## MTH225 Fall2016 Final Problem 16

In this exercise we estimate the parameter of a Bernoulli distribution mean and compare it to a threshold value.

The goal for an airline is to have 90% of flights on time. Suppose the data in MTH225\_Fall2016\_Final\_Problem16.csv represents a series of binary values representing individual flights, with a value 1 indicating that the flight was on time.

The variable names are:

• ontime one if the flight was ontime

The model in this exercise can use the following STAN file listed on the example\_models.html web page:

- Bernoulli.stan Model to estimate the parameter of a Bernoulli distribution
- 2 points: Write R code to read the data and convert it to an R data frame.
- 1 point: Write the data block of a STAN model file that extracts the data from the R workspace.
- 1 point: Write the parameters block of a STAN model file that declares the parameter(s) of your model.
- 2 points: Write the model block of a STAN model file that specifies the priors and likelihood for your model.
- 1 point: Write R code to apply the extract function to the data structure output from the stan function.
- 1 point: Use the extract() function of the RSTAN package to obtain the values for the parameters from the posterior draw.
- 1 point: Use the vector of 4,000 values of theta values to simulate 4,000 flights with the command rbinom(4000,1,theta.
- 1 point: Use the vector of simulated flights to estimate the proportion of flights that are ontime.

(10 points possible)