# Problem Set 5.1

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```
library(tidyverse)
## -- Attaching packages ------ tidyverse 1.3.1 --
## v ggplot2 3.3.5 v purrr 0.3.4

## v tibble 3.1.6 v dplyr 1.0.7

## v tidyr 1.2.0 v stringr 1.4.0

## v readr 2.1.2 v forcats 0.5.1
## -- Conflicts -----
                                      ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()
                     masks stats::lag()
library(janitor)
## Attaching package: 'janitor'
## The following objects are masked from 'package:stats':
##
       chisq.test, fisher.test
library(rstan)
## Loading required package: StanHeaders
## rstan (Version 2.21.3, GitRev: 2e1f913d3ca3)
## For execution on a local, multicore CPU with excess RAM we recommend calling
## options(mc.cores = parallel::detectCores()).
## To avoid recompilation of unchanged Stan programs, we recommend calling
## rstan_options(auto_write = TRUE)
## Do not specify '-march=native' in 'LOCAL_CPPFLAGS' or a Makevars file
##
## Attaching package: 'rstan'
```

```
## The following object is masked from 'package:tidyr':
##
## extract

library(bayesplot)

## This is bayesplot version 1.8.1

## - Online documentation and vignettes at mc-stan.org/bayesplot

## - bayesplot theme set to bayesplot::theme_default()

## * Does _not_ affect other ggplot2 plots

## * See ?bayesplot_theme_set for details on theme setting

library(bayesrules)
```

## Exercise 6.5

Part A

```
# Step 1: Define a grid of 6 pi values
grid_data <- data.frame(pi_grid = seq(from = 0, to = 1, length = 5))</pre>
# Step 2: Evaluate the prior & likelihood at each pi
grid_data <- grid_data %>%
 mutate(prior = dbeta(pi_grid, 3, 8),
         likelihood = dbinom(2, 10, pi_grid))
# Step 3: Approximate the posterior
grid_data <- grid_data %>%
 mutate(unnormalized = likelihood * prior,
         posterior = unnormalized / sum(unnormalized))
# Confirm that the posterior approximation sums to 1
grid_data %>%
  summarize(sum(unnormalized), sum(posterior))
     sum(unnormalized) sum(posterior)
## 1
             0.8765603
sum(grid_data['unnormalized'])
```

## [1] 0.8765603

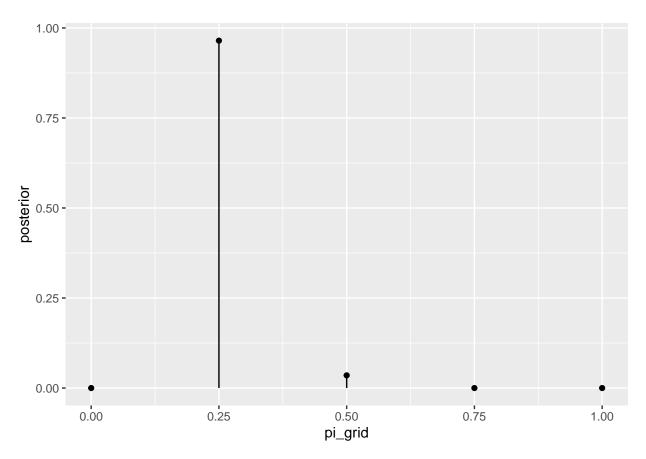
```
sum(grid_data['posterior'])
```

#### ## [1] 1

```
#Table
round(grid_data, 2)
```

```
pi_grid prior likelihood unnormalized posterior
## 1
       0.00 0.00
                        0.00
                                     0.00
                                               0.00
## 2
       0.25 3.00
                        0.28
                                     0.85
                                               0.96
## 3
       0.50 0.70
                        0.04
                                     0.03
                                               0.04
## 4
       0.75 0.01
                        0.00
                                     0.00
                                               0.00
                        0.00
                                     0.00
                                               0.00
## 5
       1.00 0.00
```

```
# Plot the grid approximated posterior
ggplot(grid_data, aes(x = pi_grid, y = posterior)) +
  geom_point() +
  geom_segment(aes(x = pi_grid, xend = pi_grid, y = 0, yend = posterior))
```



Part B

```
# Step 1: Define a grid of 6 pi values
grid_data <- data.frame(pi_grid = seq(from = 0, to = 1, length = 201))</pre>
```

