# Package 'bayesplot'

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```
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     prior and posterior predictive checks, and MCMC diagnostics.
     The package is designed not only to provide convenient functionality
     for users, but also a common set of functions that can be easily used by
     developers working on a variety of R packages for Bayesian modeling,
     particularly (but not exclusively) packages interfacing with 'Stan'.
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## **Description**

Stan Development Team

The **bayesplot** package provides a variety of **ggplot2**-based plotting functions for use after fitting Bayesian models (typically, though not exclusively, via Markov chain Monte Carlo). The package is designed not only to provide convenient functionality for users, but also a common set of functions that can be easily used by developers working on a variety of packages for Bayesian modeling, particularly (but not necessarily) packages powered by rstan (the R interface to Stan). Examples of packages that will soon (or already are) using **bayesplot** are **rstan** itself, as well as the **rstan**-dependent **rstanarm** and **brms** packages for applied regression modeling.

## Plotting functionality

The plotting functions in **bayesplot** are organized into several modules:

- MCMC: Visualizations of Markov chain Monte Carlo (MCMC) simulations generated by any
  MCMC algorithm as well as diagnostics. There are also additional functions specifically for
  use with models fit using the No-U-Turn Sampler (NUTS).
- PPC: Graphical prior and posterior predictive checks (PPCs).

In future releases modules will be added specifically for forecasting/out-of-sample prediction and other inference-related tasks.

### Resources

- Online documentation and vignettes: Visit the bayesplot website at https://mc-stan.org/bayesplot
- **Bug reports and feature requests**: If you would like to request a new feature or if you have noticed a bug that needs to be fixed please let us know at the **bayesplot** issue tracker at <a href="https://github.com/stan-dev/bayesplot/issues/">https://github.com/stan-dev/bayesplot/issues/</a>
- **General questions and help**: To ask a question about **bayesplot** on the Stan Forums forum please visit <a href="https://discourse.mc-stan.org">https://discourse.mc-stan.org</a>.

## References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

#### See Also

theme\_default() for the default ggplot theme used by **bayesplot** and bayesplot\_theme\_set() to change it.

bayesplot-colors to set or view the color scheme used for plotting.

ggplot2::ggsave() for saving plots.

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## **Examples**

```
# A few quick examples (all of the functions have many examples
# on their individual help pages)
# MCMC plots
x <- example_mcmc_draws(params = 5)</pre>
mcmc_intervals(x, prob = 0.5)
mcmc_intervals(x, regex_pars = "beta")
color_scheme_set("purple")
mcmc_areas(x, regex_pars = "beta", prob = 0.8)
color_scheme_set("mix-blue-red")
mcmc_trace(x, pars = c("alpha", "sigma"),
           facet_args = list(nrow = 2))
color_scheme_set("brightblue")
mcmc_scatter(x, pars = c("beta[1]", "sigma"),
             transformations = list(sigma = "log"))
# Graphical PPCs
y <- example_y_data()</pre>
yrep <- example_yrep_draws()</pre>
ppc_dens_overlay(y, yrep[1:50, ])
color_scheme_set("pink")
ppc_stat(y, yrep, stat = "median") + grid_lines()
ppc_hist(y, yrep[1:8, ])
```

available\_ppc

Get or view the names of available plotting functions

# **Description**

Get or view the names of available plotting functions

# Usage

```
available_ppc(pattern, fixed = FALSE, invert = FALSE)
available_mcmc(pattern, fixed = FALSE, invert = FALSE)
```

## **Arguments**

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#### Value

A possibly empty character vector of function names with several additional attributes (for use by a custom print method). If pattern is missing then the returned object contains the names of all available plotting functions in the MCMC or PPC module, depending on which function is called. If pattern is specified then a subset of function names is returned.

# **Examples**

```
available_mcmc()
available_mcmc("nuts")
available_mcmc("rhat|neff")
available_ppc("grouped")
available_ppc("grouped", invert = TRUE)
```

bayesplot-colors

Set, get, or view bayesplot color schemes

## **Description**

Set, get, or view color schemes. Choose from a preset scheme or create a custom scheme. See the **Available color schemes** section below for a list of available scheme names. The **Custom color schemes** section describes how to specify a custom scheme.

### Usage

```
color_scheme_set(scheme = "blue")
color_scheme_get(scheme = NULL, i = NULL)
color_scheme_view(scheme = NULL)
```

#### **Arguments**

scheme

For color\_scheme\_set(), either a string naming one of the available color schemes or a character vector of *exactly six* colors specifying a custom scheme. For color\_scheme\_get(), scheme can be missing (to get the current color scheme) or a string naming one of the preset schemes.

For color\_scheme\_view(), scheme can be missing (to use the current color scheme) or a character vector containing a subset of the available scheme names. See the **Available color schemes** section below for a list of available scheme names. The **Custom color schemes** section describes how to specify a custom

scheme.

i

For color\_scheme\_get(), an optional subset of the integers from 1 (lightest) to 6 (darkest) indicating which of the colors in the scheme to return. If i is not specified then all six colors in the scheme are included.

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#### Value

color\_scheme\_set() has the side effect of setting the color scheme used for plotting. It also returns (invisibly) a list of the hexadecimal color values used in scheme.

color\_scheme\_get() returns a list of the hexadecimal color values (without changing the current scheme). If the scheme argument is not specified the returned values correspond to the current color scheme. If the optional argument i is specified then the returned list only contains length(i) elements.

color\_scheme\_view() returns a ggplot object if only a single scheme is specified and a gtable object if multiple schemes names are specified.

#### Available color schemes

Currently, the available preset color schemes are:

```
• "blue", "brightblue"
```

- "gray", "darkgray"
- "green"
- "pink"
- "purple"
- "red"
- "teal"
- "yellow"
- "viridis", "viridisA", "viridisB", "viridisC", "viridisD", "viridisE"
- "mix-x-y", replacing x and y with any two of the scheme names listed above (e.g. "mix-teal-pink", "mix-blue-red", etc.). The order of x and y matters, i.e., the color schemes "mix-blue-red" and "mix-red-blue" are not identical. There is no guarantee that every possible mixed scheme will look good with every possible plot.
- "brewer-x", replacing x with the name of a palette available from RColorBrewer::brewer.pal() (e.g., brewer-PuBuGn).

If you have a suggestion for a new color scheme please let us know via the **bayesplot** issue tracker.

#### **Custom color schemes**

A **bayesplot** color scheme consists of six colors. To specify a custom color scheme simply pass a character vector containing either the names of six colors or six hexadecimal color values (or a mix of names and hex values). The colors should be in order from lightest to darkest. See the end of the **Examples** section for a demonstration.

## See Also

theme\_default() for the default ggplot theme used by **bayesplot** and bayesplot\_theme\_set() to change it.

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```
color_scheme_set("blue")
color_scheme_view()
color_scheme_get()
color\_scheme\_get(i = c(3, 5)) # 3rd and 5th colors only
color_scheme_get("brightblue")
color_scheme_view("brightblue")
# compare multiple schemes
color_scheme_view(c("pink", "gray", "teal"))
color_scheme_view(c("viridis", "viridisA", "viridisB", "viridisC"))
color_scheme_set("pink")
x <- example_mcmc_draws()</pre>
mcmc_intervals(x)
color_scheme_set("teal")
color_scheme_view()
mcmc_intervals(x)
color_scheme_set("red")
mcmc_areas(x, regex_pars = "beta")
color_scheme_set("purple")
color_scheme_view()
v <- example_v_data()</pre>
yrep <- example_yrep_draws()</pre>
ppc_stat(y, yrep, stat = "mean") + legend_none()
### Mixing color schemes ###
##################################
color_scheme_set("mix-teal-pink")
ppc_stat(y, yrep, stat = "sd") + legend_none()
mcmc_areas(x, regex_pars = "beta")
### ColorBrewer scheme ###
#############################
color_scheme_set("brewer-Spectral")
color_scheme_view()
mcmc_trace(x, pars = "sigma")
### Custom color scheme ###
##################################
color_scheme_set(orange_scheme)
```

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```
color_scheme_view()
mcmc_areas(x, regex_pars = "alpha")
mcmc_dens_overlay(x)
ppc_stat(y, yrep, stat = "var") + legend_none()
```

bayesplot-extractors Extract quantities needed for plotting from model objects

# **Description**

Generics and methods for extracting quantities needed for plotting from various types of model objects. Currently methods are only provided for stanfit (**rstan**) and stanreg (**stanreg**) objects, but adding new methods should be relatively straightforward.

### Usage

```
log_posterior(object, ...)
nuts_params(object, ...)
rhat(object, ...)
neff_ratio(object, ...)
## S3 method for class 'stanfit'
log_posterior(object, inc_warmup = FALSE, ...)
## S3 method for class 'stanreg'
log_posterior(object, inc_warmup = FALSE, ...)
## S3 method for class 'stanfit'
nuts_params(object, pars = NULL, inc_warmup = FALSE,
  ...)
## S3 method for class 'stanreg'
nuts_params(object, pars = NULL, inc_warmup = FALSE,
  ...)
## S3 method for class 'list'
nuts_params(object, pars = NULL, ...)
## S3 method for class 'stanfit'
rhat(object, pars = NULL, ...)
## S3 method for class 'stanreg'
rhat(object, pars = NULL, regex_pars = NULL, ...)
```

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```
## $3 method for class 'stanfit'
neff_ratio(object, pars = NULL, ...)
## $3 method for class 'stanreg'
neff_ratio(object, pars = NULL, regex_pars = NULL,
...)
```

# Arguments

object The object to use.

. . . Arguments passed to individual methods.

inc\_warmup A logical scalar (defaulting to FALSE) indicating whether to include warmup

draws, if applicable.

pars An optional character vector of parameter names. For nuts\_params() these

will be NUTS sampler parameter names rather than model parameters. If pars

is omitted all parameters are included.

regex\_pars An optional regular expression to use for parameter selection. Can be specified

instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex\_pars argument is ignored since select helpers perform a

similar function.

#### Value

```
log_posterior() log_posterior() methods return a molten data frame (see reshape2::melt()).
The data frame should have columns "Iteration" (integer), "Chain" (integer), and "Value"
    (numeric). See Examples, below.
```

nuts\_params() nuts\_params() methods return a molten data frame (see reshape2::melt()). The data frame should have columns "Parameter" (factor), "Iteration" (integer), "Chain" (integer), and "Value" (numeric). See **Examples**, below.

rhat(), neff\_ratio() Methods return (named) vectors.

#### See Also

MCMC-nuts, MCMC-diagnostics

```
## Not run:
library(rstanarm)
fit <- stan_glm(mpg ~ wt, data = mtcars, refresh = 0)

np <- nuts_params(fit)
head(np)
tail(np)

lp <- log_posterior(fit)
head(lp)</pre>
```

```
tail(lp)
## End(Not run)
```

bayesplot-helpers

Convenience functions for adding or changing plot details

# Description

Convenience functions for adding to (and changing details of) ggplot objects (many of the objects returned by **bayesplot** functions). See the **Examples** section, below.

# Usage

```
vline_at(v, fun, ..., na.rm = TRUE)
hline_at(v, fun, ..., na.rm = TRUE)
vline_0(..., na.rm = TRUE)
hline_0(..., na.rm = TRUE)
abline_01(..., na.rm = TRUE)
lbub(p, med = TRUE)
legend_move(position = "right")
legend_none()
legend_text(...)
xaxis_title(on = TRUE, ...)
xaxis_text(on = TRUE, ...)
xaxis_ticks(on = TRUE, ...)
yaxis_title(on = TRUE, ...)
yaxis_text(on = TRUE, ...)
yaxis_ticks(on = TRUE, ...)
facet_text(on = TRUE, ...)
```

```
facet_bg(on = TRUE, ...)

panel_bg(on = TRUE, ...)

plot_bg(on = TRUE, ...)

grid_lines(color = "gray50", size = 0.2)

overlay_function(...)
```

# **Arguments**

V	Either a numeric vector specifying the value(s) at which to draw the vertical or horizontal line(s), or an object of any type to use as the first argument to fun.
fun	A function, or the name of a function, that returns a numeric vector.
	For the various vline_, hline_, and abline_ functions, is passed to ggplot2::geom_vline(), ggplot2::geom_hline(), and ggplot2::geom_abline(), respectively, to control the appearance of the line(s).
	For functions ending in _bg, is passed to ggplot2::element_rect().
	For functions ending in _text or _title, is passed to ggplot2::element_text().
	For xaxis_ticks and yaxis_ticks, is passed to ggplot2::element_line().
	For overlay_function, is passed to ggplot2::stat_function().
na.rm	A logical scalar passed to the appropriate geom (e.g. ggplot2::geom_vline()). The default is TRUE.
p	The probability mass (in $[0,1]$ ) to include in the interval.
med	Should the median also be included in addition to the lower and upper bounds of the interval?
position	The position of the legend. Either a numeric vector (of length 2) giving the relative coordinates (between 0 and 1) for the legend, or a string among "right", "left", "top", "bottom". Using position = "none" is also allowed and is equivalent to using legend_none().
on	For functions modifying ggplot theme elements, set on=FALSE to set the element to ggplot2::element_blank(). For example, facet text can be removed by adding facet_text(on=FALSE), or simply facet_text(FALSE) to a ggplot object. If on=TRUE (the default), then can be used to customize the appearance of the theme element.
color, size	Passed to ggplot2::element_line().

# **Details**

# Add vertical, horizontal, and diagonal lines to plots:

• vline\_at() and hline\_at() return an object created by either ggplot2::geom\_vline() or ggplot2::geom\_hline() that can be added to a ggplot object to draw a vertical or horizontal line (at one or several values). If fun is missing then the lines are drawn at the values in v. If fun is specified then the lines are drawn at the values returned by fun(v).

• vline\_0() and hline\_0() are wrappers for vline\_at() and hline\_at() with v = 0 and fun missing.

- abline\_01() is a wrapper for ggplot2::geom\_abline() with the intercept set to 0 and the slope set to 1.
- lbub() returns a *function* that takes a single argument x and returns the lower and upper bounds (lb, ub) of the 100\*p% central interval of x, as well as the median (if med=TRUE).

## **Control appearance of facet strips:**

- facet\_text() returns ggplot2 theme objects that can be added to an existing plot (ggplot object) to format the text in facet strips.
- facet\_bg() can be added to a plot to change the background of the facet strips.

#### Move legend, remove legend, or style the legend text:

- legend\_move() and legend\_none() return a ggplot2 theme object that can be added to an existing plot (ggplot object) in order to change the position of the legend or remove it.
- legend\_text() works much like facet\_text() but for the legend.

# Control appearance of x-axis and y-axis features:

- xaxis\_title() and yaxis\_title() return a ggplot2 theme object that can be added to an existing plot (ggplot object) in order to toggle or format the titles displayed on the x or y axis. (To change the titles themselves use ggplot2::labs().)
- xaxis\_text() and yaxis\_text() return a ggplot2 theme object that can be added to an existing plot (ggplot object) in order to toggle or format the text displayed on the x or y axis (e.g. tick labels).
- xaxis\_ticks() and yaxis\_ticks() return a ggplot2 theme object that can be added to an existing plot (ggplot object) to change the appearance of the axis tick marks.

# Customize plot background:

- plot\_bg() returns a ggplot2 theme object that can be added to an existing plot (ggplot object) to format the background of the *entire* plot.
- panel\_bg() returns a ggplot2 theme object that can be added to an existing plot (ggplot object) to format the background of the just the plotting area.
- grid\_lines() returns a ggplot2 theme object that can be added to an existing plot (ggplot object) to add grid lines to the plot background.

# Superimpose a function on an existing plot:

• overlay\_function() is a simple wrapper for ggplot2::stat\_function() but with the inherit.aes argument fixed to FALSE. Fixing inherit.aes=FALSE will avoid potential errors due to the ggplot2::aes()thetic mapping used by certain bayesplot plotting functions.

# Value

A **ggplot2** layer or **ggplot2::theme()** object that can be added to existing ggplot objects, like those created by many of the **bayesplot** plotting functions. See the **Details** section.

#### See Also

theme\_default() for the default ggplot theme used by **bayesplot**.

## **Examples**

```
color_scheme_set("gray")
x <- example_mcmc_draws(chains = 1)</pre>
dim(x)
colnames(x)
### vertical & horizontal lines ###
(p <- mcmc_intervals(x, regex_pars = "beta"))</pre>
# vertical line at zero (with some optional styling)
p + vline_0()
p + vline_0(size = 0.25, color = "darkgray", linetype = 2)
# vertical line(s) at specified values
v < -c(-0.5, 0, 0.5)
p + vline_at(v, linetype = 3, size = 0.25)
my_{lines} < vline_{at}(v, alpha = 0.25, size = 0.75 * c(1, 2, 1),
                    color = c("maroon", "skyblue", "violet"))
p + my_lines
# add vertical line(s) at computed values
# (three ways of getting lines at column means)
color_scheme_set("brightblue")
p <- mcmc_intervals(x, regex_pars = "beta")</pre>
p + vline_at(x[, 3:4], colMeans)
p + vline_at(x[, 3:4], "colMeans", color = "darkgray",
            lty = 2, size = 0.25)
p + vline_at(x[, 3:4], function(a) apply(a, 2, mean),
            color = "orange",
            size = 2, alpha = 0.1)
# using the lbub function to get interval lower and upper bounds (lb, ub)
color_scheme_set("pink")
parsed <- ggplot2::label_parsed</pre>
p2 <- mcmc_hist(x, pars = "beta[1]", binwidth = 1/20,</pre>
               facet_args = list(labeller = parsed))
(p2 <- p2 + facet_text(size = 16))</pre>
b1 <- x[, "beta[1]"]
p2 + vline_at(b1, fun = lbub(0.8), color = "gray20",
             size = 2 * c(1,.5,1), alpha = 0.75)
p2 + vline_at(b1, lbub(0.8, med = FALSE), color = "gray20",
             size = 2, alpha = 0.75)
```

#############################

