

Chapter 9: Simple Normal Regression

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```
library(bayesrules)
library(tidyverse)
library(rstan)
library(rstanarm)
library(bayesplot)
library(tidybayes)
library(janitor)
library(broom.mixed)
```

Building the regression model

Dalam subbab ini, kita akan membangun framework dari model regresi **Normal Bayesian**.

Putting it all together

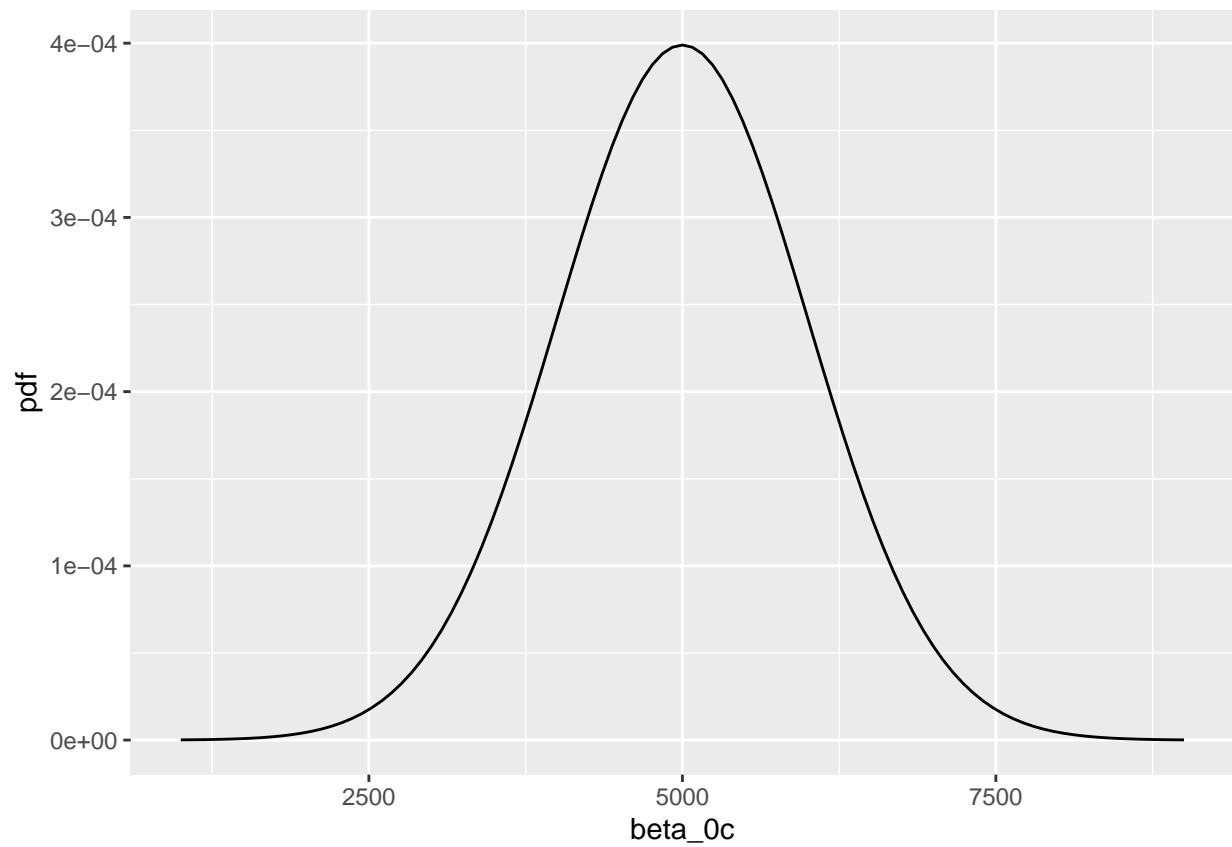
data: $Y_i \mid \beta_0, \beta_1, \sigma \sim N(\mu_i, \sigma^2)$ dengan $\mu_i = \beta_0 + \beta_1 X_i$
priors: $\beta_0 \sim N(m_0, s_0^2)$
 $\beta_1 \sim N(m_1, s_1^2)$
 $\sigma \sim \text{Exp}(l)$.

Model building dilakukan dengan one step at a time, yaitu:

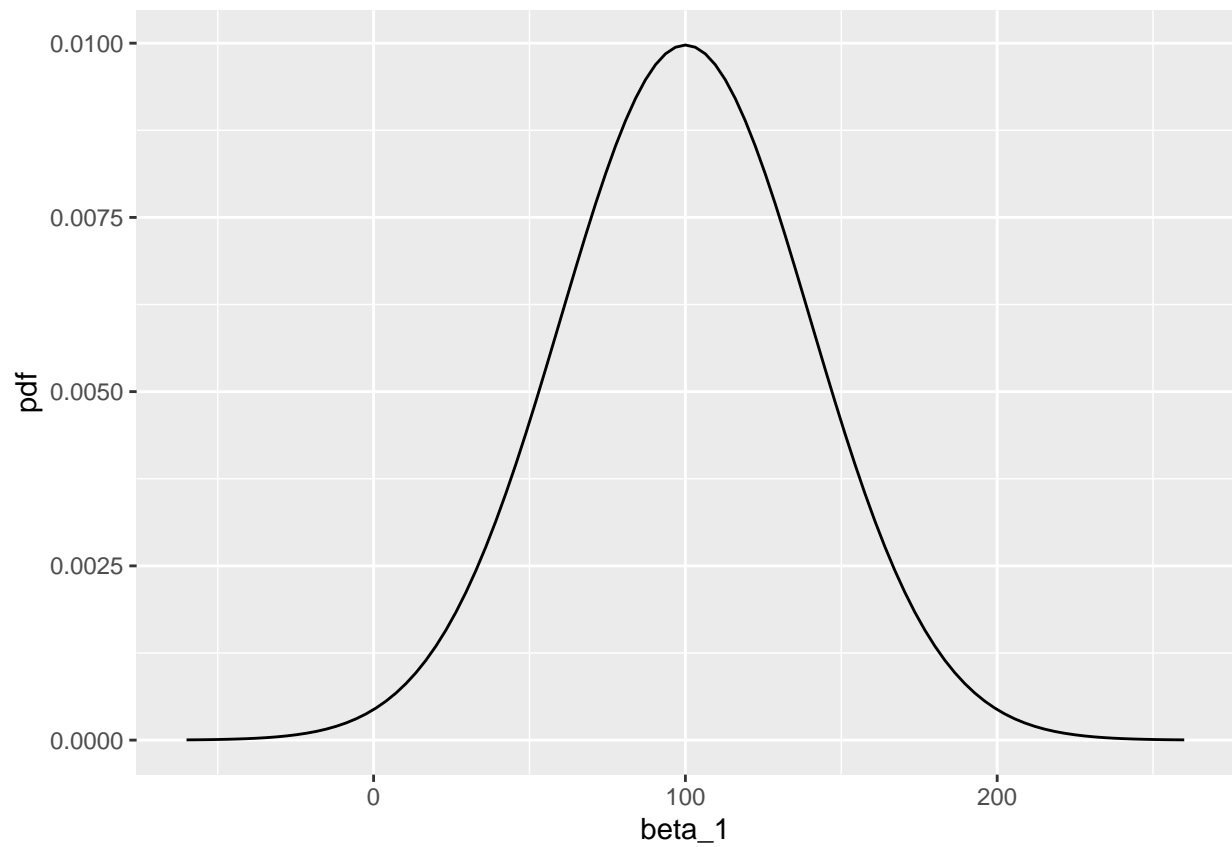
- Perhatikan apakah Y diskrit atau kontinu.
- Tuliskan bahwa the mean of Y sebagai fungsi dari prediktor X (contoh: $\mu = \beta_0 + \beta_1 X$).

Tuning prior models for regression parameters

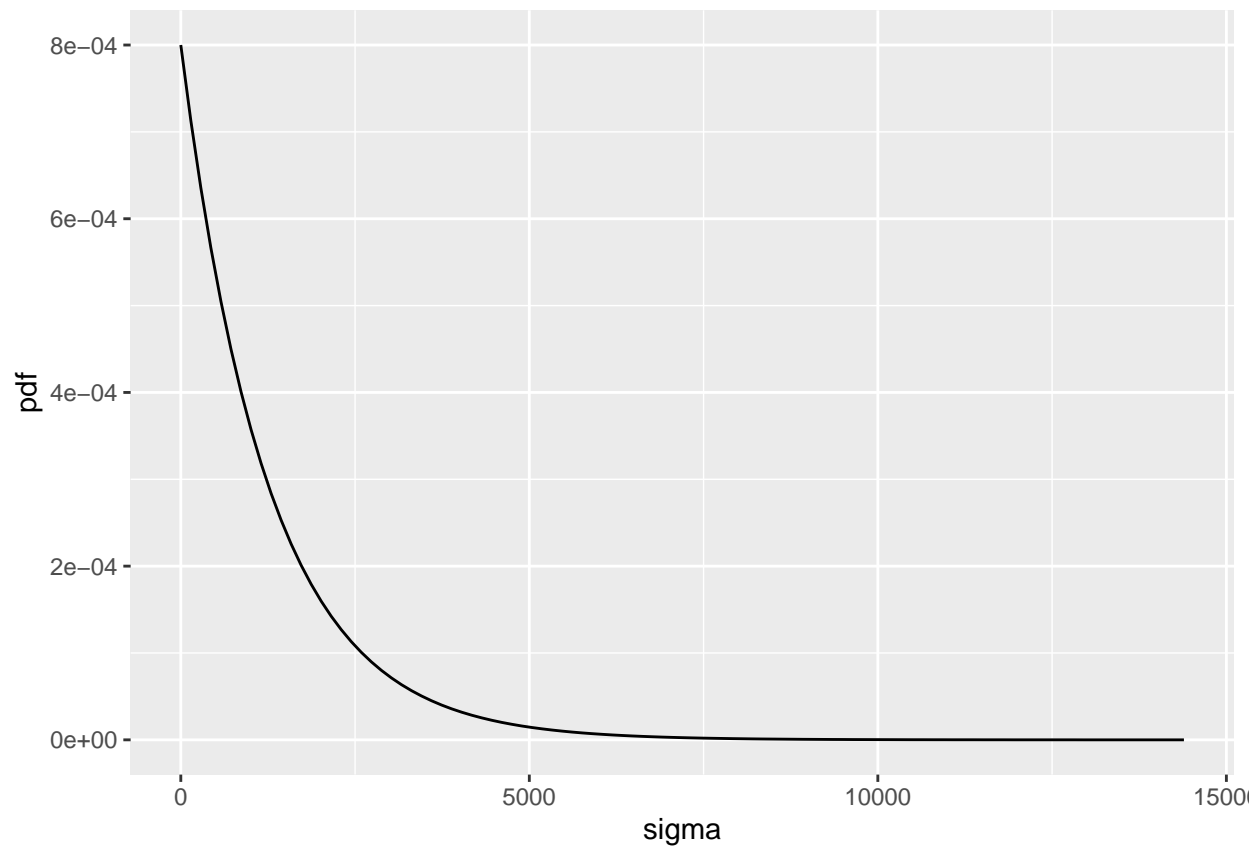
```
plot_normal(mean=5000, sd=1000) + labs(x="beta_0c", y = "pdf")
```



