

Interim Report

# Predicting Algae Bloom spread in the Marlborough Sounds using Bayesian Inference

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# Abstract

Toxic Algae blooms cause shellfish in the affected area to be infected, causing them to carry the toxins that can cause severe illness to humans when they are consumed. When these blooms occur, it causes the shellfish industry in the Marlborough Sounds to shut down collection region-wide out of an abundance of caution, which increases costs. Therefore, they have an interest in predicting Algae blooms, and in particular the size and the spread in an effort to narrow the extent of the shutdown.

For the purposes of this project, the Marlborough sounds have been divided into a set of 386 polygonal approximations of areas of the sounds. The volumes of these polygons have been calculated, and a transport matrix depicting the proportion of particles that move from site  $i$  to site  $j$  in a particular time interval. (Ross Vennell, 2022)

Our data is recording concentrations of samples retrieved from these sites at discrete time intervals, observed with an error. This data is also observed sparsely.

Due to timing, the actual data is not currently available, so the scope of this project will involve simulating data with randomly generated parameters, and then trying to predict the data by deducing the values of the parameters.

This will be done by constructing a forward in time statistical model of the mass and then using bayesian inference, via a Metropolis-Hastings algorithm to determine the model parameters.

This model will be based upon an exponential growth component during active blooms, a decay component and a transfer component based upon the transport matrix.

In general, the results showed that this method of approximating the model parameters was a successful one, and particularly that the model was able to work with a sparse amount of data, a changing number of events and removing the source sites.

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# Background

Harmful Algal Blooms, or HABs, occur when there is a large buildup of algae that release materials which are toxic to other species. Particularly, *cyanobacteria* variety algae blooms, when ingested by shellfish become toxic to humans and can cause serious illness if consumed<sup>[1]</sup>.

As a result of this danger, when HABs occur in the Marlborough Sounds, the response is to temporarily halt harvesting in the region until the bloom ends. Considering the Marlborough Sounds is responsible for 80%<sup>[2]</sup> of domestic shellfish production, this causes an immense cost to the industry; approximately \$127 million annually<sup>[2]</sup>.

There are a number of conditions that could cause a HAB to begin, with the main factors being a warmer temperature<sup>[3]</sup> and increase in nutrients such as phosphorus and nitrogen<sup>[4]</sup> in the water, however it is hard to predict when exactly one will occur. Climate Change has also had an adverse impact on these conditions causing HABs with more frequency<sup>[5]</sup>.

While the length of the HAB is also variable and hard to predict, there are conditions that will determine the end; primarily, a sudden decrease in temperature that will cause the Algae to go inactive and sink below the surface, stopping the bloom. For the purposes of the Marlborough sounds region, these events happen globally.

The aim of this project is to simulate data of algal blooms over a set time period, and then use Bayesian Inference via a Metropolis-Hastings Algorithm to approximate the parameters of our model. We will also explore other scenarios such as varying amounts of sparseness in the data, and predicting a different number of events than the true amount.

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# Methods

## Bayesian Inference

Bayesian inference is a branch of statistical modelling based upon Bayes' theorem

$$P(\theta|Y) = \frac{P(Y|\theta) \times P(\theta)}{P(Y)}$$

Where:

- $P(\theta)$  is the *prior* distribution
- $P(Y|\theta)$  is the *likelihood* distribution
- $P(\theta|Y)$  is the *posterior* distribution

Where instead of the usual approach where the parameters  $X$  are fixed and the data  $Y$  is variable to determine the likelihood, the data is used as the fixed variable to determine the distribution of the unknown parameters. Since the data is fixed,  $P(Y)$  will be constant.

For the purposes of this project, we can use the likelihood for the Concentrations and an educated construction of prior distributions to determine the distribution of the parameters, or  $P(\text{Parameters}|\text{Concentration}) \propto P(\text{Concentration}|\text{Parameters}) \times P(\text{Parameters})$ .

However, due to the complex nature of the likelihood in this case (*Where*  $C_{it} \sim N\left(\log\left(\delta + \frac{M_{it}}{V_i}\right), \frac{1}{\sqrt{\tau}}^2\right)$ ), deriving the posterior distribution mathematically provides a result that is not useful. Therefore, an analytical method of approximating these distributions is needed.

# Metropolis-Hastings

The Metropolis-Hastings algorithm is a Monte Carlo Markov Chain sampling method that can be used to approximate a distribution that is otherwise hard to sample from. This method utilises the bayesian inference ideas above, but also uses a *proposal* distribution to control the chain.

