

# Aggregated sampling output

November 20, 2020

**Dataset: simulated\_data\_dataset1\_no\_error, model type: ODE**

## Trajectories without pathologies

e.g. no divergent transitions, no max\_tredepth exceeded, no Rhat > 1.1, no n\_eff < 100

number of trajectories without pathologies (out of 100):

```
[1] 2
```

indices of trajectories without pathologies:

```
[1] 31 80
```

## no pathologies for a subset of the parameters

parameters considered:

```
[1] "t0"          "sigma"          "scale"
[4] "offset"      "prod_theta2_m0_scale"
```

number of trajectories without pathologies (out of 100):

```
[1] 82
```

indices of trajectories without pathologies:

```
[1]  1  2  3  4  5  6  7  8  9 12 13 14 15 16 17 18 19 20 21
[20] 24 25 27 29 30 31 32 33 35 36 37 38 39 40 42 44 45 46 47
[39] 48 49 51 52 53 54 55 56 57 58 59 60 61 62 63 64 66 67 68
[58] 69 70 71 72 73 75 77 78 79 80 81 82 83 86 88 89 90 91 92
[77] 93 96 97 98 99 100
```

## Divergent transitions

num..of.div..transitions	Freq
0	100

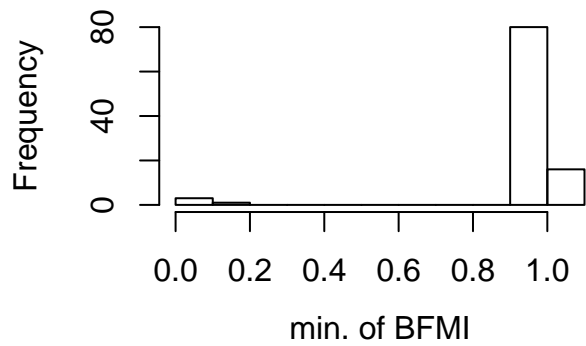
## Maximum tree depth exceeded

num..of.max.t.d..exceeded	Freq
0	91
1	2
2	2
3	1
4	1
2500	3

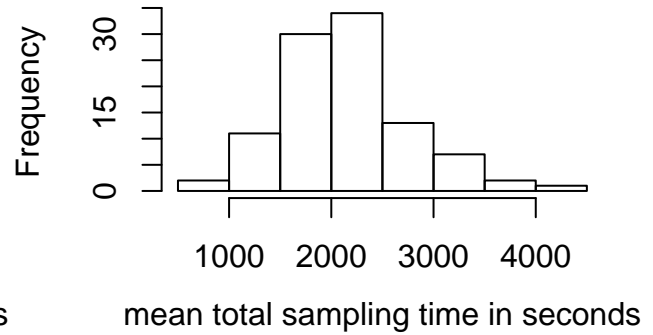
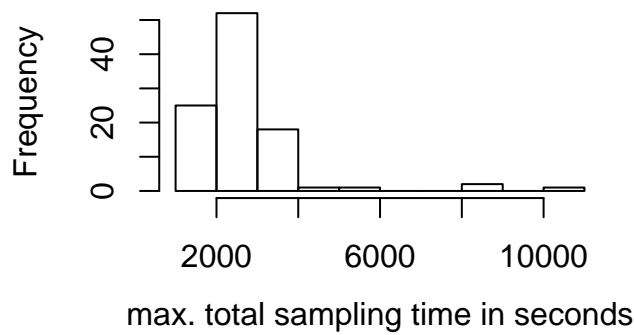
total number of trajectories were max. tree depth was exceeded: 9  
indices of trajectories were max. tree depth was exceeded:  
10 28 41 43 76 84 87 94 95

## Bayesian fraction of missing information (BFMI)

num..of.low.BFMI	Freq
0	96
1	2
2	1
4	1



## Total sampling time



## R-hat

total number of trajectories with very high Rhat ( $> 1.1$ ) (out of 100)

[1] 98

number of trajectories with high Rhat per parameter (out of 100)

	Rhat $> 1.02$	Rhat $> 1.1$
theta[1]	99	98
theta[2]	3	0
theta[3]	99	98
m0	2	1
sigma	11	11
scale	2	0
offset	12	12
t0	12	12
prod_theta2_m0	0	0

	Rhat > 1.02	Rhat > 1.1
prod_theta2_scale	0	0
prod_m0_scale	0	0
prod_theta2_m0_scale	12	12
x2_sim[180]	2	1

number of parameters with high Rhat per trajectory (out of 13)

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
Rhat > 1.02	2	2	2	2	2	2	2	2	2	9	6	2	2	2	2	2	2	2	2	2
Rhat > 1.1	2	2	2	2	2	2	2	2	2	7	6	2	2	2	2	2	2	2	2	2

	21	22	23	24	25	26	27	28	29	30	32	33	34	35	36	37	38	39	40	41
Rhat > 1.02	2	6	6	2	2	6	2	8	2	2	2	2	6	2	2	2	2	2	2	2
Rhat > 1.1	2	6	6	2	2	6	2	6	2	2	2	2	6	2	2	2	2	2	2	2

	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61
Rhat > 1.02	2	2	2	2	2	2	2	2	6	2	2	2	2	2	2	2	2	2	2	2
Rhat > 1.1	2	2	2	2	2	2	2	2	6	2	2	2	2	2	2	2	2	2	2	2

	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81
Rhat > 1.02	2	2	2	6	2	2	2	2	2	2	2	2	6	2	2	2	2	2	2	2
Rhat > 1.1	2	2	2	6	2	2	2	2	2	2	2	2	6	2	2	2	2	2	0	2

theta[1]

number of trajectories with Rhat > 1.02: 99

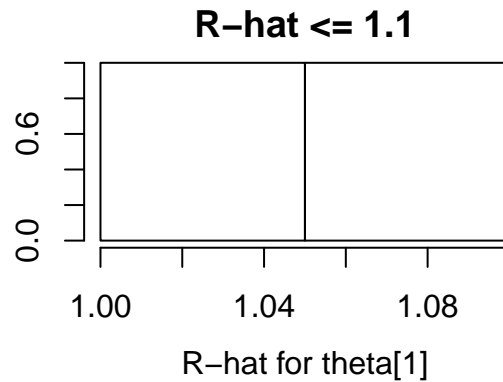
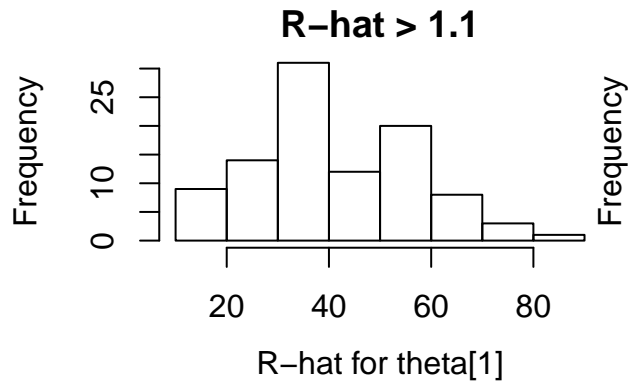
indizes of trajectories with Rhat > 1.02:

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 32 33 34 35 36 37 38 39

number of trajectories with Rhat > 1.1: 98

indices of trajectories with Rhat > 1.1:

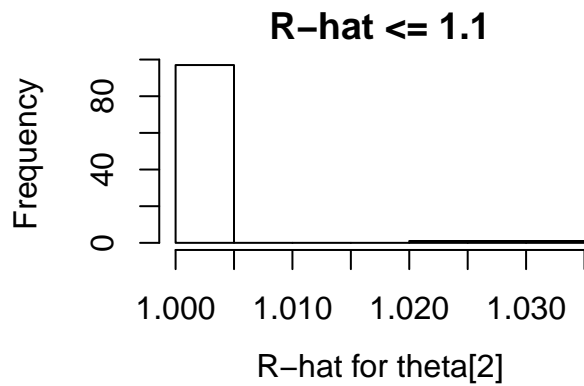
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 32 33 34 35 36 37 38 39



theta[2]

number of trajectories with Rhat > 1.02: 3

indices of trajectories with Rhat > 1.02:  
10 28 87



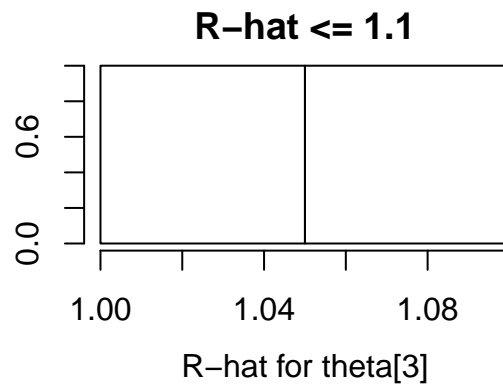
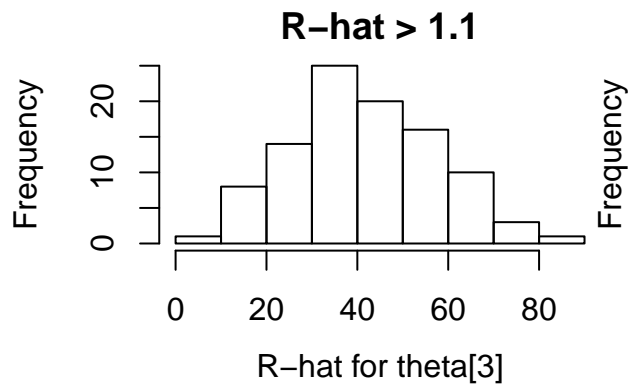
theta[3]

number of trajectories with Rhat > 1.02: 99

indices of trajectories with Rhat > 1.02:  
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 32 33 34 35 36 37 38 39

number of trajectories with Rhat > 1.1: 98

indices of trajectories with Rhat > 1.1:  
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 32 33 34 35 36 37 38 39



