

geoRglm Examples with Stan

Eric Brown

September 21, 2013

```
data(s100)
data(p50)
data(b50)
```

```
model_code <- "\ndata {\n  int<lower=1> N;\n  vector[N] X;\n  vector[N] Y;\n  int<lower=0> y\n}\n\nmodel {\n  data <- list(N = nrow(p50$coord), X = p50$coord[, 1], Y = p50$coord[, 2], y = p50$data)\n  fit <- stan(model_code = model_code, data = data, iter = 1000, thin = 1, chains = 1,\n    seed = 1, init = function(x) {\n      list(beta = 1, sigmasq = 1, phi = 1, zeta = rep(0, nrow(p50$coord)))\n    }, nondiag_mass = TRUE)
```

```
##
## TRANSLATING MODEL 'model_code' FROM Stan CODE TO C++ CODE NOW.
## COMPILING THE C++ CODE FOR MODEL 'model_code' NOW.
## SAMPLING FOR MODEL 'model_code' NOW (CHAIN 1).
```

```
##
Iteration: 1 / 1000 [ 0%] (Adapting)
Iteration: 100 / 1000 [ 10%] (Adapting)
Iteration: 200 / 1000 [ 20%] (Adapting)
Iteration: 300 / 1000 [ 30%] (Adapting)
Iteration: 400 / 1000 [ 40%] (Adapting)
Iteration: 500 / 1000 [ 50%] (Adapting)
Iteration: 600 / 1000 [ 60%] (Sampling)
Iteration: 700 / 1000 [ 70%] (Sampling)
Iteration: 800 / 1000 [ 80%] (Sampling)
Iteration: 900 / 1000 [ 90%] (Sampling)
Iteration: 1000 / 1000 [100%] (Sampling)
```

```
fit
```

```
## Inference for Stan model: model_code.
## 1 chains, each with iter=1000; warmup=500; thin=1;
## post-warmup draws per chain=500, total post-warmup draws=500.
```

