BDA Project

November 2021

${\bf Contents}$

1	Intr	roduction	2
2	Dat	a and analysis problem	2
3	Mod	del Description	3
	3.1	Separate model	3
		3.1.1 Observation error	3
		3.1.2 Decomposable time-series model	3
		3.1.3 Trend and offset	3
		3.1.4 Seasonality	4
		3.1.5 Priors	4
		3.1.6 Model summary	4
	3.2	Hierarchical model	4
	0.2	3.2.1 Priors	4
		3.2.2 Hyperpriors	5
	3.3	Priors and their Justification	5
	0.0	Thors and their Justineation	·
5	Star	n Implementation	8
	4.1	· · · · · · · · · · · · · · · · · · ·	10
5	Con	evergence and Diagnostics	10
6	Post	terior predictive check	13
7	Mod	del comparison	13
•	7.1	-	13
	7.2		14
	1.4	Discussion	14
8	Pred	dictive Performance Assessment	14
•	8.1		14
	8.2		14
	0.2	Discussion	17
9	Sens	sitivity Analysis	15
10	Disc	cussion	15
			15
			15
	10.2		
11	Con	nclusion	16
	11.1	What was learned?	16

1 Introduction

Decisions on the planning of store deliveries and the opening of new stores are of great importance for retail companies. To support such decisions it is of interest to understand sales dynamics and to predict future sales. This work focuses on modeling and predicting retail store sales with data provided by Walmart. In order to do precise predictions, sales time series by site location as well as by product category are given. By using Bayesian modelling approaches this work shows how to model and predict store and department specific sales.

This work limits itself to modeling sales for one department for multiple stores. Figure 1 visualizes the data structure for 4 stores of department 4.

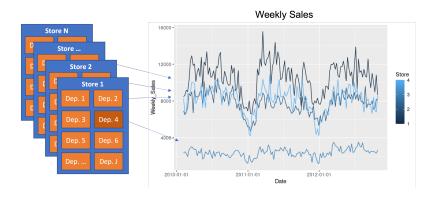


Figure 1: Data Structure

The basic modeling idea is that sales time series can be broken down into two main underlying processes: trend and seasonality. The sum of trend and seasonality gives the actual sales value. The trend is modeled by a simple linear trend whereas seasonality is enabled by Fourier series.

Two approaches are conducted: (1) separate model for store and department and (2) hierarchical model for store and department.

The separate model estimates all model parameters for each store independently. In contrast, the hierarchical model allows to use information about sales characteristics across different stores. Section 3 further elaborates the model formulation.

The reminder of the work is structured as follows: Section 2 introduces the data and analysis problem. In Section 3 the models are described. Section 4 shows the implementation of the models. Convergence and Diagnostics are discussed in Section 5. Models are compared in Section 8. Section 10 discusses and Section 11 concludes the project.

2 Data and analysis problem

We are using a dataset provided by Walmart, a popular US retail corporation. This dataset contains historical sales data from Walmart stores located in North America.

The dataset covers from 2010/02/05 to 2012/11/01, a little less than three years. Sales data on 45 different store locations are included. Each store contains a number of departments such as consumer products, grocery, or home improvement.

The task consists in forecasting the future weekly sales for each department in every store. For our analysis, we will only use past sales data, without adding additional explanatory variables such as the customer price index (CPI), the cost of fuel, or the presence of holidays.

This dataset was made public for the Walmart Store Sales Forecasting competition, which has been hosted on Kaggle in 2013. Most of the submissions in the Kaggle competitions use a nonlinear

model such as random forests or gradient boosted trees. These models are usually trained on a sliding window of the past values plus additional engineered features.

Our approach differs from the Kaggle submissions as we implement a model heavily inspired by Facebook's Prophet, based on curve-fitting the time-series with a non-linear trend and multiple seasonality components. Finally, it differs from Prophet as we treat multiple time-series from different stores hierarchically.

In our analysis, for computational limitations, we will only use data on 4 stores and 1 department. In particular we will consider the first 4 stores and department 12.

Further we split the data into a train and test set, the first containing the first 100 weeks and the latter the remaining 43 weeks.

3 Model Description

3.1 Separate model

The separate model is a decomposable time-series model with two components: trend and seasonality. As the name suggest, we fit the parameters of each series separately, without sharing any information between the series.

Let N be the index of the number of observations for each time-series. Let J be the number of stores associated to one department.

3.1.1 Observation error

Let $n \in 1,...,N$, let $j \in 1,...,J$. Then y_{nj} is the standardized (zero mean and unit variance) weekly sale amount for the j-th store at time n. We model the prediction error using independent normal residuals:

$$y_{nj} \sim N(\hat{y}_{nj}, \sigma_{\text{obs}})$$

The residuals have zero mean and variance $\sigma_{\rm obs}$ shared among all time-steps and stores.

3.1.2 Decomposable time-series model

The actual model is specified in \hat{y}_{nj} . Let \hat{y}_j be a *n*-dimensional vector defined as:

$$\hat{y}_i = \text{trend}_i + \text{offset}_i + X\beta$$

where trend_j and offset_j are, respectively, the piecewise linear trend component, and the offsets necessary to make this trend continuous. Finally $X\beta$ is the seasonality component of the j-th time-series.

3.1.3 Trend and offset

Let L be the number of changepoints in the piecewise linear trend. Let s_l for $l \in 1, ..., L$ be the times at which the changes occur. For our models, we set the parameter L = 3 representing roughly half-year trend changes.

The trend component is defined as:

$$\operatorname{trend}_{i} = k_{i}t + A\delta_{i} \circ t$$

where k_j is the initial growth component associated to every store, A is a matrix defined as $(A)_{nl} = t_n \ge s_l$, δ_i is a vector containing the changes in growth at every changepoint time.

To make this linear trend continuous, we need to create an offset vector defined as follows:

offset_i =
$$m_i + A(-s \circ \delta_k)$$

where m_j is the initial offset component for every store.

3.1.4 Seasonality

Following Prophet's approach, we model seasonality using Fourier series. Let K be the number of Fourier components, let $k \in {1, ..., K}$. We define a matrix X and a vector $\beta \in \mathbb{R}^K$. For our models, we set the parameter K = 10.

$$X_n = \left[\cos\left(\frac{2\pi 1t}{365.25/7}\right), ..., \sin\left(\frac{2\pi Kt}{365.25/7}\right)\right]$$

Multiplying X and β gives us the seasonality element.

3.1.5 Priors

$$\sigma_{\text{obs}} \sim N(0, 0.5)$$

$$k_j \sim N(0, 5)$$

$$m_j \sim N(0, 5)$$

$$\delta_{lj} \sim N(0, 5)$$

$$\beta_{ki} \sim N(0, 5/20)$$

3.1.6 Model summary

$$y_{nj} \sim N(\hat{y}_{nj}, \sigma_{\text{obs}})$$

$$\hat{y}_j = \text{trend}_j + \text{offset}_j + X\beta$$

$$\text{trend}_j = k_j t + A\delta_j \circ t$$

$$\text{offset}_j = m_j + A(-s \circ \delta_k)$$

$$(A)_{nl} = t_n \ge s_l$$

$$X_n = \left[\cos\left(\frac{2\pi 1n}{365.25/7}\right), ..., \sin\left(\frac{2\pi Kn}{365.25/7}\right)\right]$$

3.2 Hierarchical model

From our exploratory data analysis, we noticed that the sales of one department were highly similar across various stores. Because of this commonality, we decided to use a hierarchical model, with parameters shared across different stores.

