

Math and Stan code

Sanjeena Dang <sdang@binghamton.edu>

Wed 8/8/2018 10:18 AM

To: Anjali Silva <anjali@uoguelph.ca>;

 2 attachments (608 KB)

Math_for_Factor.pdf; MPLN2.stan;

Hey Anjali,

Here is the attached math for the factor analyzers for the completely unconstrained model. The Stan file for FA is also attached (I have not done parameter recovery to verify that there are no issues - this is just a draft to show you what the hierarchical structure should be to generate the data). Note that in the file, I am extracting both posterior samples of U and posterior samples for theta. Note that since you know what the expected value for U should be, you do not need to extract that. But it would be good to compare what you are getting (i.e. expected value from your samples) vs. what the true expected value is for one small run so you can verify that the code is running fine.

Best wishes,
Sanjeena

Sanjeena Dang, Ph.D.
Assistant Professor,
Department of Mathematical Sciences,
Binghamton University (SUNY),
4400 Vestal Parkway E.,
Binghamton NY, 13902.
Phone: +1-607-777-4275
web: www.sanjeena.com