```
plot_normal(mean=100, sd=40) + labs( x="beta_1", y = "pdf")
```



```
plot_gamma(shape=1, rate=0.0008) + labs( x="sigma", y = "pdf")
```

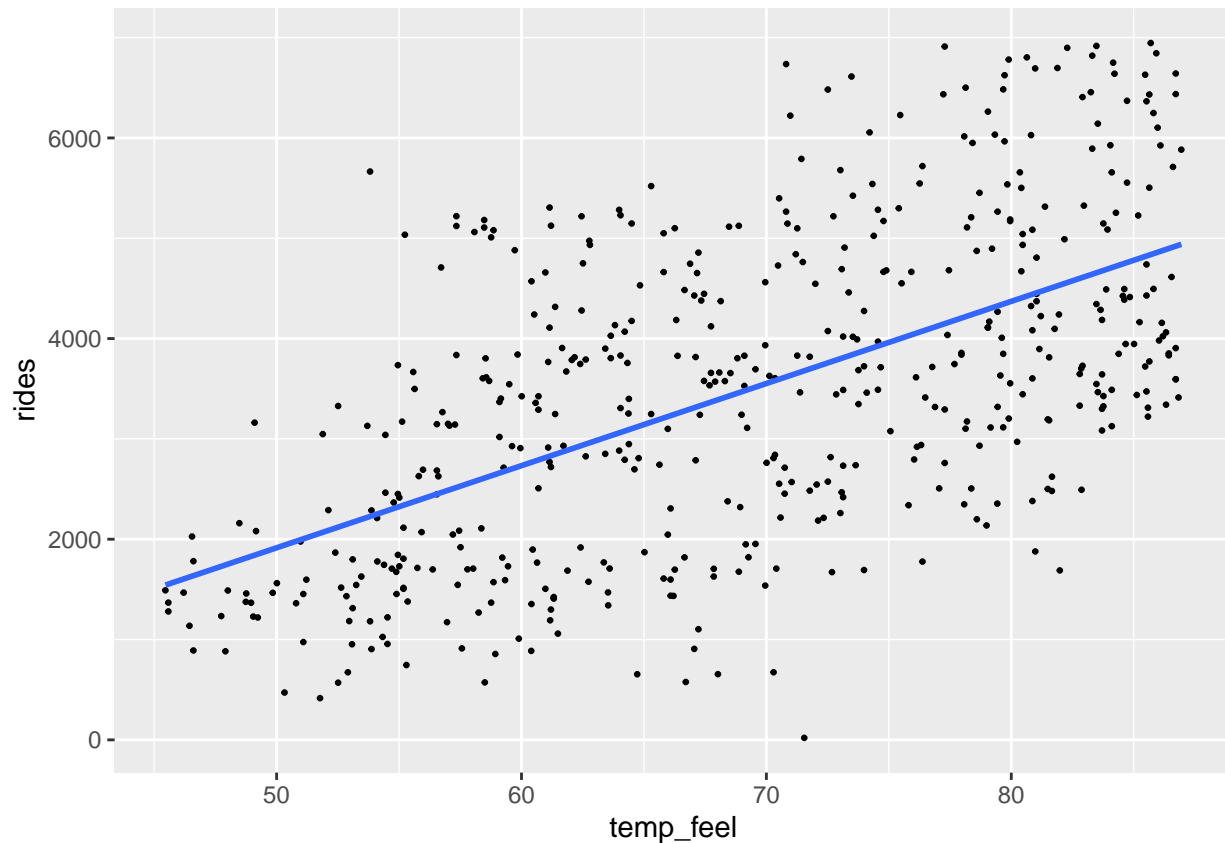


Kita akan memodelkan *ridership* (Y) dengan *temperature* (X) sebagai berikut:

$$\begin{aligned} \text{data: } Y_i \mid \beta_0, \beta_1, \sigma &\sim N(\mu_i, \sigma^2) \text{ dengan } \mu_i = \beta_0 + \beta_1 X_i \\ \text{priors: } \beta_{0c} &\sim N(5000, 1000^2) \\ \beta_1 &\sim N(100, 40^2) \\ \sigma &\sim \text{Exp}(0.0008). \end{aligned}$$

Posterior simulation

```
# Load and plot data
data("bikes")
ggplot(bikes, aes( x = temp_feel, y = rides )) +
  geom_point(size=0.5) +
  geom_smooth(method = "lm", se=FALSE)
```



Simulation via rstanarm

Kita dapat menggunakan fungsi `stan_glm()` yang merupakan keluarga dari **generalized linear regression models (glm)**:

```
bike_model <- stan_glm(rides ~ temp_feel, data = bikes, family = gaussian, prior_intercept = normal(5000, 1000),
  prior = normal(100, 40),
  prior_aux = exponential(0.0008),
  chains = 4, iter = 5000 * 2, seed = 84735)
```

```
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 1.5e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.15 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 1: Iteration: 1000 / 10000 [10%] (Warmup)
## Chain 1: Iteration: 2000 / 10000 [20%] (Warmup)
## Chain 1: Iteration: 3000 / 10000 [30%] (Warmup)
## Chain 1: Iteration: 4000 / 10000 [40%] (Warmup)
## Chain 1: Iteration: 5000 / 10000 [50%] (Warmup)
## Chain 1: Iteration: 5001 / 10000 [50%] (Sampling)
## Chain 1: Iteration: 6000 / 10000 [60%] (Sampling)
## Chain 1: Iteration: 7000 / 10000 [70%] (Sampling)
## Chain 1: Iteration: 8000 / 10000 [80%] (Sampling)
```

