# Stat 651 Project

### Talmage Hilton

#### 2025-04-08

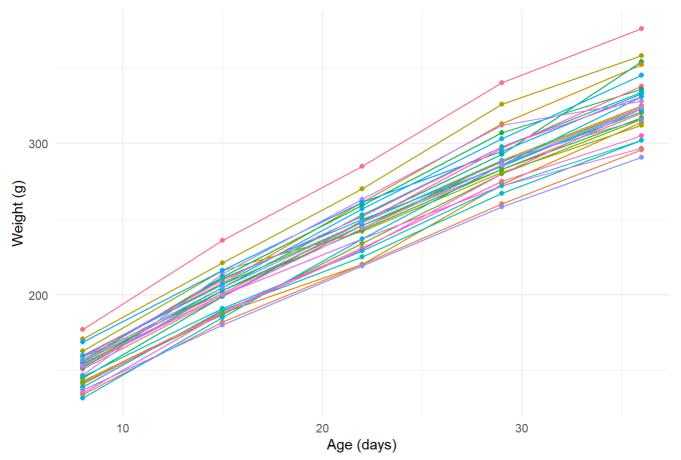
```
# Read in data
ratdata <- read_excel("ratdata.xlsx")

# Pivot Longer to get tidy data
rat_long <- ratdata %>%
  pivot_longer(cols = starts_with("rat"), names_to = "rat", values_to = "weight")
```

# **EDA**

```
# Weights of each rat
ggplot(rat_long, aes(x = age, y = weight, group = rat, color = rat)) +
  geom_line() +
  geom_point() +
  labs(title = "Growth Curves for Each Rat", x = "Age (days)", y = "Weight (g)") +
  theme_minimal() +
  theme(legend.position = "none")
```

#### Growth Curves for Each Rat

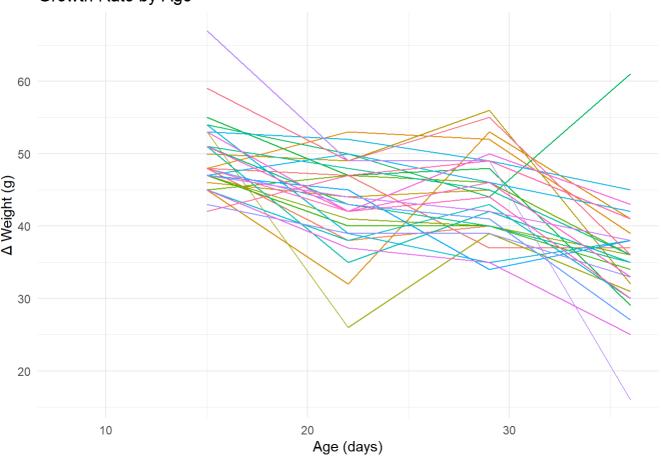


```
# Growth rate for each rat
rat_diff <- ratdata %>%
    dplyr::select(-age) %>%
    mutate(across(everything(), ~ c(NA, diff(.)))) %>%
    mutate(age = ratdata$age)

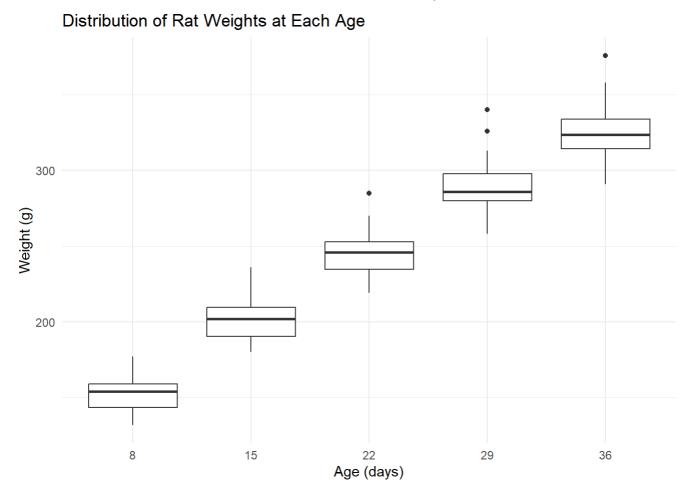
rat_diff_long <- rat_diff %>%
    pivot_longer(cols = -age, names_to = "rat", values_to = "growth_rate")

ggplot(rat_diff_long, aes(x = age, y = growth_rate, group = rat, color = rat)) +
    geom_line() +
    labs(title = "Growth Rate by Age", x = "Age (days)", y = "A Weight (g)") +
    theme_minimal() +
    theme(legend.position = "none")
```

#### Growth Rate by Age



```
# Boxplots at each age
ggplot(rat_long, aes(x = factor(age), y = weight)) +
  geom_boxplot() +
  labs(title = "Distribution of Rat Weights at Each Age", x = "Age (days)", y = "Weight (g)")
+
  theme_minimal()
```