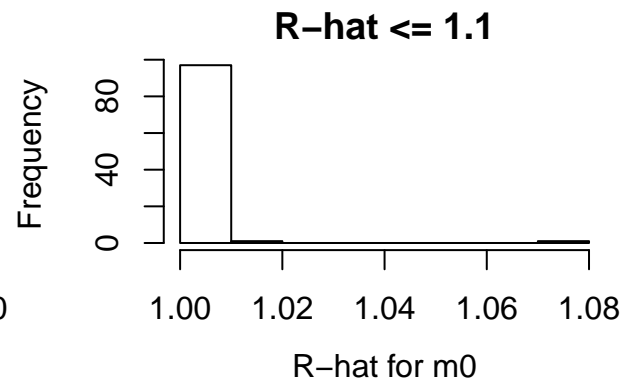
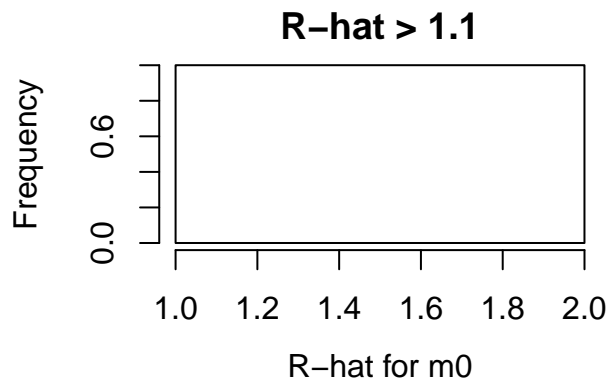
m0

number of trajectories with Rhat > 1.02: 2

indices of trajectories with Rhat > 1.02:  
28 87

number of trajectories with Rhat > 1.1: 1

indices of trajectories with Rhat > 1.1:  
87



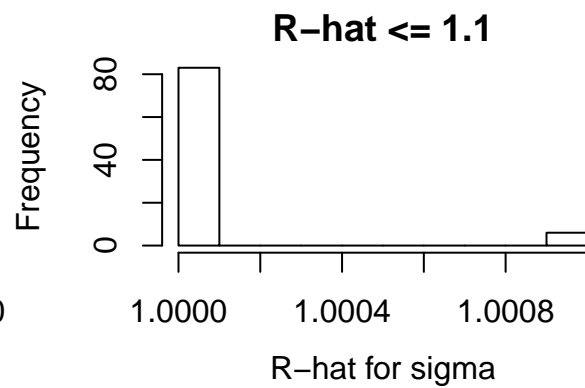
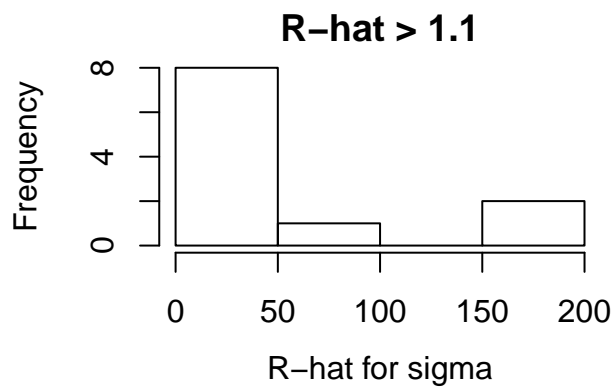
**sigma**

number of trajectories with Rhat > 1.02: 11

indices of trajectories with Rhat > 1.02:  
10 11 22 23 26 28 34 50 65 74 87

number of trajectories with Rhat > 1.1: 11

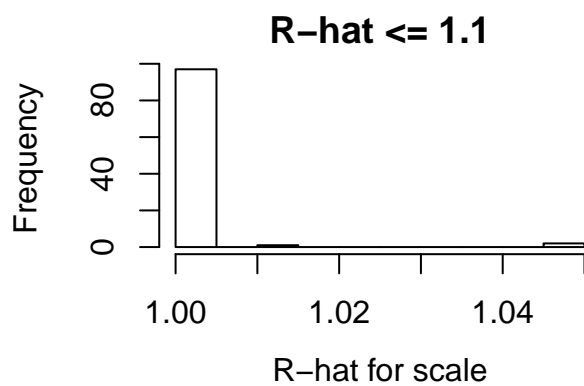
indices of trajectories with Rhat > 1.1:  
10 11 22 23 26 28 34 50 65 74 87



**scale**

number of trajectories with Rhat > 1.02: 2

indices of trajectories with Rhat > 1.02:  
10 87



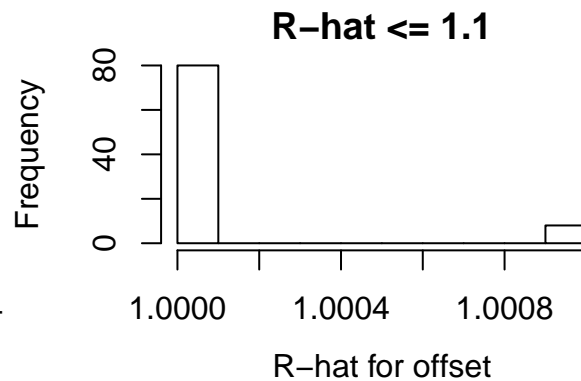
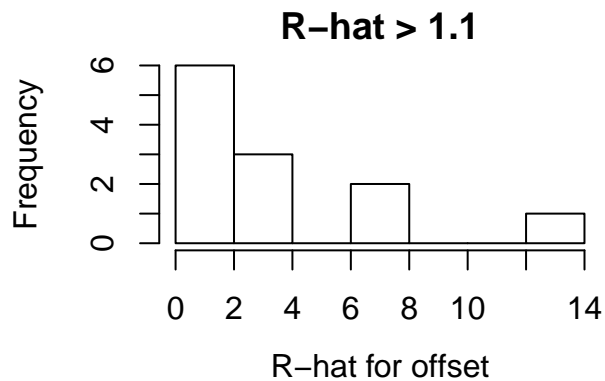
offset

number of trajectories with  $R_{\text{hat}} > 1.02$ : 12

indices of trajectories with  $R_{\text{hat}} > 1.02$ :  
10 11 22 23 26 28 34 50 65 74 85 87

number of trajectories with  $R_{\text{hat}} > 1.1$ : 12

indices of trajectories with  $R_{\text{hat}} > 1.1$ :  
10 11 22 23 26 28 34 50 65 74 85 87



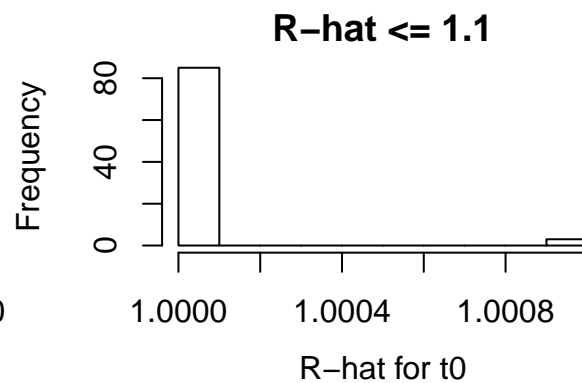
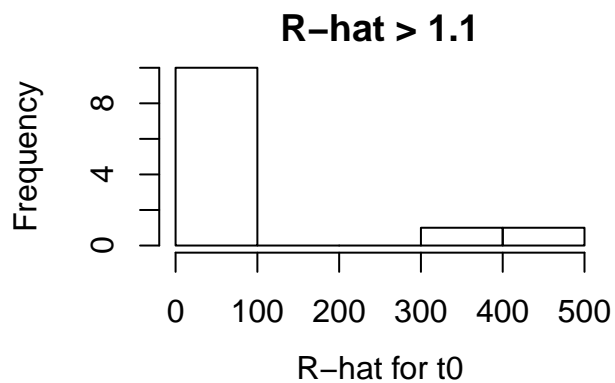
t0

number of trajectories with  $R_{\text{hat}} > 1.02$ : 12

indices of trajectories with  $R_{\text{hat}} > 1.02$ :  
10 11 22 23 26 28 34 50 65 74 85 87

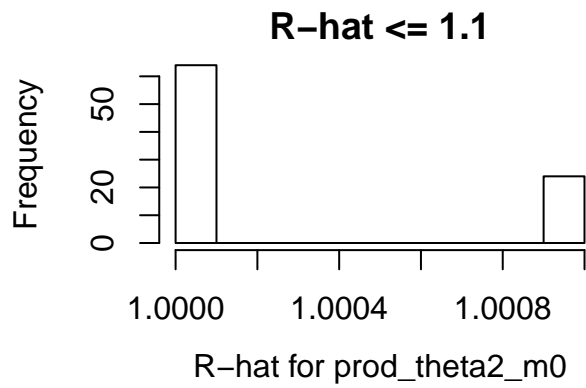
number of trajectories with  $R_{\text{hat}} > 1.1$ : 12

indices of trajectories with  $R_{\text{hat}} > 1.1$ :  
10 11 22 23 26 28 34 50 65 74 85 87



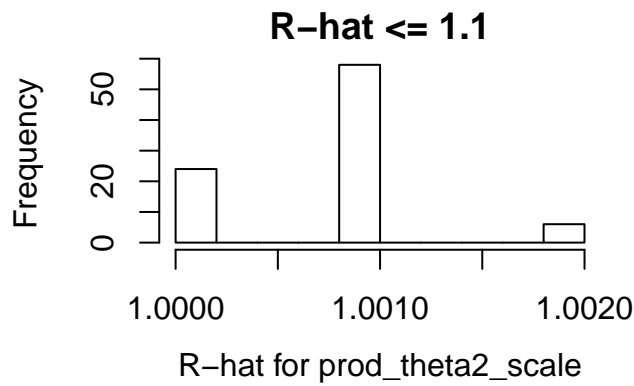
prod\_theta2\_m0

no  $R_{\text{hat}} > 1.02$



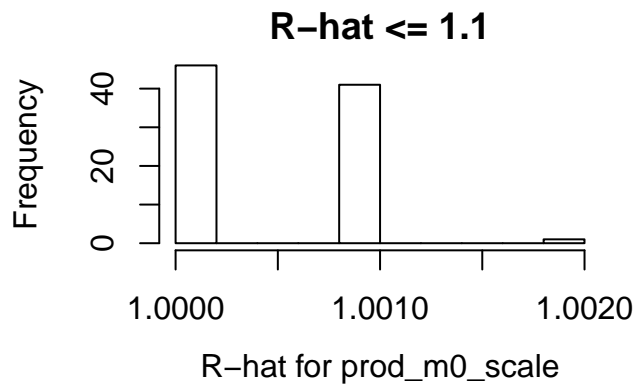
prod\_theta2\_scale

no Rhat > 1.02



prod\_m0\_scale

no Rhat > 1.02



prod\_theta2\_m0\_scale

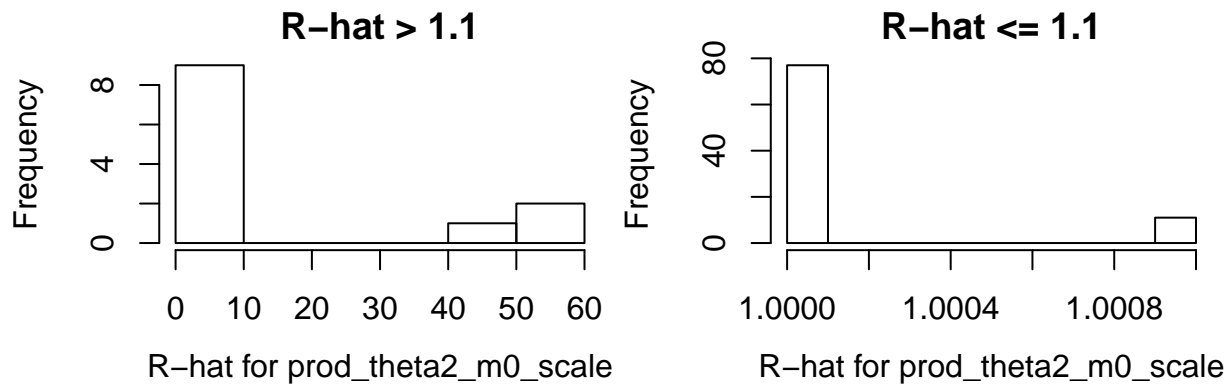
number of trajectories with Rhat > 1.02: 12

indizes of trajectories with Rhat > 1.02:

10 11 22 23 26 28 34 50 65 74 85 87

number of trajectories with Rhat > 1.1: 12

```
indices of trajectories with Rhat > 1.1:
10 11 22 23 26 28 34 50 65 74 85 87
```



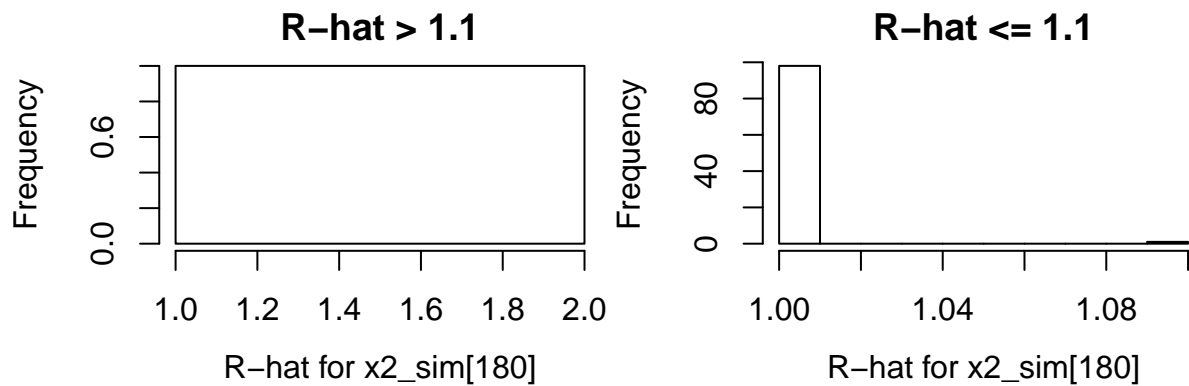
```
x2_sim[180]
```

```
number of trajectories with Rhat > 1.02: 2
```

```
indices of trajectories with Rhat > 1.02:
10 87
```

```
number of trajectories with Rhat > 1.1: 1
```

```
indices of trajectories with Rhat > 1.1:
10
```



## Effective sample size (ESS)

```
total number of trajectories with low ESS (< 100) (out of 100)
```

```
[1] 98
```

```
number of trajectories with low ESS (< 100) per parameter (out of 100)
```

	n_eff < 100
theta[1]	98
theta[2]	1
theta[3]	98
m0	2
sigma	11
scale	2
offset	12



	n_eff < 100
t0	12
prod_theta2_m0	0
prod_theta2_scale	0
prod_m0_scale	0
prod_theta2_m0_scale	12
x2_sim[180]	2

number of parameters with low ESS (< 300) per trajectory (out of 13)

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
n_eff < 100	2	2	2	2	2	2	2	2	2	8	6	2	2	2	2	2	2	2	2	2

	21	22	23	24	25	26	27	28	29	30	32	33	34	35	36	37	38	39	40	41
n_eff < 100	2	6	6	2	2	6	2	8	2	2	2	2	6	2	2	2	2	2	2	2

	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61
n_eff < 100	2	2	2	2	2	2	2	2	6	2	2	2	2	2	2	2	2	2	2	2

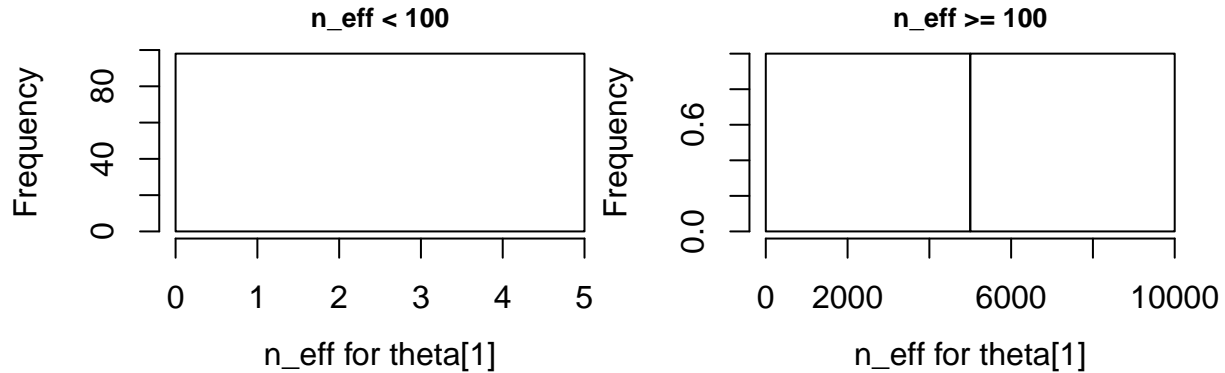
	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	81	82
n_eff < 100	2	2	2	6	2	2	2	2	2	2	2	2	6	2	2	2	2	2	2	2

theta[1]

number of trajectories with n\_eff < 100: 98

indices of trajectories with n\_eff < 100:

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 32 33 34 35 36 37 38 39

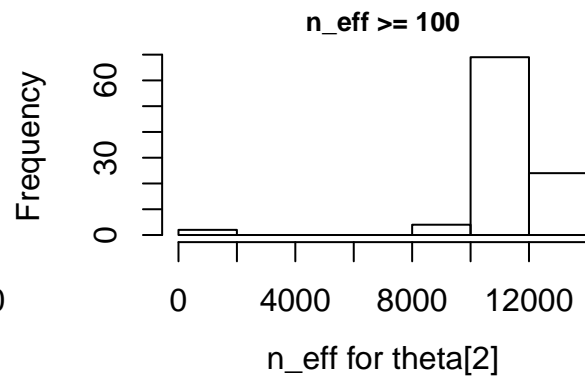
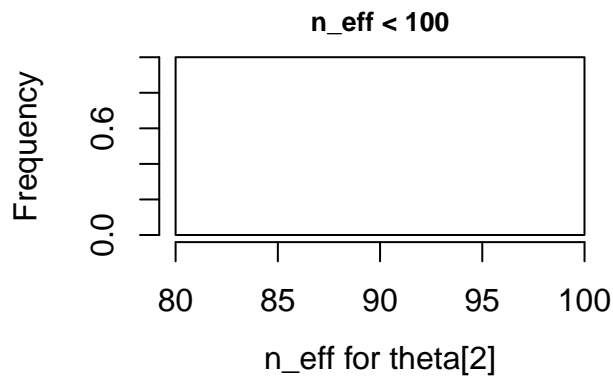


theta[2]

number of trajectories with n\_eff < 100: 1

indices of trajectories with n\_eff < 100:

28

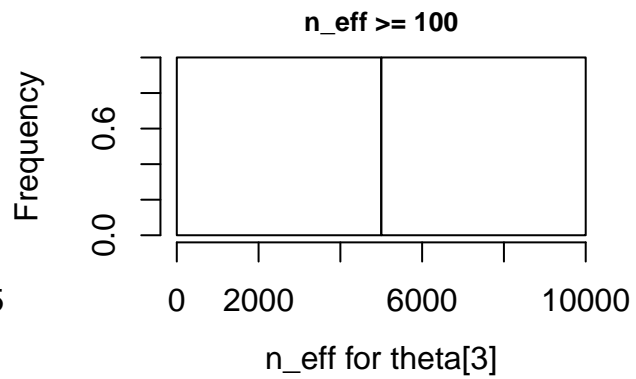
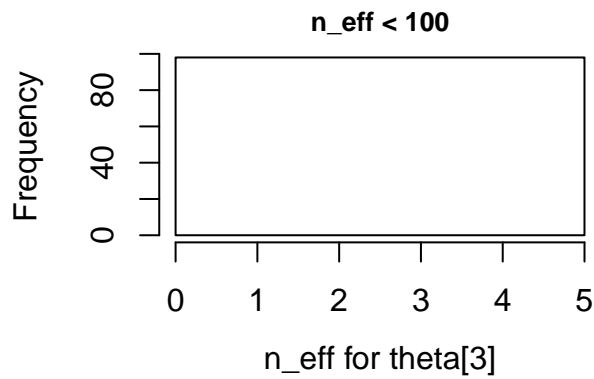


**theta[3]**

number of trajectories with n\_eff < 100: 98

indices of trajectories with n\_eff < 100:

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 32 33 34 35 36 37 38 39

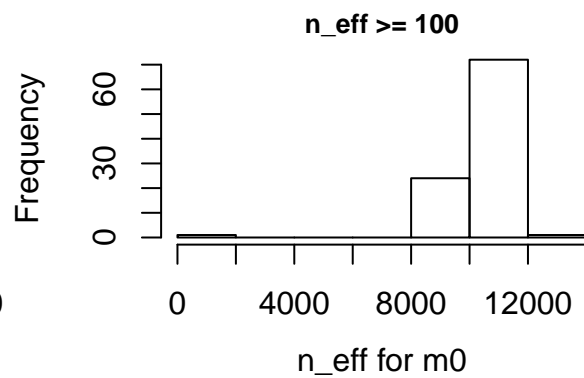
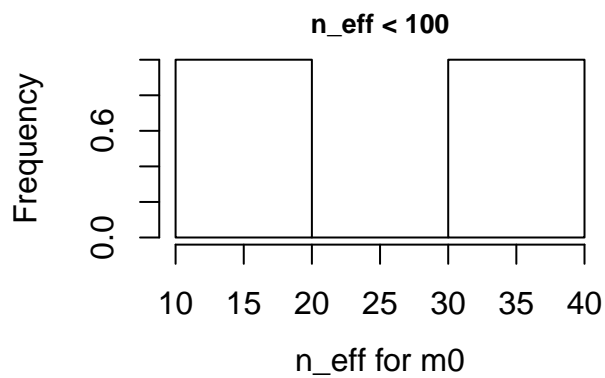


**m0**

number of trajectories with n\_eff < 100: 2

indices of trajectories with n\_eff < 100:

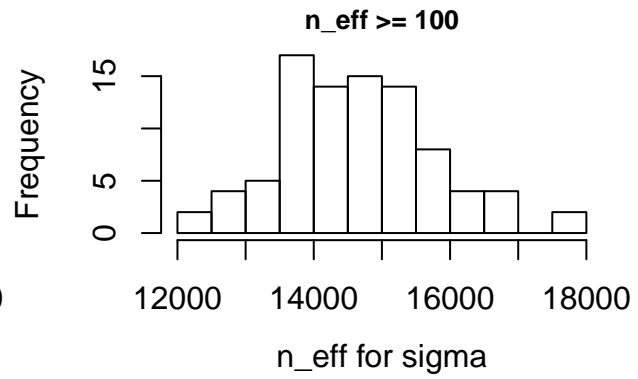
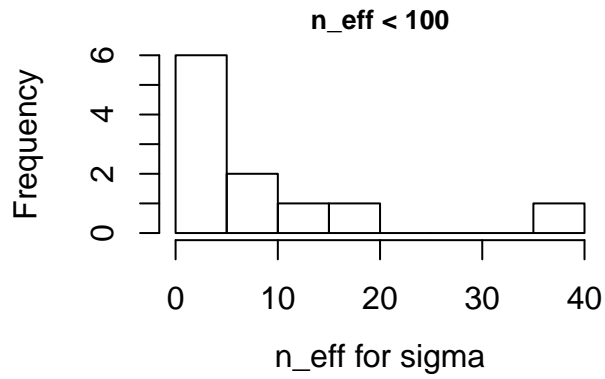
28 87



**sigma**

number of trajectories with n\_eff < 100: 11

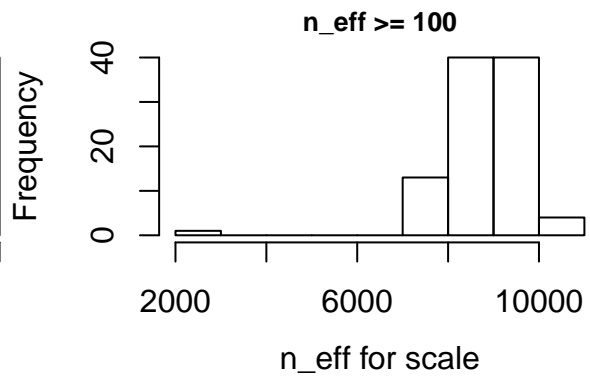
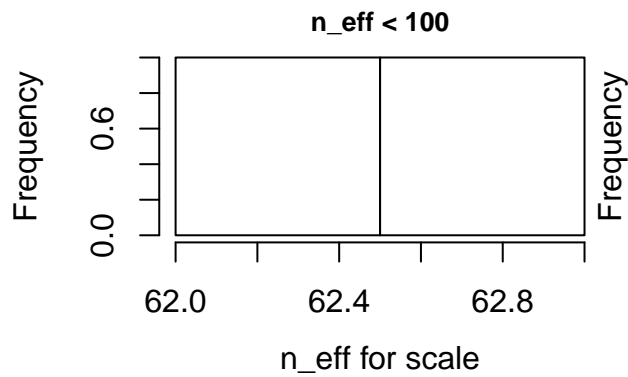
indices of trajectories with  $n_{\text{eff}} < 100$ :  
 10 11 22 23 26 28 34 50 65 74 87



scale

number of trajectories with  $n_{\text{eff}} < 100$ : 2

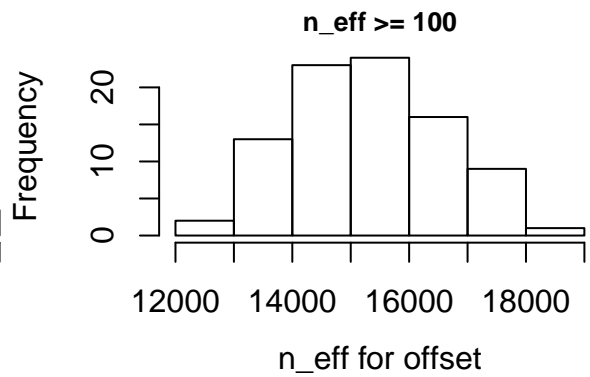
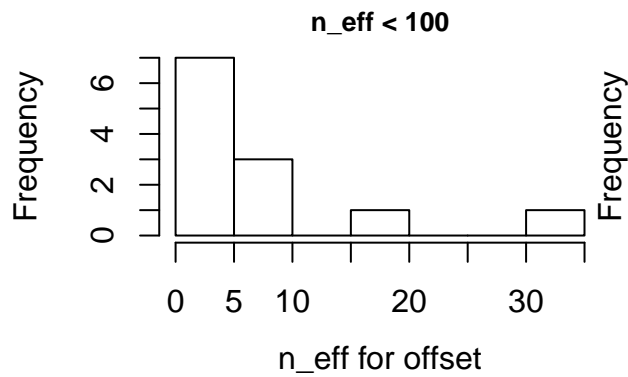
indices of trajectories with  $n_{\text{eff}} < 100$ :  
 10 87



offset

number of trajectories with  $n_{\text{eff}} < 100$ : 12

indices of trajectories with  $n_{\text{eff}} < 100$ :  
 10 11 22 23 26 28 34 50 65 74 85 87

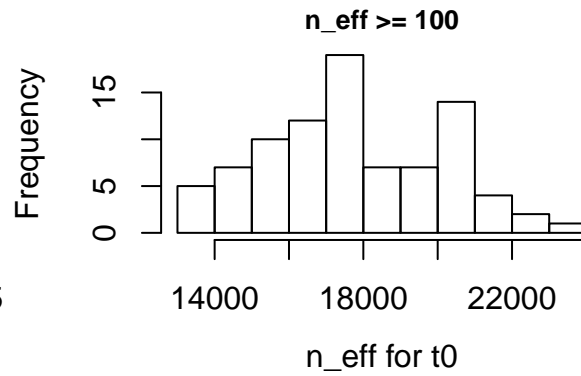
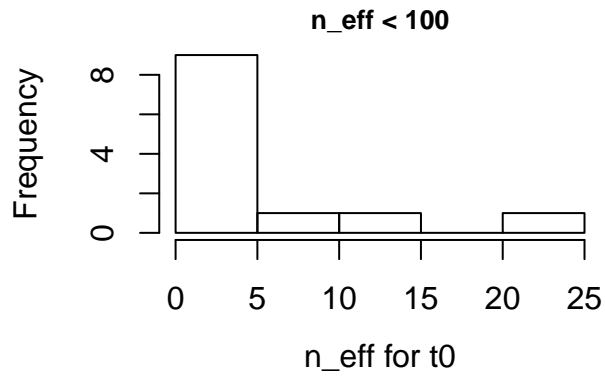


t0

number of trajectories with  $n_{\text{eff}} < 100$ : 12

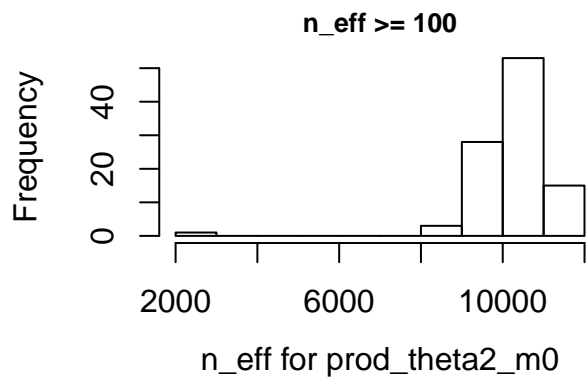
indices of trajectories with  $n_{\text{eff}} < 100$ :

10 11 22 23 26 28 34 50 65 74 85 87



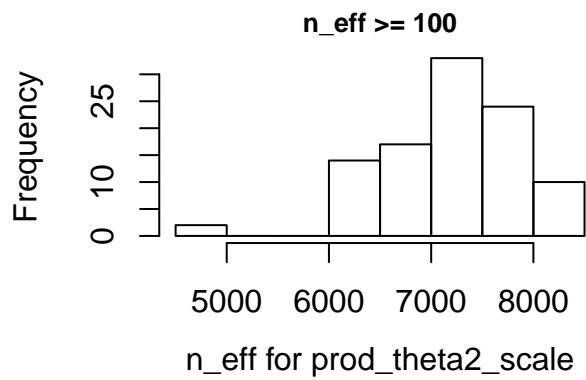
prod\_theta2\_m0

no  $n_{\text{eff}} < 100$



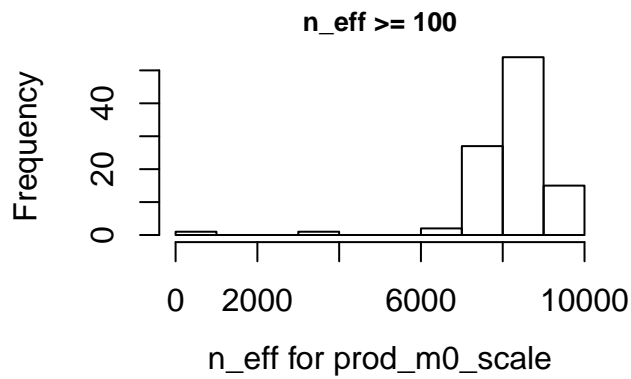
prod\_theta2\_scale

no  $n_{\text{eff}} < 100$



prod\_m0\_scale

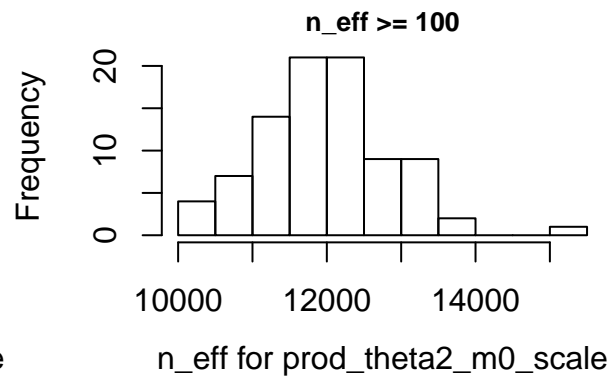
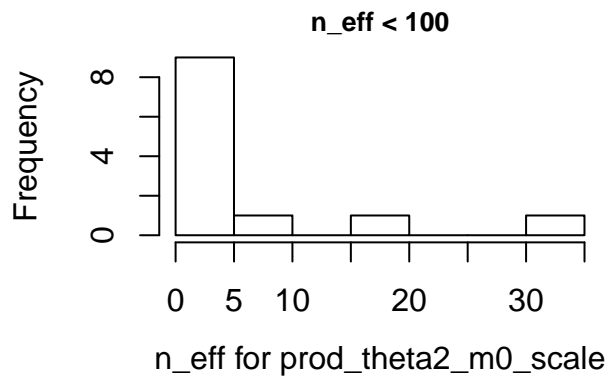
no  $n_{\text{eff}} < 100$