```

## Chain 1: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 1: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.223 seconds (Warm-up)
## Chain 1: 0.315 seconds (Sampling)
## Chain 1: 0.538 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 8e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration: 1 / 10000 [ 0%] (Warmup)
## Chain 2: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 2: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 2: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 2: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 2: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 2: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 2: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 2: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 2: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 2: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 2: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.274 seconds (Warm-up)
## Chain 2: 0.309 seconds (Sampling)
## Chain 2: 0.583 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 9e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.09 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration: 1 / 10000 [ 0%] (Warmup)
## Chain 3: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 3: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 3: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 3: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 3: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 3: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 3: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 3: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 3: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 3: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 3: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.221 seconds (Warm-up)

```

```

## Chain 3:          0.306 seconds (Sampling)
## Chain 3:          0.527 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 1.6e-05 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.16 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 4: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 4: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 4: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 4: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 4: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 4: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 4: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 4: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 4: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 4: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 4: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.186 seconds (Warm-up)
## Chain 4:          0.31 seconds (Sampling)
## Chain 4:          0.496 seconds (Total)
## Chain 4:

```

Selanjutnya, kita hitung nilai rasio effective sample size dan R-hat sbb:

```

# Effective sample size ratio and Rhat
neff_ratio(bike_model)

```

```

## (Intercept)    temp_feel        sigma
##      0.99220      0.99105      0.98165

```

```

rhat(bike_model)

```

```

## (Intercept)    temp_feel        sigma
##      0.9999840    0.9999928    0.9998961

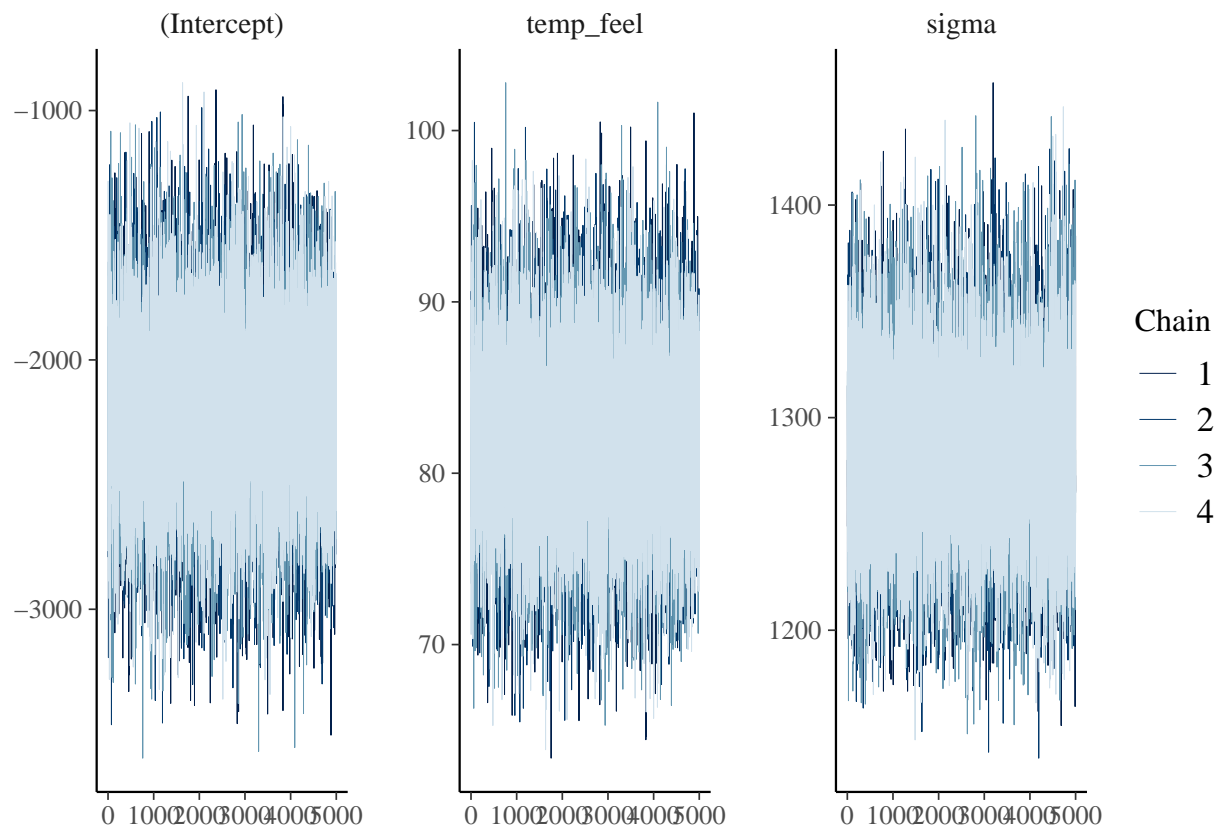
```

Kita cek juga trace dan density plots.

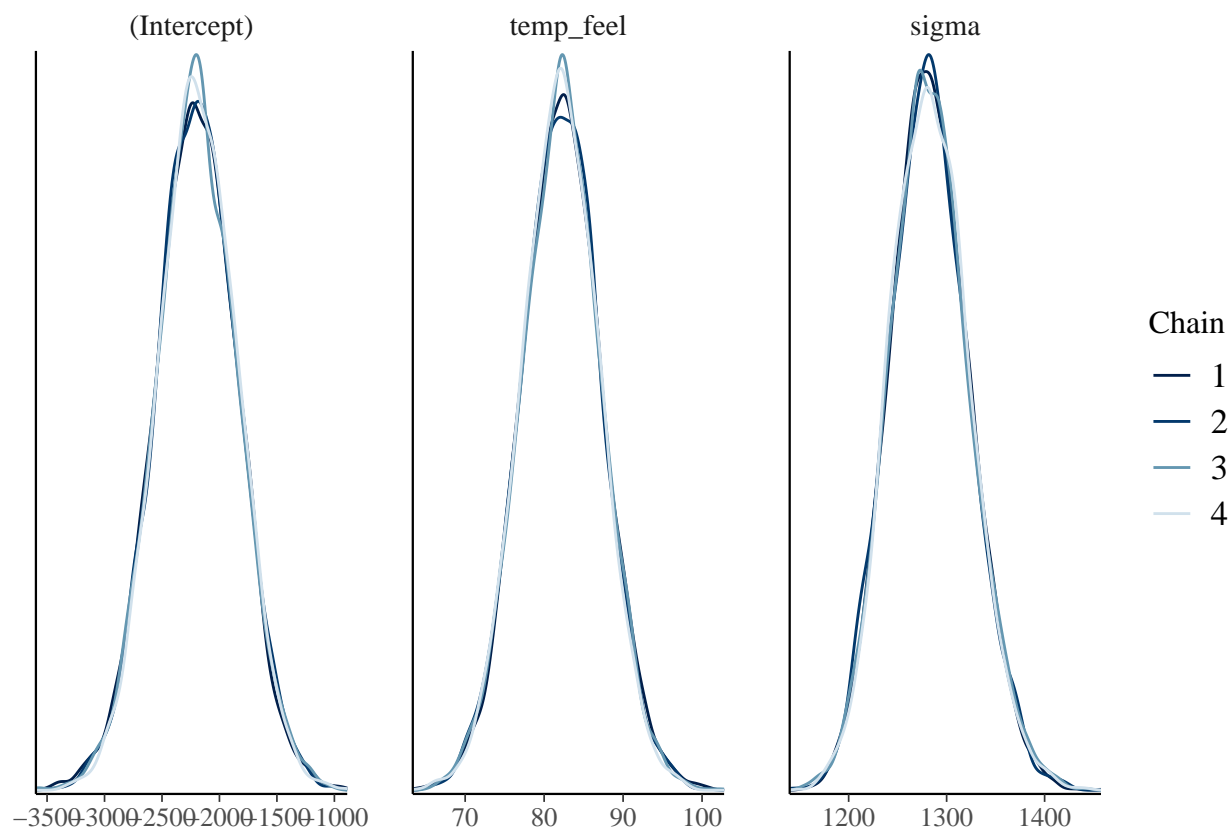
```

# Trace plots of parallel chains
mcmc_trace(bike_model, size=0.1)

```



```
# Density plots of parallel chains
mcmc_dens_overlay(bike_model)
```

Optional: Simulation via rstan

```
# STEP 1: DEFINE the model
stan_bike_model <- "
  data {
    int<lower = 0> n;
    vector[n] Y;
    vector[n] X;
  }
  parameters {
    real beta0;
    real beta1;
    real<lower = 0> sigma;
  }
  model {
    Y ~ normal(beta0 + beta1 * X, sigma);
    beta0 ~ normal(-2000, 1000);
    beta1 ~ normal(100, 40);
    sigma ~ exponential(0.0008);
  }
"

