

```

model
{
  for( i in 1 : 64 ) {
    for( j in 1 : 4 ) {
      s[i, j]<-4*(i-1)+j
      y[i, j] ~ dt(mu[i , j],tau.e, df1)
      mu[i , j] <- inprod(x[s[i,j],],alpha[])+beta[i]
    }
    beta[i]~dt(0, tau.b, df2)
  }

  for( k in 1:8) {
    alpha[k]~dnorm(m[k],varinv[k])
    alphasign[k] <- step(alpha[k])
  }

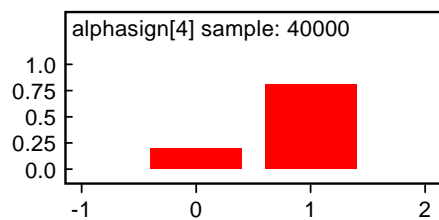
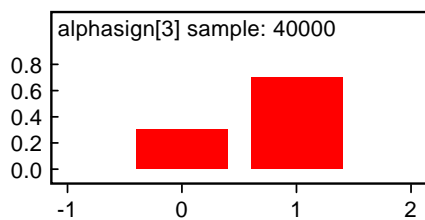
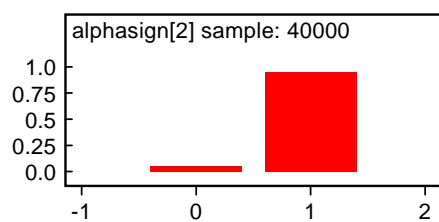
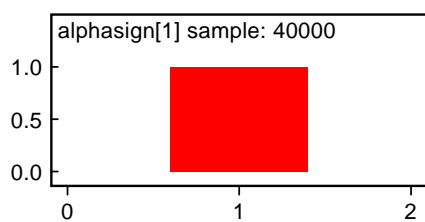
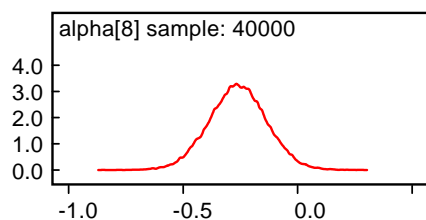
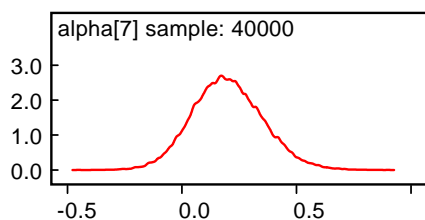
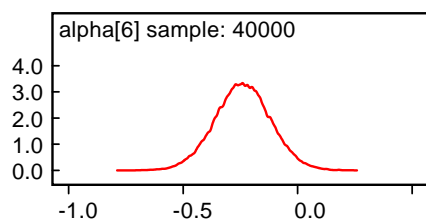
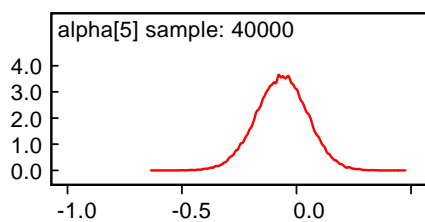
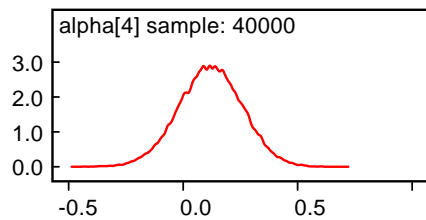
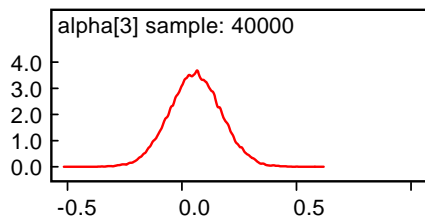
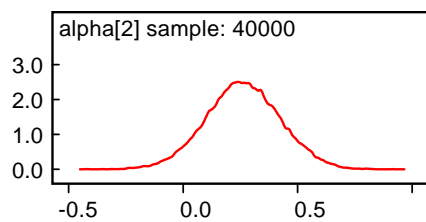
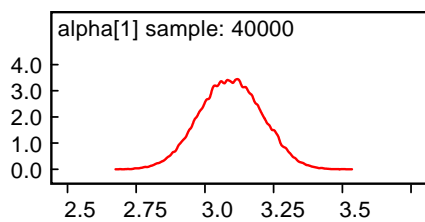