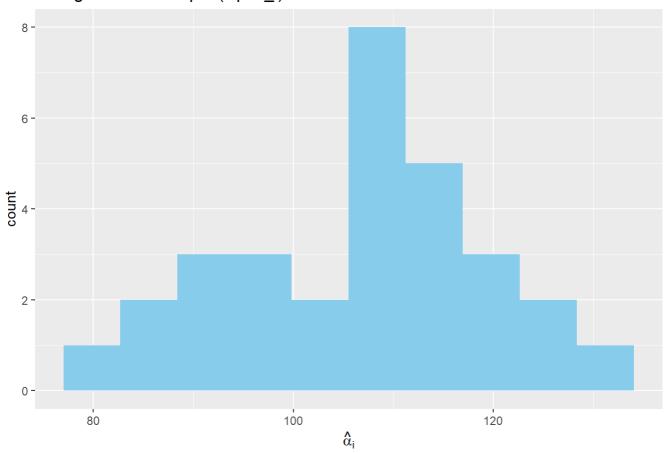
The growth curves show that the rats grow in a mostly linear fashion. Obviously there is some variability, but overall I'd say that it's pretty linear. The growth rates are not very consistent (lots of ups and downs), but overall they're all pretty similar. For the most part the growth rate slows down between days 15-22, then speed up between days 22-29, and then decrease again from days 29-36. However, there are a few rate that increase in growth rate during the last time period. There are some exceptions to the rule here, but overall I'd say that the Normal model for  $Y_{ij}$  is fairly reasonable.

# Question 2

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```
# Nest the data by rat
rat_nested <- rat_long %>%
 group_by(rat) %>%
 nest()
# Fit regression to each nested dataset
rat_models <- rat_nested %>%
  mutate(model = map(data, ~lm(weight ~ age, data = .)))
# Extract coefficients from each model
rat_coefs <- rat_models %>%
  mutate(coefs = map(model, broom::tidy)) %>%
 unnest(coefs) %>%
 dplyr::select(rat, term, estimate) %>%
 pivot_wider(names_from = term, values_from = estimate) %>%
  rename(alpha_hat = `(Intercept)`, beta_hat = age)
# Check Normality of thetas
# Histogram of intercepts
ggplot(rat_coefs, aes(x = alpha_hat)) +
  geom_histogram(bins = 10, fill = "skyblue") +
  labs(title = "Histogram of Intercepts (alpha_i)", x = expression(hat(alpha)[i]))
```

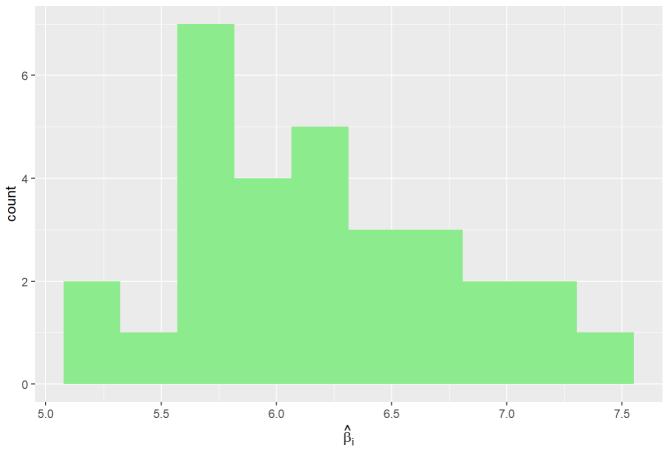
#### Histogram of Intercepts (alpha\_i)



```
# Histogram of slopes
ggplot(rat_coefs, aes(x = beta_hat)) +
geom_histogram(bins = 10, fill = "lightgreen") +
labs(title = "Histogram of Slopes (beta_i)", x = expression(hat(beta)[i]))
```

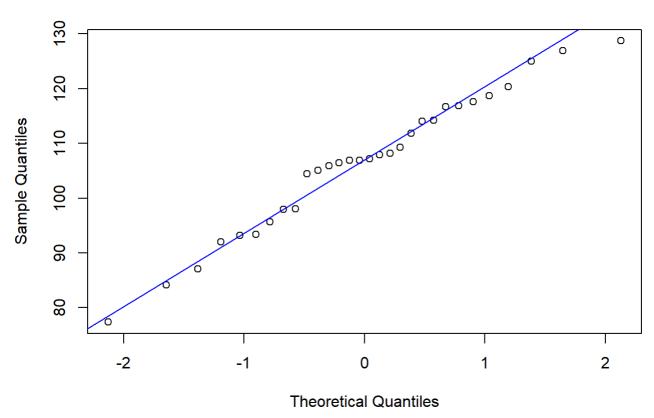
### Histogram of Slopes (beta\_i)

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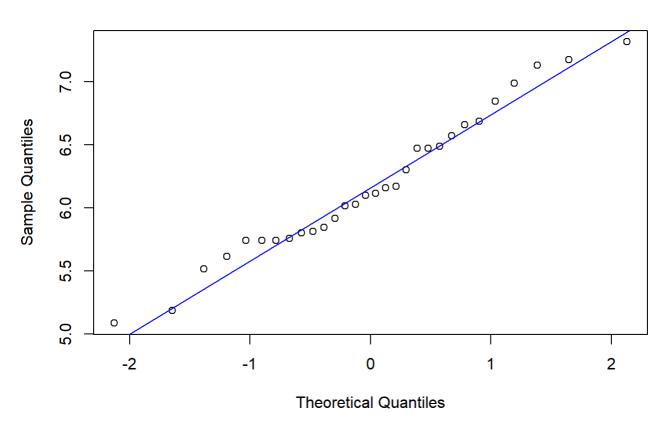
```
# QQ plots
qqnorm(rat_coefs$alpha_hat); qqline(rat_coefs$alpha_hat, col = "blue")
```





qqnorm(rat\_coefs\$beta\_hat); qqline(rat\_coefs\$beta\_hat, col = "blue")

### **Normal Q-Q Plot**



I would say that the normality assumption is reasonable here. The distribution of intercepts is approximately normal. The distribution of slopes is a little right skewed, but I wouldn't say it's too egregious. The Q-Q plots also aren't too terrible.

# Gibbs Sampler

