

Assignment - 5

①

a) Logistic Regression

$$\text{Logit}[\text{Prob}[Y_i = 1]] = \sum_{j=1}^p x_{ij} \beta_j$$

prior for $\beta_j \sim N(0, 10)$

Yes, MCMC sampler has converged

b)

$$\text{Logit}[\text{Prob}[Y_i = 1]] = \sum_{j=1}^p x_{ij} \beta_j + \alpha_{s_i}$$

α_{s_i} iid Normal $(0, \tau^2)$

priors

$\beta_j \sim N(0, 10)$

$\tau^2 \sim \text{Inv-gamma}(0.01, 0.01)$

②

$$Y_i \sim p_1 \text{Nor}(\mu_{u_1}, \sigma_1^2) + p_2 N(\mu_{u_2}, \sigma_2^2) + p_3 N(\mu_{u_3}, \sigma_1^2)$$

priors for $\mu_{u_i} \sim \text{normal}(0, 1000)$

$\sigma_i^2 \sim \text{Inv-gamma}(0.01, 0.01)$

$p_i \sim \text{Dirichlet}$

③④ for DIC, and WAIC

I have used inbuilt function

④ Yes, it is fit well. using
posterior predictive checks
test statistic

$\text{var}(Y)$
 $\text{mean}(Y)$

⑤ I have used rjags for this
problem.

I found DIC, WAIC value for
Compare

and I found $L = 4$ is best.