3.2.1 Priors

$$\sigma_{\text{obs}} \sim N(0, 0.5)$$

$$k_j \sim N(\mu_k, \sigma_k)$$

$$m_j \sim N(\mu_m, \sigma_m)$$

$$\delta_{lj} \sim N(\mu_\delta, \sigma_\delta)$$

$$\beta_{kj} \sim N(\mu_\beta, \sigma_\beta)$$

3.2.2 Hyperpriors

$$\mu_k \sim N(0,5)$$

$$\mu_m \sim N(0,5)$$

$$\mu_\delta \sim N(0,5)$$

$$\mu_\beta \sim N(0,5)$$

$$\sigma_k \sim \text{Inv-}\chi^2(1)$$

$$\sigma_m \sim \text{Inv-}\chi^2(1)$$

$$\sigma_\delta \sim \text{Inv-}\chi^2(1)$$

$$\sigma_\beta \sim \text{Inv-}\chi^2(1)$$

3.3 Priors and their Justification

For our separate model the priors are set as rather weakly informative as shown above. As we do have significant amount of data it is reasonable to allow for flexibility. Further, the specifications are aligned with the priors introduced in Facebook's Prophet. For our parameter k we set the prior centered around zero as we observe no clear overall trend in any sales time series. The same argument holds for the priors for δ . We also set the priors of β centered around zero with a variance of 5 to allow to infer seasonality from the data. The parameter σ_{obs} has a prior somewhat close to 0 since we want the model to predict y with a limited variance.

A sensitivity analysis is conducted where we set the priors more narrow as shown below:

$$\sigma_{\text{obs}} \sim N(0, 0.5)$$

$$k_j \sim N(0, 1)$$

$$m_j \sim N(0, 1)$$

$$\delta_{lj} \sim N(0, 1)$$

$$\beta_{kj} \sim N(0, 1)$$

The results of the mean and standard deviation of the parameters of both separate models are shown in Table 3. Compared to the priors presented in sub-section 3.2 we see little differences. Thus, our model seems to be robust to more narrow priors. Different tests with unreasonable means reveal bad results. Further, no major differences between k-values and effective sample size are observed.

For our hierarchical model we do a similar kind of analysis. The hyper-priors are essentially derived from the separate models with the same reasoning as discussed above. We test an approach with even broader hyper-priors for our variances as shown below.

$$\mu_k \sim N(0,5)$$

$$\mu_m \sim N(0,5)$$

$$\mu_\delta \sim N(0,5)$$

$$\mu_\beta \sim N(0,5)$$

$$\sigma_k \sim \text{Inv-}\chi^2(2)$$

$$\sigma_m \sim \text{Inv-}\chi^2(2)$$

$$\sigma_\delta \sim \text{Inv-}\chi^2(2)$$

$$\sigma_\beta \sim \text{Inv-}\chi^2(2)$$

The result change little as reported in the figures (4 and 5) below and in Table 4. In our further approach we use the specifications presented in 3.2.

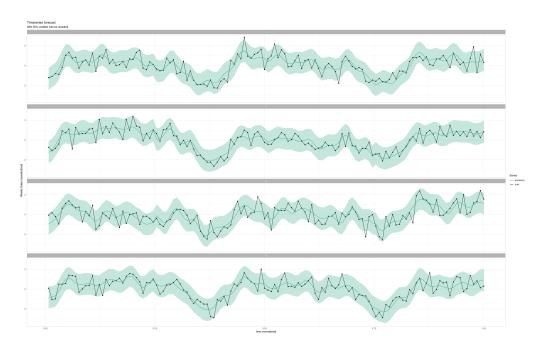


Figure 2: Predictive posterior results with wide priors - separate model $\,$

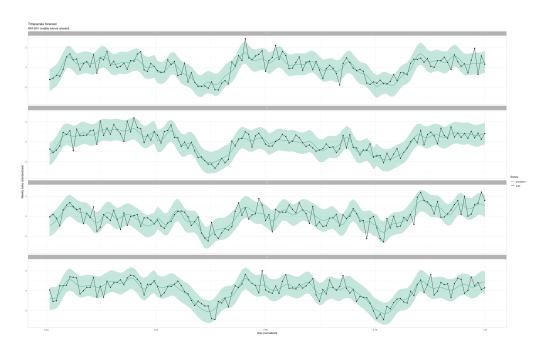


Figure 3: Predictive posterior results with narrow priors - separate model

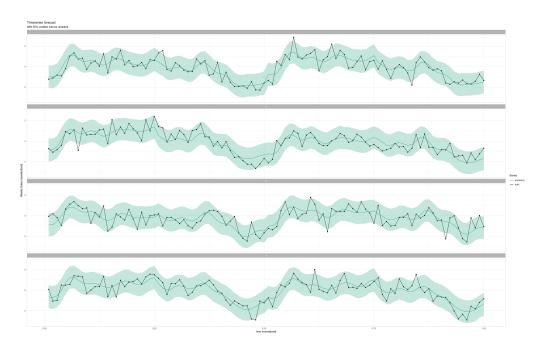


Figure 4: Predictive posterior results with narrow priors - hierarchical model $\,$

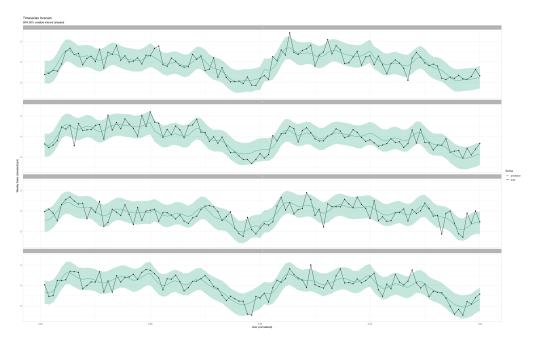


Figure 5: Predictive posterior results with wide priors - hierarchical model

4 Stan Implementation

The code listings below show the implementation of the separate and hierarchical model.

```
int < lower = 1 > N; # Length of Time Series
 2
       int < lower = 1 > J; # Number of Time Series
 3
       int < lower = 1 > K; # Degree of Seasonality
       int < lower = 1 > L; # Number of Trend Changepoints
 5
       vector[N] t; # week number
 6
       matrix[N,J] y; # sales
       matrix[N,K] X; # Seasonality Matrix
       matrix[N, L] A; # Trend Matrix
9
       vector[L] s; # Change Points
10
11
       real sigma_k;
       real sigma_m;
13
14
       real sigma_beta;
15
       real sigma_delta;
16 }
17 parameters {
      vector [J] k;
18
       vector [J] m;
19
       matrix[K,J] beta;
21
       matrix[L,J] delta;
22
       real < lower = 0 > sigma_obs;
23 }
24 transformed parameters {
     matrix[N,J] yhat;
25
       matrix[N,J] trend;
26
27
       matrix[N,J] offset;
       //trend = A*delta;
29
30
       for (j in 1:J) {
            trend[,j] = k[j] * t + A*delta[,j] .* t;
offset[,j] = m[j] + A * -(s .* delta[,j]);
yhat[,j] = trend[,j] + X * beta[,j] + offset[,j];
31
32
33
34
35 }
37
38 model {
      for (j in 1:J){
39
            // how does the model change when priors are adjusted (wider/narrow) k[j] ~ normal(0, sigma_k);
40
41
            m[j] ~ normal(0, sigma_m);
42
            beta[,j] ~ normal(0, sigma_beta);
delta[,j] ~ double_exponential(0, sigma_delta);
43
44
45
46
       sigma_obs ~ normal(0, 0.5);
47
       for (j in 1:J) {
48
            y[,j] ~ normal(yhat[,j], sigma_obs);
49
50
51 }
52 generated quantities{
       matrix[N,J] log_lik;
53
       matrix[N,J] y_pred;
54
       for (i in 1:N) {
55
            for(j in 1:J){
56
            log_lik[i,j] = normal_lpdf(y[i,j]|yhat[i,j], sigma_obs);
57
            y_pred[i,j] = normal_rng (yhat[i,j], sigma_obs);
58
59
60
61 }
```