```
# rats = readxl::read_excel('./ratdata.xlsx')
# rats <- melt(rats, id.vars = c("age"))</pre>
# colnames(rats) <- c("age",'id','weight')</pre>
# rat_data <- lapply(unique(rats$id), function(j) {</pre>
      that_rat <- rats[rats$id == j, ]</pre>
                                 # Response variable
#
      that_rat$weight
# })
# X_i <- cbind(rep(1, 5), c(8, 15, 22, 29, 36)) # Define X_i once
# XtX <- t(X_i) %*% X_i
# Y_matrix <- do.call(cbind, rat_data) # Combine all Y_i into a matrix (5 x 30)</pre>
# Reshape data
rats <- melt(ratdata, id.vars = c("age"))</pre>
colnames(rats) <- c("age",'id','weight')</pre>
# Priors
lambda0 <- 0.1
nu0 <- 0.1
eta <- matrix(c(0,0), nrow=2)
Sigma <- matrix(c(10, 0, 0, 10), nrow=2, ncol=2)
Sigma_inv <- solve(Sigma)</pre>
C \leftarrow matrix(c(5, 0, 0, 5), nrow=2, ncol=2)
C_inv <- solve(C)</pre>
V <- solve(30 * Sigma_inv + C_inv)</pre>
set.seed(123)
# Prepare data
# Y <- as.matrix(ratdata[, 1:30])</pre>
age <- ratdata$age
n <- 30 # number of rats
t <- 5 # number of time points = 5
# # Design matrix for each rat (same across rats)
# X_list <- lapply(1:n, function(i) cbind(1, age))</pre>
# Y_list <- lapply(1:n, function(i) Y[, i])</pre>
# Design matrix
rat data <- lapply(unique(rats$id), function(j) {</pre>
    that_rat <- rats[rats$id == j, ]
    that rat$weight
                               # Response variable
})
Xi <- cbind(rep(1, 5), c(8, 15, 22, 29, 36)) # Define X i once
XtX <- t(Xi) %*% Xi
Y_matrix <- do.call(cbind, rat_data) # Combine all Y_i into a matrix (5 x 30)
# Hyperparameters
n_iter <- 100000
burn_in <- 10000
thin <- 10
# Storage
alphas = matrix(nrow=n_iter,ncol=30)
betas = matrix(nrow=n_iter,ncol=30)
```

```
mu_cs = matrix(nrow=n_iter,ncol=2)
taus = matrix(nrow=n_iter,ncol=1)
sses = rep(0,n_iter)
# Initialize
alpha = rep(0,30)
beta = rep(0,30)
mu_c = rep(0,2)
tau = 1
# Gibbs sampler
for (i in 1:n_iter) {
  # --- 1. Sample theta_i | Y_i, mu, tau ---
  # Compute D_i_inv for all groups (same for all 30 rats)
  Di_inv <- (1/tau) * XtX + Sigma_inv
  Di <- solve(Di_inv)</pre>
  # Compute means (2 × 30 matrix)
  means <- Di %*% ((1/tau) * (t(Xi) %*% Y_matrix) + Sigma_inv %*% matrix(mu_c, ncol=30, nrow=
2, byrow=FALSE))
  # Draw samples for all 30 groups at once (each row is a rat)
  new_params <- t(rmvnorm(n = 30, mean = rep(0, 2), sigma = Di)) + means # Ensuring correct</pre>
shape
  # Extract alpha and beta
  alphas[i, ] <- alpha <- new_params[1, ] # First row is alpha</pre>
  betas[i, ] <- beta <- new_params[2, ] # Second row is beta</pre>
  # --- 2. Sample mu | theta, tau ---
  ## Update the group parameters
  theta_bar = matrix(c(mean(alpha), mean(beta)), nrow=2)
  mu_c = rmvnorm(n = 1,
                 mean = V %*% (30 * Sigma_inv %*% theta_bar + C_inv %*% eta),
                 sigma = V)
  mu_c = as.vector(mu_c)
  mu cs[i,] = mu c
  # --- 3. Sample tau | theta ---
  # Compute SSE efficiently
  residuals <- Y_matrix - Xi %*% new_params
  sse <- sum(residuals^2)</pre>
  sses[i] <- sse # Store SSE
  # Update tau
  tau <- rinvgamma(n=1,
                   shape = (nu0 + 150)/2,
                   scale = (1/2) * (nu0 * lambda0 + sse))
  taus[i] <- tau
}
```