## General Method

For each parameter  $\theta$ , the algorithm generates a candidate value  $\theta^*$  from a proposal distribution  $q(\theta^* | \theta_{s-1})$  that is dependent on the previous value for  $\theta$ . It then calculates a ratio of

$$r = \frac{P(Y|\theta^*) \times P(\theta^*) \times q(\theta_{s-1}|\theta^*)}{P(Y|\theta_{s-1}) \times P(\theta_{s-1}) \times q(\theta^*|\theta_{s-1})} \text{ with:}$$

- $P(Y|\theta)$  being calculated from the *likelihood* function
- $P(Y)$  being calculated from the *prior* function
- $P(\theta_a|\theta_b)$  being calculated from the *likelihood* function

And then the probability of accepting  $\theta^*$  as  $\theta_s$  is  $r$ , with the probability of accepting  $\theta_{s-1}$  as  $\theta_s$  is  $1 - r$

## Application

Because our likelihood is different for each site  $i$  and time  $t$ , and that we have the assumption of independence amongst  $Y_{it}$ , the total likelihood  $P(Y|\theta)$  is actually  $\prod_{i=1}^n \left( \prod_{t=1}^T (P(Y_{it}|\theta)) \right)$ . Since our simulation will involve 10 sites and 100 times, this will be the product of 10000 probabilities; to avoid our code rounding the value to zero,  $\sum_{i=1}^n \left( \sum_{t=1}^T (\log(P(Y_{it}|\theta))) \right)$  will be more useful. Therefore, our total ratio is

$$\text{ratio} = \log(P(Y|\theta^*)) + \log(P(\theta^*)) + \log(q(\theta_{s-1}|\theta^*)) - (\log(P(Y|\theta_{s-1})) + \log(P(\theta_{s-1})) + \log(q(\theta^*|\theta_{s-1})))$$

And then the probability of accepting  $\theta^*$  as  $\theta_s$  is  $e^{\text{ratio}}$ , with the probability of accepting  $\theta_{s-1}$  as  $\theta_s$  is  $1 - e^{\text{ratio}}$ .

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# Transportation Matrix

In preparation for this project, Ross Vennell and Richard Arnold have constructed a transportation matrix,  $P$ , to represent the proportion of mass that moves between sites across the Marlborough Sounds.

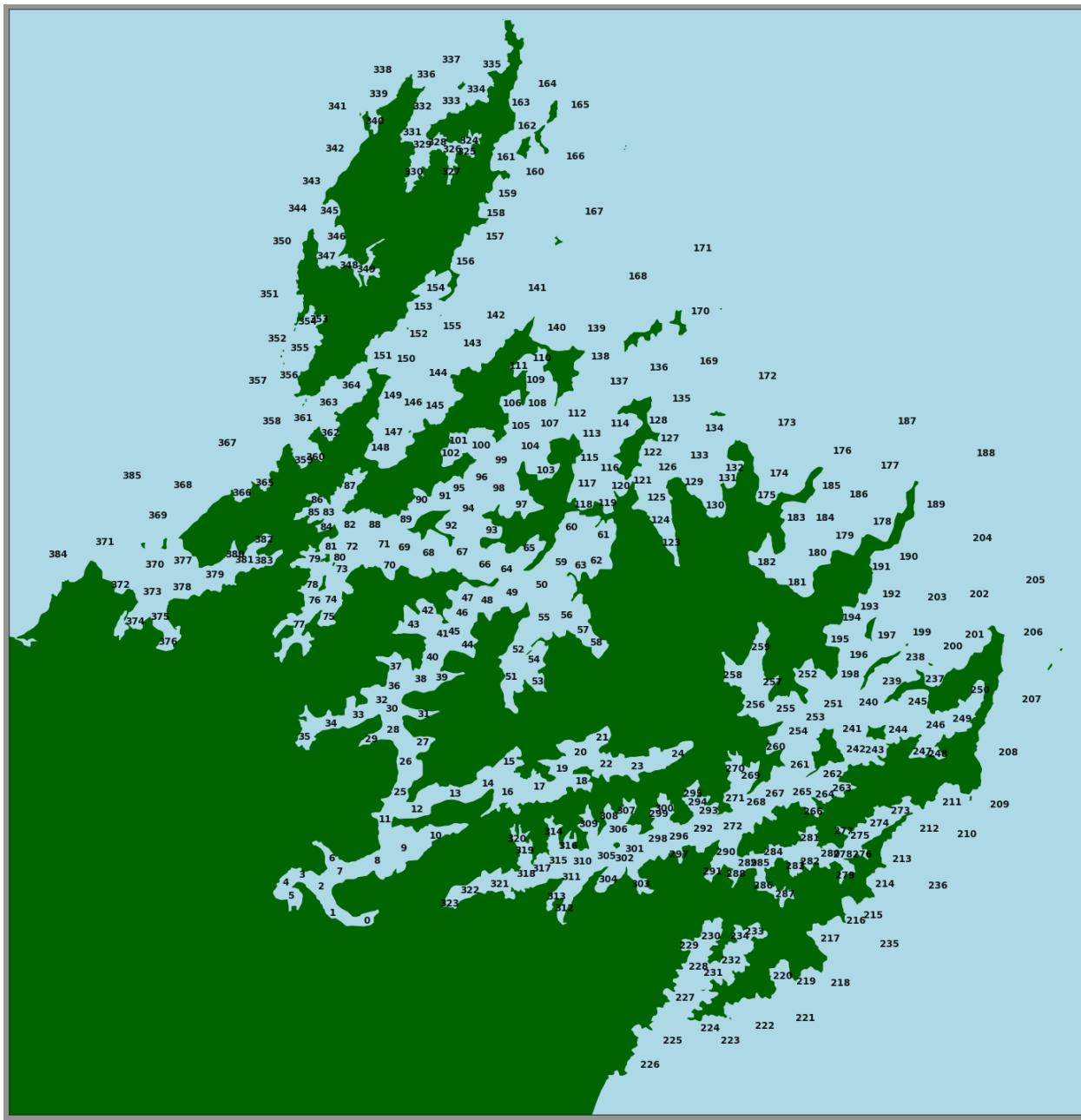
This matrix was constructed using OceanTracker, an application designed to efficiently simulate hydrodynamic models via Lagrangian Particle Tracking<sup>[6]</sup>.