prod\_theta2\_m0\_scale

number of trajectories with n\_eff < 100: 12

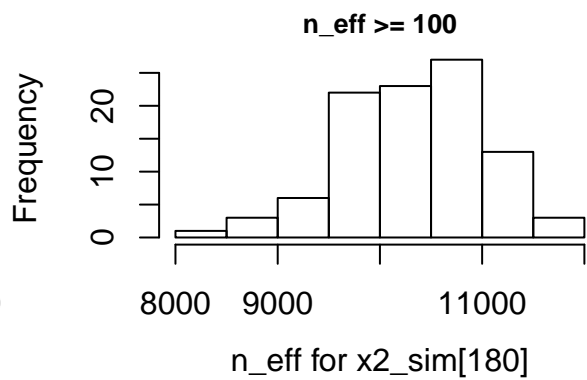
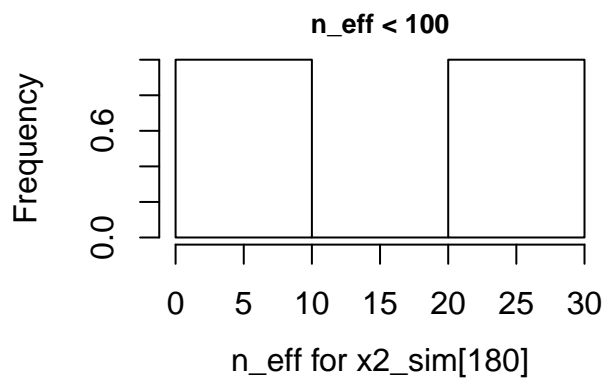
indices of trajectories with n\_eff < 100:  
10 11 22 23 26 28 34 50 65 74 85 87



x2\_sim[180]

number of trajectories with n\_eff < 100: 2

indices of trajectories with n\_eff < 100:  
10 87



## Find problematic trajectories and parameters

Are there any trajectories and parameters for which  $n_{\text{eff}}$  is below the threshold, but  $R_{\text{hat}}$  does not exceed the threshold?

```
## [1] FALSE
```

parameters per trajectories with very high  $R_{\text{hat}}$

```
1:  theta[1]  theta[3]
2:  theta[1]  theta[3]
3:  theta[1]  theta[3]
4:  theta[1]  theta[3]
5:  theta[1]  theta[3]
6:  theta[1]  theta[3]
7:  theta[1]  theta[3]
8:  theta[1]  theta[3]
9:  theta[1]  theta[3]
10: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale x2_sim[180]
11: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
12: theta[1]  theta[3]
13: theta[1]  theta[3]
14: theta[1]  theta[3]
15: theta[1]  theta[3]
16: theta[1]  theta[3]
17: theta[1]  theta[3]
18: theta[1]  theta[3]
19: theta[1]  theta[3]
20: theta[1]  theta[3]
21: theta[1]  theta[3]
22: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
23: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
24: theta[1]  theta[3]
25: theta[1]  theta[3]
26: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
27: theta[1]  theta[3]
28: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
29: theta[1]  theta[3]
30: theta[1]  theta[3]
32: theta[1]  theta[3]
33: theta[1]  theta[3]
34: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
35: theta[1]  theta[3]
36: theta[1]  theta[3]
37: theta[1]  theta[3]
38: theta[1]  theta[3]
39: theta[1]  theta[3]
40: theta[1]  theta[3]
41: theta[1]  theta[3]
42: theta[1]  theta[3]
43: theta[1]  theta[3]
44: theta[1]  theta[3]
45: theta[1]  theta[3]
46: theta[1]  theta[3]
47: theta[1]  theta[3]
48: theta[1]  theta[3]
49: theta[1]  theta[3]
50: theta[1]  theta[3] sigma offset t0 prod_theta2_m0_scale
```

```

51:  theta[1]  theta[3]
52:  theta[1]  theta[3]
53:  theta[1]  theta[3]
54:  theta[1]  theta[3]
55:  theta[1]  theta[3]
56:  theta[1]  theta[3]
57:  theta[1]  theta[3]
58:  theta[1]  theta[3]
59:  theta[1]  theta[3]
60:  theta[1]  theta[3]
61:  theta[1]  theta[3]
62:  theta[1]  theta[3]
63:  theta[1]  theta[3]
64:  theta[1]  theta[3]
65:  theta[1]  theta[3]  sigma  offset  t0  prod_theta2_m0_scale
66:  theta[1]  theta[3]
67:  theta[1]  theta[3]
68:  theta[1]  theta[3]
69:  theta[1]  theta[3]
70:  theta[1]  theta[3]
71:  theta[1]  theta[3]
72:  theta[1]  theta[3]
73:  theta[1]  theta[3]
74:  theta[1]  theta[3]  sigma  offset  t0  prod_theta2_m0_scale
75:  theta[1]  theta[3]
76:  theta[1]  theta[3]
77:  theta[1]  theta[3]
78:  theta[1]  theta[3]
79:  theta[1]  theta[3]
81:  theta[1]  theta[3]
82:  theta[1]  theta[3]
83:  theta[1]  theta[3]
84:  theta[1]  theta[3]
85:  theta[1]  theta[3]  offset  t0  prod_theta2_m0_scale
86:  theta[1]  theta[3]
87:  theta[1]  theta[3]  m0  sigma  offset  t0  prod_theta2_m0_scale
88:  theta[1]  theta[3]
89:  theta[1]  theta[3]
90:  theta[1]  theta[3]
91:  theta[1]  theta[3]
92:  theta[1]  theta[3]
93:  theta[1]  theta[3]
94:  theta[1]  theta[3]
95:  theta[1]  theta[3]
96:  theta[1]  theta[3]
97:  theta[1]  theta[3]
98:  theta[1]  theta[3]
99:  theta[1]  theta[3]
100:  theta[1]  theta[3]

```

unique combinations:

number of unique combinations: 5

combinations and number of their occurence:

```

86 :  theta[1]  theta[3]
1  :  theta[1]  theta[3]  sigma  offset  t0  prod_theta2_m0_scale  x2_sim[180]

```

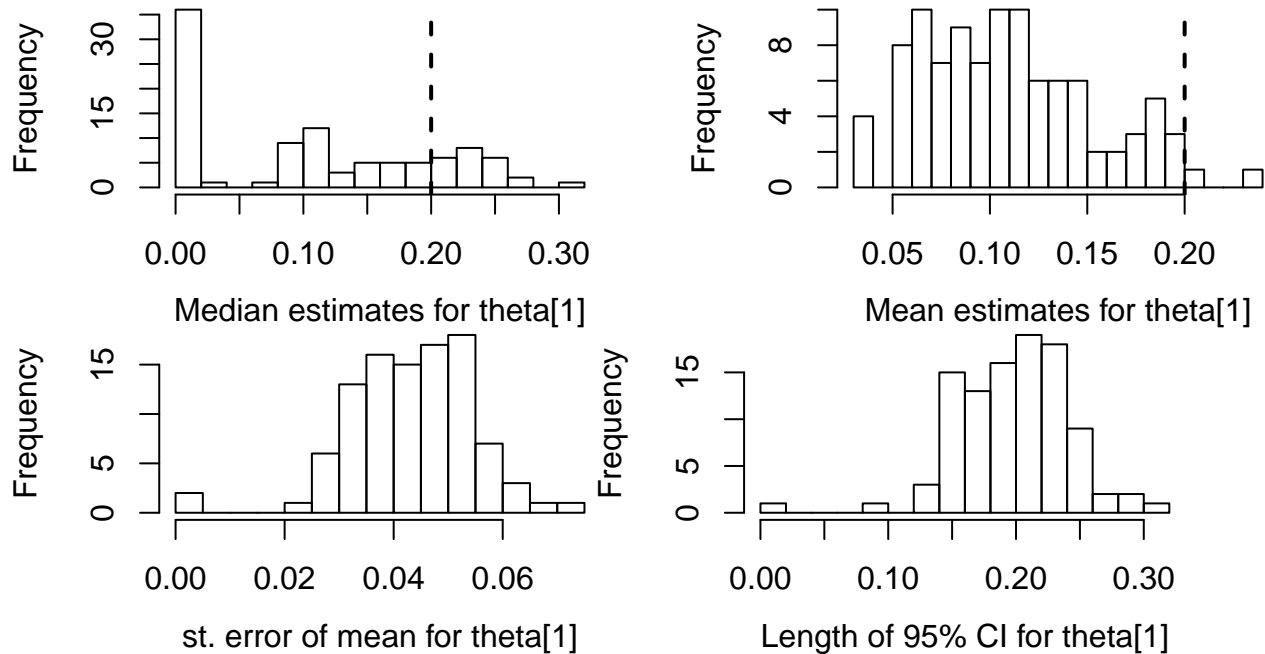
```

9 : theta[1]  theta[3]  sigma offset  t0  prod_theta2_m0_scale
1 : theta[1]  theta[3]  offset  t0  prod_theta2_m0_scale
1 : theta[1]  theta[3]  m0 sigma offset  t0  prod_theta2_m0_scale

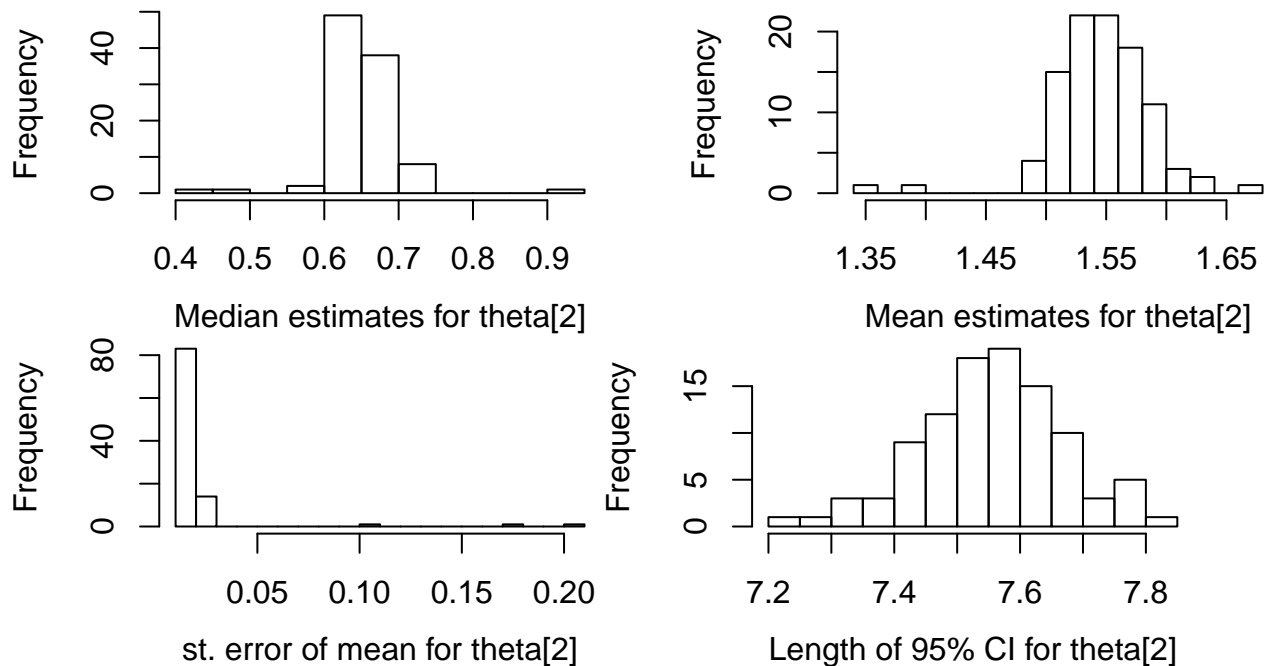
```

