Date: Friday, April 19, 2019

```
julia> include("/Users/rob/.julia/dev/DynamicHMCModels/scripts/ProbabilityModels/LR.jl")
     Defined model: LogisticRegressionModel.
     Unknowns: \mu1, \beta1, \gamma, \mu0, \sigma0, \beta0, \chi, \sigma1.
408
ProbabilityModels result:
MCMC, adapting \epsilon (75 steps) 5.8e-5 s/step ...done
MCMC, adapting \epsilon (25 steps)
7.6e-5 s/step ...done
MCMC, adapting \epsilon (50 steps) 7.8e-5 s/step ...done
MCMC, adapting \epsilon (100 steps)
7.7e-5 s/step ...done
MCMC, adapting \epsilon (200 steps)
6.6e-5 s/step ...done
MCMC, adapting \epsilon (400 steps) 7.5e-5 s/step ...done MCMC, adapting \epsilon (50 steps)
6.5e-5 s/step ...done
MCMC (40000 steps)
step 14149 (of 40000), 7.1e-5 s/step
step 28136 (of 40000), 7.1e-5 s/step
7.1e-5 s/step ...done
   4.731292 seconds (7.11 M allocations: 1.211 GiB, 4.20% gc time)
2-element Array{ChainDataFrame, 1}
```

## **Summary Statistics**

Row	parameters Symbol	mean Float64	std Float64	naive_se Float64	mcse Float64	ess Any
1 2 3 4	β0 β1[1] β1[2] β1[3]	0.0826644 -1.76833 -1.63565 -0.24055	0.0968519 0.141579 0.141615 0.094769	0.00048426 0.000707896 0.000708074 0.000473845	0.00045347 0.000808584 0.000806777 0.000448895	40000.0 40000.0 40000.0 40000.0
5	B1[4]	0.725848	0.102635	0.000513176	0.000495735	40000.0

## Quantiles

Ro	w parameters Symbol	2.5% Float64	25.0% Float64	<b>50.0%</b> Float64	75.0% Float64	97.5% Float64
1	β0	-0.10688	0.0169645	0.0826647	0.148088	0.273581
2	β1[1]	-2.05425	-1.86242	-1.76547	-1.67131	-1.49745
3	β1[2]	-1.92046	-1.7298	-1.63365	-1.53845	-1.36583
4	β1[3]	-0.427481	-0.304221	-0.240032	-0.17679	-0.0566982
5	β1[4]	0.529989	0.655717	0.724278	0.793476	0.931554

# CmdStan result:

```
5.983267 seconds (4.02 M allocations: 169.474 MiB, 1.10% gc time)
2-element Array{ChainDataFrame,1}
```

# Summary Statistics

	Row	parameters Symbol	mean Float64	std Float64	naive_se Float64	mcse Float64	ess Any
	1 2 3 4	beta0 beta1.1 beta1.2 beta1.3	0.0830798 -1.76771 -1.63581 -0.24088	0.0966846 0.141411 0.140257 0.0957332	0.000483423 0.000707055 0.000701283 0.000478666	0.000465577 0.00080182 0.000777791 0.000445657	40000.0 40000.0 40000.0 40000.0
ı	5	beta1.4	0.727284	0.101893	0.000509467	0.00053683	40000.0

#### Quantiles

Row	parameters Symbol	2.5% Float64	25.0% Float64	<b>50.0</b> % Float64	75.0% Float64	97.5% Float64
1 2	beta0 beta1.1	-0.105526 -2.05568	0.0175036 -1.86109	0.0827149 -1.76368	0.148546 -1.67121	0.274493 -1.49952
3	beta1.2	-1.91881	-1.72872	-1.63269	-1.54033	-1.36793

Untitled.jl Date: Friday, April 19, 2019

4	beta1.3	-0.429346	-0.306006	-0.240644	-0.17605	-0.0546177
5	beta1.4	0.531337	0.657685	0.725898	0.795382	0.930155