```
# POSTERIOR INFERENCE
# Remove hurn-in
alpha_post <- alphas[(burn_in+1):n_iter, ]</pre>
beta_post <- betas[(burn_in+1):n_iter, ]</pre>
alpha_c_post <- mu_cs[(burn_in+1):n_iter, 1]</pre>
beta_c_post <- mu_cs[(burn_in+1):n_iter, 2]</pre>
tau_post <- taus[(burn_in+1):n_iter]</pre>
# Thin
alpha_post <- alpha_post[seq(1, nrow(alpha_post), by=thin), ]</pre>
beta_post <- beta_post[seq(1, nrow(beta_post), by=thin), ]</pre>
alpha_c_post <- alpha_c_post[seq(1, length(alpha_c_post), by=thin)]</pre>
beta_c_post <- beta_c_post[seq(1, length(beta_c_post), by=thin)]</pre>
tau_post <- tau_post[seq(1, length(tau_post), by=thin)]</pre>
# Compute posterior means, variances, and credible intervals
alpha est <- apply(alpha post, 2, mean)</pre>
alpha_var <- apply(alpha_post, 2, var)</pre>
alpha_ci <- apply(alpha_post, 2, function(x) quantile(x, probs = c(0.025, 0.975)))
beta_est <- apply(beta_post, 2, mean)</pre>
beta_var <- apply(beta_post, 2, mean)</pre>
beta_ci <- apply(beta_post, 2, function(x) quantile(x, probs = c(0.025, 0.975)))</pre>
alpha_c_est <- mean(alpha_c_post)</pre>
alpha_c_var <- var(alpha_c_post)</pre>
alpha_c_ci <- quantile(alpha_c_post, probs = c(0.025, 0.975))</pre>
beta_c_est <- mean(beta_c_post)</pre>
beta_c_var <- var(beta_c_post)</pre>
beta_c_ci <- quantile(beta_c_post, probs = c(0.025, 0.975))</pre>
tau_est <- mean(tau_post)</pre>
tau_var <- var(tau_post)</pre>
tau_ci <- quantile(tau_post, probs = c(0.025, 0.975))</pre>
# Print posterior estimates
cat("Posterior Mean of alpha:\n", alpha_est, "\n")
```

```
## Posterior Mean of alpha:

## 6.667316 6.630745 6.778173 6.779697 6.533948 6.725573 6.655685 6.732996 6.788809 6.633324

6.703732 6.607456 6.652874 6.718473 6.770628 6.750904 6.674162 6.76905 6.710859 6.70431 6.734

694 6.582309 6.697096 6.768374 6.600971 6.776939 6.737182 6.754197 6.611198 6.702432
```

```
cat("Posterior Variance of alpha:\n", alpha_var, "\n")
```

```
## Posterior Variance of alpha:

## 15.63594 15.45511 15.43135 14.88998 15.12935 15.19445 15.33134 15.48413 15.62299 15.3057

15.10144 15.38704 15.43006 15.0637 15.01497 15.33964 15.12333 15.09833 15.16042 15.39388 15.8

0234 15.50716 15.28125 15.16023 15.3075 15.21455 15.17751 15.00546 15.04692 15.20299
```

```
cat("95% CI for alpha:\n", alpha_ci, "\n\n")
```

## 95% CI for alpha:

## -1.048659 14.42171 -1.104099 14.25037 -0.971798 14.52742 -0.8354788 14.32131 -1.144158 1 4.12933 -0.818209 14.40971 -1.197021 14.22993 -0.9412614 14.49281 -0.8589824 14.64125 -0.8530 033 14.47356 -0.8307167 14.34078 -1.026804 14.38797 -0.9369168 14.54719 -0.8896057 14.1826 -0.8173413 14.39218 -1.002791 14.50161 -0.8390374 14.25726 -0.8782033 14.40379 -0.9388665 14.3 6312 -0.8931014 14.45864 -1.162896 14.45107 -1.159827 14.34182 -1.032787 14.34 -0.8284084 14.4285 -1.032591 14.1381 -0.8332164 14.57909 -0.9704972 14.30392 -0.5907241 14.33717 -0.9984552 14.2894 -1.067173 14.26645

cat("Posterior Mean of beta:\n", beta\_est, "\n")

## Posterior Mean of beta:

## 9.783375 10.27388 10.32268 9.367298 9.601935 10.16816 9.363423 10.18162 11.48696 8.984793 10.60972 9.372273 9.908306 10.93497 9.763672 9.935697 9.550815 9.751102 10.37209 9.843294 10. 18381 9.217273 9.303531 9.924102 9.751282 10.39854 10.28911 9.868462 8.910079 9.849183

cat("Posterior Variance of beta:\n", beta\_var, "\n")

## Posterior Variance of beta:

## 9.783375 10.27388 10.32268 9.367298 9.601935 10.16816 9.363423 10.18162 11.48696 8.984793 10.60972 9.372273 9.908306 10.93497 9.763672 9.935697 9.550815 9.751102 10.37209 9.843294 10. 18381 9.217273 9.303531 9.924102 9.751282 10.39854 10.28911 9.868462 8.910079 9.849183

cat("95% CI for beta:\n", beta\_ci, "\n\n")

## 95% CI for beta:

## 8.139502 11.40018 8.59136 11.95068 8.657094 11.96094 7.679782 10.97746 7.952186 11.26588 8.528952 11.83996 7.713505 11.05325 8.552631 11.84143 9.815865 13.15352 7.352503 10.64765 8.9 14892 12.28516 7.739273 10.98631 8.268249 11.56366 9.261959 12.58416 8.108349 11.39903 8.3104 79 11.64418 7.925098 11.21899 8.092801 11.37382 8.701472 12.06636 8.173262 11.4954 8.511383 1 1.84849 7.589857 10.89919 7.678441 10.92656 8.290863 11.59992 8.091827 11.40905 8.726808 12.0 4698 8.641312 11.94331 8.239374 11.51634 7.271488 10.5886 8.228946 11.50582

cat("Posterior Mean of alpha\_c:\n", alpha\_c\_est, "\n")

## Posterior Mean of alpha\_c:

## 6.281169

cat("Posterior Variance of alpha\_c:\n", alpha\_c\_var, "\n")

## Posterior Variance of alpha\_c:

## 5.262789

cat("95% CI for alpha\_c:\n", alpha\_c\_ci, "\n\n")

## 95% CI for alpha\_c:

## 1.859327 10.82475

