The Istbayes package

Jeffrey B. Arnold jeffrey.arnold@gmail.com

lstbayes from 2015/12/22

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 2.9.0.

```
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
25
      void},%
    morekeywords=[3]{%
26
      Phi,%
27
      Phi_approx,%
28
      abs,%
29
      acos,%
30
31
      acosh,%
32
      append_col,%
      append_row, %
33
      asin,%
34
      asinh,%
35
      atan,%
36
      atan2,%
37
      atanh,%
      bernoulli,%
39
      bernoulli_ccdf_log,%
40
      bernoulli_cdf,%
41
      bernoulli_cdf_log,%
42
      bernoulli_log,%
43
44
      bernoulli_logit,%
45
      bernoulli_logit_log,%
      bernoulli_rng,%
46
      bessel_first_kind,%
47
      bessel_second_kind,%
48
      beta, %
49
      beta_binomial,%
50
      beta_binomial_ccdf_log,%
51
      beta_binomial_cdf,%
52
      beta_binomial_cdf_log,%
53
      beta_binomial_log,%
54
      beta_binomial_rng,%
55
      beta_ccdf_log,%
56
```

```
57
       beta_cdf,%
       beta_cdf_log,%
 58
       beta_log,%
 59
       beta_rng,%
 60
       binary_log_loss,%
61
 62
       binomial,%
 63
       binomial_ccdf_log,%
       binomial_cdf,%
64
       binomial_cdf_log,%
65
       binomial_coefficient_log,%
66
       binomial_log,%
67
       binomial_logit,%
 68
 69
       binomial_logit_log,%
 70
       binomial_rng,%
       block,%
 71
       categorical,%
 72
       categorical_log,%
 73
       categorical_logit,%
 74
 75
       categorical_logit_log,%
 76
       categorical_rng,%
       cauchy,%
 77
       cauchy_ccdf_log,%
78
       cauchy_cdf,%
79
       cauchy_cdf_log,%
 80
       cauchy_log,%
 81
 82
       cauchy_rng,%
       cbrt,%
 83
       ceil,%
 84
       chi_square,%
85
       chi_square_ccdf_log,%
 86
       chi_square_cdf,%
87
 88
       chi_square_cdf_log,%
 89
       chi_square_log,%
       chi_square_rng,%
90
91
       cholesky_decompose,%
92
       col,%
       cols,%
93
       columns_dot_product,%
94
 95
       columns_dot_self,%
 96
       cos,%
97
       cosh,%
98
       crossprod,%
       csr_extract_u,%
99
       csr_extract_v,%
100
101
       csr_extract_w,%
102
       csr_matrix_times_vector,%
103
       csr_to_dense_matrix,%
       cumulative_sum, %
104
105
       determinant, %
       diag_matrix,%
106
```

```
107
       diag_post_multiply,%
       diag_pre_multiply,%
108
       diagonal,%
109
       digamma,%
110
       dims,%
111
112
       dirichlet,%
113
       dirichlet_log,%
       dirichlet_rng,%
114
       distance,%
115
       dot_product,%
116
       dot_self,%
117
       double_exponential,%
118
       double_exponential_ccdf_log,%
119
120
       double_exponential_cdf,%
       double_exponential_cdf_log,%
121
       double_exponential_log,%
122
       double_exponential_rng,%
123
       е,%
124
125
       eigenvalues_sym,%
126
       eigenvectors_sym,%
127
       erf,%
       erfc,%
128
       exp,%
129
       exp2,%
130
       exp_mod_normal,%
131
       exp_mod_normal_ccdf_log,%
132
133
       exp_mod_normal_cdf,%
       exp_mod_normal_cdf_log,%
134
       exp_mod_normal_log,%
135
       exp_mod_normal_rng,%
136
       expm1,%
137
138
       exponential,%
139
       exponential_ccdf_log,%
       exponential_cdf,%
140
       exponential_cdf_log,%
141
142
       exponential_log,%
       exponential_rng,%
143
       fabs,%
144
145
       falling_factorial,%
146
       fdim,%
147
       floor,%
148
       fma,%
       fmax,%
149
       fmin,%
150
151
       fmod, %
152
       frechet,%
153
       frechet_ccdf_log,%
       frechet_cdf,%
154
       frechet_cdf_log,%
155
       frechet_log,%
156
```

```
frechet_rng,%
157
       gamma, %
158
       gamma_ccdf_log,%
159
       gamma_cdf,%
160
       gamma_cdf_log,%
161
162
       gamma_log,%
163
       gamma_p,%
       gamma_q,%
164
       gamma_rng,%
165
       gaussian_dlm_obs,%
166
       gaussian_dlm_obs_log,%
167
168
       get_lp,%
169
       gumbel,%
       gumbel_ccdf_log,%
170
       gumbel_cdf,%
171
       gumbel_cdf_log,%
172
       gumbel_log,%
173
       gumbel_rng,%
174
175
       head, %
176
       hypergeometric,%
       hypergeometric_log,%
177
       hypergeometric_rng,%
178
       hypot,%
179
       if_else,%
180
       int_step,%
181
       inv,%
182
       inv_chi_square,%
183
       inv_chi_square_ccdf_log,%
184
       inv_chi_square_cdf,%
185
       inv_chi_square_cdf_log,%
186
       inv_chi_square_log,%
187
188
       inv_chi_square_rng,%
189
       inv_cloglog,%
       inv_gamma,%
190
191
       inv_gamma_ccdf_log,%
       inv_gamma_cdf,%
192
       inv_gamma_cdf_log,%
193
       inv_gamma_log,%
194
       inv_gamma_rng,%
195
196
       inv_logit,%
197
       inv_phi,%
       inv_sqrt,%
198
       inv_square,%
199
200
       inv_wishart,%
201
       inv_wishart_log,%
202
       inv_wishart_rng,%
203
       inverse,%
       inverse_spd,%
204
       is_inf,%
205
```