Listing 1: Implementation of the Separate Model

```
1 data {
       int < lower = 1 > N; # Length of Time Series
       int < lower = 1 > J; # Number of Time Series
3
       int < lower = 1 > K; # Degree of Seasonality
       int < lower = 1 > L; # Number of Trend Changepoints
       vector[N] t; # week number
6
       matrix[N,J] y; # sales
       matrix[N,K] X; # Seasonality Matrix
       matrix[N, L] A; # Trend Matrix
9
10
       vector[L] s; # Change Points
11 }
12 parameters {
       vector [J] k;
13
       real k_shared;
14
15
       real <lower=0> sigma_k;
       vector [J] m;
16
       real m_shared;
17
      real <lower=0> sigma_m;
       matrix[K,J] beta;
19
       vector [K] beta_shared;
20
       real <lower=0> sigma_betas;
21
       matrix[L,J] delta;
22
23
       vector[L] delta_shared;
       real <lower = 0 > sigma_deltas;
24
       real < lower = 0 > sigma_obs;
25
26 }
27 transformed parameters {
28
       matrix[N,J] yhat;
29
       matrix[N,J] trend;
       matrix[N,J] offset;
30
31
       for (j in 1:J) {
32
            trend[,j] = k[j] * t + A*delta[,j] .* t;
offset[,j] = m[j] + A * -(s .* delta[,j]);
33
            yhat[,j] = trend[,j] + X * beta[,j] + offset[,j];
35
36
37 }
38 model {
       k_shared ~ normal(0,5);
39
       sigma_k ~ inv_chi_square(1);
40
       m_shared ~ normal(0,5);
sigma_m ~ inv_chi_square(1);
41
42
43
       beta_shared ~ normal(0, 5);
delta_shared ~ normal(0, 5);
44
46
       sigma_betas ~ inv_chi_square(1);
sigma_deltas ~ inv_chi_square(1);
47
48
49
       sigma_obs ~ normal(0,0.5);
51
       for (j in 1:J){
52
            k[j] ~ normal(k_shared, sigma_k);
m[j] ~ normal(m_shared, sigma_m);
54
            beta[,j] ~ normal(beta_shared, sigma_betas);
delta[,j] ~ normal(delta_shared, sigma_deltas);
55
56
57
58
       for (j in 1:J) {
59
            y[,j] ~ normal(yhat[,j], sigma_obs);
60
61
62 }
63 generated quantities{
      matrix[N,J] log_lik;
64
       matrix[N,J] y_pred;
65
       for (i in 1:N) {
  for(j in 1:J){
```

Listing 2: Implementation of the Hierarchical Model

4.1 Stan Specification

In both the separate and hierarchical model we set the default specifications when running Stan, i.e. number of chains is set to 4, number of iterations is set to 2000 (first 1000 for warmup) and the maximum tree depth is 10.

The code below shows how the model is run.

5 Convergence and Diagnostics

In this section the convergence of the presented models is analyzed. The \hat{R} values of the separate and hierarchical model are presented below in Figure 6 and 7. Values close to one are observed. This means that the distribution of our chains are approaching each other, i.e. they are converging in both the separate and hierarchical model.

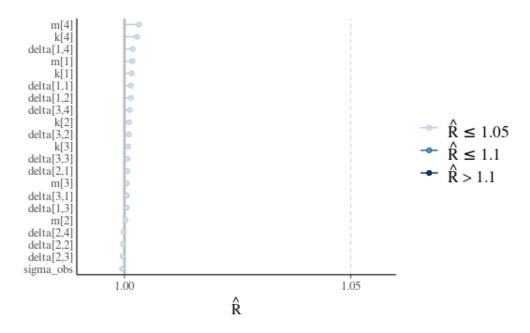


Figure 6: \hat{R} values - separate model

 $^{^1\}mathrm{We}$ rely on the Rhat function from the Rstan library to calculate \hat{R} values.

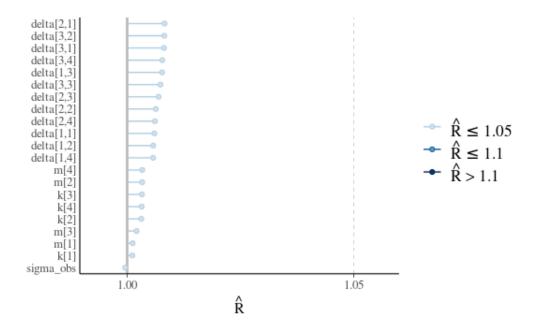


Figure 7: \hat{R} values - hierarchical model, selected parameters

During the simulation no warnings about convergence problems and maximum tree depth are reported for the separate and hierarchical model. We use Stan standard specification when running the models, i.e. tree depth = 10. The code below shows the output of the HMC diagnostic check.

> check_hmc_diagnostics(fit)

Divergences:

0 of 4000 iterations ended with a divergence.

Tree depth:

0 of 4000 iterations saturated the maximum tree depth of 10.

Energy:

E-BFMI indicated no pathological behavior.

Figure 8 and 9 shows the ratio of the effective sample size for the parameters of the separate and hierarchical model respectively. For some parameters we observe values smaller than 0.5 which indicates that the those parameter estimation are less stable and show a higher standard deviation. For the hierarchical model we observe even values lower than 0.1 which resulted also in a warning during running the model. Further improvements are necessary to increase the effective sample size. One possibility is to increase the iteration size per chain. Also changes in the parameterization of the model could lead to better results.

Based on the analysed diagnostics it can be assumed that our sampler is working correctly and is able to adequately approximate the posterior distributions for both the separate and hierarchical model. For the hierarchical we may have higher uncertainty about some parameters since the effective sample size is low.

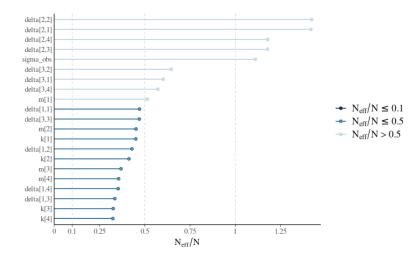


Figure 8: $\frac{n_{eff}}{n}$ - separate model

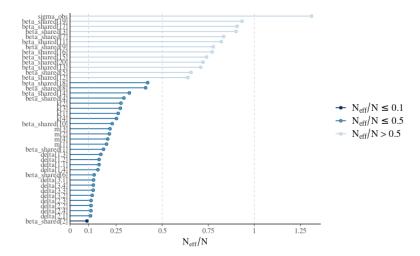


Figure 9: $\frac{n_{eff}}{n}$ - hierarchical model

6 Posterior predictive check

Posterior predictive check

In figures 10 and 11 we plot the 1-week-ahead out-of-sample forecasts of, respectively the separate and the hierarchical model.

From just these plots we can observe how the seasonality has been modeled well, leading to a good fit. However, especially for the separate model, the trend element does not seem to capture the offset between seasonality and ground truth.

From these checks we can conclude that we need better trend modeling, perhaps adding additional explanatory variables.

Figure 10: Posterior predictive check for store 1, separate model

7 Model comparison

To evaluate the performance of our models we use the Expected Log Predictive Density (ELPD). Because we are in a timeseries setting, with a focus on forecasting, we want to estimate the future predictive performance as precisely as possible.

Unfortunately, as discussed in Approximate leave-future-out cross-validation for Bayesian time series models, leave-one-out cross-validation is not optimal for evaluating predictive performance, as it allows information from the future i.e. $y_{t+1}, y_{t+2}, ...$ to influence predictions of the past e.g., y_t .

Because of this "information leakage" we turn to 1-step-ahead leave-future-out cross-validation, where a model trained on $y_1, ..., y_t$ is used to predict y_{t+1} . This step is repeated for N-L times, where N is the total number of time steps and L is the minimum amount of time steps we will use to train our model.

7.1 Results

Shown in table 7.1.

Posterior predictive check

Comparing 1-week-ahead forecast against the truth, for the last 43 weeks

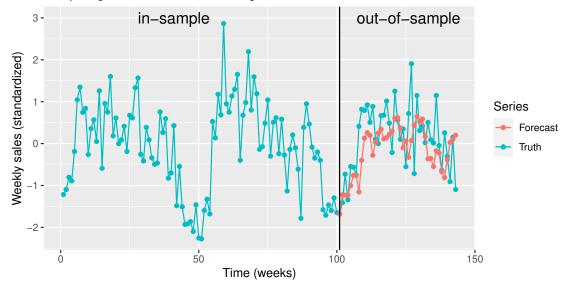


Figure 11: Posterior predictive check for store 1, hierarchical model

		Store					
		1	2	3	4		
ELDD	Separate	-57	-45	-67	-50		
	Hierarchical	-48	-42	-53	-43		

Table 1: Expected Log Posterior Densities for both models, evaluated on every store.

7.2 Discussion

Comparing ELPDs, we see that the hierarchical model fits the data better in all stores. The difference in ELPDs is large enough (i.e. bigger the Monte Carlo standard error) for us to conclude that the hierarchical model has achieved a better fit.