```
cat("Posterior Mean of beta_c:\n", beta_c_est, "\n")
## Posterior Mean of beta_c:
## 9.285139
cat("Posterior Variance of beta_c:\n", beta_c_var, "\n")
## Posterior Variance of beta_c:
## 0.3478579
cat("95% CI for beta_c:\n", beta_c_ci, "\n\n")
## 95% CI for beta_c:
## 8.112458 10.42863
cat("Posterior Mean of tau:\n", tau_est, "\n")
## Posterior Mean of tau:
## 2162.16
cat("Posterior Variance of tau:\n", tau_var, "\n")
## Posterior Variance of tau:
## 89883.6
cat("95% CI for tau:\n", tau_ci, "\n")
## 95% CI for tau:
## 1647.776 2826.678
# Create a data frame to store the results
ci_table <- data.frame(</pre>
  Alpha Mean = alpha est,
                                    # Posterior mean of alpha
 Alpha_Lower = alpha_ci[1, ],
                                # Lower bound of alpha CI
  Alpha_Upper = alpha_ci[2, ], # Upper bound of alpha CI
  Beta_Mean = beta_est,
                                    # Posterior mean of beta
  Beta_Lower = beta_ci[1, ],  # Lower bound of beta CI
  Beta_Upper = beta_ci[2, ]
                                 # Upper bound of beta CI
# View the table
print(ci_table)
```

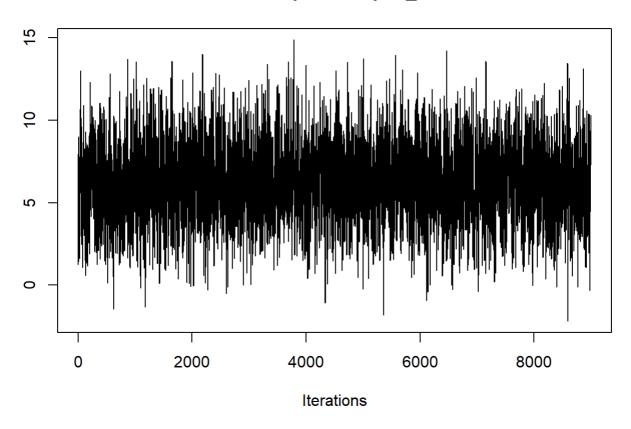
```
##
     Alpha_Mean Alpha_Lower Alpha_Upper Beta_Mean Beta_Lower Beta_Upper
## 1
       6.667316 -1.0486585
                              14.42171 9.783375
                                                   8.139502
                                                              11.40018
## 2
       6.630745 -1.1040991
                              14.25037 10.273876
                                                   8.591360
                                                              11.95068
## 3
       6.778173 -0.9717980
                              14.52742 10.322685
                                                   8.657094
                                                              11.96094
## 4
       6.779697 -0.8354788
                            14.32131 9.367298
                                                   7.679782
                                                              10.97746
## 5
       6.533948 -1.1441581
                              14.12933 9.601935
                                                   7.952186
                                                              11.26588
                              14.40971 10.168160
## 6
       6.725573 -0.8182090
                                                   8.528952
                                                              11.83996
## 7
       6.655685 -1.1970214
                              14.22993 9.363423
                                                   7.713505
                                                              11.05325
## 8
       6.732996 -0.9412614
                              14.49281 10.181621
                                                   8.552631
                                                              11.84143
## 9
       6.788809
                 -0.8589824
                              14.64125 11.486964
                                                   9.815865
                                                              13.15352
## 10
       6.633324 -0.8530033
                              14.47356 8.984793
                                                   7.352503
                                                              10.64765
## 11
       6.703732 -0.8307167
                              14.34078 10.609716
                                                   8.914892
                                                              12.28516
## 12
       6.607456 -1.0268038
                              14.38797 9.372273
                                                   7.739273
                                                              10.98631
## 13
       6.652874 -0.9369168
                               14.54719 9.908306
                                                   8.268249
                                                              11.56366
## 14
                              14.18260 10.934973
                                                              12.58416
       6.718473 -0.8896057
                                                   9.261959
                              14.39218 9.763672
## 15
       6.770628 -0.8173413
                                                   8.108349
                                                              11.39903
## 16
       6.750904 -1.0027908
                              14.50161 9.935697
                                                   8.310479
                                                              11.64418
## 17
       6.674162 -0.8390374
                              14.25726 9.550815
                                                   7.925098
                                                              11.21899
## 18
       6.769050 -0.8782033
                              14.40379 9.751102
                                                   8.092801
                                                              11.37382
## 19
                              14.36312 10.372089
       6.710859 -0.9388665
                                                   8.701472
                                                              12.06636
## 20
                              14.45864 9.843294
       6.704310 -0.8931014
                                                   8.173262
                                                              11.49540
                              14.45107 10.183812
## 21
       6.734694 -1.1628959
                                                   8.511383
                                                              11.84849
## 22
       6.582309 -1.1598271
                              14.34182 9.217273
                                                   7.589857
                                                              10.89919
## 23
       6.697096 -1.0327869
                              14.34000 9.303531
                                                   7.678441
                                                              10.92656
## 24
                              14.42850 9.924102
       6.768374 -0.8284084
                                                   8.290863
                                                              11.59992
## 25
                              14.13810 9.751282
       6.600971 -1.0325908
                                                   8.091827
                                                              11.40905
## 26
       6.776939 -0.8332164
                              14.57909 10.398543
                                                   8.726808
                                                              12.04698
## 27
       6.737182 -0.9704972 14.30392 10.289108
                                                   8.641312
                                                              11.94331
## 28
       6.754197 -0.5907241
                              14.33717 9.868462
                                                   8.239374
                                                              11.51634
## 29
       6.611198 -0.9984552
                              14.28940 8.910079
                                                   7.271488
                                                              10.58860
## 30
       6.702432 -1.0671729
                               14.26645 9.849183
                                                   8.228946
                                                              11.50582
```

