

Homework

https://github.com/clobos/Seminario_STAN_UFBA

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Section 1

Homework

Beta(1,1)+Binomial(N=10, θ): Stan Code

```
beta_binomial1<-  
'data {  
  int<lower=0> N;  
  int<lower=0> y;  
}  
parameters {  
  real<lower=0,upper=1> theta;  
}  
model {  
  theta ~ beta(1,1);  
  y ~ binomial(N,theta);  
}  
'
```

Beta(1,1)+Binomial(N=10, θ): Stan Code

```
fit_beta_binomial1 <- stan(model_code = beta_binomial1,  
  data = list(N = 10,y = 7),  
  chain = 3,  
  iter = 11000,  
  warmup = 1000,  
  thin = 10,  
  refresh=0)  
  
#save.image("fit_beta_binomial1_beta_1_1.Rdata")
```

Summary from the posterior distribution

```
#parameters<- "theta"
CI_theta <- summary(fit_beta_binomial1,
probs = c(0.025, 0.975))$summary
print(round(CI_theta,3))
```

	mean	se_mean	sd	2.5%	97.5%	n_eff	Rhat
theta	0.668	0.002	0.130	0.402	0.891	3084.455	1
lp__	-8.155	0.014	0.709	-10.153	-7.639	2730.368	1

MCMC diagnostics using the bayesplot package

```
traceplot(fit_beta_binomial1, pars = parameters,  
          inc_warmup = TRUE)
```

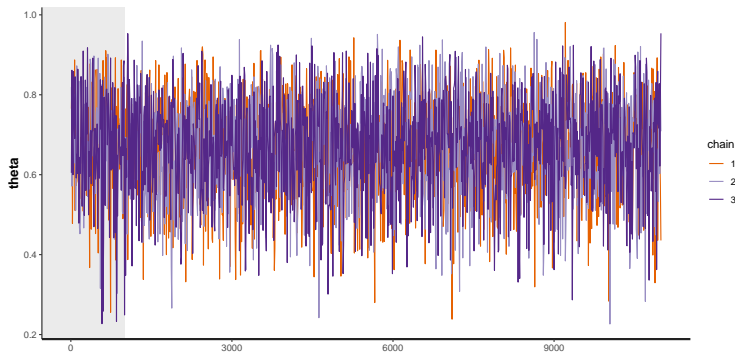


Figure 1: Traceplots for the Beta Binomial example

MCMC diagnostics using the bayesplot package

```
mcmc_combo(mcmc_chain1, pars = parameters,  
           combo = c("hist", "dens"))
```

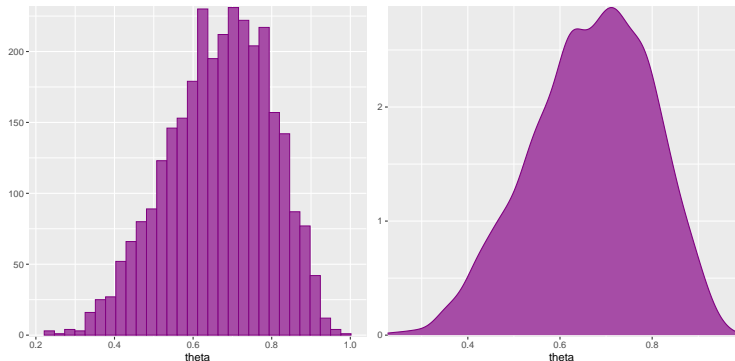


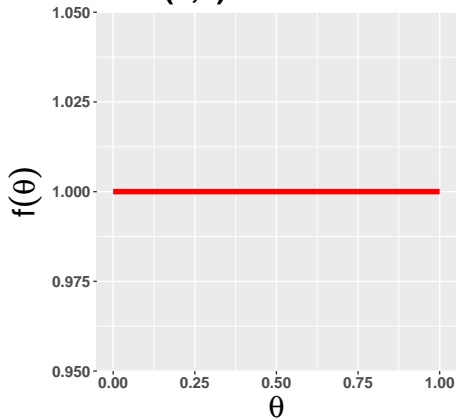
Figure 2: Posterior distributions and traceplots for the beta binomial example

Section 2

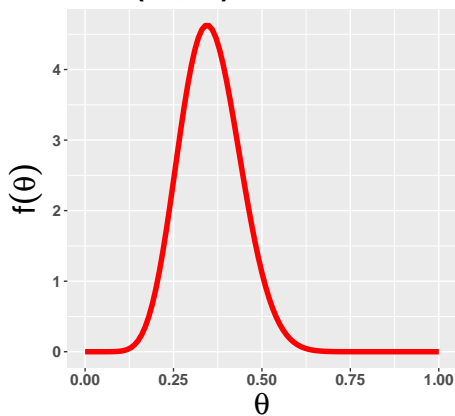
Beta distribution plots

Beta distribution

Beta(1,1)



Beta(11,20)



Beta distribution