##											
##		mean	se_mean	sd	2.5%	25%	50%	75%	97.5%	n_eff	Rhat
##	beta	1.2	0.0	0.2	0.8	1.0	1.2	1.3	1.5	500	1
##	sigmasq	0.8	0.0	0.2	0.4	0.6	0.7	0.9	1.3	198	1
##	phi	0.4	0.0	0.2	0.1	0.3	0.3	0.5	0.9	389	1
##	zeta[1]	0.3	0.0	0.5	-0.6	0.0	0.3	0.6	1.1	500	1
##	zeta[2]	-0.4	0.0	0.5	-1.5	-0.7	-0.4	0.0	0.5	493	1
##	zeta[3]	-0.2	0.0	0.5	-1.1	-0.5	-0.2	0.2	0.8	358	1
##	zeta[4]	-0.7	0.0	0.6	-1.9	-1.2	-0.7	-0.3	0.4	208	1
##	zeta[5]	-1.0	0.0	0.6	-2.2	-1.3	-1.0	-0.6	0.2	398	1
##	zeta[6]	-0.1	0.0	0.5	-1.1	-0.4	-0.1	0.2	0.8	303	1
##	zeta[7]	-0.7	0.0	0.6	-2.0	-1.0	-0.6	-0.3	0.4	374	1
##	zeta[8]	-0.4	0.0	0.5	-1.5	-0.7	-0.3	0.0	0.6	500	1
##	zeta[9]	1.4	0.0	0.3	0.8	1.1	1.4	1.6	2.0	172	1
##	zeta[10]	0.6	0.0	0.4	-0.3	0.4	0.6	0.9	1.5	383	1
##	zeta[11]	1.5	0.0	0.3	0.9	1.3	1.5	1.7	2.2	253	1
##	zeta[12]	-0.7	0.0	0.6	-2.0	-1.1	-0.7	-0.3	0.3	350	1
##	zeta[13]	-1.1	0.0	0.6	-2.3	-1.5	-1.1	-0.6	0.1	390	1
##	zeta[14]	-0.7	0.0	0.6	-1.9	-1.0	-0.6	-0.4	0.4	390	1
##	zeta[15]	0.3	0.0	0.4	-0.6	0.0	0.3	0.6	1.1	311	1
##	zeta[16]	0.5	0.0	0.4	-0.3	0.2	0.5	0.8	1.3	188	1
##	zeta[17]	1.6	0.0	0.3	1.0	1.4	1.6	1.8	2.2	386	1
##	zeta[18]	-0.9	0.0	0.7	-2.2	-1.3	-0.9	-0.5	0.2	500	1
##	zeta[19]	-0.3	0.0	0.5	-1.2	-0.6	-0.3	0.0	0.7	500	1
##	zeta[20]	0.3	0.0	0.4	-0.6	0.1	0.4	0.6	1.2	500	1
##	zeta[21]	-0.1	0.0	0.5	-1.0	-0.4	0.0	0.3	0.8	318	1
##	zeta[22]	0.2	0.0	0.5	-0.7	-0.1	0.2	0.5	1.1	500	1
##	zeta[23]	0.3	0.0	0.4	-0.6	0.0	0.3	0.6	1.1	442	1
##	zeta[24]	0.3	0.0	0.4	-0.6	0.0	0.3	0.6	1.1	297	1
##	zeta[25]	1.5	0.0	0.3	0.9	1.3	1.5	1.7	2.2	269	1
##	zeta[26]	-0.8	0.0	0.7	-2.3	-1.2	-0.8	-0.4	0.3	344	1
##	zeta[27]	0.3	0.0	0.4	-0.5	0.0	0.3	0.6	1.1	500	1
##	zeta[28]	0.1	0.0	0.4	-0.8	-0.2	0.1	0.3	0.9	387	1
##	zeta[29]	0.8	0.0	0.4	0.0	0.6	0.8	1.1	1.5	184	1
##	zeta[30]	0.6	0.0	0.4	-0.2	0.4	0.6	0.9	1.4	500	1
##	zeta[31]	0.3	0.0	0.4	-0.6	0.0	0.3	0.6	1.1	338	1
##	zeta[32]	-0.3	0.0	0.5	-1.3	-0.7	-0.3	0.1	0.6	303	1
##	zeta[33]	-0.1	0.0	0.5	-1.3	-0.4	-0.1	0.2	0.8	500	1
##	zeta[34]	-0.4	0.0	0.5	-1.4	-0.7	-0.4	0.0	0.5	500	1
##	zeta[35]	-0.6	0.0	0.6	-1.7	-1.0	-0.6	-0.2	0.4	278	1
##	zeta[36]	0.3	0.0	0.5	-0.6	0.0	0.3	0.6	1.2	427	1
##	zeta[37]	-0.4	0.0	0.5	-1.4	-0.6	-0.4	0.0	0.6	434	1
##	zeta[38]	-0.1	0.0	0.5	-1.1	-0.4	-0.1	0.2	0.9	445	1
##	zeta[39]	-0.7	0.0	0.6	-1.8	-1.0	-0.7	-0.3	0.4	395	1
##	zeta[40]	-0.3	0.0	0.5	-1.4	-0.7	-0.4	0.0	0.7	500	1

```

## zeta[41]  -0.4      0.0 0.5  -1.3  -0.7  -0.4  -0.1  0.5  326  1
## zeta[42]   0.7      0.0 0.4  -0.2   0.5   0.7   1.0  1.4  500  1
## zeta[43]  -0.7      0.0 0.6  -1.7  -1.0  -0.6  -0.3  0.4  242  1
## zeta[44]  -0.4      0.0 0.5  -1.6  -0.8  -0.4   0.0  0.6  303  1
## zeta[45]   0.4      0.0 0.4  -0.3   0.1   0.5   0.8  1.2  378  1
## zeta[46]   1.7      0.0 0.3   1.0   1.5   1.7   1.9  2.3  489  1
## zeta[47]  -0.9      0.0 0.6  -2.4  -1.3  -0.9  -0.5  0.1  366  1
## zeta[48]  -0.7      0.0 0.6  -2.0  -1.0  -0.7  -0.2  0.4  500  1
## zeta[49]  -0.4      0.0 0.6  -1.6  -0.8  -0.4   0.0  0.6  500  1
## zeta[50]   0.2      0.0 0.5  -0.7   0.0   0.3   0.6  1.1  327  1
## lp__      177.3      0.6 6.1 165.2 173.4 177.3 181.5 188.7  100  1
##
## Samples were drawn using NUTS(nondiag) at Sat Sep 21 20:29:17 2013.
## For each parameter, n_eff is a crude measure of effective sample size,
## and Rhat is the potential scale reduction factor on split chains (at
## convergence, Rhat=1).

```