```
### format axis titles ###
#####################################
color_scheme_set("green")
y <- example_y_data()</pre>
yrep <- example_yrep_draws()</pre>
(p3 <- ppc_stat(y, yrep, stat = "median", binwidth = 1/4))</pre>
# turn off the legend, turn on x-axis title
p3 +
legend_none() +
xaxis_title(size = 13, family = "sans") +
ggplot2::xlab(expression(italic(T(y)) == median(italic(y))))
### format axis & facet text ###
color_scheme_set("gray")
p4 <- mcmc_trace(example_mcmc_draws(), pars = c("alpha", "sigma"))</pre>
myfacets <-
facet_bg(fill = "gray30", color = NA) +
facet_text(face = "bold", color = "skyblue", size = 14)
p4 + myfacets
#############################
### control tick marks ###
p4 +
myfacets +
yaxis_text(FALSE) +
yaxis_ticks(FALSE) +
xaxis_ticks(size = 1, color = "skyblue")
### change plot background ###
#################################
color_scheme_set("blue")
# add grid lines
ppc_stat(y, yrep) + grid_lines()
# panel_bg vs plot_bg
ppc_scatter_avg(y, yrep) + panel_bg(fill = "gray90")
ppc_scatter_avg(y, yrep) + plot_bg(fill = "gray90")
color_scheme_set("yellow")
p5 <- ppc_scatter_avg(y, yrep, alpha = 1)</pre>
p5 + panel_bg(fill = "gray20") + grid_lines(color = "white")
color_scheme_set("purple")
```

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```
ppc_dens_overlay(y, yrep[1:30, ]) +
legend_text(size = 14) +
legend_move(c(0.75, 0.5)) +
plot_bg(fill = "gray90") +
panel_bg(color = "black", fill = "gray99", size = 3)
### superimpose a function on existing plot ###
\mbox{\#} compare posterior of beta[1] to Gaussian with same posterior mean
# and sd as beta[1]
x <- example_mcmc_draws(chains = 4)</pre>
dim(x)
purple_gaussian <-</pre>
 overlay_function(
   fun = dnorm,
   args = list(mean(x[,, "beta[1]"]), sd(x[,, "beta[1]"])),
   color = "purple",
   size = 2
 )
color_scheme_set("gray")
mcmc_hist(x, pars = "beta[1]") + purple_gaussian
mcmc_dens(x, pars = "beta[1]") + purple_gaussian
```

bayesplot\_grid

Arrange plots in a grid

# **Description**

The bayesplot\_grid function makes it simple to juxtapose plots using common x and/or y axes.

# Usage

```
bayesplot_grid(..., plots = list(), xlim = NULL, ylim = NULL,
  grid_args = list(), titles = character(), subtitles = character(),
  legends = TRUE, save_gg_objects = TRUE)
```

#### **Arguments**

One or more ggplot objects.
 A list of ggplot objects. Can be used as an alternative to specifying plot objects via . . . .
 xlim, ylim Optionally, numeric vectors of length 2 specifying lower and upper limits for the axes that will be shared across all plots.

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grid\_args An optional named list of arguments to pass to gridExtra::arrangeGrob() (nrow, ncol, widths, etc.).

titles, subtitles

Optional character vectors of plot titles and subtitles. If specified, titles and subtitles must must have length equal to the number of plots specified.

legends
save\_gg\_objects

If any of the plots have legends should they be displayed? Defaults to TRUE.

If TRUE, the default, then the ggplot objects specified in . . . or via the plots argument are saved in a list in the "bayesplots" component of the returned object. Setting this to FALSE will make the returned object smaller but these individual plot objects will not be available.

#### Value

An object of class "bayesplot\_grid" (essentially a gtable object from gridExtra::arrangeGrob()), which has a plot method.

```
y <- example_y_data()</pre>
vrep <- example_vrep_draws()</pre>
stats <- c("sd", "median", "max", "min")</pre>
color_scheme_set("pink")
bayesplot_grid(
 plots = lapply(stats, function(s) ppc_stat(y, yrep, stat = s)),
 titles = stats,
legends = FALSE,
 grid_args = list(ncol = 1)
## Not run:
library(rstanarm)
mtcars$log_mpg <- log(mtcars$mpg)</pre>
fit1 <- stan_glm(mpg ~ wt, data = mtcars, refresh = 0)</pre>
fit2 <- stan_glm(log_mpg ~ wt, data = mtcars, refresh = 0)</pre>
y <- mtcars$mpg
yrep1 <- posterior_predict(fit1, draws = 50)</pre>
yrep2 <- posterior_predict(fit2, fun = exp, draws = 50)</pre>
color_scheme_set("blue")
ppc1 <- ppc_dens_overlay(y, yrep1)</pre>
ppc1
ppc1 + yaxis_text()
color_scheme_set("red")
ppc2 <- ppc_dens_overlay(y, yrep2)</pre>
bayesplot_grid(ppc1, ppc2)
# make sure the plots use the same limits for the axes
```

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bayesplot\_theme\_get

Get, set, and modify the active bayesplot theme

## **Description**

These functions are the **bayesplot** equivalent to **ggplot2**'s ggplot2::theme\_set() and friends. They set, get, and update the active theme but only apply them to bayesplots. The current/active theme is automatically applied to every bayesplot you draw.

Use bayesplot\_theme\_get() to get the current **bayesplot** theme and bayesplot\_theme\_set() to set a new theme. bayesplot\_theme\_update() and bayesplot\_theme\_replace() are shorthands for changing individual elements.

## Usage

```
bayesplot_theme_get()
bayesplot_theme_set(new = theme_default())
bayesplot_theme_update(...)
bayesplot_theme_replace(...)
```

### **Arguments**

new The new theme (list of theme elements) to use. This is analogous to the new argument to ggplot2::theme\_set().

... A named list of theme settings.

#### **Details**

bayesplot\_theme\_set() and friends only apply to bayesplots. However, ggplot2::theme\_set() can also be used to change the **bayesplot** theme. Currently, setting a theme with ggplot2::theme\_set() (other than the **ggplot2** default ggplot2::theme\_grey()) will override the **bayesplot** theme.

## Value

bayesplot\_theme\_get() returns the current theme. The other three functions (set, update, replace) invisibly return the *previous* theme so it can be saved and easily restored later. This is the same behavior as the **ggplot2** versions of these functions.

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## See Also

theme\_default() for the default **bayesplot** theme.

bayesplot-helpers for a variety of convenience functions, many of which provide shortcuts for tweaking theme elements after creating a plot.

bayesplot-colors to set or view the color scheme used for plotting.

```
library(ggplot2)
# plot using the current value of bayesplot_theme_get()
# (the default is bayesplot::theme_default())
x <- example_mcmc_draws()</pre>
mcmc_hist(x)
# change the bayesplot theme to theme_minimal and save the old theme
old <- bayesplot_theme_set(theme_minimal())</pre>
mcmc_hist(x)
# change back to the previous theme
bayesplot_theme_set(old)
mcmc_hist(x)
# change the default font size and family for bayesplots
bayesplot_theme_update(text = element_text(size = 16, family = "sans"))
mcmc_hist(x)
# change back to the default
bayesplot_theme_set() # same as bayesplot_theme_set(theme_default())
mcmc_hist(x)
# updating theme elements
color_scheme_set("brightblue")
bayesplot_theme_set(theme_dark())
mcmc_hist(x)
bayesplot_theme_update(panel.background = element_rect(fill = "black"))
mcmc_hist(x)
# to get the same plot without updating the theme we could also have
# used the bayeplot convenience function panel_bg()
bayesplot_theme_set(theme_dark())
mcmc_hist(x) + panel_bg(fill = "black")
```

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#### **Description**

Combination plots

# Usage

```
mcmc_combo(x, combo = c("dens", "trace"), ..., widths = NULL,
    gg_theme = NULL)
```

## **Arguments**

x A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that

returns the same kind of 3-D array described on the MCMC-overview page.

combo A character vector with at least two elements. Each element of combo corre-

sponds to a column in the resulting graphic and should be the name of one of

the available MCMC functions (omitting the mcmc\_ prefix).

Arguments passed to the plotting functions named in combo.

widths A numeric vector the same length as combo specifying relative column widths.

For example, if the plot has two columns, then widths = c(2, 1) will allocate more space for the first column by a factor of 2 (as would widths = c(.3, .15), etc.). The default, NULL, allocates the same horizontal space for each column.

gg\_theme Unlike most of the other **bayesplot** functions, mcmc\_combo returns a gtable ob-

ject rather than a ggplot object, and so theme objects can't be added directly to the returned plot object. The gg\_theme argument helps get around this problem by accepting a **ggplot2** theme object that is added to each of the plots *before* combining them into the gtable object that is returned. This can be a theme object created by a call to ggplot2::theme() or one of the **bayesplot** convenience

functions, e.g. legend\_none() (see the **Examples** section, below).

## Value

A gtable object (the result of calling gridExtra::arrangeGrob()) with length(combo) columns and a row for each parameter.

### See Also

 $\label{lem:condition} Other\ MCMC\mbox{-}diagnostics, \mbox{MCMC-distributions}, \mbox{MCMC-intervals}, \mbox{MCMC-nuts}, \mbox{MCMC-overview}, \mbox{MCMC-parcoord}, \mbox{MCMC-recover}, \mbox{MCMC-scatterplots}, \mbox{MCMC-traces}$ 

```
# some parameter draws to use for demonstration
x <- example_mcmc_draws()
dim(x)
dimnames(x)
mcmc_combo(x, pars = c("alpha", "sigma"))</pre>
```

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```
mcmc\_combo(x, pars = c("alpha", "sigma"), widths = c(1, 2))
# change second plot, show log(sigma) instead of sigma,
# and remove the legends
color_scheme_set("mix-blue-red")
mcmc_combo(
Х,
combo = c("dens_overlay", "trace"),
pars = c("alpha", "sigma"),
transformations = list(sigma = "log"),
gg_theme = legend_none()
# same thing but this time also change the entire ggplot theme
mcmc_combo(
Х,
combo = c("dens_overlay", "trace"),
pars = c("alpha", "sigma"),
transformations = list(sigma = "log"),
gg_theme = ggplot2::theme_gray() + legend_none()
)
```

MCMC-diagnostics

General MCMC diagnostics

## **Description**

Plots of Rhat statistics, ratios of effective sample size to total sample size, and autocorrelation of MCMC draws. See the **Plot Descriptions** section, below, for details. For models fit using the No-U-Turn-Sampler, see also MCMC-nuts for additional MCMC diagnostic plots.

# Usage

```
mcmc_rhat(rhat, ..., size = NULL)
mcmc_rhat_hist(rhat, ..., binwidth = NULL, breaks = NULL)
mcmc_rhat_data(rhat, ...)
mcmc_neff(ratio, ..., size = NULL)
mcmc_neff_hist(ratio, ..., binwidth = NULL, breaks = NULL)
mcmc_neff_data(ratio, ...)
mcmc_acf(x, pars = character(), regex_pars = character(), ...,
```

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```
facet_args = list(), lags = 20, size = NULL)
mcmc_acf_bar(x, pars = character(), regex_pars = character(), ...,
facet_args = list(), lags = 20)
```

# **Arguments**

rhat	A vector of R-hat estimates.
	Currently ignored.
size	An optional value to override ggplot2::geom_point()'s default size (for mcmc_rhat(), mcmc_neff()) or ggplot2::geom_line()'s default size (for mcmc_acf()).
binwidth	Passed to ggplot2::geom_histogram() to override the default binwidth.
breaks	Passed to ggplot2::geom_histogram() as an alternative to binwidth.
ratio	A vector of <i>ratios</i> of effective sample size estimates to total sample size. See neff_ratio().
х	A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.
pars	An optional character vector of parameter names. If neither pars nor regex_pars is specified then the default is to use <i>all</i> parameters. As of version 1.7.0, <b>bayesplot</b> also supports 'tidy' parameter selection by specifying pars = vars(), where is specified the same way as in dplyr::select() and similar functions. Examples of using pars in this way can be found on the Tidy parameter selection page.
regex_pars	An optional regular expression to use for parameter selection. Can be specified instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex_pars argument is ignored since select helpers perform a similar function.
facet_args	A named list of arguments (other than facets) passed to ggplot2::facet_wrap() or ggplot2::facet_grid() to control faceting.
lags	The number of lags to show in the autocorrelation plot.

#### Value

The plotting functions return a ggplot object that can be further customized using the **ggplot2** package. The functions with suffix \_data() return the data that would have been drawn by the plotting function.

# **Plot Descriptions**

mcmc\_rhat(), mcmc\_rhat\_hist() Rhat values as either points or a histogram. Values are colored using different shades (lighter is better). The chosen thresholds are somewhat arbitrary, but can be useful guidelines in practice.

- *light*: below 1.05 (good)
- mid: between 1.05 and 1.1 (ok)

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• dark: above 1.1 (too high)

mcmc\_neff(), mcmc\_neff\_hist() Ratios of effective sample size to total sample size as either points or a histogram. Values are colored using different shades (lighter is better). The chosen thresholds are somewhat arbitrary, but can be useful guidelines in practice.

- *light*: between 0.5 and 1 (high)
- *mid*: between 0.1 and 0.5 (good)
- *dark*: below 0.1 (low)

mcmc\_acf(), mcmc\_acf\_bar() Grid of autocorrelation plots by chain and parameter. The lags argument gives the maximum number of lags at which to calculate the autocorrelation function. mcmc\_acf() is a line plot whereas mcmc\_acf\_bar() is a barplot.

#### References

Stan Development Team. Stan Modeling Language Users Guide and Reference Manual. https://mc-stan.org/users/documentation/

Gelman, A. and Rubin, D. B. (1992). Inference from iterative simulation using multiple sequences. *Statistical Science*. 7(4), 457–472.

#### See Also

- The Visual MCMC Diagnostics vignette.
- MCMC-nuts for additional MCMC diagnostic plots for models fit using the No-U-Turn-Sampler.

Other MCMC: MCMC-combos, MCMC-distributions, MCMC-intervals, MCMC-nuts, MCMC-overview, MCMC-parcoord, MCMC-recover, MCMC-scatterplots, MCMC-traces

```
# autocorrelation
x <- example_mcmc_draws()
dim(x)
dim(x)
dimnames(x)

color_scheme_set("green")
mcmc_acf(x, pars = c("alpha", "beta[1]"))

color_scheme_set("pink")
(p <- mcmc_acf_bar(x, pars = c("alpha", "beta[1]")))

# add horiztonal dashed line at 0.5
p + hline_at(0.5, linetype = 2, size = 0.15, color = "gray")

# fake rhat values to use for demonstration
rhat <- c(runif(100, 1, 1.15))
mcmc_rhat_hist(rhat)
mcmc_rhat(rhat)

# lollipops</pre>
```

```
color_scheme_set("purple")
mcmc_rhat(rhat[1:10], size = 5)
color_scheme_set("blue")
mcmc_rhat(runif(1000, 1, 1.07))
mcmc_rhat(runif(1000, 1, 1.3)) + legend_move("top") # add legend above plot
# fake neff ratio values to use for demonstration
ratio <- c(runif(100, 0, 1))
mcmc_neff_hist(ratio)
mcmc_neff(ratio)
## Not run:
# Example using rstanarm model (requires rstanarm package)
library(rstanarm)
# intentionally use small 'iter' so there are some
# problems with rhat and neff for demonstration
fit <- stan_glm(mpg ~ ., data = mtcars, iter = 50, refresh = 0)</pre>
rhats <- rhat(fit)</pre>
ratios <- neff_ratio(fit)</pre>
mcmc_rhat(rhats)
mcmc_neff(ratios, size = 3)
# there's a small enough number of parameters in the
# model that we can display their names on the y-axis
mcmc_neff(ratios) + yaxis_text(hjust = 1)
# can also look at autocorrelation
draws <- as.array(fit)</pre>
mcmc_acf(draws, pars = c("wt", "cyl"), lags = 10)
# increase number of iterations and plots look much better
fit2 <- update(fit, iter = 500)
mcmc_rhat(rhat(fit2))
mcmc_neff(neff_ratio(fit2))
mcmc_acf(as.array(fit2), pars = c("wt", "cyl"), lags = 10)
## End(Not run)
```

MCMC-distributions

Histograms and kernel density plots of MCMC draws

# **Description**

Various types of histograms and kernel density plots of MCMC draws. See the **Plot Descriptions** section, below, for details.