```
# Step 2: Evaluate the prior & likelihood at each pi
grid_data <- grid_data %>%
  mutate(prior = dbeta(pi_grid, 3, 8),
         likelihood = dbinom(2, 10, pi_grid))
# Step 3: Approximate the posterior
grid_data <- grid_data %>%
  mutate(unnormalized = likelihood * prior,
         posterior = unnormalized / sum(unnormalized))
# Confirm that the posterior approximation sums to 1
grid_data %>%
  summarize(sum(unnormalized), sum(posterior))
##
     sum(unnormalized) sum(posterior)
## 1
              41.79567
sum(grid_data['unnormalized'])
## [1] 41.79567
sum(grid_data['posterior'])
## [1] 1
#Table
round(grid_data, 2)
##
       pi_grid prior likelihood unnormalized posterior
## 1
          0.00 0.00
                           0.00
                                         0.00
                                                   0.00
## 2
          0.00 0.01
                           0.00
                                         0.00
                                                   0.00
## 3
          0.01 0.03
                           0.00
                                         0.00
                                                   0.00
## 4
          0.01 0.07
                           0.01
                                         0.00
                                                   0.00
          0.02 0.13
## 5
                           0.02
                                        0.00
                                                   0.00
## 6
          0.03 0.19
                           0.02
                                        0.00
                                                   0.00
## 7
          0.03 0.26
                           0.03
                                         0.01
                                                   0.00
## 8
          0.04 0.34
                                         0.01
                           0.04
                                                   0.00
## 9
          0.04 0.43
                           0.05
                                         0.02
                                                   0.00
## 10
          0.04 0.53
                           0.06
                                         0.03
                                                   0.00
          0.05 0.63
## 11
                           0.07
                                         0.05
                                                   0.00
          0.06 0.73
## 12
                           0.09
                                         0.06
                                                   0.00
## 13
          0.06 0.84
                                                   0.00
                           0.10
                                         0.08
## 14
          0.06 0.95
                           0.11
                                         0.11
                                                   0.00
## 15
          0.07 1.06
                           0.12
                                         0.13
                                                   0.00
## 16
          0.07 1.17
                                         0.16
                                                   0.00
                           0.14
## 17
          0.08 1.29
                           0.15
                                        0.19
                                                   0.00
## 18
          0.09 1.40
                                        0.22
                                                   0.01
                           0.16
## 19
          0.09 1.51
                           0.17
                                        0.26
                                                   0.01
## 20
                                                   0.01
          0.10 1.62
                           0.18
                                        0.30
## 21
          0.10 1.72
                           0.19
                                        0.33
                                                   0.01
## 22
          0.10 1.83
                           0.20
                                        0.37
                                                   0.01
```

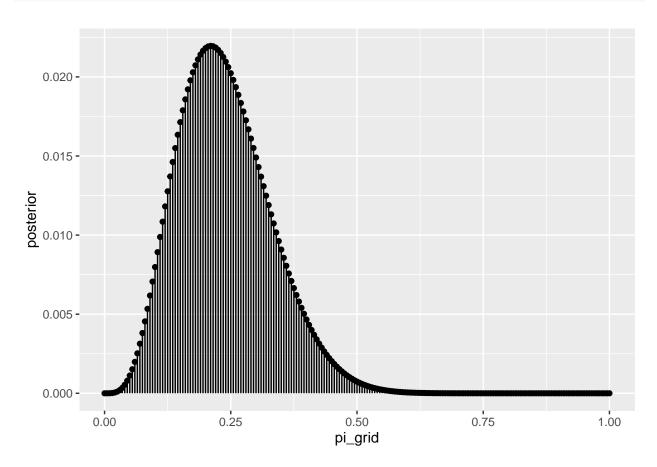
##	23	0.11	1.93	0.21	0.41	0.01
##	24	0.12	2.02	0.22	0.45	0.01
##	25	0.12	2.12	0.23	0.49	0.01
##	26	0.12	2.21	0.24	0.53	0.01
	27	0.13				
			2.30	0.25	0.57	0.01
##	28	0.14	2.38	0.26	0.61	0.01
##	29	0.14	2.45	0.26	0.65	0.02
##	30	0.14	2.53	0.27	0.68	0.02
##	31	0.15	2.60	0.28	0.72	0.02
##	32	0.16	2.66	0.28	0.75	0.02
##	33	0.16	2.72	0.29	0.78	0.02
	34	0.16	2.77	0.29	0.80	0.02
	35	0.17	2.82	0.29	0.83	0.02
	36	0.18	2.87	0.30	0.85	0.02
	37	0.18	2.91	0.30	0.87	0.02
##	38	0.18	2.94	0.30	0.88	0.02
##	39	0.19	2.97	0.30	0.89	0.02
##	40	0.20	3.00	0.30	0.90	0.02
##	41	0.20	3.02	0.30	0.91	0.02
##		0.21	3.04	0.30	0.92	0.02
##		0.21	3.05	0.30	0.92	0.02
##		0.22	3.06	0.30	0.92	0.02
##		0.22	3.06	0.30	0.91	0.02
##	46	0.22	3.06	0.30	0.91	0.02
##	47	0.23	3.06	0.29	0.90	0.02
##	48	0.24	3.05	0.29	0.89	0.02
##	49	0.24	3.04	0.29	0.88	0.02
##	50	0.24	3.02	0.29	0.86	0.02
	51	0.25	3.00	0.28	0.85	0.02
	52					
		0.26	2.98	0.28	0.83	0.02
	53	0.26	2.96	0.27	0.81	0.02
	54	0.26	2.93	0.27	0.79	0.02
##	55	0.27	2.90	0.26	0.77	0.02
##	56	0.28	2.87	0.26	0.74	0.02
##	57	0.28	2.83	0.25	0.72	0.02
##	58	0.29	2.79	0.25	0.70	0.02
	59	0.29	2.75	0.24	0.67	0.02
	60	0.30	2.71	0.24	0.65	0.02
##		0.30	2.67	0.23		
	61				0.62	0.01
##	62	0.30	2.62	0.23	0.60	0.01
##	63	0.31	2.58	0.22	0.57	0.01
##	64	0.32	2.53	0.22	0.55	0.01
##	65	0.32	2.48	0.21	0.52	0.01
##	66	0.32	2.43	0.20	0.50	0.01
##	67	0.33	2.38	0.20	0.47	0.01
##	68	0.34	2.32	0.19	0.45	0.01
##	69	0.34	2.27	0.19	0.43	0.01
##	70	0.35	2.22			0.01
				0.18	0.40	
##	71	0.35	2.16	0.18	0.38	0.01
##	72	0.36	2.11	0.17	0.36	0.01
##	73	0.36	2.05	0.16	0.34	0.01
##	74	0.36	2.00	0.16	0.32	0.01
##	75	0.37	1.94	0.15	0.30	0.01
##	76	0.38	1.89	0.15	0.28	0.01
						-

##	77	0.38	1.83	0.14	0.26	0.01
##	78	0.38	1.78	0.14	0.24	0.01
##	79	0.39	1.72	0.13	0.23	0.01
##	80	0.40	1.67	0.13	0.21	0.01
##	81	0.40	1.61	0.12	0.19	0.00
##	82	0.41	1.56	0.12	0.18	0.00
##	83	0.41	1.51	0.11	0.17	0.00
##	84	0.42	1.45	0.11	0.15	0.00
##	85	0.42	1.40	0.10	0.14	0.00
##	86	0.42	1.35	0.10	0.13	0.00
##	87	0.43	1.30	0.09	0.12	0.00
##	88	0.44	1.25	0.09	0.11	0.00
##	89	0.44	1.20	0.08	0.10	0.00
##	90	0.44	1.16	0.08	0.09	0.00
##	91	0.45	1.11	0.08	0.08	0.00
##	92	0.46	1.06	0.07	0.08	0.00
##	93	0.46	1.02	0.07	0.07	0.00
##	94	0.47	0.98	0.07	0.06	0.00
##	95	0.47	0.93	0.06	0.06	0.00
##	96	0.48	0.89	0.06	0.05	0.00
##	97	0.48	0.85	0.06	0.05	0.00
##	98	0.48	0.81	0.05	0.03	0.00
##	99	0.49	0.78	0.05	0.04	0.00
##	100	0.49	0.78	0.05	0.04	0.00
##	101	0.50	0.74	0.03	0.03	0.00
##						
	102	0.50	0.67	0.04	0.03	0.00
##	103	0.51	0.64	0.04	0.02	0.00
##	104	0.52	0.60	0.04	0.02	0.00
##	105	0.52	0.57	0.03	0.02	0.00
##	106	0.52	0.54	0.03	0.02	0.00
##	107	0.53	0.51	0.03	0.02	0.00
##	108	0.54	0.48	0.03	0.01	0.00
##	109	0.54	0.46	0.03	0.01	0.00
##	110	0.54	0.43	0.02	0.01	0.00
##	111	0.55	0.41	0.02	0.01	0.00
##	112	0.56	0.38	0.02	0.01	0.00
##	113	0.56	0.36	0.02	0.01	0.00
##	114	0.57	0.34	0.02	0.01	0.00
##	115	0.57	0.32	0.02	0.01	0.00
##	116	0.58	0.30	0.02	0.00	0.00
##	117	0.58	0.28	0.01	0.00	0.00
##	118	0.58	0.26	0.01	0.00	0.00
##	119	0.59	0.24	0.01	0.00	0.00
##	120	0.60	0.23	0.01	0.00	0.00
##	121	0.60	0.21	0.01	0.00	0.00
##	122	0.60	0.20	0.01	0.00	0.00
##	123	0.61	0.18	0.01	0.00	0.00
##	124	0.62	0.17	0.01	0.00	0.00
##	125	0.62	0.16	0.01	0.00	0.00
##	126	0.62	0.15	0.01	0.00	0.00
##	127	0.63	0.14	0.01	0.00	0.00
##	128	0.64	0.13	0.01	0.00	0.00
##	129	0.64	0.12	0.01	0.00	0.00
##	130	0.64	0.11	0.00	0.00	0.00

##	131	0.65	0.10	0.00	0.00	0.00
##	132	0.66	0.09	0.00	0.00	0.00
##	133	0.66	0.08	0.00	0.00	0.00
##	134	0.66	0.08	0.00	0.00	0.00
##	135	0.67	0.07	0.00	0.00	0.00
##	136	0.68	0.06	0.00	0.00	0.00
##	137	0.68	0.06	0.00	0.00	0.00
##	138	0.69	0.05	0.00	0.00	0.00
##	139	0.69	0.05	0.00	0.00	0.00
##	140	0.70	0.04	0.00	0.00	0.00
##	141	0.70	0.04	0.00	0.00	0.00
##	142	0.70	0.03	0.00	0.00	0.00
##	143	0.71	0.03	0.00	0.00	0.00
##	144	0.72	0.03	0.00	0.00	0.00
##	145	0.72	0.03	0.00	0.00	0.00
##	146	0.72	0.02	0.00	0.00	0.00
##	147	0.73	0.02	0.00	0.00	0.00
##	148	0.74	0.02	0.00	0.00	0.00
##	149	0.74	0.02	0.00	0.00	0.00
##	150	0.74	0.01	0.00	0.00	0.00
##	151	0.75	0.01	0.00	0.00	0.00
##	152	0.76	0.01	0.00	0.00	0.00
##	153	0.76	0.01	0.00	0.00	0.00
##	154	0.76	0.01	0.00	0.00	0.00
##	155	0.77	0.01	0.00	0.00	0.00
##	156	0.78	0.01	0.00	0.00	0.00
##	157	0.78	0.01	0.00	0.00	0.00
##	158	0.78	0.00	0.00	0.00	0.00
##	159	0.79	0.00	0.00	0.00	0.00
##	160	0.80	0.00	0.00	0.00	0.00
##	161	0.80	0.00	0.00	0.00	0.00
##	162	0.80	0.00	0.00	0.00	0.00
##	163	0.81	0.00	0.00	0.00	0.00
##	164	0.82	0.00	0.00	0.00	0.00
##	165	0.82	0.00	0.00	0.00	0.00
##	166	0.83	0.00	0.00	0.00	0.00
##	167	0.83	0.00	0.00	0.00	0.00
##	168	0.84	0.00	0.00	0.00	0.00
##	169	0.84	0.00	0.00	0.00	0.00
##	170	0.84	0.00	0.00	0.00	0.00
##	171	0.85	0.00	0.00	0.00	0.00
##	172	0.86	0.00	0.00	0.00	0.00
##	173	0.86	0.00	0.00	0.00	0.00
##	174	0.86	0.00	0.00	0.00	0.00
##	175	0.87	0.00	0.00	0.00	0.00
##	176	0.88	0.00	0.00	0.00	0.00
##	177	0.88	0.00	0.00	0.00	0.00
##	178	0.88	0.00	0.00	0.00	0.00
##	179	0.89	0.00	0.00	0.00	0.00
##	180	0.90	0.00	0.00	0.00	0.00
##	181	0.90	0.00	0.00	0.00	0.00
##	182	0.90	0.00	0.00	0.00	0.00
##	183	0.91	0.00	0.00	0.00	0.00
##	184	0.92	0.00	0.00	0.00	0.00

