Hi Diego,

It's really nice to review your R code of the MCMC exercise on cheese data. I have compared your final regression results with my own regression results based on the residual as shown in Figure 1, which seems to agree quite well.

Here are some comments I think worth to point out:

1. it's better to have a PDF document describe the model with more details. Although you have simple description in the comment part of the code, it takes me quite a time to figure out what all the variables mean from the code itself.

　　-I think 'Beta' is the fixed-effect parameter in your model, while 'bi' is random-effect parameters.

2. I noticed you used several 'for-loop' in your code, (e.g., sample 'bi' part) which is not quite efficient, I think it's better to write them as function instead of for loop.

3. Have you checked the mixing of the Gibbs sampler? It's better to check the mixing first before performing the following analysis on the posterior distribution

4. Another minor comment is: It's better if you can split multiple exercises to different files when you submit, that makes thinks easier; Also, I am not sure whether it is because of the version of R, I have some problems when try to run your code, for example, line 707 in your code should be comment right? But it's not commented out which caused trouble when I run it. (there are several lines have this problem ☺)
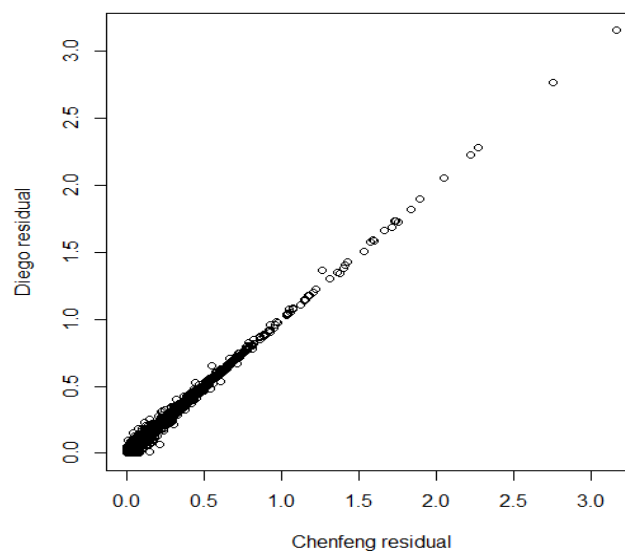

Figure 1. Scatterplot of residuals of Diego's and mine results