#### Usage

```
mcmc_hist(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., facet_args = list(),
  binwidth = NULL, breaks = NULL, freq = TRUE)
mcmc_dens(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., facet_args = list(), trim = FALSE)
mcmc_hist_by_chain(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., facet_args = list(),
  binwidth = NULL, freq = TRUE)
mcmc_dens_overlay(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., facet_args = list(),
  color_chains = TRUE, trim = FALSE)
mcmc_dens_chains(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., color_chains = TRUE, bw = NULL,
  adjust = NULL, kernel = NULL, n_dens = NULL)
mcmc_dens_chains_data(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., bw = NULL, adjust = NULL,
 kernel = NULL, n_dens = NULL)
mcmc_violin(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., facet_args = list(), probs = c(0.1,
 0.5, 0.9)
```

#### **Arguments**

Х

A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.

pars

An optional character vector of parameter names. If neither pars nor regex\_pars is specified then the default is to use all parameters. As of version 1.7.0, **bayesplot** also supports 'tidy' parameter selection by specifying pars = vars(...), where ... is specified the same way as in dplyr::select(...) and similar functions. Examples of using pars in this way can be found on the Tidy parameter selection page.

regex\_pars

An optional regular expression to use for parameter selection. Can be specified instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex\_pars argument is ignored since select helpers perform a similar function.

transformations

Optionally, transformations to apply to parameters before plotting. If transformations is a function or a single string naming a function then that function will be used to transform all parameters. To apply transformations to particular parameters,

the transformations argument can be a named list with length equal to the number of parameters to be transformed. Currently only univariate transformations of scalar parameters can be specified (multivariate transformations will be implemented in a future release). If transformations is a list, the name of each list element should be a parameter name and the content of each list element should be a function (or any item to match as a function via match.fun(), e.g. a string naming a function). If a function is specified by its name as a string (e.g. "log"), then it can be used to construct a new parameter label for the appropriate parameter (e.g. "log(sigma)"). If a function itself is specified (e.g. log or function(x) log(x)) then "t" is used in the new parameter label to indicate that the parameter is transformed (e.g. "t(sigma)").

Note: due to partial argument matching transformations can be abbreviated for convenience in interactive use (e.g., transform).

... Currently ignored.

facet\_args A named list of arguments (other than facets) passed to ggplot2::facet\_wrap()

or ggplot2::facet\_grid() to control faceting.

binwidth Passed to ggplot2::geom\_histogram() to override the default binwidth.

breaks Passed to ggplot2::geom\_histogram() as an alternative to binwidth.

freq For histograms, freq=TRUE (the default) puts count on the y-axis. Setting freq=FALSE

puts density on the y-axis. (For many plots the y-axis text is off by default. To view the count or density labels on the y-axis see the yaxis\_text() conve-

nience function.)

trim A logical scalar passed to ggplot2::geom\_density().

color\_chains Option for whether to separately color chains.

bw, adjust, kernel, n\_dens

Optional arguments passed to stats::density() to override default kernel

density estimation parameters. n\_dens defaults to 1024.

probs A numeric vector passed to ggplot2::geom\_violin()'s draw\_quantiles ar-

gument to specify at which quantiles to draw horizontal lines. Set to NULL to

remove the lines.

#### Value

A ggplot object that can be further customized using the **ggplot2** package.

## **Plot Descriptions**

mcmc\_hist() Histograms of posterior draws with all chains merged.

mcmc\_dens() Kernel density plots of posterior draws with all chains merged.

mcmc\_hist\_by\_chain() Histograms of posterior draws with chains separated via faceting.

mcmc\_dens\_overlay() Kernel density plots of posterior draws with chains separated but overlaid on a single plot.

mcmc\_violin() The density estimate of each chain is plotted as a violin with horizontal lines at notable quantiles.

mcmc\_dens\_chains() Ridgeline kernel density plots of posterior draws with chains separated but overlaid on a single plot. In mcmc\_dens\_overlay() parameters appear in separate facets; in mcmc\_dens\_chains() they appear in the same panel and can overlap vertically.

#### See Also

Other MCMC: MCMC-combos, MCMC-diagnostics, MCMC-intervals, MCMC-nuts, MCMC-overview, MCMC-parcoord, MCMC-recover, MCMC-scatterplots, MCMC-traces

```
set.seed(9262017)
# some parameter draws to use for demonstration
x <- example_mcmc_draws()</pre>
dim(x)
dimnames(x)
###################
### Histograms ###
###################
# histograms of all parameters
color_scheme_set("brightblue")
mcmc_hist(x)
# histograms of some parameters
color_scheme_set("pink")
mcmc_hist(x, pars = c("alpha", "beta[2]"))
mcmc_hist(x, pars = "sigma", regex_pars = "beta")
# example of using 'transformations' argument to plot log(sigma),
# and parsing facet labels (e.g. to get greek letters for parameters)
mcmc_hist(x, transformations = list(sigma = "log"),
          facet_args = list(labeller = ggplot2::label_parsed)) +
         facet_text(size = 15)
# instead of list(sigma = "log"), you could specify the transformation as
# list(sigma = log) or list(sigma = function(x) log(x)), but then the
# label for the transformed sigma is 't(sigma)' instead of 'log(sigma)'
mcmc_hist(x, transformations = list(sigma = log))
# separate histograms by chain
color_scheme_set("pink")
mcmc_hist_by_chain(x, regex_pars = "beta")
###################
### Densities ###
mcmc_dens(x, pars = c("sigma", "beta[2]"),
```

MCMC-intervals

Plot interval estimates from MCMC draws

### **Description**

Plot central (quantile-based) posterior interval estimates from MCMC draws. See the **Plot Descriptions** section, below, for details.

## Usage

```
mcmc_intervals(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., prob = 0.5, prob_outer = 0.9,
 point_est = c("median", "mean", "none"), rhat = numeric())
mcmc_areas(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., area_method = c("equal area",
  "equal height", "scaled height"), prob = 0.5, prob_outer = 1,
 point_est = c("median", "mean", "none"), rhat = numeric(),
 bw = NULL, adjust = NULL, kernel = NULL, n_dens = NULL)
mcmc_areas_ridges(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., prob_outer = 1, prob = 1,
 bw = NULL, adjust = NULL, kernel = NULL, n_dens = NULL)
mcmc_intervals_data(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., prob = 0.5, prob_outer = 0.9,
 point_est = c("median", "mean", "none"), rhat = numeric())
mcmc_areas_data(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., prob = 0.5, prob_outer = 1,
 point_est = c("median", "mean", "none"), rhat = numeric(),
 bw = NULL, adjust = NULL, kernel = NULL, n_dens = NULL)
```

```
mcmc_areas_ridges_data(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., prob_outer = 1, prob = 1,
 bw = NULL, adjust = NULL, kernel = NULL, n_dens = NULL)
```

#### **Arguments**

Х

A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.

pars

An optional character vector of parameter names. If neither pars nor regex\_pars is specified then the default is to use all parameters. As of version 1.7.0, **bayesplot** also supports 'tidy' parameter selection by specifying pars = vars(...), where ... is specified the same way as in dplyr::select(...) and similar functions. Examples of using pars in this way can be found on the Tidy parameter selection page.

regex\_pars

An optional regular expression to use for parameter selection. Can be specified instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex\_pars argument is ignored since select helpers perform a similar function.

transformations

Optionally, transformations to apply to parameters before plotting. If transformations is a function or a single string naming a function then that function will be used to transform all parameters. To apply transformations to particular parameters, the transformations argument can be a named list with length equal to the number of parameters to be transformed. Currently only univariate transformations of scalar parameters can be specified (multivariate transformations will be implemented in a future release). If transformations is a list, the name of each list element should be a parameter name and the content of each list element should be a function (or any item to match as a function via match. fun(), e.g. a string naming a function). If a function is specified by its name as a string (e.g. "log"), then it can be used to construct a new parameter label for the appropriate parameter (e.g. "log(sigma)"). If a function itself is specified (e.g.  $\log \operatorname{rr} \operatorname{function}(x) \log(x)$  then "t" is used in the new parameter label to indicate that the parameter is transformed (e.g. "t(sigma)").

Note: due to partial argument matching transformations can be abbreviated for convenience in interactive use (e.g., transform).

Currently unused.

The probability mass to include in the inner interval (for mcmc\_intervals()) or in the shaded region (for mcmc\_areas()). The default is 0.5 (50% interval)

and 1 for mcmc\_areas\_ridges().

The probability mass to include in the outer interval. The default is 0.9 for

mcmc\_intervals() (90% interval) and 1 for mcmc\_areas() and for mcmc\_areas\_ridges().

The point estimate to show. Either "median" (the default), "mean", or "none".

An optional numeric vector of R-hat estimates, with one element per parameter included in x. If rhat is provided, the intervals/areas and point estimates in the

prob

prob\_outer

point\_est

rhat

resulting plot are colored based on R-hat value. See rhat() for methods for extracting R-hat estimates.

area\_method

How to constrain the areas in mcmc\_areas(). The default is "equal area", setting the density curves to have the same area. With "equal height", the curves are scaled so that the highest points across the curves are the same height. The method "scaled height" tries a compromise between to the two: the heights from "equal height" are scaled using height\*sqrt(height)

bw, adjust, kernel, n\_dens

Optional arguments passed to stats::density() to override default kernel density estimation parameters. n\_dens defaults to 1024.

#### Value

The plotting functions return a ggplot object that can be further customized using the **ggplot2** package. The functions with suffix \_data() return the data that would have been drawn by the plotting function.

# **Plot Descriptions**

mcmc\_intervals() Plots of uncertainty intervals computed from posterior draws with all chains merged.

mcmc\_areas() Density plots computed from posterior draws with all chains merged, with uncertainty intervals shown as shaded areas under the curves.

mcmc\_areas\_ridges() Density plot, as in mcmc\_areas(), but drawn with overlapping ridgelines.

This plot provides a compact display of (hierarchically) related distributions.

#### See Also

Other MCMC: MCMC-combos, MCMC-diagnostics, MCMC-distributions, MCMC-nuts, MCMC-overview, MCMC-parcoord, MCMC-recover, MCMC-scatterplots, MCMC-traces

```
set.seed(9262017)
# some parameter draws to use for demonstration
x <- example_mcmc_draws(params = 6)
dim(x)
dim(x)
dimnames(x)

color_scheme_set("brightblue")
mcmc_intervals(x)
mcmc_intervals(x, pars = c("beta[1]", "beta[2]"))
mcmc_areas(x, regex_pars = "beta\\[[1-3]", prob = 0.8) +
ggplot2::labs(
   title = "Posterior distributions",
   subtitle = "with medians and 80% intervals"
)

color_scheme_set("red")
mcmc_areas(</pre>
```

```
х,
   pars = c("alpha", "beta[4]"),
   prob = 2/3,
   prob_outer = 0.9,
   point_est = "mean"
)
# color by rhat value
color_scheme_set("blue")
fake_rhat_values <- c(1, 1.07, 1.3, 1.01, 1.15, 1.005)
mcmc_intervals(x, rhat = fake_rhat_values)
# get the dataframe that is used in the plotting functions
mcmc_intervals_data(x)
mcmc_intervals_data(x, rhat = fake_rhat_values)
mcmc_areas_data(x, pars = "alpha")
color_scheme_set("gray")
p \leftarrow mcmc\_areas(x, pars = c("alpha", "beta[4]"), rhat = c(1, 1.1))
p + legend_move("bottom")
p + legend_move("none") # or p + legend_none()
# Different area calculations
b3 <- c("beta[1]", "beta[2]", "beta[3]")</pre>
mcmc_areas(x, pars = b3, area_method = "equal area") +
  ggplot2::labs(
    title = "Curves have same area",
    subtitle =
      "A wide, uncertain interval is spread thin when areas are equal")
mcmc_areas(x, pars = b3, area_method = "equal height") +
  ggplot2::labs(
    title = "Curves have same maximum height",
    subtitle =
      "Local curvature is clearer but more uncertain curves use more area")
mcmc_areas(x, pars = b3, area_method = "scaled height") +
  ggplot2::labs(
    title = "Same maximum heights but heights scaled by square-root",
    subtitle =
      "Compromise: Local curvature is accentuated and less area is used")
# apply transformations
mcmc_intervals(
  pars = c("beta[2]", "sigma"),
  transformations = list("sigma" = "log", "beta[2]" = function(x) x + 3)
)
# apply same transformation to all selected parameters
mcmc_intervals(x, regex_pars = "beta", transformations = "exp")
```

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```
## Not run:
# example using fitted model from rstanarm package
library(rstanarm)
fit <- stan_glm(</pre>
 mpg ~ 0 + wt + factor(cyl),
 data = mtcars,
 iter = 500,
 refresh = 0
x <- as.matrix(fit)</pre>
color_scheme_set("teal")
mcmc_intervals(x, point_est = "mean", prob = 0.8, prob_outer = 0.95)
mcmc_areas(x, regex_pars = "cyl", bw = "SJ",
           rhat = rhat(fit, regex_pars = "cyl"))
## End(Not run)
## Not run:
# Example of hierarchically related parameters
# plotted with ridgelines
m <- shinystan::eight_schools@posterior_sample</pre>
mcmc_areas_ridges(m, pars = "mu", regex_pars = "theta") +
 ggplot2::ggtitle("Treatment effect on eight schools (Rubin, 1981)")
## End(Not run)
```

MCMC-nuts

Diagnostic plots for the No-U-Turn-Sampler (NUTS)

# **Description**

Diagnostic plots for the No-U-Turn-Sampler (NUTS), the default MCMC algorithm used by Stan. See the **Plot Descriptions** section, below.

# Usage

```
mcmc_nuts_acceptance(x, lp, chain = NULL, ..., binwidth = NULL)
mcmc_nuts_divergence(x, lp, chain = NULL, ...)
mcmc_nuts_stepsize(x, lp, chain = NULL, ...)
mcmc_nuts_treedepth(x, lp, chain = NULL, ...)
mcmc_nuts_energy(x, ..., binwidth = NULL, alpha = 0.5,
    merge_chains = FALSE)
```

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#### **Arguments**

x	A molten data frame of NUTS sampler parameters, either created by nuts_params() or in the same form as the object returned by nuts_params().
lp	A molten data frame of draws of the log-posterior or, more commonly, of a quantity equal to the log-posterior up to a constant. 1p should either be created via log_posterior() or be an object with the same form as the object returned by log_posterior().
chain	A positive integer for selecting a particular chain. The default (NULL) is to merge the chains before plotting. If chain = k then the plot for chain k is overlaid (in a darker shade but with transparency) on top of the plot for all chains. The chain argument is not used by mcmc_nuts_energy().
	Currently ignored.
binwidth	An optional value passed to ggplot2::geom_histogram() to override the default binwidth.
alpha	For mcmc_nuts_energy() only, the transparency (alpha) level in [0,1] used for the overlaid histogram.
merge_chains	For mcmc_nuts_energy() only, should all chains be merged or displayed separately? The default is FALSE, i.e., to show the chains separately.

#### Value

A gtable object (the result of calling gridExtra::arrangeGrob()) created from several ggplot objects, except for mcmc\_nuts\_energy(), which returns a ggplot object.

# **Quick Definitions**

For more details see Stan Development Team (2016) and Betancourt (2017).

- accept\_stat\_\_: the average acceptance probabilities of all possible samples in the proposed tree.
- divergent\_\_: the number of leapfrog transitions with diverging error. Because NUTS terminates at the first divergence this will be either 0 or 1 for each iteration.
- stepsize\_\_: the step size used by NUTS in its Hamiltonian simulation.
- treedepth\_\_: the depth of tree used by NUTS, which is the log (base 2) of the number of leapfrog steps taken during the Hamiltonian simulation.
- energy\_\_: the value of the Hamiltonian (up to an additive constant) at each iteration.

## **Plot Descriptions**

mcmc\_nuts\_acceptance() Three plots:

- Histogram of accept\_stat\_\_ with vertical lines indicating the mean (solid line) and median (dashed line).
- Histogram of lp\_\_ with vertical lines indicating the mean (solid line) and median (dashed line).
- Scatterplot of accept\_stat\_\_ vs lp\_\_.

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mcmc\_nuts\_divergence() Two plots:

- Violin plots of lp\_\_|divergent\_\_=1 and lp\_\_|divergent\_\_=0.
- Violin plots of accept\_stat\_\_|divergent\_\_=1 and accept\_stat\_\_|divergent\_\_=0.

mcmc\_nuts\_stepsize() Two plots:

- Violin plots of lp\_\_ by chain ordered by stepsize\_\_ value.
- Violin plots of accept\_stat\_\_ by chain ordered by stepsize\_\_ value.

mcmc\_nuts\_treedepth() Three plots:

- Violin plots of lp\_\_ by value of treedepth\_\_.
- Violin plots of accept\_stat\_\_ by value of treedepth\_\_.
- Histogram of treedepth\_\_.

mcmc\_nuts\_energy() Overlaid histograms showing energy\_\_ vs the change in energy\_\_. See Betancourt (2016) for details.

#### References

Betancourt, M. (2017). A conceptual introduction to Hamiltonian Monte Carlo. https://arxiv.org/abs/1701.02434

Betancourt, M. and Girolami, M. (2013). Hamiltonian Monte Carlo for hierarchical models. https://arxiv.org/abs/1312.0906

Hoffman, M. D. and Gelman, A. (2014). The No-U-Turn Sampler: adaptively setting path lengths in Hamiltonian Monte Carlo. *Journal of Machine Learning Research*. 15:1593–1623.

Stan Development Team. Stan Modeling Language Users Guide and Reference Manual. https://mc-stan.org/users/documentation/

## See Also

- The Visual MCMC Diagnostics vignette.
- Several other plotting functions are not NUTS-specific but take optional extra arguments if the model was fit using NUTS:
  - mcmc\_trace(): show divergences as tick marks below the trace plot.
  - mcmc\_parcoord(): change the color/size/transparency of lines corresponding to divergences.
  - mcmc\_scatter(): change the color/size/shape of points corresponding to divergences.
  - mcmc\_pairs(): change the color/size/shape of points corresponding divergences and/or max treedepth saturation.

 $\label{lem:combos} Other\ MCMC-combos,\ MCMC-diagnostics,\ MCMC-distributions,\ MCMC-intervals,\ MCMC-overview,\ MCMC-parcoord,\ MCMC-recover,\ MCMC-scatterplots,\ MCMC-traces$ 

```
## Not run:
library(ggplot2)
library(rstanarm)
fit <- stan_glm(mpg ~ wt + am, data = mtcars, iter = 1000, refresh = 0)
np <- nuts_params(fit)</pre>
```

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```
lp <- log_posterior(fit)

color_scheme_set("brightblue")
mcmc_nuts_acceptance(np, lp)
mcmc_nuts_acceptance(np, lp, chain = 2)

mcmc_nuts_divergence(np, lp)
mcmc_nuts_stepsize(np, lp)
mcmc_nuts_treedepth(np, lp)

color_scheme_set("red")
mcmc_nuts_energy(np)
mcmc_nuts_energy(np, merge_chains = TRUE, binwidth = .15)
mcmc_nuts_energy(np) +
  facet_wrap(~ Chain, nrow = 1) +
  coord_fixed(ratio = 150) +
  ggtitle("NUTS Energy Diagnostic")

## End(Not run)</pre>
```

MCMC-overview

Plots for Markov chain Monte Carlo simulations

# **Description**

The **bayesplot** MCMC module provides various plotting functions for creating graphical displays of Markov chain Monte Carlo (MCMC) simulations. The **MCMC plotting functions** section, below, provides links to the documentation for various categories of MCMC plots. Currently the MCMC plotting functions accept posterior draws provided in one of the following formats:

- 3-D array: An array with dimensions [Iteration, Chain, Parameter] in that order.
- **list**: A list of matrices, where each matrix corresponds to a Markov chain. All of the matrices should have the same number of iterations (rows) and parameters (columns), and parameters should have the same names and be in the same order.
- matrix (2-D array): A matrix with one column per parameter. If using matrix there should only be a single Markov chain or all chains should already be merged (stacked).
- data frame: There are two types of data frames allowed. Either a data frame with one column per parameter (if only a single chain or all chains have already been merged), or a data frame with one column per parameter plus an additional column "Chain" that contains the chain number (an integer) corresponding to each row in the data frame.