```
## 185
          0.92 0.00
                            0.00
                                         0.00
                                                    0.00
## 186
          0.92 0.00
                                                    0.00
                            0.00
                                         0.00
          0.93
## 187
                0.00
                            0.00
                                         0.00
                                                    0.00
## 188
          0.94
                0.00
                            0.00
                                         0.00
                                                    0.00
## 189
          0.94
                0.00
                            0.00
                                         0.00
                                                    0.00
## 190
          0.95
               0.00
                            0.00
                                         0.00
                                                    0.00
## 191
          0.95
                0.00
                            0.00
                                         0.00
                                                    0.00
          0.96
                                         0.00
                                                    0.00
## 192
                0.00
                            0.00
## 193
          0.96
                0.00
                            0.00
                                         0.00
                                                    0.00
## 194
          0.96
                0.00
                            0.00
                                         0.00
                                                    0.00
## 195
          0.97
                0.00
                            0.00
                                         0.00
                                                    0.00
## 196
          0.98
                0.00
                            0.00
                                         0.00
                                                    0.00
## 197
          0.98 0.00
                            0.00
                                         0.00
                                                    0.00
## 198
          0.98 0.00
                                                    0.00
                            0.00
                                         0.00
## 199
          0.99 0.00
                            0.00
                                         0.00
                                                    0.00
## 200
          1.00 0.00
                            0.00
                                         0.00
                                                    0.00
## 201
          1.00 0.00
                            0.00
                                         0.00
                                                    0.00
```

