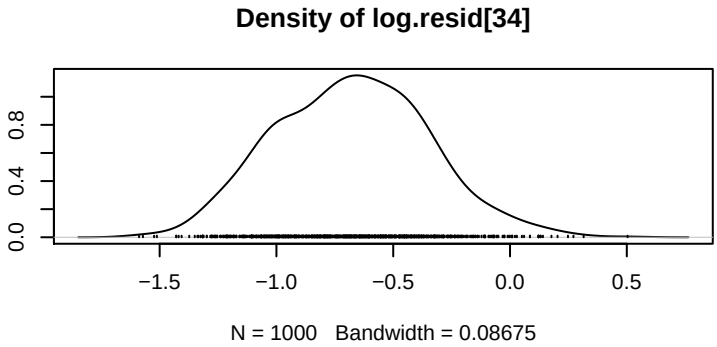

Trace of log.resid[32]
−1.0
−0.4
0.2
0
200
400
600
800
1000
Iterations

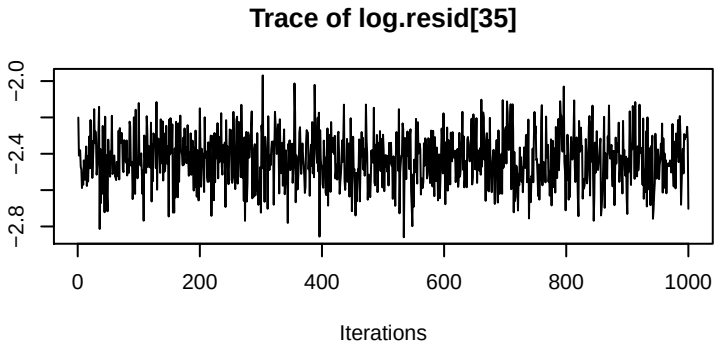

Density of log.resid[32]
0.0
1.0
−1.0
−0.5
0.0
N = 1000 Bandwidth = 0.05449

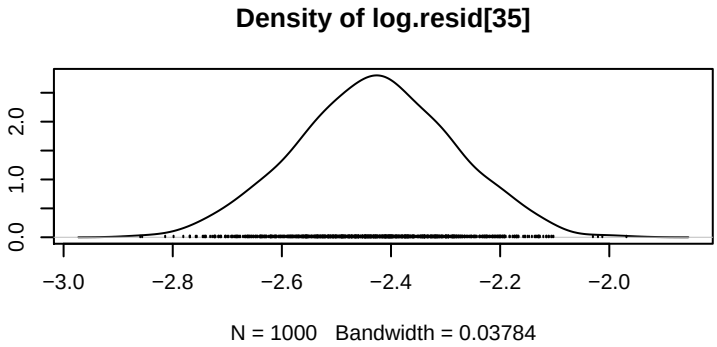

Trace of log.resid[33]
−0.5
0.5
0
200
400
600
800
1000
Iterations

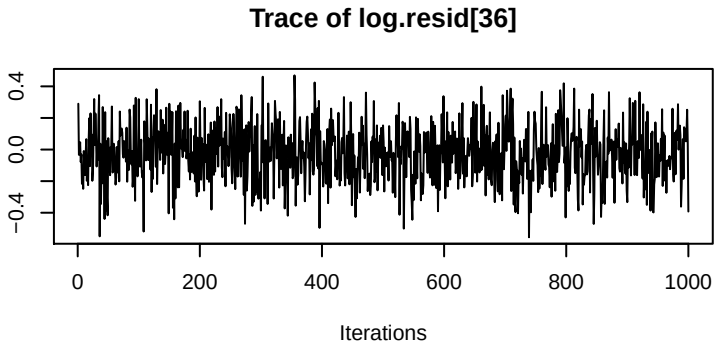

Density of log.resid[33]
0.0
0.4
0.8
1.2
−1.0
−0.5
0.0
0.5
1.0
1.5
N = 1000 Bandwidth = 0.08417

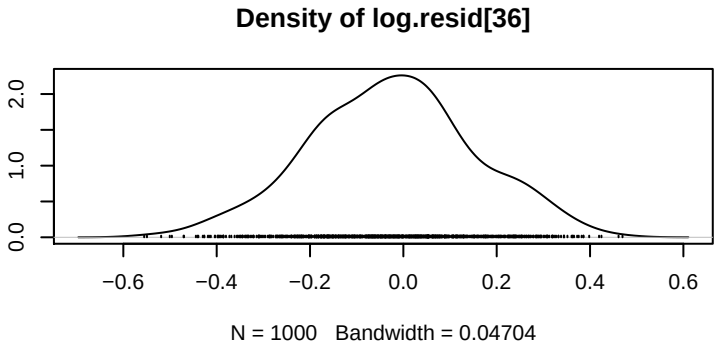

Trace of log.resid[34]
−1.5
−0.5
0.5
0
200
400
600
800
1000
Iterations

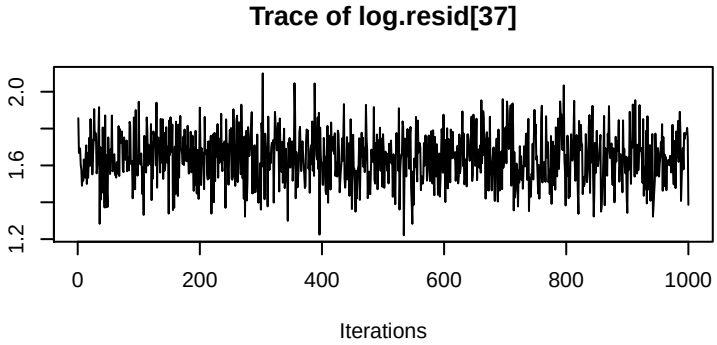

Density of log.resid[34]
0.0
0.4
0.8
−1.5
−1.0
−0.5
0.0
0.5
N = 1000 Bandwidth = 0.08675

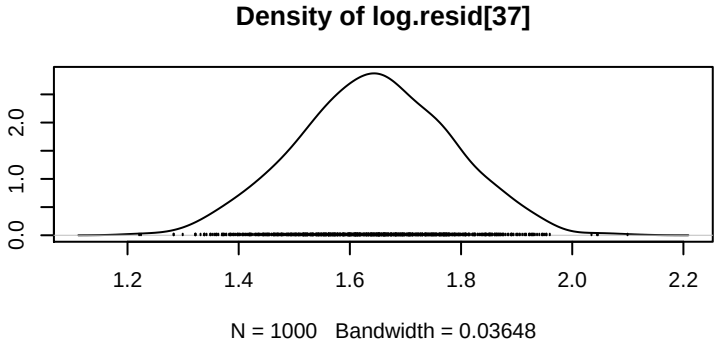

Trace of log.resid[35]
−2.8
−2.4
−2.0
0
200
400
600
800
1000
Iterations

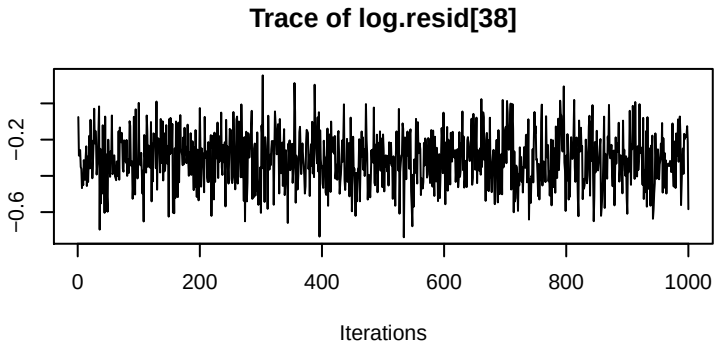

Density of log.resid[35]
0.0
1.0
2.0
−3.0
−2.8
−2.6
−2.4
−2.2
−2.0
N = 1000 Bandwidth = 0.03784

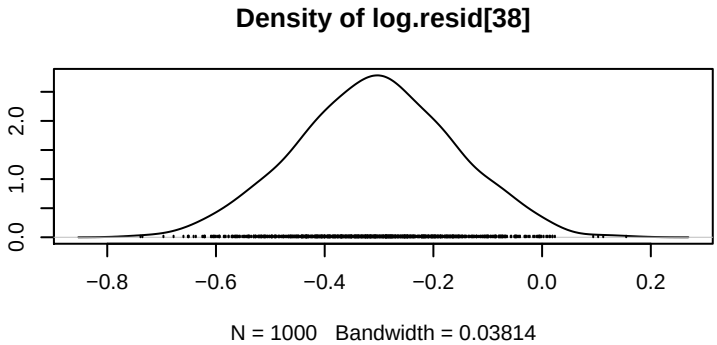

Trace of log.resid[36]
−0.4
0.0
0.4
0
200
400
600
800
1000
Iterations

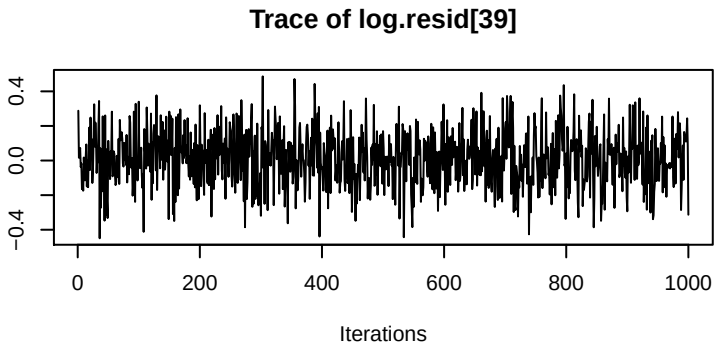

Density of log.resid[36]
0.0
1.0
2.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.04704

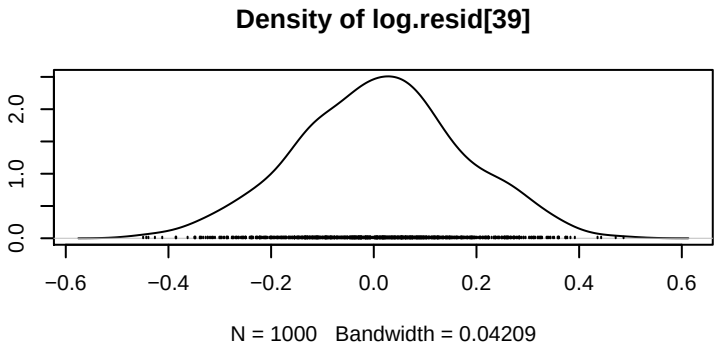

Trace of log.resid[37]
1.2
1.6
2.0
0
200
400
600
800
1000
Iterations

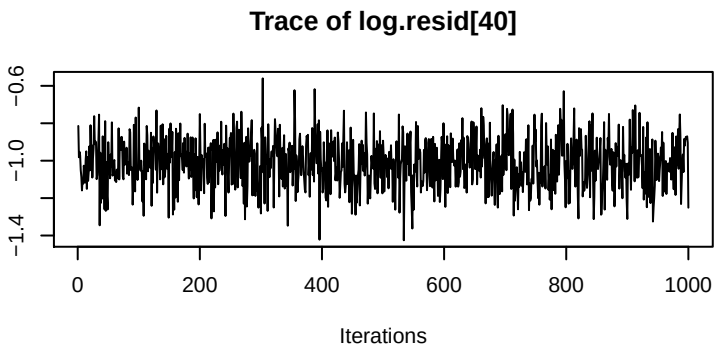

Density of log.resid[37]
0.0
1.0
2.0
1.2
1.4
1.6
1.8
2.0
2.2
N = 1000 Bandwidth = 0.03648

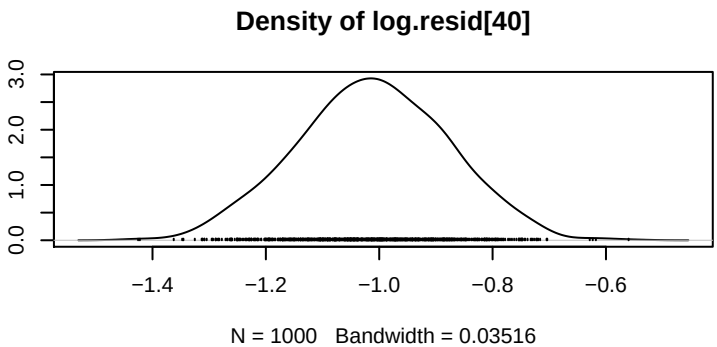

Trace of log.resid[38]
−0.6
−0.2
0
200
400
600
800
1000
Iterations

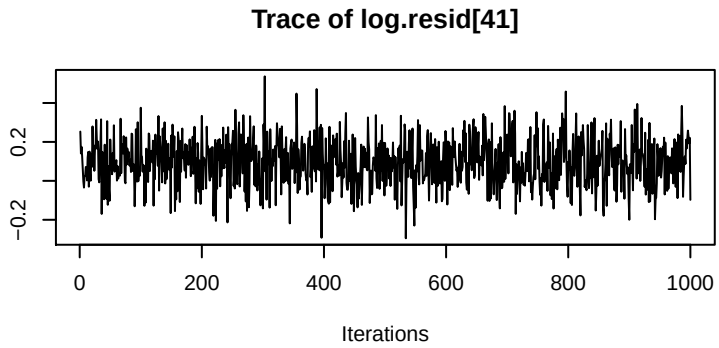

Density of log.resid[38]
0.0
1.0
2.0
−0.8
−0.6
−0.4
−0.2
0.0
0.2
N = 1000 Bandwidth = 0.03814

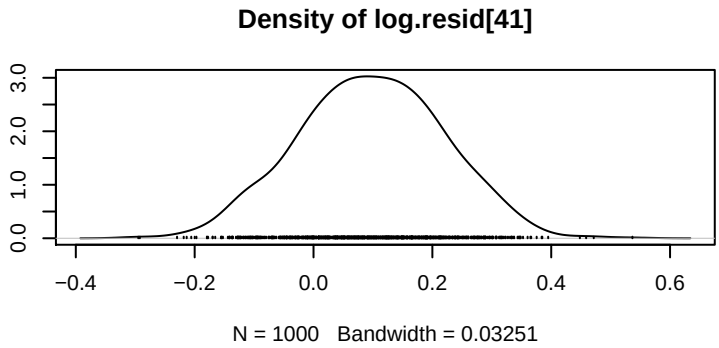

Trace of log.resid[39]
−0.4
0.0
0.4
0
200
400
600
800
1000
Iterations

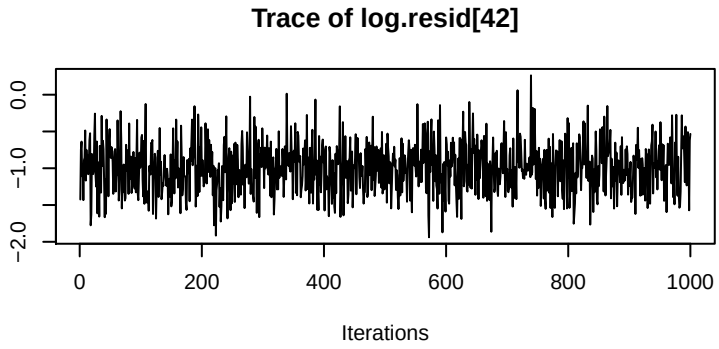

Density of log.resid[39]
0.0
1.0
2.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.04209

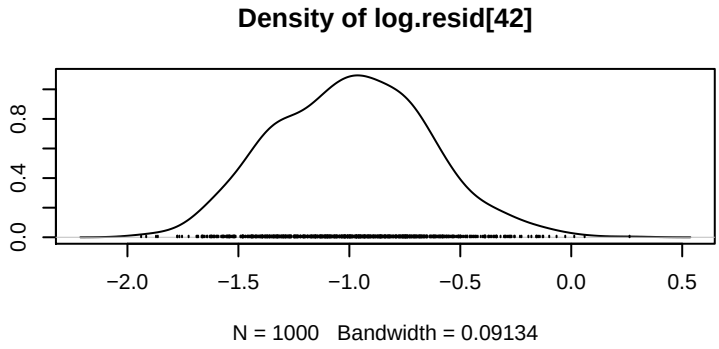

Trace of log.resid[40]
−1.4
−1.0
−0.6
0
200
400
600
800
1000
Iterations

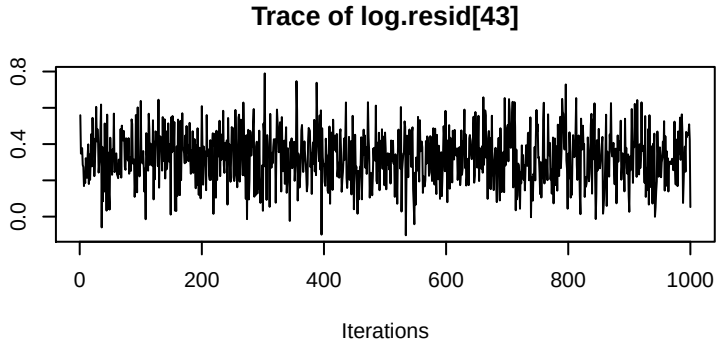

Density of log.resid[40]
0.0
1.0
2.0
3.0
−1.4
−1.2
−1.0
−0.8
−0.6
N = 1000 Bandwidth = 0.03516

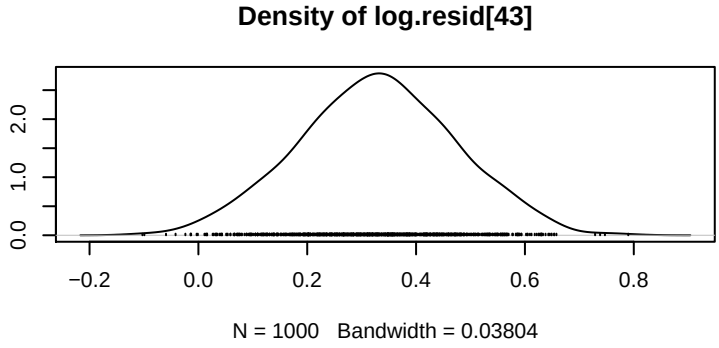

Trace of log.resid[41]
−0.2
0.2
0
200
400
600
800
1000
Iterations

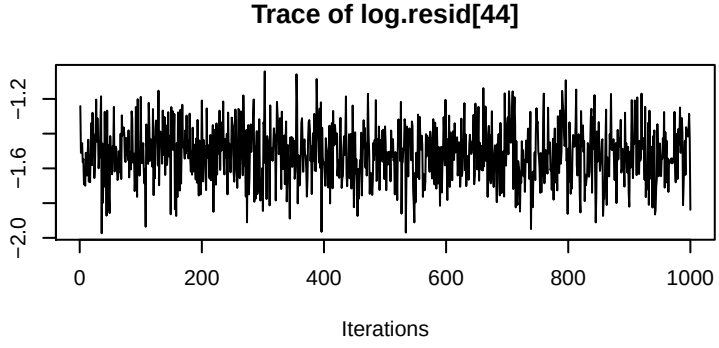

Density of log.resid[41]
0.0
1.0
2.0
3.0
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.03251

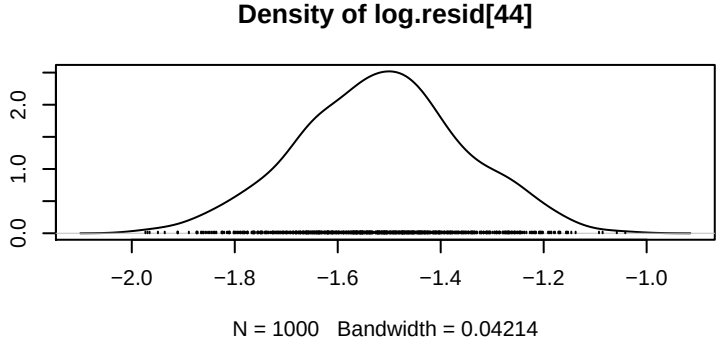

Trace of log.resid[42]
−2.0
−1.0
0.0
0
200
400
600
800
1000
Iterations

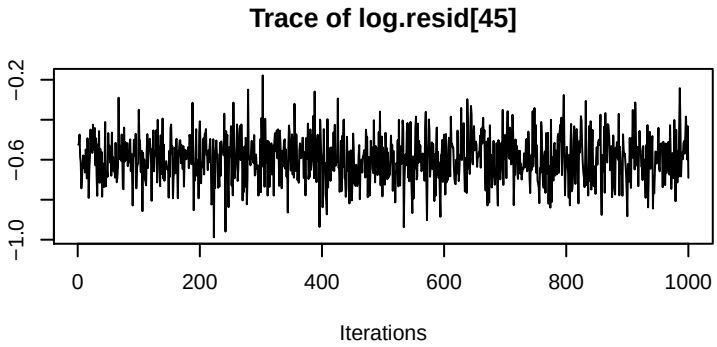

Density of log.resid[42]
0.0
0.4
0.8
−2.0
−1.5
−1.0
−0.5
0.0
0.5
N = 1000 Bandwidth = 0.09134

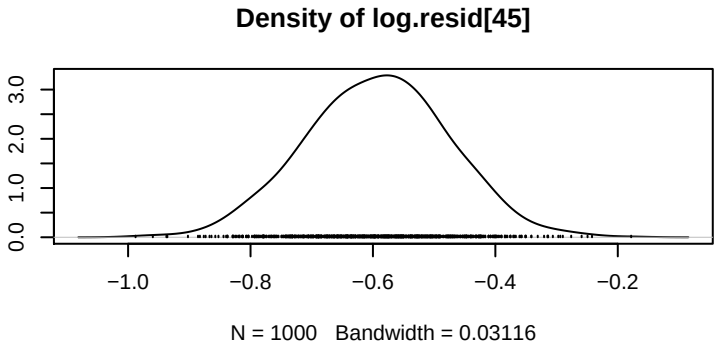

Trace of log.resid[43]
0.0
0.4
0.8
0
200
400
600
800
1000
Iterations

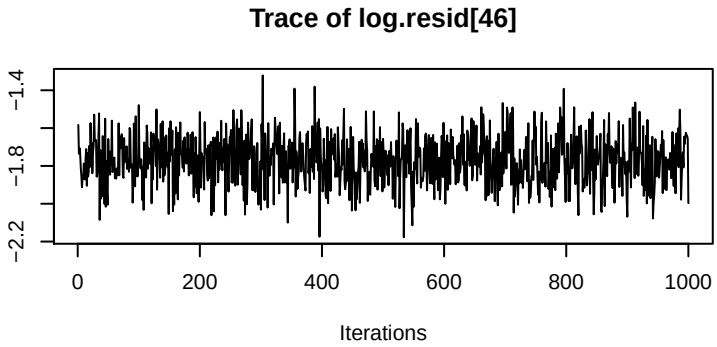

Density of log.resid[43]
0.0
1.0
2.0
−0.2
0.0
0.2
0.4
0.6
0.8
N = 1000 Bandwidth = 0.03804

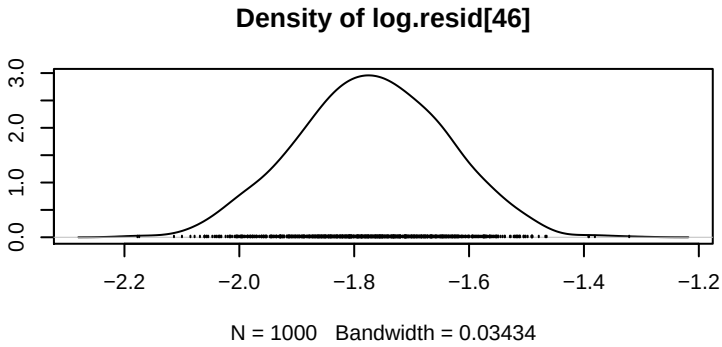

Trace of log.resid[44]
−2.0
−1.6
−1.2
0
200
400
600
800
1000
Iterations

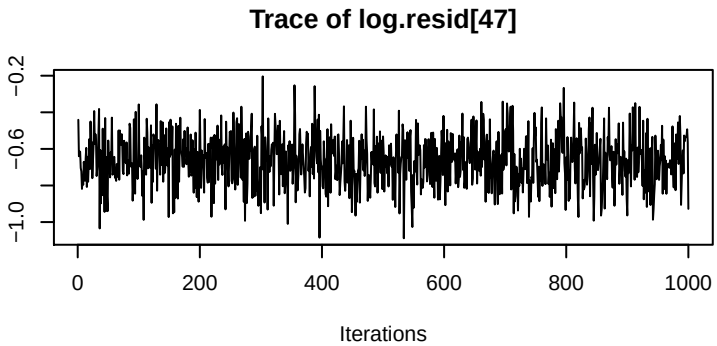

Density of log.resid[44]
0.0
1.0
2.0
−2.0
−1.8
−1.6
−1.4
−1.2
−1.0
N = 1000 Bandwidth = 0.04214

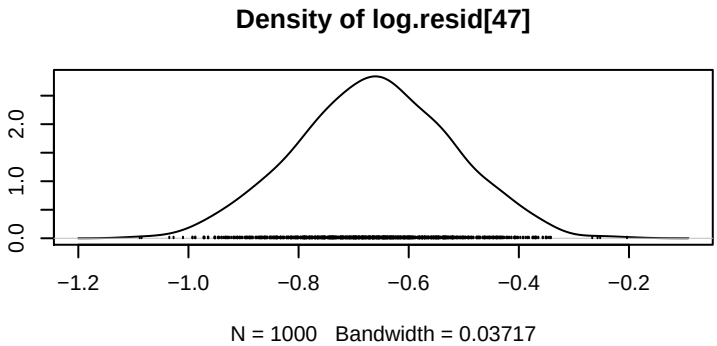

Trace of log.resid[45]
−1.0
−0.6
−0.2
0
200
400
600
800
1000
Iterations

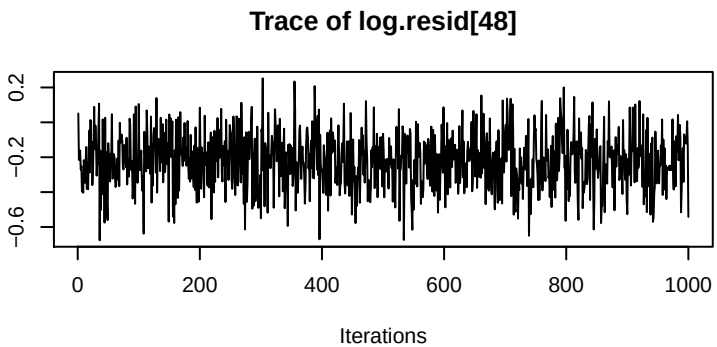

Density of log.resid[45]
0.0
1.0
2.0
3.0
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.03116

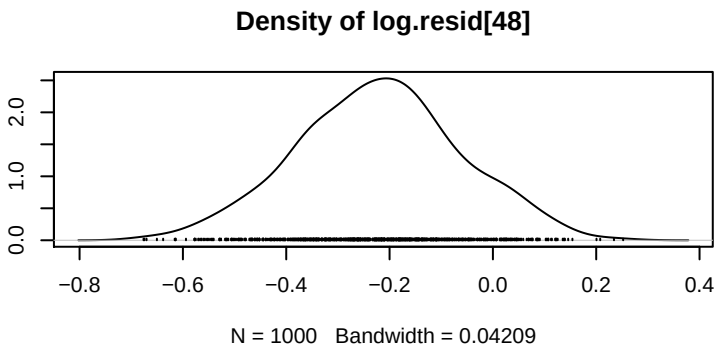

Trace of log.resid[46]
−2.2
−1.8
−1.4
0
200
400
600
800
1000
Iterations

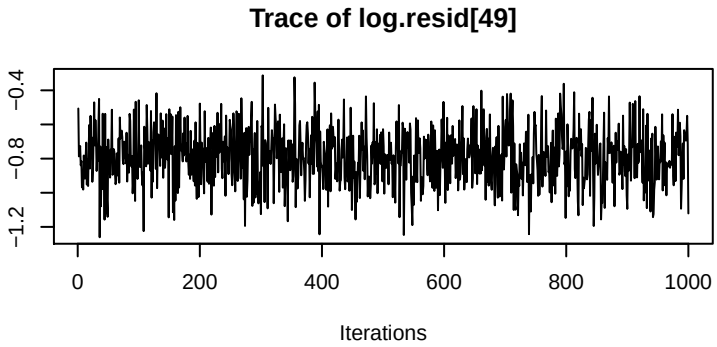

Density of log.resid[46]
0.0
1.0
2.0
3.0
−2.2
−2.0
−1.8
−1.6
−1.4
−1.2
N = 1000 Bandwidth = 0.03434

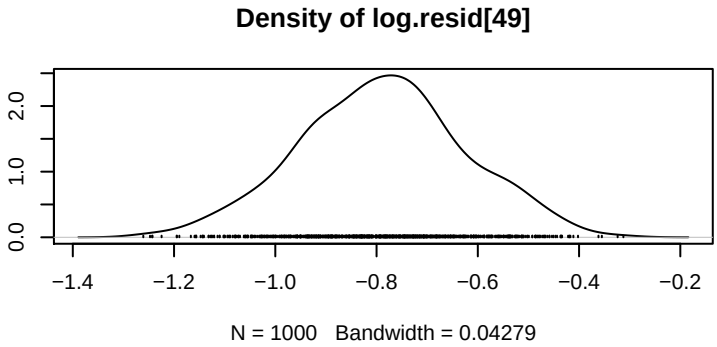

Trace of log.resid[47]
−1.0
−0.6
−0.2
0
200
400
600
800
1000
Iterations

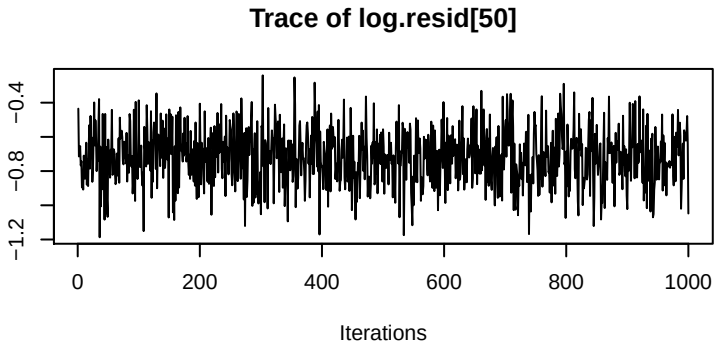

Density of log.resid[47]
0.0
1.0
2.0
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.03717

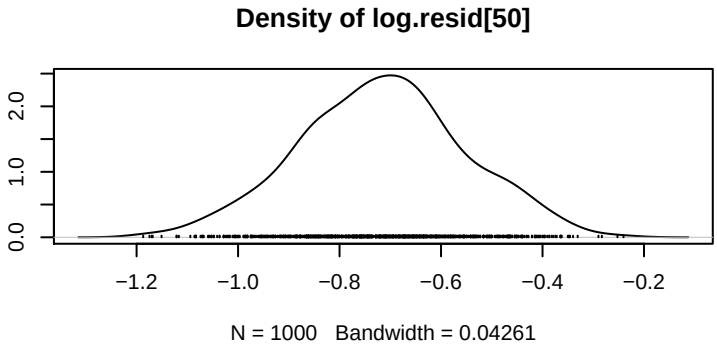

Trace of log.resid[48]
−0.6
−0.2
0.2
0
200
400
600
800
1000
Iterations

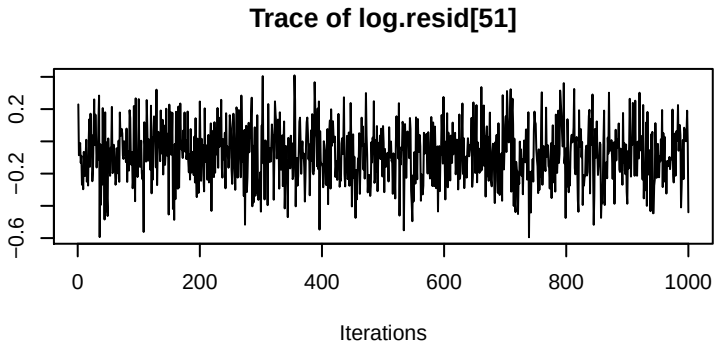

Density of log.resid[48]
0.0
1.0
2.0
−0.8
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.04209

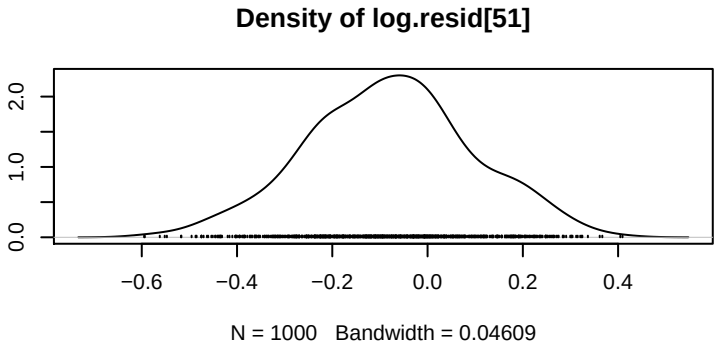

Trace of log.resid[49]
−0.4
−0.8
−1.2
0
200
400
600
800
1000
Iterations

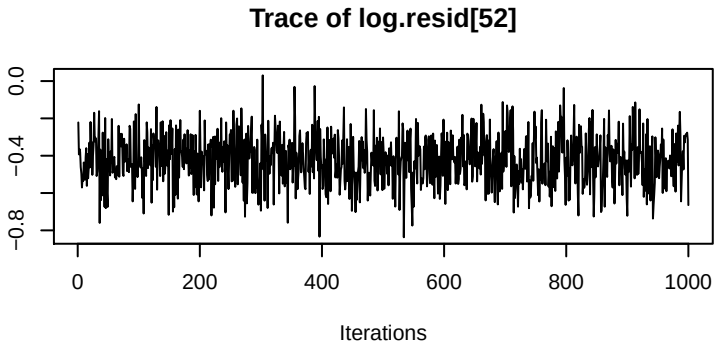

Density of log.resid[49]
0.0
1.0
2.0
−1.4
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.04279

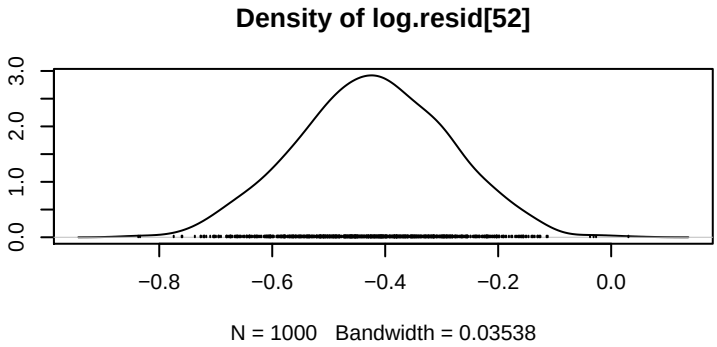

Trace of log.resid[50]
−0.4
−0.8
−1.2
0
200
400
600
800
1000
Iterations

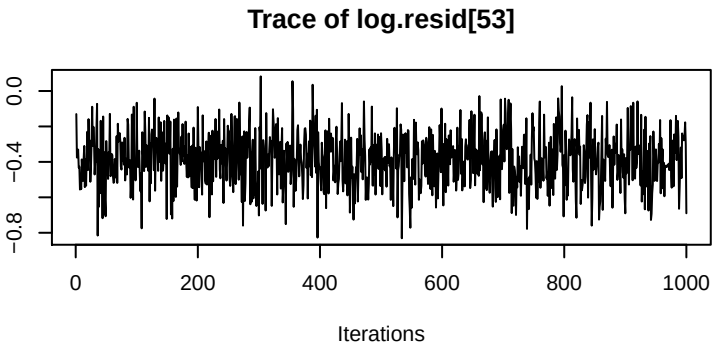

Density of log.resid[50]
0.0
1.0
2.0
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.04261

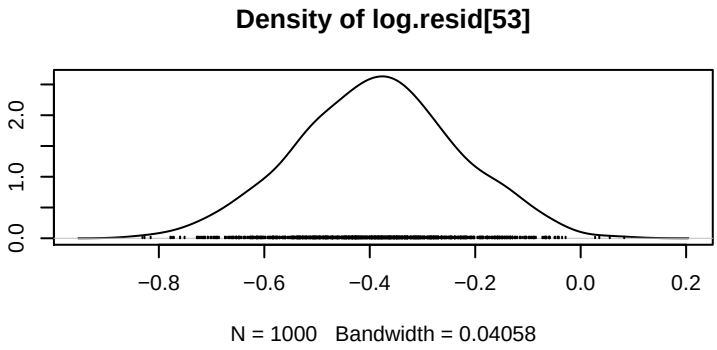

Trace of log.resid[51]
0.2
−0.2
−0.6
0
200
400
600
800
1000
Iterations

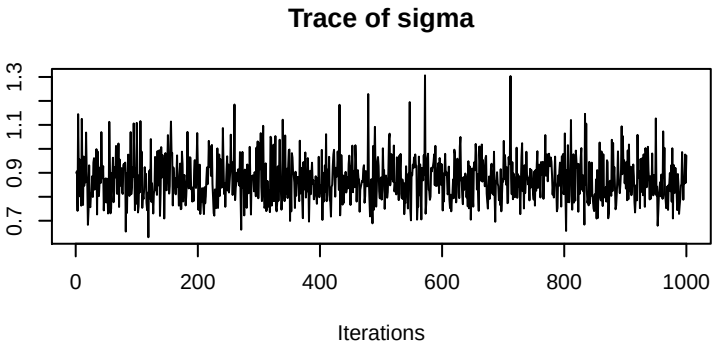

Density of log.resid[51]
0.0
1.0
2.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.04609