# STEP 2: SIMULATE the posterior
stan_bike_model <- stan( model_code = stan_bike_model,
  data = list(n = nrow(bikes), Y = bikes$rides, X = bikes$temp_feel),
  chains=4, iter=5000*2, seed=84735)
```

##

```

## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 3.9e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.39 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 1: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 1: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 1: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 1: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 1: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 1: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 1: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 1: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 1: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 1: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 1: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 1.981 seconds (Warm-up)
## Chain 1:                2.22 seconds (Sampling)
## Chain 1:                4.201 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 1.9e-05 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.19 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 2: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 2: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 2: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 2: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 2: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 2: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 2: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 2: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 2: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 2: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 2: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 1.817 seconds (Warm-up)
## Chain 2:                1.799 seconds (Sampling)
## Chain 2:                3.616 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 1.9e-05 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.19 seconds.

```

```

## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 3: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 3: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 3: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 3: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 3: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 3: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 3: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 3: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 3: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 3: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 3: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 1.895 seconds (Warm-up)
## Chain 3:                2.039 seconds (Sampling)
## Chain 3:                3.934 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 2e-05 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.2 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 4: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 4: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 4: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 4: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 4: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 4: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 4: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 4: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 4: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 4: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 4: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 2.02 seconds (Warm-up)
## Chain 4:                1.751 seconds (Sampling)
## Chain 4:                3.771 seconds (Total)
## Chain 4:

```

Interpreting the posterior

Berikut kita rangkum koefisien regresi fixed, β_0 dan β_1 , dan parameter aux (atau auxiliary) σ :

```

# Posterior summary statistics
tidy(bike_model, effects = c("fixed", "aux"), conf.int=TRUE, conf.level=0.8)

```

```

## # A tibble: 4 x 5
##   term          estimate std.error conf.low conf.high

```

```
##      <chr>          <dbl>      <dbl>      <dbl>      <dbl>
## 1 (Intercept) -2199.      351.      -2651.     -1743.
## 2 temp_feel    82.2        5.04      75.7       88.7
## 3 sigma        1282.       41.0      1232.      1337.
## 4 mean_PPD     3488.       81.2      3383.      3591.
```

```
# Store the 4 chains for each parameter in 1 data frame
bike_model_df <- as.data.frame(bike_model)
```

```
# Check it out
nrow(bike_model_df)
```

```
## [1] 20000
```

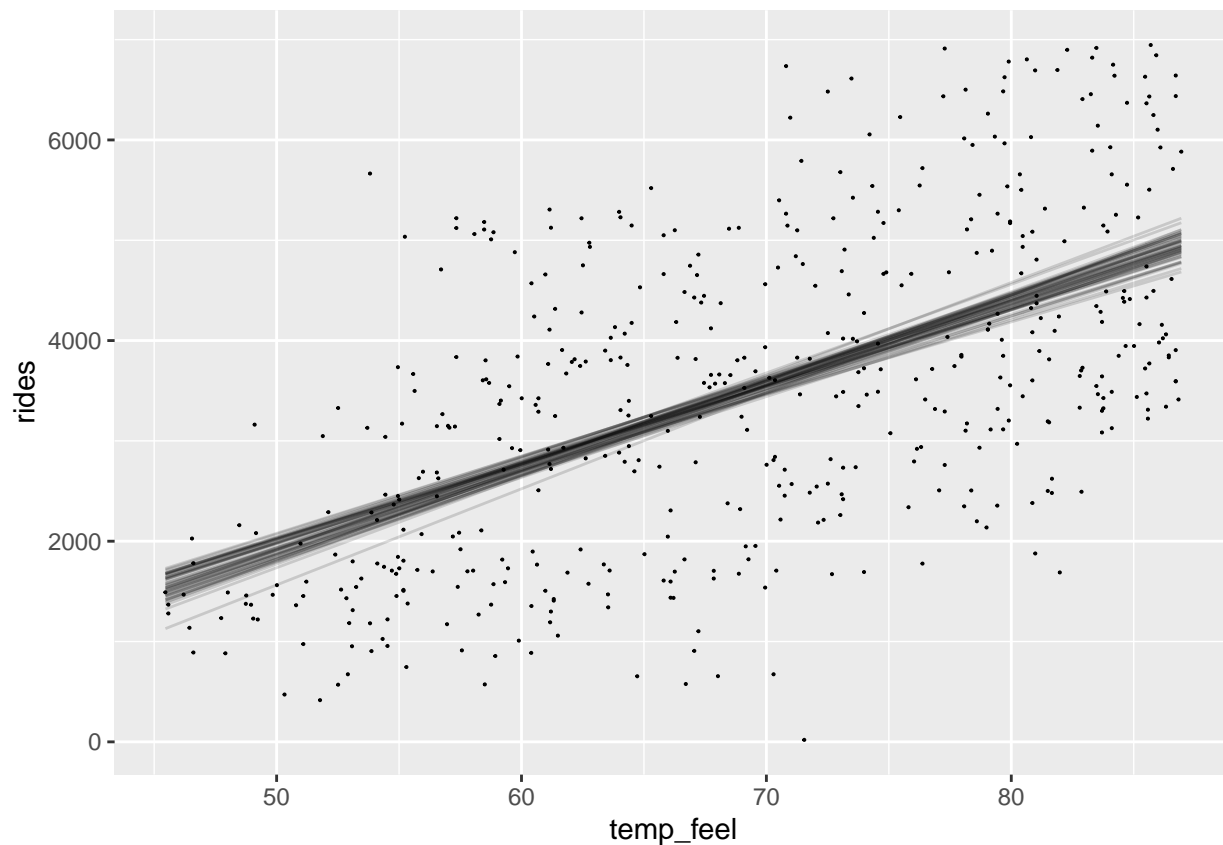
```
head(bike_model_df,3)
```

```
##      (Intercept) temp_feel      sigma
## 1   -2040.536   80.44231 1280.101
## 2   -2474.147   85.19751 1248.843
## 3   -2433.233   85.89511 1256.662
```

```
# 50 simulated model lines
```

```
bikes %>% add_fitted_draws(bike_model, n=50) %>%
  ggplot(aes(x=temp_feel, y=rides)) +
  geom_line(aes( y=.value, group=.draw), alpha=0.15) +
  geom_point(data=bikes, size=0.05)
```

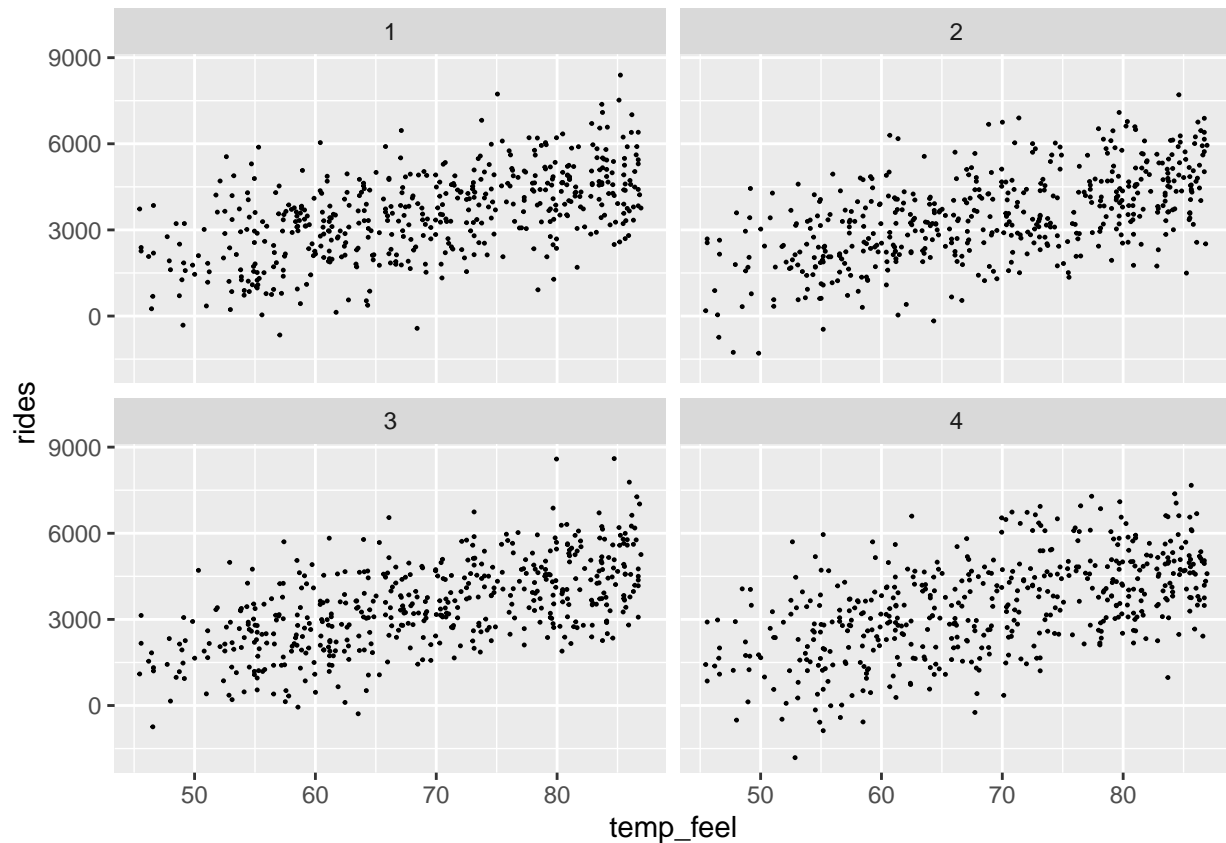
```
## Warning: `fitted_draws` and `add_fitted_draws` are deprecated as their names were confusing.
## - Use [add_]epred_draws() to get the expectation of the posterior predictive.
## - Use [add_]linpred_draws() to get the distribution of the linear predictor.
## - For example, you used [add_]fitted_draws(..., scale = "response"), which
##   means you most likely want [add_]epred_draws(...).
## NOTE: When updating to the new functions, note that the `model` parameter is now
##   named `object` and the `n` parameter is now named `ndraws`.
```