```
# CONVERGENCE GRAPHICAL DIAGNOSTICS

# Convert to mcmc objects
mcmc_alpha <- mcmc(alpha_post)
mcmc_beta <- mcmc(beta_post)
mcmc_alpha_c <- mcmc(alpha_c_post)
mcmc_beta_c <- mcmc(beta_c_post)
mcmc_tau <- mcmc(tau_post)

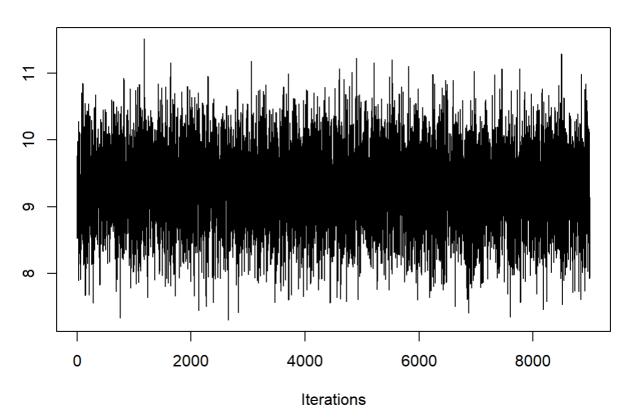
# Trace plots
par(mfrow = c(1,1))
traceplot(mcmc_alpha_c, main = "Traceplot of alpha_c")</pre>
```

## Traceplot of alpha\_c



traceplot(mcmc\_beta\_c, main = "Traceplot of beta\_c")

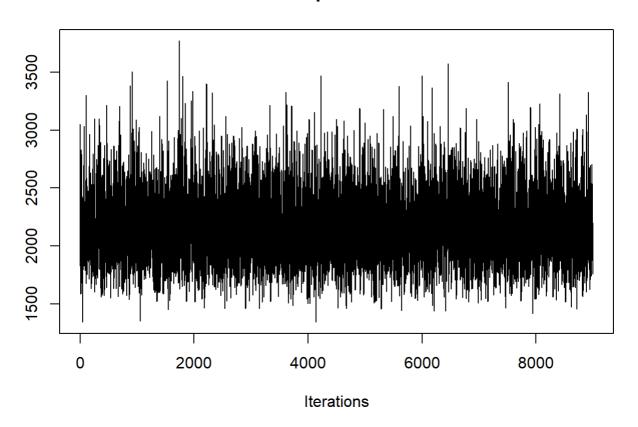
## Traceplot of beta\_c



```
traceplot(mcmc_tau, main = "Traceplot of tau")
```

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## Traceplot of tau

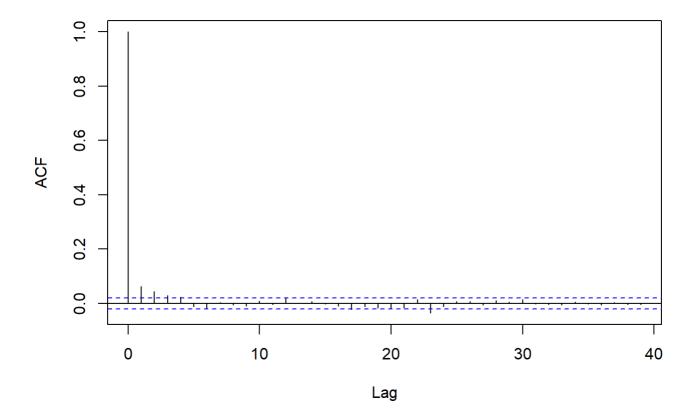