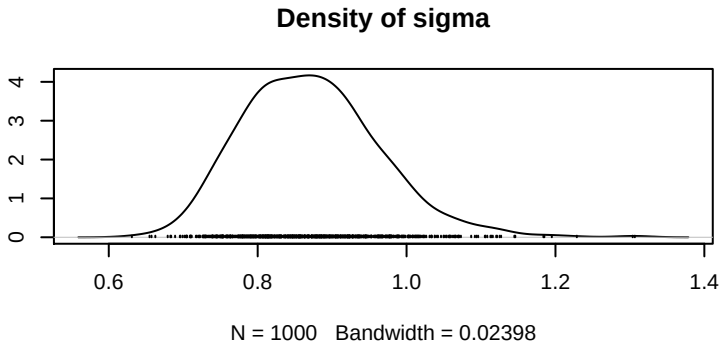

Trace of log.resid[52]
0.0
−0.4
−0.8
0
200
400
600
800
1000
Iterations

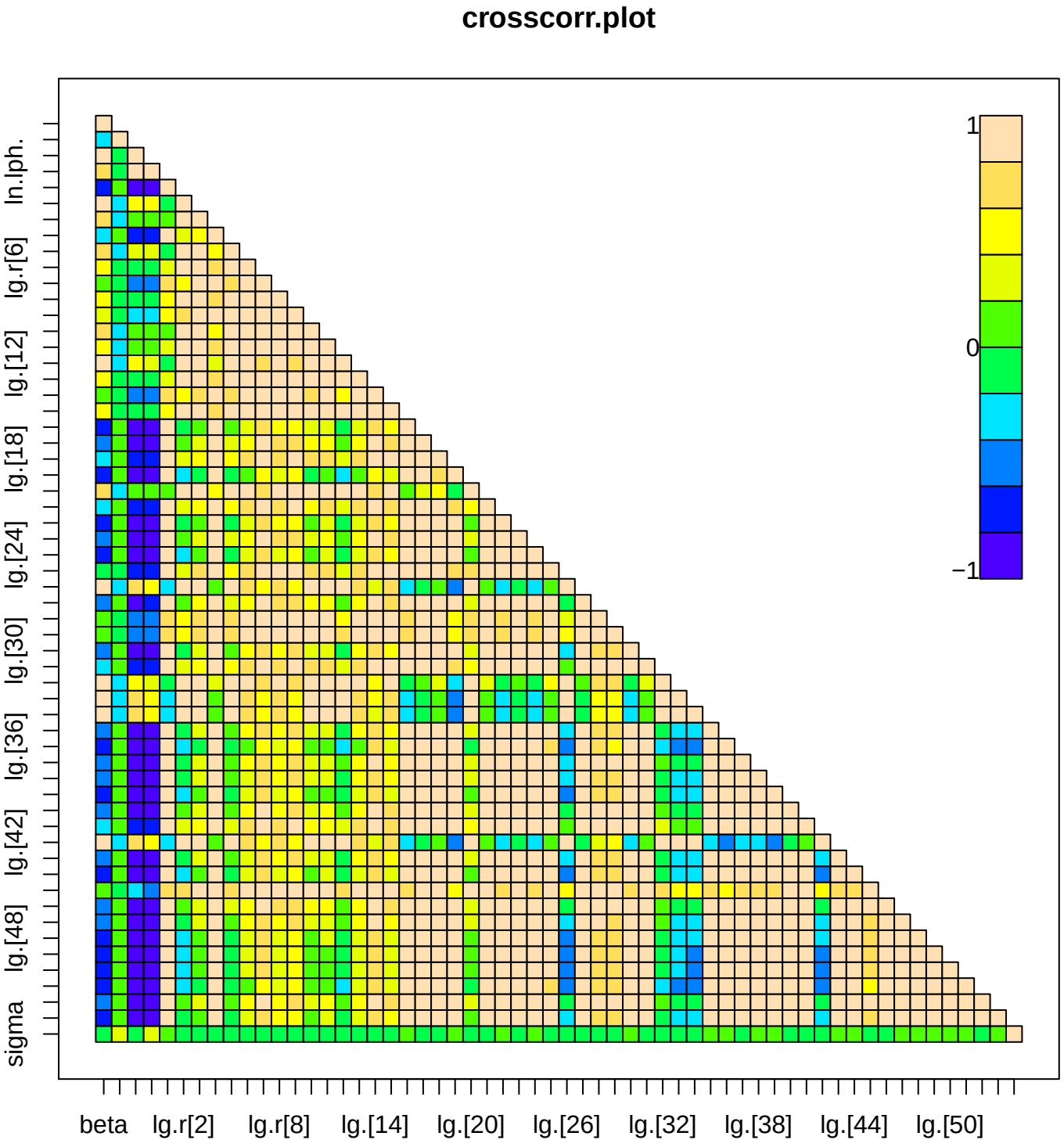

Density of log.resid[52]
0.0
1.0
2.0
3.0
−0.8
−0.6
−0.4
−0.2
0.0
N = 1000 Bandwidth = 0.03538

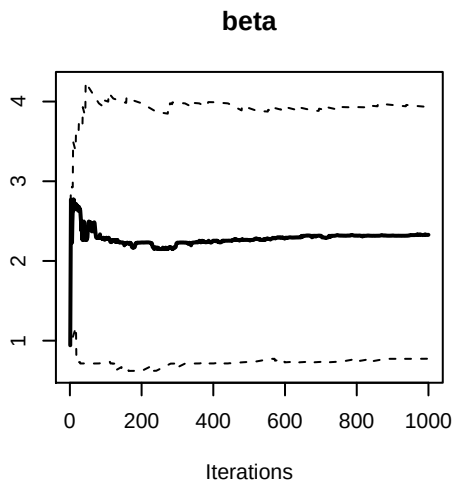

Trace of log.resid[53]
0.0
−0.4
−0.8
0
200
400
600
800
1000
Iterations

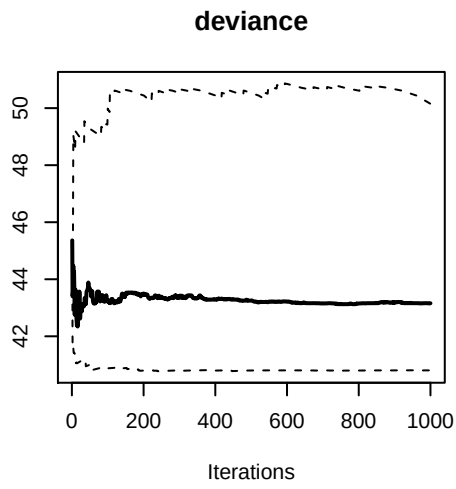

Density of log.resid[53]
0.0
1.0
2.0
−0.8
−0.6
−0.4
−0.2
0.0
0.2
N = 1000 Bandwidth = 0.04058

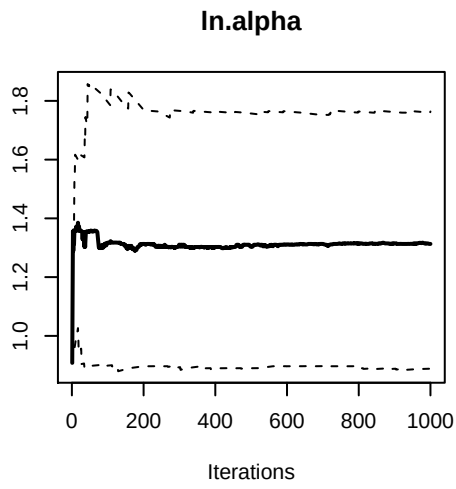

Trace of sigma
0.7
0.9
1.1
1.3
0
200
400
600
800
1000
Iterations

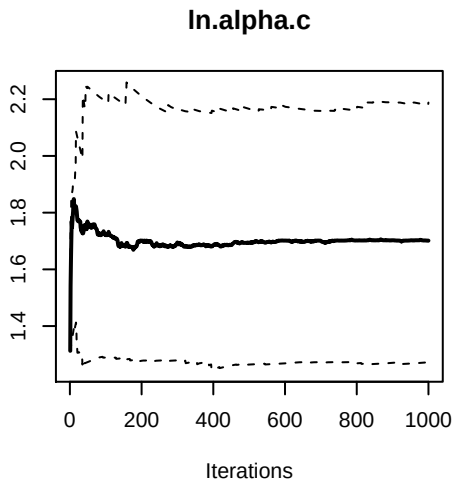

Density of sigma
0
1
2
3
4
0.6
0.8
1.0
1.2
1.4
N = 1000 Bandwidth = 0.02398

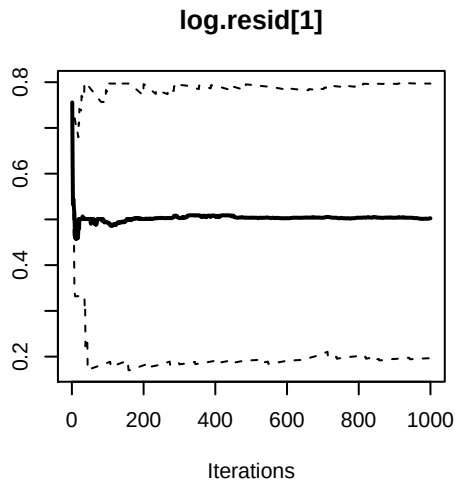

crosscorr.plot
ln.lph.
lg.r[6]
lg.[12]
lg.[18]
lg.[24]
lg.[30]
lg.[36]
lg.[42]
lg.[48]
sigma
beta
lg.r[2]
lg.r[8]
lg.[14]
lg.[20]
lg.[26]
lg.[32]
lg.[38]
lg.[44]
lg.[50]
1
0
−1