**Note**: typically the user should *not* include warmup iterations in the object passed to **bayesplot** plotting functions, although for certain plots (e.g. trace plots) it can occasionally be useful to include the warmup iterations for diagnostic purposes.

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## MCMC plotting functions

 Posterior distributions: Histograms and kernel density plots of parameter draws, optionally showing each Markov chain separately.

- Uncertainty intervals: Uncertainty intervals computed from parameter draws.
- Trace plots: Times series of parameter draws, optionally including with HMC/NUTS diagnostic information.
- Scatterplots: Scatterplots, heatmaps, and pairs plots of parameter draws, optionally including with HMC/NUTS diagnostic information.
- Parallel coordinates plots: Parallel coordinates plot of MCMC draws (one dimension per parameter), optionally including with HMC/NUTS diagnostic information.
- Combos: Combination plots (e.g. trace plot + histogram).
- General MCMC diagnostics: MCMC diagnostic plots including R-hat, effective sample size, autocorrelation. NUTS diagnostics: Special diagnostic plots for the No-U-Turn Sampler.
- Comparisons to "true" values: Plots comparing MCMC estimates to "true" parameter values (e.g., values used to simulate data).

#### References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

#### See Also

Other MCMC: MCMC-combos, MCMC-diagnostics, MCMC-distributions, MCMC-intervals, MCMC-nuts, MCMC-parcoord, MCMC-recover, MCMC-scatterplots, MCMC-traces

MCMC-parcoord

Parallel coordinates plot of MCMC draws

## **Description**

Parallel coordinates plot of MCMC draws (one dimension per parameter). See the **Plot Descriptions** section below for details, and see Gabry et al. (2019) for more background and a real example.

## Usage

```
mcmc_parcoord(x, pars = character(), regex_pars = character(),
    transformations = list(), ..., size = 0.2, alpha = 0.3,
    np = NULL, np_style = parcoord_style_np())

mcmc_parcoord_data(x, pars = character(), regex_pars = character(),
    transformations = list(), np = NULL)

parcoord_style_np(div_color = "red", div_size = 0.2, div_alpha = 0.2)
```

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#### **Arguments**

Χ

A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.

pars

An optional character vector of parameter names. If neither pars nor regex\_pars is specified then the default is to use *all* parameters. As of version 1.7.0, **bayesplot** also supports 'tidy' parameter selection by specifying pars = vars(...), where ... is specified the same way as in dplyr::select(...) and similar functions. Examples of using pars in this way can be found on the Tidy parameter selection page.

regex\_pars

An optional regular expression to use for parameter selection. Can be specified instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex\_pars argument is ignored since select helpers perform a similar function.

#### transformations

Optionally, transformations to apply to parameters before plotting. If transformations is a function or a single string naming a function then that function will be used to transform all parameters. To apply transformations to particular parameters, the transformations argument can be a named list with length equal to the number of parameters to be transformed. Currently only univariate transformations of scalar parameters can be specified (multivariate transformations will be implemented in a future release). If transformations is a list, the name of each list element should be a parameter name and the content of each list element should be a function (or any item to match as a function via match. fun(), e.g. a string naming a function). If a function is specified by its name as a string (e.g. "log"), then it can be used to construct a new parameter label for the appropriate parameter (e.g. "log(sigma)"). If a function itself is specified (e.g. log or function(x) log(x)) then "t" is used in the new parameter label to indicate that the parameter is transformed (e.g. "t(sigma)").

Currently ignored.

... currently ignored.

size, alpha

Arguments passed on to ggplot2::geom\_line().

for convenience in interactive use (e.g., transform).

np

For models fit using NUTS (more generally, any symplectic integrator), an optional data frame providing NUTS diagnostic information. The data frame should be the object returned by nuts\_params() or one with the same structure.

Note: due to partial argument matching transformations can be abbreviated

np\_style

A call to the parcoord\_style\_np() helper function to specify arguments controlling the appearance of superimposed lines representing NUTS diagnostics (in this case divergences) if the np argument is specified.

div\_color, div\_size, div\_alpha

Optional arguments to the parcoord\_style\_np() helper function that are eventually passed to ggplot2::geom\_line() if the np argument is also specified. They control the color, size, and transparency specifications for showing divergences in the plot. The default values are displayed in the **Usage** section above.

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#### Value

The plotting functions return a ggplot object that can be further customized using the **ggplot2** package. The functions with suffix \_data() return the data that would have been drawn by the plotting function.

# **Plot Descriptions**

mcmc\_parcoord() Parallel coordinates plot of MCMC draws. There is one dimension per parameter along the horizontal axis and each set of connected line segments represents a single MCMC draw (i.e., a vector of length equal to the number of parameters).

The parallel coordinates plot is most useful if the optional HMC/NUTS diagnostic information is provided via the np argument. In that case divergences are highlighted in the plot. The appearance of the divergences can be customized using the np\_style argument and the parcoord\_style\_np helper function. This version of the plot is the same as the parallel coordinates plot described in Gabry et al. (2019).

When the plotted model parameters are on very different scales the transformations argument can be useful. For example, to standardize all variables before plotting you could use function (x - mean(x))/sd(x) when specifying the transformations argument to mcmc\_parcoord. See the **Examples** section for how to do this.

#### References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

Hartikainen, A. (2017, Aug 23). Concentration of divergences (Msg 21). Message posted to The Stan Forums: https://discourse.mc-stan.org/t/concentration-of-divergences/1590/21.

# See Also

 $\label{lem:combos} Other\ MCMC-combos,\ MCMC-diagnostics,\ MCMC-distributions,\ MCMC-intervals,\ MCMC-nuts,\ MCMC-overview,\ MCMC-recover,\ MCMC-scatterplots,\ MCMC-traces$ 

```
color_scheme_set("pink")
x <- example_mcmc_draws(params = 5)
mcmc_parcoord(x)
mcmc_parcoord(x, regex_pars = "beta")

## Not run:
# Example using a Stan demo model
library(rstan)
fit <- stan_demo("eight_schools")
draws <- as.array(fit, pars = c("mu", "tau", "theta", "lp__"))
np <- nuts_params(fit)
str(np)
levels(np$Parameter)</pre>
```

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```
color_scheme_set("brightblue")
mcmc_parcoord(draws, alpha = 0.05)
mcmc_parcoord(draws, np = np)
# customize appearance of divergences
color_scheme_set("darkgray")
div_style <- parcoord_style_np(div_color = "green", div_size = 0.05, div_alpha = 0.4)
mcmc_parcoord(draws, size = 0.25, alpha = 0.1,
              np = np, np_style = div_style)
# to use a transformation (e.g., standardizing all the variables can be helpful)
# specify the 'transformations' argument (though partial argument name
# matching means we can just use 'trans' or 'transform')
mcmc_parcoord(
 draws,
 transform = function(x) \{(x - mean(x)) / sd(x)\},\
 size = 0.25,
 alpha = 0.1,
 np = np,
 np_style = div_style
# mcmc_parcoord_data returns just the data in a conventient form for plotting
d <- mcmc_parcoord_data(x, np = np)</pre>
head(d)
tail(d)
## End(Not run)
```

MCMC-recover

Compare MCMC estimates to "true" parameter values

#### **Description**

Plots comparing MCMC estimates to "true" parameter values. Before fitting a model to real data it is useful to simulate data according to the model using known (fixed) parameter values and to check that these "true" parameter values are (approximately) recovered by fitting the model to the simulated data. See the **Plot Descriptions** section, below, for details on the available plots.

# Usage

```
mcmc_recover_intervals(x, true, batch = rep(1, length(true)), ...,
  facet_args = list(), prob = 0.5, prob_outer = 0.9,
  point_est = c("median", "mean", "none"), size = 4, alpha = 1)

mcmc_recover_scatter(x, true, batch = rep(1, length(true)), ...,
  facet_args = list(), point_est = c("median", "mean"), size = 3,
  alpha = 1)
```

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```
mcmc_recover_hist(x, true, ..., facet_args = list(), binwidth = NULL,
    breaks = NULL)
```

# **Arguments**

х	A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.
true	A numeric vector of "true" values of the parameters in x. There should be one value in true for each parameter included in x and the order of the parameters in true should be the same as the order of the parameters in x.
batch	Optionally, a vector-like object (numeric, character, integer, factor) used to split the parameters into batches. If batch is specified, it must have the same length as true and be in the same order as true. Parameters in the same batch will be grouped together in the same facet in the plot (see the <b>Examples</b> section, below). The default is to group all parameters together into a single batch. Changing the default is most useful when parameters are on very different scales, in which case batch can be used to group them into batches within which it makes sense to use the same y-axis.
•••	Currently unused.
facet_args	A named list of arguments (other than facets) passed to ggplot2::facet_wrap() or ggplot2::facet_grid() to control faceting.
prob	The probability mass to include in the inner interval. The default is $0.5 (50\%$ interval).
prob_outer	The probability mass to include in the outer interval. The default is $0.9\ (90\%$ interval).
point_est	The point estimate to show. Either "median" (the default), "mean", or "none".
size, alpha	Passed to ggplot2::geom_point() to control the appearance of plotted points.
binwidth	Passed to ggplot2::geom_histogram() to override the default binwidth.
breaks	Passed to ggplot2::geom_histogram() as an alternative to binwidth.

# Value

A ggplot object that can be further customized using the **ggplot2** package.

# **Plot Descriptions**

mcmc\_recover\_intervals() Central intervals and point estimates computed from MCMC draws, with "true" values plotted using a different shape.

mcmc\_recover\_scatter() Scatterplot of posterior means (or medians) against "true" values.

mcmc\_recover\_hist() Histograms of the draws for each parameter with the "true" value overlaid as a vertical line.

# See Also

 $Other\ MCMC-combos, \ MCMC-diagnostics, \ MCMC-distributions, \ MCMC-intervals, \ MCMC-nuts, \ MCMC-overview, \ MCMC-parcoord, \ MCMC-scatterplots, \ MCMC-traces$ 

```
## Not run:
library(rstanarm)
alpha <- 1; beta <- rnorm(10, 0, 3); sigma <- 2
X <- matrix(rnorm(1000), 100, 10)</pre>
y \leftarrow rnorm(100, mean = c(alpha + X %*% beta), sd = sigma)
fit <- stan_glm(y \sim ., data = data.frame(y, X), refresh = 0)
draws <- as.matrix(fit)</pre>
print(colnames(draws))
true <- c(alpha, beta, sigma)</pre>
mcmc_recover_intervals(draws, true)
# put the coefficients on X into the same batch
mcmc_recover_intervals(draws, true, batch = c(1, rep(2, 10), 1))
# equivalent
mcmc_recover_intervals(draws, true, batch = grepl("X", colnames(draws)))
# same but facets stacked vertically
mcmc_recover_intervals(draws, true,
                       batch = grepl("X", colnames(draws)),
                       facet_args = list(ncol = 1),
                       size = 3)
# each parameter in its own facet
mcmc_recover_intervals(draws, true, batch = 1:ncol(draws))
# same but in a different order
mcmc_recover_intervals(draws, true, batch = c(1, 3, 4, 2, 5:12))
# present as bias by centering with true values
mcmc_recover_intervals(sweep(draws, 2, true), rep(0, ncol(draws))) + hline_0()
# scatterplot of posterior means vs true values
mcmc_recover_scatter(draws, true, point_est = "mean")
# histograms of parameter draws with true value added as vertical line
color_scheme_set("brightblue")
mcmc_recover_hist(draws[, 1:4], true[1:4])
## End(Not run)
```

## **Description**

Scatterplots, hexagonal heatmaps, and pairs plots from MCMC draws. See the **Plot Descriptions** section, below, for details.

### Usage

```
mcmc_scatter(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., size = 2.5, alpha = 0.8,
 np = NULL, np_style = scatter_style_np())
mcmc_hex(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., binwidth = NULL)
mcmc_pairs(x, pars = character(), regex_pars = character(),
  transformations = list(), ..., diag_fun = c("hist", "dens"),
 off_diag_fun = c("scatter", "hex"), diag_args = list(),
 off_diag_args = list(), condition = pairs_condition(), lp = NULL,
 np = NULL, np_style = pairs_style_np(), max_treedepth = NULL,
 grid_args = list(), save_gg_objects = TRUE)
scatter_style_np(div_color = "red", div_shape = 16, div_size = 2.5,
 div_alpha = 1
pairs_style_np(div_color = "red", div_shape = 4, div_size = 1,
 div_alpha = 1, td_color = "yellow2", td_shape = 3, td_size = 1,
  td_alpha = 1
pairs_condition(chains = NULL, draws = NULL, nuts = NULL)
```

#### **Arguments**

х

A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.

pars

An optional character vector of parameter names. If neither pars nor regex\_pars is specified then the default is to use *all* parameters. As of version 1.7.0, **bayesplot** also supports 'tidy' parameter selection by specifying pars = vars(...), where ... is specified the same way as in dplyr::select(...) and similar functions. Examples of using pars in this way can be found on the Tidy parameter selection page.

regex\_pars

An optional regular expression to use for parameter selection. Can be specified instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex\_pars argument is ignored since select helpers perform a similar function.

transformations

Optionally, transformations to apply to parameters before plotting. If transformations is a function or a single string naming a function then that function will be used

to transform all parameters. To apply transformations to particular parameters, the transformations argument can be a named list with length equal to the number of parameters to be transformed. Currently only univariate transformations of scalar parameters can be specified (multivariate transformations will be implemented in a future release). If transformations is a list, the name of each list element should be a parameter name and the content of each list element should be a function (or any item to match as a function via match.fun(), e.g. a string naming a function). If a function is specified by its name as a string (e.g. "log"), then it can be used to construct a new parameter label for the appropriate parameter (e.g. "log(sigma)"). If a function itself is specified (e.g. log or function(x) log(x)) then "t" is used in the new parameter label to indicate that the parameter is transformed (e.g. "t(sigma)").

Note: due to partial argument matching transformations can be abbreviated for convenience in interactive use (e.g., transform).

.. Currently ignored.

size, alpha

For mcmc\_scatter(), passed to ggplot2::geom\_point() to control the appearance of the points.

np

Optionally, a data frame of NUTS sampler parameters, either created by nuts\_params() or in the same form as the object returned by nuts\_params(). The colors, shapes, and sizes of the superimposed points can be customized using the np\_style argument.

np\_style

If np is specified, np\_style can be a call to the scatter\_style\_np() helper function (for mcmc\_scatter()) or the pairs\_style\_np() helper function (for mcmc\_pairs()) to specify arguments controlling the appearance of superimposed points representing NUTS diagnostic information. (Note: for pairs\_style\_np() the size arguments are interpreted as scaling factors).

binwidth

For mcmc\_hex(), an optional numeric vector of *length two* passed to ggplot2::geom\_hex() to override the default binwidth in both the vertical and horizontal directions.

diag\_fun, off\_diag\_fun

For mcmc\_pairs(), the plotting function to use for the plots along the diagonal and for the off-diagonal plots, respectively. Currently diag\_fun can be "hist" for histogram or "dens" for density, and off\_diag\_fun can be "scatter" for scatterplot or "hex" for a hexagonal heatmap.

diag\_args, off\_diag\_args

For mcmc\_pairs(), optional named lists of arguments to pass to the functions implied by the diag\_fun and off\_diag\_fun arguments, respectively. For example, if off\_diag\_fun is "scatter" then off\_diag\_args could include optional arguments to mcmc\_scatter() like size and alpha.

condition

For mcmc\_pairs(), a call to the pairs\_condition() helper function, which is used to specify a criterion for determining which chains (or iterations) are shown in the plots above the diagonal and which are shown in the plots below the diagonal. The histograms (or density plots) along the diagonal are always made using all chains and iterations, but the scatterplots (or hex plots) above and below the diagonal show different combinations of chains/iterations depending on condition. The default is a call to pairs\_condition() with none of its arguments specified. In this case half of the chains (or roughly half if there

are an odd number) will be used in the plots above the diagonal and the rest in the plots below the diagonal. The chains, draws, and nuts arguments to pairs\_condition(), which are documented below, can be used to change this default.

