# Bayesian models and Markov chains

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# Research topic: Sleep deprivation

### Research Question

How does sleep deprivation impact reaction time?

### The Study

- measure reaction time on Day 0
- restrict sleep to 3 hours per night
- measure reaction time on Day 3
- measure the change in reaction time

For subject i, let  $Y_i$  be the change in reaction time (in ms) after 3 sleep deprived nights. Of course, people react differently to sleep deprivation. It's reasonable to assume that  $Y_i$  are Normally distributed around some average m with standard deviation s

 $Y_i = \text{change in reaction time(ms) for subject } i$ 

#### Assume

 $Y_i$  are Normally distributed around some average change in reaction time m with standard deviation s.

$$Y_i \sim N(m, s^2)$$

# Prior model for parameter m

 $Y_i = \text{change in reaction time (ms)}$ 

 $Y_i \sim N(m, s^2)$ 

 $m = averageY_i$ 

### Prior information:

- with normal sleep, average reaction time is  $\sim 250 \text{ ms}$
- expect average to increase by  $\sim 50 \text{ m}$
- average is unlikely to decrease & unlikely to increase by more than  ${\sim}150~\mathrm{ms}$

Thus,  $m \sim N(50, 25^2)$ 

Also, \* s>0 \* with normal sleep, s.d. in reaction times is  $\sim 30$  ms \* s is equally likely to be anywhere from 0 to 200 ms

Thus,  $s \sim \text{Unif}(0,200)$ 

Therefore,  $Y_i \sim N(m, s^2) \ m \sim N(50, 25^2) \ s \sim Unif(0, 200)$ 

# Normal-Normal priors

In the first step of your Bayesian analysis, you'll simulate the following prior models for parameters m and s:

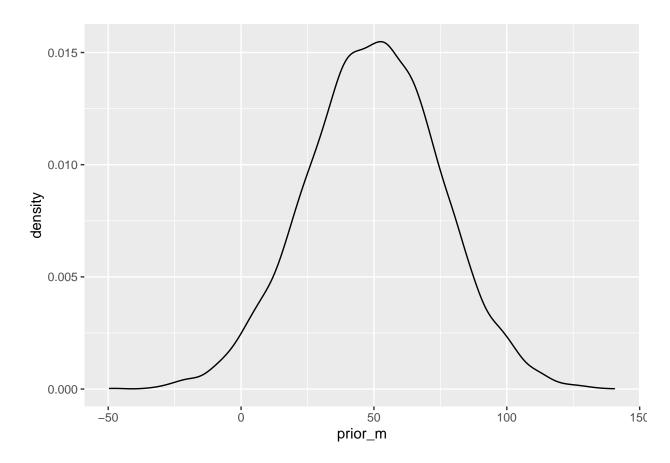
- Use rnorm(n, mean, sd) to sample 10,000 draws from the m prior. Assign the output to prior\_m.
- Use runif(n, min, max) to sample 10,000 draws from the s prior. Assign the output to prior\_s.
- After storing these results in the samples data frame, construct a density plot of the prior\_m samples and a density plot of the prior\_s samples.

```
# Take 10000 samples from the m prior
prior_m <- rnorm(n=10000, mean=50, sd=25)

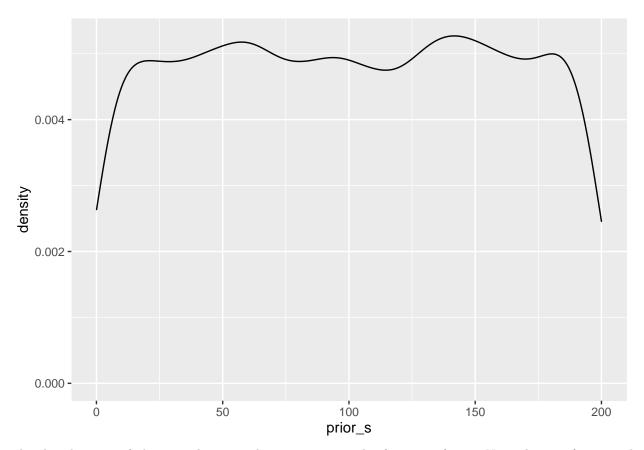
# Take 10000 samples from the s prior
prior_s <- runif(n=10000, min=0, max=200)

# Store samples in a data frame
samples <- data.frame(prior_m, prior_s)

# Density plots of the prior_m & prior_s samples
ggplot(samples, aes(x = prior_m)) +
    geom_density()</pre>
```



```
ggplot(samples, aes(x = prior_s)) +
  geom_density()
```



