

```

• html"""
• <style>
•     main {
•         margin: 0 auto;
•         max-width: 2000px;
•         padding-left: max(160px, 10%);
•         padding-right: max(160px, 10%);
•     }
• </style>
• """

```

```

• begin
•     using StanSample ✓
•     using DataFrames ✓
•     import StanSample: BS
• end

```

```

"/Users/rob/.julia/dev/Stan/Example_Notebooks/E
• pwd()

```

## Setup BridgeStan if necessary.

If `bridgestan` is installed in the same directory as `cmdstan`, `StanSample` includes setup. See `INSTALLING_CMDSTAN.md` in `StanSample.jl`

## Run the Stan Language program

```

• bernoulli = "
• data {
•   int<lower=1> N;
•   int<lower=0,upper=1> y[N];
• }
• parameters {
•   real<lower=0,upper=1> theta;
• }
• model {
•   theta ~ beta(1,1);
•   y ~ bernoulli(theta);
• }
• ";

```

```
data =
```

```
► Dict{"N" ⇒ 10, "y" ⇒ [0, 1, 0, 1, 0, 0, 0, 0]
```

```
• data = Dict{"N" => 10, "y" => [0, 1, 0, 1, 0, 0, 0, 0, 1]}
```

```

• begin
•   sm = SampleModel("bernoulli",
•   bernoulli)
•   rc = stan_sample(sm; data,
•   save_warmup=true)
• end;

```

ⓘ /var/folders/l7/pr04h0650q5dvqtnvs8s2c00000gn/T/jl\_Mx0KN7/bernoulli.stan updated.

## Create the BridgeStan model library

```
► Dict(:suffix ⇒ ["1", "2", "3", "4"], :chain =
```

```
• available_chains(sm)
```

```

• begin
•   chain_id = 2
•   smb = BS.StanModel(stan_file =
•   sm.output_base * ".stan", data =
•   sm.output_base *
•   "_data_$(chain_id).json")
• end;

```

**Model name:**

```
"bernoulli_model"
```

```
• BS.name(smb)
```

**Number of model parameters:**

```
1
```

```
• BS.param_num(smb)
```

**Compute log\_density and gradient at a random observation**

```
► (log_density = -6.19127, gradient = [-0.60880
```

```
• let  
•     x = rand(BS.param_unc_num(smb))  
•     q = @. log(x / (1 - x)); #  
•     unconstrained scale  
•     ld, grad =  
•     BS.log_density_gradient(smb, q,  
•     jacobian = false)  
•     (log_density=ld, gradient=grad)  
end
```

**Or a range of densities**

	x	q	log_density	gradient
<b>1</b>	0.1	-2.19722	-7.64528	► [2.0]
<b>2</b>	0.108081	-2.1105	-7.47529	► [1.91919]
<b>3</b>	0.116162	-2.02929	-7.32269	► [1.83838]
<b>4</b>	0.124242	-1.95285	-7.18522	► [1.75758]
<b>5</b>	0.132323	-1.88057	-7.06108	► [1.67677]
<b>6</b>	0.140404	-1.81194	-6.94874	► [1.59596]
<b>7</b>	0.148485	-1.74653	-6.84698	► [1.51515]
<b>8</b>	0.156566	-1.68401	-6.75475	► [1.43434]
<b>9</b>	0.164646	-1.62405	-6.67117	► [1.35354]
<b>10</b>	0.172727	-1.56642	-6.59547	► [1.27273]
⋮ more				
<b>100</b>	0.9	2.19722	-16.4342	► [-6.0]

```

• if typeof(smb) == BS.StanModel
•     x = rand(BS.param_unc_num(smb))
•     q = @. log(x / (1 - x)) #
•     unconstrained scale
•
•     function sim(smb::BS.StanModel,
• x=LinRange(0.1, 0.9, 100))
•         q = zeros(length(x))
•         ld = zeros(length(x))
•         g = Vector{Vector{Float64}}(undef,
• length(x))
•         for (i, p) in enumerate(x)
•             q[i] = @. log(p / (1 - p)) #
•             unconstrained scale
•             ld[i], g[i] =
• BS.log_density_gradient(smb, q[i:i],
• jacobian = 0)
•         end
•         return DataFrame(x=x, q=q,
• log_density=ld, gradient=g)
•     end

sim(smb)
end

```

Check the BridgeStan model library has been created in the tmpdir

```

▶ ["bernoulli", "bernoulli.hpp", "bernoulli.sta
• readdir(sm.tmpdir)

```