## Gibbs sampler: example

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# Method for generating J samples of (x,p,N) values by the Gibbs sampler.
# In total m+J samples are generated but the first m are discarded.
# (x0,p0,N0) is the initial value
# If (x0,p0,N0) is not given, one can use x0=rbinom(1,16, 0.5), p0=rbeta(1,2,4)
# and NO=rpois(1,16) to generate it.
gibbs.f2=function(x0, p0, N0, J, m){
    x.seq \leftarrow p.seq \leftarrow N.seq \leftarrow rep(-1, J+m+1)
    x.seq[1] \leftarrow x0
    p.seq[1] \leftarrow p0
    N.seq[1] \leftarrow N0
    for(j in 2:(J+m+1)) {
            x.seq[j] \leftarrow rbinom(1, N.seq[j-1], p.seq[j-1])
            p.seq[j] \leftarrow rbeta(1, (x.seq[j] + 2), (N.seq[j-1] - x.seq[j] + 4))
            N.seq[j] \leftarrow rpois(1, 16 * (1 - p.seq[j])) + x.seq[j]
    result <- list(X = x.seq[(m+2):(J+m+1)], p = p.seq[(m+2):(J+m+1)], N = N.seq[(m+2):(J+m+1)])
}
set.seed(456)
J=1000
gibbsam2=gibbs.f2(8, 0.5, 16, J, 100)
par(mfrow=c(1,3))
plot(sort(unique(gibbsam2$X)), table(gibbsam2$X)/J, type='h',xlab="X",
     ylab="probability", lwd=2,main="simulated pdf of X")
plot(density(gibbsam2$p), main="simulated pdf of p", xlab="p", lwd=2)
hist(gibbsam2$p, freq=F, add=T)
plot(sort(unique(gibbsam2$N)), table(gibbsam2$N)/J, type='h',xlab="N",
     ylab="probability", lwd=2,main="simulated pdf of N")
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