1p

For mcmc\_pairs(), a molten data frame of draws of the log-posterior or, more commonly, of a quantity equal to the log-posterior up to a constant. 1p should either be created via log\_posterior() or be an object with the same form as the object returned by log\_posterior().

max\_treedepth

For mcmc\_pairs(), an integer representing the maximum treedepth allowed when fitting the model (if fit using NUTS). This is only needed for detecting which transitions (if any) hit the maximum treedepth.

grid\_args, save\_gg\_objects

For mcmc\_pairs(), arguments to pass to bayesplot\_grid(). For example, since mcmc\_pairs() returns more than a single ggplot object, using ggtitle() afterwards will not work. But you you can still add a title to the plot using grid\_args = list(top="My title").

div\_color, div\_shape, div\_size, div\_alpha, td\_color, td\_shape, td\_size, td\_alpha

Optional arguments to the scatter\_style\_np() or pairs\_style\_np() helper

functions that are eventually passed to ggplot2::geom\_point().The default

values are displayed in the Usage section above.

chains, draws, nuts

Optional arguments to the pairs\_condition() helper function, which is used to specify the condition argument for mcmc\_pairs().

- The chains argument can be used to select some subset of the chains. If chains is an integer vector then the behavior is the same as the default (half the chains above the diagonal and half below) except using only the specified subset of chains. Alternatively, chains can be a list of two integer vectors with the first specifying the chains to be shown in the plots above the diagonal and the second for below the diagonal.
- The draws argument to pairs\_condition() can be used to directly specify which realizations are plotted above and below the diagonal. draws can be a single proportion, which is interpreted as the proportion of realizations (among all chains) to plot in the lower panel starting with the first realization in each chain, with the complement (from the end of each chain) plotted in the upper panel. Alternatively draws can be a logical vector with length equal to the product of the number of iterations and the number of chains, in which case realizations corresponding to FALSE and TRUE will be plotted in the lower and upper panels, respectively.
- For models fit using NUTS, the nuts argument to pairs\_condition() can be used. It takes a (possibly abbreviated) string to select among "accept\_stat\_\_", "stepsize\_\_", "treedepth\_\_", "n\_leapfrog\_\_", "divergent\_\_", "energy\_\_", and "lp\_\_". These are the sampler parameters associated with NUTS() (and "lp\_\_" is the log-posterior up to an additive constant). In this case, plots below the diagonal will contain realizations that are below the median of the indicated variable (or are zero in the case of "divergent\_\_"), and plots above the diagonal will contain realizations that are greater than or equal to the median of the indicated variable (or are one in the case of

"divergent\_\_"). If "lp\_\_" is used then the lp argument to mcmc\_pairs must also be specified. For the other NUTS parameters the np argument to mcmc\_pairs() must also be specified.

#### Value

mcmc\_scatter() and mcmc\_hex() return a ggplot object that can be further customized using the **ggplot2** package.

mcmc\_pairs() returns many ggplot objects organized into a grid via bayesplot\_grid().

# **Plot Descriptions**

mcmc\_scatter() Bivariate scatterplot of posterior draws. If using a very large number of posterior draws then mcmc\_hex() may be preferable to avoid overplotting. For models fit using NUTS the np, and np\_style arguments can be used to add additional information in the plot (in this case the approximate location of divergences). For more on why the scatter plot with divergences is a useful diagnostic tool see Gabry et al. (2019).

mcmc\_hex() Hexagonal heatmap of 2-D bin counts. This plot is useful in cases where the posterior sample size is large enough that mcmc\_scatter() suffers from overplotting.

mcmc\_pairs() A square plot matrix with univariate marginal distributions along the diagonal (as histograms or kernel density plots) and bivariate distributions off the diagonal (as scatterplots or hex heatmaps).

For the off-diagonal plots, the default is to split the chains so that (roughly) half are displayed above the diagonal and half are below (all chains are always merged together for the plots along the diagonal). Other possibilities are available by setting the condition argument.

Additionally, extra diagnostic information for models fit using NUTS can be added to the pairs plot using the lp, np, and np\_style arguments. If np is specified (and condition is not "divergent\_\_"), then points (red, by default) will be superimposed onto the off-diagonal plots indicating which (if any) iterations encountered a divergent transition. Also, if both np and max\_treedepth are specified then points (yellow, by default) will be superimposed to indicate a transition that hit the maximum treedepth rather than terminated its evolution normally. The np\_style argument can be used with the pairs\_style\_np() convenience function to change the appearance of these overlaid points. See the **Examples** section.

# References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

## See Also

Other MCMC: MCMC-combos, MCMC-diagnostics, MCMC-distributions, MCMC-intervals, MCMC-nuts, MCMC-overview, MCMC-parcoord, MCMC-recover, MCMC-traces

```
library("ggplot2")
# some parameter draws to use for demonstration
x <- example_mcmc_draws(params = 6)</pre>
dimnames(x)
# scatterplot of alpha vs log(sigma)
color_scheme_set("teal")
(p <- mcmc_scatter(x, pars = c("alpha", "sigma"),</pre>
                  transform = list(sigma = "log")))
p +
 labs(
    title = "Insert your own headline-grabbing title",
   subtitle = "with a provocative subtitle",
   caption = "and a controversial caption",
   x = expression(alpha),
   y = expression(log(sigma))
# add ellipse
p + stat_ellipse(level = 0.9, color = "gray20", size = 1)
# add contour
color_scheme_set("red")
p2 \leftarrow mcmc_scatter(x, pars = c("alpha", "sigma"), size = 3.5, alpha = 0.25)
p2 + stat_density_2d(color = "black", size = .5)
# can also add lines/smooths
color_scheme_set("pink")
(p3 <- mcmc_scatter(x, pars = c("alpha", "beta[3]"), alpha = 0.25, size = 3))</pre>
p3 + geom_smooth(method = "lm", se = FALSE, color = "gray20",
                 size = .75, linetype = 2)
if (requireNamespace("hexbin", quietly = TRUE)) {
 # hexagonal heatmap
 color_scheme_set("brightblue")
 (p <- mcmc_hex(x, pars = c("sigma", "alpha"), transform = list(sigma = "log")))</pre>
 p + plot_bg(fill = "gray95")
p + plot_bg(fill = "gray95") + panel_bg(fill = "gray70")
}
color_scheme_set("purple")
# pairs plots
# default of condition=NULL implies splitting chains between upper and lower panels
mcmc_pairs(x, pars = "alpha", regex_pars = "beta\\[[1,4]\\]",
           off_diag_args = list(size = 1, alpha = 0.5))
# change to density plots instead of histograms and hex plots instead of
```

```
# scatterplots
mcmc_pairs(x, pars = "alpha", regex_pars = "beta\\[[1,4]\\]",
           diag_fun = "dens", off_diag_fun = "hex")
# plot chain 1 above diagonal and chains 2, 3, and 4 below
color_scheme_set("brightblue")
mcmc_pairs(x, pars = "alpha", regex_pars = "beta\\[[1,4]\\]",
           diag_fun = "dens", off_diag_fun = "hex",
           condition = pairs_condition(chains = list(1, 2:4)))
## Not run:
### Adding NUTS diagnostics to scatterplots and pairs plots
# examples using rstanarm package
library(rstanarm)
# for demonstration purposes, intentionally fit a model that
# will (almost certainly) have some divergences
fit <- stan_glm(</pre>
  mpg \sim ., data = mtcars,
  iter = 1000, refresh = 0,
  # this combo of prior and adapt_delta should lead to some divergences
  prior = hs(),
  adapt_delta = 0.9
posterior <- as.array(fit)</pre>
np <- nuts_params(fit)</pre>
# mcmc_scatter with divergences highlighted
color_scheme_set("brightblue")
mcmc_scatter(posterior, pars = c("wt", "sigma"), np = np)
color_scheme_set("darkgray")
div_style <- scatter_style_np(div_color = "green", div_shape = 4, div_size = 4)</pre>
mcmc_scatter(posterior, pars = c("sigma", "(Intercept)"),
             np = np, np_style = div_style)
# split the draws according to above/below median accept_stat__
# and show approximate location of divergences (red points)
color_scheme_set("brightblue")
mcmc_pairs(
  posterior,
  pars = c("wt", "cyl", "sigma"),
  off_diag_args = list(size = 1, alpha = 1/3),
  condition = pairs_condition(nuts = "accept_stat__"),
  np = np
)
# more customizations:
# - transform sigma to log(sigma)
# - median log-posterior as 'condition'
# - hex instead of scatter for off-diagonal plots
```

```
# - show points where max treedepth hit in blue
color_scheme_set("darkgray")
mcmc_pairs(
  posterior,
  pars = c("wt", "cyl", "sigma"),
  transform = list(sigma = "log"),
  off_diag_fun = "hex",
  condition = pairs_condition(nuts = "lp__"),
  lp = log_posterior(fit),
  np = np,
  np_style = pairs_style_np(div_color = "firebrick",
                            td_color = "blue",
                            td_size = 2),
  # for demonstration purposes, set max_treedepth to a value that will
  # result in at least a few max treedepth warnings
  max_treedepth = with(np, -1 + max(Value[Parameter == "treedepth__"]))
)
## End(Not run)
```

MCMC-traces

Trace plots of MCMC draws

# Description

Trace plot (or traceplot) of MCMC draws. See the **Plot Descriptions** section, below, for details.

## Usage

```
mcmc_trace(x, pars = character(), regex_pars = character(),
    transformations = list(), ..., facet_args = list(), n_warmup = 0,
    iter1 = 0, window = NULL, size = NULL, np = NULL,
    np_style = trace_style_np(), divergences = NULL)

mcmc_trace_highlight(x, pars = character(), regex_pars = character(),
    transformations = list(), ..., facet_args = list(), n_warmup = 0,
    window = NULL, size = NULL, alpha = 0.2, highlight = 1)

trace_style_np(div_color = "red", div_size = 0.25, div_alpha = 1)

mcmc_rank_overlay(x, pars = character(), regex_pars = character(),
    transformations = list(), ..., n_bins = 20, ref_line = FALSE)

mcmc_rank_hist(x, pars = character(), regex_pars = character(),
    transformations = list(), ..., facet_args = list(), n_bins = 20,
    ref_line = FALSE)

mcmc_trace_data(x, pars = character(), regex_pars = character(),
```

```
transformations = list(), ..., highlight = NULL, n_warmup = 0,
iter1 = 0)
```

#### **Arguments**

Χ

A 3-D array, matrix, list of matrices, or data frame of MCMC draws. The MCMC-overview page provides details on how to specify each these allowed inputs. It is also possible to use an object with an as.array() method that returns the same kind of 3-D array described on the MCMC-overview page.

pars

An optional character vector of parameter names. If neither pars nor regex\_pars is specified then the default is to use *all* parameters. As of version 1.7.0, **bayesplot** also supports 'tidy' parameter selection by specifying pars = vars(...), where ... is specified the same way as in dplyr::select(...) and similar functions. Examples of using pars in this way can be found on the Tidy parameter selection page.

regex\_pars

An optional regular expression to use for parameter selection. Can be specified instead of pars or in addition to pars. When using pars for tidy parameter selection, the regex\_pars argument is ignored since select helpers perform a similar function.

transformations

Optionally, transformations to apply to parameters before plotting. If transformations is a function or a single string naming a function then that function will be used to transform all parameters. To apply transformations to particular parameters, the transformations argument can be a named list with length equal to the number of parameters to be transformed. Currently only univariate transformations of scalar parameters can be specified (multivariate transformations will be implemented in a future release). If transformations is a list, the name of each list element should be a parameter name and the content of each list element should be a function (or any item to match as a function via match.fun(), e.g. a string naming a function). If a function is specified by its name as a string (e.g. "log"), then it can be used to construct a new parameter label for the appropriate parameter (e.g. "log(sigma)"). If a function itself is specified (e.g. log or function(x) log(x)) then "t" is used in the new parameter label to indicate that the parameter is transformed (e.g. "t(sigma)").

Note: due to partial argument matching transformations can be abbreviated for convenience in interactive use (e.g., transform).

Currently ignored.

facet\_args

A named list of arguments (other than facets) passed to ggplot2::facet\_wrap() or ggplot2::facet\_grid() to control faceting.

n\_warmup

An integer; the number of warmup iterations included in x. The default is  $n_{\text{warmup}} = 0$ , i.e. to assume no warmup iterations are included. If  $n_{\text{warmup}} > 0$  then the background for iterations 1:  $n_{\text{warmup}}$  is shaded gray.

iter1

An integer; the iteration number of the first included draw (default is 0). This can be used to make it more obvious that the warmup iterations have been discarded from the traceplot. It cannot be specified if n\_warmup is also set to a positive value.

window An integer vector of length two specifying the limits of a range of iterations to display. An optional value to override the default line size for mcmc\_trace() or the desize fault point size for mcmc\_trace\_highlight(). For models fit using NUTS (more generally, any symplectic integrator), an np optional data frame providing NUTS diagnostic information. The data frame should be the object returned by nuts\_params() or one with the same structure. If np is specified then tick marks are added to the bottom of the trace plot indicating within which iterations there was a divergence (if there were any). See the end of the **Examples** section, below. A call to the trace\_style\_np() helper function to specify arguments controlnp\_style ling the appearance of tick marks representing divergences (if the np argument is specified). divergences Deprecated. Use the np argument instead. alpha For mcmc\_trace\_highlight(), passed to ggplot2::geom\_point() to control the transparency of the points for the chains not highlighted. highlight For mcmc\_trace\_highlight(), an integer specifying one of the chains that will be more visible than the others in the plot. div\_color, div\_size, div\_alpha Optional arguments to the trace\_style\_np() helper function that are eventually passed to ggplot2::geom\_rug() if the np argument is also specified. They control the color, size, and transparency specifications for showing divergences in the plot. The default values are displayed in the **Usage** section above. For the rank plots, the number of bins to use for the histogram of rank-normalized n\_bins MCMC samples. Defaults to 20.

#### Value

The plotting functions return a ggplot object that can be further customized using the **ggplot2** package. The functions with suffix \_data() return the data that would have been drawn by the plotting function.

For the rank plots, whether to draw a horizontal line at the average number of

mcmc\_trace\_data() returns the data for the trace and rank plots in the same data frame.

ranks per bin. Defaults to FALSE.

## **Plot Descriptions**

ref\_line

mcmc\_trace() Standard trace plots of MCMC draws. For models fit using NUTS, the np argument can be used to also show divergences on the trace plot.

mcmc\_trace\_highlight() Traces are plotted using points rather than lines and the opacity of all chains but one (specified by the highlight argument) is reduced.

mcmc\_rank\_hist() Whereas traditional trace plots visualize how the chains mix over the course of sampling, rank histograms visualize how the values from the chains mix together in terms of ranking. An ideal plot would show the rankings mixing or overlapping in a uniform distribution. See Vehtari et al. (2019) for details.

mcmc\_rank\_overlay() Ranks from mcmc\_rank\_hist() are plotted using overlaid lines in a single panel.

# References

Vehtari, A., Gelman, A., Simpson, D., Carpenter, B., Bürkner, P. (2019). Rank-normalization, folding, and localization: An improved *R*-hat for assessing convergence of MCMC. arXiv preprint.