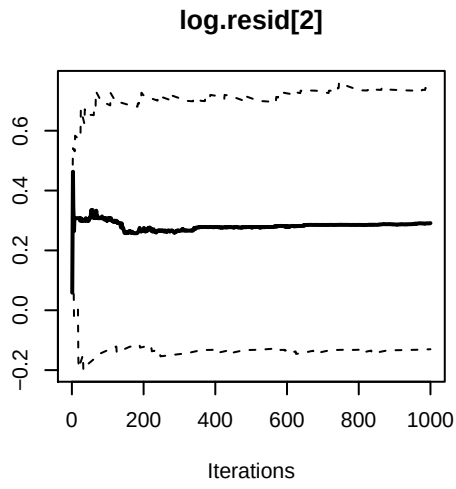

beta
Iterations

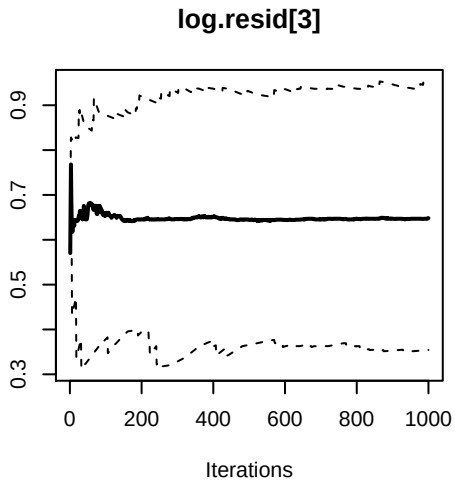

deviance
Iterations

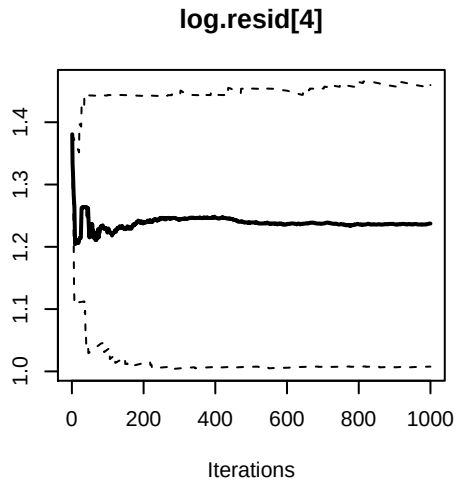

ln.alpha
Iterations

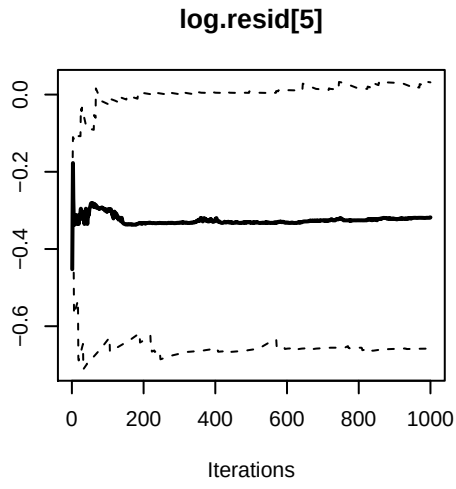

ln.alpha.c
Iterations

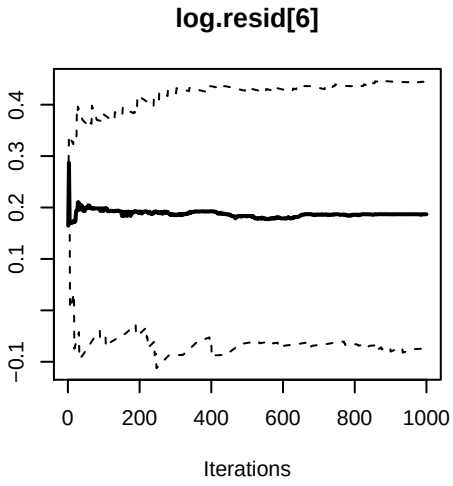

log.resid[1]
Iterations

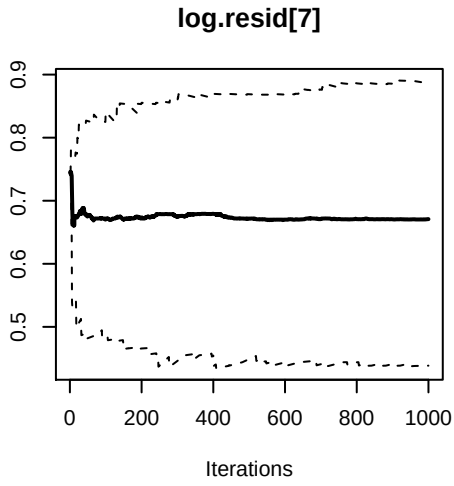

log.resid[2]
Iterations

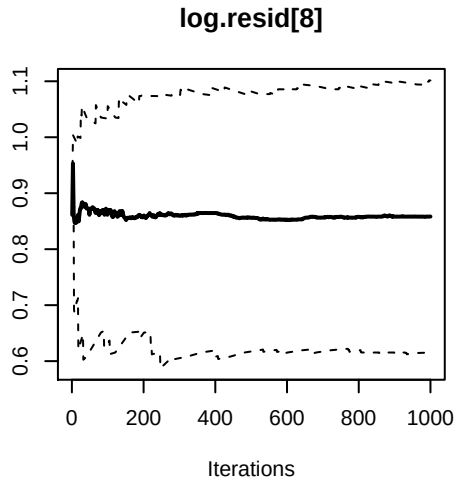

log.resid[3]
Iterations

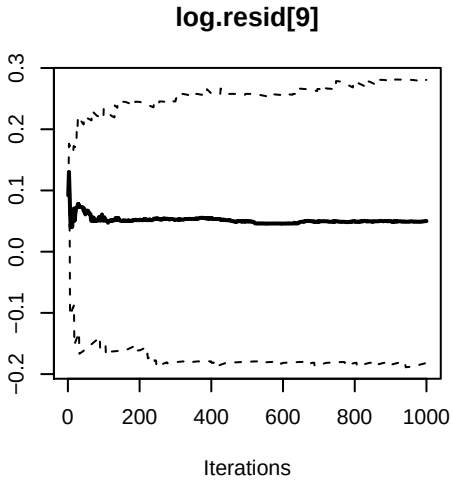

log.resid[4]
Iterations

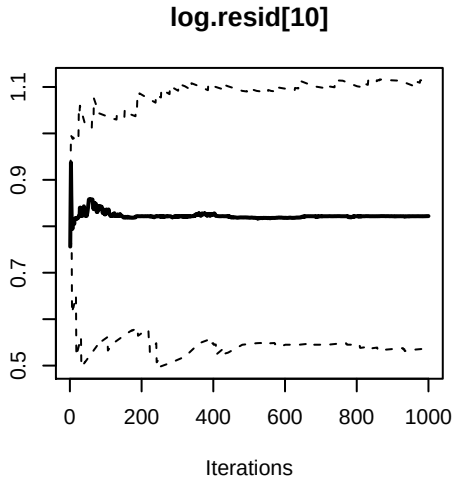

log.resid[5]
Iterations

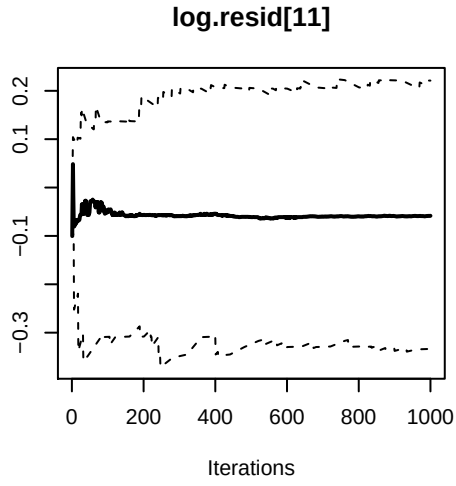

log.resid[6]
Iterations

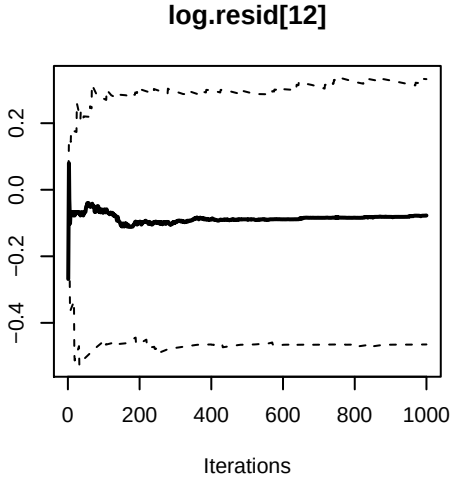

log.resid[7]
Iterations

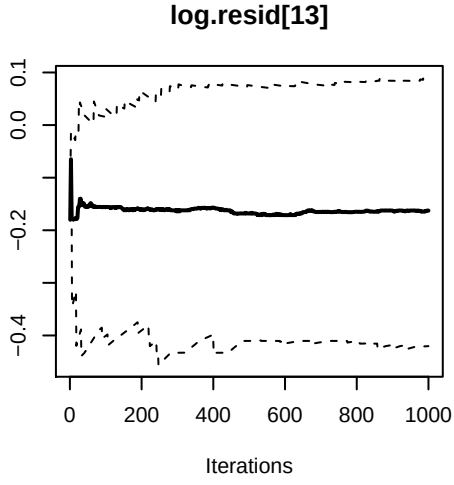

log.resid[8]
Iterations

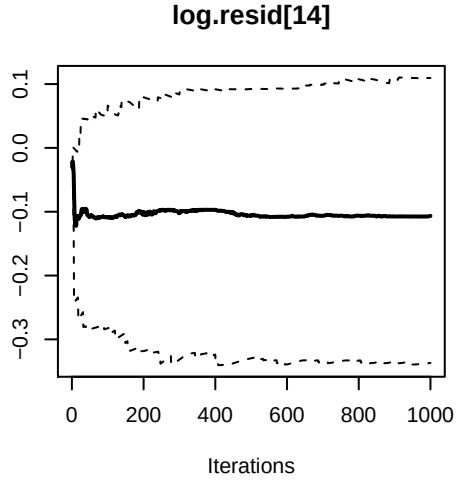

log.resid[9]
Iterations

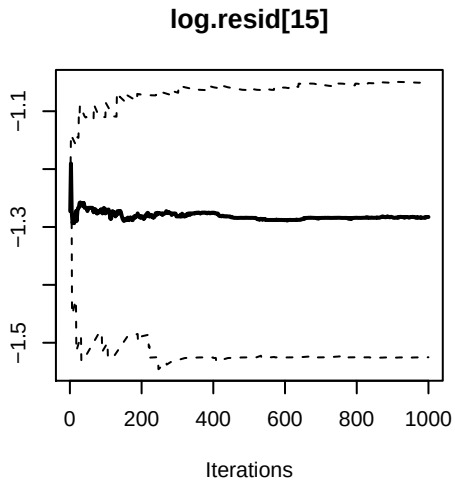

log.resid[10]
Iterations

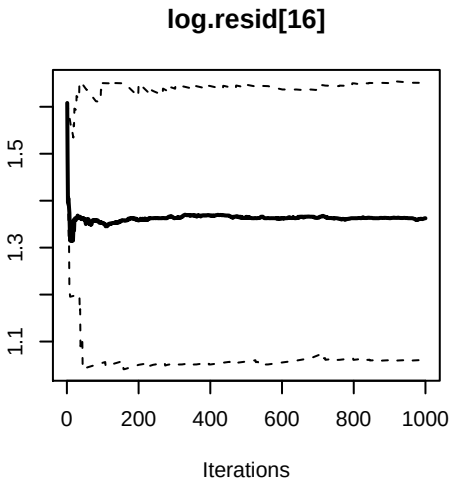

log.resid[11]
Iterations

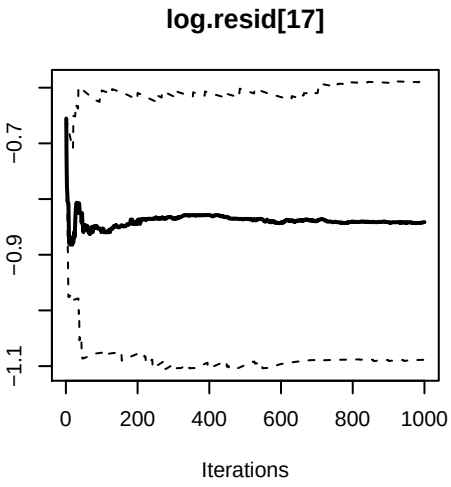

log.resid[12]
Iterations

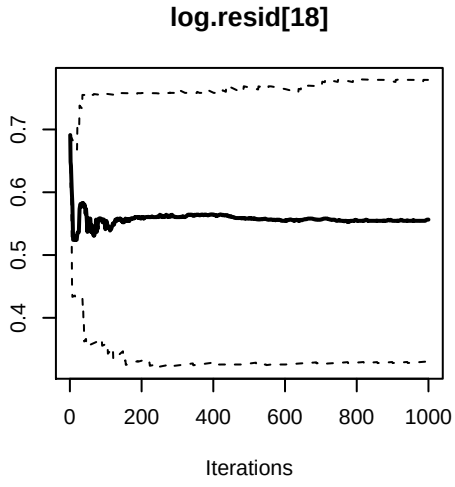

log.resid[13]
Iterations

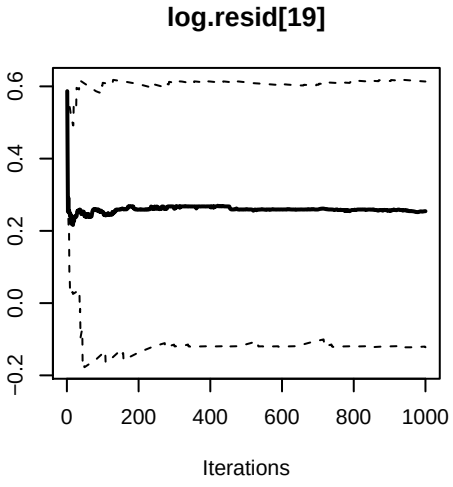

log.resid[14]
Iterations

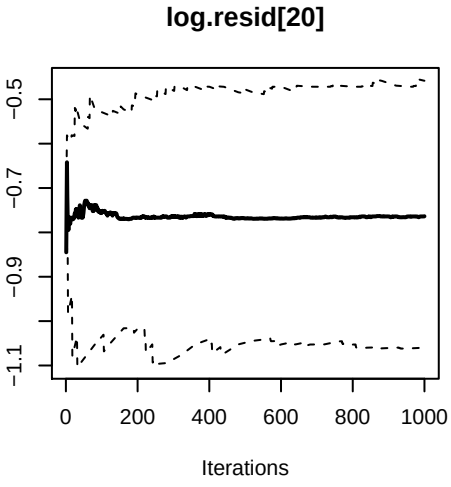

log.resid[15]
−1.1
−1.3
−1.5
0
200
400
600
800
1000
Iterations

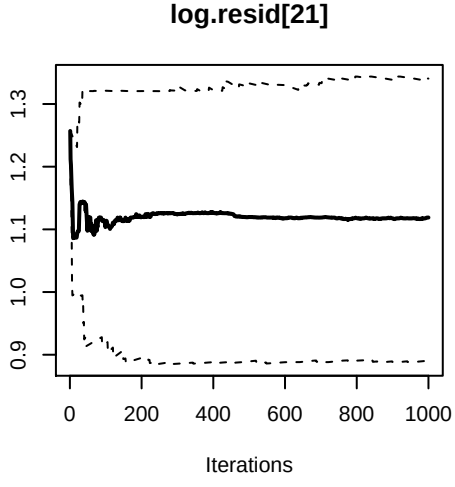

log.resid[16]
1.5
1.3
1.1
0
200
400
600
800
1000
Iterations

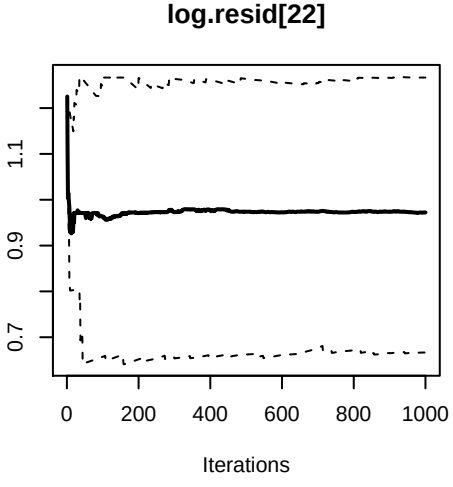

log.resid[17]
−0.7
−0.9
−1.1
0
200
400
600
800
1000
Iterations

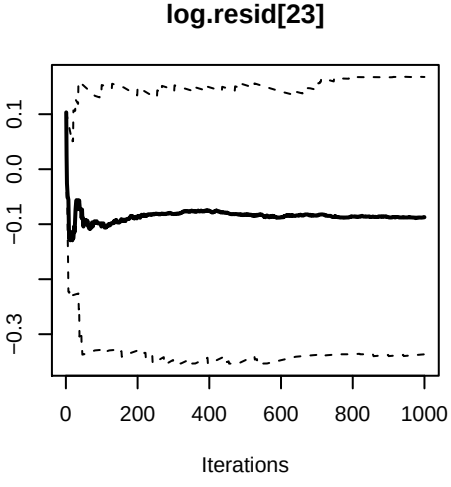

log.resid[18]
0.7
0.6
0.5
0.4
0
200
400
600
800
1000
Iterations

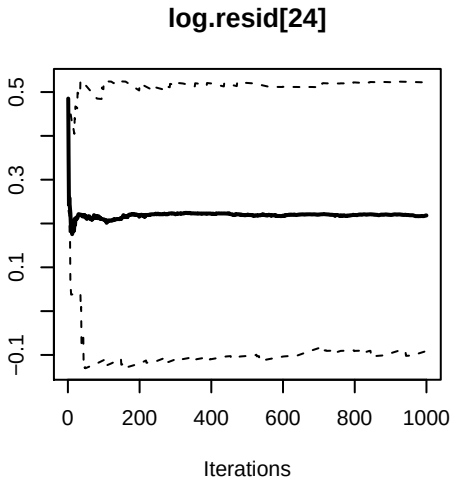

log.resid[19]
0.6
0.4
0.2
0.0
−0.2
0
200
400
600
800
1000
Iterations

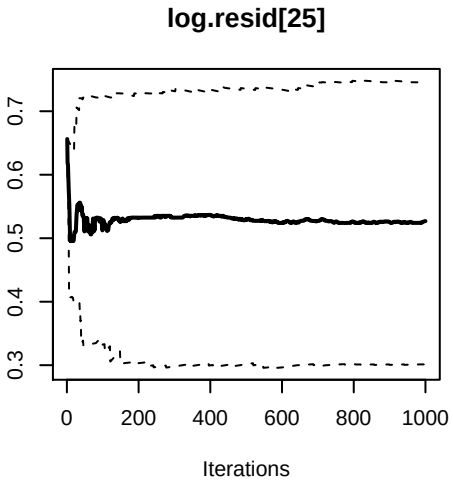

log.resid[20]
−0.5
−0.7
−0.9
−1.1
0
200
400
600
800
1000
Iterations

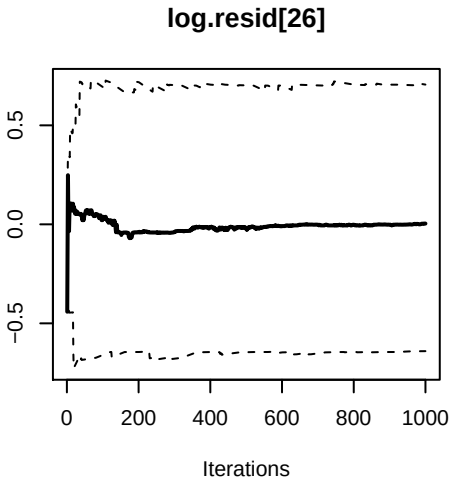

log.resid[21]
1.3
1.2
1.1
1.0
0.9
0
200
400
600
800
1000
Iterations

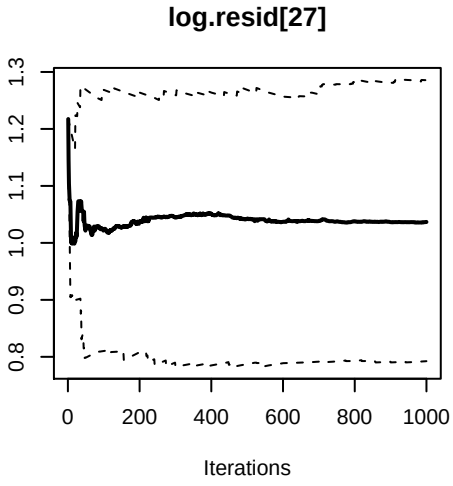

log.resid[22]
1.1
0.9
0.7
0
200
400
600
800
1000
Iterations

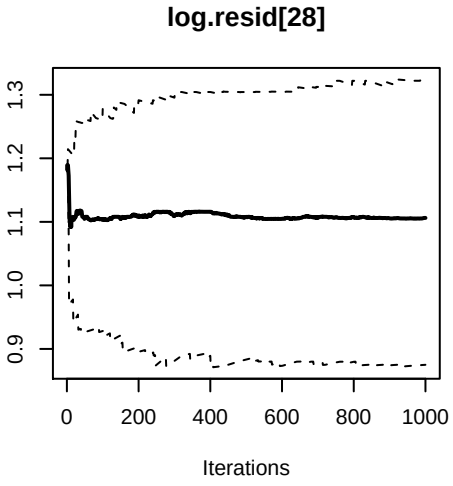

log.resid[23]
0.1
0.0
−0.1
−0.3
0
200
400
600
800
1000
Iterations

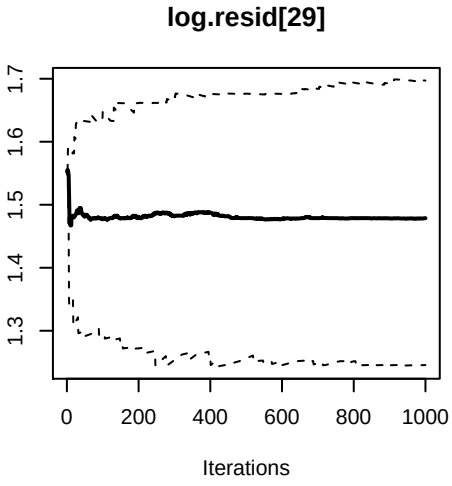

log.resid[24]
−0.1
0.1
0.3
0.5
0
200
400
600
800
1000
Iterations

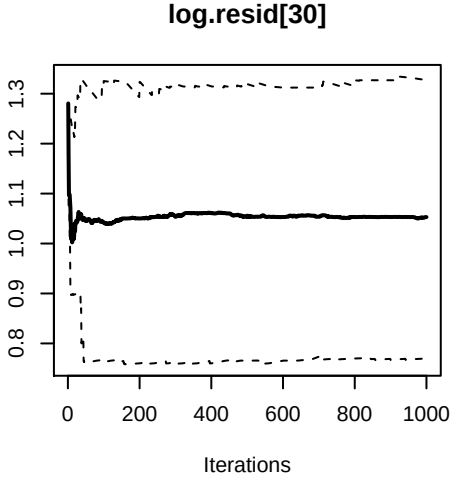

log.resid[25]
0.3
0.4
0.5
0.6
0.7
0
200
400
600
800
1000
Iterations

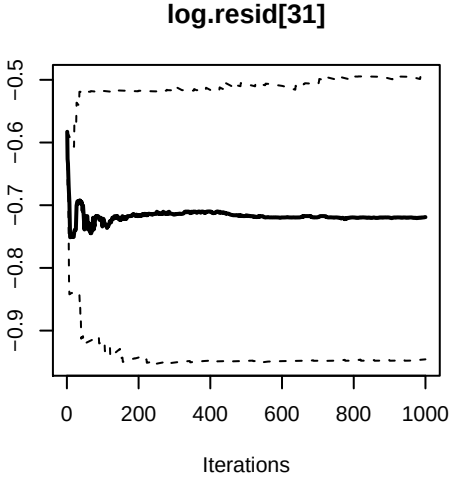

log.resid[26]
−0.5
0.0
0.5
0
200
400
600
800
1000
Iterations

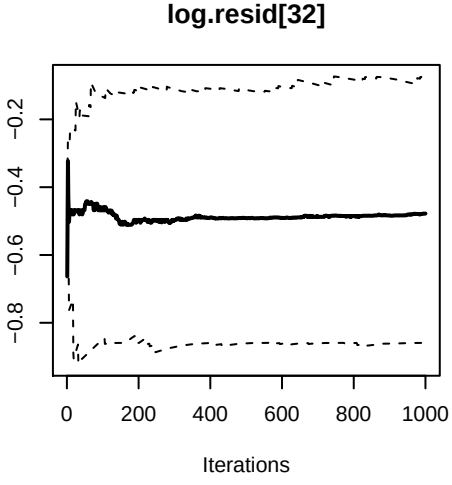

log.resid[27]
0.8
0.9
1.0
1.1
1.2
1.3
0
200
400
600
800
1000
Iterations

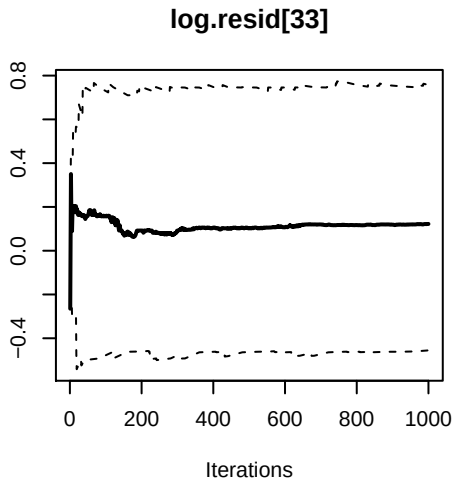

log.resid[28]
0.9
1.0
1.1
1.2
1.3
0
200
400
600
800
1000
Iterations

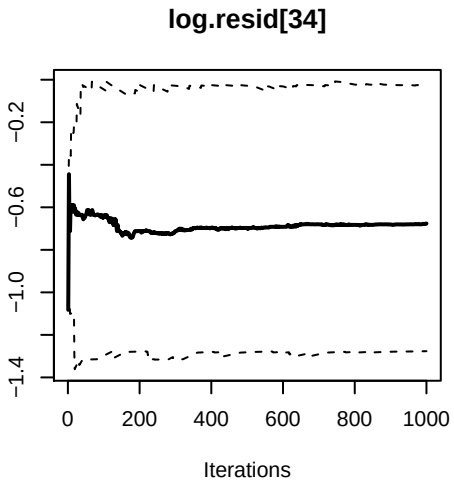

log.resid[29]
1.3
1.4
1.5
1.6
1.7
0
200
400
600
800
1000
Iterations

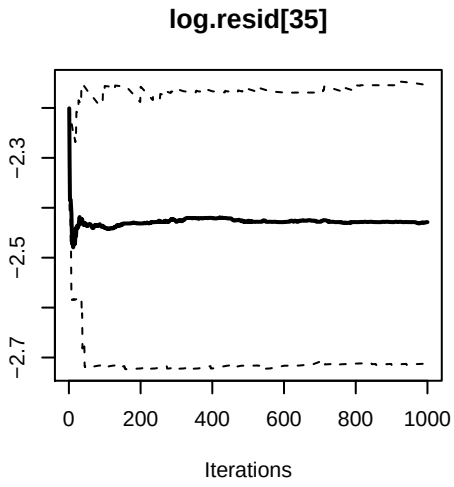

log.resid[30]
0.8
0.9
1.0
1.1
1.2
1.3
0
200
400
600
800
1000
Iterations

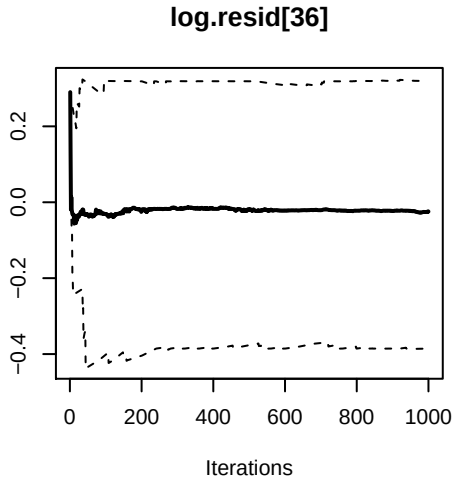

log.resid[31]
−0.9
−0.8
−0.7
−0.6
−0.5
0
200
400
600
800
1000
Iterations

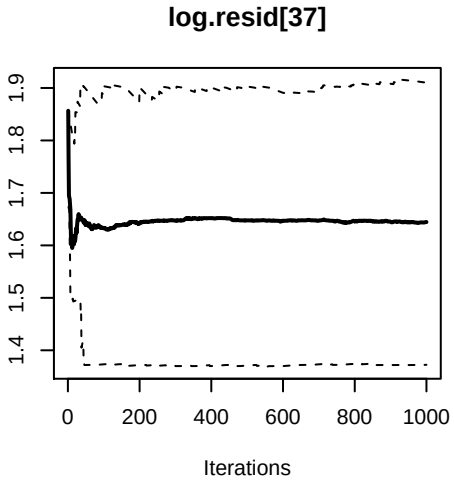

log.resid[32]
−0.8
−0.6
−0.4
−0.2
0
200
400
600
800
1000
Iterations

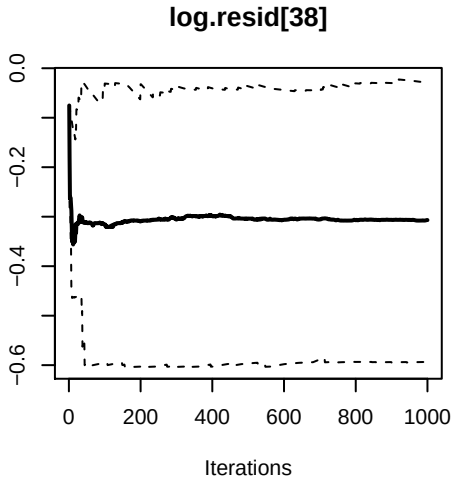

log.resid[33]
0.8
0.4
0.0
−0.4
0
200
400
600
800
1000
Iterations

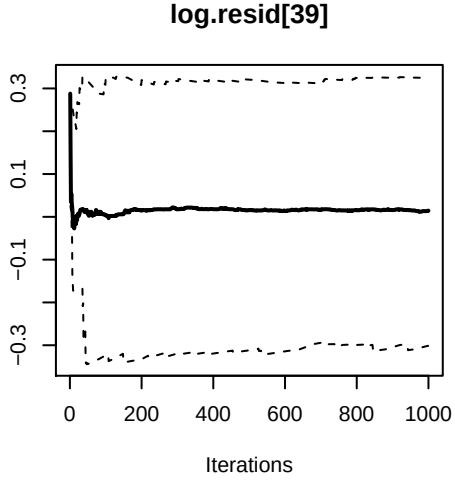

log.resid[34]
−0.2
−0.6
−1.0
−1.4
0
200
400
600
800
1000
Iterations

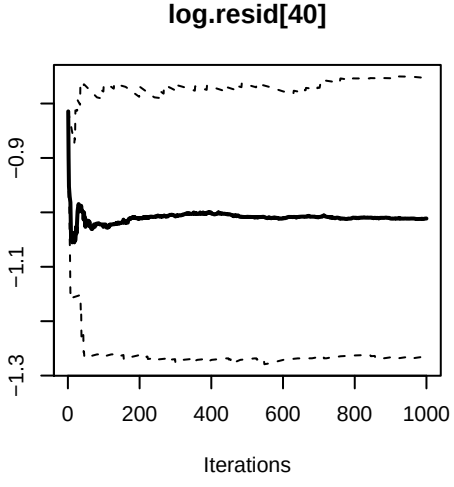

log.resid[35]
−2.3
−2.5
−2.7
0
200
400
600
800
1000
Iterations

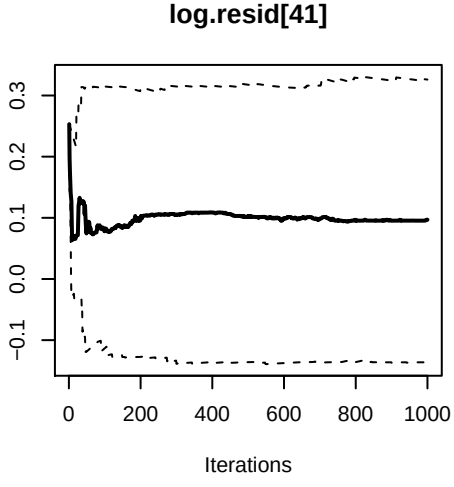

log.resid[36]
0.2
0.0
−0.2
−0.4
0
200
400
600
800
1000
Iterations

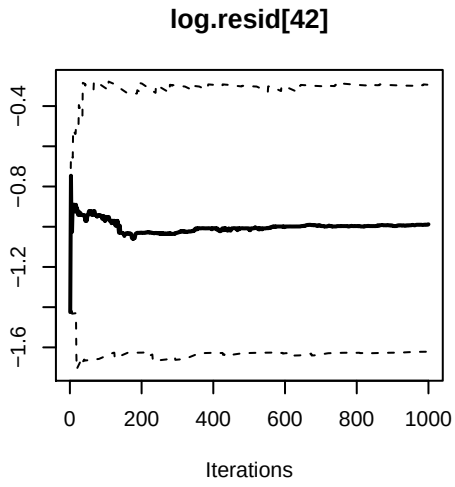

log.resid[37]
1.9
1.8
1.7
1.6
1.5
1.4
0
200
400
600
800
1000
Iterations

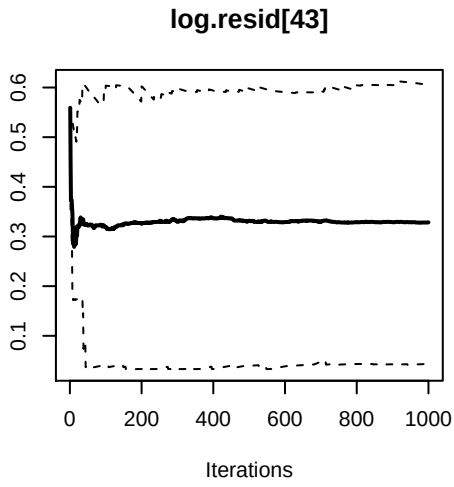

log.resid[38]
0.0
−0.2
−0.4
−0.6
0
200
400
600
800
1000
Iterations

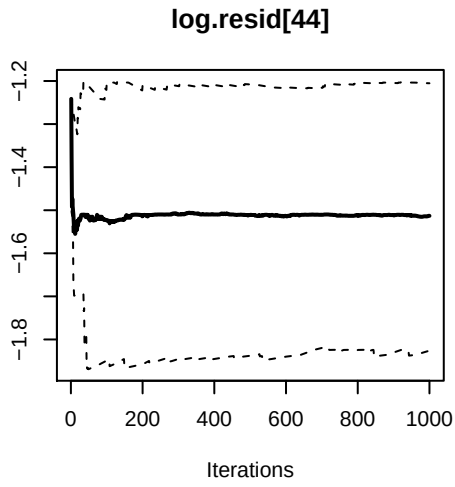

log.resid[39]
0.3
0.1
−0.1
−0.3
0
200
400
600
800
1000
Iterations

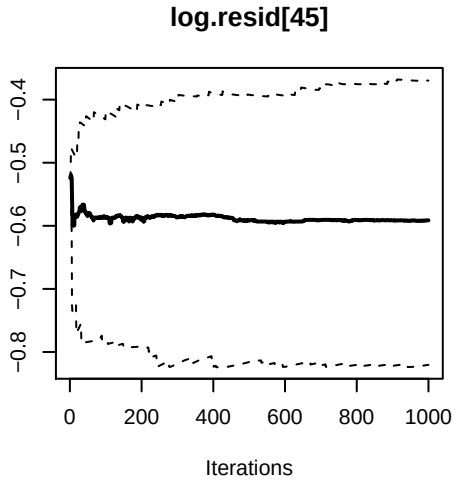

log.resid[40]
−0.9
−1.1
−1.3
0
200
400
600
800
1000
Iterations

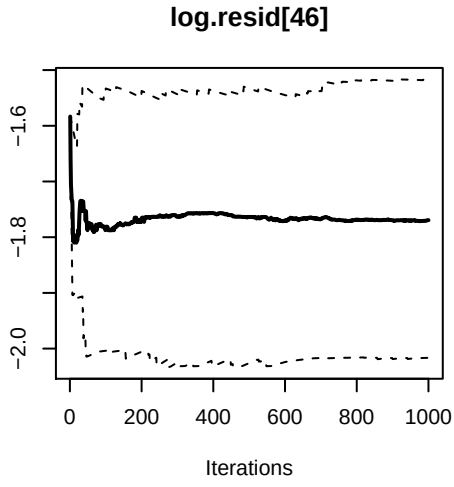

log.resid[41]
0.3
0.2
0.1
0.0
−0.1
0
200
400
600
800
1000
Iterations

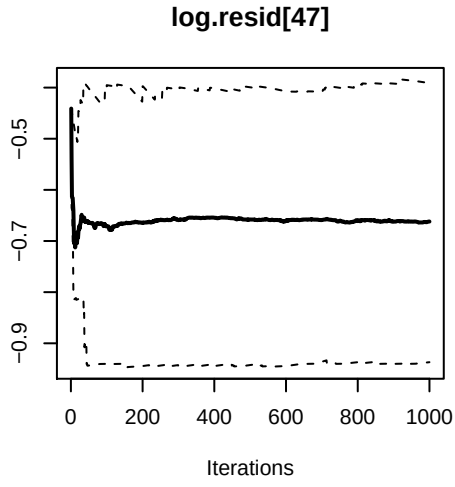

log.resid[42]
−0.4
−0.8
−1.2
−1.6
0
200
400
600
800
1000
Iterations

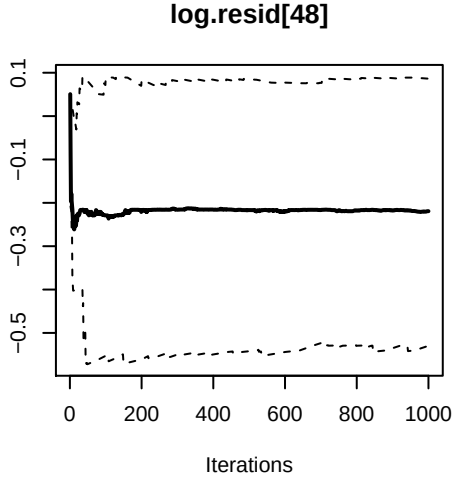

log.resid[43]
0.6
0.5
0.4
0.3
0.2
0.1
0
200
400
600
800
1000
Iterations

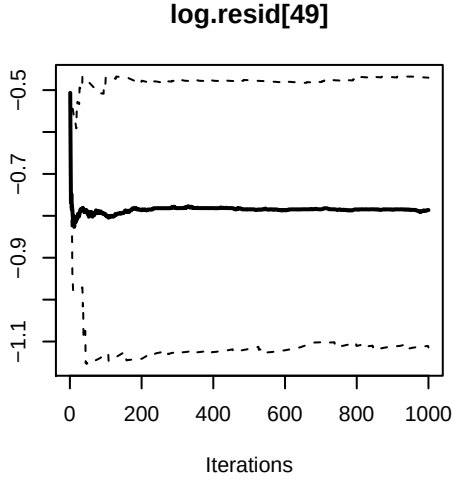

log.resid[44]
−1.2
−1.4
−1.6
−1.8
0
200
400
600
800
1000
Iterations

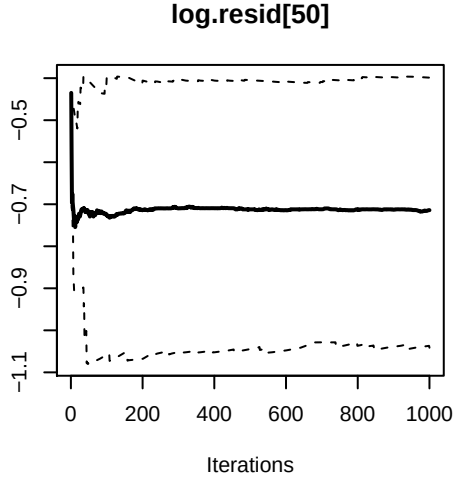

log.resid[45]
−0.4
−0.5
−0.6
−0.7
−0.8
0
200
400
600
800
1000
Iterations

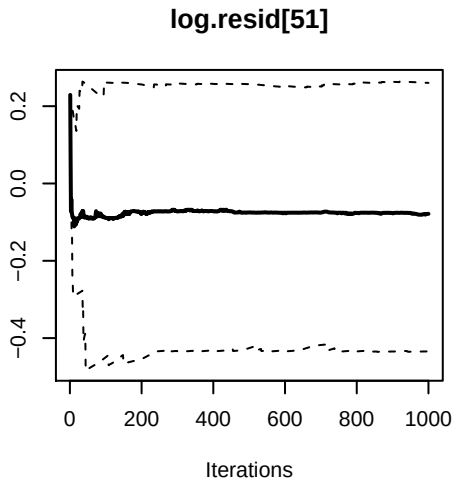

log.resid[46]
−1.6
−1.8
−2.0
0
200
400
600
800
1000
Iterations

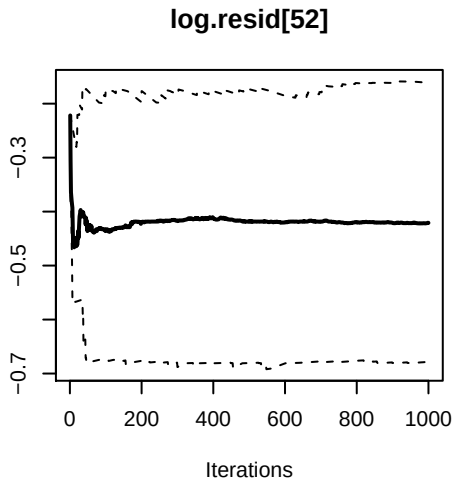

log.resid[47]
−0.5
−0.7
−0.9
0
200
400
600
800
1000
Iterations

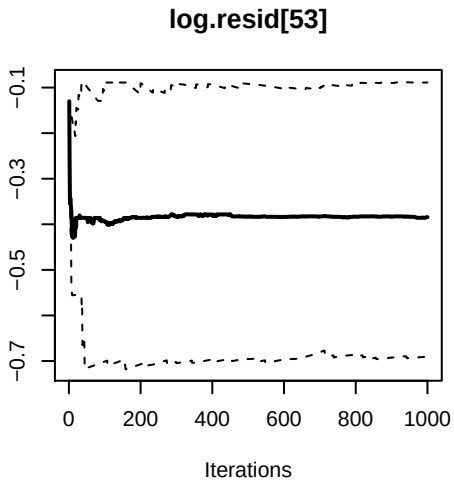

log.resid[48]
0.1
−0.1
−0.3
−0.5
0
200
400
600
800
1000
Iterations

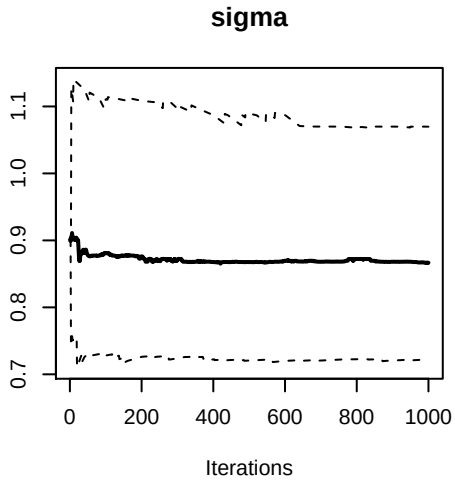

log.resid[49]
−0.5
−0.7
−0.9
−1.1
0
200
400
600
800
1000
Iterations

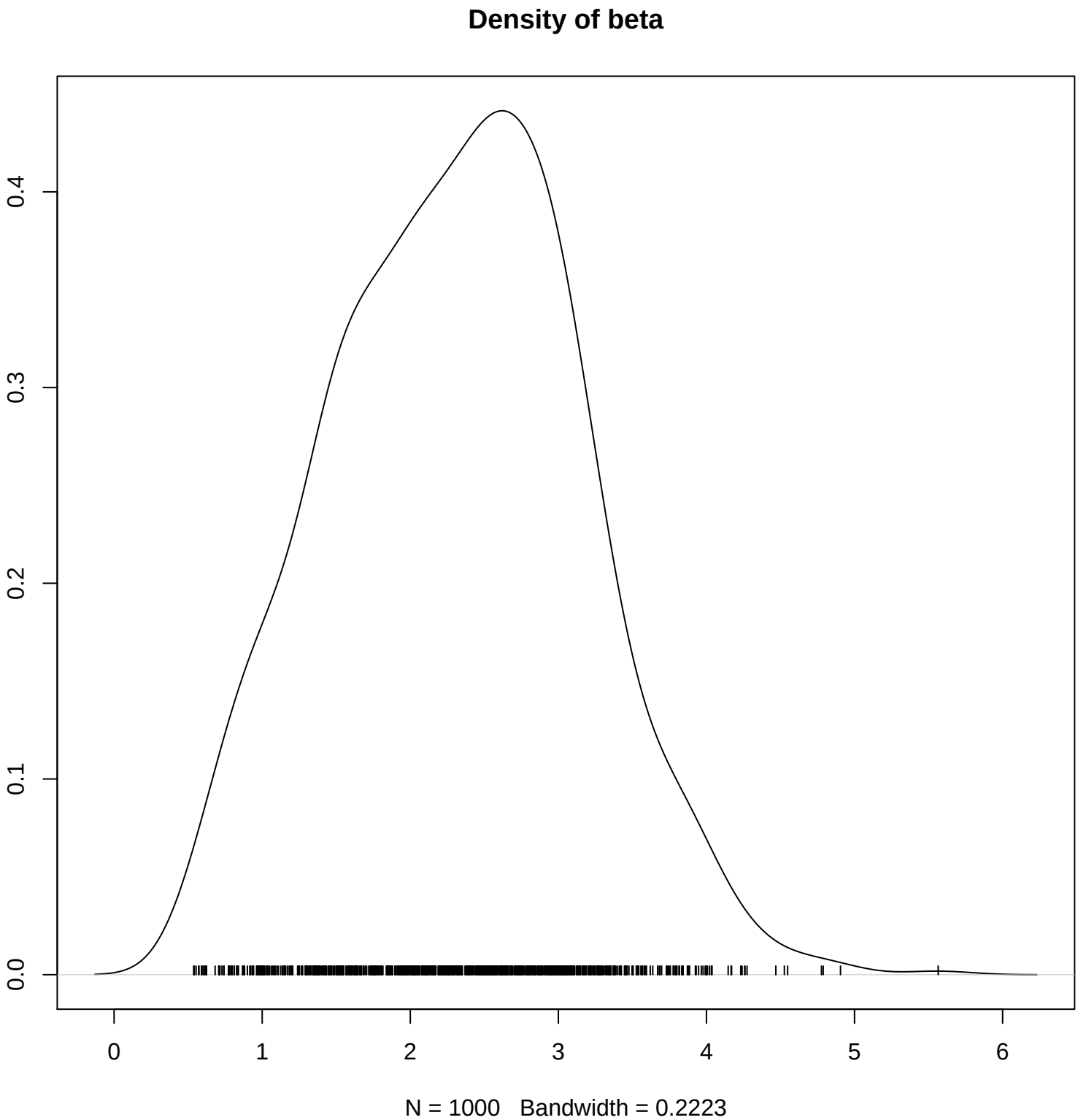

log.resid[50]
−0.5
−0.7
−0.9
−1.1
0
200
400
600
800
1000
Iterations

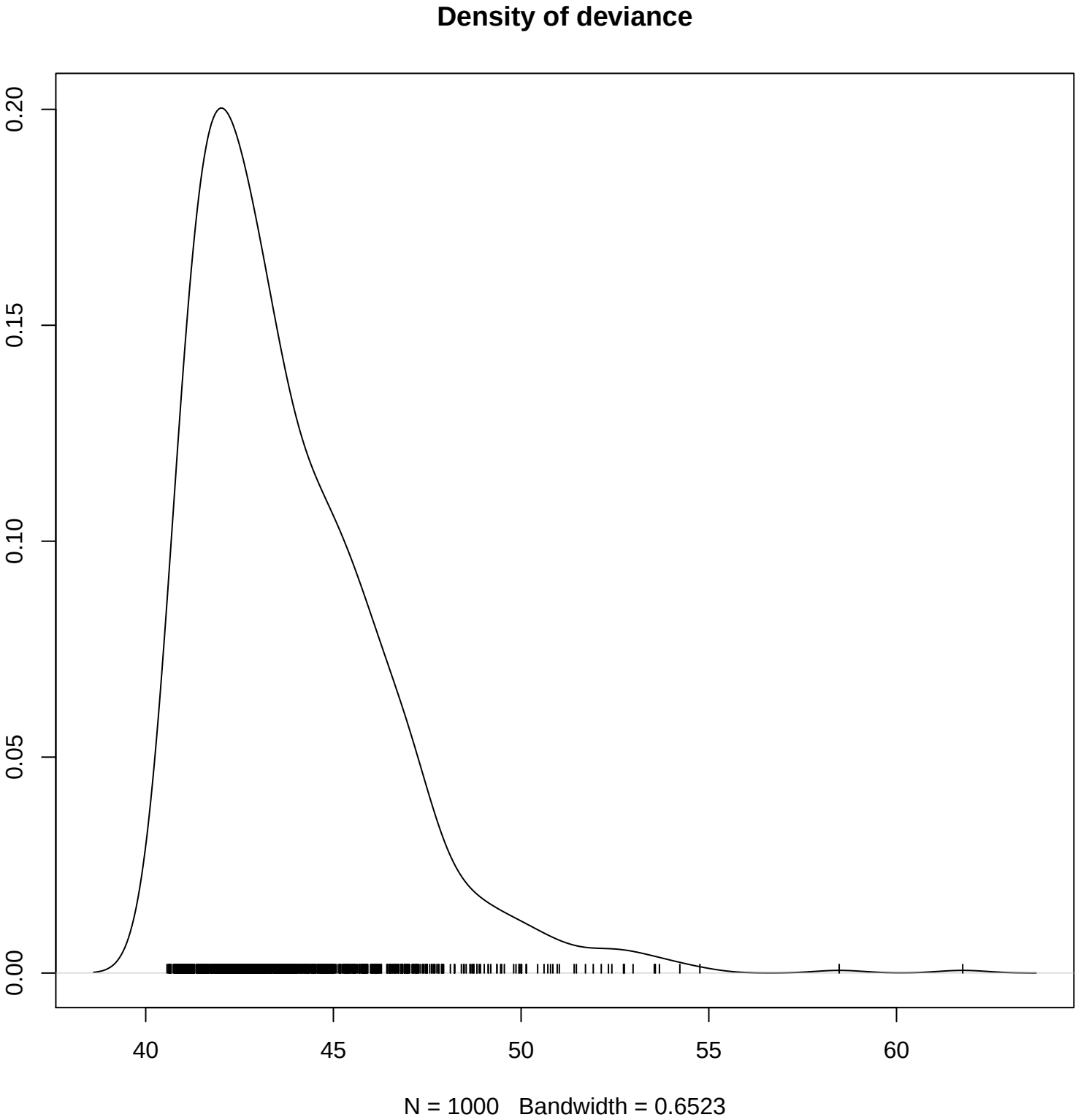

log.resid[51]
0.2
0.0
−0.2
−0.4
0
200
400
600
800
1000
Iterations

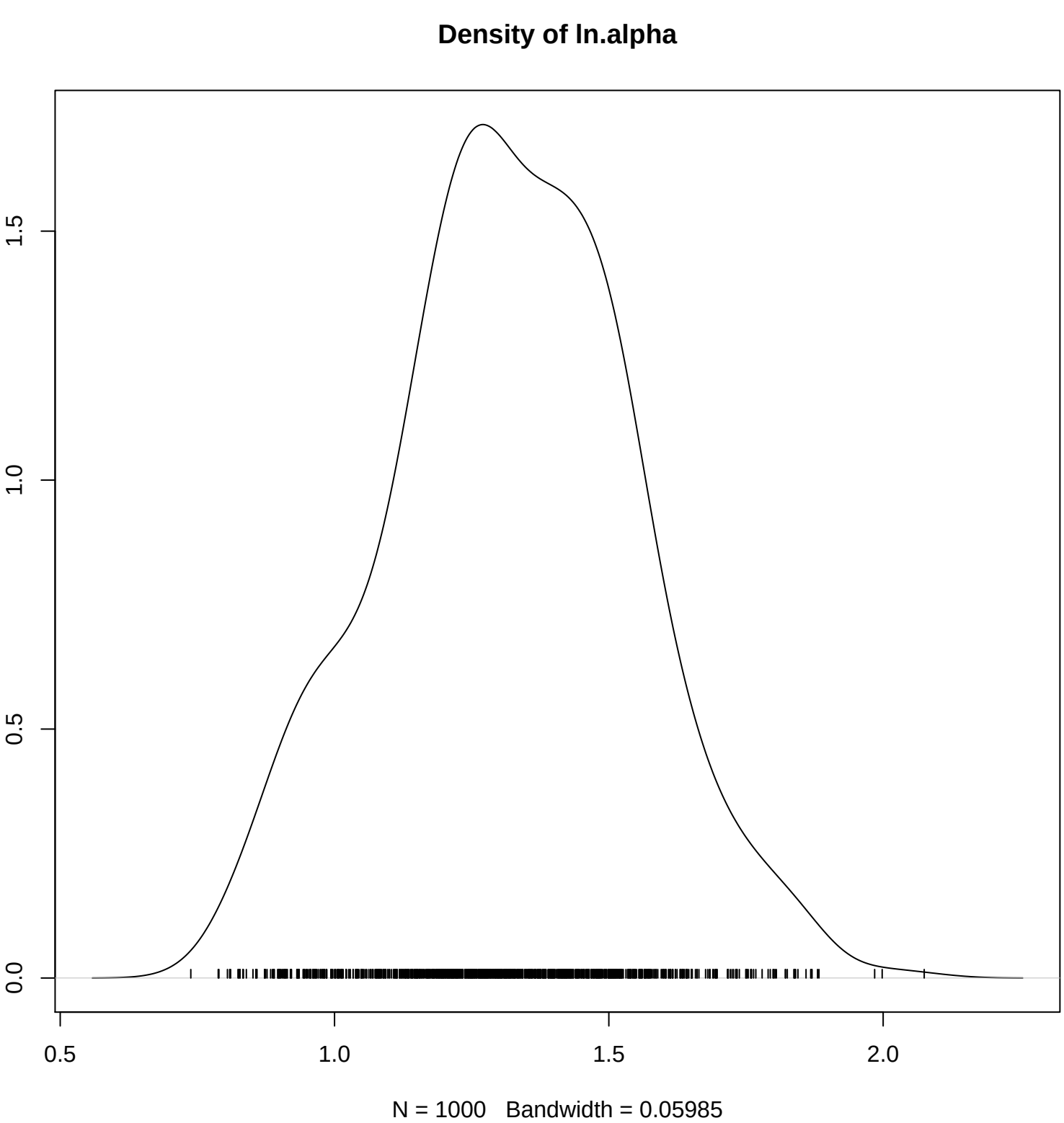

log.resid[52]
−0.3
−0.5
−0.7
0
200
400
600
800
1000
Iterations

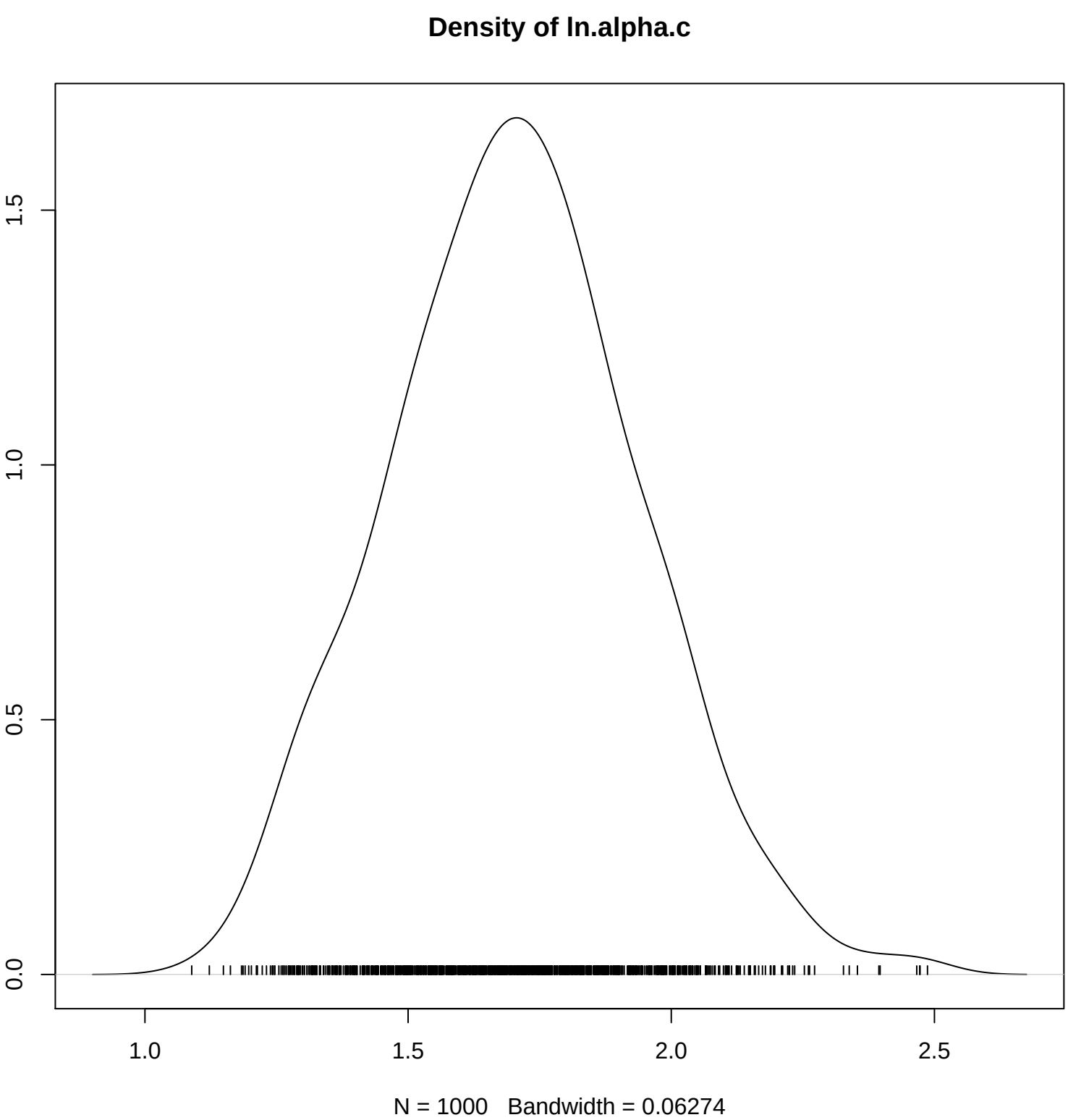

log.resid[53]
−0.1
−0.3
−0.5
−0.7
0
200
400
600
800
1000
Iterations

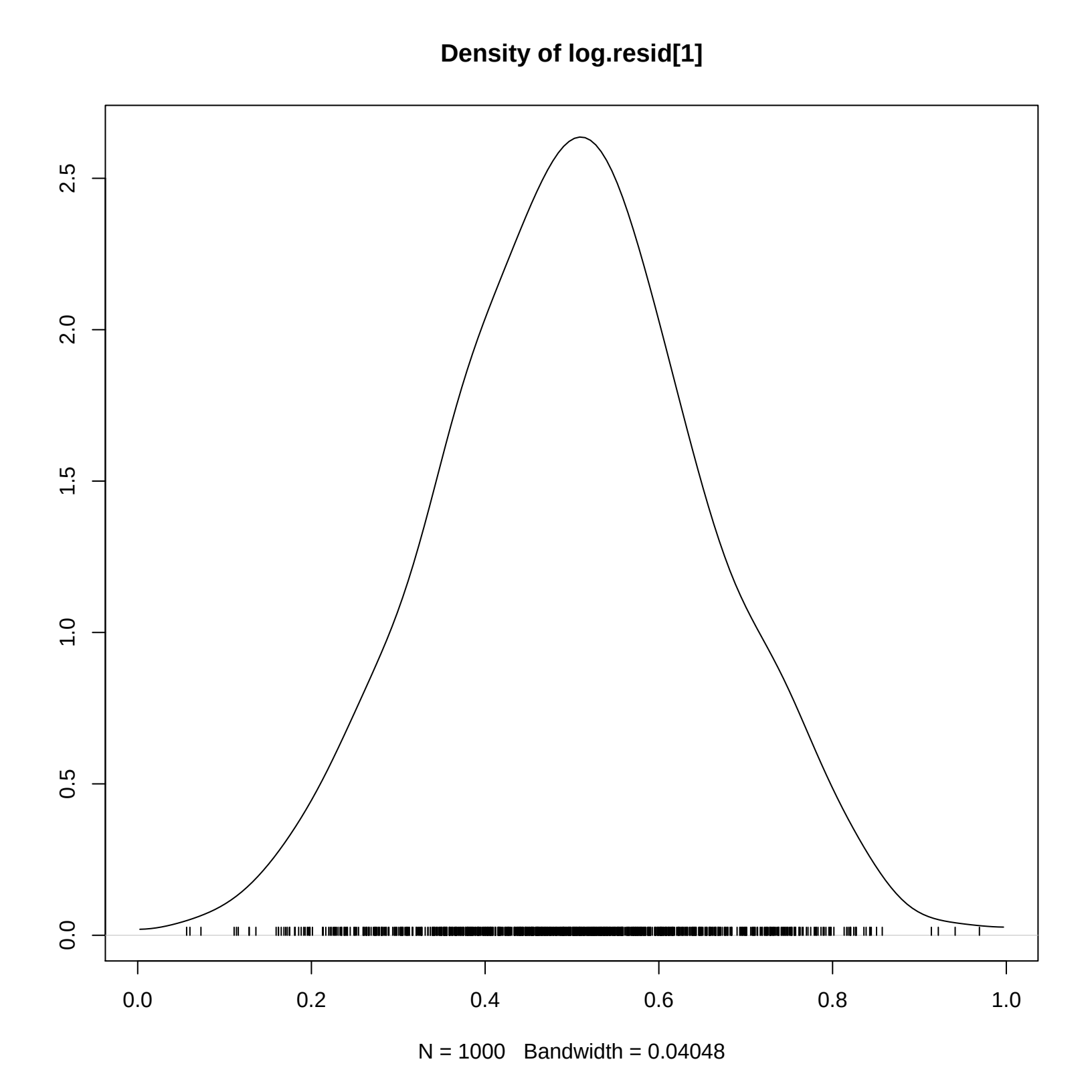

sigma
1.1
1.0
0.9
0.8
0.7
0
200
400
600
800
1000
Iterations

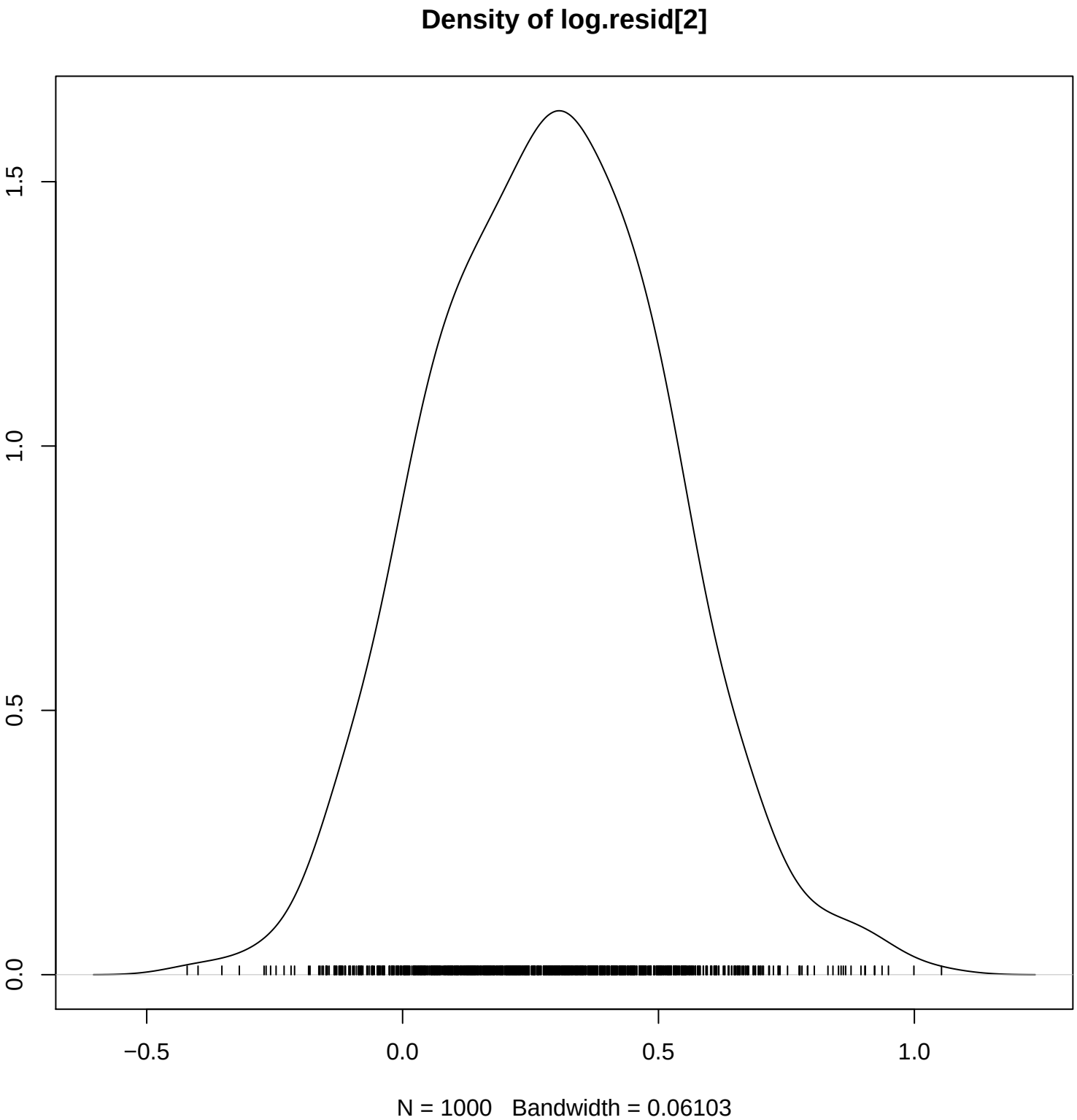

Density of beta
0.0
0.1
0.2
0.3
0.4
0
1
2
3
4
5
6
N = 1000 Bandwidth = 0.2223

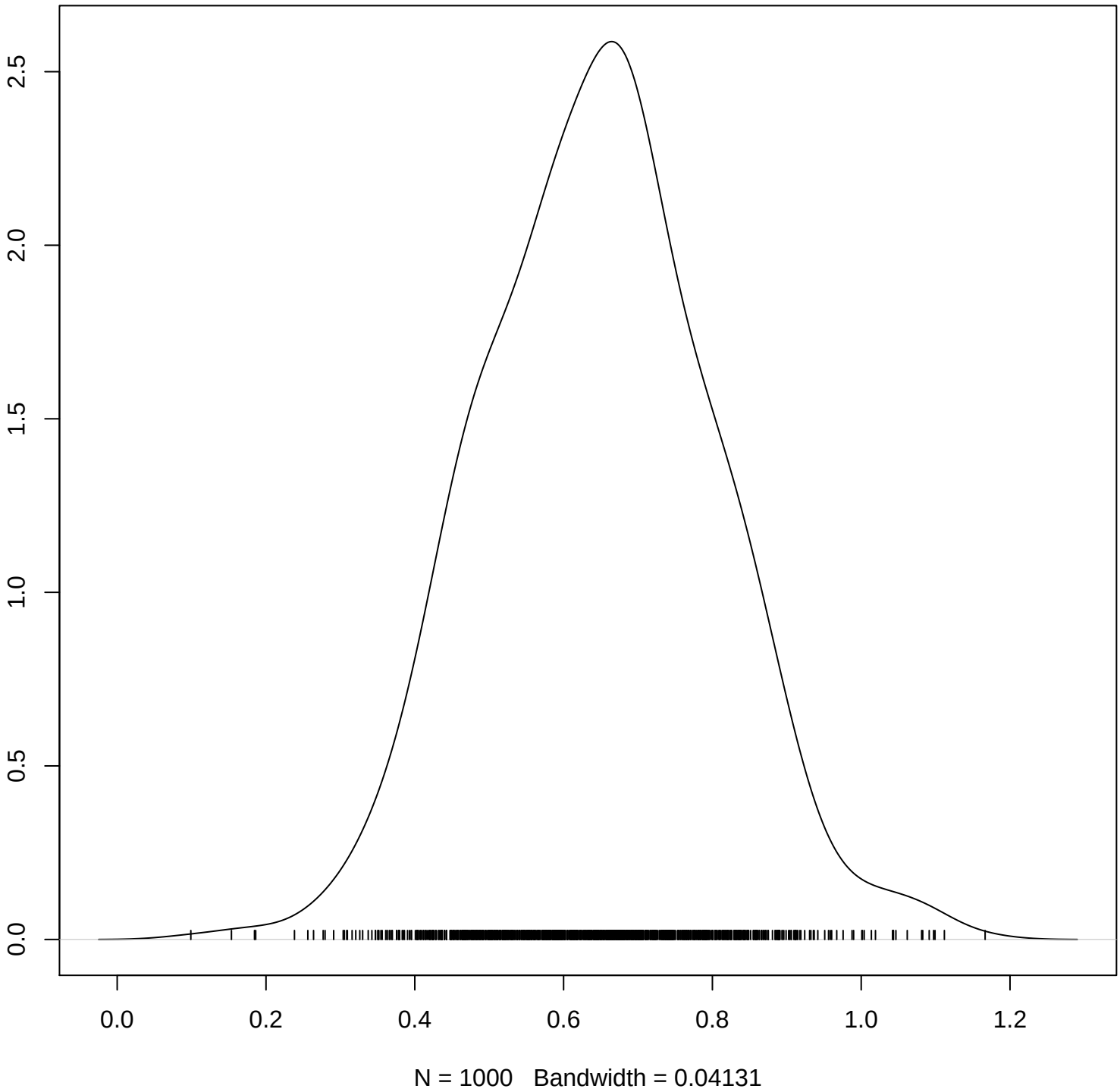

Density of deviance
0.20
0.15
0.10
0.05
0.00
40
45
50
55
60
N = 1000 Bandwidth = 0.6523