The distributions of these random samples approximate the features of your Normal prior for m and Uniform prior for s.

# Sleep study data

Researchers enrolled 18 subjects in a sleep deprivation study. Their observed sleep\_study data are loaded in the workspace. These data contain the day\_0 reaction times and day\_3 reaction times after 3 sleep deprived nights for each subject.

You will define and explore diff\_3, the observed difference in reaction times for each subject. This will require the mutate() & summarize() functions. For example, the following would add variable day\_0\_s, day\_0 reaction times in seconds, to sleep\_study:

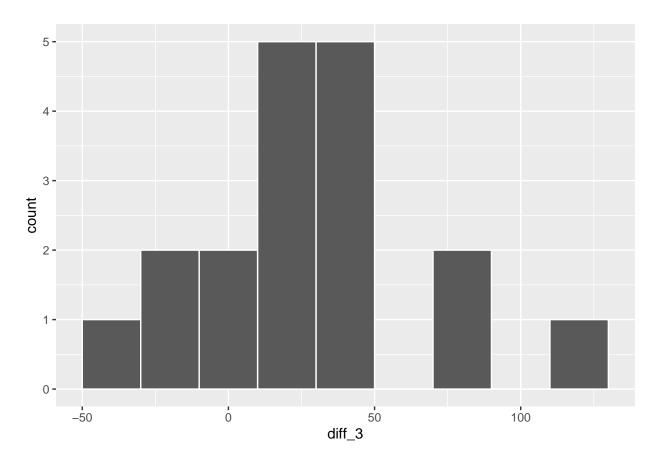
```
sleep_study <- sleep_study %>%
  mutate(day_0_s = day_0 * 0.001)
```

You can then summarize() the day\_0\_s values, here by their minimum & maximum:

```
sleep_study %>%
summarize(min(day_0_s), max(day_0_s))
```

```
sleep_study <- readr::read_csv('data/sleep_study.csv')</pre>
## Parsed with column specification:
## cols(
##
     subject = col_double(),
     day_0 = col_double(),
##
##
     day_3 = col_double()
## )
library(dplyr)
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
Instructions
+ Check out the first 6 rows of sleep_study. + Define a new sleep_study variable diff_3, the day_3 minus
the day_0 reaction times. + Use ggplot() with a geom_histogram() layer to construct a histogram of the
diff 3 data. + summarize() the mean and standard deviation of the diff 3 observations.
# Check out the first 6 rows of sleep_study
sleep_study[1:6,]
## # A tibble: 6 x 3
     subject day_0 day_3
##
       <dbl> <dbl> <dbl>
         308 250. 321.
## 1
         309 223. 205.
## 2
## 3
         310 199.
                    233.
         330 322.
## 4
                     285.
## 5
         331 288.
                    320.
## 6
         332 235. 310.
# Define diff_3
sleep_study <- sleep_study %>%
    mutate(diff_3 = day_3 - day_0)
# Histogram of diff_3
ggplot(sleep_study, aes(x = diff_3)) +
```

geom\_histogram(binwidth = 20, color = "white")



```
# Mean and standard deviation of diff_3
sleep_study %>%
    summarize(mean(diff_3), sd(diff_3))
```