#### See Also

Other MCMC: MCMC-combos, MCMC-diagnostics, MCMC-distributions, MCMC-intervals, MCMC-nuts, MCMC-overview, MCMC-parcoord, MCMC-recover, MCMC-scatterplots

```
# some parameter draws to use for demonstration
x <- example_mcmc_draws(chains = 4, params = 6)</pre>
dim(x)
dimnames(x)
# trace plots of the betas
color_scheme_set("viridis")
mcmc_trace(x, regex_pars = "beta")
color_scheme_set("viridisA")
mcmc_trace(x, regex_pars = "beta")
color_scheme_set("viridisC")
mcmc_trace(x, regex_pars = "beta")
# mix color schemes
color_scheme_set("mix-blue-red")
mcmc_trace(x, regex_pars = "beta")
# use traditional ggplot discrete color scale
mcmc_trace(x, pars = c("alpha", "sigma")) +
 ggplot2::scale_color_discrete()
# zoom in on a window of iterations, increase line size,
# add tick marks, move legend to the top, add gray background
color_scheme_set("viridisA")
mcmc_trace(x[,, 1:4], window = c(100, 130), size = 1) +
  panel_bg(fill = "gray90", color = NA) +
  legend_move("top")
# Rank-normalized histogram plots. Instead of showing how chains mix over
# time, look at how the ranking of MCMC samples mixed between chains.
color_scheme_set("viridisE")
mcmc_rank_hist(x, "alpha")
mcmc_rank_hist(x, pars = c("alpha", "sigma"), ref_line = TRUE)
mcmc_rank_overlay(x, "alpha")
## Not run:
# parse facet label text
color_scheme_set("purple")
```

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```
p <- mcmc_trace(</pre>
  Χ,
  regex_pars = "beta\\[[1,3]\\]",
  facet_args = list(labeller = ggplot2::label_parsed)
)
p + facet_text(size = 15)
# mark first 100 draws as warmup
mcmc\_trace(x, n\_warmup = 100)
# plot as points, highlighting chain 2
color_scheme_set("brightblue")
mcmc_trace_highlight(x, pars = "sigma", highlight = 2, size = 2)
# for models fit using HMC/NUTS divergences can be displayed in the trace plot
library("rstanarm")
fit <- stan_glm(mpg \sim ., data = mtcars, refresh = 0,
  # next line to keep example fast and also ensure we get some divergences
                prior = hs(), iter = 400, adapt_delta = 0.8)
# extract draws using as.array (instead of as.matrix) to keep
# chains separate for trace plot
posterior <- as.array(fit)</pre>
# for stanfit and stanreg objects use nuts_params() to get the divergences
mcmc_trace(posterior, pars = "sigma", np = nuts_params(fit))
color_scheme_set("viridis")
mcmc_trace(
  posterior,
  pars = c("wt", "sigma"),
  size = 0.5,
  facet_args = list(nrow = 2),
  np = nuts_params(fit),
  np_style = trace_style_np(div_color = "black", div_size = 0.5)
)
mcmc_trace(
  posterior,
  pars = c("wt", "sigma"),
  size = 0.8,
  facet_args = list(nrow = 2),
  divergences = nuts_params(fit),
  div_color = "black"
)
## End(Not run)
```

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# **Description**

Many of the PPC functions in **bayesplot** can be used with discrete data. The small subset of these functions that can *only* be used if y and yrep are discrete are documented on this page. Currently these include rootograms for count outcomes and bar plots for ordinal, categorical, and multinomial outcomes. See the **Plot Descriptions** section below.

# Usage

```
ppc_bars(y, yrep, ..., prob = 0.9, width = 0.9, size = 1,
   fatten = 3, freq = TRUE)

ppc_bars_grouped(y, yrep, group, ..., facet_args = list(), prob = 0.9,
   width = 0.9, size = 1, fatten = 3, freq = TRUE)

ppc_rootogram(y, yrep, style = c("standing", "hanging", "suspended"),
   ..., prob = 0.9, size = 1)
```

# Arguments

У	A vector of observations. See <b>Details</b> .
yrep	An $S$ by $N$ matrix of draws from the posterior predictive distribution, where $S$ is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and $N$ is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots to make sense. See <b>Details</b> for additional instructions.
	Currently unused.
prob	A value between 0 and 1 indicating the desired probability mass to include in the yrep intervals. Set prob=0 to remove the intervals. For ppc_rootogram() these are intervals of the <i>square roots</i> of the expected counts.
width	For ppc_bars() and ppc_bars_grouped(), passed to ggplot2::geom_bar() to control the bar width.
size, fatten	For ppc_bars() and ppc_bars_grouped(), size and fatten are passed to ggplot2::geom_pointrange() to control the appearance of the yrep points and intervals. For ppc_rootogram() size is passed to ggplot2::geom_line().
freq	For ppc_bars() and ppc_bars_grouped(), if TRUE (the default) the y-axis will display counts. Setting freq=FALSE will put proportions on the y-axis.
group	A grouping variable (a vector or factor) the same length as y. Each value in group is interpreted as the group level pertaining to the corresponding value of y.
facet_args	An optional list of arguments (other than facets) passed to $ggplot2::facet\_wrap()$ to control faceting.
style	For ppc_rootogram, a string specifying the rootogram style. The options are "standing", "hanging", and "suspended". See the <b>Plot Descriptions</b> section, below, for details on the different styles.

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#### **Details**

For all of these plots y and yrep must be integers, although they need not be integers in the strict sense of R's integer type. For rootogram plots y and yrep must also be non-negative.

#### Value

A ggplot object that can be further customized using the **ggplot2** package.

# **Plot Descriptions**

ppc\_bars() Bar plot of y with yrep medians and uncertainty intervals superimposed on the bars.

ppc\_bars\_grouped() Same as ppc\_bars() but a separate plot (facet) is generated for each level of a grouping variable.

ppc\_rootogram() Rootograms allow for diagnosing problems in count data models such as overdispersion or excess zeros. They consist of a histogram of y with the expected counts based on yrep overlaid as a line along with uncertainty intervals. The y-axis represents the square roots of the counts to approximately adjust for scale differences and thus ease comparison between observed and expected counts. Using the style argument, the histogram style can be adjusted to focus on different aspects of the data:

- Standing: basic histogram of observed counts with curve showing expected counts.
- Hanging: observed counts counts hanging from the curve representing expected counts.
- Suspended: histogram of the differences between expected and observed counts.

All of these are plotted on the square root scale. See Kleiber and Zeileis (2016) for advice on interpreting rootograms and selecting among the different styles.

# References

Kleiber, C. and Zeileis, A. (2016). Visualizing count data regressions using rootograms. *The American Statistician*. 70(3): 296–303. https://arxiv.org/abs/1605.01311.

# See Also

 $Other\ PPCs:\ PPC-distributions,\ PPC-errors,\ PPC-intervals,\ PPC-loo,\ PPC-overview,\ PPC-scatterplots,\ PPC-test-statistics$ 

```
set.seed(9222017)
# bar plots
f <- function(N) {
    sample(1:4, size = N, replace = TRUE, prob = c(0.25, 0.4, 0.1, 0.25))
}
y <- f(100)
yrep <- t(replicate(500, f(100)))
dim(yrep)
group <- gl(2, 50, length = 100, labels = c("GroupA", "GroupB"))</pre>
```

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```
color_scheme_set("mix-pink-blue")
ppc_bars(y, yrep)

# split by group, change interval width, and display proportion
# instead of count on y-axis
color_scheme_set("mix-blue-pink")
ppc_bars_grouped(y, yrep, group, prob = 0.5, freq = FALSE)

# rootograms for counts
y <- rpois(100, 20)
yrep <- matrix(rpois(10000, 20), ncol = 100)

color_scheme_set("brightblue")
ppc_rootogram(y, yrep)
ppc_rootogram(y, yrep, prob = 0)

ppc_rootogram(y, yrep, style = "hanging", prob = 0.8)
ppc_rootogram(y, yrep, style = "suspended")</pre>
```

PPC-distributions

PPC distributions

# Description

Compare the empirical distribution of the data y to the distributions of simulated/replicated data yrep from the posterior predictive distribution. See the **Plot Descriptions** section, below, for details.

#### Usage

```
ppc_data(y, yrep, group = NULL)

ppc_hist(y, yrep, ..., binwidth = NULL, breaks = NULL, freq = TRUE)

ppc_boxplot(y, yrep, ..., notch = TRUE, size = 0.5, alpha = 1)

ppc_freqpoly(y, yrep, ..., binwidth = NULL, freq = TRUE, size = 0.25, alpha = 1)

ppc_freqpoly_grouped(y, yrep, group, ..., binwidth = NULL, freq = TRUE, size = 0.25, alpha = 1)

ppc_dens(y, yrep, ..., trim = FALSE, size = 0.5, alpha = 1)

ppc_dens_overlay(y, yrep, ..., size = 0.25, alpha = 0.7, trim = FALSE, bw = "nrd0", adjust = 1, kernel = "gaussian", n_dens = 1024)
```

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```
ppc_ecdf_overlay(y, yrep, ..., discrete = FALSE, pad = TRUE,
    size = 0.25, alpha = 0.7)

ppc_violin_grouped(y, yrep, group, ..., probs = c(0.1, 0.5, 0.9),
    size = 1, alpha = 1, y_draw = c("violin", "points", "both"),
    y_size = 1, y_alpha = 1, y_jitter = 0.1)
```

# **Arguments**

freq

y A vector of observations. See **Details**.

yrep An S by N matrix of draws from the posterior predictive distribution, where

S is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and N is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots

to make sense. See **Details** for additional instructions.

group A grouping variable (a vector or factor) the same length as y. Each value in

group is interpreted as the group level pertaining to the corresponding value of

у.

... Currently unused.

binwidth Passed to ggplot2::geom\_histogram() to override the default binwidth.

breaks Passed to ggplot2::geom\_histogram() as an alternative to binwidth.

For histograms, freq=TRUE (the default) puts count on the y-axis. Setting freq=FALSE

puts density on the y-axis. (For many plots the y-axis text is off by default. To view the count or density labels on the y-axis see the yaxis\_text() conve-

nience function.)

notch A logical scalar passed to ggplot2::geom\_boxplot(). Unlike for geom\_boxplot(),

the default is notch=TRUE.

size, alpha Passed to the appropriate geom to control the appearance of the yrep distribu-

tions.

trim A logical scalar passed to ggplot2::geom\_density().

bw, adjust, kernel, n\_dens

Optional arguments passed to stats::density() to override default kernel

density estimation parameters. n\_dens defaults to 1024.

discrete For ppc\_ecdf\_overlay(), should the data be treated as discrete? The default

is FALSE, in which case geom="line" is passed to ggplot2::stat\_ecdf(). If

discrete is set to TRUE then geom="step" is used.

pad A logical scalar passed to ggplot2::stat\_ecdf().

probs A numeric vector passed to ggplot2::geom\_violin()'s draw\_quantiles ar-

gument to specify at which quantiles to draw horizontal lines. Set to NULL to

remove the lines.

y\_draw For ppc\_violin\_grouped(), a string specifying how to draw y: "violin" (de-

fault), "points" (jittered points), or "both".

y\_jitter, y\_size, y\_alpha

For ppc\_violin\_grouped(), if y\_draw is "points" or "both" then y\_size, y\_alpha, and y\_jitter are passed to to the size, alpha, and width arguments

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of ggplot2::geom\_jitter() to control the appearance of y points. The default of y\_jitter=NULL will let ggplot2 determine the amount of jitter.

#### **Details**

For Binomial data, the plots will typically be most useful if y and yrep contain the "success" proportions (not discrete "success" or "failure" counts).

#### Value

The plotting functions return a ggplot object that can be further customized using the **ggplot2** package. The functions with suffix \_data() return the data that would have been drawn by the plotting function.

# **Plot Descriptions**

- ppc\_hist(), ppc\_freqpoly(), ppc\_dens(), ppc\_boxplot() A separate histogram, shaded frequency polygon, smoothed kernel density estimate, or box and whiskers plot is displayed for y and each dataset (row) in yrep. For these plots yrep should therefore contain only a small number of rows. See the **Examples** section.
- ppc\_freqpoly\_grouped() A separate frequency polygon is plotted for each level of a grouping variable for y and each dataset (row) in yrep. For this plot yrep should therefore contain only a small number of rows. See the **Examples** section.
- ppc\_dens\_overlay(), ppc\_ecdf\_overlay() Kernel density or empirical CDF estimates of each dataset (row) in yrep are overlaid, with the distribution of y itself on top (and in a darker shade). When using ppc\_ecdf\_overlay() with discrete data, set the discrete argument to TRUE for better results. For an example of ppc\_dens\_overlay() also see Gabry et al. (2019).
- ppc\_violin\_grouped() The density estimate of yrep within each level of a grouping variable is plotted as a violin with horizontal lines at notable quantiles. y is overlaid on the plot either as a violin, points, or both, depending on the y\_draw argument.

#### References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). *Bayesian Data Analysis*. Chapman & Hall/CRC Press, London, third edition. (Ch. 6)

#### See Also

Other PPCs: PPC-discrete, PPC-errors, PPC-intervals, PPC-loo, PPC-overview, PPC-scatterplots, PPC-test-statistics

```
color_scheme_set("brightblue")
y <- example_y_data()
yrep <- example_yrep_draws()</pre>
```

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```
dim(yrep)
ppc_dens_overlay(y, yrep[1:25, ])
ppc_ecdf_overlay(y, yrep[sample(nrow(yrep), 25), ])
# for ppc_hist,dens,freqpoly,boxplot definitely use a subset yrep rows so
# only a few (instead of nrow(yrep)) histograms are plotted
ppc_hist(y, yrep[1:8, ])
color_scheme_set("red")
ppc_boxplot(y, yrep[1:8, ])
# wizard hat plot
color_scheme_set("blue")
ppc_dens(y, yrep[200:202, ])
ppc_freqpoly(y, yrep[1:3,], alpha = 0.1, size = 1, binwidth = 5)
# if groups are different sizes then the 'freq' argument can be useful
group <- example_group_data()</pre>
ppc_freqpoly_grouped(y, yrep[1:3,], group) + yaxis_text()
ppc_freqpoly_grouped(y, yrep[1:3,], group, freq = FALSE) + yaxis_text()
# don't need to only use small number of rows for ppc_violin_grouped
# (as it pools yrep draws within groups)
color_scheme_set("gray")
ppc_violin_grouped(y, yrep, group, size = 1.5)
ppc_violin_grouped(y, yrep, group, alpha = 0)
# change how y is drawn
ppc_violin_grouped(y, yrep, group, alpha = 0, y_draw = "points", y_size = 1.5)
ppc_violin_grouped(y, yrep, group, alpha = 0, y_draw = "both",
                   y_size = 1.5, y_alpha = 0.5, y_jitter = 0.33)
```

PPC-errors

PPC errors

# **Description**

Various plots of predictive errors y - yrep. See the **Details** and **Plot Descriptions** sections, below.

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# Usage

```
ppc_error_hist(y, yrep, ..., binwidth = NULL, breaks = NULL,
    freq = TRUE)

ppc_error_hist_grouped(y, yrep, group, ..., binwidth = NULL,
    breaks = NULL, freq = TRUE)

ppc_error_scatter(y, yrep, ..., size = 2.5, alpha = 0.8)

ppc_error_scatter_avg(y, yrep, ..., size = 2.5, alpha = 0.8)

ppc_error_scatter_avg_vs_x(y, yrep, x, ..., size = 2.5, alpha = 0.8)

ppc_error_binned(y, yrep, ..., bins = NULL, size = 1, alpha = 0.25)
```

# **Arguments**

У	A vector of observations. See <b>Details</b> .
yrep	An $S$ by $N$ matrix of draws from the posterior predictive distribution, where $S$ is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and $N$ is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots to make sense. See <b>Details</b> for additional instructions.
	Currently unused.
binwidth	Passed to ggplot2::geom_histogram() to override the default binwidth.
breaks	Passed to ggplot2::geom_histogram() as an alternative to binwidth.
freq	For histograms, freq=TRUE (the default) puts count on the y-axis. Setting freq=FALSE puts density on the y-axis. (For many plots the y-axis text is off by default. To view the count or density labels on the y-axis see the yaxis_text() convenience function.)
group	A grouping variable (a vector or factor) the same length as y. Each value in group is interpreted as the group level pertaining to the corresponding value of y.
size, alpha	For scatterplots, arguments passed to <pre>ggplot2::geom_point()</pre> to control the appearance of the points. For the binned error plot, arguments controlling the size of the outline and opacity of the shaded region indicating the 2-SE bounds.
X	A numeric vector the same length as y to use as the x-axis variable.
bins	For ppc_error_binned(), the number of bins to use (approximately).

# **Details**

All of these functions (aside from the \*\_scatter\_avg functions) compute and plot predictive errors for each row of the matrix yrep, so it is usually a good idea for yrep to contain only a small number of draws (rows). See **Examples**, below.

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For binomial and Bernoulli data the ppc\_error\_binned() function can be used to generate binned error plots. Bernoulli data can be input as a vector of 0s and 1s, whereas for binomial data y and yrep should contain "success" proportions (not counts). See the **Examples** section, below.

#### Value

A ggplot object that can be further customized using the **ggplot2** package.

# Plot descriptions

- ppc\_error\_hist() A separate histogram is plotted for the predictive errors computed from y and each dataset (row) in yrep. For this plot yrep should have only a small number of rows.
- ppc\_error\_hist\_grouped() Like ppc\_error\_hist(), except errors are computed within levels of a grouping variable. The number of histograms is therefore equal to the product of the number of rows in yrep and the number of groups (unique values of group).
- ppc\_error\_scatter() A separate scatterplot is displayed for y vs. the predictive errors computed from y and each dataset (row) in yrep. For this plot yrep should have only a small number of rows.
- ppc\_error\_scatter\_avg() A single scatterplot of y vs. the average of the errors computed from y and each dataset (row) in yrep. For each individual data point y[n] the average error is the average of the errors for y[n] computed over the draws from the posterior predictive distribution.
- ppc\_error\_scatter\_avg\_vs\_x() Same as ppc\_error\_scatter\_avg(), except the average is plotted on the y-axis and a predictor variable x is plotted on the x-axis.
- ppc\_error\_binned() Intended for use with binomial data. A separate binned error plot (similar to arm::binnedplot()) is generated for each dataset (row) in yrep. For this plot y and yrep should contain proportions rather than counts, and yrep should have only a small number of rows.