8 Predictive Performance Assessment

We evaluate the practical usefulness of the accuracy using a similar metric to the one used in the Kaggle competition. We will be using mean absolute error (MAE):

$$MAE = \frac{1}{n} \sum_{i=1}^{n} |y_i - \hat{y}_i|$$

8.1 Results

Shown in table 8.1.

8.2 Discussion

Consistent with the ELPDs, we see in table 8.1 that the hierarchical model has a lower mean average error in all stores. Considering that the Kaggle competition winners achieved a (weighted)

			Sto	ore	
		1	2	3	4
MAE	Separate	0.7	0.5	0.9	0.6
MAL	Hierarchical	0.5	0.5	0.7	0.5

Table 2: Mean Average Errors for both models, evaluated on every store.

MAE of about 0.14 (after standardization), we are satisfied with the performance of our model, especially considering the small dataset we have used for training.

9 Sensitivity Analysis

We find that narrowing the priors in our separate model does not significantly change our posteriors. Though, in the hierarchical model we see problems of low $n_{\rm eff}$ with both narrow and wider hyper-prior distributions.

Since no significant changes are observed, it can be concluded that there is enough data, i.e. the results are less sensitive to the specified priors.

For more detailed sensitivity analysis please refer to Section 3.3.

10 Discussion

10.1 Issues

The model building workflow is by nature an iterative process. This requires refitting the model several times. In our case, Stan's total time for the separate model is about 4 minutes, and for the hierarchical model it is about 6 minutes. Even though this is still manageable, it is still far from the near real-time performance we would get from just using maximum likelihood estimation (MLE) paired with an optimizer such as L-BFGS.

When plotting the predictions and the true values in our posterior predictive checks, we noticed that the seasonality was not perfect. That is, peaks in weekly sales could occasionally arrive later than expected. It is not clear why this happens (perhaps a late winter affected the demand for warm clothes), but the model in its current state cannot model this properly.

When trying to evaluate the predictive performance, we struggled to find a robust method for extending the estimated piecewise linear trend into the future. Prophet's paper proposes to estimate a new parameter λ from the data, and use that to simulate further realization of the trends. In our case we assumed that the trend would be similar to the initial growth, and used that to extend our predictions.

10.2 Potential improvements

To reduce the fitting time, a more optimized implementation of the Stan model could be helpful. Taking care to vectorize as much as possible and perhaps reparametrizing the model. Additionally it could be interesting to explore non-MCMC approaches, such as variational inference based methods.

In the full dataset from the Kaggle competition, a number of explanatory variables were provided. Adding them to the model could potentially lead to big improvements in the predictive performance.

Finally, testing a wider range of interpolating functions could lead to better model fits, at the cost of an higher number of parameters and risk of overfitting. In particular, we would like to

test multiplicative effects (thus escaping the realm of Generalized Additive Models or GAMs) and other trends such as logistic and exponential.

11 Conclusion

This work introduced a Bayesian approach to model weekly sales of Walmart retail stores. Inspired by Facebook's Prophet a separate and hierarchical model is implemented in Stan.

We observe that both models are flexible enough to capture the sales dynamics. Also, we do not observe over-fitting nor under-fitting which we can see from our prior sensitivity analysis.

When it comes to predictive performance assessment we observe that the hierarchical model performs slightly better than the separate. A reason for this may be that dynamics are better generalized as it shares information across multiple stores.

In general, our run time for fitting the model is long which leaves room for further improvements of the model specifications. This will also facilitate running larger models that take into account more stores for a single department.

11.1 What was learned?

During our work we learned how to apply Bayesian modelling techniques to time series data. We were inspired by the modeling approach of Facebook's Prophet.

Further, we learned how to apply a Bayesian model building workflow including prior specification and sensitivity testing as well as convergence and posterior predictive checks.

Lastly, we discovered and tested a new cross validation technique - leave future out CV - which is designed for comparing different time series models.