```
# Tabulate the beta_1 values that exceed 0
bike_model_df %>% mutate(exceeds_0 = temp_feel > 0) %>% tabyl(exceeds_0)

## exceeds_0    n percent
##      TRUE 20000      1

# Simulate four sets of data
bikes %>% add_predicted_draws(bike_model, ndraws=4) %>%
  ggplot(aes(x=temp_feel, y=rides)) + geom_point(aes(y=.prediction, group=.draw), size=0.2) +
  facet_wrap(~ .draw)
```



Building a posterior predictive model

```
first_set <- head(bike_model_df, 1)
first_set
```

```
##      (Intercept) temp_feel      sigma
## 1      -2040.536   80.44231 1280.101
```

```
mu <- first_set$`(Intercept)` + first_set$temp_feel * 75
mu
```

```
## [1] 3992.638
```

To capture the **sampling variability** around this average, we can simulate our first official prediction $Y_{new}^{(1)}$ by taking a random draw from the Normal model yang dispesifikasikan sbb:

$$Y_{new}^{(1)} \mid \beta_0, \beta_1, \sigma \sim N(3992.638, 1280.101^2).$$

```
set.seed(84735)
y_new <- rnorm(1, mean=mu, sd=first_set$sigma)
y_new
```

```
## [1] 4846.763
```

Kita coba simulasikan 19,999 lagi.

```
# Predict rides for each parameter set in the chain
set.seed(84735)
```

```
predict_75 <- bike_model_df %>% mutate(mu=`(Intercept)` + temp_feel * 75,
                                         y_new = rnorm(20000, mean=mu, sd=sigma))
```

```
head(predict_75, 3)
```

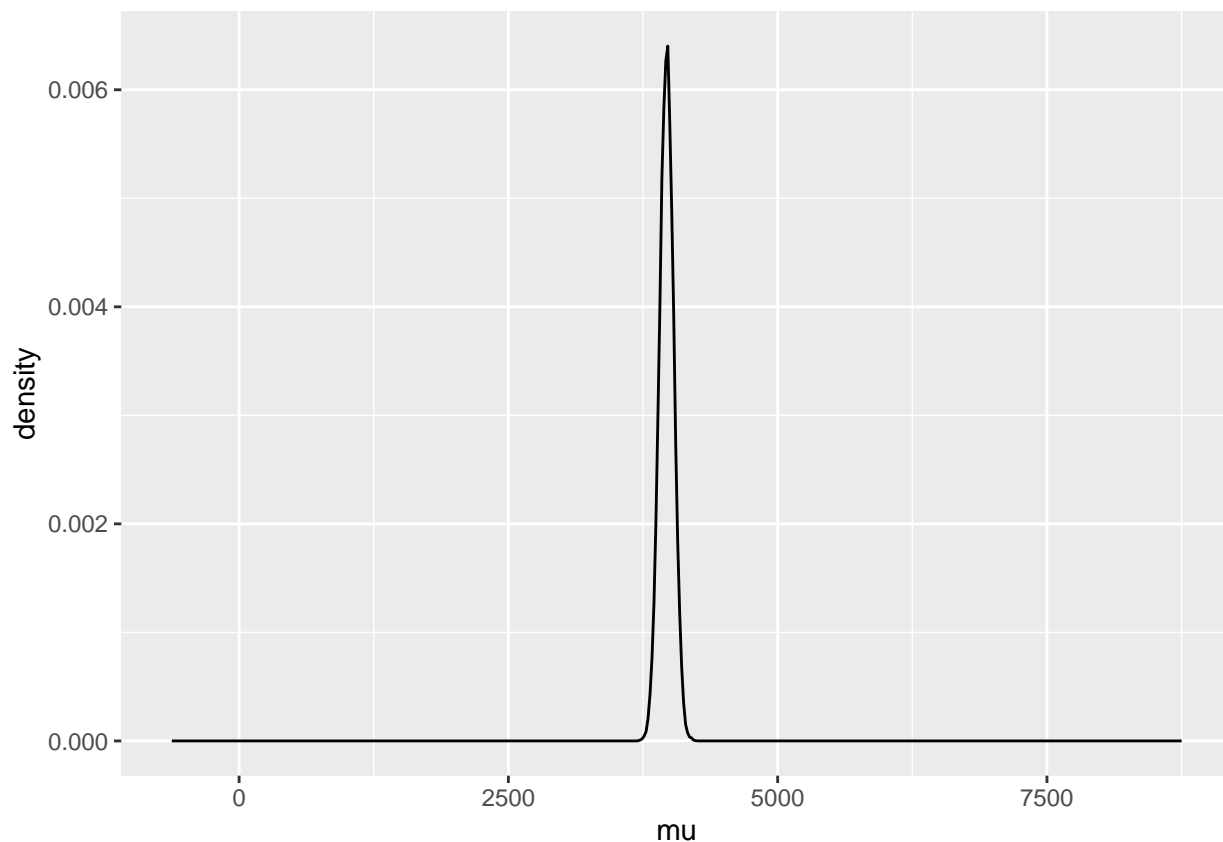
```
##   (Intercept) temp_feel   sigma      mu   y_new
## 1   -2040.536   80.44231 1280.101 3992.638 4846.763
## 2   -2474.147   85.19751 1248.843 3915.666 3761.009
## 3   -2433.233   85.89511 1256.662 4008.900 4990.187
```

Kita buat 95% posterior credible intervals.

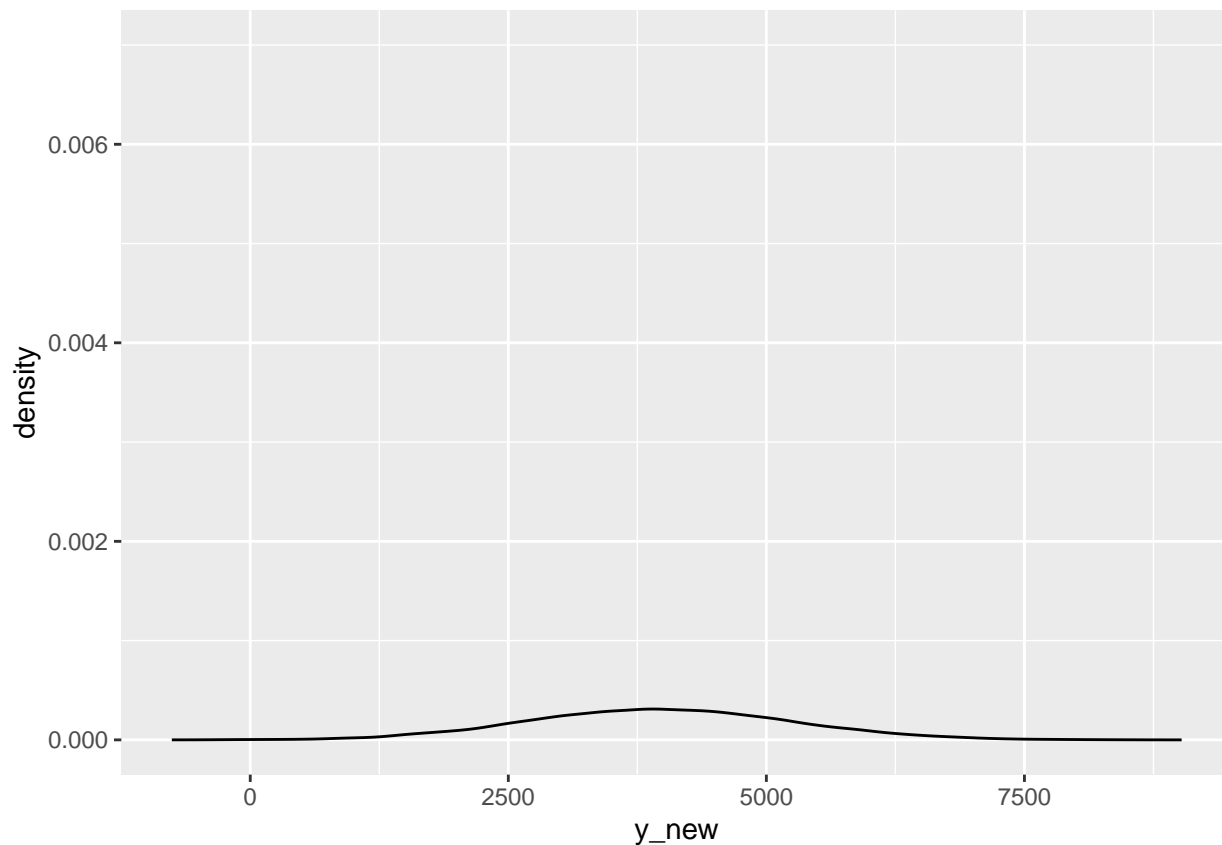
```
predict_75 %>% summarize(lower_mu = quantile(mu, 0.025),
                          upper_mu = quantile(mu, 0.975),
                          lower_new=quantile(y_new, 0.025),
                          upper_new=quantile(y_new, 0.975))
```