#### References

Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). *Bayesian Data Analysis*. Chapman & Hall/CRC Press, London, third edition. (Ch. 6)

# See Also

Other PPCs: PPC-discrete, PPC-distributions, PPC-intervals, PPC-loo, PPC-overview, PPC-scatterplots, PPC-test-statistics

```
y <- example_y_data()
yrep <- example_yrep_draws()
ppc_error_hist(y, yrep[1:3, ])

# errors within groups
group <- example_group_data()
(p1 <- ppc_error_hist_grouped(y, yrep[1:3, ], group))
p1 + yaxis_text() # defaults to showing counts on y-axis</pre>
```

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```
table(group) # more obs in GroupB, can set freq=FALSE to show density on y-axis
(p2 <- ppc_error_hist_grouped(y, yrep[1:3, ], group, freq = FALSE))</pre>
p2 + yaxis_text()
# scatterplots
ppc_error_scatter(y, yrep[10:14, ])
ppc_error_scatter_avg(y, yrep)
x <- example_x_data()</pre>
ppc_error_scatter_avg_vs_x(y, yrep, x)
# ppc_error_binned with binomial model from rstanarm
## Not run:
library(rstanarm)
example("example_model", package = "rstanarm")
formula(example_model)
# get observed proportion of "successes"
y <- example_model$y # matrix of "success" and "failure" counts
trials <- rowSums(y)</pre>
y_prop \leftarrow y[, 1] / trials # proportions
# get predicted success proportions
yrep <- posterior_predict(example_model)</pre>
yrep_prop <- sweep(yrep, 2, trials, "/")</pre>
ppc_error_binned(y_prop, yrep_prop[1:6, ])
## End(Not run)
```

PPC-intervals

PPC intervals

# **Description**

Medians and central interval estimates of yrep with y overlaid. See the **Plot Descriptions** section, below.

# Usage

```
ppc_intervals(y, yrep, x = NULL, ..., prob = 0.5, prob_outer = 0.9,
    size = 1, fatten = 3)

ppc_intervals_grouped(y, yrep, x = NULL, group, ...,
    facet_args = list(), prob = 0.5, prob_outer = 0.9, size = 1,
    fatten = 3)
```

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```
ppc_ribbon(y, yrep, x = NULL, ..., prob = 0.5, prob_outer = 0.9,
    alpha = 0.33, size = 0.25)

ppc_ribbon_grouped(y, yrep, x = NULL, group, ..., facet_args = list(),
    prob = 0.5, prob_outer = 0.9, alpha = 0.33, size = 0.25)

ppc_intervals_data(y, yrep, x = NULL, group = NULL, ..., prob = 0.5,
    prob_outer = 0.9)

ppc_ribbon_data(y, yrep, x = NULL, group = NULL, ..., prob = 0.5,
    prob_outer = 0.9)
```

# Arguments

y A vector of observations. See **Details**.

yrep An S by N matrix of draws from the posterior predictive distribution, where

S is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and N is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots

to make sense. See **Details** for additional instructions.

x A numeric vector the same length as y to use as the x-axis variable. For example, x could be a predictor variable from a regression model, a time variable for time-

series models, etc. If x is missing or NULL, then 1:length(y) is used for the

x-axis.

... Currently unused.

prob, prob\_outer

Values between 0 and 1 indicating the desired probability mass to include in the

inner and outer intervals. The defaults are prob=0.5 and prob\_outer=0.9.

group A grouping variable (a vector or factor) the same length as y. Each value in

group is interpreted as the group level pertaining to the corresponding value of

у.

facet\_args An optional list of arguments (other than facets) passed to ggplot2::facet\_wrap()

to control faceting.

alpha, size, fatten

Arguments passed to geoms. For ribbon plots alpha and size are passed to ggplot2::geom\_ribbon(). For interval plots size and fatten are passed to

ggplot2::geom\_pointrange().

# Value

The plotting functions return a ggplot object that can be further customized using the **ggplot2** package. The functions with suffix \_data() return the data that would have been drawn by the plotting function.

#### **Plot Descriptions**

ppc\_intervals(), ppc\_ribbon() 100\*prob% central intervals for yrep at each x value. ppc\_intervals() plots intervals as vertical bars with points indicating yrep medians and darker points indicat-

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ing observed y values. ppc\_ribbon() plots a ribbon of connected intervals with a line through the median of yrep and a darker line connecting observed y values. In both cases an optional x variable can also be specified for the x-axis variable.

Depending on the number of observations and the variability in the predictions at different values of x, one or the other of these plots may be easier to read than the other.

ppc\_intervals\_grouped(), ppc\_ribbon\_grouped() Same as ppc\_intervals() and ppc\_ribbon(), respectively, but a separate plot (facet) is generated for each level of a grouping variable.

#### References

```
Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). Bayesian Data Analysis. Chapman & Hall/CRC Press, London, third edition. (Ch. 6)
```

#### See Also

```
Other PPCs: PPC-discrete, PPC-distributions, PPC-errors, PPC-loo, PPC-overview, PPC-scatterplots, PPC-test-statistics
```

```
v <- rnorm(50)
yrep <- matrix(rnorm(5000, 0, 2), ncol = 50)</pre>
color_scheme_set("brightblue")
ppc_ribbon(y, yrep)
ppc_intervals(y, yrep)
# change x axis to y values (instead of indices) and add x = y line
ppc_intervals(y, yrep, x = y) + abline_01()
color_scheme_set("teal")
year <- 1950:1999
ppc_ribbon(y, yrep, x = year, alpha = 0, size = 0.75) + ggplot2::xlab("Year")
color_scheme_set("pink")
year < - rep(2000:2009, each = 5)
group <- gl(5, 1, length = 50, labels = LETTERS[1:5])</pre>
ppc_ribbon_grouped(y, yrep, x = year, group) +
  ggplot2::scale_x_continuous(breaks = pretty)
ppc_ribbon_grouped(
 y, yrep, x = year, group,
 facet_args = list(scales = "fixed"),
 alpha = 1,
 size = 2
 xaxis_text(FALSE) +
 xaxis_ticks(FALSE) +
 panel_bg(fill = "gray20")
```

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```
ppc_dat <- ppc_intervals_data(y, yrep, x = year, prob = 0.5)</pre>
ppc_group_dat <- ppc_intervals_data(y, yrep, x = year, group = group, prob = 0.5)</pre>
## Not run:
library("rstanarm")
fit <- stan_glmer(mpg ~ wt + (1|cyl), data = mtcars, refresh = 0)</pre>
yrep <- posterior_predict(fit)</pre>
color_scheme_set("purple")
with(mtcars, ppc_intervals(mpg, yrep, x = wt, prob = 0.5)) +
 panel_bg(fill="gray90", color = NA) +
 grid_lines(color = "white")
ppc_intervals_grouped(y = mtcars$mpg, yrep, prob = 0.8,
                      x = mtcars$wt, group = mtcars$cyl)
color_scheme_set("gray")
ppc_intervals(mtcars$mpg, yrep, prob = 0.5) +
 ggplot2::scale_x_continuous(
   labels = rownames(mtcars),
   breaks = 1:nrow(mtcars)
 ) +
 xaxis_text(angle = -70, vjust = 1, hjust = 0)
## End(Not run)
```

PPC-loo

LOO predictive checks

#### **Description**

Leave-One-Out (LOO) predictive checks. See the **Plot Descriptions** section, below, and **Gabry et al.** (2019) for details.

# Usage

```
ppc_loo_pit_overlay(y, yrep, lw, pit, samples = 100, ..., size = 0.25,
    alpha = 0.7, trim = FALSE, bw = "nrd0", adjust = 1,
    kernel = "gaussian", n_dens = 1024)

ppc_loo_pit_qq(y, yrep, lw, pit, compare = c("uniform", "normal"), ...,
    size = 2, alpha = 1)

ppc_loo_pit(y, yrep, lw, pit, compare = c("uniform", "normal"), ...,
    size = 2, alpha = 1)
```

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```
ppc_loo_intervals(y, yrep, psis_object, subset = NULL,
  intervals = NULL, ..., prob = 0.5, prob_outer = 0.9, size = 1,
  fatten = 3, order = c("index", "median"))

ppc_loo_ribbon(y, yrep, lw, psis_object, subset = NULL,
  intervals = NULL, ..., prob = 0.5, prob_outer = 0.9,
  alpha = 0.33, size = 0.25)
```

## **Arguments**

y A vector of observations. See **Details**.

yrep An S by N matrix of draws from the posterior predictive distribution, where S is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and N is the number of observations (the length of y). The

to generate yrep) and N is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots

to make sense. See **Details** for additional instructions.

lw A matrix of (smoothed) log weights with the same dimensions as yrep. See

 ${\tt loo::psis()} \ and \ the \ associated \ weights() \ method \ as \ well \ as \ the \ {\bf Examples}$ 

section, below.

pit For ppc\_loo\_pit\_overlay() and ppc\_loo\_pit\_qq(), optionally a vector of precomputed PIT values that can be specified instead of v, vrep, and lw (these

precomputed PIT values that can be specified instead of y, yrep, and lw (these are all ignored if pit is specified). If not specified the PIT values are computed

internally before plotting.

samples For ppc\_loo\_pit\_overlay(), the number of data sets (each the same size as

y) to simulate from the standard uniform distribution. The default is 100. The density estimate of each dataset is plotted as a thin line in the plot, with the

density estimate of the LOO PITs overlaid as a thicker dark line.

... Currently unused.

alpha, size, fatten

Arguments passed to code geoms to control plot aesthetics. For ppc\_loo\_pit\_qq() and ppc\_loo\_pit\_overlay(), size and alpha are passed to ggplot2::geom\_point() and ggplot2::geom\_density(), respectively. For ppc\_loo\_intervals(), size and fatten are passed to ggplot2::geom\_pointrange(). For ppc\_loo\_ribbon(),

alpha and size are passed to ggplot2::geom\_ribbon().

trim Passed to ggplot2::stat\_density().

bw, adjust, kernel, n\_dens

Optional arguments passed to stats::density() to override default kernel

density estimation parameters. n\_dens defaults to 1024.

compare For ppc\_loo\_pit\_qq(), a string that can be either "uniform" or "normal".

If "uniform" (the default) the Q-Q plot compares computed PIT values to the standard uniform distribution. If compare="normal", the Q-Q plot compares

standardized PIT values to the standard normal distribution.

psis\_object If using **loo** version 2.0.0 or greater, an object returned by the psis() function

(or by the loo() function with argument save\_psis set to TRUE).

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subset

For ppc\_loo\_intervals() and ppc\_loo\_ribbon(), an optional integer vector indicating which observations in y (and yrep) to include. Dropping observations from y and yrep manually before passing them to the plotting function will not work because the dimensions will not match up with the dimensions of psis\_object, but if all of y and yrep are passed along with subset then **bayesplot** can do the subsetting internally for y, yrep *and* psis\_object. See the **Examples** section for a demonstration.

intervals

For ppc\_loo\_intervals() and ppc\_loo\_ribbon(), optionally a matrix of precomputed LOO predictive intervals that can be specified instead of yrep and lw (these are both ignored if intervals is specified). If not specified the intervals are computed internally before plotting. If specified, intervals must be a matrix with number of rows equal to the number of data points and five columns in the following order: lower outer interval, lower inner interval, median (50%), upper inner interval and upper outer interval (column names are ignored).

prob, prob\_outer

Values between 0 and 1 indicating the desired probability mass to include in the inner and outer intervals. The defaults are prob=0.5 and prob\_outer=0.9.

order

For ppc\_loo\_intervals(), a string indicating how to arrange the plotted intervals. The default ("index") is to plot them in the order of the observations. The alternative ("median") arranges them by median value from smallest (left) to largest (right).

#### Value

A ggplot object that can be further customized using the **ggplot2** package.

# **Plot Descriptions**

ppc\_loo\_pit\_overlay(), ppc\_loo\_pit\_qq() The calibration of marginal predictions can be assessed using probability integral transformation (PIT) checks. LOO improves the check by avoiding the double use of data. See the section on marginal predictive checks in Gelman et al. (2013, p. 152–153) and section 5 of Gabry et al. (2019) for an example of using **bayesplot** for these checks.

The LOO PIT values are asymptotically uniform (for continuous data) if the model is calibrated. The ppc\_loo\_pit\_overlay() function creates a plot comparing the density of the LOO PITs (thick line) to the density estimates of many simulated data sets from the standard uniform distribution (thin lines). See Gabry et al. (2019) for an example of interpreting the shape of the miscalibration that can be observed in these plots.

The ppc\_loo\_pit\_qq() function provides an alternative visualization of the miscalibration with a quantile-quantile (Q-Q) plot comparing the LOO PITs to the standard uniform distribution. Comparing to the uniform is not good for extreme probabilities close to 0 and 1, so it can sometimes be useful to set the compare argument to "normal", which will produce a Q-Q plot comparing standardized PIT values to the standard normal distribution that can help see the (mis)calibration better for the extreme values. However, in most cases we have found that the overlaid density plot (ppc\_loo\_pit\_overlay()) function will provided a clearer picture of calibration problems that the Q-Q plot.

ppc\_loo\_intervals(), ppc\_loo\_ribbon() Similar to ppc\_intervals() and ppc\_ribbon() but the intervals are for the LOO predictive distribution. 66 PPC-loo

# References

Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). *Bayesian Data Analysis*. Chapman & Hall/CRC Press, London, third edition. (p. 152–153)

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

Vehtari, A., Gelman, A., and Gabry, J. (2017). Practical Bayesian model evaluation using leave-one-out cross-validation and WAIC. *Statistics and Computing*. 27(5), 1413–1432. doi:10.1007/s11222-016-9696-4. arXiv preprint: https://arxiv.org/abs/1507.04544/

#### See Also

Other PPCs: PPC-discrete, PPC-distributions, PPC-errors, PPC-intervals, PPC-overview, PPC-scatterplots, PPC-test-statistics

```
## Not run:
library(rstanarm)
library(loo)
head(radon)
fit <- stan_lmer(</pre>
  log_radon ~ floor + log_uranium + floor:log_uranium
               + (1 + floor | county),
  data = radon,
  iter = 1000,
  chains = 2 + , cores = 2
y <- radon$log_radon</pre>
yrep <- posterior_predict(fit)</pre>
loo1 <- loo(fit, save_psis = TRUE, cores = 2)</pre>
psis1 <- loo1$psis_object</pre>
lw <- weights(psis1)</pre>
# marginal predictive check using LOO probability integral transform
color_scheme_set("orange")
ppc_loo_pit_overlay(y, yrep, lw = lw)
ppc_loo_pit_qq(y, yrep, lw = lw)
ppc_loo_pit_qq(y, yrep, lw = lw, compare = "normal")
# loo predictive intervals vs observations
keep_obs <- 1:50
ppc_loo_intervals(y, yrep, psis_object = psis1, subset = keep_obs)
color_scheme_set("gray")
ppc_loo_intervals(y, yrep, psis_object = psis1, subset = keep_obs,
```

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order = "median")

## End(Not run)

PPC-overview

Graphical posterior predictive checking

# **Description**

The **bayesplot** PPC module provides various plotting functions for creating graphical displays comparing observed data to simulated data from the posterior (or prior) predictive distribution. See below for a brief discussion of the ideas behind posterior predictive checking, a description of the structure of this package, and tips on providing an interface to **bayesplot** from another package.

#### **Details**

The idea behind posterior predictive checking is simple: if a model is a good fit then we should be able to use it to generate data that looks a lot like the data we observed.

**Posterior predictive distribution:** To generate the data used for posterior predictive checks we simulate from the *posterior predictive distribution*. The posterior predictive distribution is the distribution of the outcome variable implied by a model after using the observed data y (a vector of outcome values), and typically predictors X, to update our beliefs about the unknown parameters  $\theta$  in the model. For each draw of the parameters  $\theta$  from the posterior distribution  $p(\theta \mid y, X)$  we generate an entire vector of outcomes. The result is an  $S \times N$  matrix of simulations, where S is the the size of the posterior sample (number of draws from the posterior distribution) and N is the number of data points in y. That is, each row of the matrix is an individual "replicated" dataset of N observations.

**Notation:** When simulating from the posterior predictive distribution we can use either the same values of the predictors X that we used when fitting the model or new observations of those predictors. When we use the same values of X we denote the resulting simulations by  $y^{rep}$  as they can be thought of as *replications* of the outcome y rather than predictions for future observations. This corresponds to the notation from Gelman et. al. (2013) and is the notation used throughout the documentation for this package.

**Graphical posterior predictive checking:** Using the datasets  $y^{rep}$  drawn from the posterior predictive distribution, the functions in the **bayesplot** package produce various graphical displays comparing the observed data y to the replications. For a more thorough discussion of posterior predictive checking see Chapter 6 of Gelman et. al. (2013).

**Prior predictive checking:** To use **bayesplot** for *prior* predictive checks you can simply use draws from the prior predictive distribution instead of the posterior predictive distribution. See Gabry et al. (2019) for more on prior predictive checking and when it is reasonable to compare the prior predictive distribution to the observed data. If you want to avoid using the observed data for prior predictive checks, then the y argument to the PPC plotting functions can be used to provide plausible or implausible y values that you want to compare to the prior predictive realizations.

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# **PPC** plotting functions

The plotting functions for prior and posterior predictive checking are organized into several categories, each with its own documentation:

- Distributions: Histograms, kernel density estimates, boxplots, and other plots comparing the empirical distribution of data y to the distributions of individual simulated datasets (rows) in yrep.
- Statistics: The distribution of a statistic, or a pair of statistics, over the simulated datasets (rows) in yrep compared to value of the statistic(s) computed from y.
- Intervals: Interval estimates of yrep with y overlaid. The x-axis variable can be optionally specified by the user (e.g. to plot against against a predictor variable or over time).
- Predictive errors: Plots of predictive errors (y yrep) computed from y and each of the simulated datasets (rows) in yrep. For binomial models binned error plots are also available.
- Scatterplots: Scatterplots (and similar visualizations) of the data y vs. individual simulated datasets (rows) in yrep, or vs. the average value of the distributions of each data point (columns) in yrep.
- Plots for discrete outcomes: PPC functions that can only be used if y and yrep are discrete.
   For example, rootograms for count outcomes and bar plots for ordinal, categorical, and multinomial outcomes.
- LOO predictive checks: PPC functions for predictive checks based on (approximate) leaveone-out (LOO) cross-validation.

# Providing an interface for predictive checking from another package

In addition to the various plotting functions, the **bayesplot** package provides the S3 generic pp\_check(). Authors of R packages for Bayesian inference are encouraged to define pp\_check() methods for the fitted model objects created by their packages. See the package vignettes for more details and a simple example, and see the **rstanarm** and **brms** packages for full examples of pp\_check() methods.