```
# Plot the grid approximated posterior
ggplot(grid_data, aes(x = pi_grid, y = posterior)) +
  geom_point() +
  geom_segment(aes(x = pi_grid, xend = pi_grid, y = 0, yend = posterior))
```



## problem 6.13

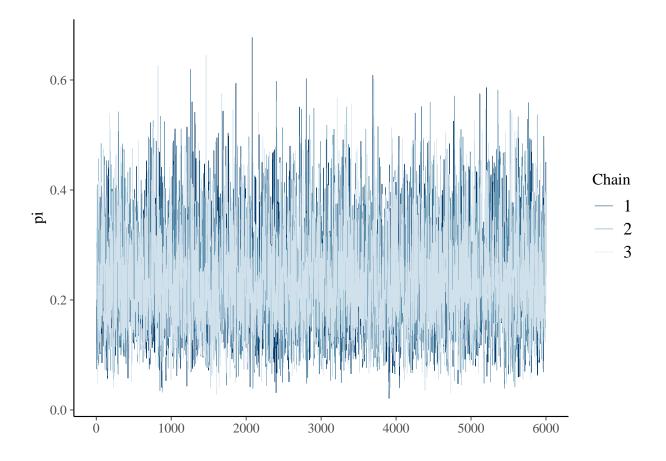
a)