is_nan,%

206

```
207
       lbeta,%
       lgamma, %
208
       lkj_corr,%
209
       lkj_corr_cholesky,%
210
       lkj_corr_cholesky_log,%
211
212
       lkj_corr_cholesky_rng,%
213
       lkj_corr_log,%
       lkj_corr_rng,%
214
       lmgamma, %
215
216
       log,%
       log10,%
217
       log1m,%
218
       log1m_exp,%
219
220
       log1m_inv_logit,%
       log1p,%
221
222
       log1p_exp,%
223
       log2,%
224
       log_determinant,%
       log_diff_exp,%
225
226
       log_falling_factorial,%
227
       log_inv_logit,%
       log_mix,%
228
229
       log_rising_factorial,%
       log_softmax,%
230
       log_sum_exp,%
231
       logistic,%
232
233
       logistic_ccdf_log,%
234
       logistic_cdf,%
       logistic_cdf_log,%
235
       logistic_log,%
236
237
       logistic_rng,%
238
       logit,%
239
       lognormal,%
       lognormal_ccdf_log,%
240
241
       lognormal_cdf,%
242
       lognormal_cdf_log,%
       lognormal_log,%
243
       lognormal_rng,%
244
245
       machine_precision,%
246
       max,%
247
       mdivide_left_tri_low,%
248
       mdivide_right_tri_low,%
249
       mean, %
250
       min,%
251
       modified_bessel_first_kind,%
252
       modified_bessel_second_kind,%
253
       multi_gp,%
       multi_gp_cholesky,%
254
255
       multi_gp_cholesky_log,%
       multi_gp_log,%
256
```

```
257
       multi_normal,%
258
       multi_normal_cholesky,%
       multi_normal_cholesky_log,%
259
       multi_normal_cholesky_rng,%
260
       multi_normal_log,%
261
^{262}
       multi_normal_prec,%
263
       multi_normal_prec_log,%
       multi_normal_rng,%
264
265
       multi_student_t,%
       multi_student_t_log,%
266
       multi_student_t_rng,%
267
268
       multinomial,%
269
       multinomial_log,%
       multinomial_rng,%
270
271
       multiply_log,%
       multiply_lower_tri_self_transpose,%
272
       neg_binomial,%
273
       neg_binomial_2,%
274
275
       neg_binomial_2_ccdf_log,%
276
       neg_binomial_2_cdf,%
       neg_binomial_2_cdf_log,%
277
278
       neg_binomial_2_log,%
       neg_binomial_2_log,%
279
       neg_binomial_2_log_log,%
280
       neg_binomial_2_log_rng,%
281
       neg_binomial_2_rng,%
282
283
       neg_binomial_ccdf_log,%
       neg_binomial_cdf,%
284
       neg_binomial_cdf_log,%
285
       neg_binomial_log,%
286
       neg_binomial_rng,%
287
288
       negative_infinity,%
289
       normal,%
       normal_ccdf_log,%
290
291
       normal_cdf,%
292
       normal_cdf_log,%
       normal_log,%
293
       normal_rng,%
294
       not_a_number,%
295
296
       num_elements,%
297
       ordered_logistic,%
298
       ordered_logistic_log,%
       ordered_logistic_rng,%
299
       owens_t,%
300
301
       pareto,%
302
       pareto_ccdf_log,%
303
       pareto_cdf,%
       pareto_cdf_log,%
304
305
       pareto_log,%
306
       pareto_rng,%
```

```
307
       pareto_type_2,%
       pareto_type_2_ccdf_log,%
308
       pareto_type_2_cdf,%
309
       pareto_type_2_cdf_log,%
310
       pareto_type_2_log,%
311
312
       pareto_type_2_rng,%
313
       pi,%
       poisson,%
314
       poisson_ccdf_log,%