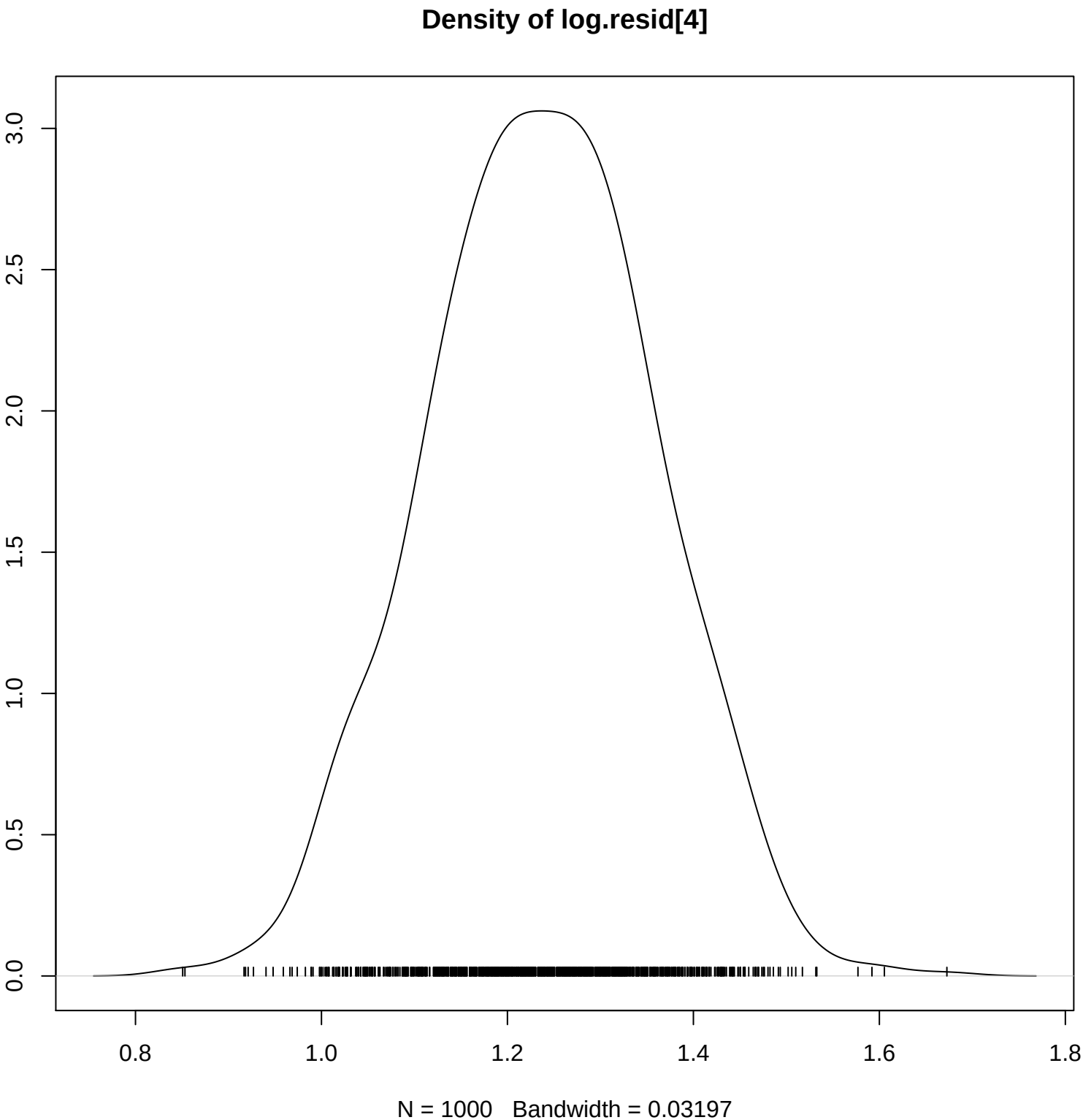

Density of ln.alpha
0.0
0.5
1.0
1.5
0.5
1.0
1.5
2.0
N = 1000 Bandwidth = 0.05985

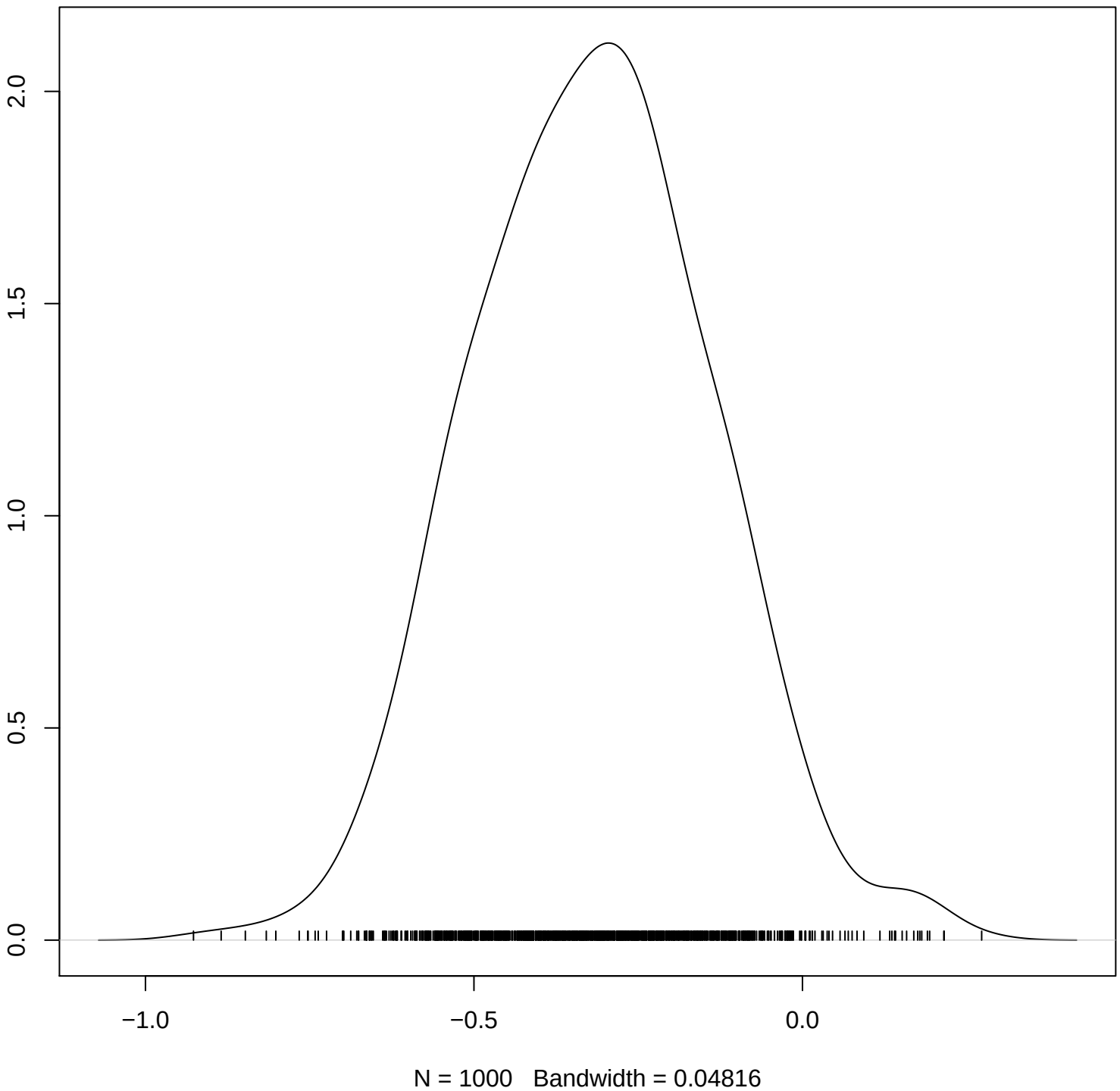

Density of ln.alpha.c
0.0
0.5
1.0
1.5
1.0
1.5
2.0
2.5
N = 1000 Bandwidth = 0.06274

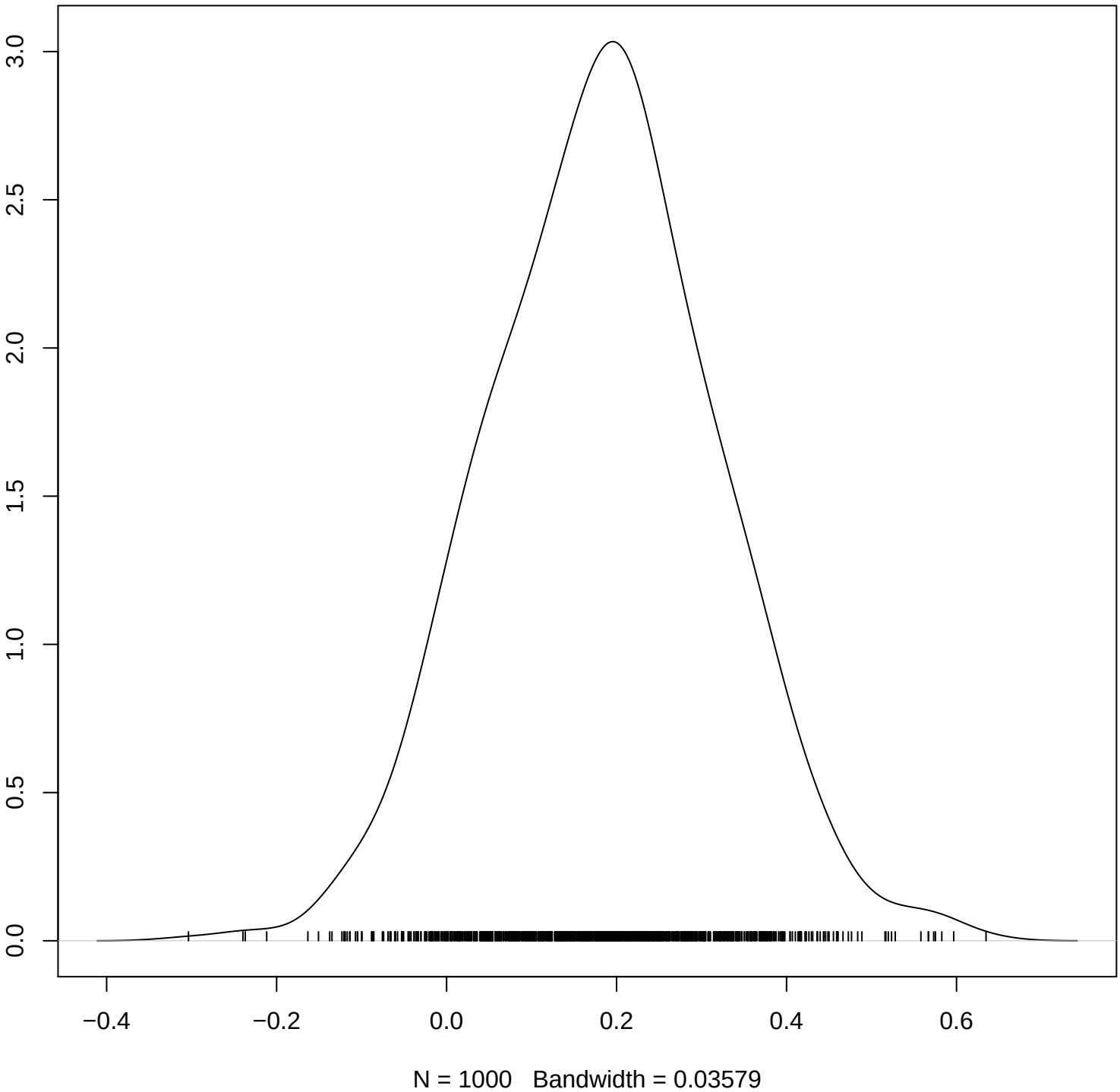

Density of log.resid[1]
2.5
2.0
1.5
1.0
0.5
0.0
0.0
0.2
0.4
0.6
0.8
1.0
N = 1000 Bandwidth = 0.04048

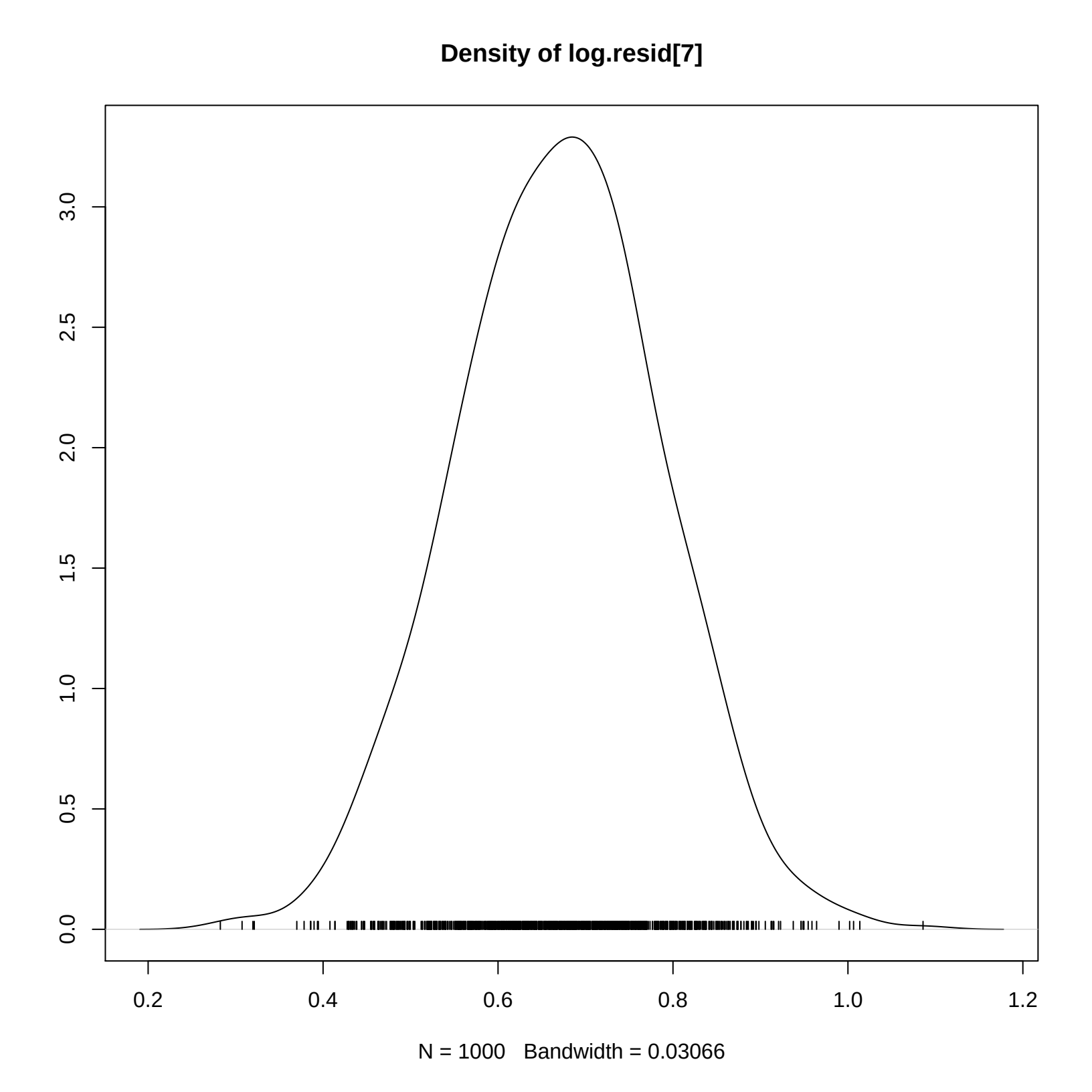

Density of log.resid[2]
1.5
1.0
0.5
0.0
−0.5
0.0
0.5
1.0
N = 1000 Bandwidth = 0.06103

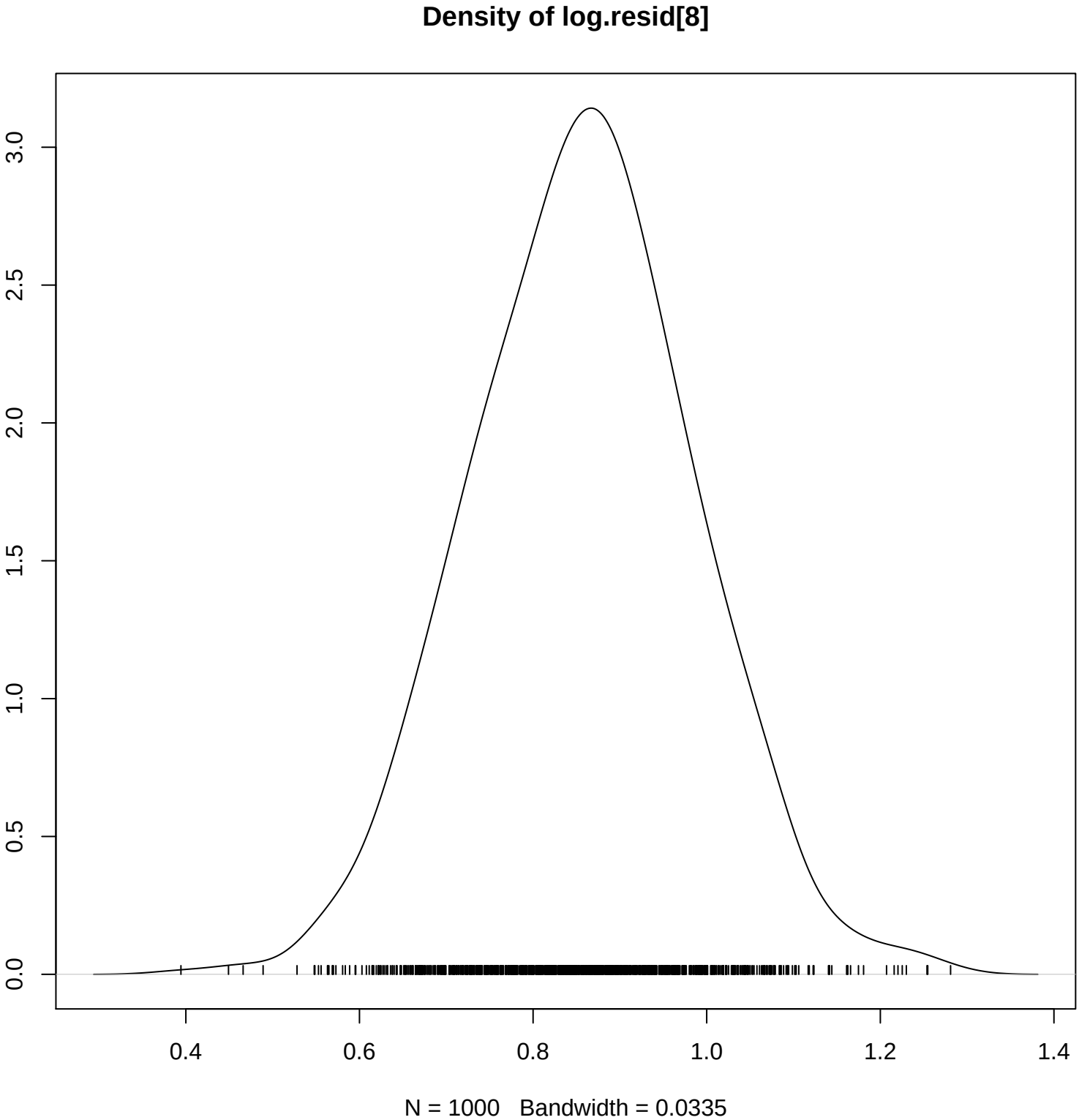

Density of log.resid[3]
0.0
0.5
1.0
1.5
2.0
2.5
0.0
0.2
0.4
0.6
0.8
1.0
1.2
N = 1000 Bandwidth = 0.04131

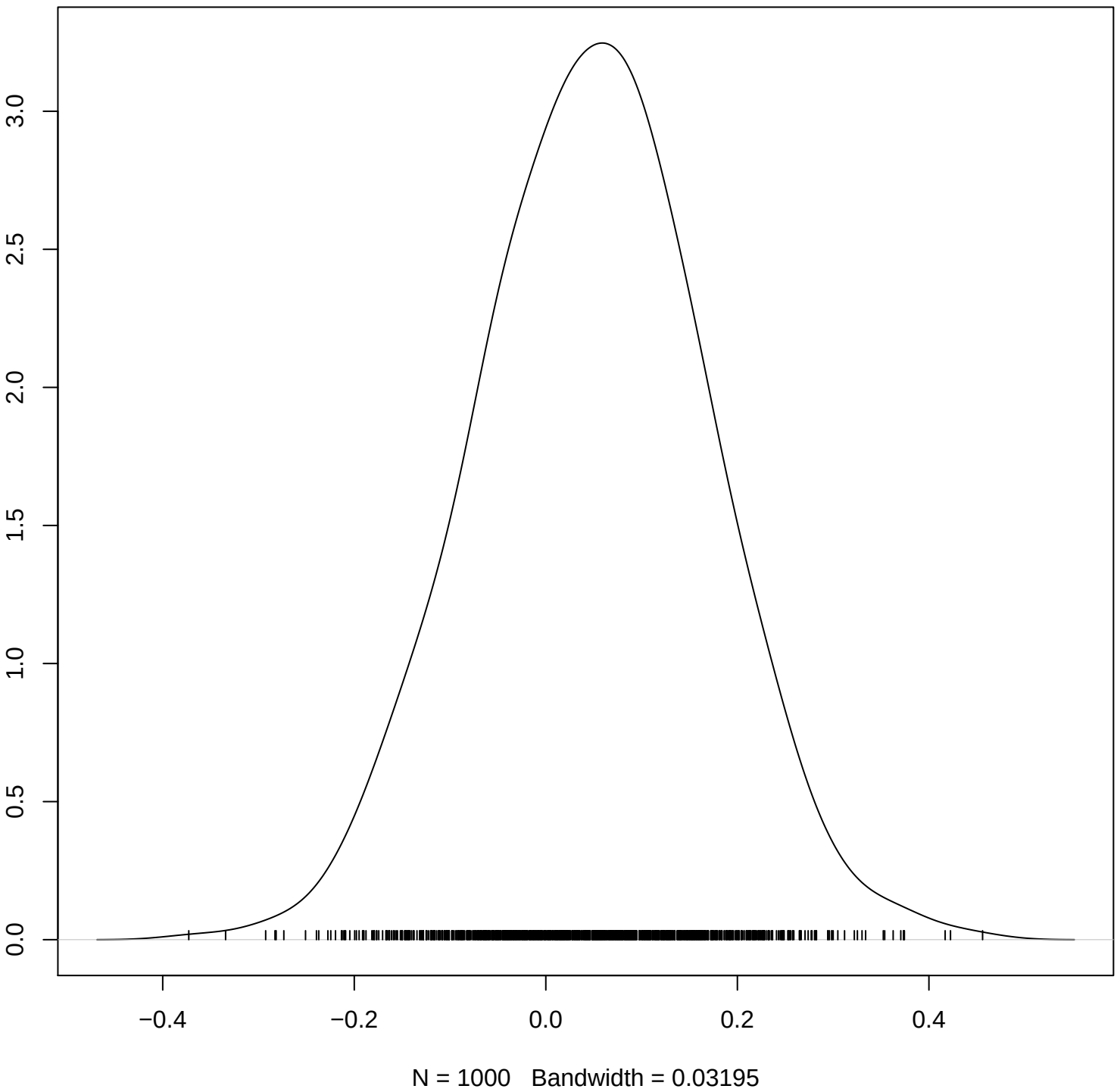

Density of log.resid[4]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.8
1.0
1.2
1.4
1.6
1.8
N = 1000 Bandwidth = 0.03197

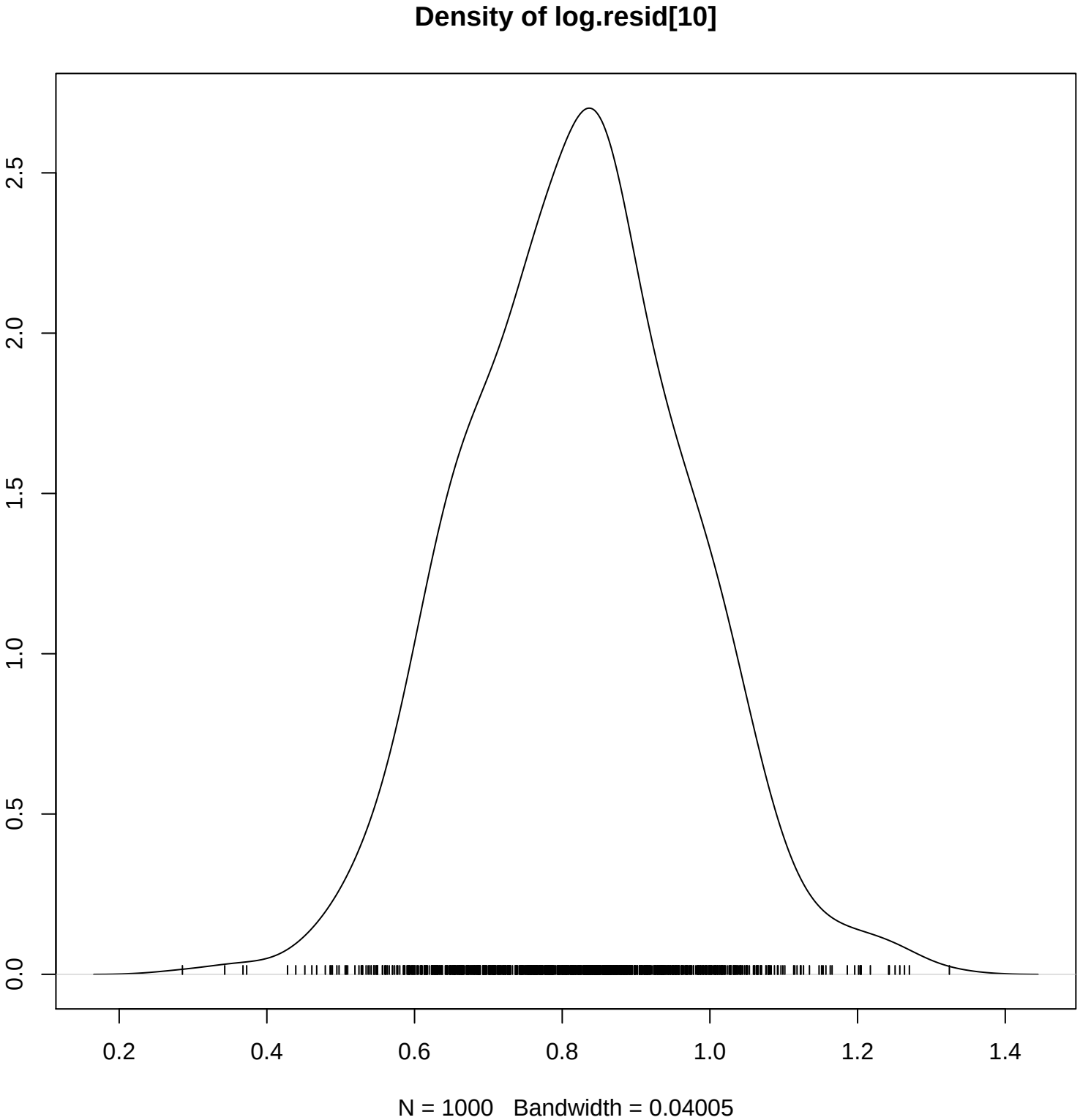

Density of log.resid[5]
2.0
1.5
1.0
0.5
0.0
−1.0
−0.5
0.0
N = 1000 Bandwidth = 0.04816

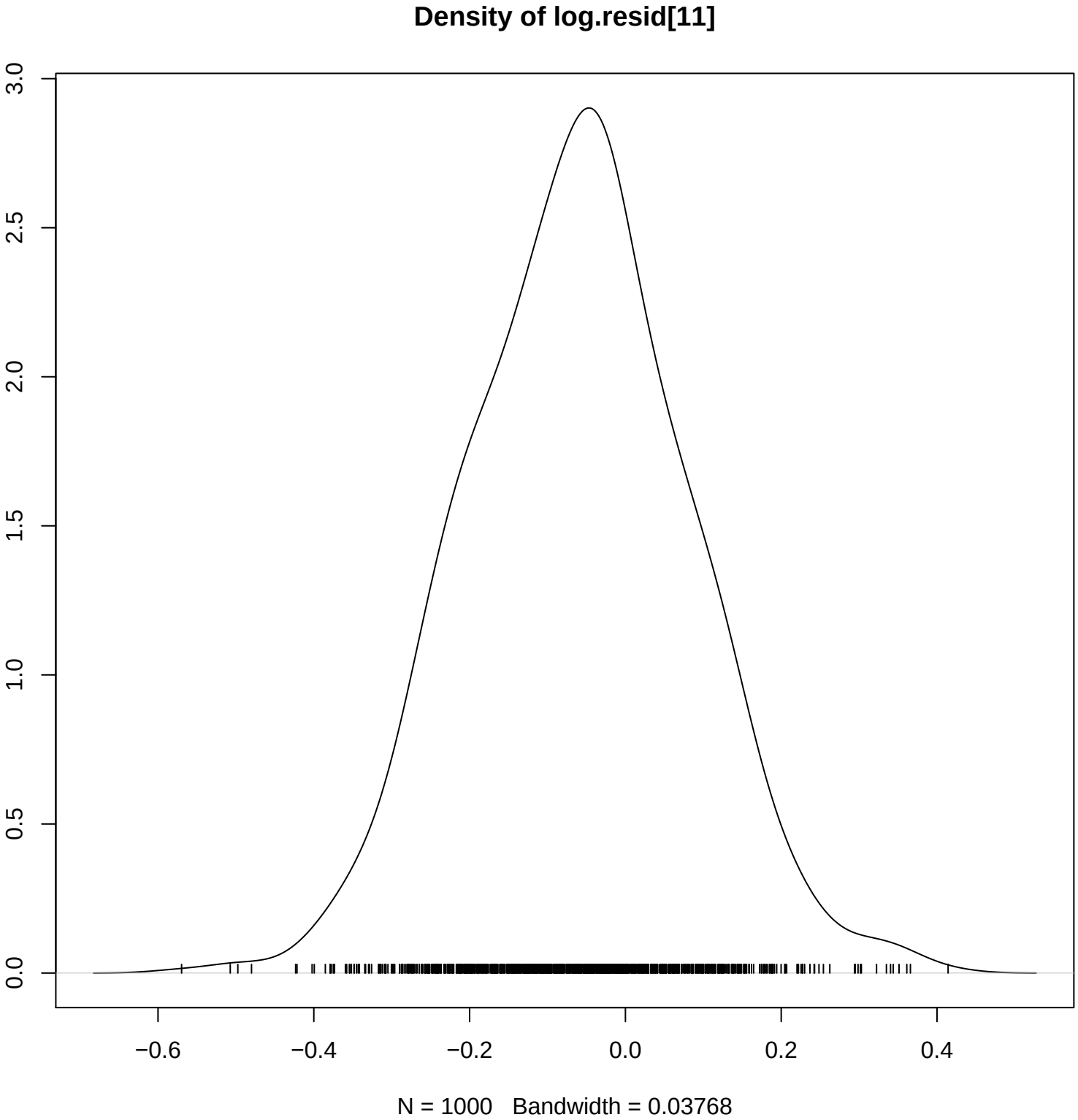

Density of log.resid[6]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.03579

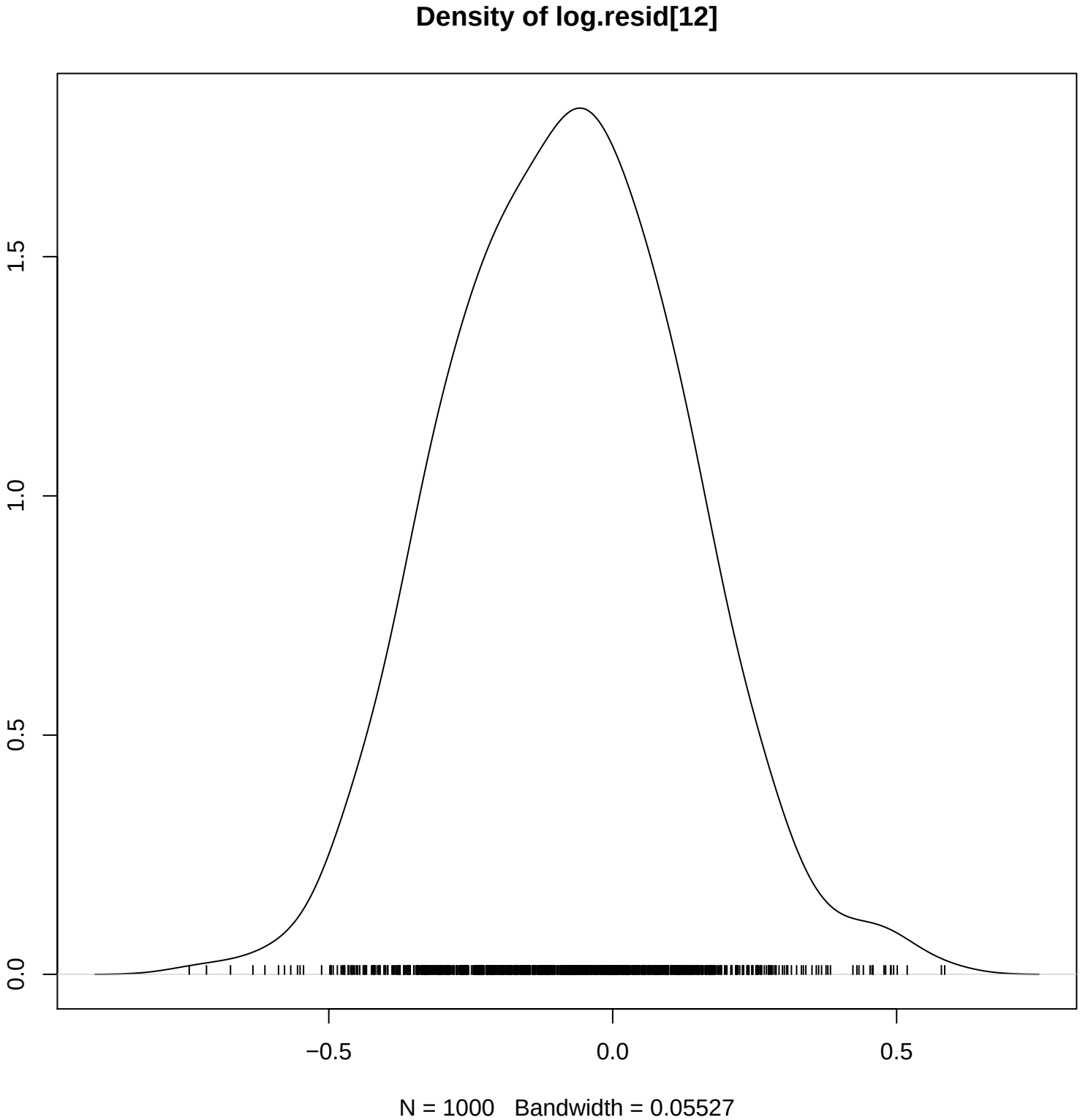

Density of log.resid[7]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.2
0.4
0.6
0.8
1.0
1.2
N = 1000 Bandwidth = 0.03066

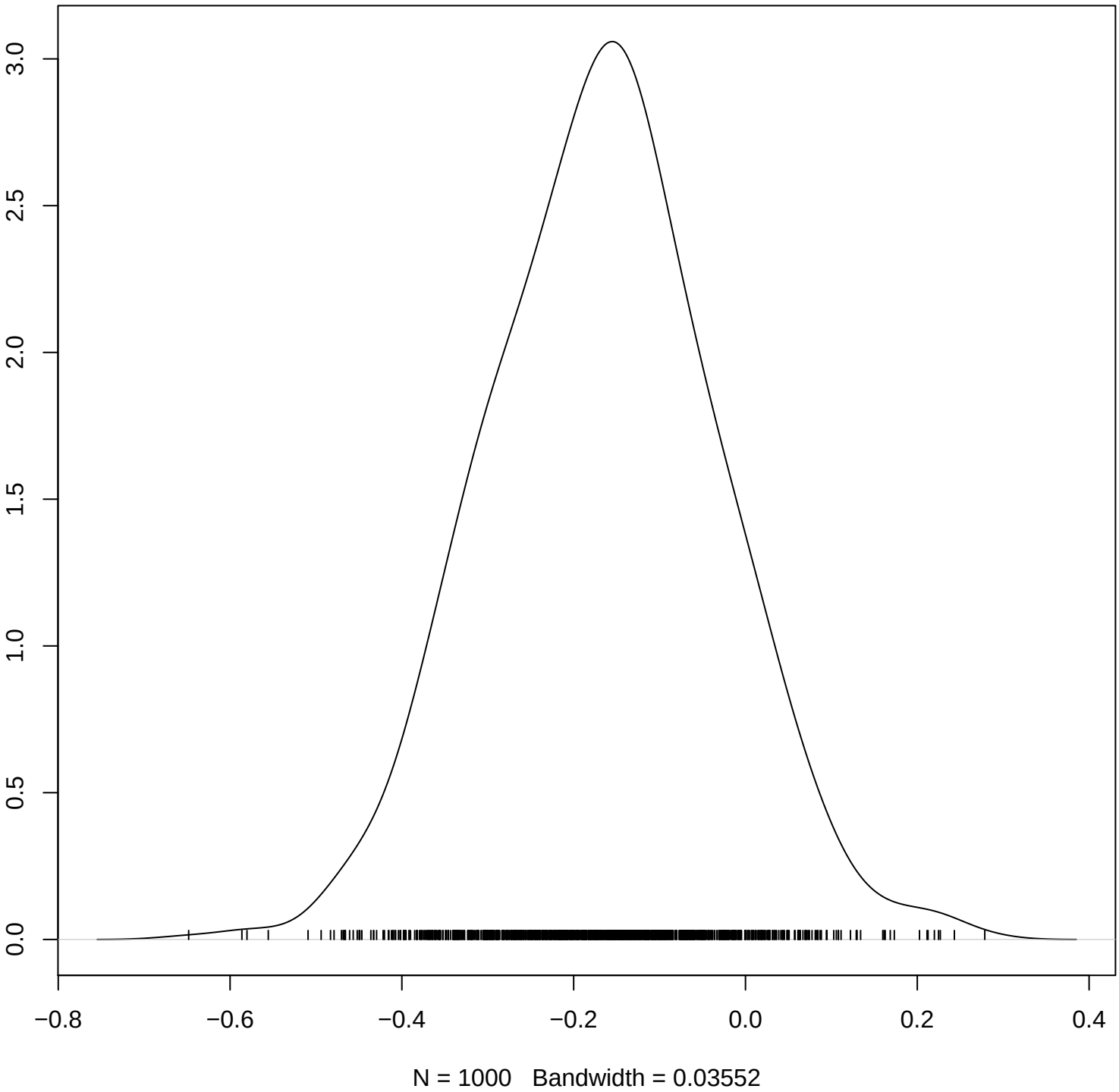

Density of log.resid[8]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.4
0.6
0.8
1.0
1.2
1.4
N = 1000 Bandwidth = 0.0335