```
# STEP 1: DEFINE the model
bb_model <- "
  data {
    int<lower = 0, upper = 10> Y;
  parameters {
   real<lower = 0, upper = 1> pi;
  model {
  Y ~ binomial(10, pi);
    pi ~ beta(3, 8);
  }
# STEP 2: SIMULATE the posterior
bb_sim <- stan(model_code = bb_model, data = list(Y = 2),</pre>
              chains = 3, iter = 12000, seed = 1)
##
## SAMPLING FOR MODEL '2d032ece7c158ae32f246bd4866ed7ab' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 0 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                           1 / 12000 [ 0%]
                                             (Warmup)
## Chain 1: Iteration: 1200 / 12000 [ 10%]
                                             (Warmup)
## Chain 1: Iteration: 2400 / 12000 [ 20%]
                                             (Warmup)
## Chain 1: Iteration: 3600 / 12000 [ 30%] (Warmup)
## Chain 1: Iteration: 4800 / 12000 [ 40%]
                                             (Warmup)
## Chain 1: Iteration: 6000 / 12000 [ 50%]
                                             (Warmup)
## Chain 1: Iteration: 6001 / 12000 [ 50%]
                                             (Sampling)
## Chain 1: Iteration: 7200 / 12000 [ 60%]
                                             (Sampling)
## Chain 1: Iteration: 8400 / 12000 [ 70%]
                                             (Sampling)
## Chain 1: Iteration: 9600 / 12000 [ 80%]
                                             (Sampling)
## Chain 1: Iteration: 10800 / 12000 [ 90%]
                                             (Sampling)
## Chain 1: Iteration: 12000 / 12000 [100%]
                                             (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.1 seconds (Warm-up)
## Chain 1:
                           0.128 seconds (Sampling)
## Chain 1:
                           0.228 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL '2d032ece7c158ae32f246bd4866ed7ab' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 0 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 2: Adjust your expectations accordingly!
```

```
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                           1 / 12000 [ 0%]
                                              (Warmup)
## Chain 2: Iteration: 1200 / 12000 [ 10%]
                                              (Warmup)
## Chain 2: Iteration: 2400 / 12000 [ 20%]
                                              (Warmup)
## Chain 2: Iteration: 3600 / 12000 [ 30%]
                                              (Warmup)
## Chain 2: Iteration: 4800 / 12000 [ 40%]
                                              (Warmup)
## Chain 2: Iteration: 6000 / 12000 [ 50%]
                                              (Warmup)
## Chain 2: Iteration: 6001 / 12000 [ 50%]
                                              (Sampling)
## Chain 2: Iteration: 7200 / 12000 [ 60%]
                                              (Sampling)
## Chain 2: Iteration: 8400 / 12000 [ 70%]
                                              (Sampling)
## Chain 2: Iteration: 9600 / 12000 [ 80%]
                                              (Sampling)
## Chain 2: Iteration: 10800 / 12000 [ 90%]
                                              (Sampling)
## Chain 2: Iteration: 12000 / 12000 [100%]
                                              (Sampling)
## Chain 2:
## Chain 2:
             Elapsed Time: 0.097 seconds (Warm-up)
## Chain 2:
                           0.113 seconds (Sampling)
## Chain 2:
                           0.21 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL '2d032ece7c158ae32f246bd4866ed7ab' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 0 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                           1 / 12000 [ 0%]
                                              (Warmup)
## Chain 3: Iteration: 1200 / 12000 [ 10%]
                                              (Warmup)
                                              (Warmup)
## Chain 3: Iteration: 2400 / 12000 [ 20%]
## Chain 3: Iteration: 3600 / 12000 [ 30%]
                                              (Warmup)
## Chain 3: Iteration: 4800 / 12000 [ 40%]
                                              (Warmup)
## Chain 3: Iteration: 6000 / 12000 [ 50%]
                                              (Warmup)
## Chain 3: Iteration: 6001 / 12000 [ 50%]
                                              (Sampling)
                        7200 / 12000 [ 60%]
## Chain 3: Iteration:
                                              (Sampling)
## Chain 3: Iteration: 8400 / 12000 [ 70%]
                                              (Sampling)
## Chain 3: Iteration:
                        9600 / 12000 [ 80%]
                                              (Sampling)
## Chain 3: Iteration: 10800 / 12000 [ 90%]
                                              (Sampling)
## Chain 3: Iteration: 12000 / 12000 [100%]
                                              (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.071 seconds (Warm-up)
## Chain 3:
                           0.081 seconds (Sampling)
## Chain 3:
                           0.152 seconds (Total)
## Chain 3:
  b)
as.array(bb_sim, pars = "pi") %>%
 head(4)
  , , parameters = pi
##
##
             chains
```