## Overview of estimates

theta[1]

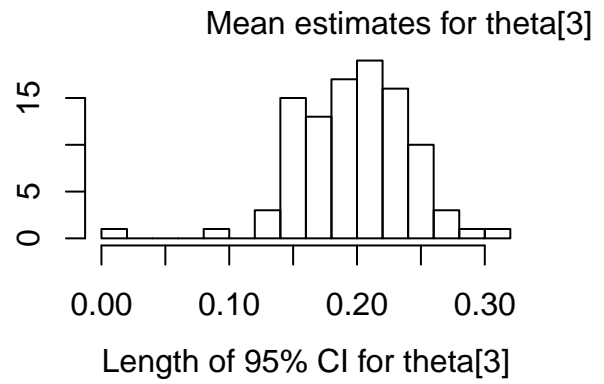
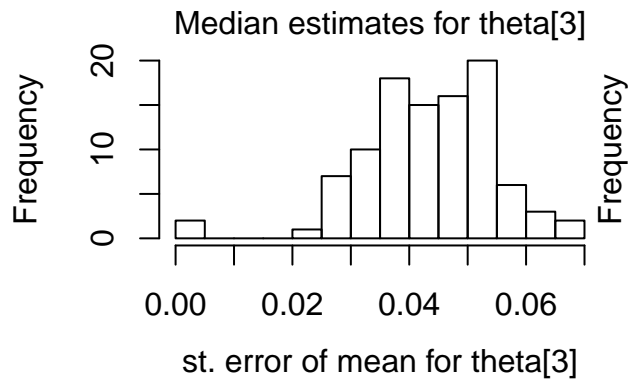
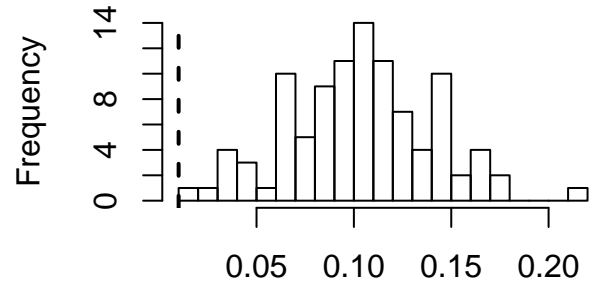
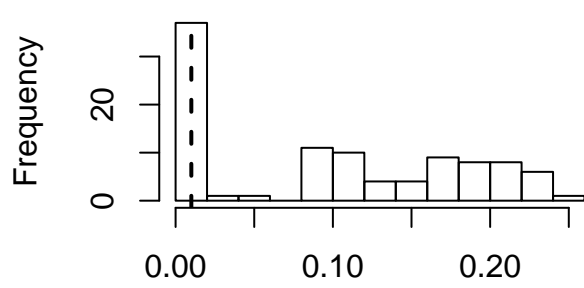


theta[2]

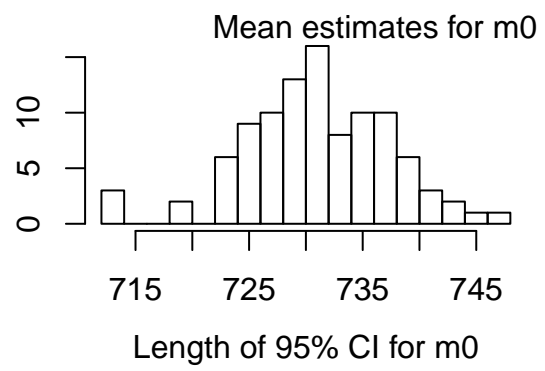
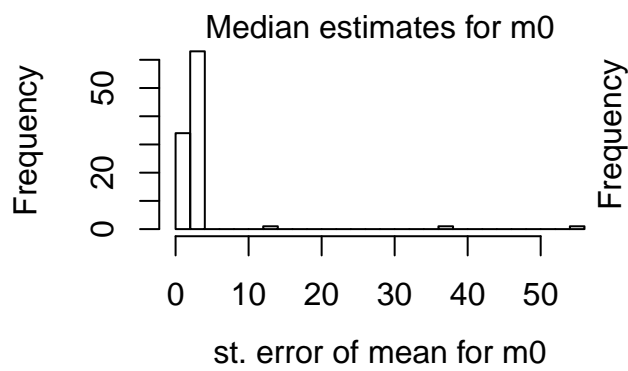
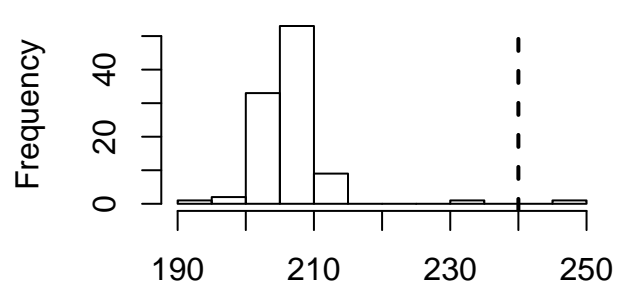
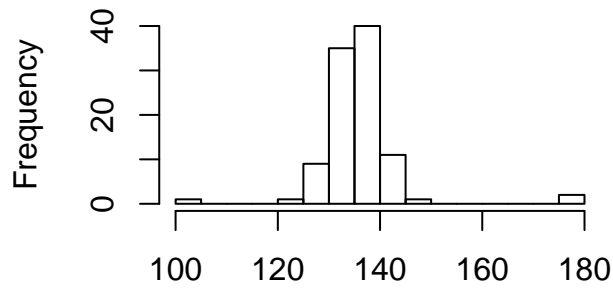




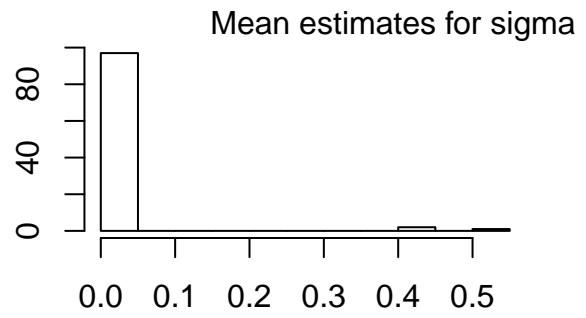
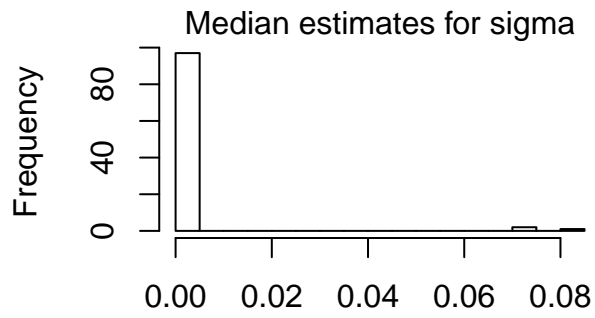
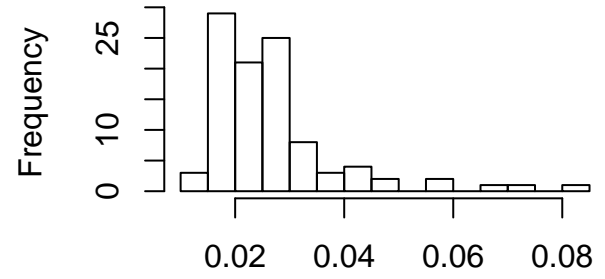
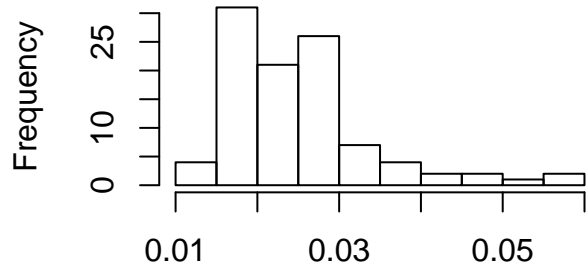
theta[3]



m0



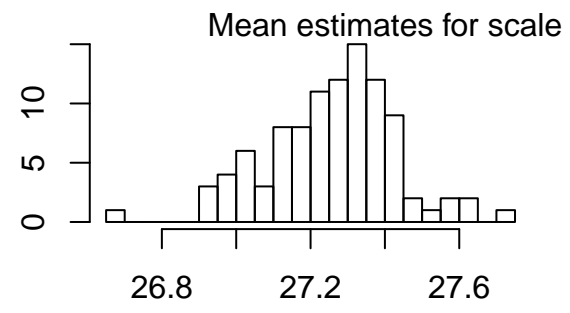
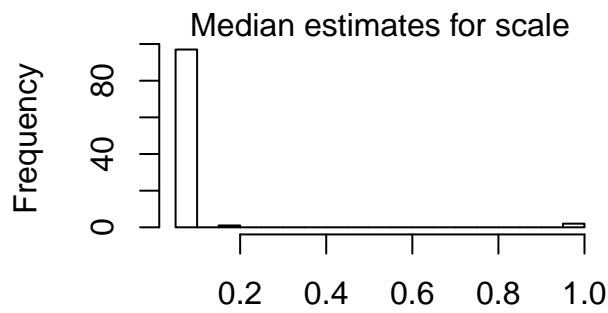
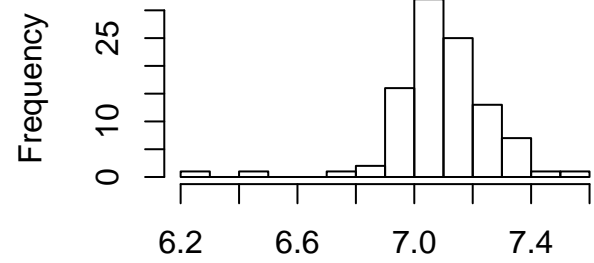
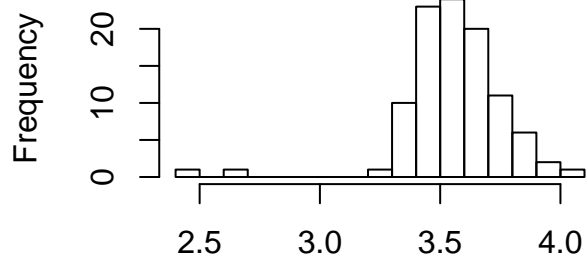
sigma