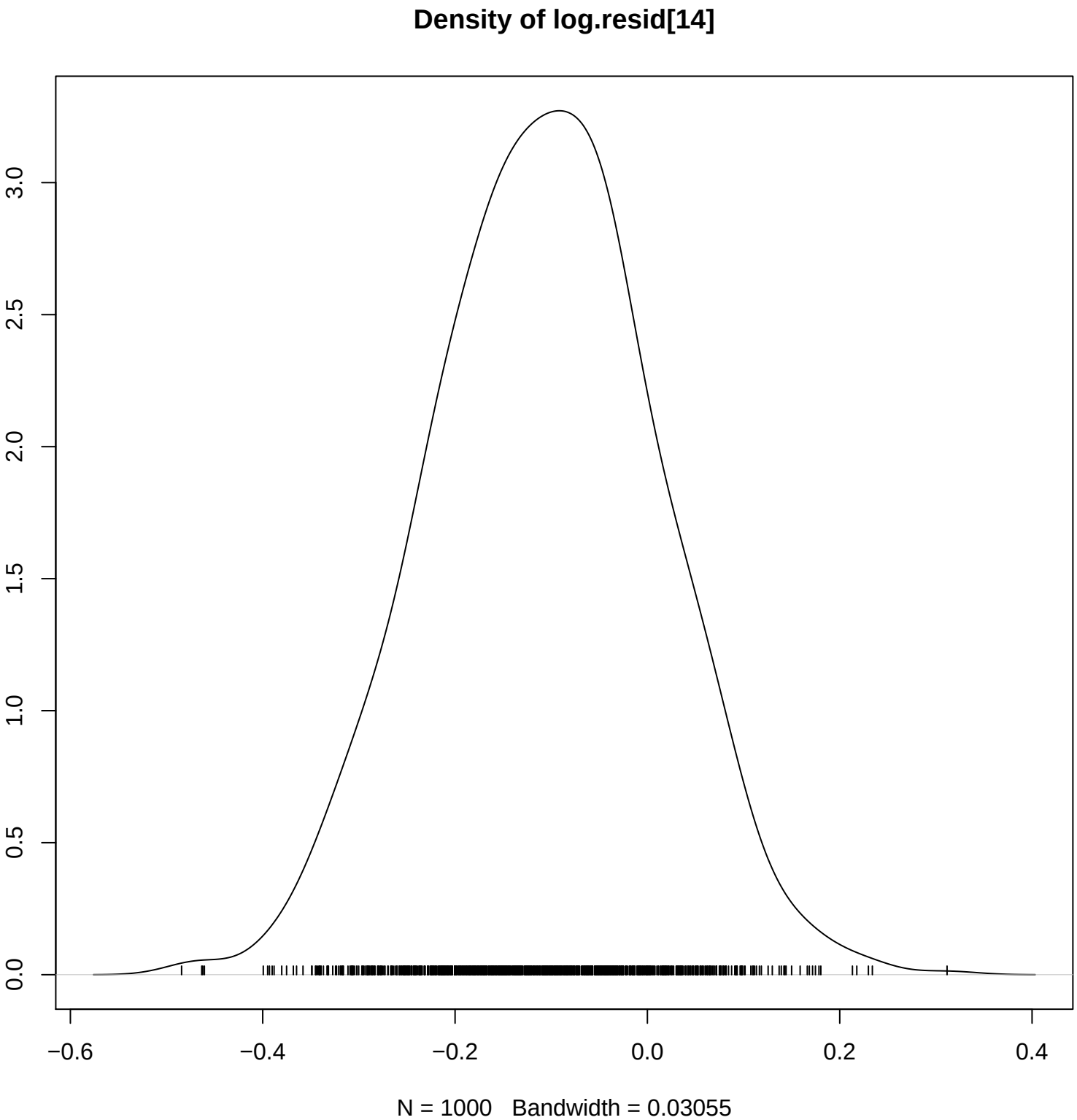

Density of log.resid[9]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03195

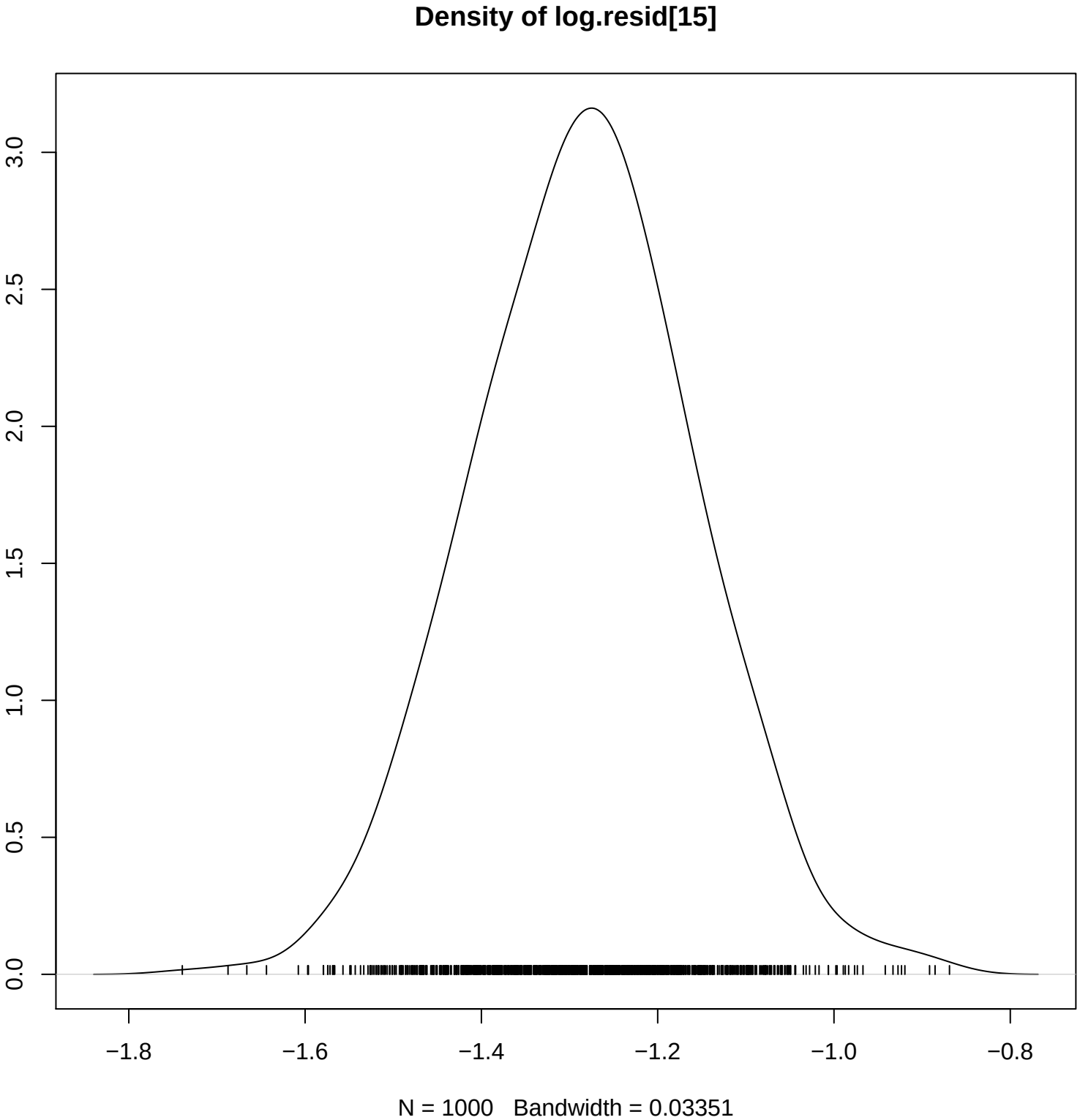

Density of log.resid[10]
0.0
0.5
1.0
1.5
2.0
2.5
0.2
0.4
0.6
0.8
1.0
1.2
1.4
N = 1000 Bandwidth = 0.04005

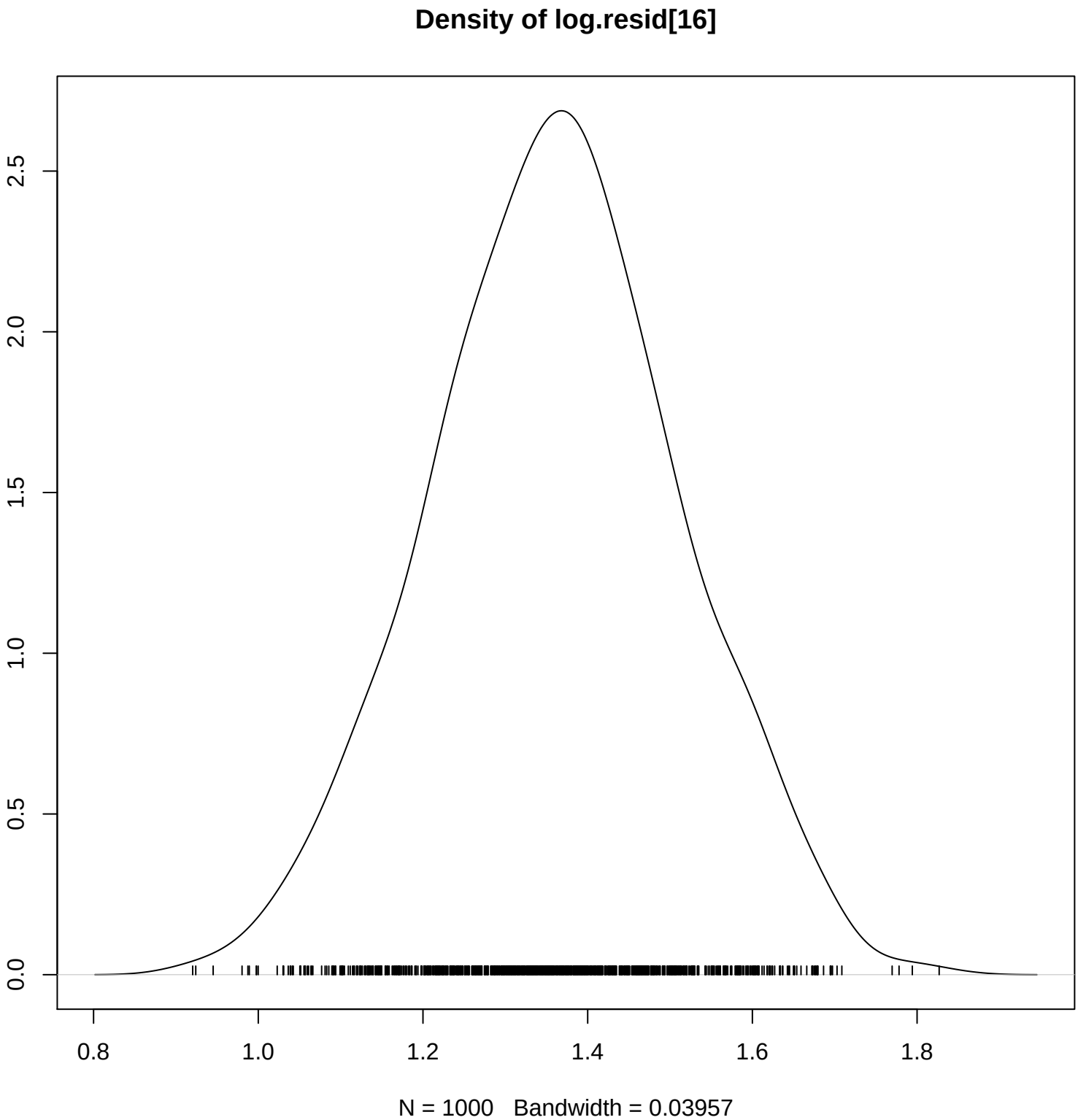

Density of log.resid[11]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03768

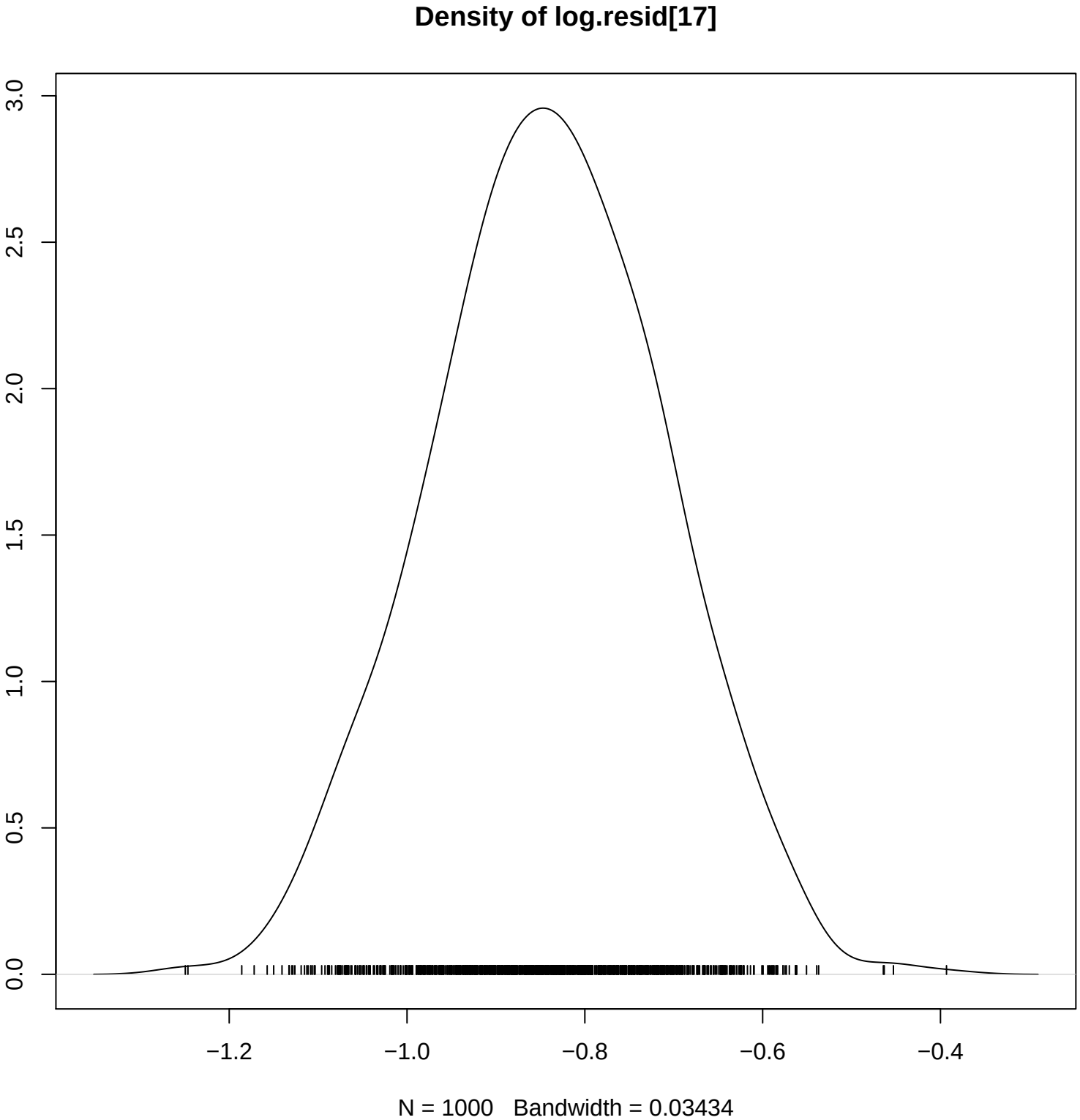

Density of log.resid[12]
0.0
0.5
1.0
1.5
−0.5
0.0
0.5
N = 1000 Bandwidth = 0.05527

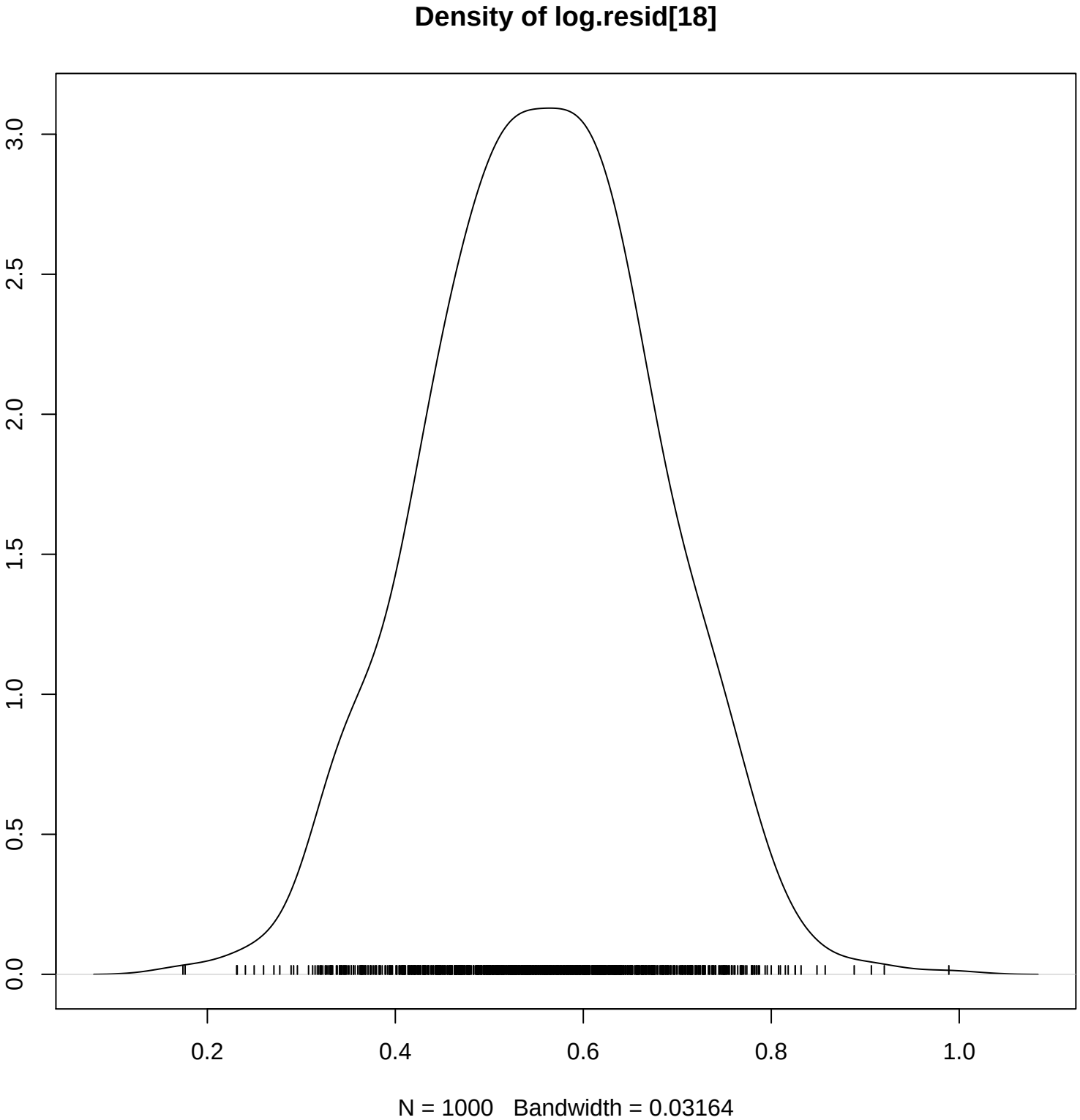

Density of log.resid[13]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.8
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03552

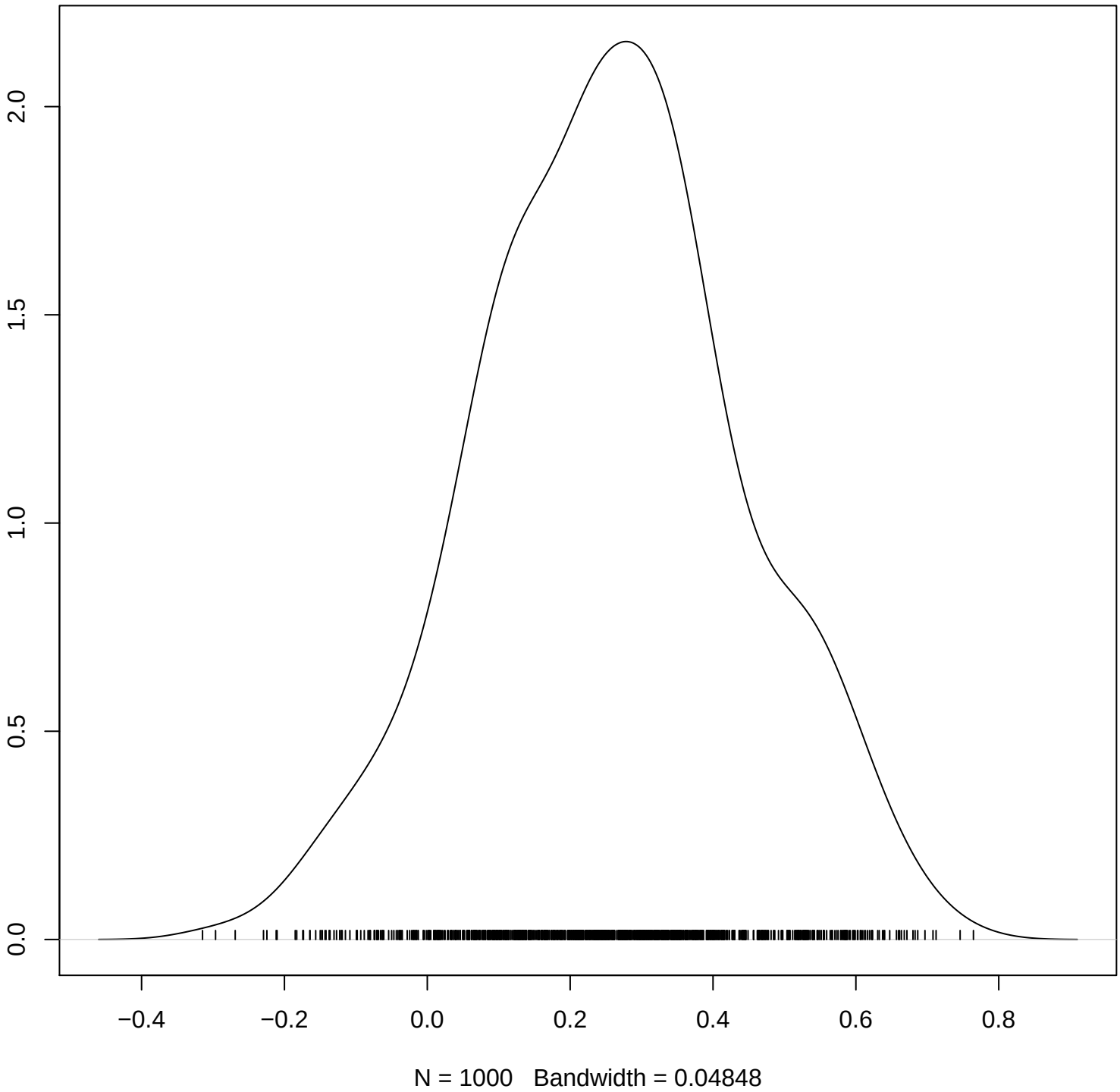

Density of log.resid[14]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03055

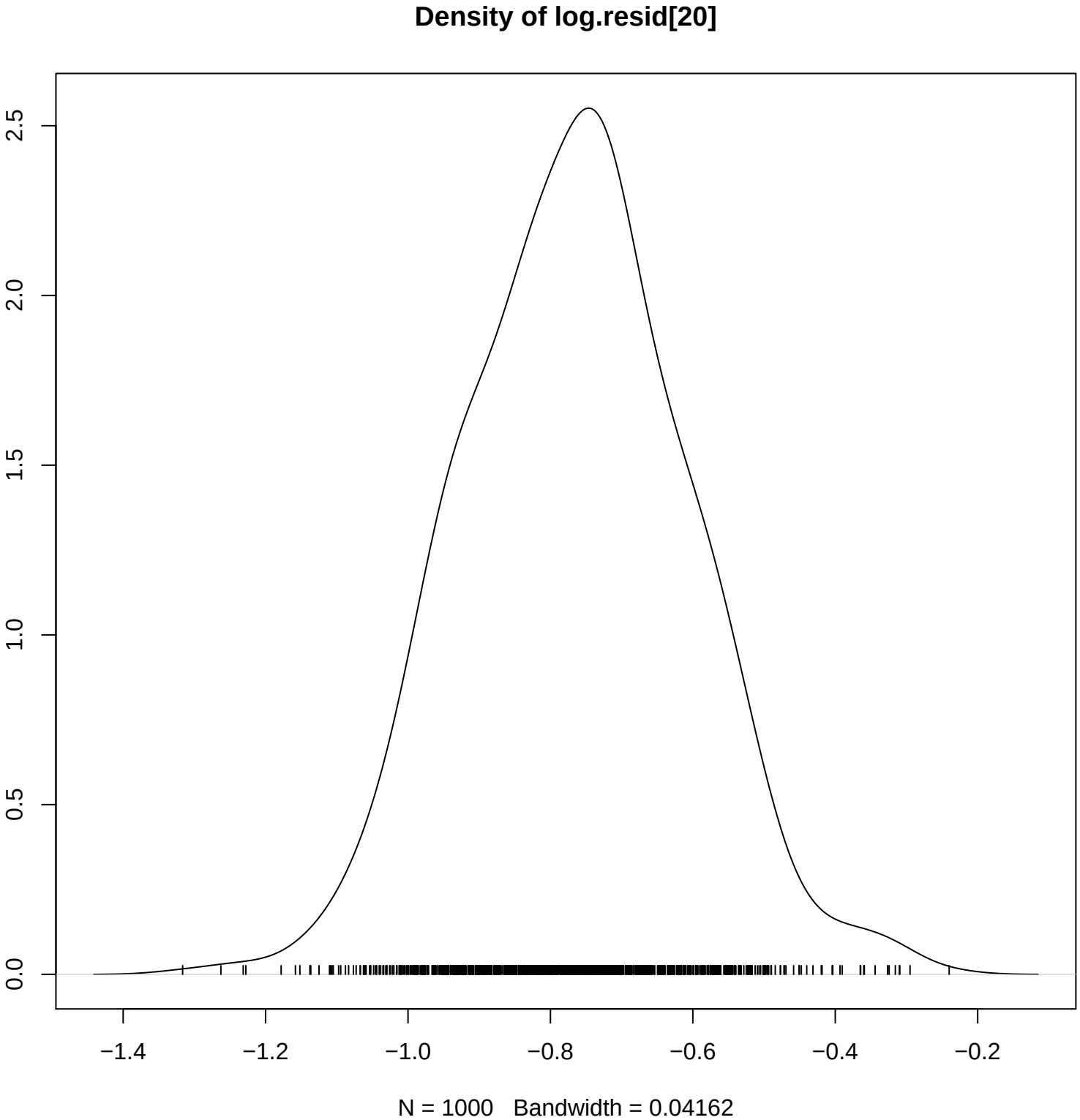

Density of log.resid[15]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−1.8
−1.6
−1.4
−1.2
−1.0
−0.8
N = 1000 Bandwidth = 0.03351

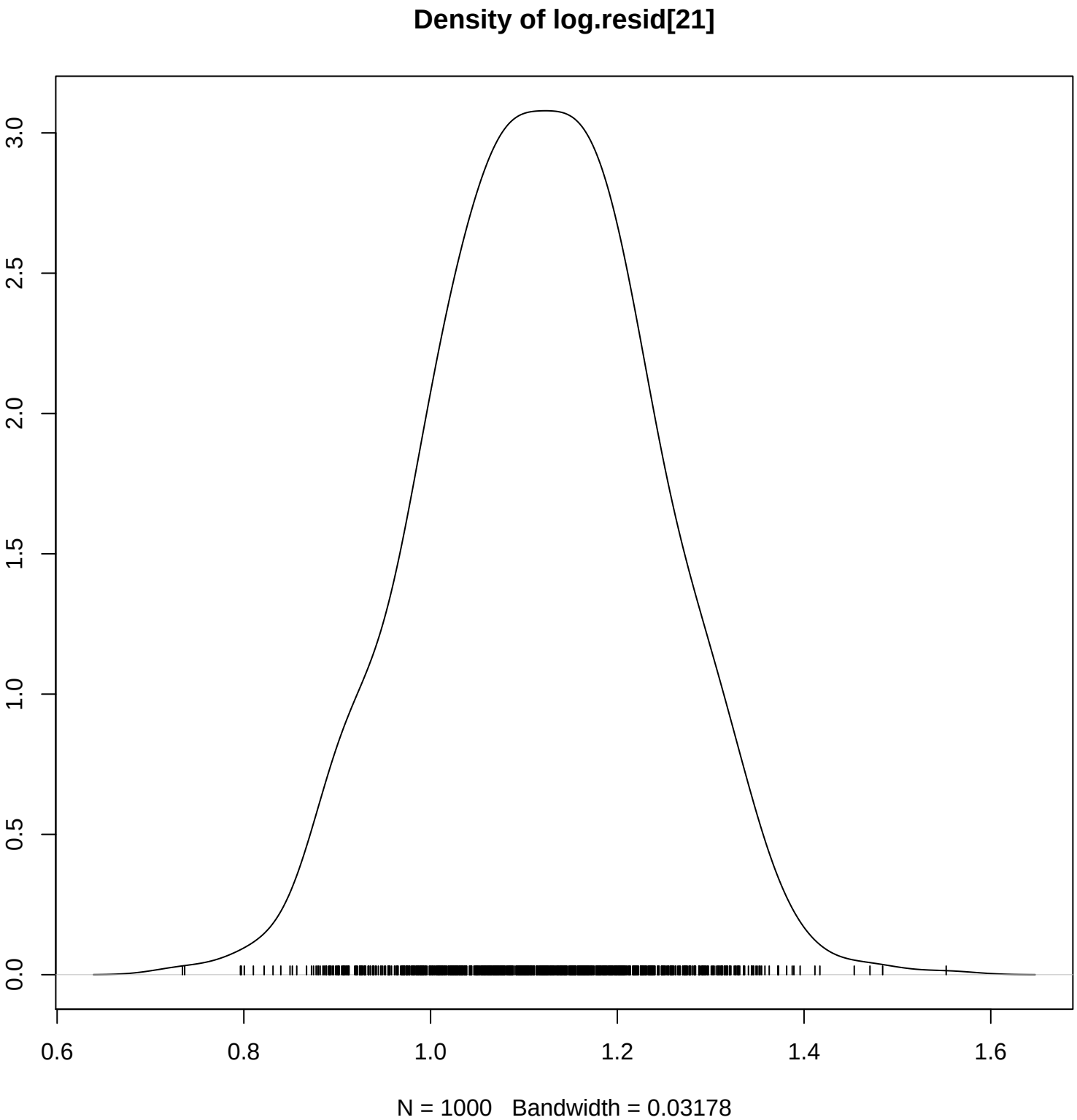

Density of log.resid[16]
0.0
0.5
1.0
1.5
2.0
2.5
0.8
1.0
1.2
1.4
1.6
1.8
N = 1000 Bandwidth = 0.03957

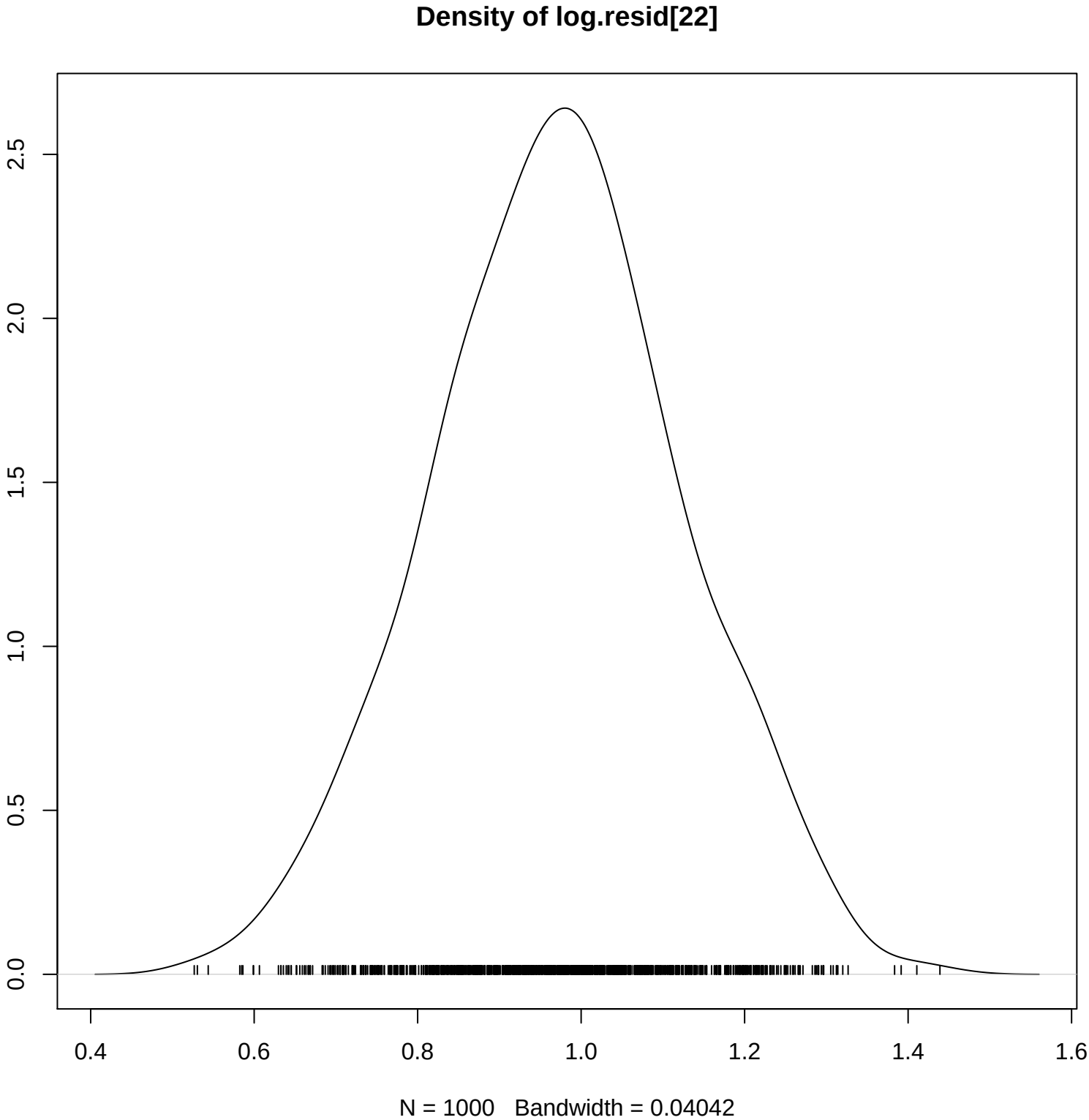

Density of log.resid[17]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−1.2
−1.0
−0.8
−0.6
−0.4
N = 1000 Bandwidth = 0.03434

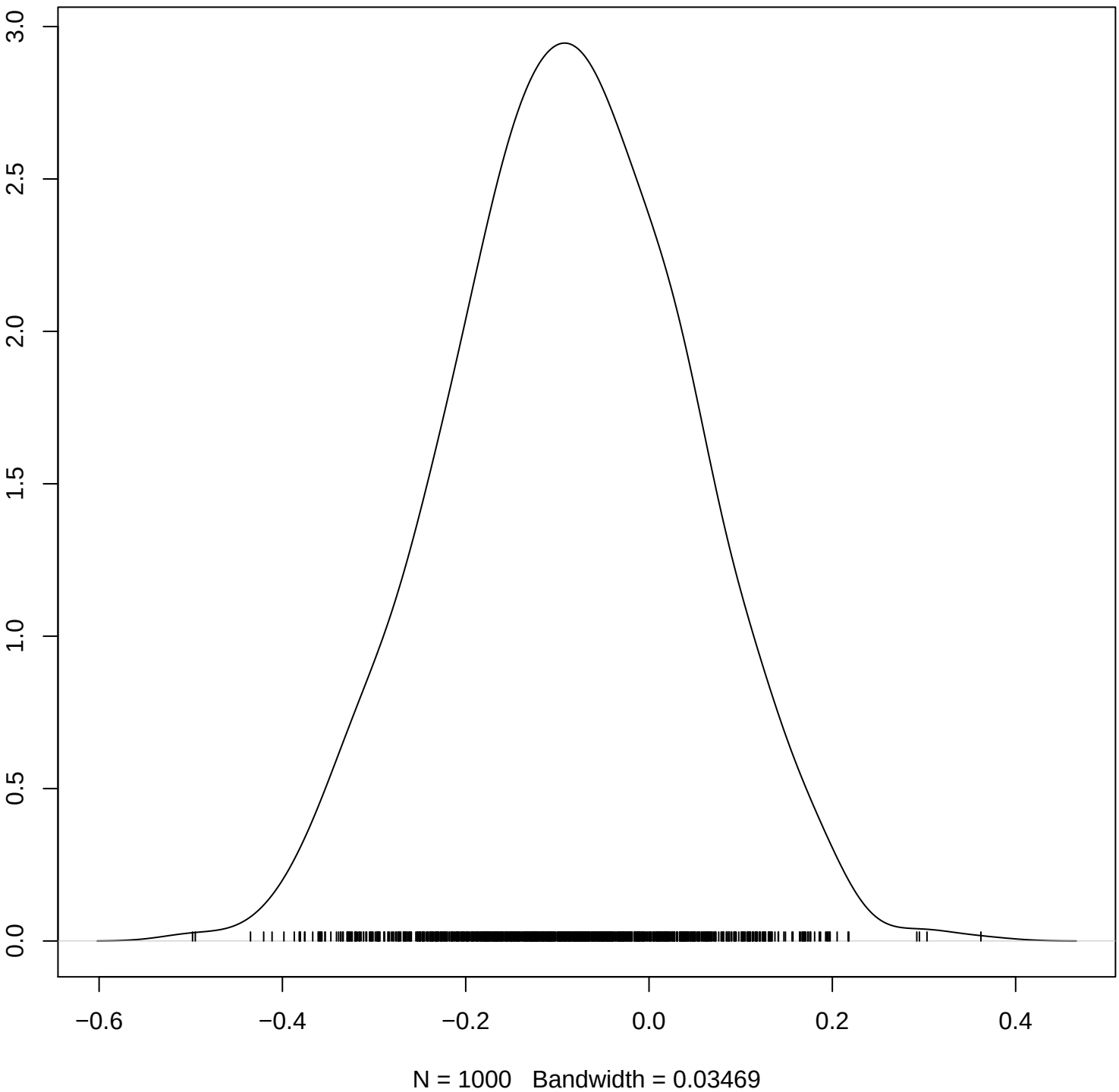

Density of log.resid[18]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.2
0.4
0.6
0.8
1.0
N = 1000 Bandwidth = 0.03164

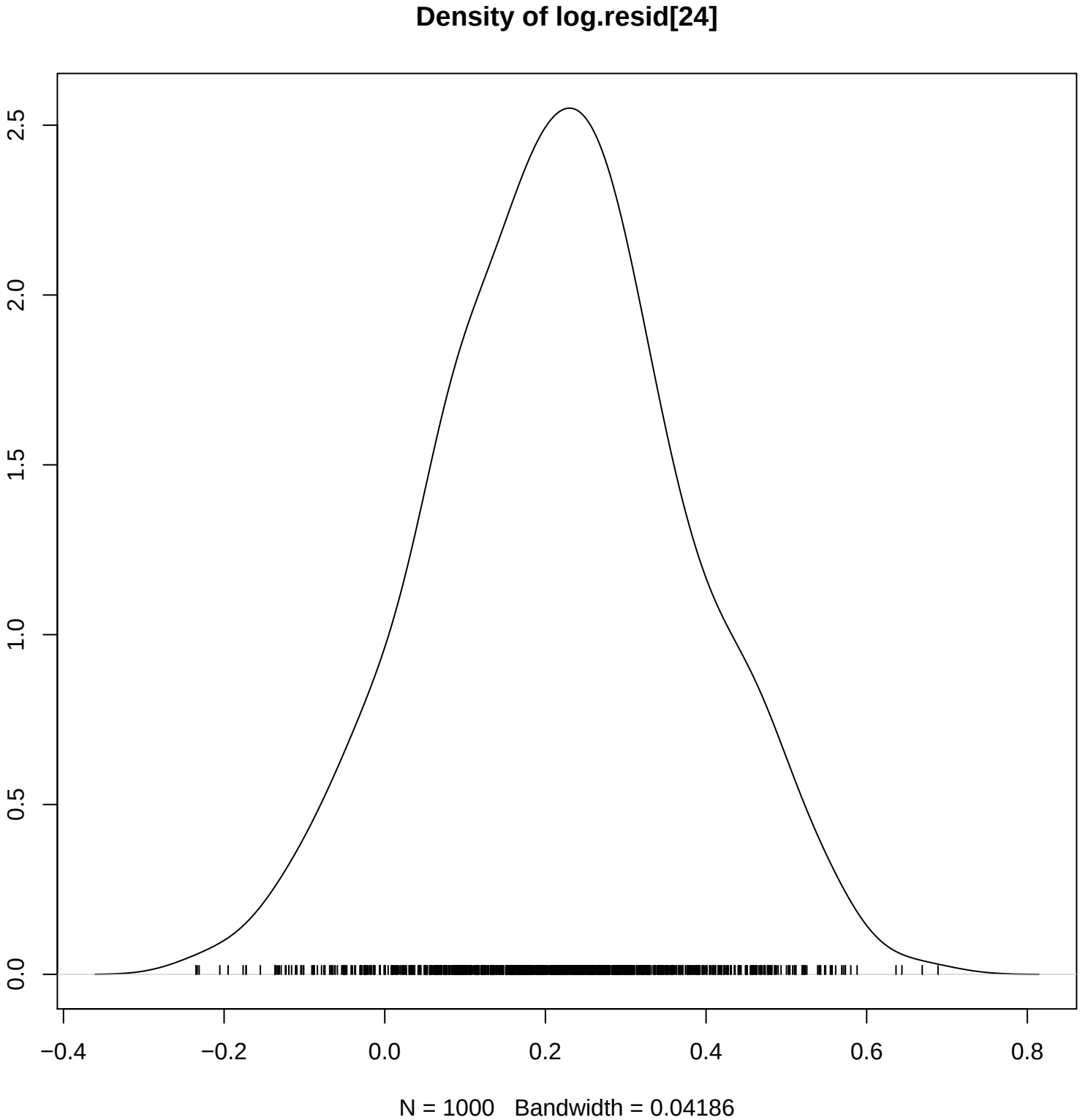

Density of log.resid[19]
2.0
1.5
1.0
0.5
0.0
−0.4
−0.2
0.0
0.2
0.4
0.6
0.8
N = 1000 Bandwidth = 0.04848