	Rhat 0.9997 (1.0007 (1
	1.000 0.9998 1.0011 1.0010 0.9998 1.0011 1.0010 1.0
	1.0000 0.9998 1.0018 1.0010 1.0000 0.9998 1.0001 1.0001 1.0001 1.0001 1.0001 1.0001 1.0001 0.9999 0.999 0.9
	1.0016 0.9998 1.0007 0.9998 1.0007 0.9998 1.0007 0.9999 0.
	1.0000 1.0010 1.0010 1.0010 1.0010 1.0010 1.0010 1.0010 1.0000
	0.9998 1.0002 1.0016 1.0016 1.0016 1.00016 1.0000 0.9998 0.9999 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 1.0002 0.9999 0.9999 1.0002 0.9999 0
	1.0010 0.9998 1.0007 0.9998 1.0007 0.9999 1.0007 0.9999 0.
Detail 1	0.9993 1.0016 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0000 1.0999 1.0999 1.0000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.000000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.00000 1.000000 1.00000 1.00000 1.000000 1.000000 1.000000 1.00000000
betal	1.0001 1.0001 1.0001 1.0001 0.9995 1.0002 0.9997 1.0002 0.9995 0.9995 1.0002
betals 1	1.0001 0.9995 1.0007 0.9997 1.0000 0.9997 0.9997 0.9993 0.9999 0.9995 0.
betai 21	0.993; 1.0007 0.999; 1.0006 0.999; 1.0006 0.999; 0.999; 0.999; 0.999; 1.0002 1.0006 0.999; 1.0006 0.
Detail 2,4 0.5245 0.878 0.3290 0.657 0.5717.150 0.999 0.4903 0.0566 0.3225 0.6582 50.8521 0.6582 0.66324 0.6584	0.9996 0.9997 0.9997 0.9997 0.9998 0.9998 0.9998 1.0002 0.9998 1.0002 0.9998 1.0002 0.9998 0.9999 1.0002 0.9999 0.9999 0.9999 0.9999 0.9999 0.9999 0.9999 0.9999 0.9999 0.9999
beta 2,4 0.5245 0.0870 0.3444 0.0971 5290_2360 0.9994 0.5165 0.0861 0.3532 0.6857 5590_3785 5591_6785 5691_6783 0.5242 0.0571 0.0823 0.0515 0.0348 0.0761 0.0997 0.5543 0.0813 0.0715 0.3925 70165.3 0.0814 0.0825 0.0814 0.0486 0.0713 0.0136 0.0243 0.0996 0.0244 0.0793 0.0516 0.0525 0.0814 0.0486 0.0713 0.0835 0.0909 0.0305 0.0814 0.0856 0.0718 0.0835 0.0909 0.0192 0.0754 0.0851 0.0854 0.	0.9997 1.0000 0.9997 0.9997 0.9997 0.9997 0.9997 1.0002 1.
beta 2, 0.5571 0.0823 0.07185 0.3948 0.010.7610 0.0997 0.5543 0.0813 0.0715 0.3925 7016.533 0.564 0.4536 0.0136 0.24823 0.0999 0.2946 0.0793 0.0516 0.1515 0.5659 0.5753 5065.348 0.0000 0.4192 0.0751 0.2559 0.0575 0.0585 0.0000 0.4192 0.0751 0.2559 0.0575 0.0585 0.0000 0.0192 0.0751 0.1453 0.0559 0.0573 0.0814 0.0290 0.0751 0.1453 0.0569 0.0573 0.0814 0.0290 0.0751 0.1453 0.0569 0.0573 0.0560 0.0000 0.	0.9997 0.9993 0.9993 0.9993 0.9993 0.9993 0.9993 1.0002 0.9993 1.0002 0.9993 1.0002 0.9999 0.9993 0.9999 0.9993 0.9999 0.9993 0.9999
beta 5.3 -0.2942 0.0810 -0.4586 -0.1366 0.248.2380 0.9999 -0.2946 0.0798 -0.4516 -0.1387 5065.81.90 beta 4.1 -0.4856 -0.0812 0.2682 0.5835 7746.6380 1.0000 0.4192 0.0781 0.2595 0.5738 5695.81.90 beta 4.2 -0.2494 0.0791 0.1433 0.4515 0.6433.31 0.9994 0.2920 0.0774 0.1453 0.4395 7771.391 beta 4.3 0.3005 0.0783 0.1450 0.4529 0.6131 0.0793 0.0777 0.1498 0.4513 7651.229 beta 5.1 0.1139 0.0806 0.9700 0.0404 5.381.9400 0.9996 0.3013 0.0776 0.3647 0.0647 0.0814 beta 5.1 0.1139 0.0806 0.9700 0.0404 5.381.9400 0.9995 0.1173 0.0776 0.3647 0.0647 0.0414 0.0091 0.0794 0.0249 0.0249	0.9997 0.9993 0.9994 0.9997 0.9992 0.9992 0.9993 1.0002 0.9993 1.0002 1.0004 0.9995 0.9996 0.9996 0.9995 0.9995 0.9995 0.9995
beta 0.4255 0.0812 0.2862 0.5835 7746.6380 1.0000 0.4192 0.0781 0.2659 0.5738 5808.249 beta 0.2999 0.0791 0.1433 0.4511 6043.3130 0.9996 0.2900 0.0775 0.1453 0.4529 7773.3915 beta	0.9994 0.9997 0.9993 0.9992 0.9997 0.9993 1.0002 0.9993 1.0002 1.0004 0.9997 1.0002 1.0004 0.9991 1.0007 0.9995 0.9995 0.9995
beta 0.2999 0.0791 0.1433 0.4511 0.0433.130 0.9994 0.2920 0.0754 0.1453 0.4395 7717.391 beta 0.3105 0.0782 0.0783 0.1450 0.4529 731.3105 0.9996 0.3013 0.0777 0.1498 0.4513 7551.292 beta 0.5160 0.0772 0.0863 0.6677 7432.2400 0.9994 0.5131 0.0789 0.3647 0.6662 7322.358 beta 0.3109 0.0794 0.2644 0.0431 5379.0560 0.9996 0.1117 0.0767 0.0246 0.0404 5753.042 beta 0.3798 0.0806 0.0790 0.0598 0.0632670 0.9995 0.0999 0.0797 0.0259 0.0596 0.05996 beta 0.3728 0.0810 0.2126 0.5347 5559.0460 0.9998 0.3679 0.0797 0.0259 0.5936 0.5936 beta 0.3728 0.0810 0.2126 0.5581 5354.140 0.9999 0.4362 0.0797 0.0259 0.5936 5583.5100 beta 0.4860 0.0830 0.3282 0.6461 5921.4790 0.9993 0.4362 0.0797 0.0796 0.5936 5583.5100 beta 0.4860 0.0830 0.3282 0.6461 5921.4790 0.9993 0.4864 0.0793 0.3328 0.6404 0.5126 0.6848 5093.8990 beta 0.4860 0.0803 0.3292 0.4863 0.51572 1.0004 0.4820 0.0803 0.3258 0.6404 0.5126 0.0584	0.9997 0.9993 0.9996 0.9993 1.0002 0.9993 1.0001 0.9998 0.9997 1.0002 1.0004 0.9995 0.9995 0.9995 0.9998 0.9998
betais	0.9996 0.9992 0.9993 1.0002 0.9993 1.0001 0.9998 0.9997 1.0002 1.0004 0.9995 0.9995 0.9995 0.9998
betals 0.1199 0.0806	0.9992 0.9997 0.9993 1.0002 0.9998 0.9996 0.9997 1.0002 1.0004 0.9995 0.9991 1.0007 0.9996 0.9998 0.9998
	0.9997 0.9993 1.0002 0.9993 1.0001 0.9996 0.9997 1.0002 1.0004 0.9995 0.9991 1.0007 0.9996 0.9998 0.9998
betals_4 0.0981 0.0795 0.2517 0.0593 0.062_8770 0.9995 0.0989 0.0797 0.2559 0.0588 0.5194 6571.134 betals_6 2 0.4360 0.0784 0.2756 0.5851 5234.8140 0.9999 0.4362 0.0797 0.2796 0.5936 5835.010 betals_6 4 0.4863 0.0805 0.3283 0.6461 5221.4790 0.9993 0.4864 0.0793 0.3282 0.6494 0.6451 0.4864 0.0793 0.3282 0.6494 0.6451 0.4864 0.7933 0.3282 0.6494 0.6451 0.6461 0.6461 0.6461 0.6461 0.6461 0.6461 0.6482 0.6803 0.3258 0.6494 0.6482 0.6803 0.3258 0.6494 0.6482 0.6803 0.3258 0.6494 0.6482 0.6803 0.3258 0.6494 0.6482 0.6803 0.3258 0.6494 0.6482 0.6803 0.3258 0.6494 0.6861 0	1.0002 0.9993 1.0001 0.9998 0.9996 0.9997 1.0002 1.0004 0.9991 1.0007 0.9995 0.9995 0.9998
betais 1	0.9993 1.0001 0.9998 0.9996 0.9997 1.0002 1.0004 0.9991 1.0007 0.9995 0.9995 0.9998
	1.0001 0.9998 0.9996 0.9997 1.0002 1.0004 0.9995 0.9991 1.0007 0.9996 0.9998 0.9998
	0.9996 0.9997 1.0002 1.0004 0.9995 0.9991 1.0007 0.9996 0.9995 0.9998 0.9998
