

Final: p1~unif(0, 0.5); outlier

The MCMC Procedure				
Parameters				
Block	Parameter	Sampling Method	Initial Value	Prior Distribution
1	w	Inverse CDF	1.0000	binary(l)
2	l	Conjugate	0.5000	beta(1,1)
3	cp1	N-Metropolis	5.5000	uniform(1,10)
	cp2		5.0000	normal(5, sd=1)
	p1		0.2500	uniform(0, 0.5)
	p2		0.8500	uniform(0.7, 1)

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The MCMC Procedure				
Posterior Summaries and Intervals				
Parameter	N	Mean	Standard Deviation	95% HPD Interval
p1	100000	0.4398	0.0428	0.3596 0.5000
p2	100000	0.8704	0.0852	0.7225 1.0000
cp	100000	5.2600	0.8736	3.6795 7.1656
l	100000	0.4245	0.2789	2.672E-6 0.9153
w	100000	0.2751	0.4466	0 1.0000

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The MCMC Procedure			
Monte Carlo Standard Errors			
Parameter	MCSE	Standard Deviation	MCSE/SD
p1	0.000323	0.0428	0.00755
p2	0.000352	0.0852	0.00414
cp	0.00590	0.8736	0.00675
l	0.00118	0.2789	0.00424
w	0.00283	0.4466	0.00634

Posterior Autocorrelations				
Parameter	Lag 1	Lag 5	Lag 10	Lag 50
p1	0.6167	0.1338	0.0397	-0.0041
p2	0.2175	0.0128	0.0052	0.0046
cp	0.2482	0.0817	0.0583	0.0018
l	0.0987	0.0378	0.0073	0.0088
w	0.3410	0.1193	0.0416	0.0054

Geweke Diagnostics		
Parameter	z	Pr >  z
p1	-1.2402	0.2149
p2	-0.7559	0.4497
cp	-0.6397	0.5224
l	0.6187	0.5361
w	0.3915	0.6954

Raftery-Lewis Diagnostics				
Quantile=0.025 Accuracy=+/-0.005 Probability=0.95 Epsilon=0.001				
Parameter	Number of Samples			Dependence Factor
	Burn-In	Total	Minimum	
p1	26	45636	3746	12.1826
p2	4	7803	3746	2.0830
cp	25	45160	3746	12.0555
l	2	3802	3746	1.0149
w	16	196002	3746	52.3230

Heidelberger-Welch Diagnostics								
Parameter	Stationarity Test				Half-Width Test			
	Cramer-von Mises Stat	p-Value	Test Outcome	Iterations Discarded	Half-Width	Mean	Relative Half-Width	Test Outcome
p1	0.1528	0.3812	Passed	0	0.000710	0.4398	0.00161	Passed
p2	0.0412	0.9270	Passed	0	0.000673	0.8704	0.000774	Passed
cp	0.1124	0.5273	Passed	0	0.0109	5.2600	0.00207	Passed
l	0.0238	0.9919	Passed	0	0.00230	0.4245	0.00543	Passed
w	0.0423	0.9208	Passed	0	0.00552	0.2751	0.0201	Passed

Effective Sample Sizes			
Parameter	ESS	Autocorrelation Time	Efficiency
p1	17525.2	5.7061	0.1753
p2	58473.7	1.7102	0.5847
cp	21944.9	4.5569	0.2194
l	55535.3	1.8007	0.5554
w	24852.1	4.0238	0.2485

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