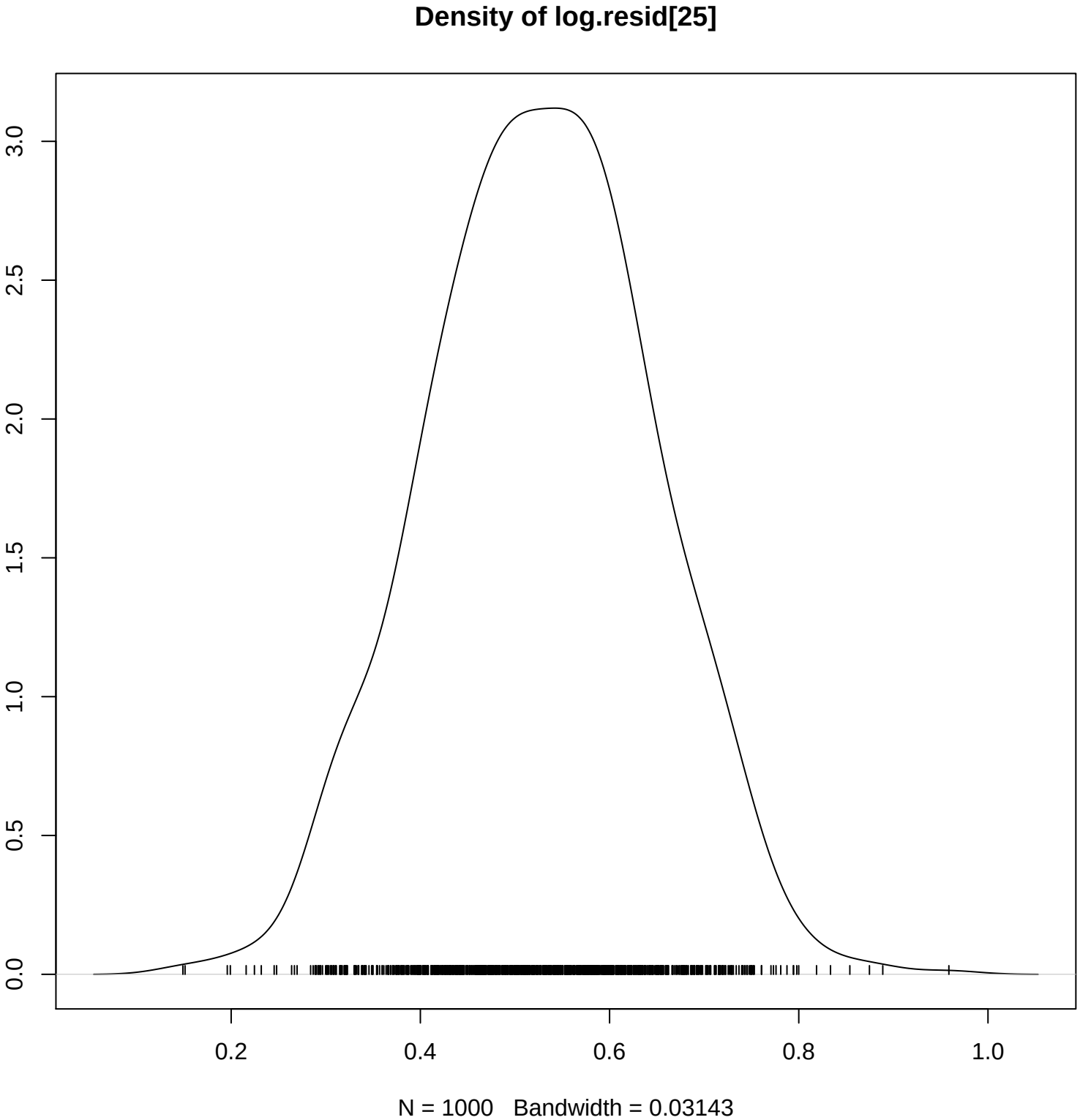

Density of log.resid[20]
2.5
2.0
1.5
1.0
0.5
0.0
−1.4
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.04162

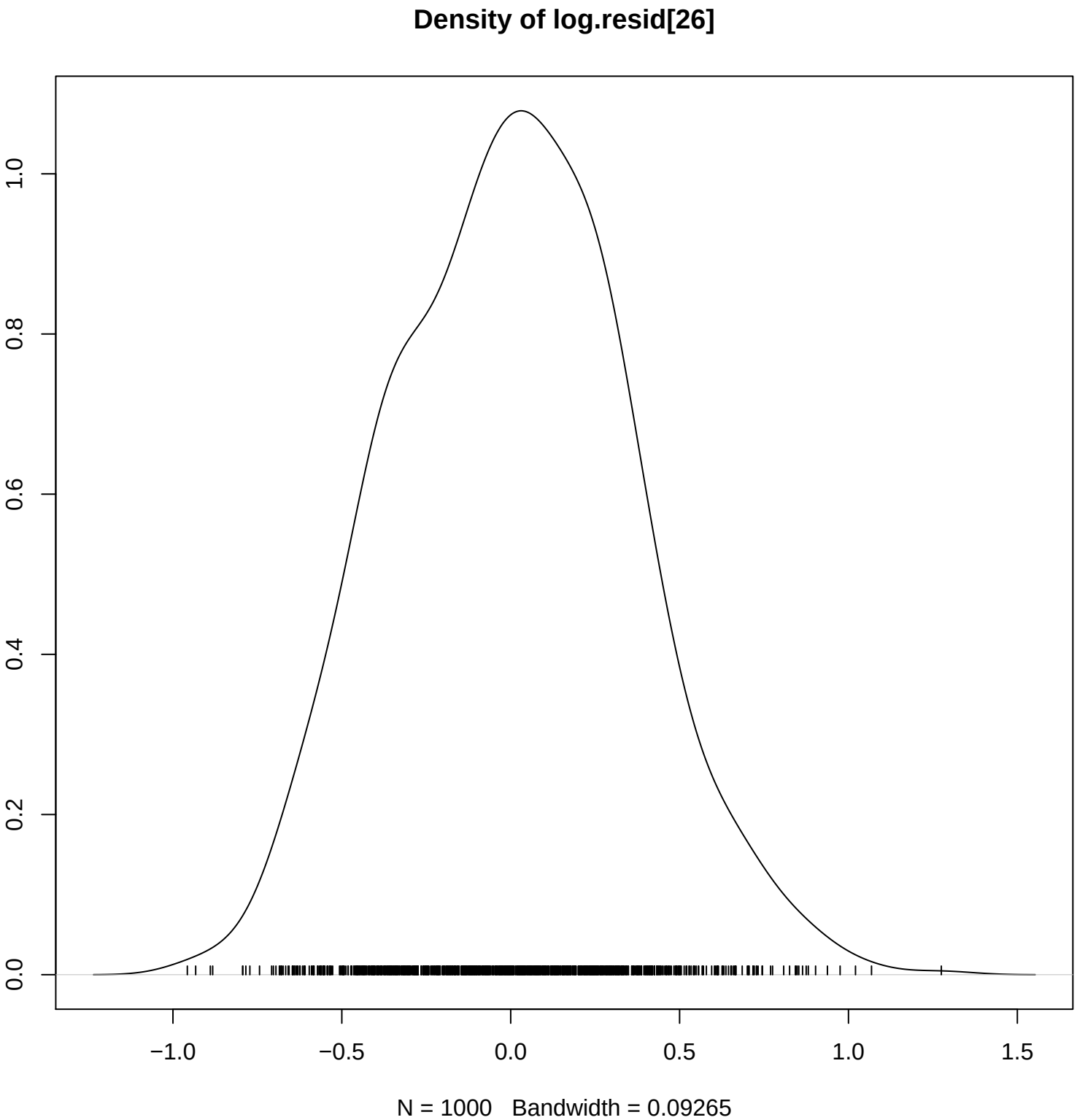

Density of log.resid[21]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.03178

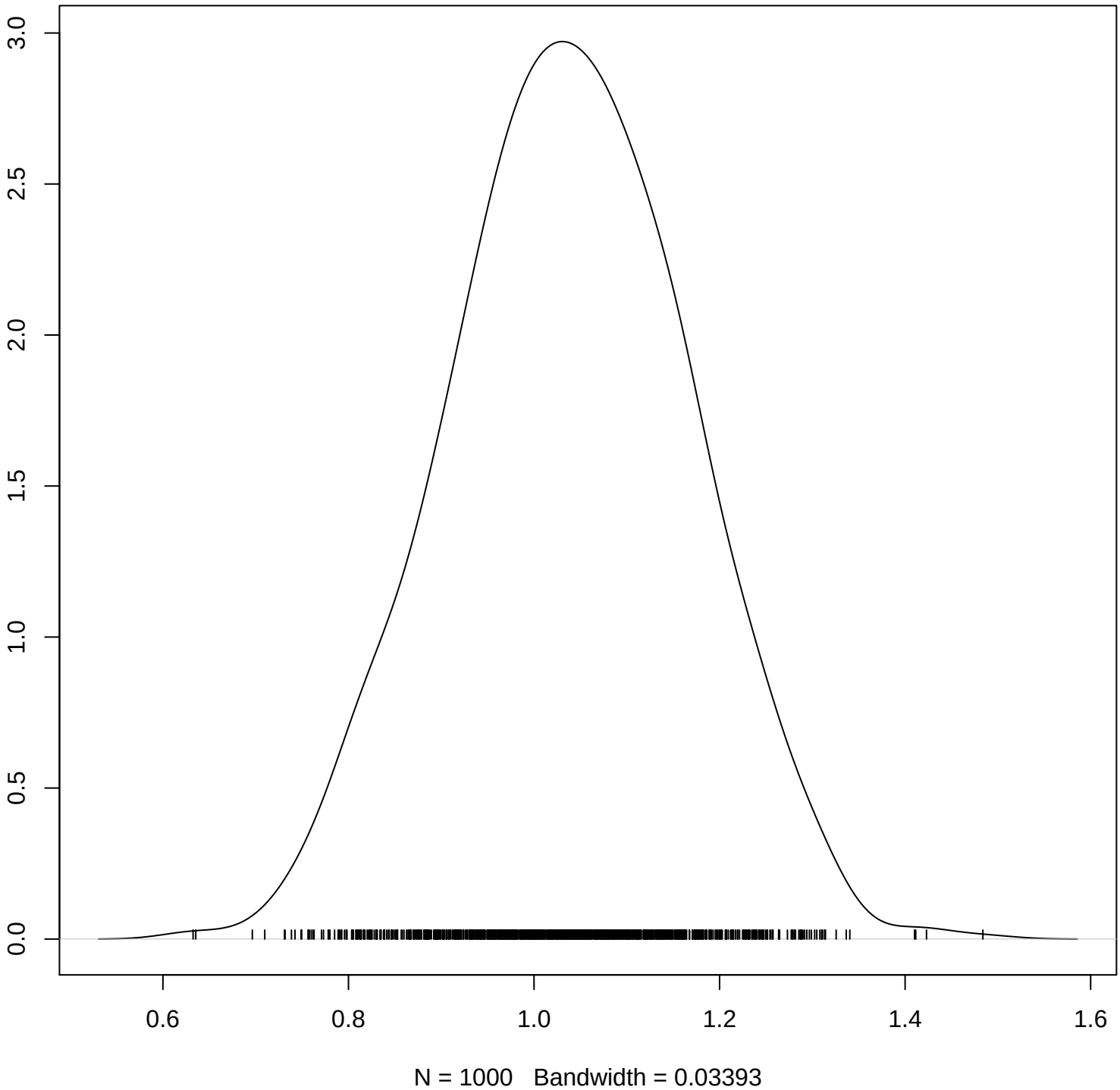

Density of log.resid[22]
0.0
0.5
1.0
1.5
2.0
2.5
0.4
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.04042

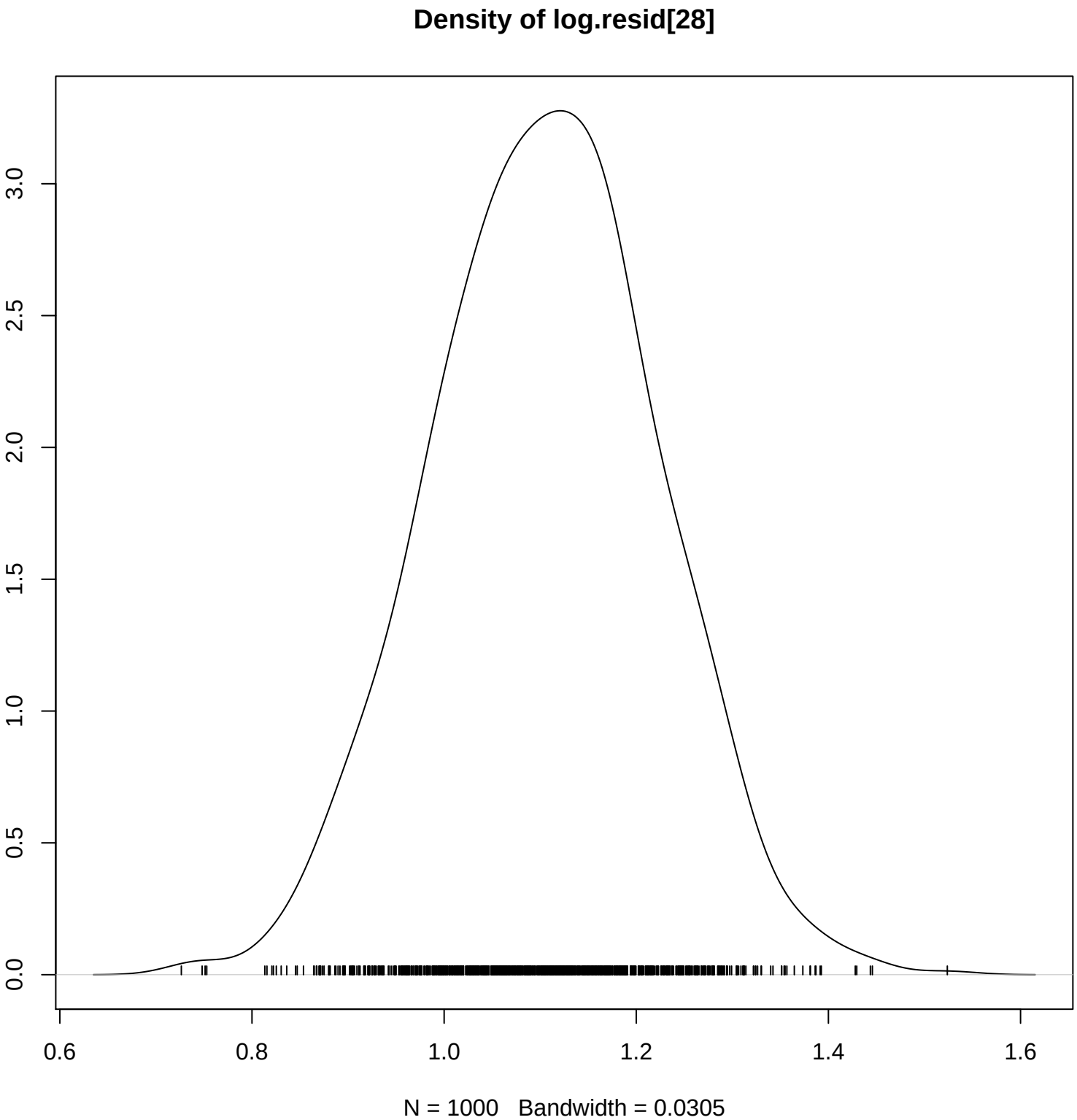

Density of log.resid[23]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.03469

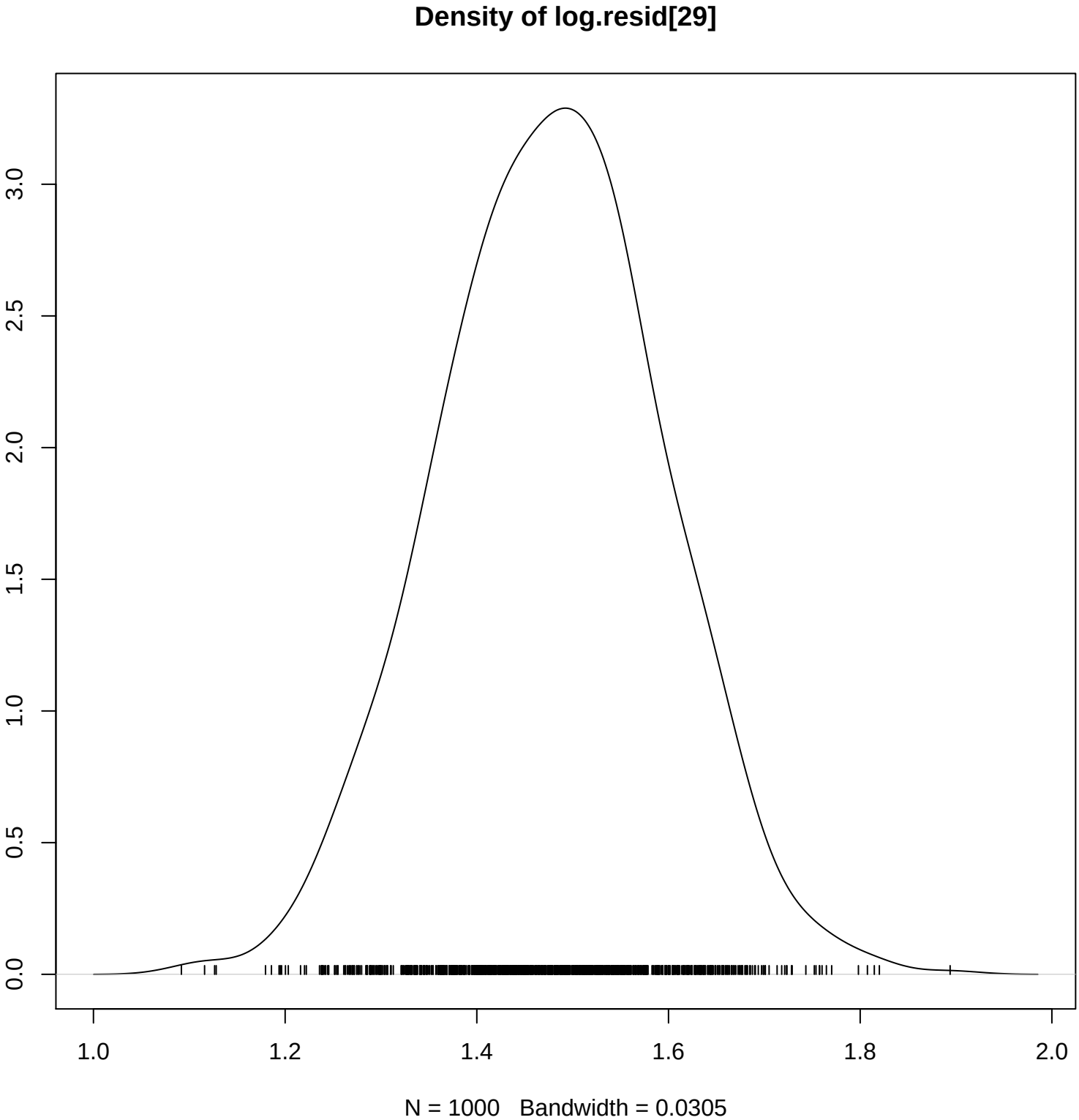

Density of log.resid[24]
2.5
2.0
1.5
1.0
0.5
0.0
−0.4
−0.2
0.0
0.2
0.4
0.6
0.8
N = 1000 Bandwidth = 0.04186

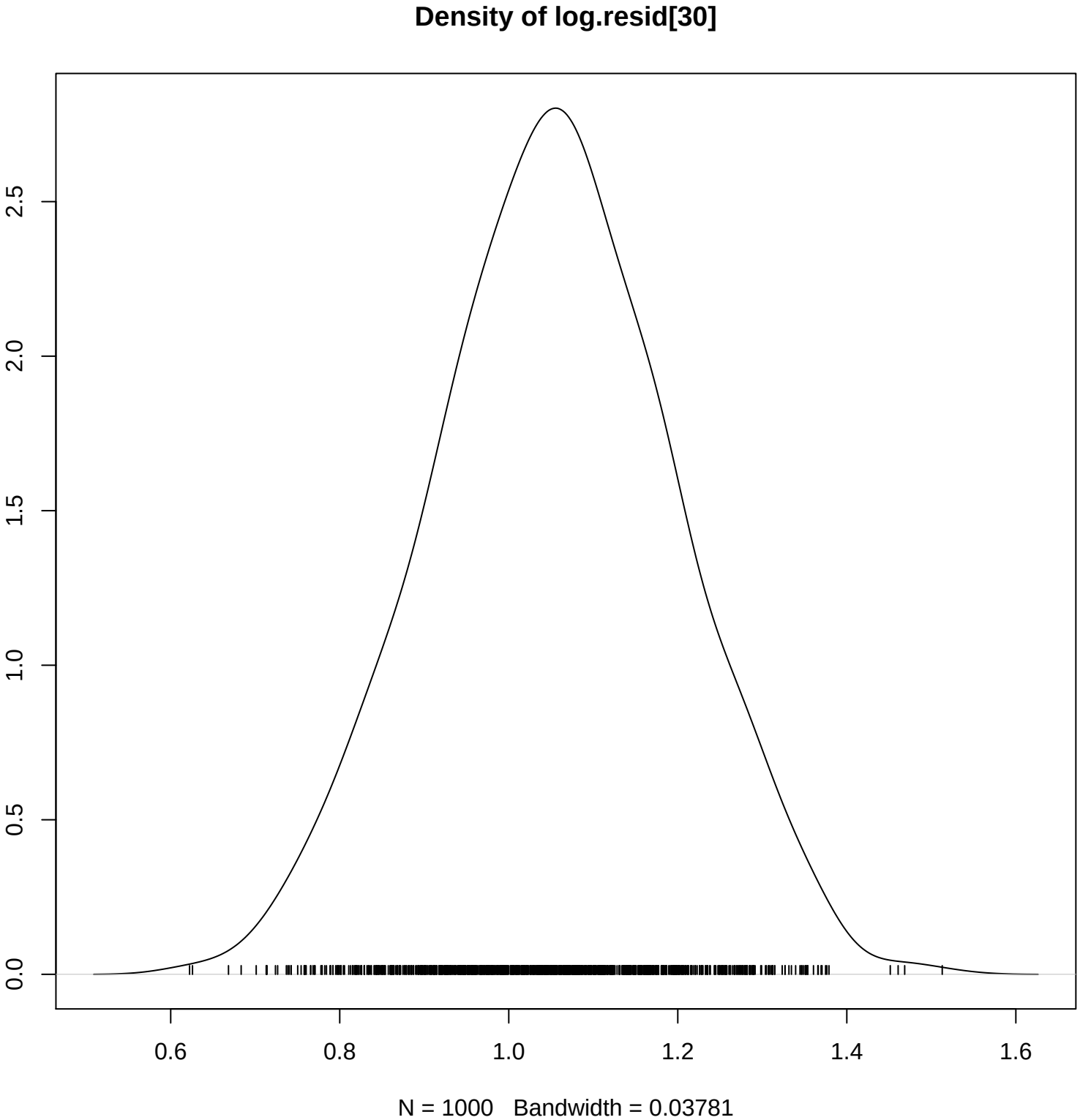

Density of log.resid[25]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.2
0.4
0.6
0.8
1.0
N = 1000 Bandwidth = 0.03143

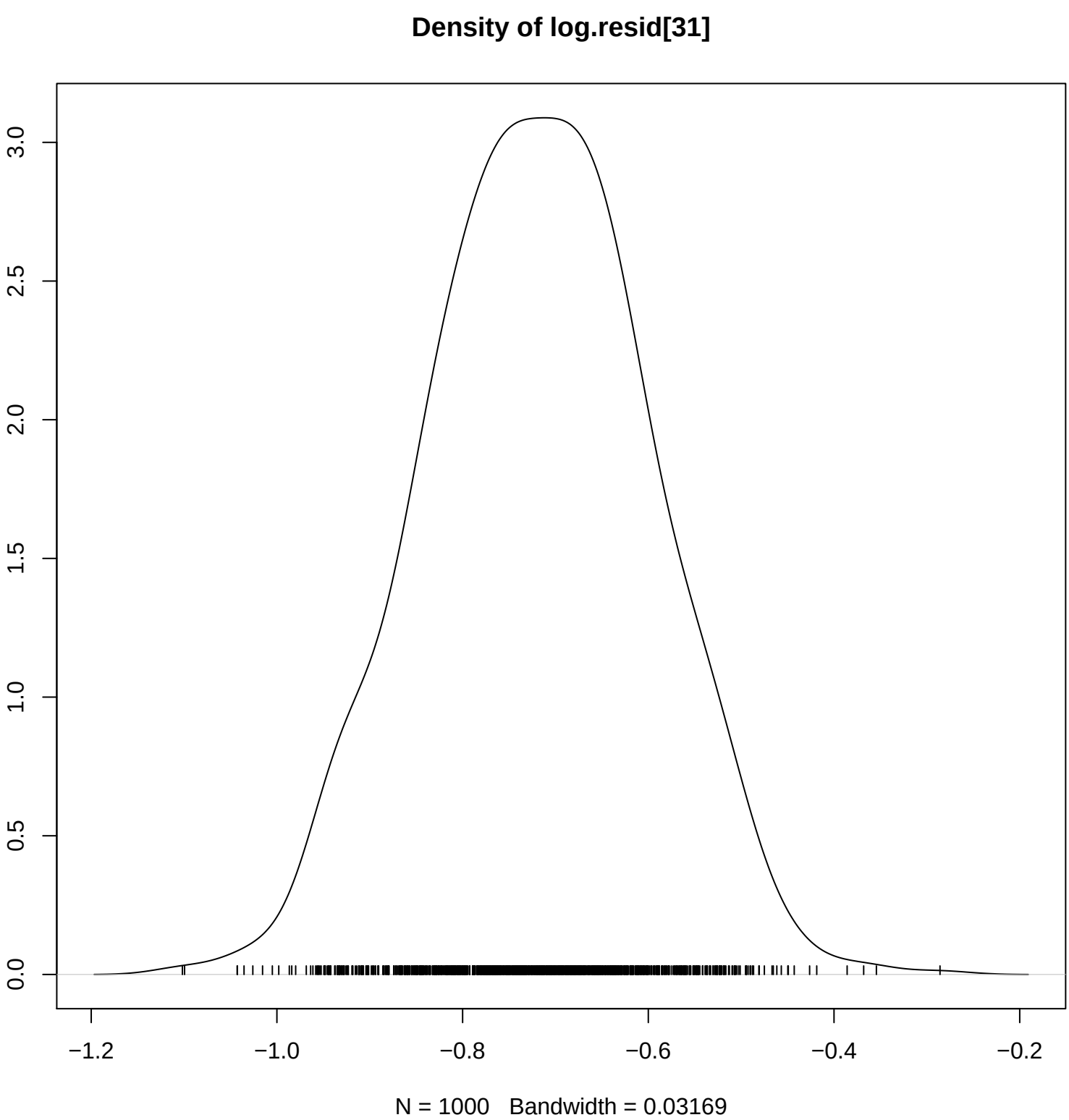

Density of log.resid[26]
1.0
0.8
0.6
0.4
0.2
0.0
−1.0
−0.5
0.0
0.5
1.0
1.5
N = 1000 Bandwidth = 0.09265

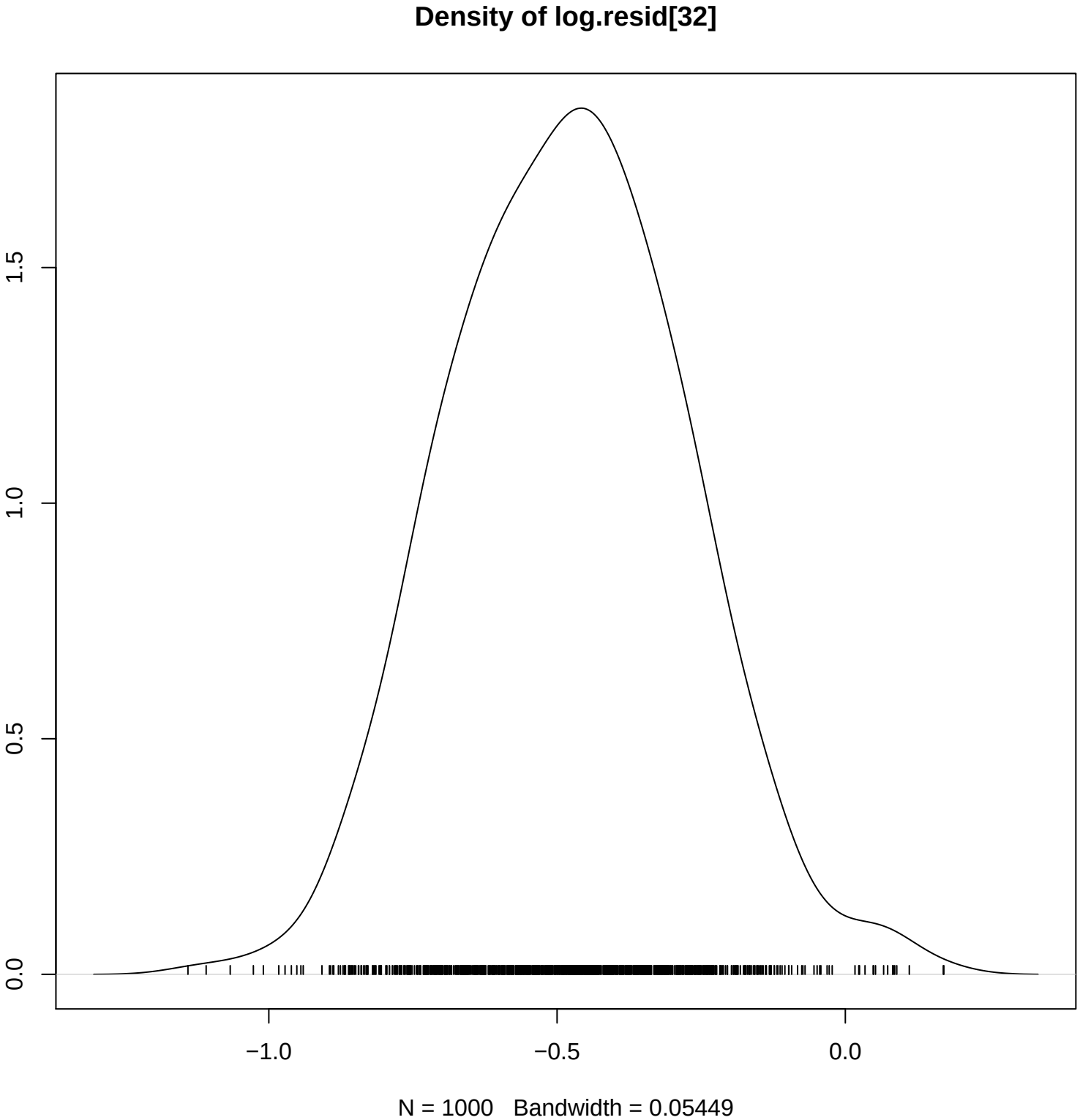

Density of log.resid[27]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.03393

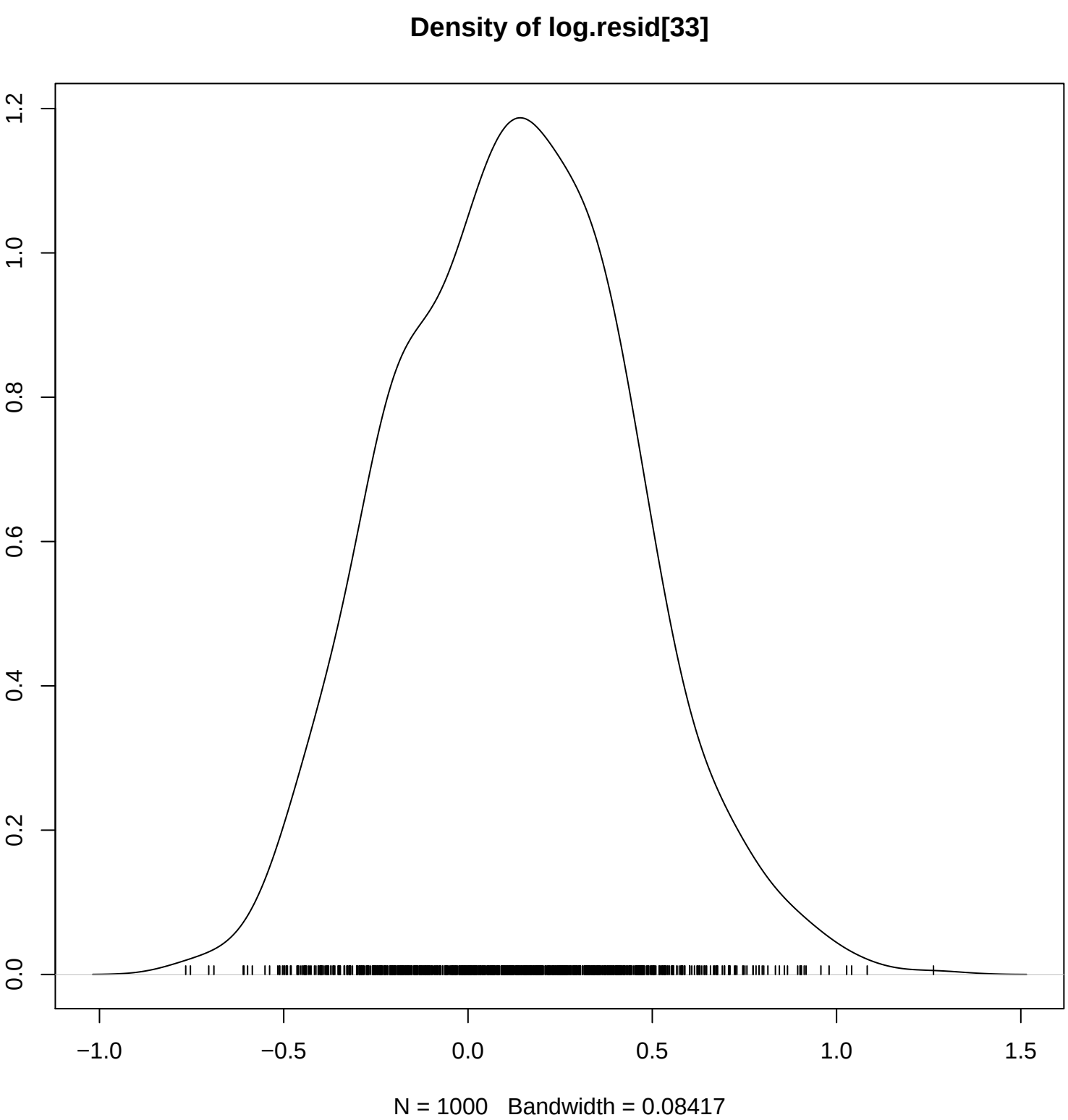

Density of log.resid[28]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.0305

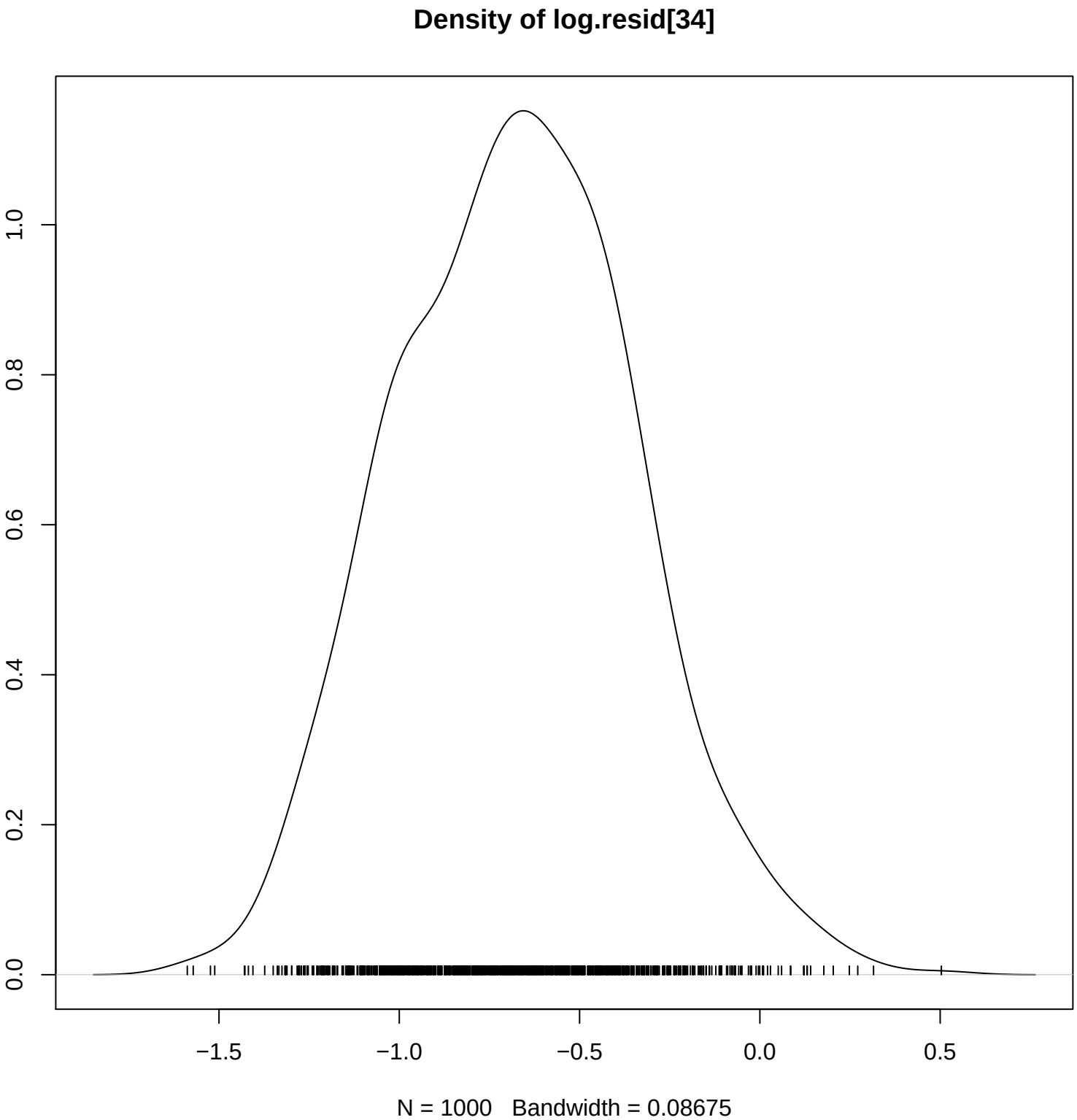

Density of log.resid[29]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
1.0
1.2
1.4
1.6
1.8
2.0
N = 1000 Bandwidth = 0.0305