beta 7,1	0.9997 1.0002 1.0004 0.9995 0.9991 1.0007 0.9996 0.9995 0.9998 0.9998
beta 7,3 0.0109 0.0798 0.1687 0.1486 6252.1640 1.0001 0.0124 0.0786 0.1653 0.1380 0.0254 0.0816 0.0044 0.0788 0.1490 0.1543 831.2056 0.1888 0.0277 0.0797 0.1091 0.2052 5150.2790 0.0993 0.0479 0.0810 0.1112 0.2076 5550.763 0.1888 0.0286 0.0817 0.1627 0.1592 5150.5700 0.0081 0.0011 0.0810 0.0106 0.1614 4767.261 0.1884 0.0360 0.0811 0.0197 0.1218 5150.5700 0.00990 0.0220 0.0814 0.1278 0.1999 6496.9199 0.1543 0.0251 0.0788 0.0251 0.0789 0.0811 0.0197 0.0197 0.0198 0.0251 0.0789 0.0811 0.0197 0.0180 0.0181 0.0197 0.0251 0.0789 0.0381 0.0197 0.0480 0.0181 0.0955 0.0066 0.0181 0.0184 0.0253 0.0797 0.0476 0.0998 0.0353 0.0797 0.0476 0.0998 0.0588 0.0851 0.0898 0.0253 0.0957 0.0585 0.0858 0.0851 0.0898 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.0959 0.0253 0.	1.0004 0.9995 0.9991 1.0007 0.9996 0.9995 0.9998 0.9998
betal 0.0027 0.0797 0.1176 0.1553 7676.6990 0.0000 0.0044 0.0785 0.1499 0.1543 8314.205 betal 0.00472 0.0797 0.1091 0.0525 5150.5700 0.0008 0.0011 0.0810 0.1116 0.1606 0.1614 476.261 betal 0.0326 0.0815 0.1627 0.1592 5150.5700 0.0008 0.0011 0.0810 0.11606 0.1614 476.261 betal 0.0326 0.0817 0.1218 5185.1820 0.9996 0.0320 0.0814 0.1278 0.0001 betal 0.2551 0.0778 0.0408 0.1030 0.0484 4.01278 0.0098 0.0181 0.01271 0.0098 0.0081 betal 0.2551 0.0778 0.0805 0.0080 0.0181 0.0484 0.0278 0.09996 0.0338 0.0814 0.1278 0.00996 0.0081 betal 0.0551 0.0570 0.0805 0.09075 0.2111 0.0085 0.0959 0.0085 0.0850 0.0181 0.04278 0.09996 0.0888 0.0815 0.00899 0.0225 0.0860.567 betal 0.0789 0.0789 0.0785 0.0288 0.0231 0.0888 0.0929 0.0888 0.0815 0.00899 0.0225 0.0865 0.0866 0.0181 0.0428 0.0999 0.0898 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.08999 0.099999 0.099	0.9995 0.9991 1.0007 0.9996 0.9995 0.9998 0.9998
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9991 1.0007 0.9996 0.9995 0.9998 0.9998
betals 3	0.9996 0.9995 0.9998 0.9998 0.9996
	0.9995 0.9993 0.9998 0.9996
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9998
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9996
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9997
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.0000
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9991
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.0005
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9996
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9991
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9993
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9998
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9995
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.0004
$\begin{array}{llllllllllllllllllllllllllllllllllll$	0.9996
$\begin{array}{llllllllllllllllllllllllllllllllllll$	0.9999
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.9998
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.9993
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.9993
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.9993
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0.9996
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9996
	0.9999
	0.9996
beta[17,1] 0.0082 0.0781 -0.1455 0.1618 7429.1640 0.9993 0.0084 0.0769 -0.1447 0.1579 7020.3069 0.0084 0.0769 -0.0081 0.0081	0.9992
beta[17,2] -0.0746 0.0780 -0.2255 0.0768 7111.1690 1.0000 -0.0734 0.0760 -0.2222 0.0727 5860.4100	0.9995
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9996
$beta[18,1] \\ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9992
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9991
beta[18,4] 0.1016 0.0792 -0.0502 0.2541 6004.2690 1.0004 0.1005 0.0776 -0.0492 0.2492 7015.0589 0.0016 0.0016 0.0018	1.0002
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9996
beta[19,3] -0.1483 0.0770 -0.3022 0.0026 7177.8900 0.9995 -0.1458 0.0764 -0.2979 0.0024 8252.9356 -0.2979	0.9998
beta[19,4] 0.0566 0.0775 -0.0941 0.2066 6718.8890 0.9999 0.0553 0.0739 -0.0885 0.2012 7169.73369 0.0912	0.9998
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9992 1.0001
beta[20,3] 0.0716 0.0750 -0.0741 0.2154 8355.2890 0.9996 0.0723 0.0790 -0.0803 0.2287 6544.2800 0.0999	0.9992
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9995
$\det[1,2] -0.1422 0.0571 -0.2541 -0.0312 1718.7970 1.0014 -0.1433 0.0569 -0.2534 -0.0320 1874.8870 -0.0320 1874.8870 -0.0320 1874.8870 -0.0320 1874.8870 -0.0320 $	0.9999
delta[1,3] 0.1079 0.0572 -0.0049 0.2161 1339.1710 1.0005 0.1062 0.0561 -0.0048 0.2112 1944.1410 0.0048	1.0010
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	1.0010
delta[2,2] -0.0248 0.0163 -0.0568 0.0068 5691.0430 0.9997 -0.0247 0.0160 -0.0557 0.0073 5391.879	1.0010
$ \frac{\text{delta}[2,3]}{\text{delta}[2,4]} = \frac{0.0120}{0.0224} = \frac{0.0159}{0.0162} = \frac{0.0193}{0.0329} = \frac{0.0429}{0.0088} = \frac{4712.2350}{0.9998} = \frac{0.0996}{0.0998} = \frac{0.0117}{0.0217} = \frac{0.063}{0.0061} = \frac{0.0441}{0.0537} = \frac{4804.447}{0.0099} = \frac{0.0117}{0.0998} = \frac{0.0117}{0.0161} = \frac{0.0206}{0.0537} = \frac{0.0411}{0.0099} = \frac{0.0441}{0.0537} = \frac{0.0441}{0.0099} = \frac{0.0441}{0.0537} = \frac{0.0441}{0.0099} = 0.0$	0.9995
delta[3,1] -0.0098 0.0118 -0.0322 0.0136 2408.9620 1.0005 -0.0090 0.0115 -0.0315 0.0139 2539.0326	0.9995 1.0008 0.9994
delta[3,2] 0.0494 0.0115 0.0266 0.0720 2583.8540 1.0010 0.0491 0.0117 0.0257 0.0719 2522.058	0.9995 1.0008 0.9994 0.9996 0.9996
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	0.9995 1.0008 0.9994 0.9996 0.9996 1.0009
	0.9995 1.0008 0.9994 0.9996 0.9996