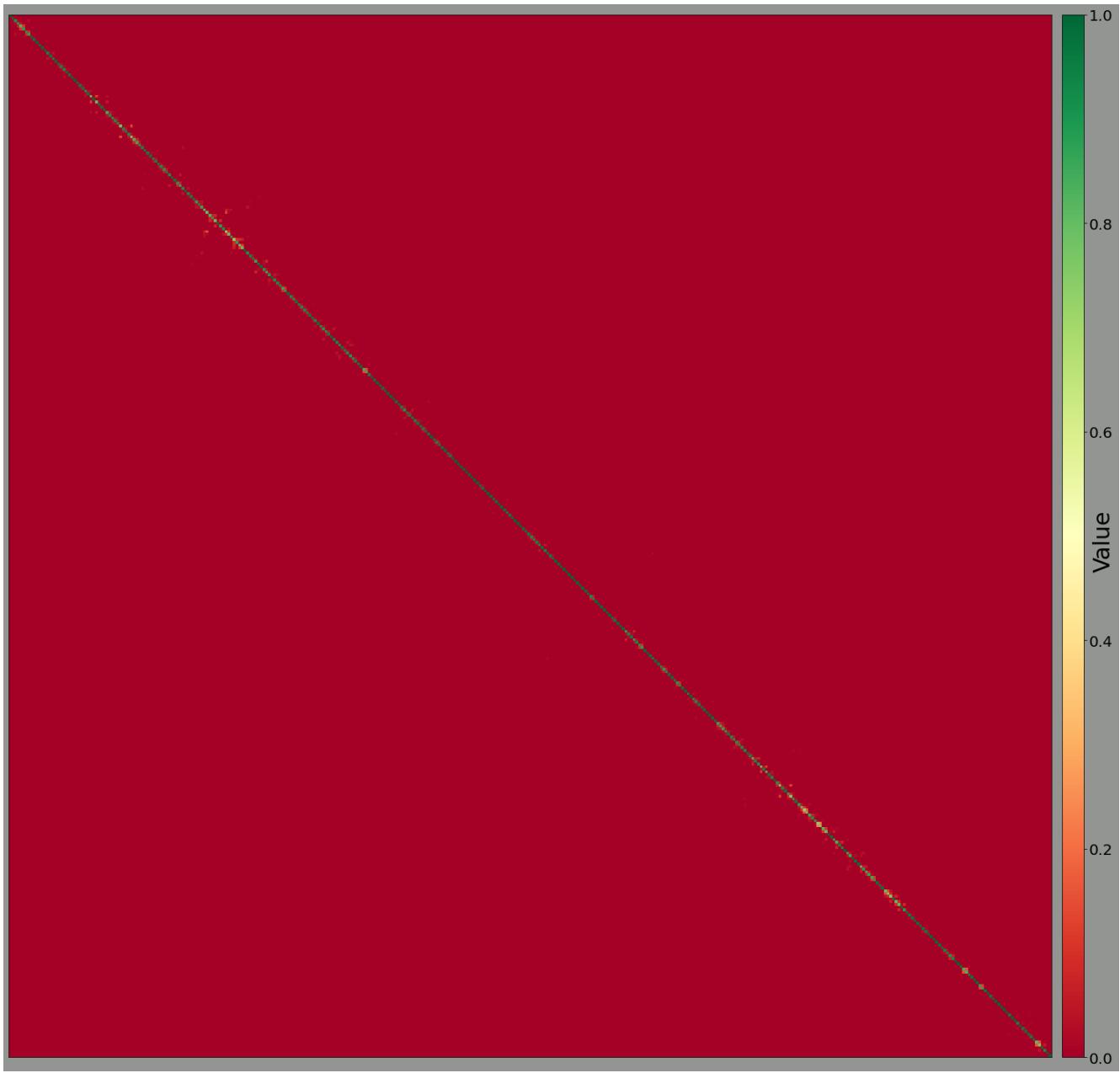
He then constructed polygons approximating around the 386 different source sites (Labelled in *Figure X*), and simulated 10000 particles being released in that polygon for a week. The fraction of particles in each polygon after this time period constitute the values for  $P$ .