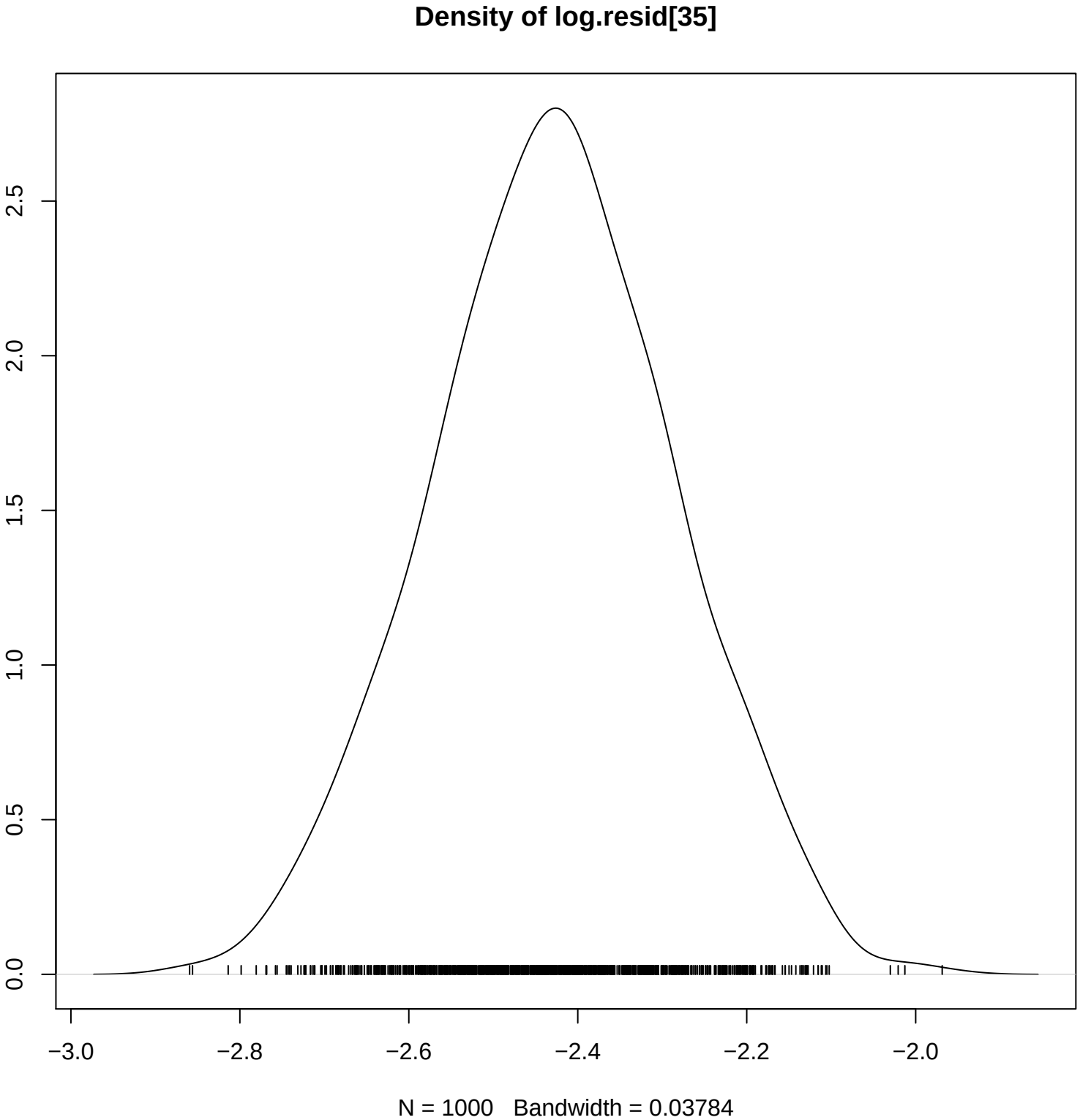

Density of log.resid[30]
0.0
0.5
1.0
1.5
2.0
2.5
0.6
0.8
1.0
1.2
1.4
1.6
N = 1000 Bandwidth = 0.03781

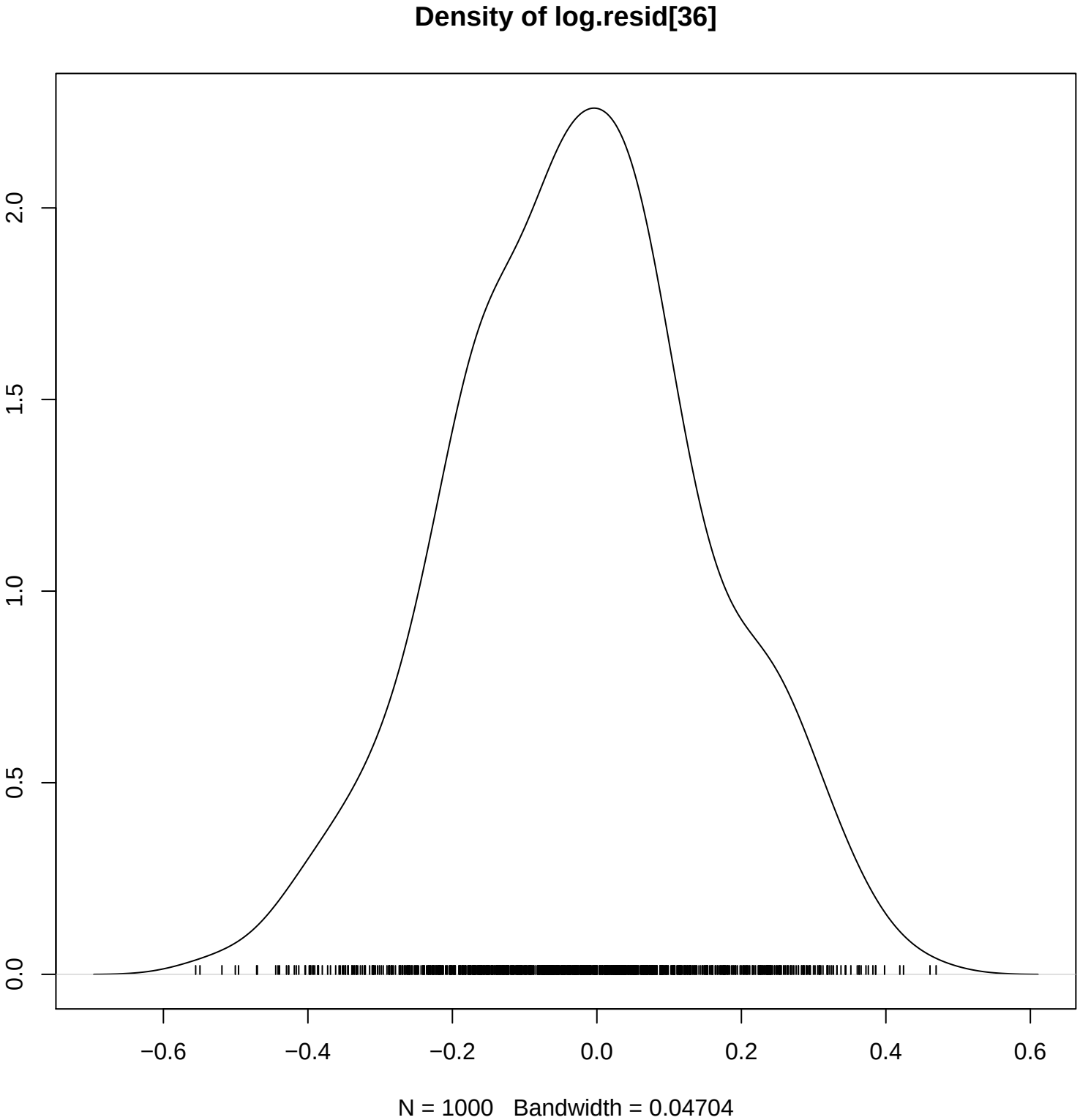

Density of log.resid[31]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.03169

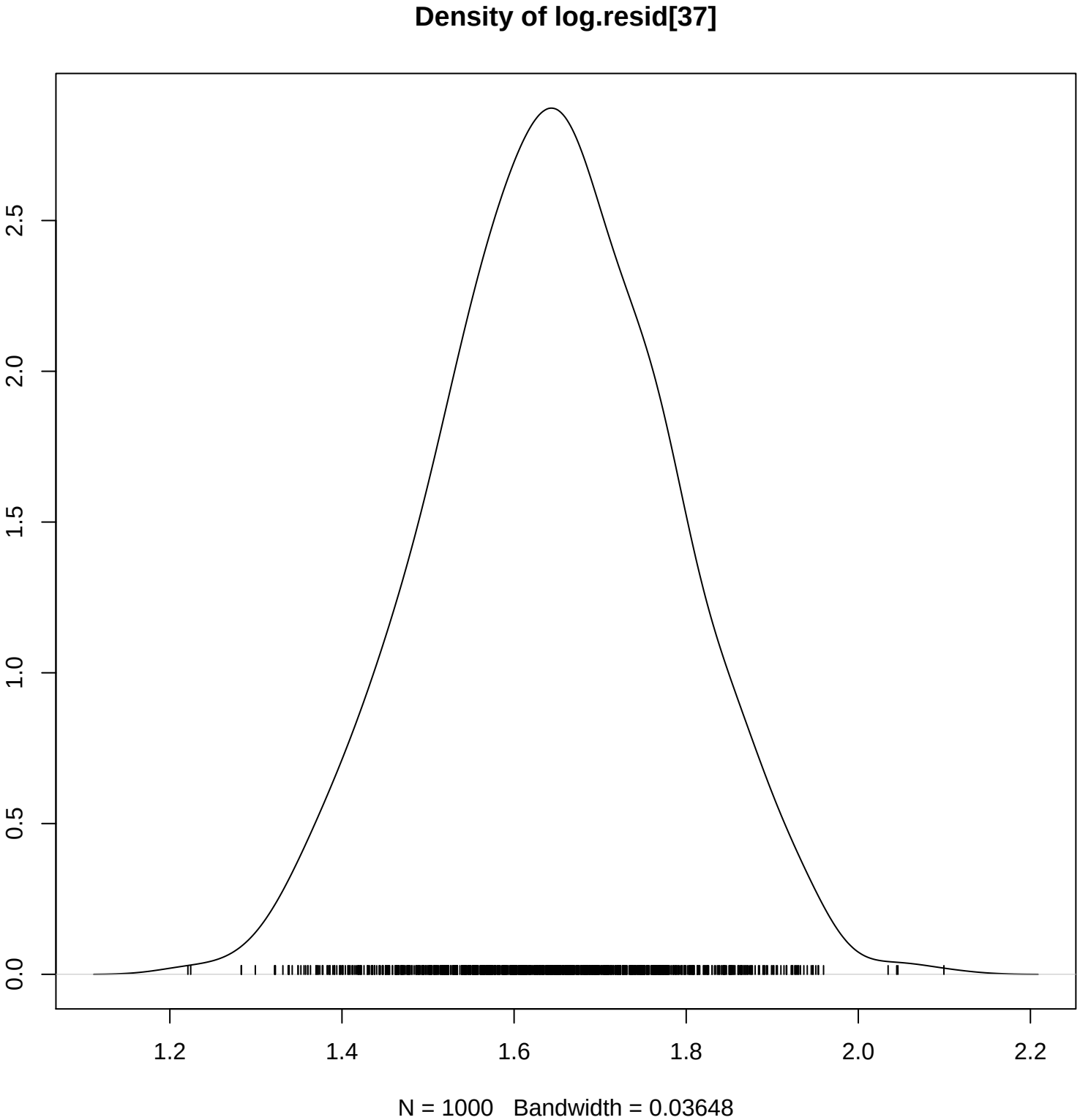

Density of log.resid[32]
1.5
1.0
0.5
0.0
−1.0
−0.5
0.0
N = 1000 Bandwidth = 0.05449

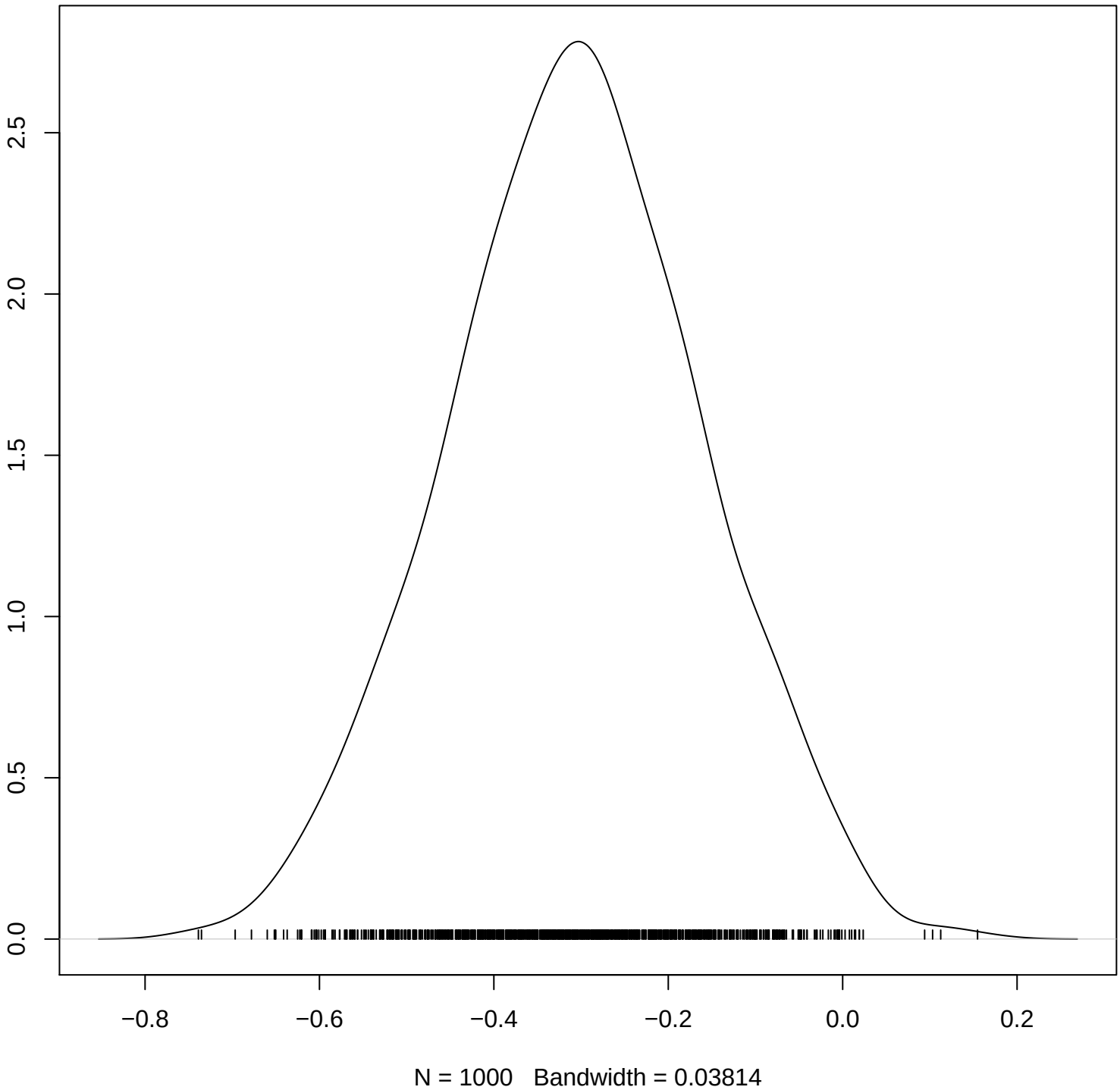

Density of log.resid[33]
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−1.0
−0.5
0.0
0.5
1.0
1.5
N = 1000 Bandwidth = 0.08417

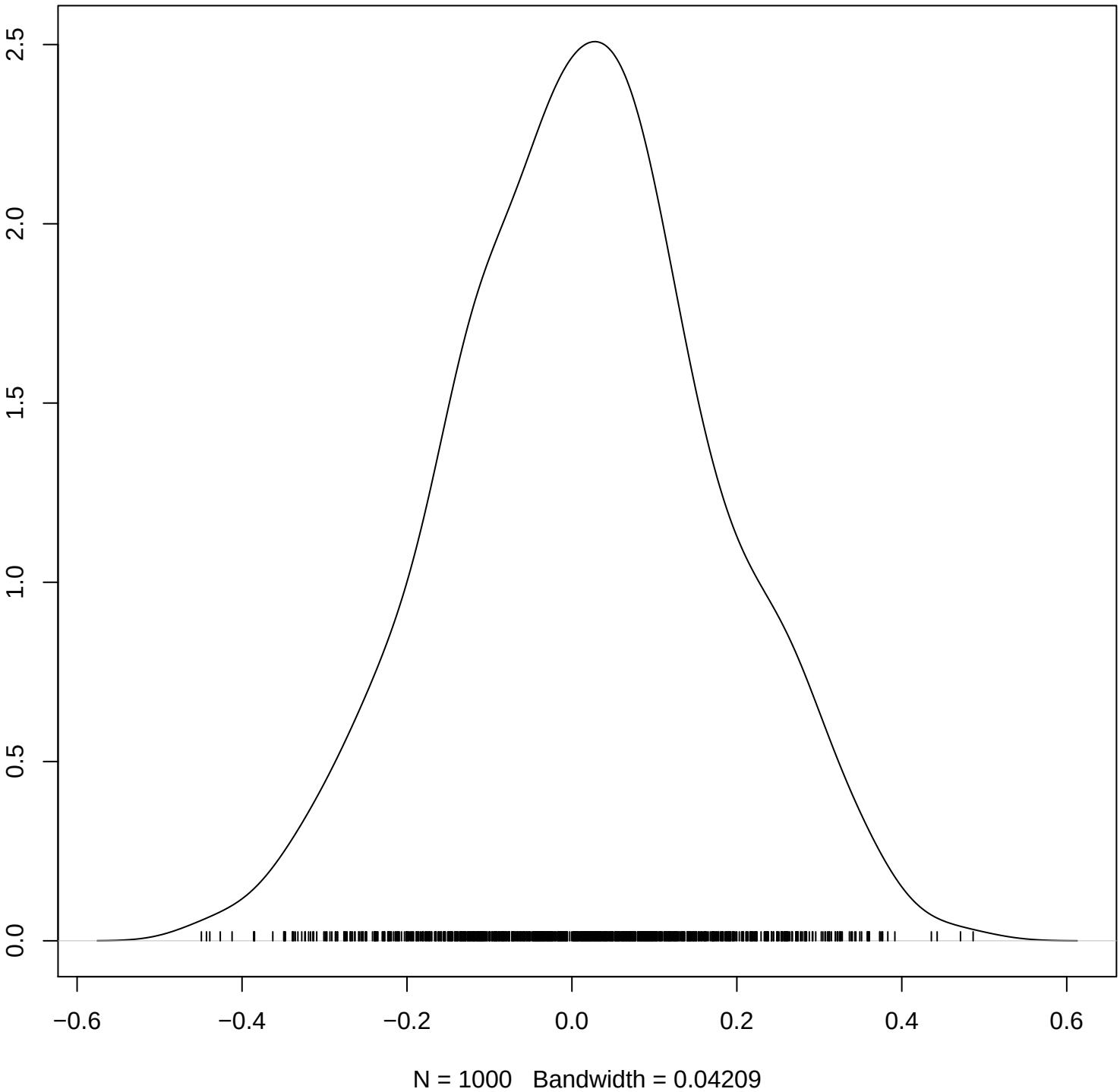

Density of log.resid[34]
1.0
0.8
0.6
0.4
0.2
0.0
−1.5
−1.0
−0.5
0.0
0.5
N = 1000 Bandwidth = 0.08675

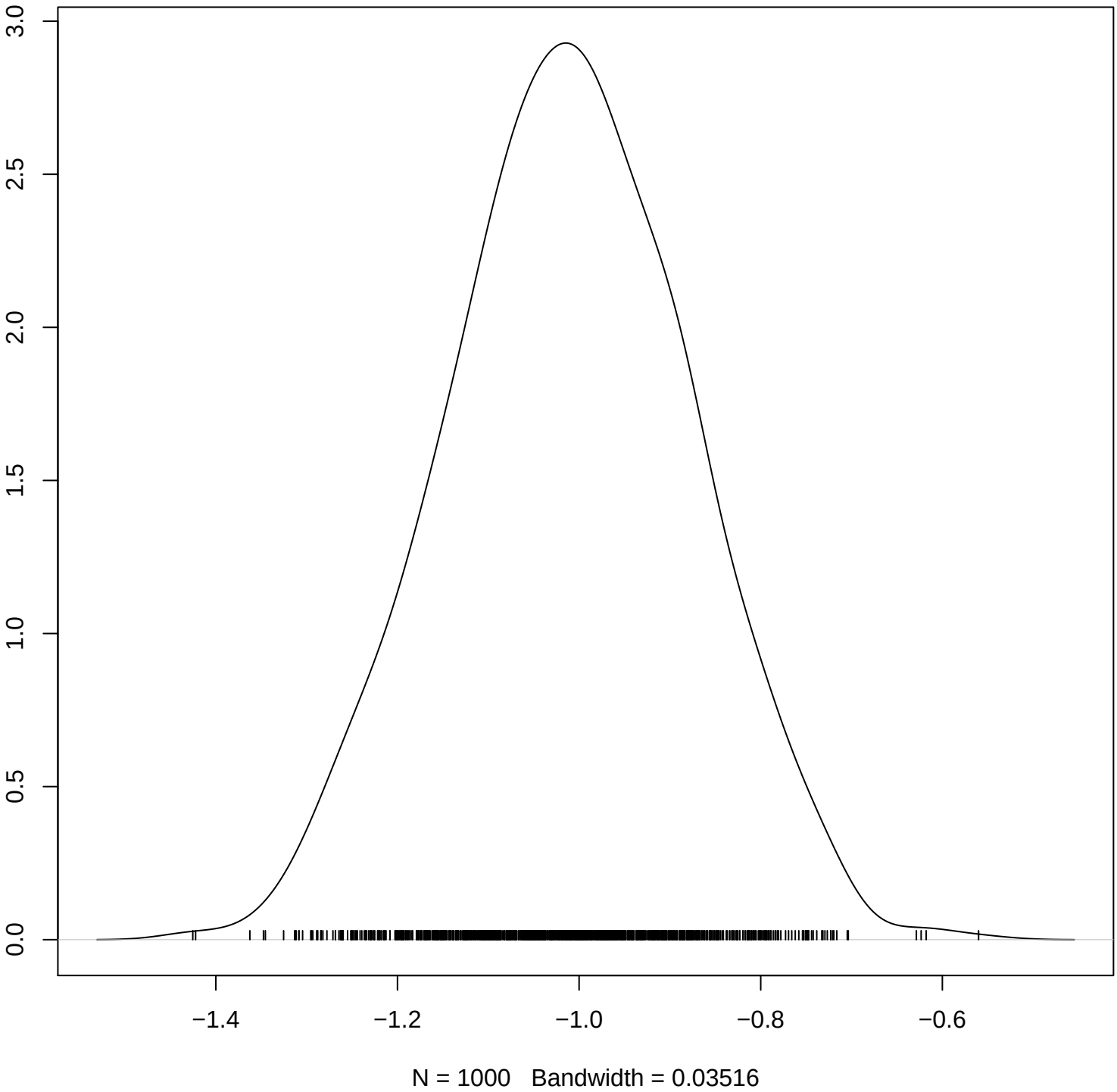

Density of log.resid[35]
0.0
0.5
1.0
1.5
2.0
2.5
−3.0
−2.8
−2.6
−2.4
−2.2
−2.0
N = 1000 Bandwidth = 0.03784

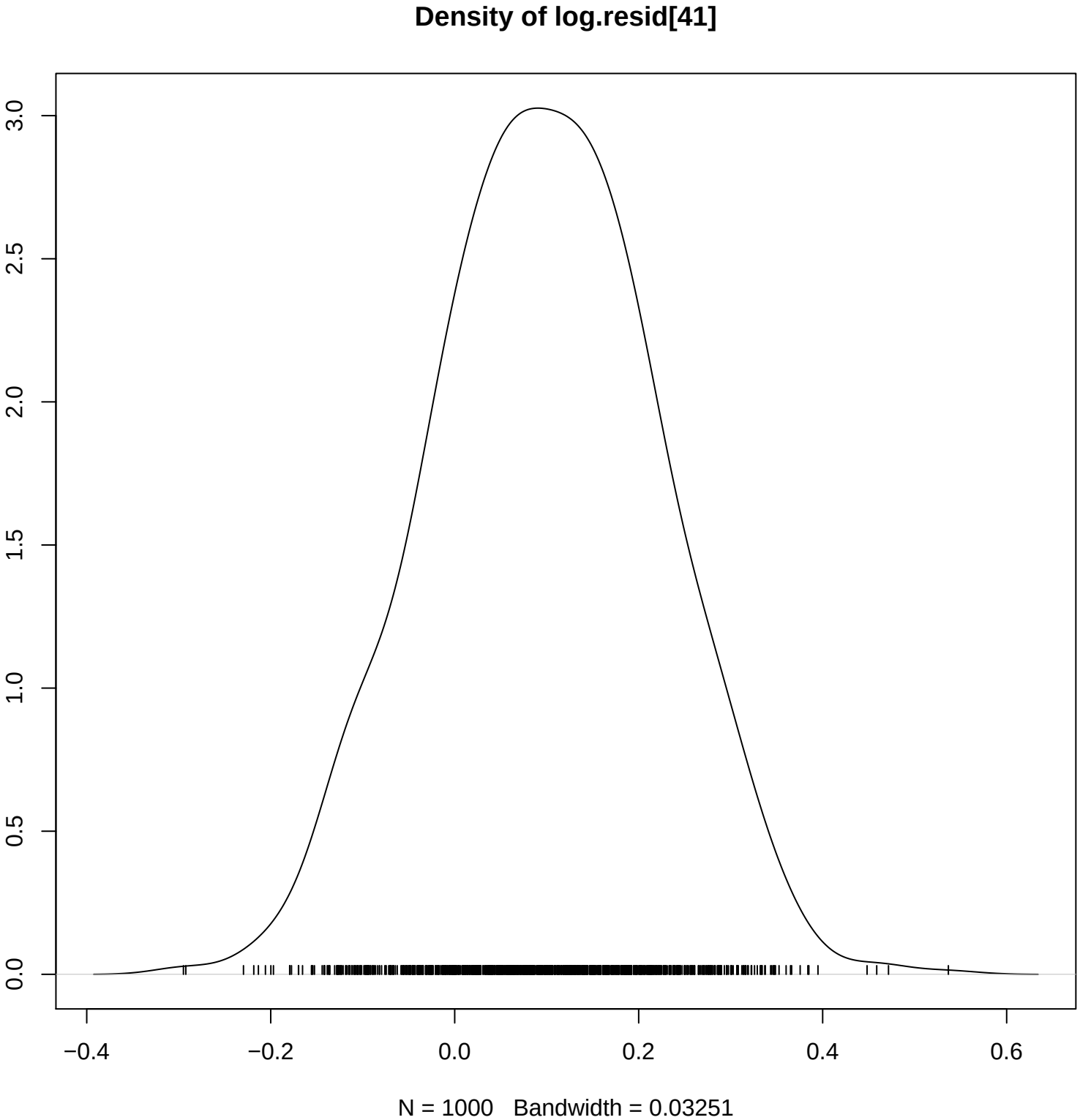

Density of log.resid[36]
0.0
0.5
1.0
1.5
2.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.04704

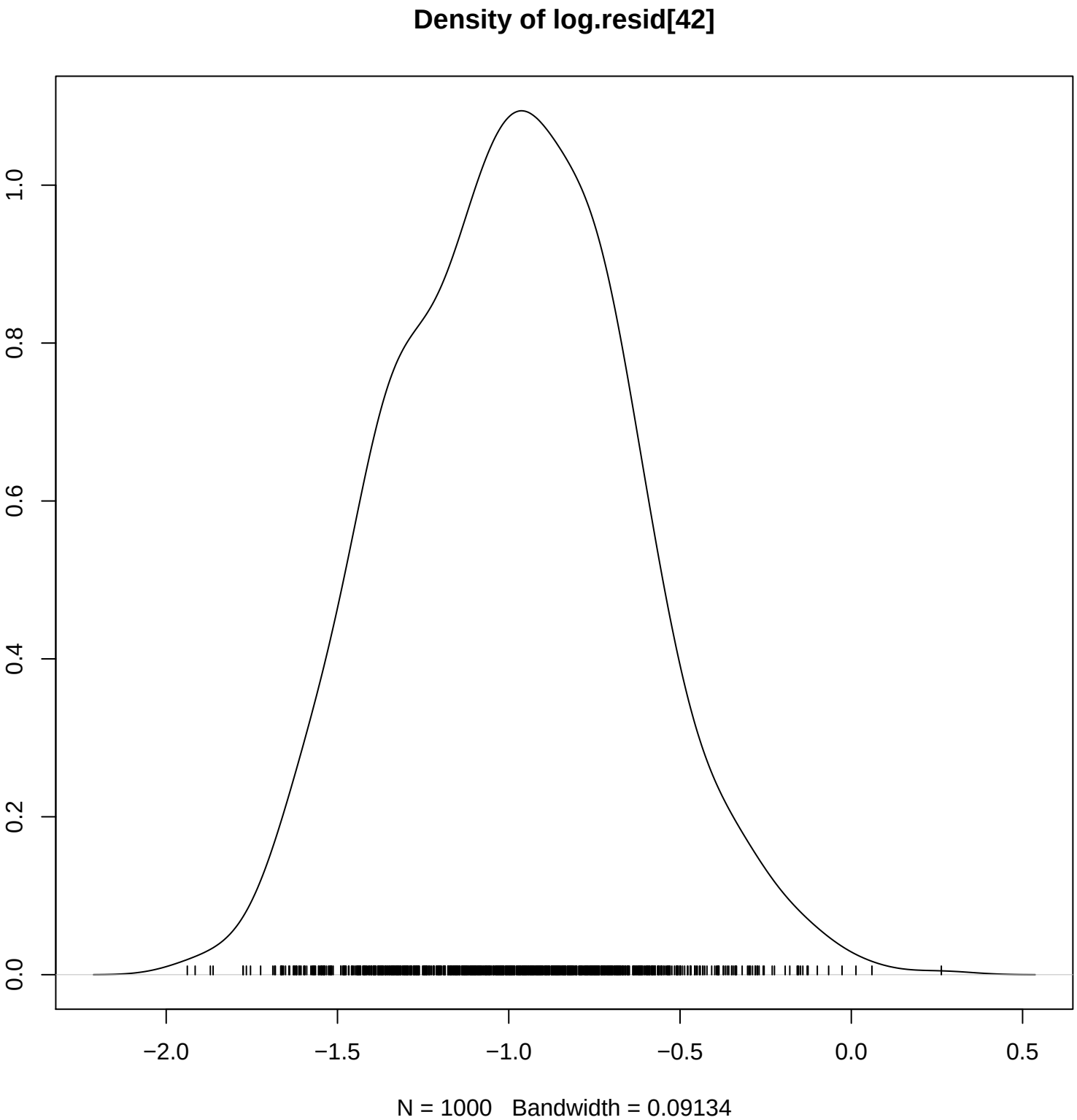

Density of log.resid[37]
0.0
0.5
1.0
1.5
2.0
2.5
1.2
1.4
1.6
1.8
2.0
2.2
N = 1000 Bandwidth = 0.03648

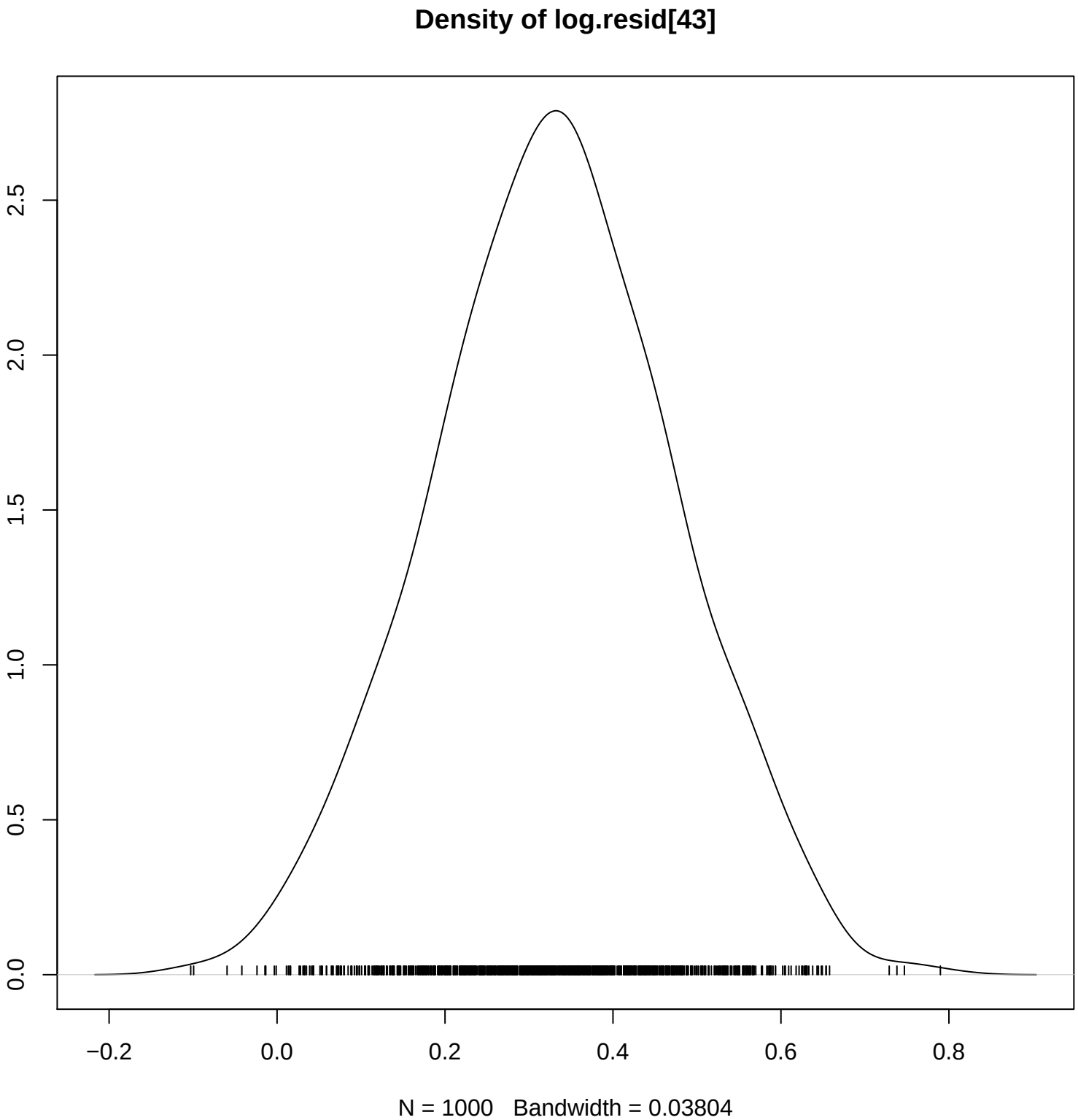

Density of log.resid[38]
0.0
0.5
1.0
1.5
2.0
2.5
−0.8
−0.6
−0.4
−0.2
0.0
0.2
N = 1000 Bandwidth = 0.03814

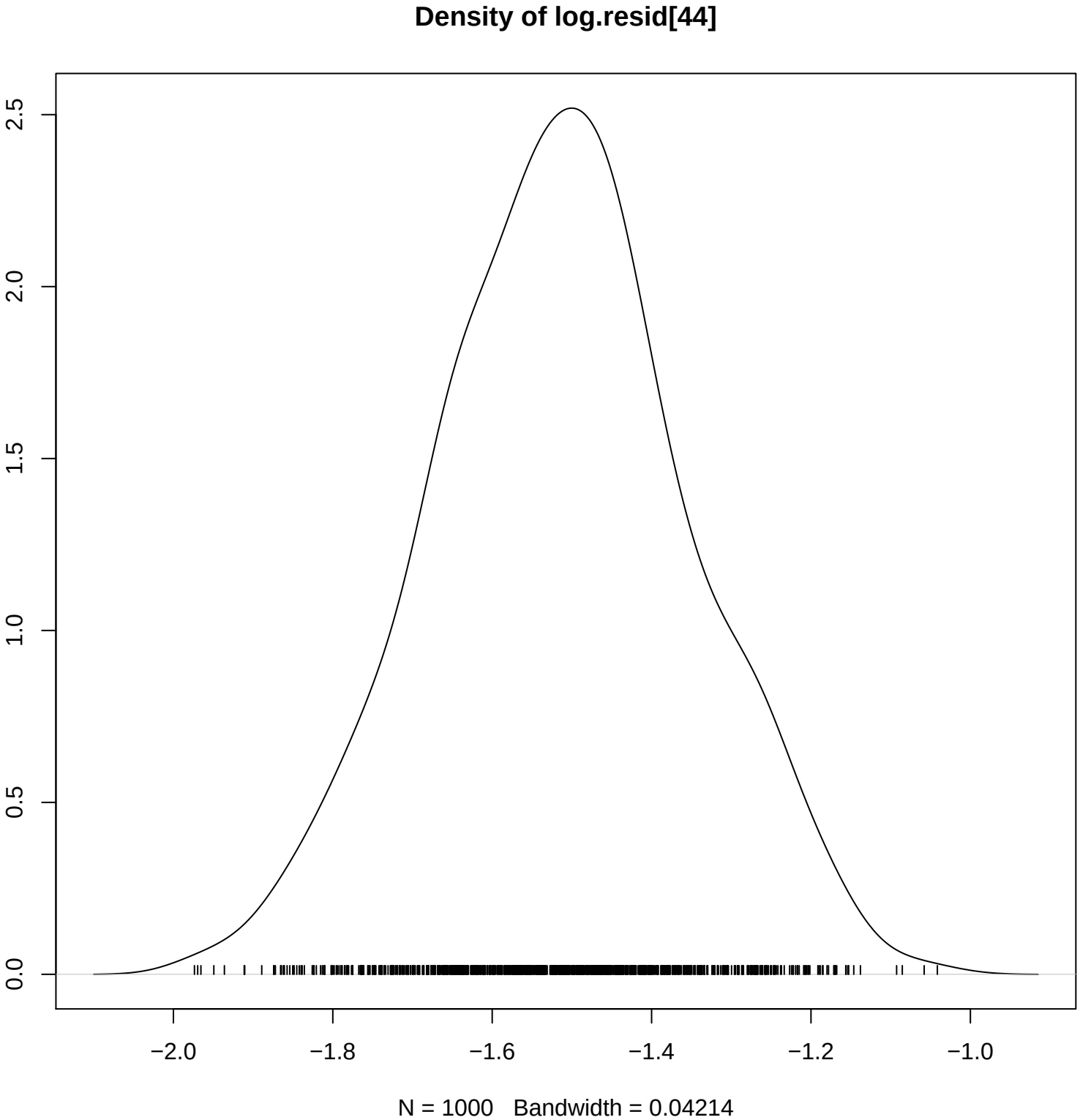

Density of log.resid[39]
2.5
2.0
1.5
1.0
0.5
0.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.04209