Table 3: Parameter estimates for the separate model with narrow and wide priors.

parameter	mean	Se	parate Model w I 2.50%	ith wide priors	n eff	Rhat	mean	Sep	arate Model wit 2 50%	h narrow priors	n eff	Rhat
sigma_obs	0.621421954	0.0237098	0.57775831	0.66922105	5242.2062	0.9995554	mean 0.62163917	0.02370051	0.577542882	0.67002397	5284.2287	0.9993
n[1]	0.092754625	0.2698571	-0.436662974	0.622248992	792.5745	1.0012073	0.107205319	0.27142482	-0.433843927	0.625440393	700.5659	1.0037
2	0.218302637	0.27543758	-0.315153056	0.755934996	854.4363	1.0033249	0.232235598	0.27723076	-0.310133727	0.777550868	751.373	1.0049
3]	0.15139931	0.27646443	-0.39324788	0.705503965	867.8862	1.0020873	0.142845608	0.27498814	-0.398954882	0.678232149	715.32	1.0041
[4]	0.231853677	0.27598529	-0.3310606	0.763081856	818.6011	1.0033453	0.231605625	0.26820588	-0.282964119	0.762367597	751.5045	1.0037
1]	-0.018171191	0.08098387	-0.174237707	0.143344048	1046.1861	1.0011508	-0.022765303	0.08030521	-0.18211605	0.130198391	1005.7922	1.0022
[2]	0.091839042	0.08389041 0.08560036	-0.07031347	0.258660877	1105.3129	1.00312	0.08477041	0.08435476	-0.078530124	0.255634085	1099.6077	1.0009
[3] [4]	-0.157598584 0.014608737	0.08560036	-0.324888993 -0.142294175	0.011814103	1092.7428 1008.3754	1.0032763	-0.152440756 0.012070422	0.08411378 0.07963368	-0.325669289 -0.143595886	0.006468993 0.164828653	1045.9837 1035.4219	1.0004
[4] eta[1.1]	-0.586885272	0.08297491	-0.747244919	-0.424397366	805.8527	1.003207	-0.589939702	0.07953368	-0.143595886	-0.43158244	1005.4219	1.0000
eta[1,1]	-0.639118972	0.08253912	-0.792322394	-0.478200478	880.3683	1.0024274	-0.64131692	0.08243087	-0.80462953	-0.483279683	917.2115	1.0034
eta[1,2]	-0.460791984	0.08904907	-0.628638232	-0.281094968	848.4983	1.0036397	-0.463285961	0.08326773	-0.626853079	-0.295327777	971.5372	1.0026
eta[1,4]	-0.657376101	0.08484214	-0.82698269	-0.491762457	885,9695	1.0034499	-0.658355198	0.08256124	-0.815684497	-0.494520539	1014.2737	1.0030
eta[2,1]	0.35514959	0.20962577	-0.063975645	0.766442986	387.1277	1.0091096	0.357535608	0.20243471	-0.048816393	0.758458453	394.8199	1.0089
eta[2,2]	0.296975391	0.20880779	-0.125228401	0.705995303	390.7977	1.009414	0.301314906	0.20185764	-0.099039925	0.696480928	412.5959	1.0091
eta[2,3]	0.313417686	0.21011255	-0.101373969	0.726527584	383.1484	1.0096431	0.315909106	0.20292145	-0.087818549	0.719349992	398.3551	1.0086
eta[2,4]	0.292909819	0.2085382	-0.13333458	0.694058944	397.1295	1.007734	0.297968706	0.20317489	-0.10817437	0.696533544	403.2158	1.0100
eta[3,1]	-0.380269585	0.06608019	-0.512816703	-0.250473129	4256.7865	1.0003583	-0.378278937	0.06607518	-0.507932125	-0.250555588	4365.1353	0.999
eta[3,2]	-0.37108535	0.06642001	-0.498470817	-0.241295908	5630.6883	0.9996828	-0.371325659	0.06580294	-0.505579819	-0.245937708	4313.5932	1.000
eta[3,3] eta[3,4]	-0.329141957 -0.306316083	0.06714009	-0.457553493 -0.430096418	-0.194271579 -0.173699456	5253.3254 4985.1126	0.9994407 1.0000555	-0.327202312 -0.307040002	0.06498334	-0.456571483 -0.435969185	-0.199644984 -0.176783947	4903.6222 5160.9238	1.000
ta[5,4]	0.36168969	0.06008323	0.200530662	0.524873246	1545,6174	0.9998539	0.359276582	0.08226087	0.194117043	0.518079712	1268.021	1.000
ta[4,1]	0.30108909	0.08253224	0.200530662	0.524873246	1478.2401	1.0008394	0.339276382	0.08226087	0.194117043	0.486978101	1344.1898	1.000
eta[4,2]	0.265861091	0.08332767	0.103277056	0.427389665	1272.609	1.0009499	0.267439731	0.08388072	0.095373238	0.426680542	1198.5291	1.001
eta[4,4]	0.43710927	0.08480091	0.274556133	0.604776267	1369.9628	1.0003455	0.207433131	0.08369977	0.270563874	0.599938476	1183 4995	1.000
ta[5,1]	-0.151355453	0.06722883	-0.281453075	-0.020849259	3567.5641	1.0003555	-0.150191932	0.0666103	-0.27858181	-0.013868038	3254.3303	1.000
eta[5,2]	-0.138368712	0.06481226	-0.26281224	-0.010490234	3190,3529	0.999873	-0.13997284	0.0666623	-0.26986631	-0.006315755	3527.6925	0.999
eta[5,3]	-0.203336131	0.06587816	-0.332386961	-0.073521751	3742.9376	0.9999819	-0.203129702	0.06700881	-0.335093574	-0.072310666	3749.4836	0.999
eta[5,4]	-0.156666919	0.06547076	-0.282360677	-0.02832219	3378.0039	0.9998625	-0.156220967	0.06748336	-0.288801729	-0.025820652	4019.6543	1.000
ta[6,1]	0.26378816	0.09332816	0.075617127	0.448333016	593.9718	1.0074282	0.267195882	0.09117168	0.086570224	0.446011083	629.9743	1.004
ta[6,2]	0.313373885	0.09245801	0.127232406	0.487765637	587.1235	1.0060799	0.315096827	0.09083894	0.139473714	0.494580525	658.8949	1.005
ta[6,3]	0.371719638	0.0933287	0.189048743	0.550552876	599.3853	1.005917	0.370560251	0.09147614	0.189636298	0.54622242	658.2305	1.006
eta[6,4]	0.362538578	0.09441177	0.17512591	0.545260053	598.1552	1.0050535	0.362480444	0.09121822	0.181945366	0.539951703	634.7838	1.005
ta[7,1]	-0.007568598 -0.044450478	0.06500482 0.06651676	-0.134544306 -0.171622801	0.118412202 0.088521293	4428.9781	1.000554	-0.006359195 -0.043078829	0.06648619 0.06330535	-0.137360357 -0.1658226	0.121494713 0.08321621	5195.1265 3813.8309	0.999
eta[7,2] eta[7,3]	-0.044450478 -0.011564107	0.06651676	-0.171622801 -0.147341053	0.088521293	5115.8139 5076.6503	0.9998694 0.9993832	-0.043078829 -0.012185701	0.06330535	-0.1658226 -0.142683377	0.08321621 0.119055437	3813.8309 5034.1874	0.999
eta[7,3] eta[7,4]	-0.011564107	0.06713762	-0.147341053 -0.140134216	0.117520506	5060.6785	0.9993832	-0.012185701 -0.008040397	0.06557272	-0.142683377 -0.14033694	0.119055437	4711.0968	0.999
eta[1,4]	0.0009029444	0.06760022	-0.139784159	0.123292883	2830.0214	1.0009811	-0.008040397	0.06639677	-0.14033694	0.118019196	2226.4341	1.001
eta[8,2]	-0.000823089	0.07130230	-0.135754135	0.143230172	2411 7181	1.0003811	-0.000007753	0.00931342	-0.133070042	0.110674643	2431 0333	1.000
eta[8,3]	-0.046423001	0.06936878	-0.181145769	0.093838796	2623.29	1.0008394	-0.045787224	0.07073395	-0.180595912	0.091477962	2303.9201	1.000
eta[8,4]	-0.042250298	0.07145859	-0.181846259	0.095370992	2660.9846	1.0011802	-0.041337026	0.06974001	-0.176807326	0.095765504	2314.7563	1.001
eta[9,1]	-0.13849462	0.0685863	-0.274281961	-0.006971297	3640.5405	1.0006473	-0.139146052	0.06881328	-0.275876536	-0.009655961	3716.9775	1.000
ta[9,2]	-0.087643226	0.06660158	-0.217755729	0.045478427	4484.9511	1.0000079	-0.088527805	0.06721727	-0.222415465	0.043559918	4393.9505	0.999
ta[9,3]	0.00151209	0.06680701	-0.129997943	0.13350358	3173.1422	0.9998313	-0.000383579	0.06680756	-0.131161699	0.131521353	3901.8391	1.000
eta[9,4]	-0.036694587	0.06753398	-0.166922297	0.100772573	3773.4735	1.0003591	-0.037548799	0.06409341	-0.163391915	0.089656165	3907.672	1.000
eta[10,1]	-0.247591708	0.07938804	-0.40069119	-0.088790343	1024.9641	1.0042067	-0.246144499	0.07853636	-0.401005233	-0.092058251	1092.0496	1.002
eta[10,2]	-0.120269094	0.07591383	-0.269306985	0.02563025	1031.6071	1.0028752	-0.118496738	0.07746258	-0.270301788	0.036615099	1008.1974	1.002
eta[10,3]	-0.154453301	0.07650918	-0.306189373	-0.004465106	1040.2986	1.0034383	-0.154159457	0.07563457	-0.301301658	-0.005661951	989.6653	1.003
eta[10,4] eta[11.1]	-0.135470715 0.059829504	0.07580064 0.06493214	-0.283250602 -0.069127658	0.012310078 0.188002866	1162.6539 4988 2972	1.0021329 0.9996475	-0.133970409 0.06017243	0.0760693	-0.280064379 -0.075375028	0.017061184 0.192671262	1091.3043 6220.3577	1.003