```
##   lower_mu upper_mu lower_new upper_new
## 1 3841.878 4096.472 1499.968 6509.569
```

```
# Plot the posterior model of the typical ridership on 75 degrees days
ggplot(predict_75, aes(x=mu)) + xlim(-625, 8750) + geom_density()
```



```
# Plot the posterior predictive model of tomorrow's ridership
ggplot(predict_75, aes(x=y_new)) + ylim(0,0.007) + geom_density()
```



Posterior prediction with rstanarm

```
# Simulate a set of predictions
set.seed(84735)

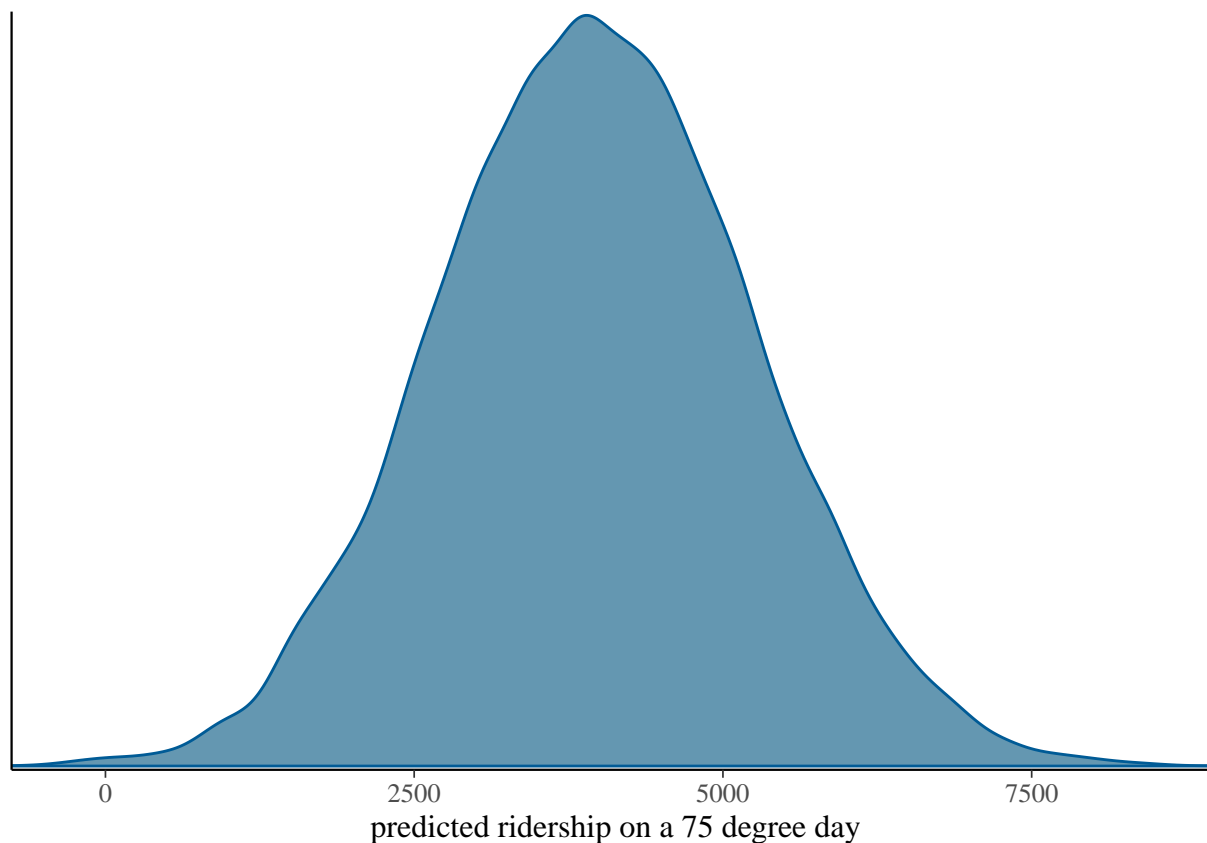
shortcut_prediction <- posterior_predict(bike_model, newdata = data.frame(temp_feel=75))
```

This `shortcut_prediction` object contains 20,000 predictions of ridership on 75-degree days. We can both visualize and summarize the corresponding (approximate) posterior predictive model using our usual tricks.

```
# Construct a 95% posterior credible interval
posterior_interval(shortcut_prediction, prob = 0.95)
```

```
##          2.5%    97.5%
## 1 1499.968 6509.569
```

```
# Plot the approximate predictive model
mcmc_dens(shortcut_prediction) + xlab("predicted ridership on a 75 degree day")
```

Sequential regression modeling

```
bikes %>% select(date, temp_feel, rides) %>% head(3)
```

```
##           date temp_feel rides
## 1 2011-01-01  64.72625   654
## 2 2011-01-03  49.04645  1229
## 3 2011-01-04  51.09098  1454
```

Misalkan kita diberikan akses ke data sedikit demi sedikit: 30 hari pertama, 60 hari pertama dan terakhir, keseluruhan 500 hari.