$P$  is an  $n \times n$  matrix where  $P_{ij}$  is equal to the proportion of particles in site  $i$  that travels to site  $j$ , with two main properties:

- $0 \leq P_{ij} \leq 1$  for all  $i, j$
- $\sum_{j=1}^n P_{ij} = 1$  for all  $i$

*Figure X + 1* is a heatmap of  $P$ .  $P$  is a very sparse matrix, with 97% of values being 0, and  $P$  is also close to a diagonal matrix with the average value of  $P_{ii}$  being 0.935. As a result, we shouldn't expect algae to spread amongst a lot of sites such that a bloom should stay relatively contained to the sites in the near vicinity.





*Figure X + 1: Heatmap of  $P$*

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# Metrics

We will be using two metrics to evaluate the comparative performances of our estimation: DIC and the Likelihood. We will be using them over both the full set of data, as well as the observed subset. For each parameter, we will

## DIC

DIC, or the Deviance information Criteria, is an extension of Akaike information criterion (AIC) that is particularly useful for performing model selection when they've been approximated via Markov Chain Monte Carlo algorithms like the Metropolis-Hastings algorithm we're using here. This is calculated by using the deviance for a set of parameters  $D(\theta)$  as;

$$D(\theta) = -2 \log(P(Y|\theta)) + C, \text{ where } C \text{ is a constant that will cancel out when comparing models.}$$

Since our likelihood function  $\log(P(Y|\theta))$  is dependent on  $i, t$  and we are assuming independence amongst  $Y_{i,t}$  for all  $i, t$ , the deviance can be calculated as

$$D(\theta) = -2 \sum_{i=1}^n \left( \sum_{t=1}^T \left( \log(P(Y_{it}|\theta)) \right) \right)$$

Since  $D(\theta)$  fits more easily to models with large sets of parameters, there is a penalty  $p_D$  calculated as

$p_D = \overline{D(\theta)} - D(\hat{\theta})$ , where  $\overline{D(\theta)}$  is the expected value of all Deviances and  $D(\hat{\theta})$  is the Deviance of the expected parameter values. So the total *DIC* is

$$DIC = D(\theta) + p_D$$

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# Our Model

## Mass

Our equation for Mass is:

$$M_{i,t} = \alpha A_{i,t} M_{i,t-1} + \beta \left( \sum_{j=1}^n p_{i,j} M_{j,t-1} \right) + B_{i,t} \text{ where}$$

$$A_{i,t} = \text{Indicator} \left( \sum_{k=1}^N \text{Indicator}(I_k = i) \text{Indicator}(T_k \leq t \leq T_k + W_k) > 0 \right)$$

and

$$B_{i,t} = \sum_{k=1}^N I(I_k = i) I(T_k = t) S_k$$

This model is comprised of three main components; start, growth, and transport, where blooms are represented as a fixed number of events  $N$ , spanning  $n$  sites and over the course of  $T$  time periods. For our subscripts,  $i$  refers to the site and  $t$  refers to the time period.

