The Istbayes package

Jeffrey B. Arnold jeffrey.arnold@gmail.com

lstbayes from 2015/09/27

1 Introduction

This package provides language drivers for the listings package for the several Bayesian modeling languages: BUGS, JAGS, and Stan.

2 Usage

See the documentation of the listings package.

3 Implementation

1 \RequirePackage{listings}

3.1 **BUGS**

Language driver for BUGS, including WinBUGS and OpenBUGS. The driver is based on OpenBUGS v. 3.2.3.

```
2 \lstdefinelanguage{BUGS}{
3   morekeywords=[1]{for,in,model,T,I,C},%
4   morecomment=[1]{\#},%
5   sensitive=true,%
6   alsoletter={.},%
7   otherkeywords={<-,~},%
8   literate={<-}{{$\leftarrow$}}1 {~}{{$\sim$}}1%
9 }
10 \lstalias[]{OpenBUGS}[]{BUGS}
11 \lstalias[]{WinBUGS}[]{BUGS}</pre>
```

3.2 JAGS

Language driver for JAGS. The driver is based on JAGS version 3.4.0 (Sept 4, 2013).

12 \lstdefinelanguage[]{JAGS}[]{BUGS}{

```
13 morekeywords=[1]{data,var,const},%
14 morecomment=[n]{/*}{*/}%
15 }
```