```
phase_1 <- bikes[1:30,]
phase_2 <- bikes[1:60,]
phase_3 <- bikes
```

Kita coba re-simulate model posterior dengan memasang data (phase_1, phase_2, atau phase_3):

```
my_model <- stan_glm(rides ~ temp_feel, data=phase_1, family = gaussian, prior_intercept = normal(5000,
  prior = normal(100,40), prior_aux = exponential(0.0008),
  chains=4, iter=5000*2, seed=84735)
```

```
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 2.7e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.27 seconds.
## Chain 1: Adjust your expectations accordingly!
```

```

## Chain 1:
## Chain 1:
## Chain 1: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 1: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 1: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 1: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 1: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 1: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 1: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 1: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 1: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 1: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 1: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 1: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.328 seconds (Warm-up)
## Chain 1:                0.156 seconds (Sampling)
## Chain 1:                0.484 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 1e-05 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.1 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 2: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 2: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 2: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 2: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 2: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 2: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 2: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 2: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 2: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 2: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 2: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.25 seconds (Warm-up)
## Chain 2:                0.155 seconds (Sampling)
## Chain 2:                0.405 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 1e-05 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.1 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 3: Iteration: 1000 / 10000 [ 10%] (Warmup)

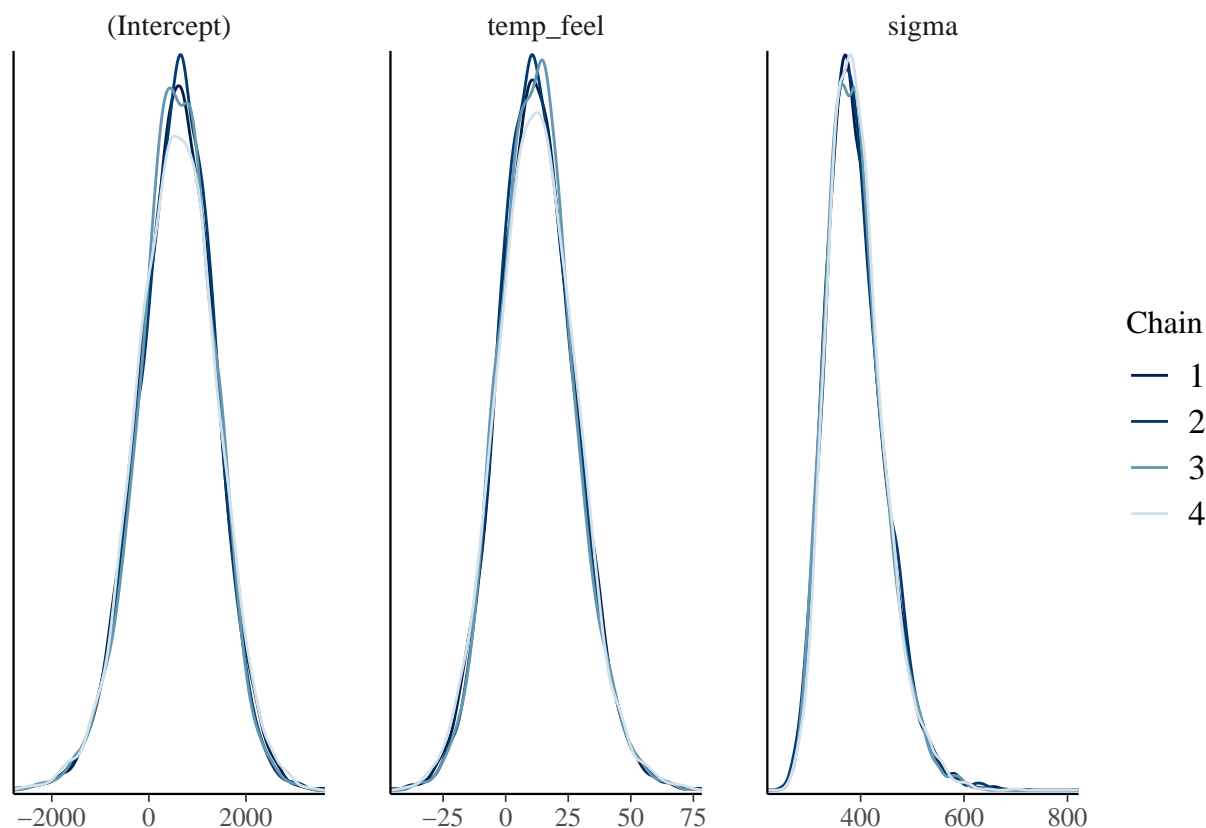
```

```

## Chain 3: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 3: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 3: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 3: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 3: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 3: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 3: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 3: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 3: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 3: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.254 seconds (Warm-up)
## Chain 3: 0.151 seconds (Sampling)
## Chain 3: 0.405 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 1e-05 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.1 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration: 1 / 10000 [ 0%] (Warmup)
## Chain 4: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 4: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 4: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 4: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 4: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 4: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 4: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 4: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 4: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 4: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 4: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.215 seconds (Warm-up)
## Chain 4: 0.148 seconds (Sampling)
## Chain 4: 0.363 seconds (Total)
## Chain 4:

```

```
mcmc_dens_overlay(my_model)
```



```
my_model <- stan_glm(rides ~ temp_feel, data=phase_2, family = gaussian, prior_intercept = normal(5000,
prior = normal(100,40), prior_aux = exponential(0.0008),
chains=4, iter=5000*2, seed=84735)
```

```
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 1.4e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.14 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 1: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 1: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 1: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 1: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 1: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 1: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 1: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 1: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 1: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 1: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 1: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.25 seconds (Warm-up)
## Chain 1:                0.164 seconds (Sampling)
## Chain 1:                0.414 seconds (Total)
```

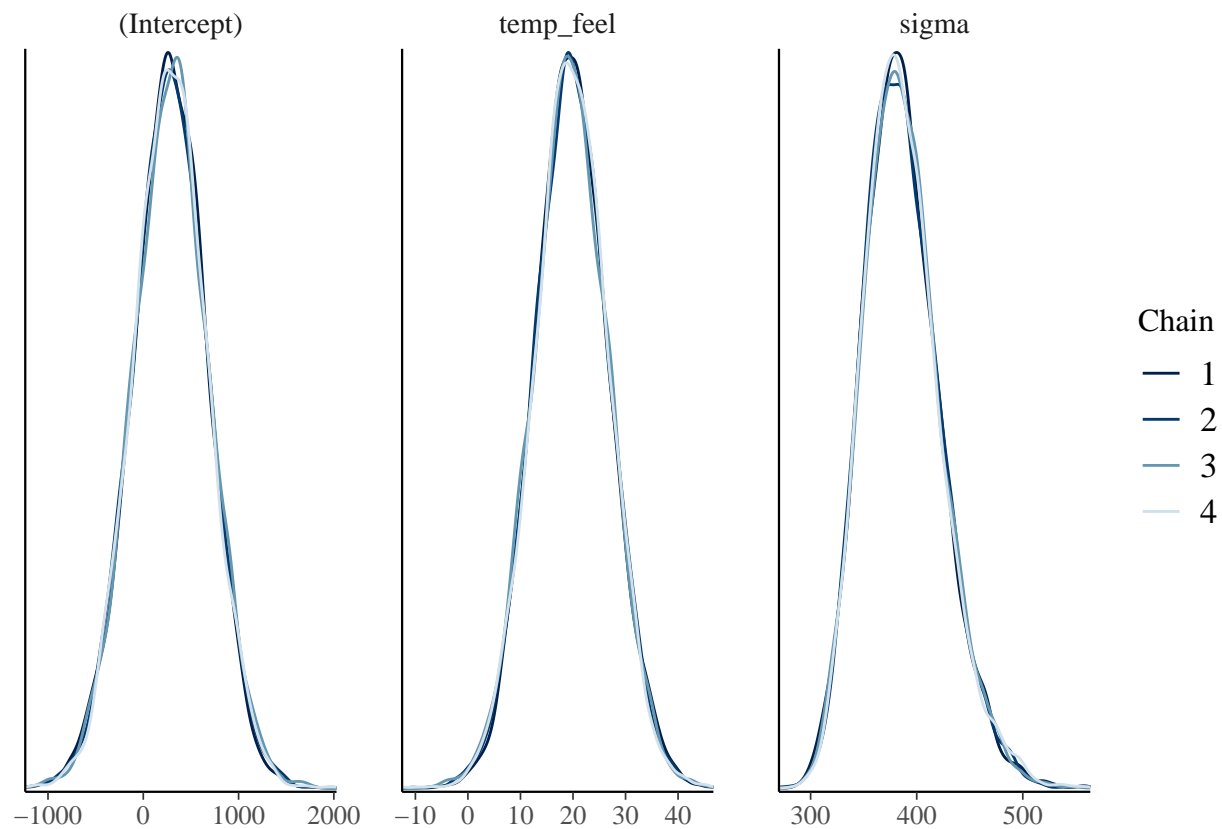
```

## Chain 1:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 1e-05 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.1 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 2: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 2: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 2: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 2: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 2: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 2: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 2: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 2: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 2: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 2: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 2: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.261 seconds (Warm-up)
## Chain 2:                0.16 seconds (Sampling)
## Chain 2:                0.421 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 9e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.09 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 3: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 3: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 3: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 3: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 3: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 3: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 3: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 3: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 3: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 3: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 3: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.187 seconds (Warm-up)
## Chain 3:                0.157 seconds (Sampling)
## Chain 3:                0.344 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 4).
## Chain 4:

```