  tau.e ~ dgamma(ea,eb)
  tau.b~dgamma(ba,bb)
  df1 <- 1/invdf1
  df2 <- 1/invdf2
  invdf1 ~ dunif(0,1)
  invdf2 ~ dunif(0,1)

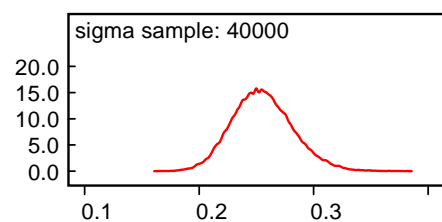
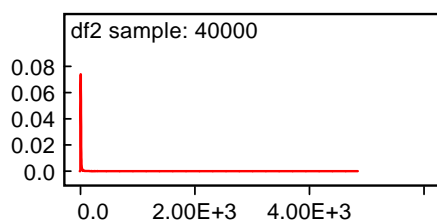
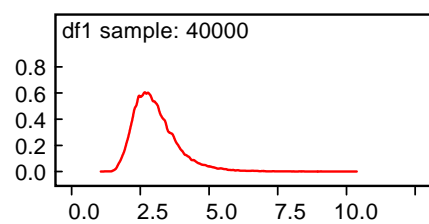
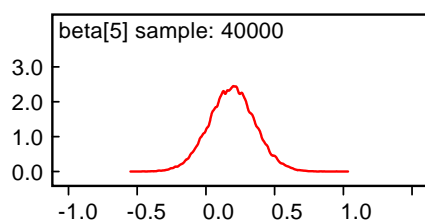
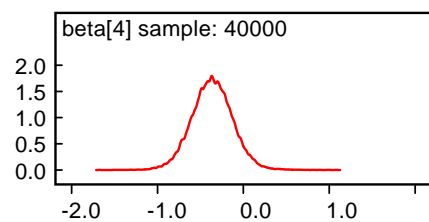
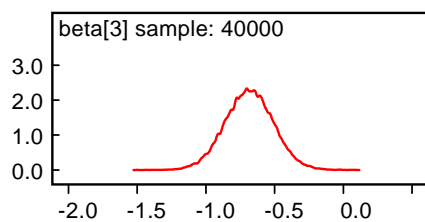
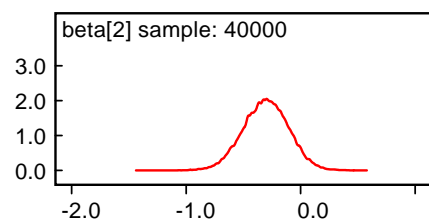
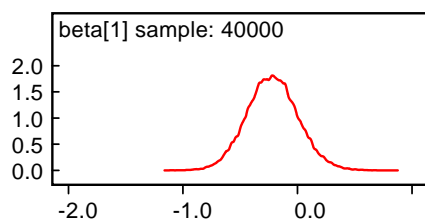
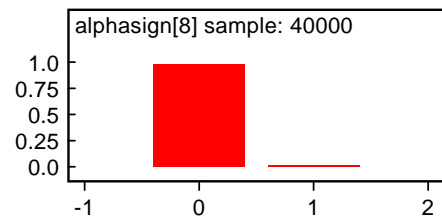
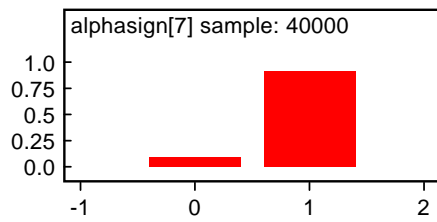
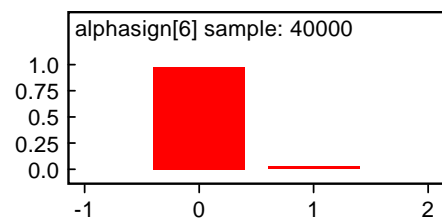
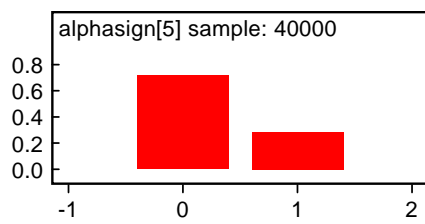
  sigma <- 1 /sqrt( tau.e)
  sqrtD <- 1 /sqrt( tau.b)
  rho <- sqrtD*sqrtD/(sigma*sigma + sqrtD *sqrtD)

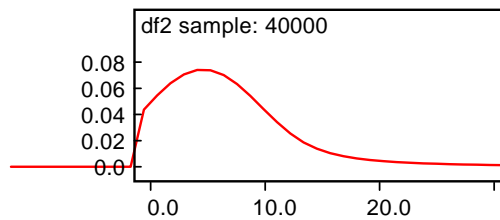
