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import numpy as np
import pandas as pd
import pymc as pm
import arviz as az
def get VAR arr(data: np.array, n lags: int) -> np.array:
  return np.concatenate([data[i:len(data) - (n lags - i)] for i in range(1, n lags + 1)], axis=1)
def get samp(max dim, size=100):
  return np.random.randint(0, max dim, min(size, max dim))
def get_gp_smoothing(y: np.array):
  Uses Gaussian process to implement spline regression smoothing
  :param y:
  X = \text{np.linspace}(0, 2, len(y))[:, None]
  with pm.Model() as gp mod:
    ell = pm.Gamma("ell", alpha=2, beta=1)
    eta = pm.HalfNormal("eta", sigma=5)
    cov = eta ** 2 * pm.gp.cov.ExpQuad(1, ell)
    gp = pm.gp.Latent(cov func=cov)
    f = gp.prior("f", X=X)
    sigma = pm.HalfNormal("sigma", sigma=2.0)
    nu = 1 + pm.Gamma(
       "nu", alpha=2, beta=0.1
    ) # add one because student t is undefined for degrees of freedom less than one
    obs = pm.Deterministic('obs', nu)
    y = pm.StudentT("y", mu=f, lam=1.0 / sigma, nu=nu, observed=y)
    prior = pm.sample prior predictive()
    trace = pm.sample(1000, nuts_sampler="numpyro", tune=1000, chains=2)
    post = pm.sample posterior predictive(trace)
  return gp mod, prior, trace, post
def get_pymc_mod_table(idata, lst_params=None, n_round: int = 2, seperator: str = "\n"):
  Prints PYMC model summary table
  :param idata:
  :param lst params:
  :param n round:
  :param seperator:
  assert 'log likelihood' in list(idata.keys()), "pls add idata kwargs = {'log likelihood': True}) to pm.sample"
  dict params, dict information = \{\}, \{\}
```

```
n chains = len(idata.sample stats.chain)
n draws = len(idata.sample stats.draw)
post = idata.posterior
if 1st params is None:
  lst params = list(idata.posterior.data vars.keys())
for param in 1st params:
  shape param = post[param].values.shape[2:]
  if len(shape param) == 0:
    shape param = (1,)
  assert len(shape_param) == 1, "param dimension > 1 not supported"
  arr param est = post[param].values.reshape(*shape param, n chains * n draws)
  for idx in range(*shape param):
    dict = \{\}
     dict['mean'] = arr param est.mean(axis=1)[idx]
    dict['std'] = arr param est.std(axis=1)[idx]
    dict['confu'] = np.percentile(arr param est, 97.5, axis=1)[idx]
    dict['confl'] = np.percentile(arr param est, 2.5, axis=1)[idx]
    dict params[f'{param} {idx}'] = dict
dict information['N chains'] = n chains
dict information['N draws'] = n draws
dict information['N'] = len(idata.observed data.likelihood)
dict information['LOO'] = az.loo(idata).p loo
dict information['WAIC'] = az.waic(idata).p waic
dict information['MCMC divergence'] = idata.sample stats.diverging.sum().values
df params = pd.DataFrame(dict params).T
dict information = {key: dict information for key in df params.columns}
df info = pd.DataFrame(dict information)
df = pd.concat(
    pd.DataFrame(dict params).T,
    pd.DataFrame(dict information),
  Ι,
  axis=0.
).astype(float)
df['print'] = df['mean'].round(n round).astype(str) + seperator + "[" + df['confl'].round(n round).astype(str)]
        + "," + df['confu'].round(n round).astype(str) + "]"
return df
```