```
## Chain 4: Gradient evaluation took 1.1e-05 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.11 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 4: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 4: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 4: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 4: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 4: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 4: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 4: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 4: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 4: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 4: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 4: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.179 seconds (Warm-up)
## Chain 4:                0.152 seconds (Sampling)
## Chain 4:                0.331 seconds (Total)
## Chain 4:
```

```
mcmc_dens_overlay(my_model)
```



```
my_model <- stan_glm(rides ~ temp_feel, data=phase_3, family = gaussian, prior_intercept = normal(5000,
prior = normal(100,40), prior_aux = exponential(0.0008),
chains=4, iter=5000*2, seed=84735)
```

```

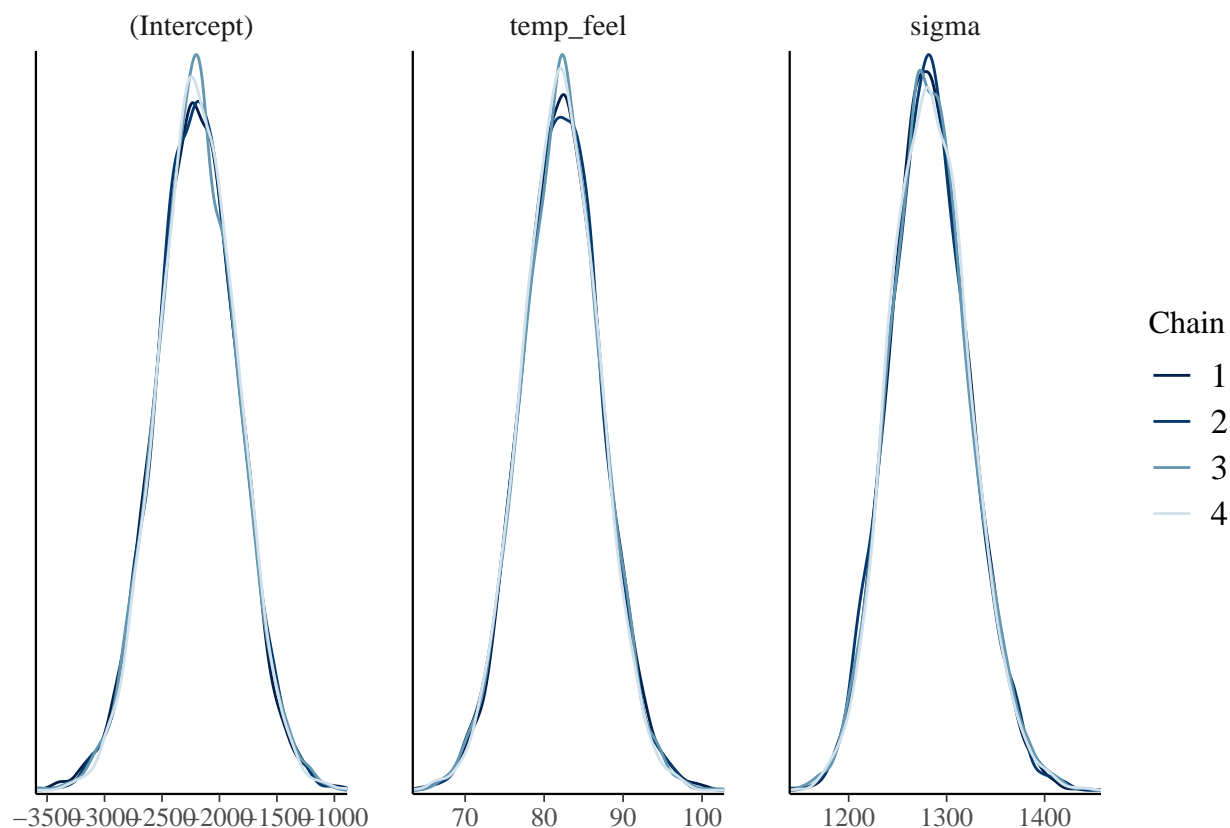
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 1.6e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.16 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 1: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 1: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 1: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 1: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 1: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 1: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 1: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 1: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 1: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 1: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 1: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.248 seconds (Warm-up)
## Chain 1:                0.303 seconds (Sampling)
## Chain 1:                0.551 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 8e-06 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 2: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 2: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 2: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 2: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 2: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 2: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 2: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 2: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 2: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 2: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 2: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.305 seconds (Warm-up)
## Chain 2:                0.302 seconds (Sampling)
## Chain 2:                0.607 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 8e-06 seconds

```

```

## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 3: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 3: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 3: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 3: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 3: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 3: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 3: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 3: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 3: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 3: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 3: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 3:
## Chain 3: Elapsed Time: 0.242 seconds (Warm-up)
## Chain 3:                0.295 seconds (Sampling)
## Chain 3:                0.537 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 8e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 4: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 4: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 4: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 4: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 4: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 4: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 4: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 4: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 4: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 4: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 4: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.206 seconds (Warm-up)
## Chain 4:                0.304 seconds (Sampling)
## Chain 4:                0.51 seconds (Total)
## Chain 4:
mcmc_dens_overlay(my_model)

```

Using default rstanarm priors

```
bike_model_default <- stan_glm(
  rides ~ temp_feel, data = bikes, family=gaussian,
  prior_intercept = normal(5000, 2.5, autoscale = TRUE),
  prior = normal(0, 2.5, autoscale = TRUE),
  prior_aux = exponential(1, autoscale = TRUE),
  chains=4, iter = 5000*2, seed=84735
)
```

```
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 1.5e-05 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.15 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:    1 / 10000 [ 0%] (Warmup)
## Chain 1: Iteration: 1000 / 10000 [10%] (Warmup)
## Chain 1: Iteration: 2000 / 10000 [20%] (Warmup)
## Chain 1: Iteration: 3000 / 10000 [30%] (Warmup)
## Chain 1: Iteration: 4000 / 10000 [40%] (Warmup)
## Chain 1: Iteration: 5000 / 10000 [50%] (Warmup)
## Chain 1: Iteration: 5001 / 10000 [50%] (Sampling)
## Chain 1: Iteration: 6000 / 10000 [60%] (Sampling)
## Chain 1: Iteration: 7000 / 10000 [70%] (Sampling)
```

```

## Chain 1: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 1: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 1: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 0.21 seconds (Warm-up)
## Chain 1: 0.306 seconds (Sampling)
## Chain 1: 0.516 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 1.2e-05 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.12 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration: 1 / 10000 [ 0%] (Warmup)
## Chain 2: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 2: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 2: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 2: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 2: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 2: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 2: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 2: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 2: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 2: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 2: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 2:
## Chain 2: Elapsed Time: 0.203 seconds (Warm-up)
## Chain 2: 0.324 seconds (Sampling)
## Chain 2: 0.527 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 9e-06 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.09 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration: 1 / 10000 [ 0%] (Warmup)
## Chain 3: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 3: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 3: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 3: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 3: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 3: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 3: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 3: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 3: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 3: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 3: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 3:

```

```

## Chain 3: Elapsed Time: 0.471 seconds (Warm-up)
## Chain 3:           0.312 seconds (Sampling)
## Chain 3:           0.783 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'continuous' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 9e-06 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.09 seconds.
## Chain 4: Adjust your expectations accordingly!
## Chain 4:
## Chain 4:
## Chain 4: Iteration:    1 / 10000 [  0%] (Warmup)
## Chain 4: Iteration: 1000 / 10000 [ 10%] (Warmup)
## Chain 4: Iteration: 2000 / 10000 [ 20%] (Warmup)
## Chain 4: Iteration: 3000 / 10000 [ 30%] (Warmup)
## Chain 4: Iteration: 4000 / 10000 [ 40%] (Warmup)
## Chain 4: Iteration: 5000 / 10000 [ 50%] (Warmup)
## Chain 4: Iteration: 5001 / 10000 [ 50%] (Sampling)
## Chain 4: Iteration: 6000 / 10000 [ 60%] (Sampling)
## Chain 4: Iteration: 7000 / 10000 [ 70%] (Sampling)
## Chain 4: Iteration: 8000 / 10000 [ 80%] (Sampling)
## Chain 4: Iteration: 9000 / 10000 [ 90%] (Sampling)
## Chain 4: Iteration: 10000 / 10000 [100%] (Sampling)
## Chain 4:
## Chain 4: Elapsed Time: 0.21 seconds (Warm-up)
## Chain 4:           0.322 seconds (Sampling)
## Chain 4:           0.532 seconds (Total)
## Chain 4:

```