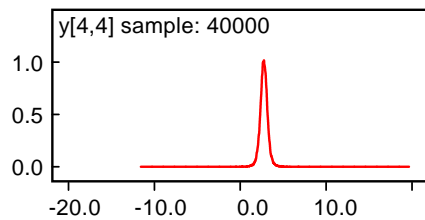
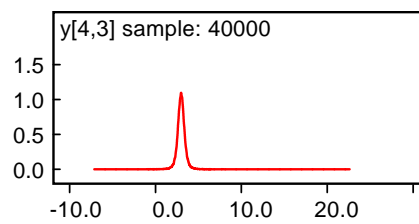
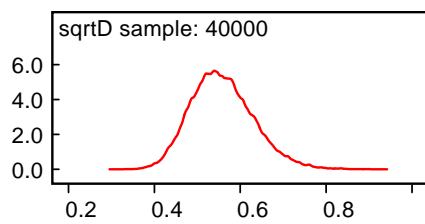
}

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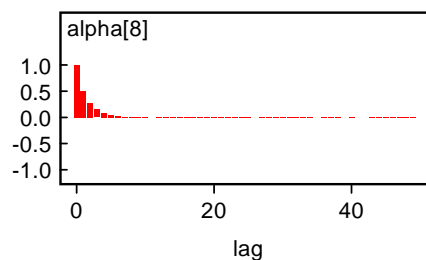
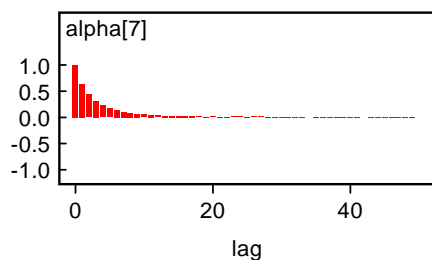
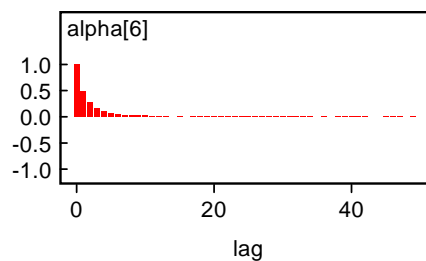
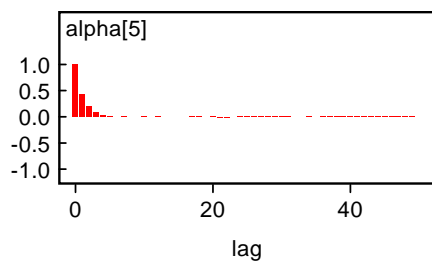
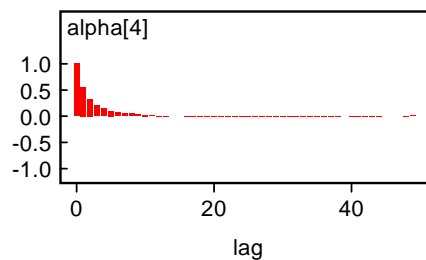
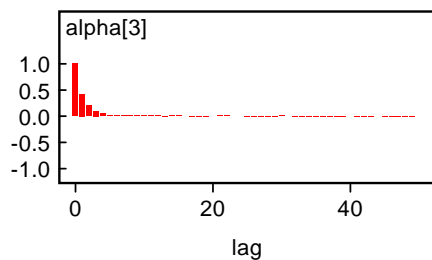
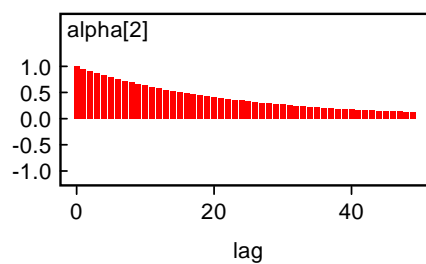
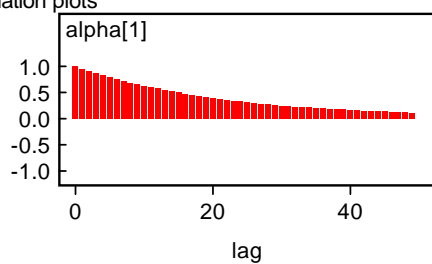
node	mean	sd	MC error	2.5%	median	97.5%	start	sample
alpha[1]	3.095	0.113	0.003621	2.874	3.094	3.313	1001	40000
alpha[2]	0.2626	0.1619	0.004911	-0.05754	0.2617	0.5802	1001	40000
alpha[3]	0.05833	0.1141	9.322E-4	-0.165	0.05825	0.2837	1001	40000
alpha[4]	0.1197	0.1395	0.001324	-0.1594	0.1206	0.3894	1001	40000