## Start component

The 'Start' component is meant to simulate the starting size of a bloom when it begins at a particular site and time.

If event  $k$  starts at site  $I_k$  at time  $T_{k'}$  then this component  $B_{i,t}$  will be equal to size  $S_k$  when  $I_k = i$  and  $T_k = t$ , and all other values will be equal to 0.

In terms of mathematical notation, it is represented as:

$$B_{i,t} = \sum_{k=1}^n I(I_k = i) I(T_k = t) S_k.$$

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## Growth Component

The 'Growth' component is meant to simulate how a bloom grows at a particular site over the course of the bloom's length during a single time period.

If event  $k$  starts at site  $I_k$  and at time  $T_k$  with a length of  $W_k$ , then this component  $A_{i,t}$  will be equal to 1 when  $I_k = i$  and  $T_k \leq t \leq T_k + W_k$ , and all other values will be equal to 0.

In terms of mathematical notation, it is represented as:

$$A_{i,t} = I\left(\sum_{k=1}^n I(I_k = i)I(T_k \leq t \leq T_k + W_k) > 0\right)$$

If  $A_{i,t} = 1$ , then the mass at site  $i$  will be growing exponentially at a rate of  $\alpha$  where  $\alpha$  is our growth rate.

## Transport Component

The 'transport' component is meant to simulate the mass that transfers from one site to another during a single time period.

For each site  $i$ , they will receive  $p_{i,j}M_{j,t-1}$  from each site, where  $p_{i,j}$  is the proportion of mass that transports from site  $i$  to site  $j$ , and  $M_{j,t-1}$  is the mass at site  $j$  at time  $t - 1$ . All of this mass will be scaled by  $\beta$ , the rate of decay.

In terms of mathematical notation, it is represented as

$$\beta\left(\sum_{j=1}^n p_{i,j}M_{j,t-1}\right)$$

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# Concentration

The equation for  $Y_{i,t}$  is

$$\log(Y_{i,t}) \sim N\left(\log\left(\delta + \frac{M_{i,t}}{V_i}\right), \frac{1}{\sqrt{\tau}}^2\right)$$

Concentration  $Y_{i,t}$  for a site  $i$  at time  $t$  is on a logarithmic scale of  $\frac{M_{i,t}}{V_i}$ , where  $M_{i,t}$  is the mass for site  $i$  at time  $t$ , and  $V_i$  is the volume of site  $i$ . Due to it being logarithmic and  $\frac{M_{i,t}}{V_i}$  having a range of  $\{0, \infty^+\}$ , an offset  $\delta$  is added to ensure that  $\delta + \frac{M_{i,t}}{V_i} > 0$ . This concentration is also presumed to be measured with an error, which is represented as sampling from a normal distribution with mean  $\log\left(\delta + \frac{M_{i,t}}{V_i}\right)$  and variance  $\frac{1}{\tau}^2$ , where  $\tau$  is our precision parameter.

# Assumptions

- The growth rate,  $\alpha$ , is equal across all sites and times
- The decay rate,  $\beta$ , is equal across all sites and times
- $I_k, T_k, W_k, S_k$  are independent from all other events
- $\log(Y_{i,t})$  is independently sampled from  $N\left(\log\left(\delta + \frac{M_{i,t}}{V_i}\right), \frac{1}{\sqrt{\tau}}^2\right)$
- There are no seasonal components

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# Estimation

## Parameters

The parameters that are known are:

- Number of sites,  $n$ 
  - $n$  will be set to 10
- Time period,  $T$ 
  - $T$  will be set to 100
- Dispersion Matrix,  $P$ 
  - $P$  is derived from the transportation matrix above
- Number of events,  $N$ 
  - $N$  will be set to 5 for our sample
- Volumes,  $V_i$ 
  - $V_i$  will be samples from  $\text{NegBinom}(1, 1) + 1$
- Concentration offset,  $\delta$ 
  - $\delta$  will be set to  $1^{-10}$

And the parameters that need to be estimated are:

- Growth Parameter,  $\alpha$
- Decay Parameter,  $\beta$
- Event site,  $[I_1, \dots, I_N]$
- Event Starting time,  $[T_1, \dots, T_N]$
- Event time length,  $[W_1, \dots, W_N]$
- Event size,  $[S_1, \dots, S_N]$
- Precision,  $\tau$

Where the initial values will be derived from the priors below.