```
## iterations chain:1 chain:2 chain:3
## [1,] 0.2249787 0.18837278 0.2935260
## [2,] 0.2764489 0.07439545 0.2059931
## [3,] 0.2323178 0.16303609 0.2013071
## [4,] 0.2869850 0.12158335 0.3316874
```

```
mcmc_trace(bb_sim, pars = "pi", size = 0.1)
```

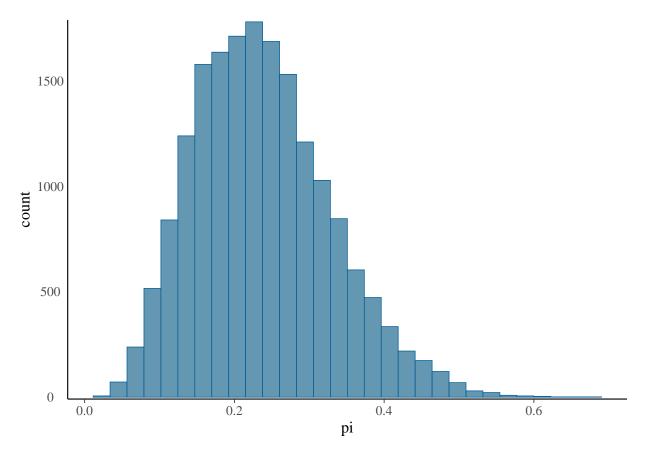


c) The first 50% of the MCMC process there are always remove known as "burn-in" or "warm-up" samples. The second half are kept as the final Markov chain sample. that is the reason why there are only  $6{,}000$ .  $(12{,}000/2)$ 

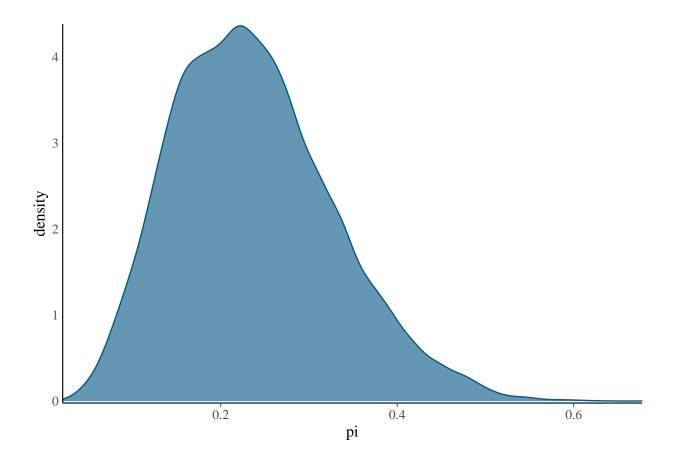
d)

```
# Histogram of the Markov chain values
mcmc_hist(bb_sim, pars = "pi") +
  yaxis_text(TRUE) +
  ylab("count")
```

## 'stat\_bin()' using 'bins = 30'. Pick better value with 'binwidth'.

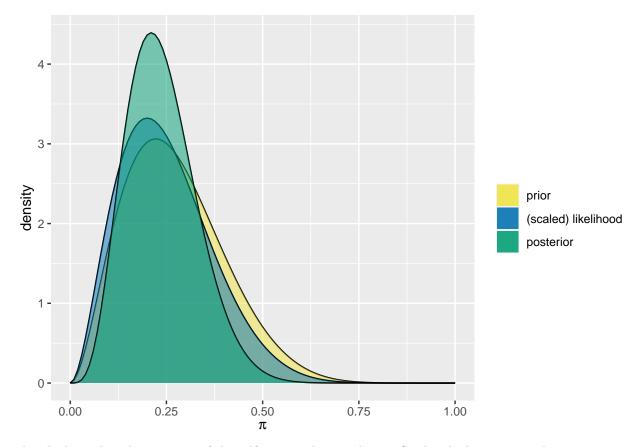