st. error of mean for sigma

Length of 95% CI for sigma

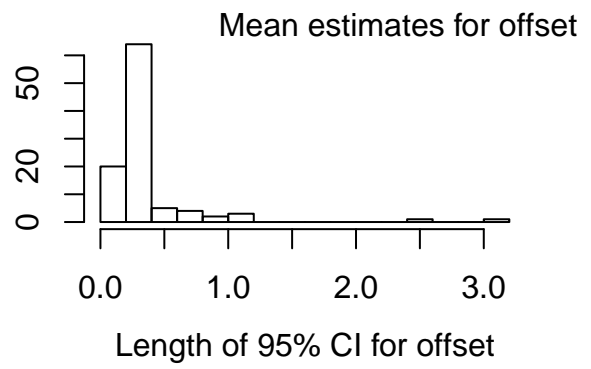
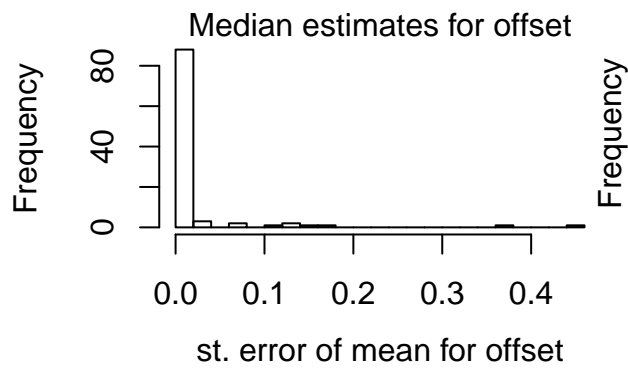
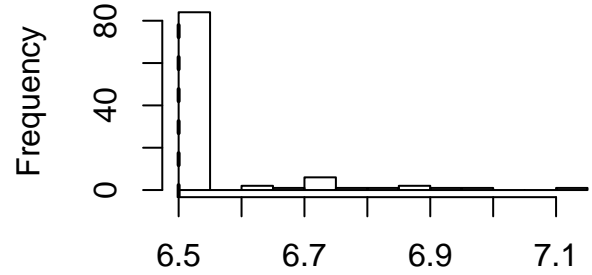
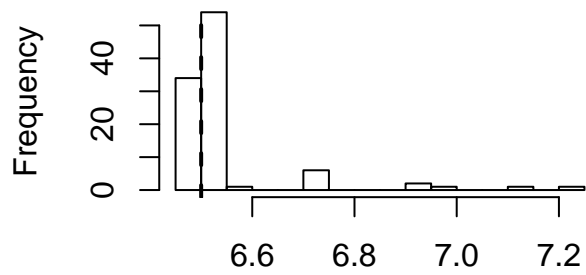
scale



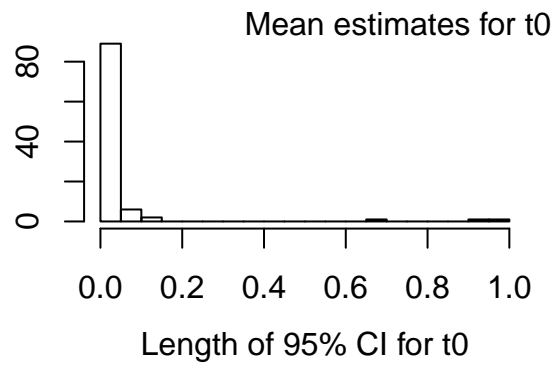
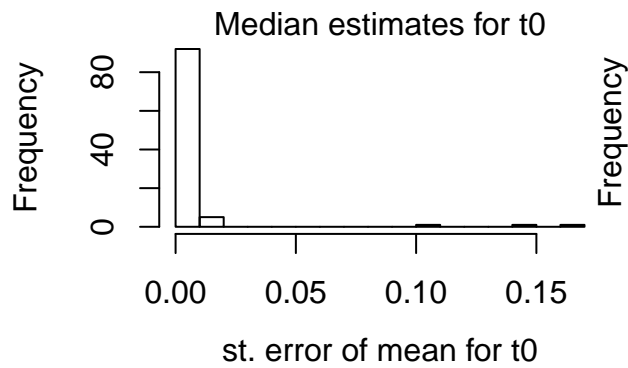
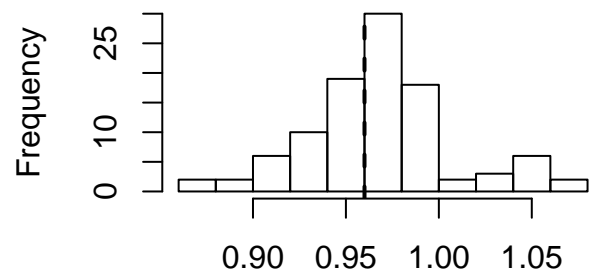
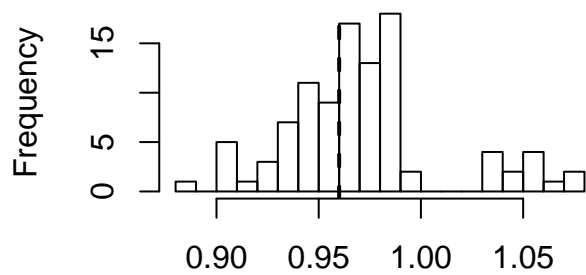
st. error of mean for scale

Length of 95% CI for scale

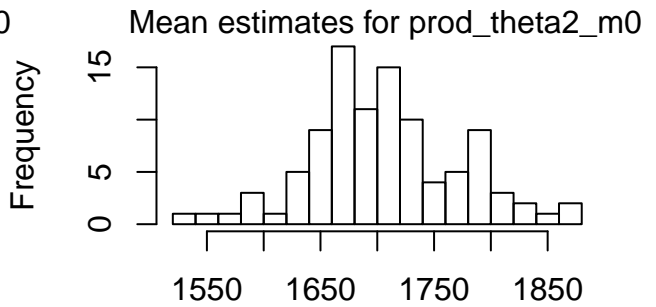
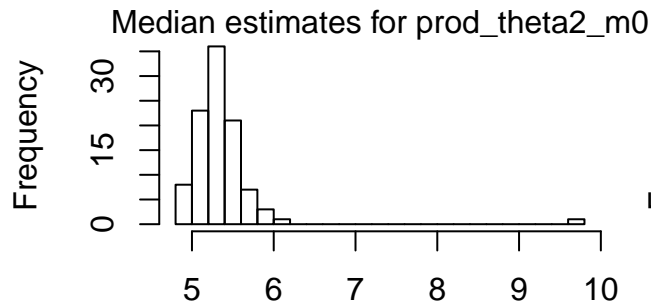
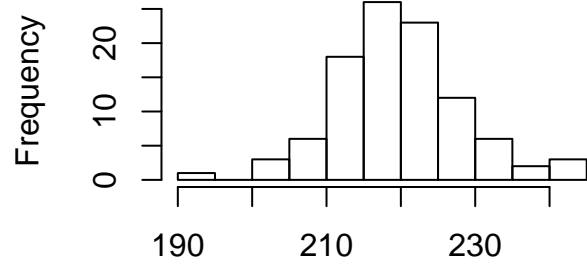
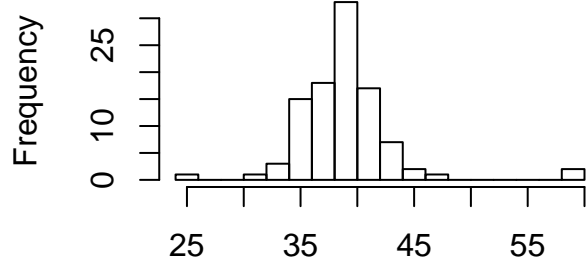
offset



t0



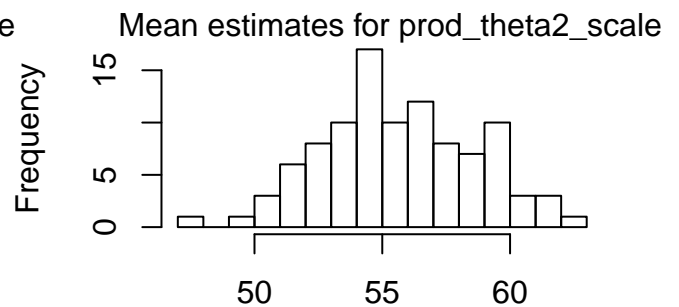
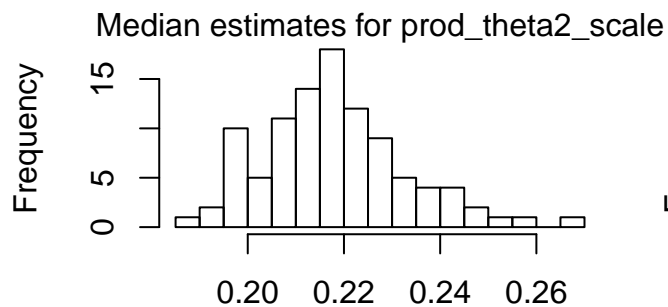
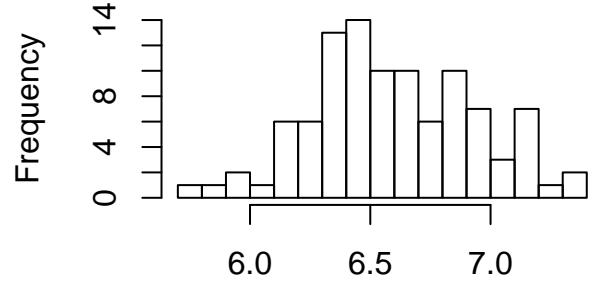
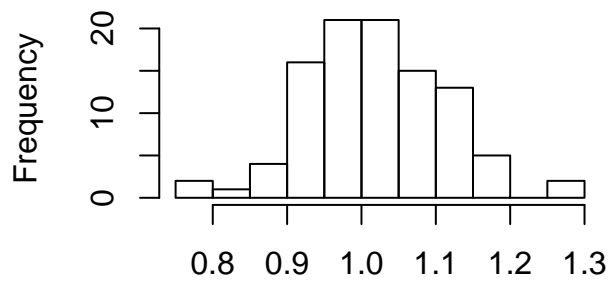
prod\_theta2\_m0