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## Priors

$$\alpha \sim \text{Gamma}(2, 1)$$

Such that  $E(\alpha) = 2$ , since an  $\alpha \leq 1$  would cause it to not grow.

$$\beta \sim \text{Beta}(1, 1)$$

Which is equivalent to  $\text{Uniform}(1, 1)$ , such that it is an uninformative prior but any values outside the domain of  $\{0, 1\}$  will not be considered.

$$I_k \sim \text{DiscreteUniform}(1, n)$$

Such that there is an uninformative prior that will only consider the sites as possible values and all sites are equally likely.

$$T_k \sim \text{DiscreteUniform}(1, T)$$

Such that there is an uninformative prior that will only consider the range of time periods as possible values and all time periods are equally likely.

$$W_k \sim \text{NegBinomial}(6, 0.75)$$

A prior such that  $E(W_k) = 2$ , so that event lengths are relatively small but also should give a high enough event length such that  $\alpha$  can be approximated.

$$S_k \sim \text{Gamma}(1, 1)$$

An uninformative prior where  $E(S_k) = 1$  and prefers a small cluster of values.

$$\tau \sim \text{Gamma}(1, 1)$$

An uninformative prior where  $E(\tau) = 1$  and prefers a small cluster of values.

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# Simulation

Since we have no real data, we will need to simulate it. We will do this using the RunSimulation function outlined below, where we randomly generate the true values for our parameters and then use the Mass equation outlined above to calculate  $M_{i,t}$  for all  $i, t$ .

However, to generate a sample we will use a variation of RunSimulation with a fixed  $N = 5$  such that we can have the most even spread of varying predicted numbers of events, with both undercounting and overcounting blooms.

Due to the fact that we want to compare the effectiveness of the inference amongst different scenarios, we will generate a singular sample and save it along with the true parameters for that sample for repeated use.

## Assumptions

- The growth rate,  $\alpha$ , is equal across all sites and times
- The decay rate,  $\beta$ , is equal across all sites and times
- $I_k, T_k, W_k, S_k$  are independent from all other events
- There is an equal probability for  $I_k = i$  amongst all sites
- There is an equal probability for  $T_k = t$  amongst all time periods
- All parameters are independent
- $\log(Y_{i,t})$  is independently sampled from  $N\left(\log\left(\delta + \frac{M_{i,t}}{V_i}\right), \frac{1}{\sqrt{\tau}}^2\right)$  for all  $i, t$
- There are no seasonal components