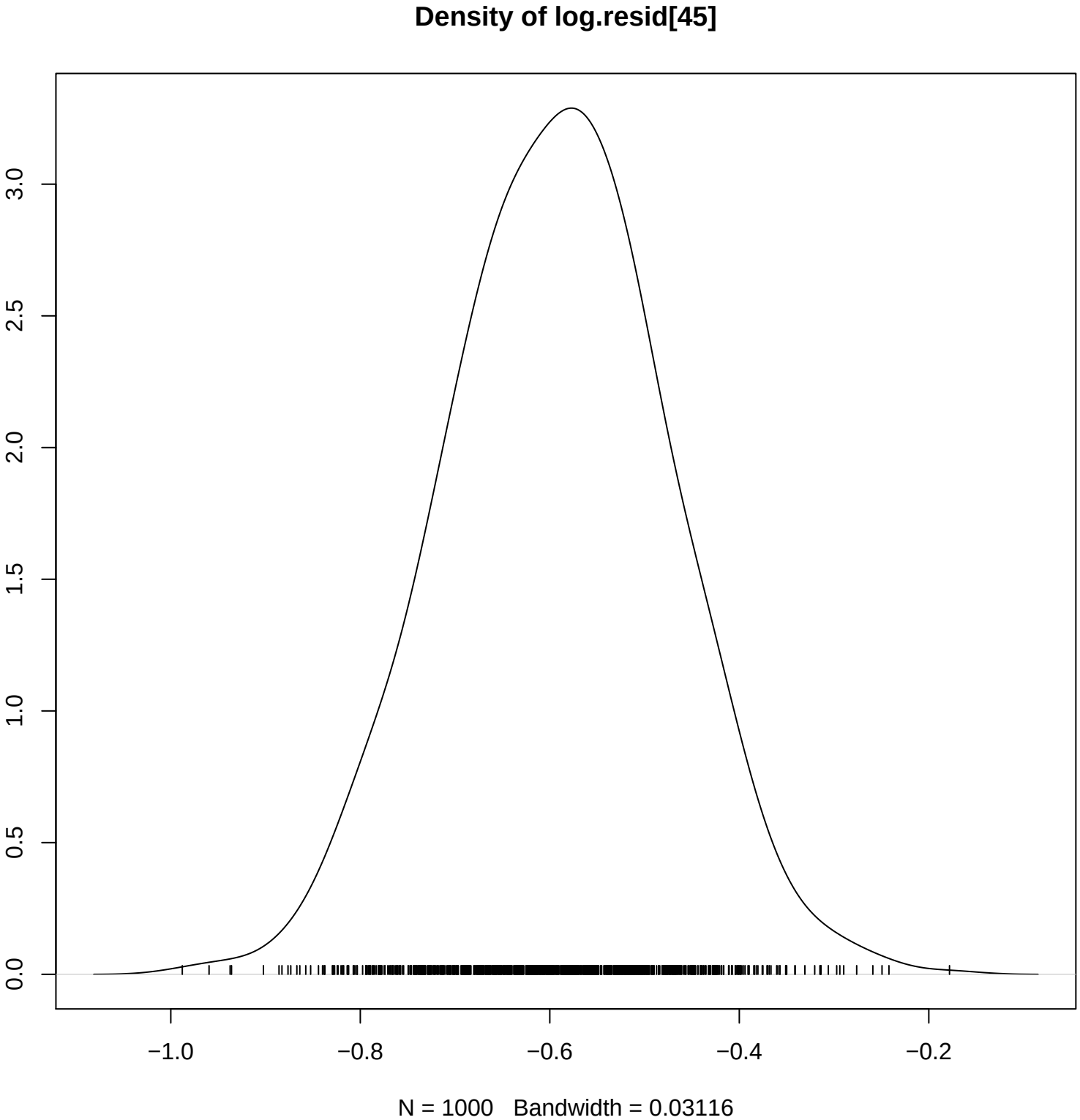

Density of log.resid[40]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−1.4
−1.2
−1.0
−0.8
−0.6
N = 1000 Bandwidth = 0.03516

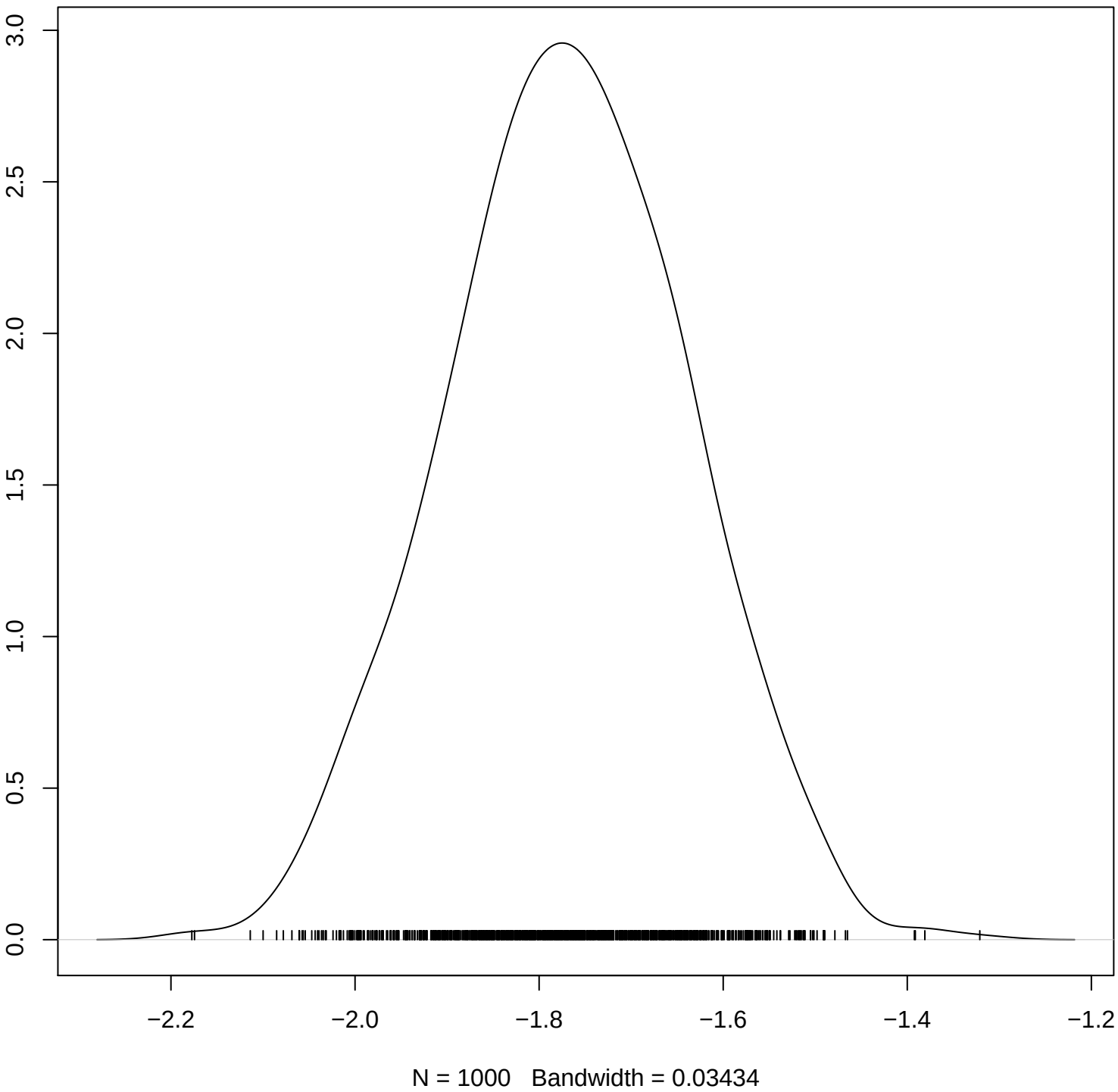

Density of log.resid[41]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.4
−0.2
0.0
0.2
0.4
0.6
N = 1000 Bandwidth = 0.03251

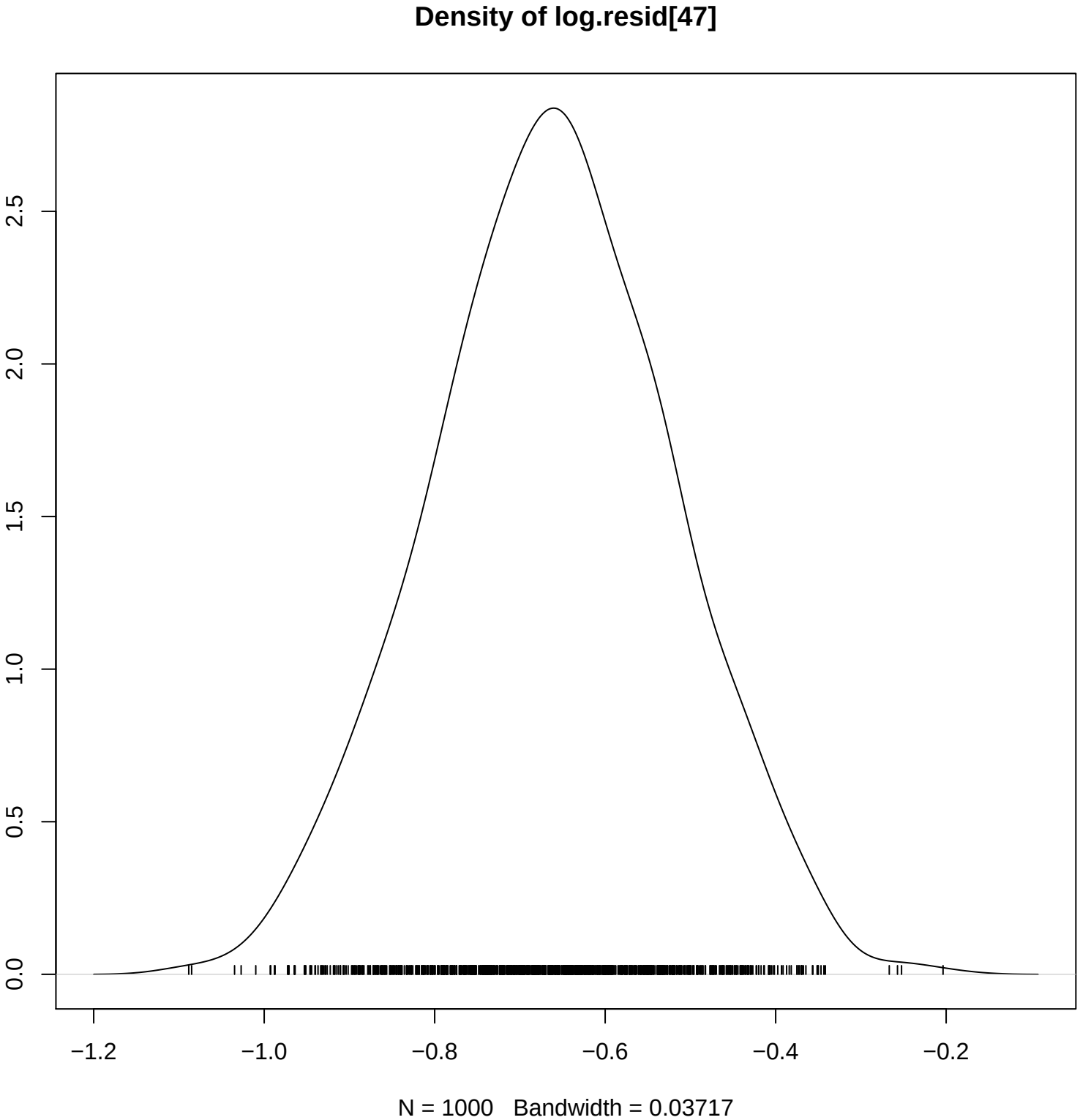

Density of log.resid[42]
1.0
0.8
0.6
0.4
0.2
0.0
−2.0
−1.5
−1.0
−0.5
0.0
0.5
N = 1000 Bandwidth = 0.09134

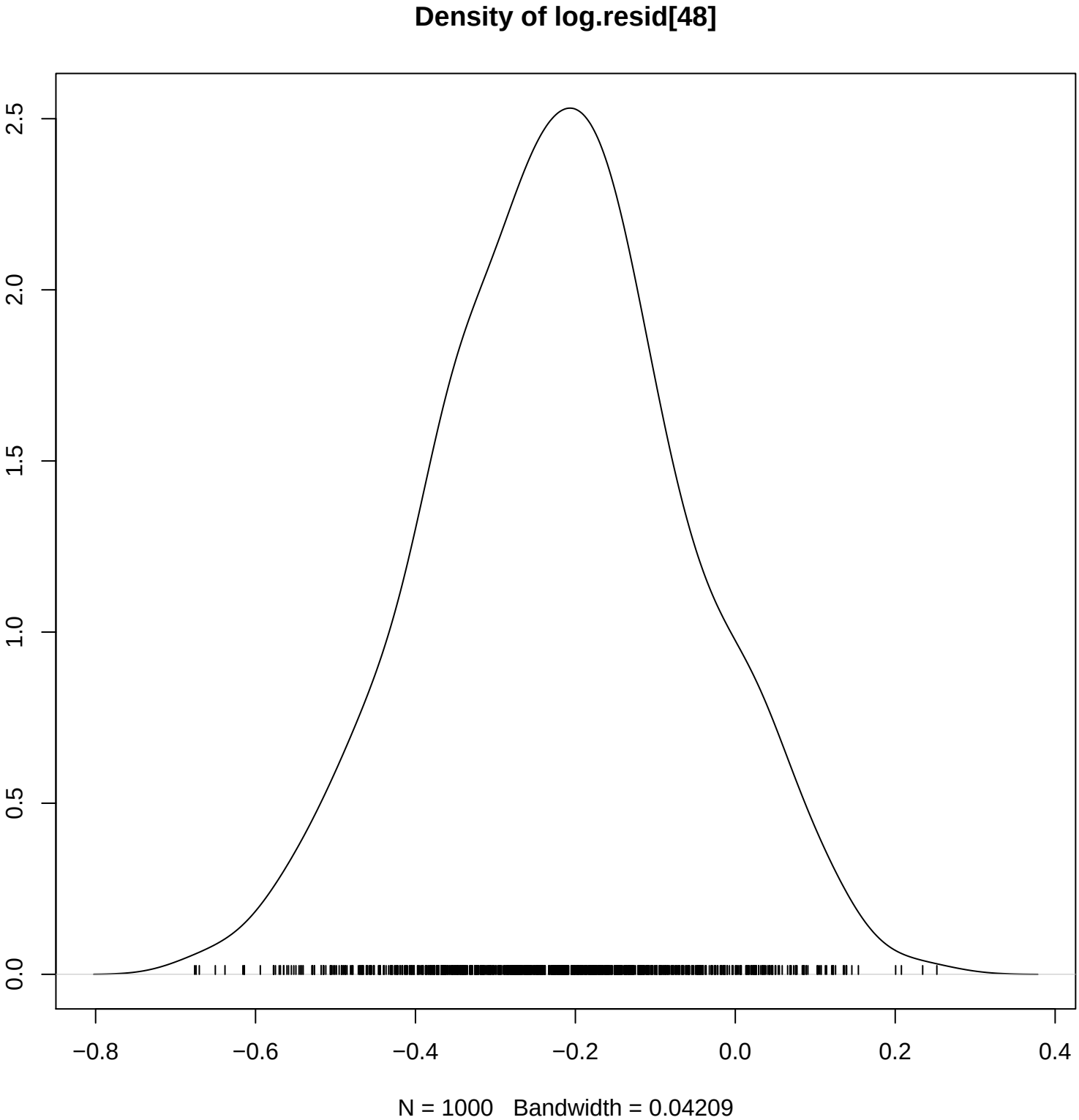

Density of log.resid[43]
0.0
0.5
1.0
1.5
2.0
2.5
−0.2
0.0
0.2
0.4
0.6
0.8
N = 1000 Bandwidth = 0.03804

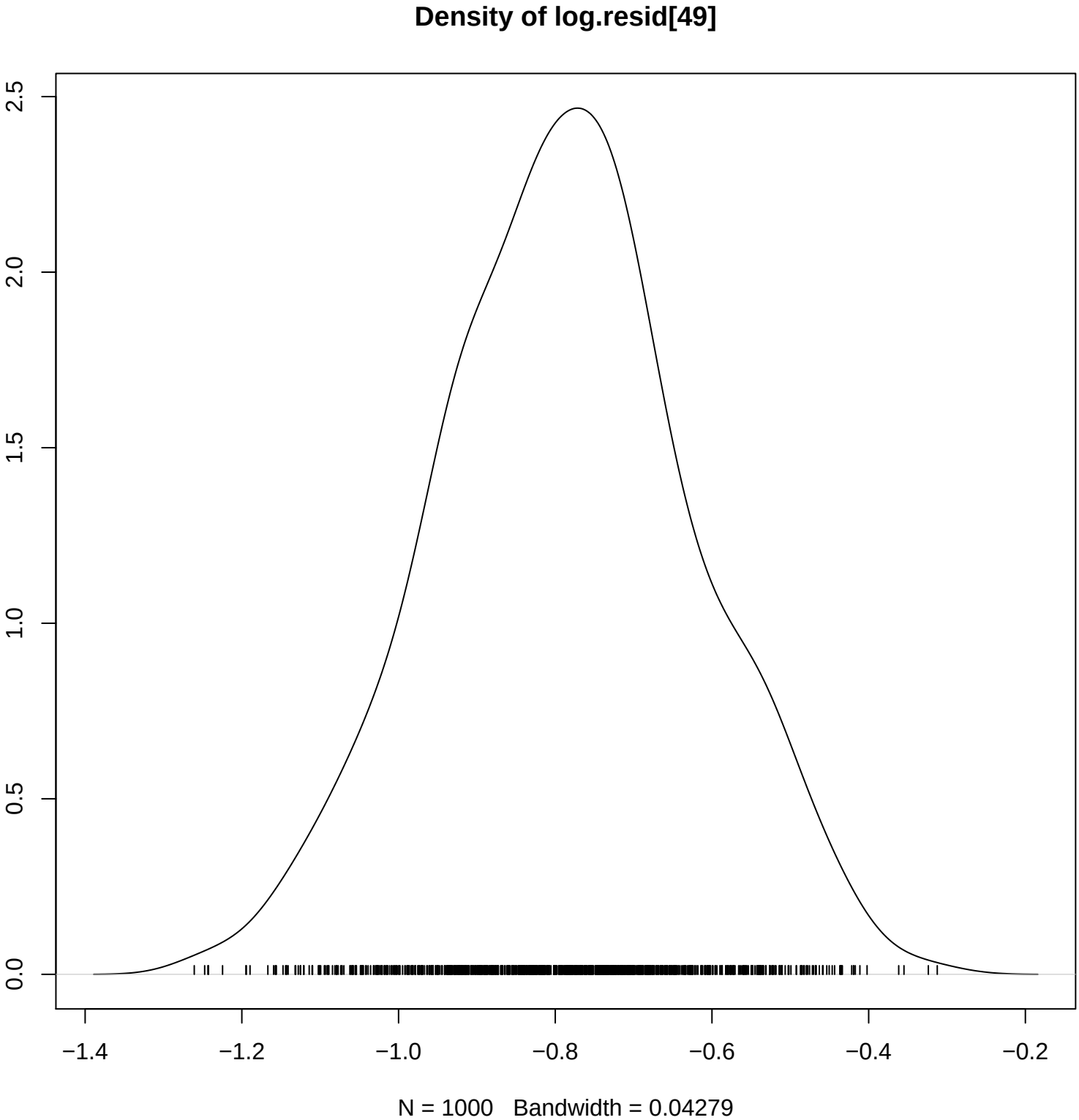

Density of log.resid[44]
2.5
2.0
1.5
1.0
0.5
0.0
−2.0
−1.8
−1.6
−1.4
−1.2
−1.0
N = 1000 Bandwidth = 0.04214

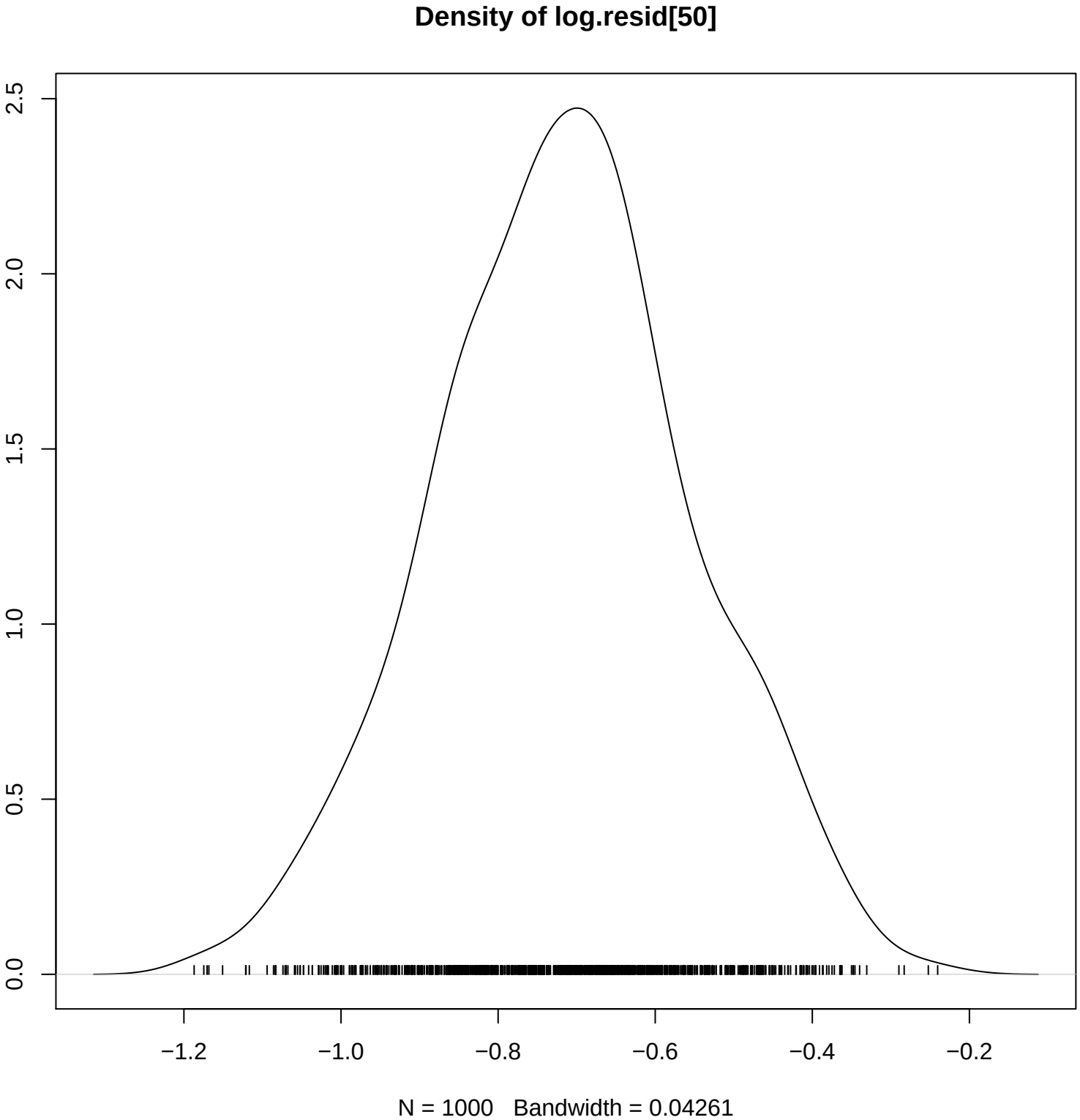

Density of log.resid[45]
0.0
0.5
1.0
1.5
2.0
2.5
3.0
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.03116

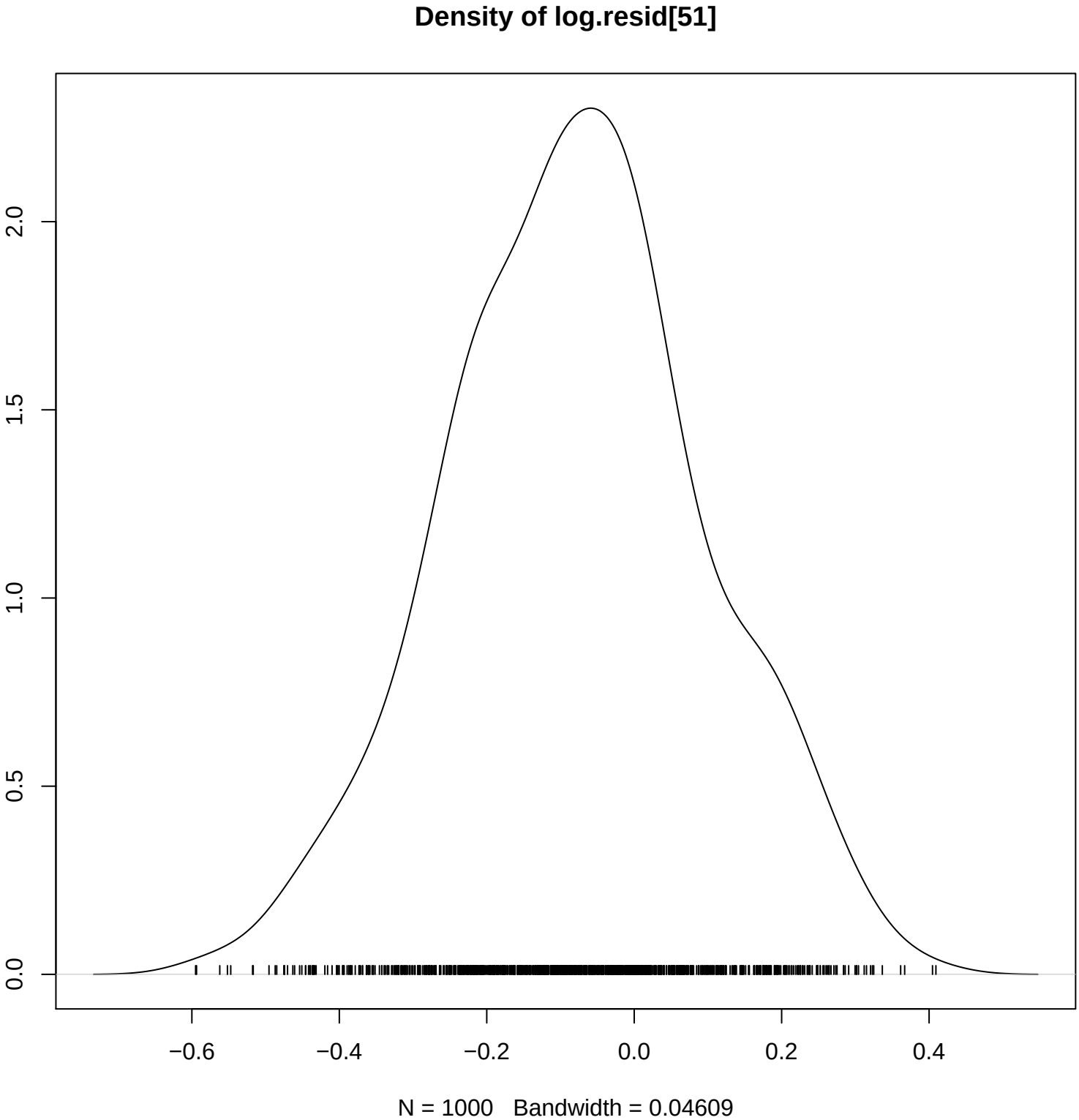

Density of log.resid[46]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−2.2
−2.0
−1.8
−1.6
−1.4
−1.2
N = 1000 Bandwidth = 0.03434

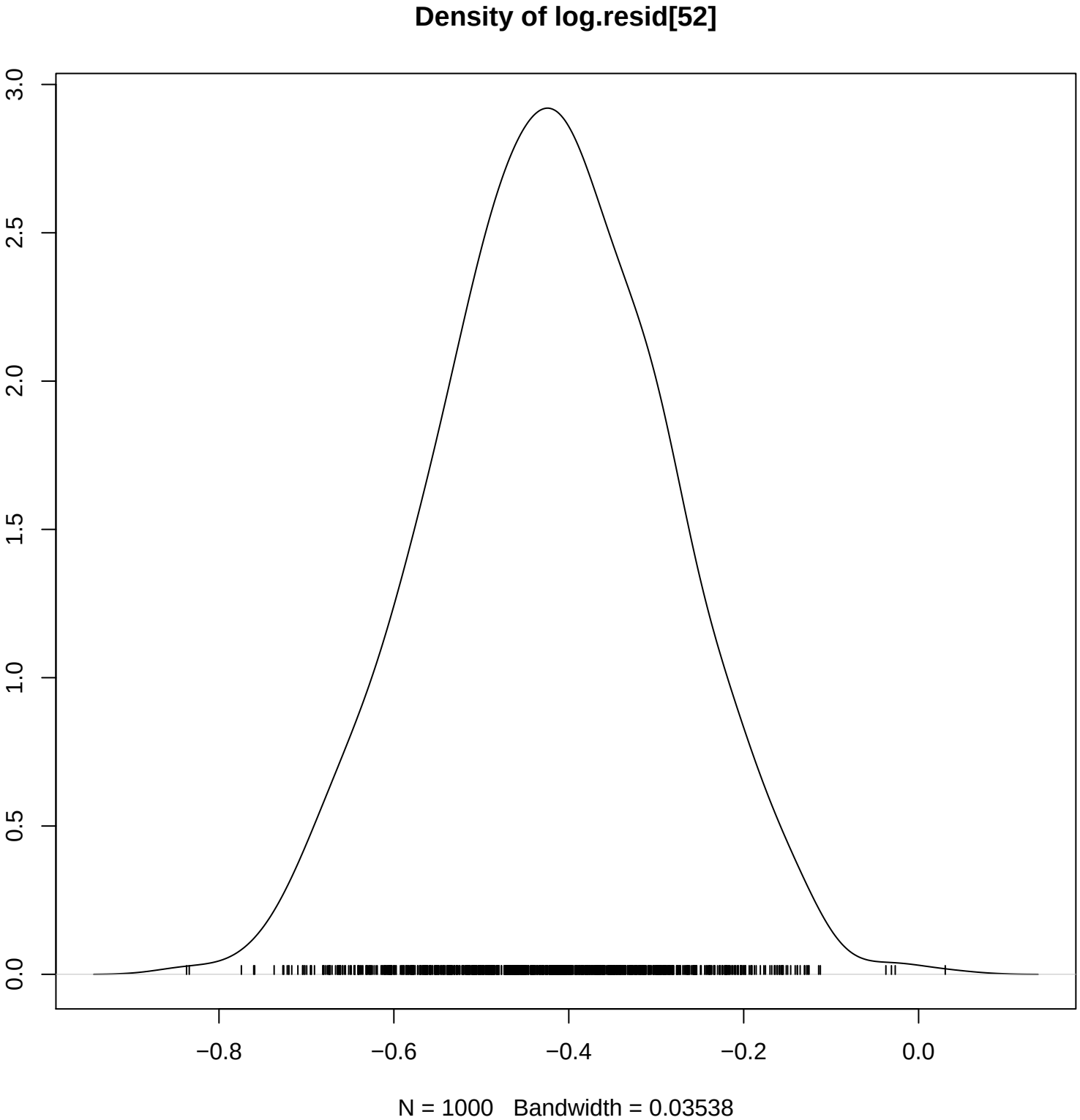

Density of log.resid[47]
0.0
0.5
1.0
1.5
2.0
2.5
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.03717

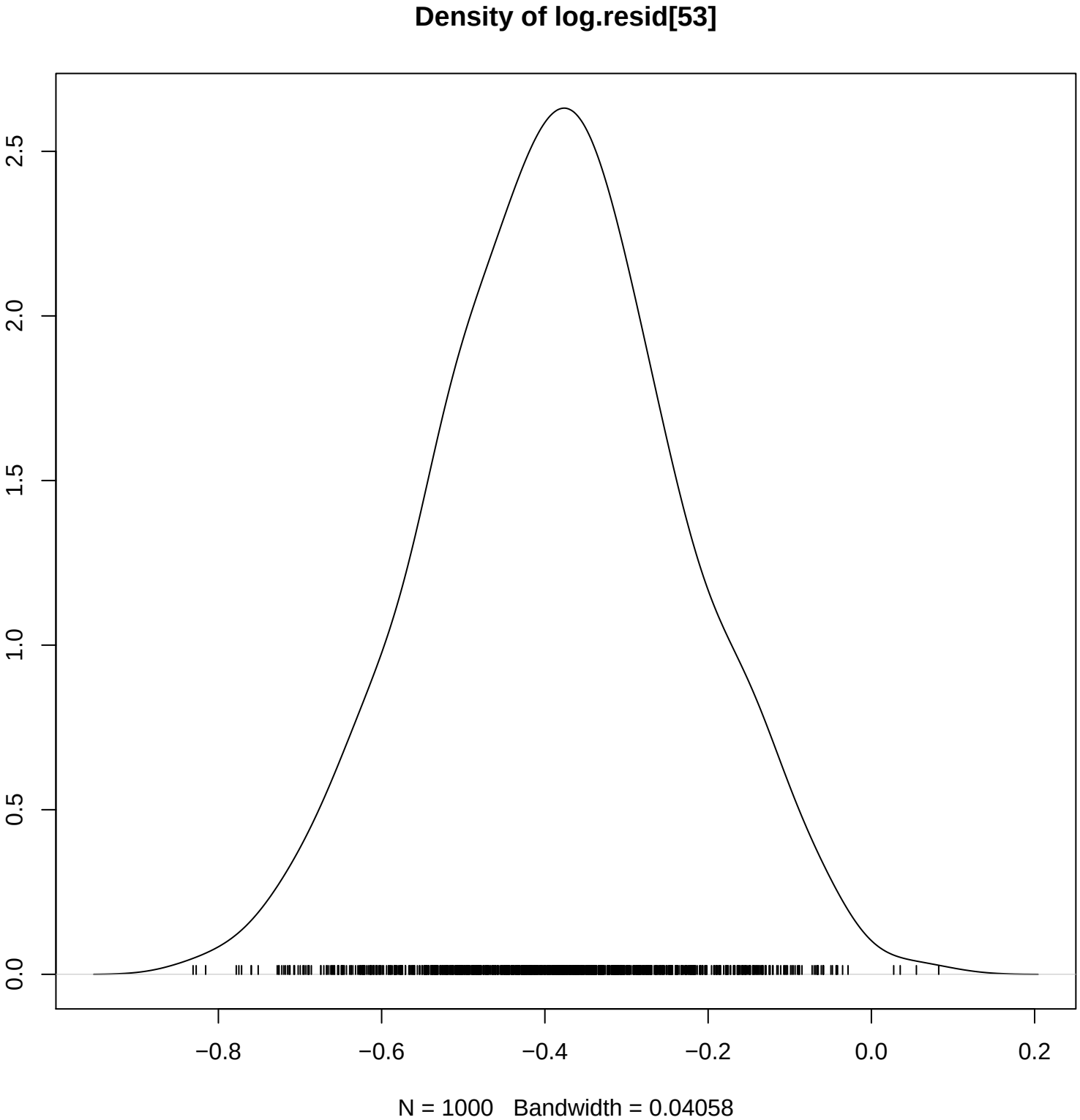

Density of log.resid[48]
2.5
2.0
1.5
1.0
0.5
0.0
−0.8
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.04209

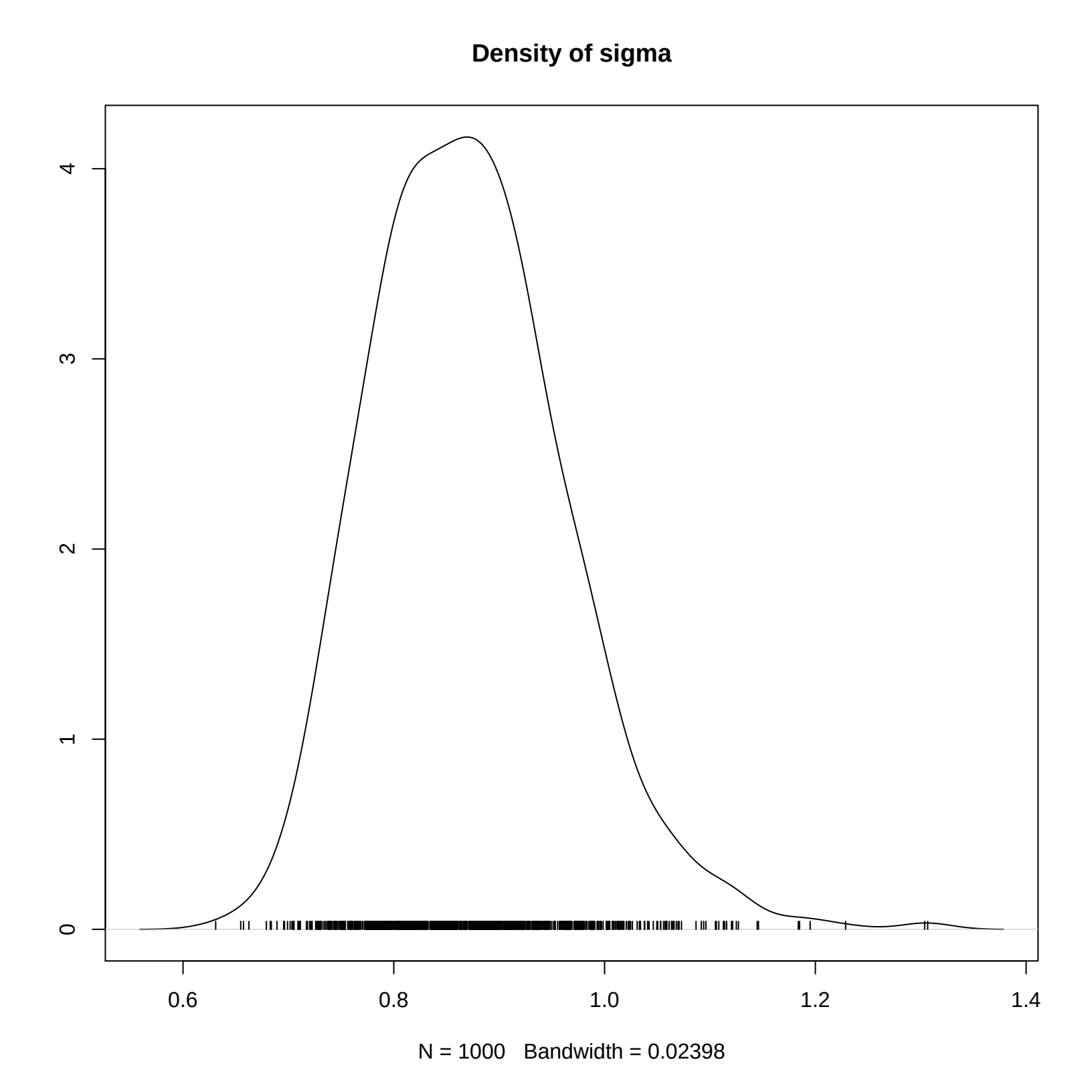

Density of log.resid[49]
2.5
2.0
1.5
1.0
0.5
0.0
−1.4
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.04279


Density of log.resid[50]
2.5
2.0
1.5
1.0
0.5
0.0
−1.2
−1.0
−0.8
−0.6
−0.4
−0.2
N = 1000 Bandwidth = 0.04261


Density of log.resid[51]
0.0
0.5
1.0
1.5
2.0
−0.6
−0.4
−0.2
0.0
0.2
0.4
N = 1000 Bandwidth = 0.04609


Density of log.resid[52]
3.0
2.5
2.0
1.5
1.0
0.5
0.0
−0.8
−0.6
−0.4
−0.2
0.0
N = 1000 Bandwidth = 0.03538


Density of log.resid[53]
0.0
0.5
1.0
1.5
2.0
2.5
−0.8
−0.6
−0.4
−0.2
0.0
0.2
N = 1000 Bandwidth = 0.04058


Density of sigma
0
1
2
3
4
0.6
0.8
1.0
1.2
1.4
N = 1000 Bandwidth = 0.02398