315
       poisson_cdf,%
316
       poisson_cdf_log,%
317
       poisson_log,%
318
319
       poisson_log,%
320
       poisson_log_log,%
321
       poisson_log_rng,%
       poisson_rng,%
322
       positive_infinity,%
323
       pow,%
324
325
       prod,%
326
       qr_Q,%
327
       qr_R,%
328
       quad_form,%
       quad_form_diag,%
329
       quad_form_sym,%
330
       rank,%
331
332
       rayleigh,%
       rayleigh_ccdf_log,%
333
       rayleigh_cdf,%
334
       rayleigh_cdf_log,%
335
       rayleigh_log,%
336
       rayleigh_rng,%
337
338
       rep_array,%
339
       rep_matrix,%
       rep_row_vector,%
340
341
       rep_vector,%
342
       rising_factorial,%
       round,%
343
       row,%
344
345
       rows,%
346
       rows_dot_product,%
347
       rows_dot_self,%
348
       scaled_inv_chi_square,%
       scaled_inv_chi_square_ccdf_log,%
349
       scaled_inv_chi_square_cdf,%
350
351
       scaled_inv_chi_square_cdf_log,%
352
       scaled_inv_chi_square_log,%
353
       scaled_inv_chi_square_rng,%
354
       sd,%
355
       segment, %
       sin,%
356
```

```
singular_values,%
357
       sinh,%
358
       size,%
359
       skew_normal,%
360
       skew_normal_ccdf_log,%
361
362
       skew_normal_cdf,%
363
       skew_normal_cdf_log,%
       skew_normal_log,%
364
       skew_normal_rng,%
365
       softmax,%
366
       sort_asc,%
367
       sort_desc,%
368
       sort_indices_asc,%
369
370
       sort_indices_desc,%
       sqrt,%
371
372
       sqrt2,%
       square,%
373
374
       squared_distance,%
375
       step,%
376
       student_t,%
377
       student_t_ccdf_log,%
       student_t_cdf,%
378
       student_t_cdf_log,%
379
       student_t_log,%
380
       student_t_rng,%
381
       sub_col,%
382
383
       sub_row,%
       sum,%
384
       tail,%
385
       tan,%
386
       tanh,%
387
388
       tcrossprod,%
389
       tgamma,%
390
       to_array_1d,%
391
       to_array_2d,%
       to_matrix,%
392
       to_row_vector,%
393
       to_vector,%
394
395
       trace,%
396
       trace_gen_quad_form,%
397
       trace_quad_form,%
       trigamma,%
398
       trunc,%
399
400
       uniform,%
401
       uniform_ccdf_log,%
402
       uniform_cdf,%
403
       uniform_cdf_log,%
       uniform_log,%
404
       uniform_rng,%
405
       variance,%
406
```

```
407
       von_mises,%
       von_mises_log,%
408
       von_mises_rng,%
409
       weibull,%
410
       weibull_ccdf_log,%
411
412
       weibull_cdf,%
413
       weibull_cdf_log,%
       weibull_log,%
414
       weibull_rng,%
415
       wiener,%
416
       wiener_log,%
417
       wishart,%
418
419
       wishart_log,%
420
       wishart_rng
421
     },%
     otherkeywords={<-,~},%
422
     sensitive=true,%
423
     morecomment=[1]{\t},%
424
425
     morecomment=[1]{//},%
426
     morecomment=[n]{/*}{*/},%
     string=[d]"%,
427
     literate={<-}{{\$\setminus x^*}}1 {^*}{{\$\setminus x^*}}1
428
429 }
```

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}
\#	$\ldots \qquad 4,424$		$\verb \RequirePackage 1$
	${f L}$	\lstdefinelanguage .	\mathbf{S}
\lefta	rrow 8, 428		\sim 8, 428