```
# Density plot of the Markov chain values
mcmc_dens(bb_sim, pars = "pi") +
  yaxis_text(TRUE) +
  ylab("density")
```



plot\_beta\_binomial(alpha = 3, beta = 8, y = 2, n = 10)

e)



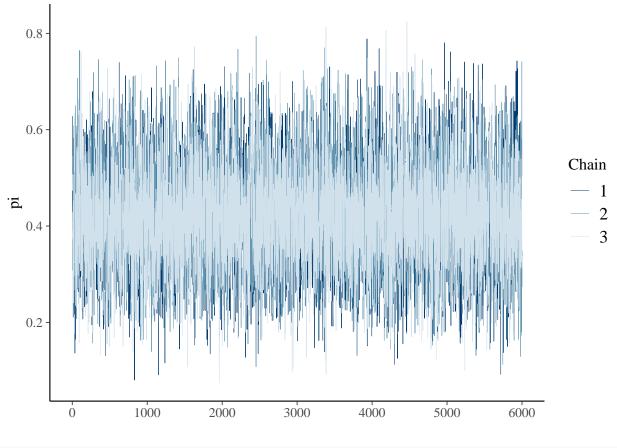
They look similar, the majority of the pdf is around 0.2 and 0.24. So they look preaty similar

# problem 6.14

```
## ## SAMPLING FOR MODEL 'b61b4553aa22e133ec03c9d7da030f7b' NOW (CHAIN 1).
```

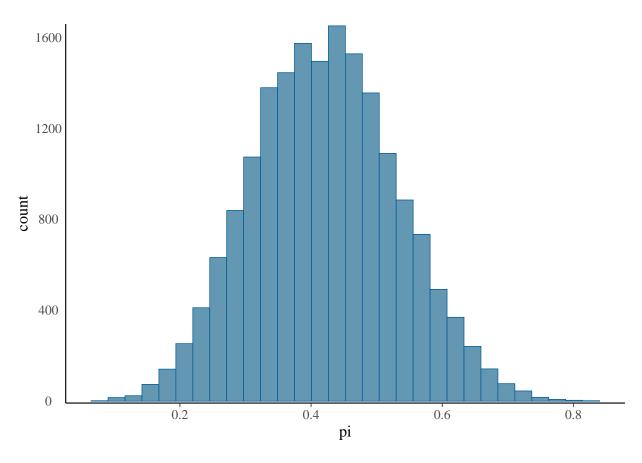
```
## Chain 1:
## Chain 1: Gradient evaluation took 0 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                           1 / 12000 [ 0%]
                                             (Warmup)
## Chain 1: Iteration: 1200 / 12000 [ 10%]
                                             (Warmup)
## Chain 1: Iteration: 2400 / 12000 [ 20%]
                                              (Warmup)
## Chain 1: Iteration: 3600 / 12000 [ 30%]
                                              (Warmup)
## Chain 1: Iteration: 4800 / 12000 [ 40%]
                                             (Warmup)
## Chain 1: Iteration: 6000 / 12000 [ 50%]
                                             (Warmup)
## Chain 1: Iteration: 6001 / 12000 [ 50%]
                                             (Sampling)
## Chain 1: Iteration: 7200 / 12000 [ 60%]
                                             (Sampling)
## Chain 1: Iteration: 8400 / 12000 [ 70%]
                                              (Sampling)
## Chain 1: Iteration: 9600 / 12000 [ 80%]
                                              (Sampling)
## Chain 1: Iteration: 10800 / 12000 [ 90%]
                                              (Sampling)
## Chain 1: Iteration: 12000 / 12000 [100%]
                                              (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.073 seconds (Warm-up)
## Chain 1:
                           0.078 seconds (Sampling)
## Chain 1:
                           0.151 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'b61b4553aa22e133ec03c9d7da030f7b' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 0 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                           1 / 12000 [ 0%]
                                             (Warmup)
## Chain 2: Iteration: 1200 / 12000 [ 10%]
                                             (Warmup)
## Chain 2: Iteration: 2400 / 12000 [ 20%]
                                             (Warmup)
## Chain 2: Iteration: 3600 / 12000 [ 30%]
                                              (Warmup)
## Chain 2: Iteration: 4800 / 12000 [ 40%]
                                             (Warmup)
## Chain 2: Iteration: 6000 / 12000 [ 50%]
                                             (Warmup)
## Chain 2: Iteration: 6001 / 12000 [ 50%]
                                             (Sampling)
## Chain 2: Iteration: 7200 / 12000 [ 60%]
                                             (Sampling)
## Chain 2: Iteration: 8400 / 12000 [ 70%]
                                             (Sampling)
## Chain 2: Iteration: 9600 / 12000 [ 80%]
                                             (Sampling)
## Chain 2: Iteration: 10800 / 12000 [ 90%]
                                             (Sampling)
## Chain 2: Iteration: 12000 / 12000 [100%]
                                             (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.074 seconds (Warm-up)
## Chain 2:
                           0.072 seconds (Sampling)
## Chain 2:
                           0.146 seconds (Total)
## Chain 2:
## SAMPLING FOR MODEL 'b61b4553aa22e133ec03c9d7da030f7b' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 0 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 3: Adjust your expectations accordingly!
```