```
## png
## 2
```

```
## png
## 2
```

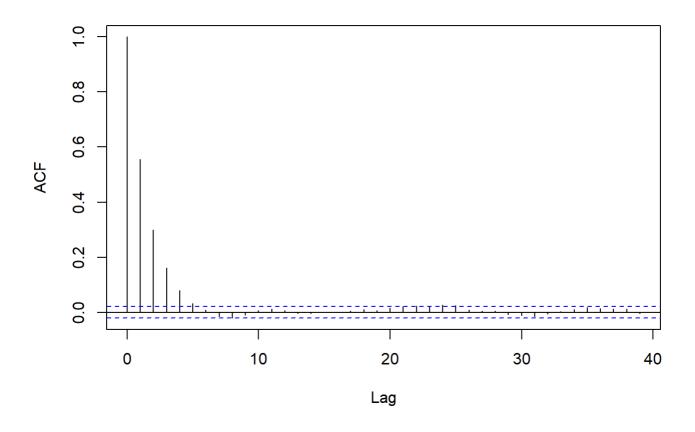
```
# Autocorrelation
par(mfrow=c(1,1))
acf(mcmc_tau, main = "ACF of tau")
```

#### ACF of tau



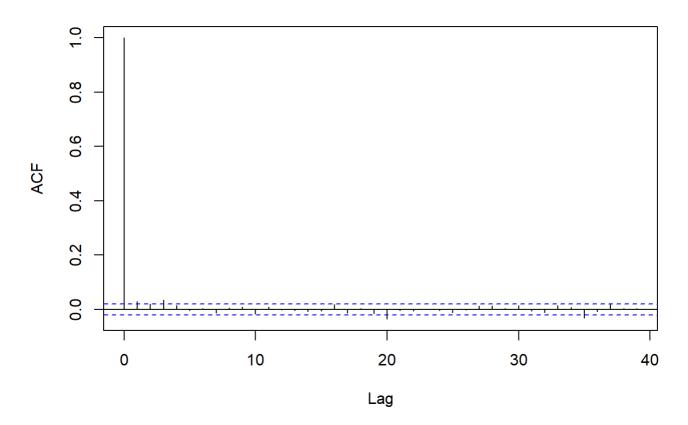
```
acf(mcmc_alpha_c, main = "ACF of alpha_c")
```

# ACF of alpha\_c



acf(mcmc\_beta\_c, main = "ACF of beta\_c")

# ACF of beta\_c



```
# ACF plots for alpha
png("alpha_acf_plots.png", width=1500, height=1000)
par(mfrow=c(6,5))
for (i in 1:30) {
    # ACF for alpha (i-th observation)
    acf(alpha_post[, i], main = paste("ACF for Alpha", i))
}
dev.off()
```

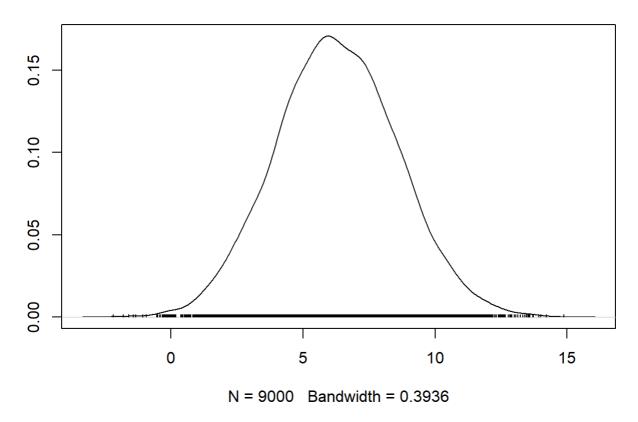
```
## png
## 2
```

```
# ACF plots for beta
png("beta_acf_plots.png", width=1500, height=1000)
par(mfrow=c(6,5))
for (i in 1:30) {
    # ACF for beta (i-th observation)
    acf(beta_post[, i], main = paste("ACF for Beta", i))
}
dev.off()
```

```
## png
## 2
```

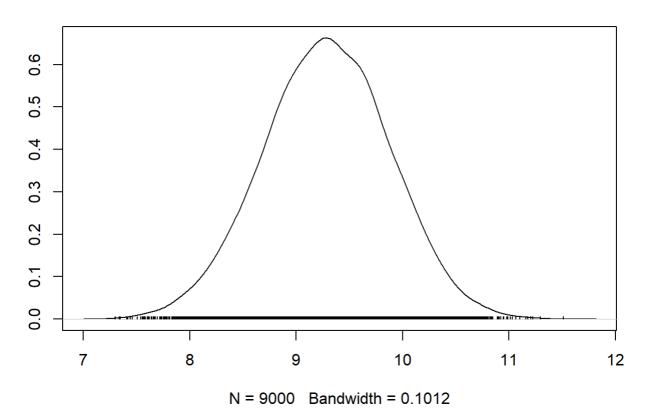
```
# Posterior densities
par(mfrow=c(1,1))
densplot(mcmc_alpha_c, main = "Posterior density of alpha_c")
```

## Posterior density of alpha\_c



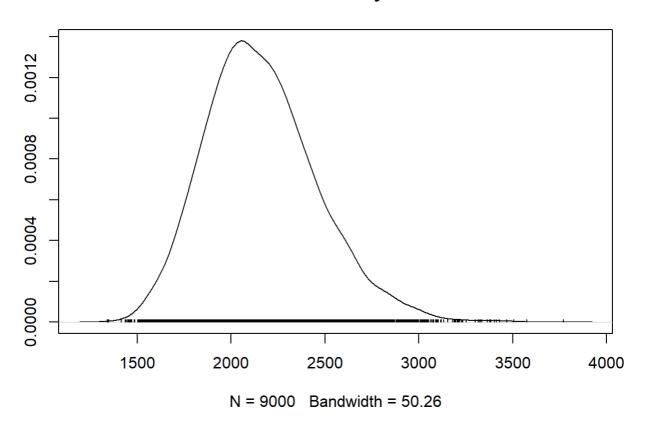
densplot(mcmc\_beta\_c, main = "Posterior density of beta\_c")

## Posterior density of beta\_c



densplot(mcmc\_tau, main = "Posterior density of tau")

### Posterior density of tau



```
# Posterior densities for alpha
png("alpha_density_plots.png", width=1500, height=1000)
par(mfrow=c(6,5))
for (i in 1:30) {
    # Density Plot for alpha (i-th observation)
    densplot(mcmc_alpha[, i], main = paste("Density Plot for Alpha", i))
}
dev.off()
```