st. error of mean for prod\_theta2\_m0

Length of 95% CI for prod\_theta2\_m0

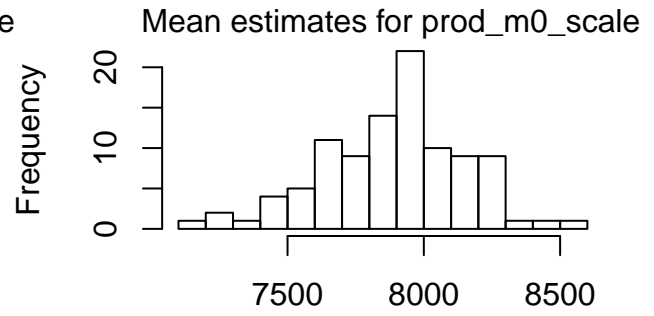
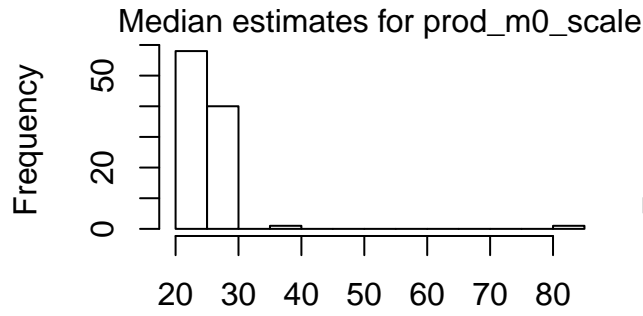
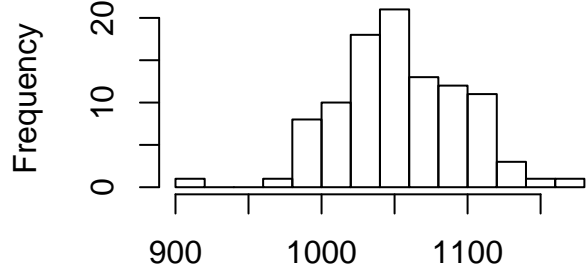
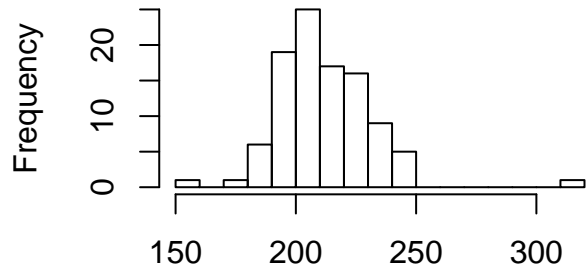
prod\_theta2\_scale



st. error of mean for prod\_theta2\_scale

Length of 95% CI for prod\_theta2\_scale

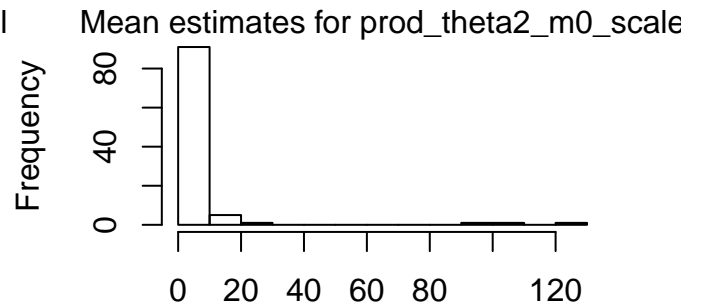
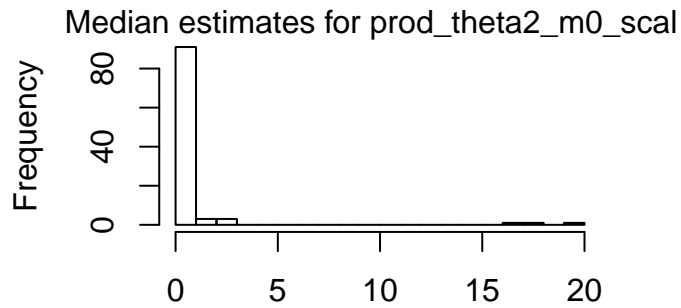
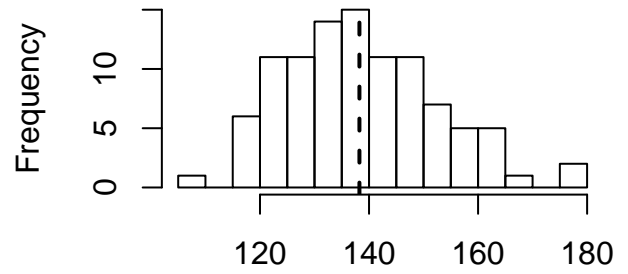
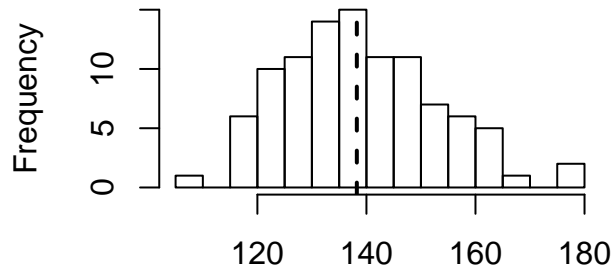
prod\_m0\_scale



st. error of mean for prod\_m0\_scale

Length of 95% CI for prod\_m0\_scale

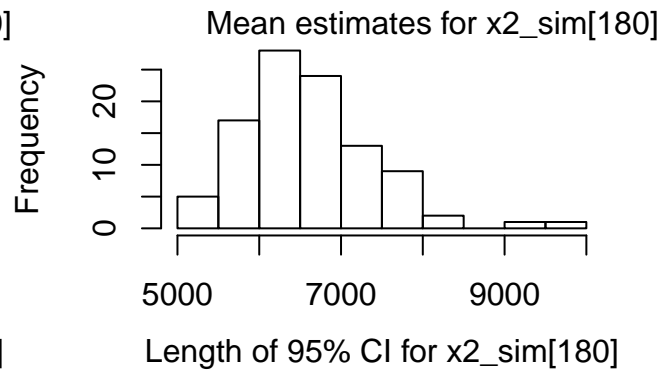
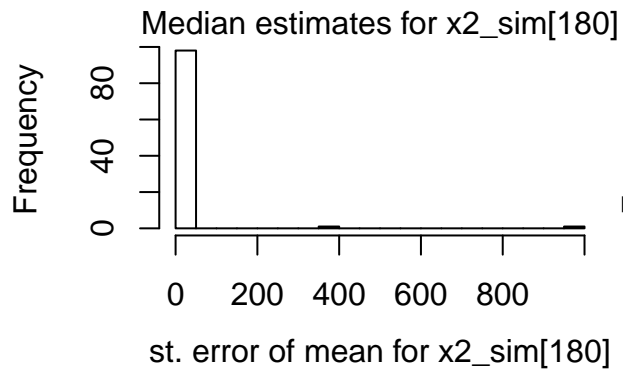
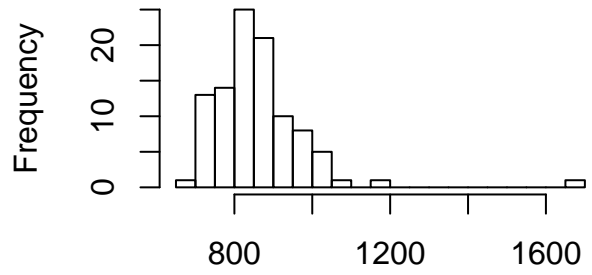
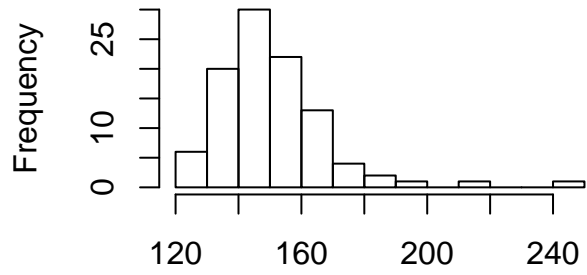
prod\_theta2\_m0\_scale



st. error of mean for prod\_theta2\_m0\_scale

Length of 95% CI for prod\_theta2\_m0\_scale

x2\_sim[180]



## Summary of length of 95% credible intervals (CIs)

Here we give the median, standard deviation (sd), and coefficient of variation (cv) of the length of the 95% CIs.

For simulated data (where the true parameter values are known), we also give the number of times that the CI covers the true value and median, sd, and cv of the length of those 95% CIs that cover the true value.

	median	sd	cv	num_cover	median_cover	sd_cover	cv_cover
theta[1]	0.202	0.043	0.218	58	0.224	0.026	0.115
theta[2]	7.562	0.115	0.015	100	7.562	0.115	0.015
theta[3]	0.200	0.044	0.220	61	0.219	0.032	0.143
m0	730.409	6.480	0.009	100	730.409	6.480	0.009
sigma	0.005	0.079	3.947	0	NA	NA	NA
scale	27.269	0.171	0.006	100	27.269	0.171	0.006
offset	0.261	0.408	1.121	94	0.261	0.419	1.139
t0	0.009	0.148	3.599	17	0.009	0.310	2.363
prod_theta2_m0	1701.924	65.632	0.038	100	1701.924	65.632	0.038
prod_theta2_scale	55.465	3.022	0.054	100	55.465	3.022	0.054
prod_m0_scale	7923.376	260.523	0.033	100	7923.376	260.523	0.033
prod_theta2_m0_scale	3.903	18.339	2.268	13	4.104	41.509	1.940
x2_sim[180]	6502.296	803.297	0.121	NA	NA	NA	NA

The following table shows the values of the median of *the length of the CIs divided by the median of each sample*

$$m_1 = \text{median} \left( \frac{q_i(0.975) - q_i(0.025)}{q_i(0.5)} \right),$$

the median of *the length of the CIs divided by the mean of each sample*

$$m_1 = \text{median} \left( \frac{q_i(0.975) - q_i(0.025)}{\text{sample\_mean}} \right),$$

as well as the median of the length of the CIs divided by *the median of the medians of the sample*

$$m_3 = \frac{\text{median}(q_i(0.975) - q_i(0.025))}{\text{median}(q_i(0.5))}.$$

and (if applicable) the median of *the length of the CIs divided by the true value*

$$m_4 = \frac{\text{median}(q_i(0.975) - q_i(0.025))}{\text{true value}}.$$

	m_1	m_2	m_3	m_4	num_cover	m_1_cover	m_3_cover
theta[1]	1.94	1.84	1.98	1.01	58	1.93	1.92
theta[2]	11.60	4.89	11.65	23.63	100	11.60	11.65
theta[3]	1.95	1.84	1.98	20.00	61	2.11	2.21
m0	5.39	3.56	5.39	3.04	100	5.39	5.39
sigma	0.21	0.21	0.20	Inf	0	NA	NA
scale	7.64	3.84	7.64	15.15	100	7.64	7.64
offset	0.04	0.04	0.04	0.04	94	0.04	0.04
t0	0.01	0.01	0.01	0.01	17	0.01	0.01
prod_theta2_m0	43.86	7.75	43.73	22.16	100	43.86	43.73
prod_theta2_scale	54.89	8.42	54.81	96.29	100	54.89	54.81
prod_m0_scale	37.26	7.50	37.85	18.34	100	37.26	37.85
prod_theta2_m0_scale	0.03	0.03	0.03	0.03	13	0.03	0.03
x2_sim[180]	43.76	7.75	44.31	NA	NA	NA	NA