Doing Bayesian Data Analysis in Julia using Turing.jl

Kianté Fernandez

8/25/2022

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What and why

Kruschke began his text with, "This book explains how to actually do Bayesian data analysis, by real people (like you), for realistic data (like yours)." In the same way, this project is designed to help those real people do Bayesian data analysis. My contribution is converting Kruschke's JAGS and Stan code for use in another probabilistic programming framework,`Turing.jl`, which makes it easier to fit Bayesian regression models in Julia (Ge, Xu, and Ghahramani (2018)) using a number of samplers. I also prefer plotting and data wrangling with the packages from `Plots.jl`(Bezanson et al. (2017)). So we'll be using those methods, too.

This ebook is not meant to stand alone. It's a supplement to the second edition of Kruschke (2015) Doing Bayesian data analysis: A tutorial with R, JAGS, and Stan. Please give the source material some love.

Julia setup

To follow along with this guide, you'll need some software. Download and install Julia by following the instructions at https://julialang.org/downloads/. The Getting Started page has in depth instructions that can help.

Version 0.0.1.

I am just starting this project. I plan to have a complete draft including material from all the chapters in Kruschke's text by January 2023

1 What's in This Book (Read This First!)

1.1 Gimme feedback (be polite)

I am not a statistician and have no formal computer science background. I am in the process of learning the Julia programming language (part of the goal of this project!). I am currently a Ph.D. student in psychology. I have been mostly an R and MATLAB user and started learning Bayesian statistics around 2019. My code will likely be "bad" as I get the hang of things. I have much to learn from the Julia community and thus encourage folk to reach out with suggestions on how to improve my code. If you'd like to learn more about me, you can find my website at https://www.kiantefernandez.com/.

1.2 Thank you!

A. Solomon Kurz really inspired this project. He has published multiple accessible introductory content on applied Bayesian analysis, complementing many of the books that taught me Bayesian statistics. I benefitted greatly from his free content. Go find him at: https://solomonkurz.netlify.com.

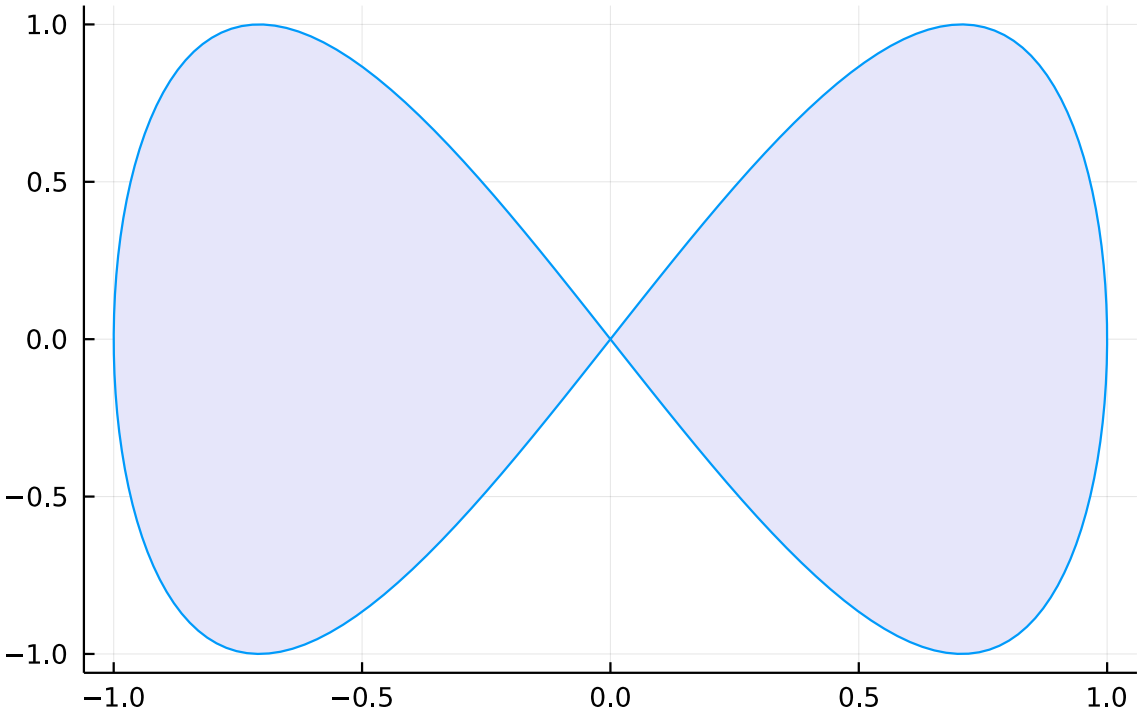
2 Introduction: Credibility, Models, and Parameters

2.1 Bayesian inference is reallocation of credibility across possibilities

To make Figure 2.1 we need data. To create some synthetic

```
using Plots
using DataFrames


plot(sin,
     x->sin(2x),
     0,
     2 ,
     leg=false,
     fill=(0,:lavender))
```


1.0
0.5
0.0
−0.5
−1.0
−1.0
−0.5
0.0
0.5
1.0

3 The Julia programming language

4 What is This Stuff Called Probability?

5 Bayes' Rule

6 Inferring a Binomial Probability via Exact Mathematical Analysis

7 Markov Chain Monte Carlo

8 Turing.jl

9 Hierarchical Models

10 Model Comparison and Hierarchical Modeling

11 Null Hypothesis Significance Testing

12 Bayesian Approaches to Testing a Point ("Null") Hypothesis

13 Goals, Power, and Sample Size

14 Overview of the Generalized Linear Model

15 Metric-Predicted Variable on One or Two Groups

16 Metric Predicted Variable with One Metric Predictor

17 Metric Predicted Variable with Multiple Metric Predictors

18 Metric Predicted Variable with One Nominal Predictor

19 Metric Predicted Variable with Multiple Nominal Predictors

20 Dichotomous Predicted Variable

21 Nominal Predicted Variable

22 Ordinal Predicted Variable

23 Count Predicted Variable

24 Tools in the Trunk

References

Bezanson, Jeff, Alan Edelman, Stefan Karpinski, and Viral B Shah. 2017. "Julia: A Fresh Approach to Numerical Computing." *SIAM Review* 59 (1): 65–98. https://doi.org/10.1137/141000671.

Ge, Hong, Kai Xu, and Zoubin Ghahramani. 2018. "Turing: A Language for Flexible Probabilistic Inference." In *International Conference on Artificial Intelligence and Statistics, AISTATS 2018, 9-11 April 2018, Playa Blanca, Lanzarote, Canary Islands, Spain*, 1682–90. http://proceedings.mlr.press/v84/ge18b.html.

Kruschke, John. 2015. *Doing Bayesian Data Analysis (Second Edition)*. Boston: Academic Press.