```
## png
## 2
```

```
# Posterior densities for beta
png("beta_density_plots.png", width=1500, height=1000)
par(mfrow=c(6,5))
for (i in 1:30) {
    # Density Plot for beta (i-th observation)
    densplot(mcmc_beta[, i], main = paste("Density Plot for Beta", i))
}
dev.off()
```

```
## png
## 2
```

```
# Geweke Tests for each parameter

geweke_results_alpha <- apply(alpha_post, 2, function(chain) {
    geweke.diag(mcmc(chain))$z
})

geweke_results_beta <- apply(beta_post, 2, function(chain) {
    geweke.diag(mcmc(chain))$z
})

geweke_results_alpha_c <- geweke.diag(mcmc_alpha_c)$z

geweke_results_beta_c <- geweke.diag(mcmc_beta_c)$z

geweke_results_tau <- geweke.diag(mcmc_tau)$z

print(list(geweke_results_alpha, geweke_results_beta, geweke_results_alpha_c, geweke_results_beta_c, geweke_results_tau))</pre>
```

```
## [[1]]
  [7] -1.1590214 -1.6364037 -0.6551472 -0.9101827 -1.8100018 -0.8062032
## [13] -1.1829874 -1.5179295 -0.8851523 -1.1514061 -0.3335064 -1.2697546
## [19] -0.7802281 -1.8412930 -1.5494567 -0.5081327 -0.9544819 -0.5983633
## [25] -0.4354705 -1.9139924 -0.6176586 -0.5264184 -1.3628785 0.1671091
##
## [[2]]
  [1] 0.716810922 0.403106702 1.726454116 0.761766330 1.879849369
 [6] 0.615711328 0.256272308 -0.006404438 1.605324468 0.018395054
## [16] 0.437498473 0.272254332 1.165727064 1.977643040 0.668673325
##
## [[3]]
##
     var1
## -1.257055
##
## [[4]]
##
    var1
## 2.056386
##
## [[5]]
##
      var1
## -0.3676366
```

None of them are far away enough from 0 to worry me too much, so I'm happy to conclude that all these have done a good job of converging!

# Connor's Code

```
\# Lambda\theta = 0.1
# nu0 = 0.1
# eta = matrix(c(0,0),nrow=2)
\# Sigma = diag(x=10,2)
# Sigma_inv = solve(Sigma)
\# C = diag(x=5,2)
# C_inv = solve(C)
# V = solve(30 * Sigma_inv + C_inv)
# rats = readxl::read_excel('./ratdata.xlsx')
# rats <- melt(rats, id.vars = c("age"))</pre>
# colnames(rats) <- c("age",'id','weight')</pre>
# rat_data <- lapply(unique(rats$id), function(j) {</pre>
      that_rat <- rats[rats$id == j, ]
      that_rat$weight
                                # Response variable
# })
# X_i <- cbind(rep(1, 5), c(8, 15, 22, 29, 36)) # Define X_i once
# XtX <- t(X_i) %*% X_i
# Y_matrix <- do.call(cbind, rat_data) # Combine all Y_i into a matrix (5 x 30)
# n iter <- 10000
# alphas = matrix(nrow=n_iter,ncol=30)
# betas = matrix(nrow=n_iter,ncol=30)
# mu_cs = matrix(nrow=n_iter,ncol=2)
# taus = matrix(nrow=n_iter,ncol=1)
# alpha = rep(0,30)
\# beta = rep(0,30)
\# mu_c = rep(0,2)
\# tau = 1
\# sses = rep(0, n\_iter)
# #pb <- txtProgressBar(min = 0, max = n_iter, style = 3)</pre>
# for(i in 1:n_iter){
      ## Update the Invidual paramters
      # Compute D_i_inv for all groups (same for all 30 rats)
#
#
      D i inv <- (1/tau) * XtX + Sigma inv
      D_i <- solve(D_i_inv)</pre>
#
      # Compute means (2 \times 30 \text{ matrix})
      means <- D_i %*% ((1/tau) * (t(X_i) %*% Y_matrix) + Sigma_inv %*% matrix(mu_c, ncol=30,
nrow=2, byrow=FALSE))
      # Draw samples for all 30 groups at once (each row is a rat)
#
      new_params < -t(rmvnorm(n = 30, mean = rep(0, 2), sigma = D_i)) + means # Ensuring cor
rect shape
      # Extract alpha and beta
      alphas[i, ] <- alpha <- new_params[1, ] # First row is alpha</pre>
      betas[i, ] <- beta <- new_params[2, ] # Second row is beta</pre>
      # Compute SSE efficiently
#
      residuals <- Y_matrix - X_i %*% new_params
#
      sse <- sum(residuals^2)</pre>
#
      sses[i] <- sse # Store SSE
#
      ## Update the group parameters
      theta_bar = matrix(c(mean(alpha), mean(beta)), nrow=2)
#
      mu_c = rmvnorm(n = 1,
#
                       mean = V %*% (30 * Sigma inv %*% theta bar + C inv %*% eta),
#
                       sigma = V
#
                   )
#
      mu_c = as.vector(mu_c)
#
      mu_cs[i,] = mu_c
```

```
# ## update tau
# tau <- rinvgamma(n=1,
# shape = (nu0 + 150)/ 2,
# scale = (1/2) * (nu0 * lambda0 + sse)
# taus[i] <- tau
# #setTxtProgressBar(pb, i)
# }</pre>
```