MTH422A

Vijay Soren (211163)

2024-04-15

1

part(a)

```
#### assgn-5 que1
library(geoR)
library(rjags)
data("gambia")
gam <- gambia
Y <- gambia$pos
X <- as.matrix(gambia[,-3])</pre>
X <- scale(X)</pre>
data \leftarrow list(Y = Y, X = X, n = length(Y), p = dim(X)[2])
model_string <- textConnection("model{</pre>
# Likelihood
for(i in 1:n){
   Y[i] ~ dbern(q[i])
   logit(q[i]) <- inprod(X[i,],beta[])</pre>
#prior
for(j in 1:p){
     beta[j] ~ dnorm(0,0.01)
}")
model <- jags.model(model_string, data = data, n.chains = 2,quiet = TRUE)</pre>
update(model,1000,progress.bar = "none")
param <- c("beta")</pre>
samples <- coda.samples(model, variable.names = param,</pre>
                          n.iter = 5000,progress.bar = "none")
summary(samples)
plot(samples)
```

part(b)

```
###que 1 part b
a < -0.1
b < -0.1
L <- 65
ar <- as.data.frame(gambia$x)</pre>
cont <- table(ar)</pre>
s \leftarrow rep(1:65, times = c(cont))
data \leftarrow list(Y = Y, X = X, s = s, n = length(Y), p = dim(X)[2], L = L, a = a, b = b)
model_string <- textConnection("model{</pre>
# Likelihood
for(i in 1:n){
   Y[i] ~ dbern(q[i])
   logit(q[i]) <- inprod(X[i,],beta[]) + alpha[s[i]]</pre>
#prior
for(j in 1:p){
     beta[j] ~ dnorm(0,0.01)
for(j in 1 : L){
    alpha[j] ~ dnorm(0,tau)
sigma <- 1/sqrt(tau)</pre>
tau ~ dgamma(a,b)
}")
model <- jags.model(model_string, data = data, n.chains = 2,quiet = TRUE)</pre>
update(model,1000,progress.bar = "none")
param <- c("beta")</pre>
samples <- coda.samples(model, variable.names = param,</pre>
                          n.iter = 5000,progress.bar = "none")
summary(samples)
plot(samples)
plot(gambia$x, gambia$y)
library(MASS)
library(rjags)
# Define the JAGS model
model_string <-textConnection( "</pre>
model {
# Likelihood
```

```
for(i in 1:N) {
    Y[i] ~ dnorm(mu[z[i]], tau[z[i]])
    z[i] ~ dcat(p)
    #priors
    for (k in 1:K) {
    mu[k] ~ dnorm(0, 0.0001)
    tau[k] ~ dgamma(0.01, 0.01)
    # Mixing proportions with uniform Dirichlet prior
    p[1:K] ~ ddirch(alpha[1:K])
}")
# Prepare the data
Y <- galaxies
N <- length(Y)
K <- 3
alpha <- rep(1, K)
# Run the model
data <- list(Y = Y, N = N, K = K, alpha = alpha)</pre>
model <- jags.model(model_string, data = data,</pre>
                     n.chains = 2)
update(model, n.iter = 1000)
samples <- coda.samples(model, variable.names = c("mu","tau","p"),</pre>
                         n.iter = 5000, thin = 5)
summary(samples)
# Extract posterior samples
posterior_samples <- as.matrix(samples)</pre>
mu <- as.matrix(posterior_samples[,1:3])</pre>
tau <- as.matrix(posterior_samples[,7:9])</pre>
p <- as.matrix(posterior_samples[,4:6])</pre>
S <- 5000
```

```
val <- runif(n = S*351, min = 5000,max = 40000)
y <- matrix(val,nrow = S,ncol = 351)

den <- matrix(0,nrow = S,ncol = 351)

for (i in 1:S) {
    for (j in 1:351) {
        den[i,j] <- p[i,1] *dnorm(y[i,j],mean = mu[i,1],sd = 1/tau[i,1]^2) +
            p[i,2] *dnorm(y[i,j],mean = mu[i,2],sd = 1/tau[i,2]^2) +
            p[i,3] *dnorm(y[i,j],mean = mu[i,3],sd = 1/tau[i,3]^2)
}
}</pre>
```