3.3 Stan

Language driver for Stan. The driver is based on Stan modeling language version 2.8.0 (Sept 8, 2015).

```
16 \lstdefinelanguage{Stan}{
    morekeywords=[1] {functions, data, parameters, transformed, model, generated, quantities, %
18
      for,in,while,print,if,else,lp__,lower,upper,increment_log_prob,T,return,%
19
      reject, integrate_ode},%
    morekeywords=[2]{int,real,vector,%
20
      ordered, positive_ordered, simplex, unit_vector, %
21
      row_vector,matrix,%
22
      cholesky_factor_corr,cholesky_factor_cov,%
23
      coor_matrix,cov_matrix,%
24
      void},%
25
    morekeywords=[3]{%
26
27
      Phi, Phi_approx, %
      abs,acos,%
28
      acosh,append_col,%
29
      append_row,asin,%
30
31
      asinh, atan, %
32
      atan2, atanh, %
      bernoulli_ccdf_log,bernoulli_cdf,%
33
      bernoulli_cdf_log,bernoulli_log,%
34
      bernoulli_logit_log,bernoulli_rng,%
35
      bessel_first_kind,bessel_second_kind,%
36
      beta_binomial_ccdf_log,beta_binomial_cdf,%
37
      beta_binomial_cdf_log,beta_binomial_log,%
      beta_binomial_rng,beta_ccdf_log,%
39
      beta_cdf,beta_cdf_log,%
40
      beta_log,beta_rng,%
41
      binary_log_loss,binomial_ccdf_log,%
42
      binomial_cdf,binomial_cdf_log,%
43
44
      binomial_coefficient_log,binomial_log,%
45
      binomial_logit_log,binomial_rng,%
      block, categorical_log, %
46
      categorical_logit_log,categorical_rng,%
47
      cauchy_ccdf_log,cauchy_cdf,%
48
      cauchy_cdf_log,cauchy_log,%
49
      cauchy_rng,cbrt,%
50
51
      ceil,chi_square_ccdf_log,%
      chi_square_cdf,chi_square_cdf_log,%
52
      chi_square_log,chi_square_rng,%
53
      cholesky_decompose,col,%
54
      cols,columns_dot_product,%
55
      columns_dot_self,cos,%
56
```

```
cosh, crossprod, %
 57
       cumulative_sum, determinant, %
 58
       diag_matrix,diag_post_multiply,%
 59
       diag_pre_multiply, diagonal, %
 60
       digamma, dims, %
 61
 62
       dirichlet_log,dirichlet_rng,%
 63
       distance, dot_product, %
       dot_self,double_exponential_ccdf_log,%
 64
       double_exponential_cdf,double_exponential_cdf_log,%
 65
       double_exponential_log,double_exponential_rng,%
 66
       e,eigenvalues_sym,%
 67
 68
       eigenvectors_sym,erf,%
 69
       erfc,exp,%
       exp2,exp_mod_normal_ccdf_log,%
 70
       exp_mod_normal_cdf,exp_mod_normal_cdf_log,%
 71
       exp_mod_normal_log,exp_mod_normal_rng,%
 72
       expm1,exponential_ccdf_log,%
 73
       exponential_cdf,exponential_cdf_log,%
 74
 75
       exponential_log,exponential_rng,%
 76
       fabs, falling_factorial, %
       fdim,floor,%
 77
 78
       fma,fmax,%
       fmin,fmod,%
 79
       frechet_ccdf_log,frechet_cdf,%
 80
       frechet_cdf_log,frechet_log,%
 81
 82
       frechet_rng,gamma_ccdf_log,%
       gamma_cdf,gamma_cdf_log,%
 83
       gamma_log,gamma_p,%
 84
       gamma_q,gamma_rng,%
 85
       gaussian_dlm_obs_log,get_lp,%
 86
       gumbel_ccdf_log,gumbel_cdf,%
 87
 88
       gumbel_cdf_log,gumbel_log,%
 89
       gumbel_rng,head,%
       hypergeometric_log,hypergeometric_rng,%
 90
 91
       hypot, if_else, %
       int_step,inv,%
 92
       inv_chi_square_ccdf_log,inv_chi_square_cdf,%
 93
 94
       inv_chi_square_cdf_log,inv_chi_square_log,%
 95
       inv_chi_square_rng,inv_cloglog,%
       inv_gamma_ccdf_log,inv_gamma_cdf,%
 96
       inv_gamma_cdf_log,inv_gamma_log,%
 97
       inv_gamma_rng,inv_logit,%
 98
       inv_sqrt,inv_square,%
 99
       inv_wishart_log,inv_wishart_rng,%
100
101
       inverse,inverse_spd,%
102
       is_inf,is_nan,%
103
       lbeta, lgamma, %
       lkj_corr_cholesky_log,lkj_corr_cholesky_rng,%
104
105
       lkj_corr_log,lkj_corr_rng,%
106
       lmgamma, log, %
```

```
107
       log10,log1m,%
108
       log1m_exp,log1m_inv_logit,%
       log1p,log1p_exp,%
109
       log2,log_determinant,%
110
       log_diff_exp,log_falling_factorial,%
111
112
       log_inv_logit,log_mix,%
113
       log_rising_factorial,log_softmax,%
114
       log_sum_exp,logistic_ccdf_log,%
       logistic_cdf,logistic_cdf_log,%
115
116
       logistic_log,logistic_rng,%
       logit,lognormal_ccdf_log,%
117
       lognormal_cdf,lognormal_cdf_log,%
118
119
       lognormal_log,lognormal_rng,%
       machine_precision, max, %
120
       mdivide_left_tri_low,mdivide_right_tri_low,%
121
122
       mean.min.%
       modified_bessel_first_kind,modified_bessel_second_kind,%
123
       multi_gp_cholesky_log,multi_gp_log,%
124
125
       multi_normal_cholesky_log,multi_normal_cholesky_rng,%
126
       multi_normal_log,multi_normal_prec_log,%
       multi_normal_rng,multi_student_t_log,%
127
128
       multi_student_t_rng,multinomial_log,%
       multinomial_rng,multiply_log,%
129
       multiply_lower_tri_self_transpose,neg_binomial_2_ccdf_log,%
130
       neg_binomial_2_cdf,neg_binomial_2_cdf_log,%
131
132
       neg_binomial_2_log,neg_binomial_2_log_log,%
       neg_binomial_2_log_rng,neg_binomial_2_rng,%
133
134
       neg_binomial_ccdf_log,neg_binomial_cdf,%
       neg_binomial_cdf_log,neg_binomial_log,%
135
       neg_binomial_rng,negative_infinity,%
136
       normal_ccdf_log,normal_cdf,%
137
138
       normal_cdf_log,normal_log,%
139
       normal_rng,not_a_number,%
       num_elements,ordered_logistic_log,%
140
141
       ordered_logistic_rng,owens_t,%
142
       pareto_ccdf_log,pareto_cdf,%
       pareto_cdf_log,pareto_log,%
143
       pareto_rng,pareto_type_2_ccdf_log,%
144
145
       pareto_type_2_cdf,pareto_type_2_cdf_log,%
       pareto_type_2_log,pareto_type_2_rng,%
146
147
       pi,poisson_ccdf_log,%
148
       poisson_cdf,poisson_cdf_log,%
       poisson_log,poisson_log_log,%
149
       poisson_log_rng,poisson_rng,%
150
151
       positive_infinity,pow,%
152
       prod,qr_Q,%
153
       qr_R,quad_form,%
154
       quad_form_diag,quad_form_sym,%
155
       rank, rayleigh_ccdf_log, %
       rayleigh_cdf,rayleigh_cdf_log,%
156
```

```
rayleigh_log,rayleigh_rng,%
157
       rep_array,rep_matrix,%
158
       rep_row_vector,rep_vector,%
159
       rising_factorial,round,%
160
       row, rows, %
161
162
       rows_dot_product,rows_dot_self,%
163
       scaled_inv_chi_square_ccdf_log,scaled_inv_chi_square_cdf,%
       scaled_inv_chi_square_cdf_log,scaled_inv_chi_square_log,%
164
165
       scaled_inv_chi_square_rng,sd,%
       segment, sin, %
166
       singular_values, sinh, %
167
168
       size, skew_normal_ccdf_log, %
169
       skew_normal_cdf,skew_normal_cdf_log,%
       skew_normal_log,skew_normal_rng,%
170
       softmax,sort_asc,%
171
       sort_desc,sort_indices_asc,%
172
       sort_indices_desc,sqrt,%
173
       sqrt2, square, %
174
175
       squared_distance, step,%
176
       student_t_ccdf_log,student_t_cdf,%
       student_t_cdf_log,student_t_log,%
177
178
       student_t_rng,sub_col,%
       sub_row,sum,%
179
       tail,tan,%
180
181
       tanh, tcrossprod, %
182
       tgamma, to_array_1d,%
       to_array_2d,to_matrix,%
183
       to_row_vector,to_vector,%
184
       trace,trace_gen_quad_form,%
185
       trace_quad_form,trigamma,%
186
       trunc,uniform_ccdf_log,%
187
188
       uniform_cdf,uniform_cdf_log,%
189
       uniform_log,uniform_rng,%
       variance, von_mises_log, %
190
191
       von_mises_rng,weibull_ccdf_log,%
192
       weibull_cdf,weibull_cdf_log,%
       weibull_log,weibull_rng,%
193
       wiener_log, wishart_log, %
194
195
       wishart_rng,bernoulli,%
       bernoulli_logit,beta,%
196
197
       beta_binomial,binomial,%
       binomial_logit,categorical,%
198
       categorical_logit,cauchy,%
199
       chi_square,dirichlet,%
200
201
       double_exponential,exp_mod_normal,%
202
       exponential, frechet, %
203
       gamma, gaussian_dlm_obs,%
204
       gumbel, hypergeometric, %
205
       inv_chi_square,inv_gamma,%
```

