1 Function: BF_repl_es

Description. Estimates the Bayes factors BF_{12} and BF_{13} for one original and one replication data set comparing two group means. This function makes use of the function sampler_ESrepl. Priors are defined in the manuscript.

Usage. BF_repl_es(data_orig,data_repl,ddiff,iter)

Arguments.

data_orig Original study data matrix with n rows and 3 columns: [,1] contains all outcome values y_i , [,2] and [,3] are used to identify the group membership of each case. For cases in Group 1: [,2:3] = c(1,0), while for cases in Group 2: [,2:3] = c(0,1).

data_repl Replication study data matrix with n rows and 3 columns: [,1] contains all outcome values y_i , [,2] and [,3] are used to identify the group membership of each case. For cases in Group 1: [,2:3] = c(1,0), while for cases in Group 2: [,2:3] = c(0,1).

 $d_diff \phi$

iter Number of iterations including burn-in (standard = 10,000 iterations for burn-in).

Returned object.

BF12, BF13, BF23 Bayes factors that quantify the relative evidence for H_1 to H_2 , H_1 to H_3 , and H_2

to H_3 respectively.

orig, repl_H1, repl_H2, repl_H3 sampler_ESrepl objects for the origi-

nal data, and analysis under all three hypotheses (see returned object sampler_ESrepl for more information).

2 Function: sampler_ESrepl

Description. MCMC sampler and calculation of marginal likelihood for the comparison of two group means, with prior distributions on μ_1 , δ , and σ^2 .

 $\textbf{Usage.} \ \, \text{sampler_ESrepl} \ \, (\text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{iterations} = 20000, \text{prior,type,Htype} = 1, \text{assessment_value}) \\ \, \text{data,burnin} = 10000, \text{data,burnin} = 100000, \text{data,burnin} = 10000, \text{data,burnin} = 100000, \text{data,burnin} = 10000, \text{data,burnin} = 100000, \text{data,burnin} = 100000, \text{data,burnin} = 100000, \text{data,burnin} = 100000,$

Arguments.

data Data matrix with n rows and 3 columns: [,1] contains

all outcome values y_i , [,2] and [,3] are used to identify the group membership of each case. For cases in Group 1: [,2:3] = c(1,0), while for cases in Group 2: [,2:3] =

c(0,1).

burnin The number of joint posterior parameter draws (itera-

tions) that should be discarded for calculations based

on the posterior distribution(s).

iterations The number of joint posterior parameter draws includ-

ing burnin.

prior 2x3 matrix. The rows constitute the parameters μ_1 ,

 δ , and σ^2 . The columns are used to specify the prior parameters: the prior mean and standard deviations for μ_1 and δ , and the prior shape and rate for σ^2 . For

 H_2 , [2,2] contains γ .

type ("orig", "repl")

Htype (1=unimodal Gaussian prior for δ , 2=Gaussian mix-

ture prior for δ) Under H_1 and H_3 the Htype=1, while

Htype=2 under H_2 .

assessment_values Set of assessment that are used to estimate the

marginal likelihood (Chib & Jeliazkov, 2001). If assessment_values="auto" the means of the posterior

distributions are set to be the assessment values.

 $d_{-}diff$ ϕ

Returned object.

Gibbs Matrix containing all posterior parameter draws ([,1]

for μ_1 , [,2] for δ , and [,3] for σ^2 including burnin.)

MH [,1] iteration candidate σ^2 , [,2] probability α of select-

ing the iteration candidate over the iteration draw $\alpha(\sigma_{(g)}^2, \sigma_{(j)}^2)$, [,3] probability of selecting the assessment value over the iteration candidate $\alpha(\sigma_{(g)}^2, \sigma_*^2)$, [,4] $\alpha(\sigma_{(g)}^2, \sigma_*^2)$ times the probability of selecting the assessment value in the proposal distribution $q(\sigma_*^2)$, [,5] probability of selecting the assessment value over

the iteration draw $\alpha(\sigma_{(i)}^2, \sigma_*^2)$.

posterior_summary posterior estimates and standard deviations of the

parameters μ_1 , δ , and σ^2 .

Chib_ln List containing the estimates of all components of

equation XX.

marginal Value of $\ln m(\boldsymbol{y}|H_k)$.

phi ϕ .

prior Prior as defined by user input.

iterations Number of iterations including burnin as defined by

user input.

burnin Number of iterations that were discarded in calculat-

ing elements of the marginal distribution of the data,

as defined by user input.

Note: If type="orig" only Gibbs, MH[,1:2], the posterior summary, and information on the prior are returned.

3 Function: plot_prior

Description. Creates a plot of the three prior distributions for δ_{repl} that were used to analyze the data.

Usage. plot_prior(output)

Arguments.

output An object that was returned by the function BF_repl_es.

Returned object.

This function creates a plot in the plot window in RStudio. If no plot shows, please delete all plots that were created previously from the plot output window and run the function again.