alpha[5]	-0.06444	0.1121	9.122E-4	-0.2878	-0.06315	0.1521	1001	40000
alpha[6]	-0.239	0.1223	0.001088	-0.4812	-0.2391	0.001162	1001	40000
alpha[7]	0.2002	0.154	0.001856	-0.0877	0.1946	0.5165	1001	40000
alpha[8]	-0.2604	0.1258	0.001176	-0.5083	-0.2602	-0.01549	1001	40000
alphasign[1]	1.0	0.0	5.0E-13	1.0	1.0	1.0	1001	40000
alphasign[2]	0.9469	0.2242	0.004781	0.0	1.0	1.0	1001	40000
alphasign[3]	0.699	0.4587	0.003352	0.0	1.0	1.0	1001	40000
alphasign[4]	0.8069	0.3947	0.00321	0.0	1.0	1.0	1001	40000
alphasign[5]	0.2834	0.4507	0.003385	0.0	0.0	1.0	1001	40000
alphasign[6]	0.02558	0.1579	0.001043	0.0	0.0	1.0	1001	40000
alphasign[7]	0.9099	0.2864	0.002522	0.0	1.0	1.0	1001	40000
alphasign[8]	0.019	0.1365	9.016E-4	0.0	0.0	0.0	1001	40000
beta[1]	-0.2174	0.2241	0.00368	-0.6474	-0.2198	0.2334	1001	40000