206

inv_wishart,lkj_corr,%

```
207
       lkj_corr_cholesky,logistic,%
       lognormal,multi_gp,%
208
       multi_gp_cholesky,multi_normal,%
209
       multi_normal_cholesky,multi_normal_prec,%
210
       multi_student_t,multinomial,%
211
212
       neg_binomial,neg_binomial_2,%
213
       neg_binomial_2_log,normal,%
       ordered_logistic,pareto,%
214
215
       pareto_type_2,poisson,%
       poisson_log,rayleigh,%
216
       scaled_inv_chi_square,skew_normal,%
217
218
       student_t,uniform,%
219
       von_mises, weibull, %
220
       wiener, wishart%
221
     otherkeywords={<-,~},%
222
     sensitive=true,%
223
     morecomment=[1]{\\#},%
224
225
     morecomment=[1]{//},%
226
     morecomment=[n]{/*}{*/},%
     string=[d]"%,
227
     literate={<-}{{\$\setminus x^*}}1 {^*}{{\$\setminus x^*}}1
228
229 }
```

Change History

2015-09-26	2015-09-28
General: Converted to DTX file 1	General: Fix README. Add key-
2015-09-27	words for all built-in functions
General: Fix README 1	that are in Stan v2.8.0 1

Index

Numbers written in italic refer to the page where the corresponding entry is described; numbers underlined refer to the code line of the definition; numbers in roman refer to the code lines where the entry is used.

	Symbols	\lstalias 10, 11	\mathbf{R}
\#	4, 224		$\verb \RequirePackage 1$
	${f L}$	\lstdefinelanguage .	\mathbf{S}
\leftar:	row 8, 228		\sim 8, 228