#### References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). *Bayesian Data Analysis*. Chapman & Hall/CRC Press, London, third edition. (Ch. 6)

#### See Also

Other PPCs: PPC-discrete, PPC-distributions, PPC-errors, PPC-intervals, PPC-loo, PPC-scatterplots, PPC-test-statistics

PPC-scatterplots 69

PPC-scatterplots PPC scatterplots
-----------------------------------

# **Description**

Scatterplots of the observed data y vs. simulated/replicated data yrep from the posterior predictive distribution. See the **Plot Descriptions** and **Details** sections, below.

# Usage

```
ppc_scatter(y, yrep, ..., size = 2.5, alpha = 0.8)

ppc_scatter_avg(y, yrep, ..., size = 2.5, alpha = 0.8)

ppc_scatter_avg_grouped(y, yrep, group, ..., size = 2.5, alpha = 0.8)
```

# **Arguments**

У	A vector of observations. See <b>Details</b> .
yrep	An $S$ by $N$ matrix of draws from the posterior predictive distribution, where $S$ is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and $N$ is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots to make sense. See <b>Details</b> for additional instructions.
	Currently unused.
size, alpha	Arguments passed to ggplot2::geom_point() to control the appearance of the points.
group	A grouping variable (a vector or factor) the same length as y. Each value in group is interpreted as the group level pertaining to the corresponding value of y.

## **Details**

For Binomial data, the plots will typically be most useful if y and yrep contain the "success" proportions (not discrete "success" or "failure" counts).

#### Value

A ggplot object that can be further customized using the ggplot2 package.

# **Plot Descriptions**

```
ppc_scatter() For each dataset (row) in yrep a scatterplot is generated showing y against that row of yrep. For this plot yrep should only contain a small number of rows.
```

ppc\_scatter\_avg() A scatterplot of y against the average values of yrep, i.e., the points (mean(yrep[, n]), y[n]), where each yrep[, n] is a vector of length equal to the number of posterior draws.

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ppc\_scatter\_avg\_grouped() The same as ppc\_scatter\_avg(), but a separate plot is generated for each level of a grouping variable.

# References

Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). *Bayesian Data Analysis*. Chapman & Hall/CRC Press, London, third edition. (Ch. 6)

#### See Also

 $Other\ PPCs:\ PPC-discrete,\ PPC-distributions,\ PPC-errors,\ PPC-intervals,\ PPC-loo,\ PPC-overview,\ PPC-test-statistics$ 

# **Examples**

```
y <- example_y_data()
yrep <- example_yrep_draws()
p1 <- ppc_scatter_avg(y, yrep)
p1
p2 <- ppc_scatter(y, yrep[20:23, ], alpha = 0.5, size = 1.5)
p2

# give x and y axes the same limits
lims <- ggplot2::lims(x = c(0, 160), y = c(0, 160))
p1 + lims
p2 + lims
group <- example_group_data()
ppc_scatter_avg_grouped(y, yrep, group, alpha = 0.7) + lims</pre>
```

PPC-test-statistics PPC test statistics

# **Description**

The distribution of a (test) statistic T(yrep), or a pair of (test) statistics, over the simulated datasets in yrep, compared to the observed value T(y) computed from the data y. See the **Plot Descriptions** and **Details** sections, below, as well as **Gabry** et al. (2019).

# Usage

```
ppc_stat(y, yrep, stat = "mean", ..., binwidth = NULL, breaks = NULL,
  freq = TRUE)

ppc_stat_grouped(y, yrep, group, stat = "mean", ...,
  facet_args = list(), binwidth = NULL, breaks = NULL, freq = TRUE)

ppc_stat_freqpoly_grouped(y, yrep, group, stat = "mean", ...,
```

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```
facet_args = list(), binwidth = NULL, freq = TRUE)

ppc_stat_2d(y, yrep, stat = c("mean", "sd"), ..., size = 2.5,
   alpha = 0.7)
```

# Arguments

У	A vector of observations, See <b>Details</b> .
yrep	An $S$ by $N$ matrix of draws from the posterior predictive distribution, where $S$ is the size of the posterior sample (or subset of the posterior sample used to generate yrep) and $N$ is the number of observations (the length of y). The columns of yrep should be in the same order as the data points in y for the plots to make sense. See <b>Details</b> for additional instructions.
stat	A single function or a string naming a function, except for ppc_stat_2d() which requires a vector of exactly two functions or function names. In all cases the function(s) should take a vector input and return a scalar statistic. If specified as a string (or strings) then the legend will display function names. If specified as a function (or functions) then generic naming is used in the legend.
	Currently unused.
binwidth	Passed to ggplot2::geom_histogram() to override the default binwidth.
breaks	Passed to ggplot2::geom_histogram() as an alternative to binwidth.
freq	For histograms, freq=TRUE (the default) puts count on the y-axis. Setting freq=FALSE puts density on the y-axis. (For many plots the y-axis text is off by default. To view the count or density labels on the y-axis see the yaxis_text() convenience function.)
group	A grouping variable (a vector or factor) the same length as y. Each value in group is interpreted as the group level pertaining to the corresponding value of y.
facet_args	A named list of arguments (other than facets) passed to ggplot2::facet_wrap() or ggplot2::facet_grid() to control faceting.
size, alpha	Arguments passed to ggplot2::geom_point() to control the appearance of scatterplot points.

# **Details**

For Binomial data, the plots will typically be most useful if y and yrep contain the "success" proportions (not discrete "success" or "failure" counts).

# Value

A ggplot object that can be further customized using the **ggplot2** package.

# **Plot Descriptions**

ppc\_stat() A histogram of the distribution of a test statistic computed by applying stat to each dataset (row) in yrep. The value of the statistic in the observed data, stat(y), is overlaid as a vertical line. More details on ppc\_stat() can be found in Gabry et al. (2019).

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ppc\_stat\_grouped(),ppc\_stat\_freqpoly\_grouped() The same as ppc\_stat(), but a separate plot is generated for each level of a grouping variable. In the case of ppc\_stat\_freqpoly\_grouped() the plots are frequency polygons rather than histograms. More details on ppc\_stat\_grouped() can be found in Gabry et al. (2019).

ppc\_stat\_2d() A scatterplot showing the joint distribution of two test statistics computed over the datasets (rows) in yrep. The value of the statistics in the observed data is overlaid as large point.

## References

Gabry, J., Simpson, D., Vehtari, A., Betancourt, M. and Gelman, A. (2019), Visualization in Bayesian workflow. *J. R. Stat. Soc. A*, 182: 389-402. doi:10.1111/rssa.12378. (journal version, arXiv preprint, code on GitHub)

Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2013). *Bayesian Data Analysis*. Chapman & Hall/CRC Press, London, third edition. (Ch. 6)

#### See Also

Other PPCs: PPC-discrete, PPC-distributions, PPC-errors, PPC-intervals, PPC-loo, PPC-overview, PPC-scatterplots

```
y <- example_y_data()</pre>
yrep <- example_yrep_draws()</pre>
ppc_stat(y, yrep)
ppc_stat(y, yrep, stat = "sd") + legend_none()
ppc_stat_2d(y, yrep)
ppc_stat_2d(y, yrep, stat = c("median", "mean")) + legend_move("bottom")
color_scheme_set("teal")
group <- example_group_data()</pre>
ppc_stat_grouped(y, yrep, group)
color_scheme_set("mix-red-blue")
ppc_stat_freqpoly_grouped(y, yrep, group, facet_args = list(nrow = 2))
# use your own function to compute test statistics
color_scheme_set("brightblue")
q25 <- function(y) quantile(y, 0.25)</pre>
ppc_stat(y, yrep, stat = "q25") # legend includes function name
# can define the function in the 'stat' argument but then
# the legend doesn't include a function name
ppc_stat(y, yrep, stat = function(y) quantile(y, 0.25))
```

pp\_check 73

pp_check	Posterior (or prior) predictive checks (S3 generic and default method)

# **Description**

S3 generic with simple default method. The intent is to provide a generic so authors of other R packages who wish to provide interfaces to the functions in **bayesplot** will be encouraged to include pp\_check() methods in their package, preserving the same naming conventions for posterior (and prior) predictive checking across many R packages for Bayesian inference. This is for the convenience of both users and developers. See the **Details** and **Examples** sections, below, and the package vignettes for examples of defining pp\_check() methods.

# Usage

```
pp_check(object, ...)
## Default S3 method:
pp_check(object, yrep, fun, ...)
```

# **Arguments**

object	Typically a fitted model object. The default method, however, takes object to be a y (outcome) vector.
• • •	For the generic, arguments passed to individual methods. For the default method, these are additional arguments to pass to fun.
yrep	For the default method, a yrep matrix passed to fun.
fun	For the default method, the plotting function to call. Can be any of the PPC functions. The "ppc_" prefix can optionally be dropped if fun is specified as a string.

## **Details**

A package that creates fitted model objects of class "foo" can include a method pp\_check.foo() that prepares the appropriate inputs (y, yrep, etc.) for the **bayesplot** functions. The pp\_check.foo() method may, for example, let the user choose between various plots, calling the functions from **bayesplot** internally as needed. See **Examples**, below, and the package vignettes.

# Value

The exact form of the value returned by pp\_check() may vary by the class of object, but for consistency we encourage authors of methods to return the ggplot object created by one of **bayesplot**'s plotting functions. The default method returns the object returned by fun.

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# **Examples**

```
# default method
y <- example_y_data()</pre>
yrep <- example_yrep_draws()</pre>
pp_check(y, yrep[1:50,], ppc_dens_overlay)
g <- example_group_data()</pre>
pp_check(y, yrep, fun = "stat_grouped", group = g, stat = "median")
# defining a method
x \leftarrow list(y = rnorm(50), yrep = matrix(rnorm(5000), nrow = 100, ncol = 50))
class(x) <- "foo"
pp_check.foo <- function(object, ..., type = c("multiple", "overlaid")) {</pre>
  y <- object[["y"]]</pre>
  yrep <- object[["yrep"]]</pre>
  switch(match.arg(type),
         multiple = ppc_hist(y, yrep[1:min(8, nrow(yrep)),, drop = FALSE]),
         overlaid = ppc_dens_overlay(y, yrep))
}
pp_check(x)
pp_check(x, type = "overlaid")
```

theme\_default

Default bayesplot plotting theme

# Description

The theme\_default() function returns the default ggplot theme used by the **bayesplot** plotting functions. See bayesplot\_theme\_set() for details on setting and updating the plotting theme.

# Usage

```
theme_default(base_size = getOption("bayesplot.base_size", 12),
  base_family = getOption("bayesplot.base_family", "serif"))
```

# **Arguments**

```
base_size, base_family
```

Base font size and family (passed to ggplot2::theme\_bw()). It is possible to set "bayesplot.base\_size" and "bayesplot.base\_family" via options() to change the defaults, which are 12 and "serif", respectively.

# Value

A ggplot theme object.

# See Also

bayesplot\_theme\_set() to change the ggplot theme.

bayesplot-colors to set or view the color scheme used for plotting.

bayesplot-helpers for a variety of convenience functions, many of which provide shortcuts for tweaking theme elements after creating a plot.

# **Examples**

```
class(theme_default())
bayesplot_theme_set() # defaults to setting theme_default()
x <- example_mcmc_draws()
mcmc_hist(x)

# change the default font size and family for bayesplots
bayesplot_theme_set(theme_default(base_size = 8, base_family = "sans"))
mcmc_hist(x)
mcmc_areas(x, regex_pars = "beta")

# change back
bayesplot_theme_set()
mcmc_areas(x, regex_pars = "beta")</pre>
```

tidy-params

Tidy parameter selection

#### **Description**

Parameter selection in the style of **dplyr** and other tidyverse packages.

#### Usage

```
param_range(prefix, range, vars = NULL)
param_glue(pattern, ..., vars = NULL)
```

# **Arguments**

prefix, range

For param\_range() only, prefix is a string naming a parameter and range is an integer vector providing the indices of a subset of elements to select. For example, using

```
param_range("beta", c(1,2,8))
```

would select parameters named beta[1], beta[2], and beta[8]. param\_range() is only designed for the case that the indices are integers surrounded by brackets. If there are no brackets use num\_range().

vars

NULL or a character vector of parameter names to choose from. This is only needed for the atypical use case of calling the function as a standalone function outside of vars(), select(), etc. Typically this is left as NULL and will be set automatically for the user.

pattern, ...

For param\_glue() only, pattern is a string containing expressions enclosed in braces and ... should be named arguments providing one character vector per expression in braces in patten. It is easiest to describe how to use these arguments with an example:

```
param_glue("beta_{var}[{level}]",
           var = c("age", "income"),
           level = c(3,8))
```

would select parameters with names "beta\_age[3]", "beta\_income[3]", "beta\_age[8]", "beta\_income[8]".

#### **Details**

As of version 1.7.0, **bayesplot** allows the pars argument for MCMC plots to use "tidy" variable selection (in the style of the **dplyr** package). The vars() function is re-exported from **dplyr** for this purpose.

Features of tidy selection includes direct selection (vars(alpha, sigma)), everything-but selection (vars(-alpha)), ranged selection (vars(`beta[1]`: `beta[3]`)), support for selection functions (vars(starts\_with("beta"))), and combinations of these features. See the **Examples** section, below.

When using pars for tidy parameter selection, the regex\_pars argument is ignored because bayesplot supports using tidyselect helper functions (starts\_with(), contains(), num\_range(), etc.) for the same purpose. bayesplot also exports some additional helper functions to help with parameter selection:

- param\_range(): like num\_range() but used when parameter indexes are in brackets (e.g. beta[2]).
- param\_glue(): for more complicated parameter names with multiple indexes (including variable names) inside the brackets (e.g., beta[(Intercept) age\_group:3]).

These functions can be used inside of vars(), dplyr::select(), and similar functions, just like the tidyselect helper functions.

#### Extra Advice

Parameter names in vars() are not quoted. When the names contain special characters like brackets, they should be wrapped in backticks, as in vars('beta[1]').

To exclude a range of variables, wrap the sequence in parentheses and then negate it. For example, (vars(-('beta[1]': beta[3]'))) would exclude beta[1], beta[2], and beta[3].

vars() is a helper function. It holds onto the names and expressions used to select columns. When selecting variables inside a bayesplot function, use vars(...): mcmc\_hist(data, pars = vars(alpha)). When using select() to prepare a dataframe for a **bayesplot** function, do not use vars(): data %>% select(alpha) %>% m

Internally, tidy selection works by converting names and expressions into position numbers. As a result, integers will select parameters; vars(1, 3) selects the first and third ones. We do not

endorse this approach because positions might change as variables are added and removed from models. To select a parameter that happens to be called 1, use backticks to escape it vars(`1`).

# See Also

```
glue::glue()
```

```
x <- example_mcmc_draws(params = 6)</pre>
dimnames(x)
mcmc_hex(x, pars = vars(alpha, `beta[2]`))
mcmc_dens(x, pars = vars(sigma, contains("beta")))
mcmc_hist(x, pars = vars(-contains("beta")))
# using the param_range() helper
mcmc_hist(x, pars = vars(param_range("beta", c(1, 3, 4))))
## Examples using rstanarm ##
###################################
if (requireNamespace("rstanarm", quietly = TRUE)) {
  # see ?rstanarm::example_model
  fit <- example("example_model", package = "rstanarm", local=TRUE)$value</pre>
  print(fit)
  posterior <- as.data.frame(fit)</pre>
  str(posterior)
  color_scheme_set("brightblue")
  mcmc_hist(posterior, pars = vars(size, contains("period")))
  # same as previous but using dplyr::select() and piping
  library("dplyr")
  posterior %>%
    select(size, contains("period")) %>%
   mcmc_hist()
  mcmc_intervals(posterior, pars = vars(contains("herd")))
  mcmc_intervals(posterior, pars = vars(contains("herd"), -contains("Sigma")))
  bayesplot_theme_set(ggplot2::theme_dark())
  color_scheme_set("viridisC")
  mcmc_areas_ridges(posterior, pars = vars(starts_with("b[")))
  bayesplot_theme_set()
  color_scheme_set("purple")
  not_789 <- vars(starts_with("b["), -matches("[7-9]"))</pre>
  mcmc_intervals(posterior, pars = not_789)
  # using the param_glue() helper
  just_149 <- vars(param_glue("b[(Intercept) herd:{level}]", level = c(1,4,9)))</pre>
  mcmc_intervals(posterior, pars = just_149)
```

```
# same but using param_glue() with dplyr::select()
 # before passing to bayesplot
 posterior %>%
   select(param_glue("b[(Intercept) herd:{level}]",
                    level = c(1, 4, 9)) %>%
   mcmc_intervals()
}
## Not run:
## More examples of param_glue() ##
library(dplyr)
posterior <- tibble(</pre>
 b_Intercept = rnorm(1000),
 sd_condition__Intercept = rexp(1000),
 sigma = rexp(1000),
 `r_condition[A,Intercept]` = rnorm(1000),
 `r_condition[B,Intercept]` = rnorm(1000),
 `r_condition[C,Intercept]` = rnorm(1000),
 `r_condition[A,Slope]` = rnorm(1000),
 `r_condition[B,Slope]` = rnorm(1000)
)
posterior
# using one expression in braces
posterior %>%
 select(
   param_glue("r_condition[{level},Intercept]", level = c("A", "B"))
 ) %>%
 mcmc_hist()
# using multiple expressions in braces
posterior %>%
  select(
    param_glue(
      "r_condition[{level},{type}]",
       level = c("A", "B"),
       type = c("Intercept", "Slope"))
  ) %>%
  mcmc_hist()
## End(Not run)
```

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