```
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                                              (Warmup)
                           1 / 12000 [ 0%]
## Chain 3: Iteration: 1200 / 12000 [ 10%]
                                             (Warmup)
## Chain 3: Iteration: 2400 / 12000 [ 20%]
                                              (Warmup)
## Chain 3: Iteration: 3600 / 12000 [ 30%]
                                              (Warmup)
## Chain 3: Iteration: 4800 / 12000 [ 40%]
                                              (Warmup)
## Chain 3: Iteration: 6000 / 12000 [ 50%]
                                              (Warmup)
## Chain 3: Iteration: 6001 / 12000 [ 50%]
                                              (Sampling)
## Chain 3: Iteration: 7200 / 12000 [ 60%]
                                              (Sampling)
## Chain 3: Iteration: 8400 / 12000 [ 70%]
                                              (Sampling)
## Chain 3: Iteration: 9600 / 12000 [ 80%]
                                              (Sampling)
## Chain 3: Iteration: 10800 / 12000 [ 90%]
                                              (Sampling)
## Chain 3: Iteration: 12000 / 12000 [100%]
                                              (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.072 seconds (Warm-up)
## Chain 3:
                           0.08 seconds (Sampling)
## Chain 3:
                           0.152 seconds (Total)
## Chain 3:
as.array(bb_sim, pars = "pi") %>%
 head(4)
## , , parameters = pi
##
##
             chains
## iterations chain:1
                          chain:2
                                    chain:3
         [1,] 0.4725206 0.3077464 0.4289977
##
##
         [2,] 0.4688443 0.3743118 0.3724838
         [3,] 0.4243136 0.3094735 0.3719880
##
##
         [4,] 0.3904008 0.3302203 0.3719880
mcmc_trace(bb_sim, pars = "pi", size = 0.1)
```

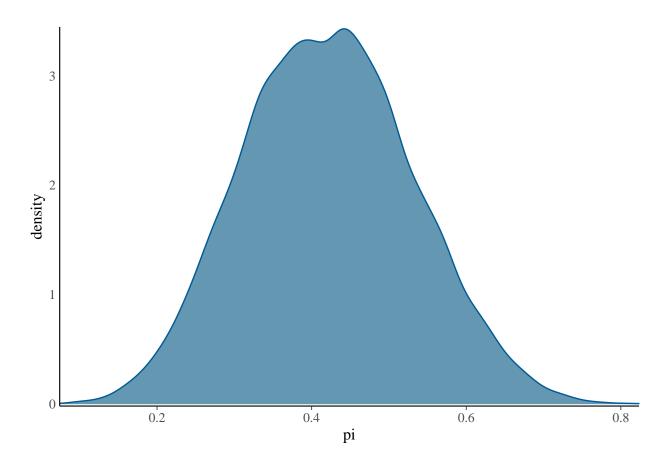


```
# Histogram of the Markov chain values
mcmc_hist(bb_sim, pars = "pi") +
  yaxis_text(TRUE) +
  ylab("count")
```

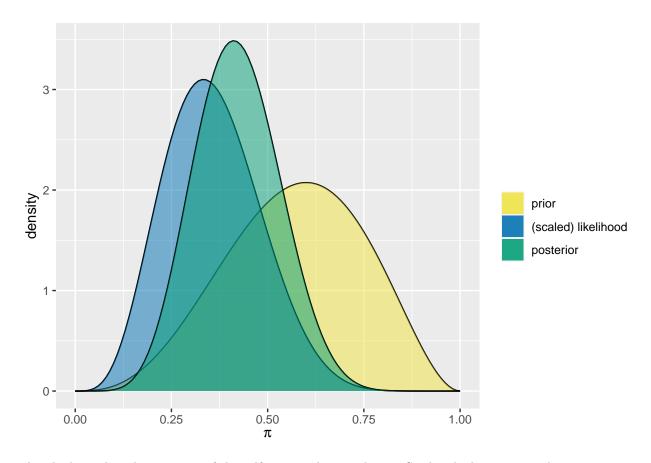
## 'stat\_bin()' using 'bins = 30'. Pick better value with 'binwidth'.



```
# Density plot of the Markov chain values
mcmc_dens(bb_sim, pars = "pi") +
  yaxis_text(TRUE) +
  ylab("density")
```



plot\_beta\_binomial(alpha = 4, beta = 3, y = 4, n = 12)



They look similar, the majority of the pdf is around 0.4 and 0.45. So they look preaty similar