beta[2]	-0.3035	0.1978	0.003981	-0.6935	-0.301	0.07834	1001	40000
beta[3]	-0.6846	0.1755	0.003766	-1.029	-0.6842	-0.3395	1001	40000
beta[4]	-0.3627	0.2377	0.003867	-0.8273	-0.3634	0.107	1001	40000
beta[5]	0.1905	0.169	0.003603	-0.1417	0.1912	0.5249	1001	40000
df1	3.066	0.8213	0.01925	1.907	2.92	5.096	1001	40000
df2	12.32	96.7	3.478	2.085	5.102	34.26	1001	40000
sigma	0.2556	0.02633	5.356E-4	0.2074	0.2544	0.3111	1001	40000
sqrtD	0.5587	0.07271	0.00139	0.4315	0.5534	0.7154	1001	40000
y[4,3]	2.994	0.529	0.002928	2.068	2.989	3.929	1001	40000
y[4,4]	2.757	0.5446	0.003187	1.83	2.756	3.709	1001	40000

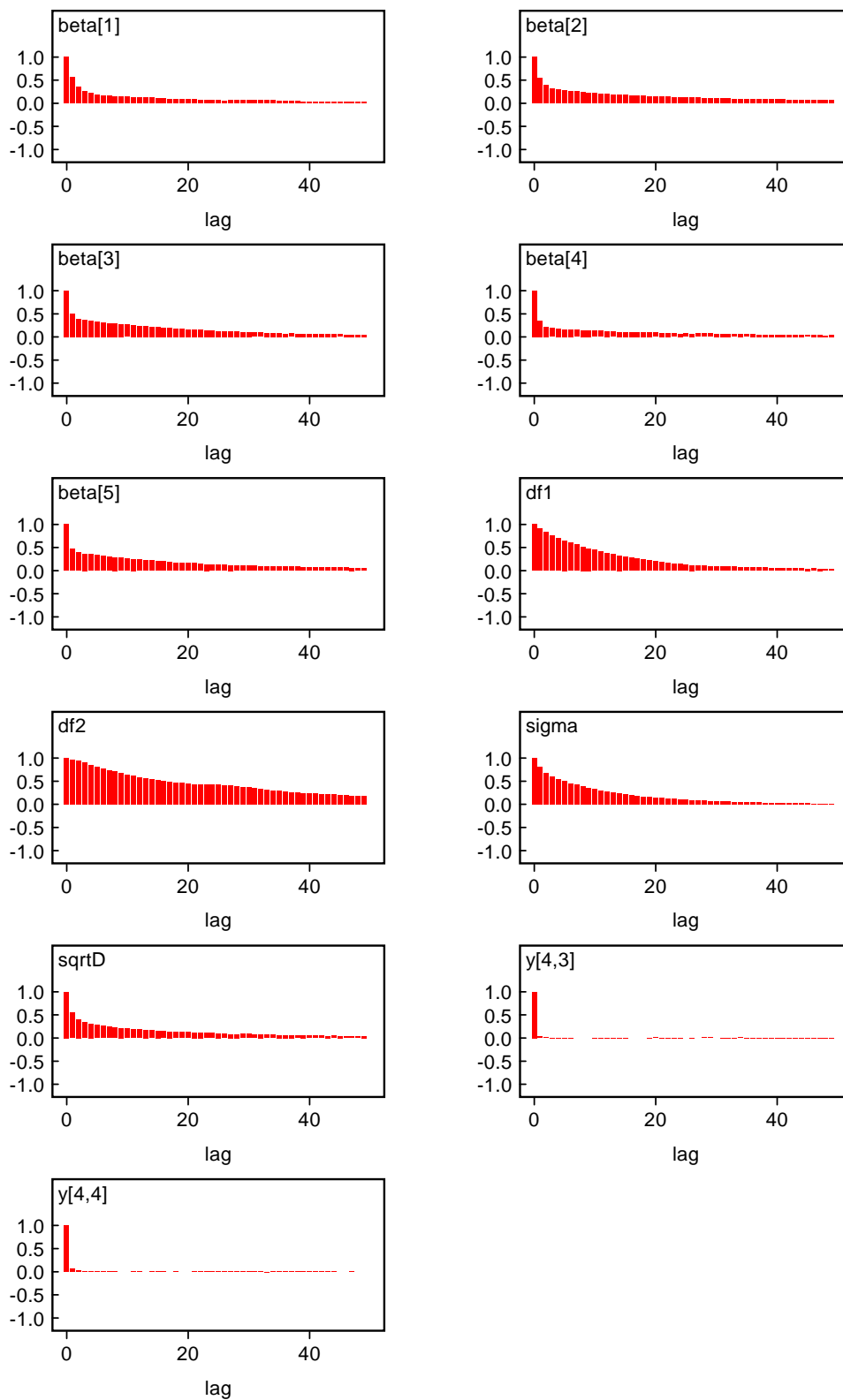






Autocorrelation plots





$df2$ and α_1 with a thin of 10 -- autocorrelations go to zero by lag $10 \times 10 = 100$ more or less.