eta[11,1]	0.053925304	0.06519925	-0.062239568	0.19378905	4919 8587	0.9998178	0.064292571	0.06646591	-0.073373028	0.194251133	5247 196	0.999
eta[11,2]	0.002303130	0.06319923	-0.10771205	0.19318903	4527 9432	0.9997341	0.004252571	0.06484598	-0.102708561	0.154251133	4713 629	0.999
eta[11,4]	0.075587853	0.0663665	-0.051473637	0.207998088	4920.6734	1.0000444	0.076450573	0.06670148	-0.102703301	0.208059196	4901.0784	0.999
eta[12,1]	-0.059770362	0.06748318	-0.196795219	0.07404382	3182.4138	0.9996253	-0.059177364	0.06764378	-0.191572054	0.074151751	3756.5777	0.999
eta[12,2]	-0.000312043	0.06981368	-0.136195843	0.141102431	3301.5144	1.0004962	0.000298009	0.06821229	-0.129107239	0.132273037	3045.146	1.000
eta[12,3]	-0.045389355	0.06830077	-0.180043646	0.08798033	3731.7993	0.9992184	-0.043500848	0.06957104	-0.181260126	0.089591236	3459.4003	0.999
eta[12,4]	-0.072244028	0.06898412	-0.211311853	0.064089452	3572.8112	0.9993029	-0.071279093	0.06848125	-0.206128265	0.060620164	3808.4983	1.000
eta[13,1]	0.009750362	0.06521193	-0.115933403	0.139205051	4154.401	0.9999475	0.009958875	0.06635767	-0.11898455	0.140170864	4437.5863	0.999
eta[13,2]	0.01157247	0.06726369	-0.118376529	0.142138196	4971.5816	0.9995163	0.009874835	0.06764313	-0.121727382	0.143878264	5007.4592	0.999
eta[13,3]	-0.026745414	0.06628416	-0.159671008	0.101651069	4718.376	1.000167	-0.02726525	0.06663495	-0.157892621	0.097989667	3887.5691	0.999
eta[13,4]	0.003667074	0.06656425	-0.127948268	0.133210986	4064.515	1.001213	0.003094286	0.06690287	-0.128535911	0.132976096	4563.0423	1.000
eta[14,1] eta[14,2]	-0.051427105 -0.08302713	0.07191728 0.07263858	-0.194441593 -0.225700482	0.086997474 0.063574834	1501.1381 1461.2881	1.0022203	-0.050523212 -0.084068658	0.07132541	-0.190506513 -0.223762006	0.091192352 0.0585302	1729.695 1620.9067	1.000
eta[14,2]	-0.08302713	0.07263838	-0.225700482	0.063574834	1723 7526	1.0031976	-0.084068638	0.07300782	-0.223762006	0.0383302	1689 1923	1.001
eta[14,3] eta[14.4]	-0.049315095	0.07085533	-0.187039881	0.09297921	1723.7526	1.0020709	-0.050095018 -0.057314058	0.07104785	-0.186215241	0.08836873	1591.3106	1.000
eta[15,1]	0.085075363	0.06748748	-0.046975659	0.215889576	4695.5346	0.9993411	0.083703363	0.06744446	-0.052651461	0.216347166	5257.8853	0.999
ta[15,2]	0.079475346	0.06728468	-0.052543646	0.210511417	4695.1548	0.9994409	0.079307758	0.06487974	-0.04800781	0.207560638	4581.3281	0.999
eta[15,3]	0.151320627	0.06756878	0.021754565	0.282076783	4387.8151	0.9996599	0.149576387	0.06875519	0.014574099	0.283146087	5163.5606	1.000
ta[15,4]	0.181912472	0.0658299	0.054719367	0.309823663	4289.5707	0.9997941	0.179483579	0.06631702	0.053097087	0.311062998	5331.5906	0.999
ta[16,1]	-0.132006253	0.0658728	-0.263245488	-0.004512927	3916.8617	1.0001073	-0.132394883	0.06525665	-0.262658058	-0.003115993	3985.1429	0.999
ta[16,2]	-0.187715119	0.06706313	-0.318491165	-0.061610607	4168.0834	0.9999244	-0.188246044	0.06650894	-0.318624767	-0.056724002	3320.6342	1.000
ta[16,3]	-0.188430114	0.06682238	-0.323338571	-0.05725556	4103.7681	0.9996873	-0.186805572	0.06647831	-0.319118691	-0.0561168	3705.332	0.999
ta[16,4]	-0.137537021 0.00053701	0.06561944	-0.266358851 -0.129192746	-0.008650965 0.129539927	3843.9477 4027.5569	0.9995677	-0.137583981 0.000148156	0.06723346 0.06676332	-0.266809586 -0.124747272	-0.001347271 0.129208022	4715.2292 4462.9706	1.000
ta[17,1] ta[17,2]	-0.010323222	0.06660227 0.06475696	-0.129192746 -0.133369863	0.129539927	4027.5569 4834.9974	0.999759 1.0001538	-0.000148156 -0.011383164	0.06676332	-0.124747272 -0.144175525	0.129208022	4462.9706 4820.315	0.999
ta[17,2]	-0.010323222 -0.006337885	0.06475696	-0.133369863	0.117406688	4834.9974	1.0001538	-0.011383164 -0.006487736	0.06691108	-0.144175525 -0.134582597	0.121484866	4820.315	1.000
ta[17,3]	-0.006337885	0.06532982	-0.155624764	0.119909972	4344 9844	0.9999691	-0.006487736	0.06654132	-0.134382397	0.125940424	5173 696	0.999
eta[17,4]	-0.02827301	0.06599109	-0.134297075	0.102757515	1976.3662	1.0004896	-0.028126892	0.06712679	-0.142628527	0.106234036	2242.1821	0.999
eta[18,2]	-0.003189109	0.0687135	-0.140740151	0.131239555	1973.7146	0.9998556	-0.002444479	0.06929933	-0.137279944	0.12955115	1831.2675	1.001
ta[18,3]	-0.06836084	0.07136906	-0.209249494	0.068770246	2007.2828	1.0005032	-0.067913914	0.07210882	-0.208741504	0.069544934	2214.128	1.000
ta[18,4]	0.050513416	0.07132768	-0.089073594	0.191533357	1852.0726	1.0003607	0.049972029	0.06989245	-0.088123992	0.188434881	2346.5811	1.001
ta[19,1]	0.083739923	0.06513415	-0.042958133	0.213271405	4685.1447	0.9999669	0.084099933	0.06540905	-0.044438141	0.211466735	5067.7202	0.999
ta[19,2]	0.10358831	0.06699681	-0.025543069	0.235321	5283.9851	0.9999051	0.104549296	0.0657363	-0.023241006	0.237096462	4192.3342	0.999
ta[19,3]	-0.028605509	0.06902528	-0.163749376	0.10660103	4056.0125	0.9997005	-0.026833493	0.06737471	-0.162456841	0.101773713	3215.5768	0.999
ta[19,4]	0.074613074	0.06475142	-0.050308425	0.200581998	4787.1098	1.0002163	0.07561471	0.06438142	-0.048581346	0.201660895	5067.4057	0.999
ta[20,1]	0.13875391	0.06610737	0.007672712	0.267990083	3936.8033	0.9991949	0.137754328	0.06743354	0.007980949	0.273753819	3819.1695	1.000
ta[20,2]	0.097841968	0.06542402	-0.032697461	0.228333021	4208.908	0.9993043	0.098410496	0.06648945	-0.030919686	0.229733064	4122.6577	1.000
ta[20,3]	0.058823541 0.055811666	0.06468063 0.06540711	-0.071901326	0.185185199 0.181133449	4651.9434 4163.7654	0.9998176	0.060634862	0.06899895 0.06545337	-0.074616288 -0.074036706	0.190668007 0.18513073	3918.7205 4356.0749	1.000
ta[20,4]	-0.047499147	0.06540711	-0.077746067 -0.195976133	0.181133449	630,1801	1.0002393	-0.056693617	0.06545337	-0.074036706	0.18513073	707.3328	1.000
dta[1,1]	-0.047499147	0.07537547	-0.195976133	0.096171921	630.1801	1.0060227	-0.044159345 -0.135314621	0.0732632	-0.186264102 -0.283482347	0.100659596	707.3328	1.003
lta[1,2]	0.083067554	0.07707448	-0.29715512	0.23732247	669.414	1.0057587	0.078893741	0.07544737	-0.283482347	0.009425573	758.9641	1.003
dta[1,4]	-0.063286146	0.07892181	-0.213590267	0.23732247	606.2034	1.0076954	-0.060331982	0.07383935	-0.204241202	0.233531008	691.801	1.002
elta[2,1]	0.089771689	0.04524057	0.000367203	0.180592168	443.9878	1.0082595	0.08974179	0.04440276	0.000953232	0.176568525	463.1862	1.002
elta[2,1]	0.011869474	0.04583155	-0.077757365	0.101193112	455.7355	1.0062353	0.011396313	0.04420657	-0.074959428	0.099562202	458.0687	1.008
lta[2,3]	0.064767951	0.045469	-0.025116682	0.152901641	457.2966	1.00695	0.063830436	0.04475566	-0.026532388	0.150195577	468.3301	1.008
	0.040420001	0.04574522	-0.048572162	0.131290067	454.4799	1.0061279	0.039546161	0.04452219	-0.045849749	0.130405521	459.0708	1.008
elta[2.4]	-0.050410656	0.02296776	-0.096299171	-0.005862867	511.3769	1.0081263	-0.04967805	0.02229921	-0.095475777	-0.004894876	519.4829	1.005
lta[3,1]					481.9078	1.0081899	-0.004501427	0.02220411	-0.046919621	0.040023572	542.3483	1.004
elta[3,1] elta[3,2]	-0.005401156	0.02286505	-0.051922056	0.0378887								
elta[2,4] elta[3,1] elta[3,2] elta[3,3] elta[3,4]		0.02286505 0.02263569 0.02281688	-0.054380292	0.0378887 0.033475089 0.018125644	501.9387 505.8903	1.0081899 1.0073502 1.0077649	-0.010928218 -0.025687485	0.02223063 0.0222032	-0.056457548 -0.069683616	0.031676818 0.017784283	503.9973 527.3599	1.007

Table 4: Parameter estimates for the hierarchical model with narrow and wide priors.