## Sample

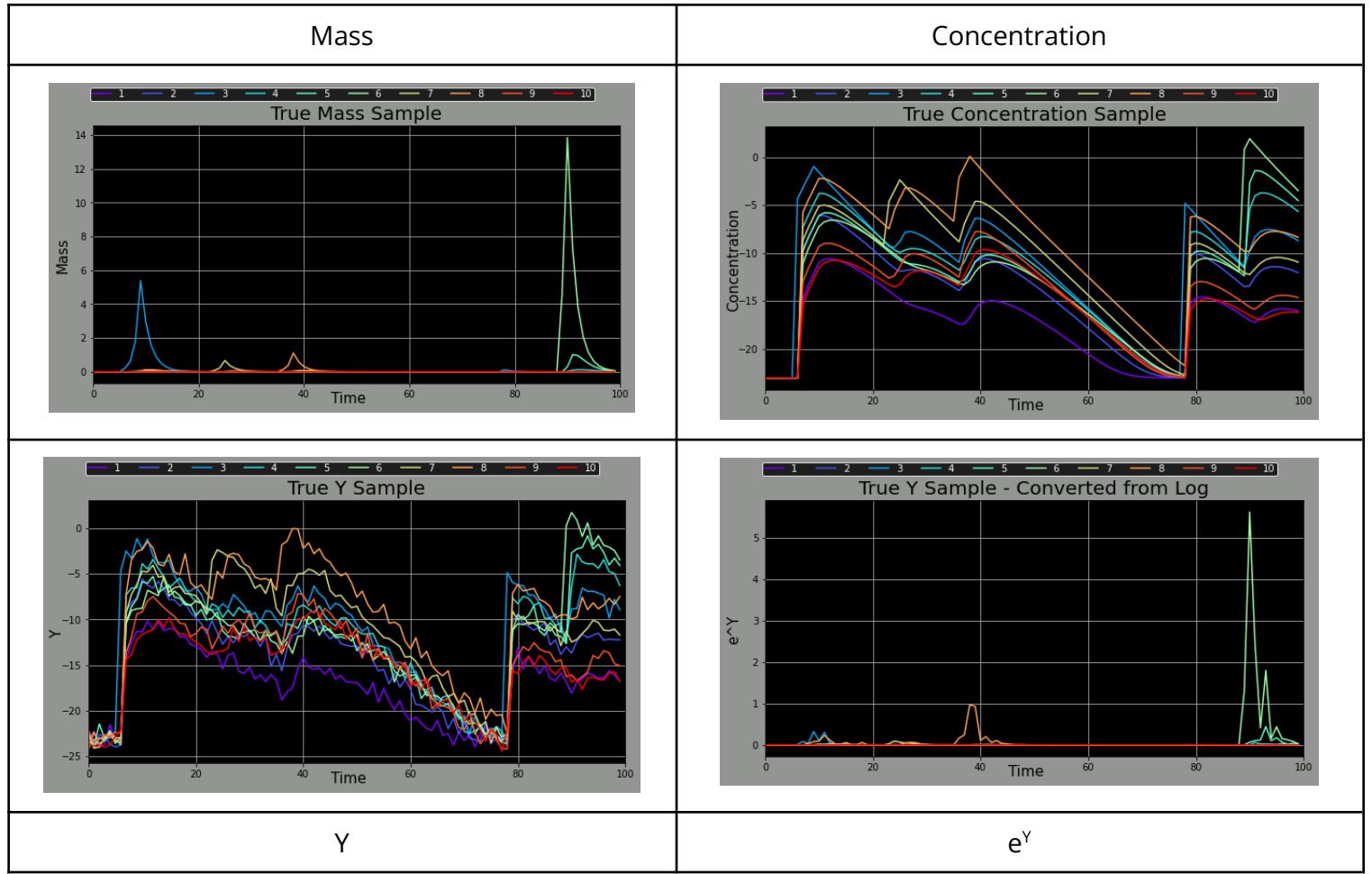


Figure X + 2: Plots of the Mass, Concentration,  $\mathbf{Y}$ , and  $e^{\mathbf{Y}}$  for the true sample

Parameter	Value(s)
$\alpha$	2.5086
$\beta$	0.5927
$I$	[7, 2, 2, 5, 6]
$T$	[36, 78, 6, 89, 23]
$W$	[3, 1, 4, 2, 3]
$S$	[0.1164, 0.1162, 0.1900, 4.5746, 0.00689]
$\tau$	2.2986

Figure X + 3: Table of the true parameters

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# Pseudocode

## **FindM<sub>New</sub>**

The purpose of this function is to calculate and output  $M_{i,t}$  from the mass equation outlined above, using  $M_{i,t-1}$  and the given parameters. It does this by taking the sum of the separate components which have been calculated. It then returns  $M_{i,t}$

Inputs:

- $M$
- $\alpha$
- $\beta$
- $P$
- $A$
- $B$

$$growth = \alpha \times (A \cdot M)$$

$$transport = \beta \times (P \cdot M)$$

$$M_{New} = B + growth + transport$$

Outputs:

- $M_{New}$

## **RunSimulation**

The purpose of this function is to generate a random set of parameters and to create the mass data from these parameters. For this, it randomly generates these sets of parameters by taking a sample from predetermined mock distributions, and then uses a for loop over  $T$  time periods and continuously feeds  $M_{i,t-1}$  and the parameters into **FindM<sub>New</sub>**. It then returns  $M$  and all the randomly generated parameters.

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Inputs:

- $n$
- $T$
- $P$

$$\alpha \sim \text{Gamma}(2, 1)$$

$$\beta \sim \text{Beta}(4, 3)$$

$$N \sim \text{DiscreteUniform}\left(1, \frac{T}{10}\right)$$

For  $x$  in  $1:N$ :

$$i \sim \text{DiscreteUniform}(1, n)$$

$$t \sim \text{DiscreteUniform}(1, T)$$

$$w \sim \text{NegBinom}(6, 0.75) + 1$$

$$s \sim \text{Gamma}(1, 1)$$

$$A_{t:\min(t+w, T), i} = 1$$

$$B_{t, i} = s$$

$$\begin{bmatrix} M_{0,0}, \dots, M_{n,0} \end{bmatrix} = 0$$

For  $t$  in  $1:T$ :

$$M_{New} = \text{FindM}_{New}([M_{0,t-1}, \dots, M_{n,t-1}], \alpha, \beta, P_{i:n, i:n}, [A_{t,1}, \dots, A_{t,n}], [B_{t,1}, \dots, B_{t,n}])$$

$$[M_{0,t}, \dots, M_{n,t}] = M_{New}$$

Outputs:

- $[[M_{0,1}, \dots, M_{n,1}], \dots, [M_{0,T}, \dots, M_{n,T}]]$
- $\alpha$
- $\beta$
- $N$
- $[I_0, \dots, I_N]$
- $[T_0, \dots, T_N]$
- $[W_0, \dots, W_N]$
- $[S_0, \dots, S_N]$

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## GetSample

The purpose of this function is to produce the mass data given a predetermined set of parameters. It does this in a similar fashion to **RunSimulation** but takes the parameters as inputs as opposed to randomly generating themselves within the function. It then returns  $M$ .

Inputs:

- $n$
- $T$
- $P$
- $\alpha$
- $\beta$
- $N$
- $\begin{bmatrix} I_1, \dots, I_N \end{bmatrix}$
- $\begin{bmatrix} t_1, \dots, t_N \end{bmatrix}$
- $\begin{bmatrix} W_1, \dots, W_N \end{bmatrix}$
- $\begin{bmatrix} S_1, \dots, S_N \end{bmatrix}$

For  $x$  in  $1:N$ :

$$A_{t_x : \min(t_x + W_x, t), I_x} = 1$$

$$B_{t,i} = s_x$$

$$\begin{bmatrix} M_{0,0}, \dots, M_{n,0} \end{bmatrix} = 0$$

For  $t$  in  $1:T$ :

$$M_{New} = FindM_{New}\left(M_{0,t-1}, \dots, M_{n,t-1}, \alpha, \beta, P_{i:n, i:n}, [A_{t,1}, \dots, A_{t,n}], [B_{t,1}, \dots, B_{t,n}]\right)$$

$$\begin{bmatrix} M_{0,t}, \dots, M_{n,t} \end{bmatrix} = M_{New}$$

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Outputs:

- $\left[ \left[ M_{0,1}, \dots, M_{n,1} \right], \dots, \left[ M_{0,T}, \dots, M_{n,T} \right] \right]$

## ConvertConcentration

The purpose of this function is to take the mass data returned from either **RunSimulation** or **GetSample**, along with the volumes  $V$  and  $\delta$ , and convert it into  $\log(\delta + \frac{M}{V})$  format that is the mean of  $\log(Y_{i,t})$ 's normal distribution. It then returns this array.

Inputs:

- $n$
- $T$
- $M$
- $V$
- $\delta$

For  $i$  in  $1:n$ :

$$C_{i,1:T} = \frac{M_{i,1:T}}{V_i}$$

$$\text{Concentration} = \log(C + \delta)$$

Outputs:

- $\text{Concentration}$

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## ConvertY

The purpose of this function is to take the array of  $\log(\delta + \frac{M}{V})$  generated from **ConvertConcentration** and sample from the distribution for concentration. It does this by taking this concentration array, along with the precision parameter  $\tau$ , and sampling from the  $N\left(\log\left(\delta + \frac{M}{V}\right), \frac{1}{\sqrt{\tau}}^2\right)$  to generate  $T \times n$  samples of  $Y$ . It then returns the  $Y_{log}$  array.

Inputs:

- $C$
- $\tau$

$$Y_{log} \sim N\left(C, \frac{1}{\sqrt{\tau}}^2\right)$$

Outputs:

- $Y_{log}$

## GenerateObservation

Due to the practical context of taking samples from sites out in the Marlborough sounds, one of the scenarios is dealing with sparse data. Therefore, the purpose of this function is to create an observation array  $O$  where  $O_{i,t} = 1$  if the data is present and  $O_{i,t} = 0$  otherwise.

There are two methods to do this: Remove data randomly based upon a probability  $P(O_{i,t} = 0) = p$  for some value  $p$ , where it is independent amongst all  $i, t$ ; or remove specific sites  $\{I_1, \dots, I_X\}$  where  $O_{i,t} = 0$  if  $i \in \{I_1, \dots, I_X\}$  and  $O_{i,t} = 1$  otherwise.

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## Random

Inputs:

- $n$
- $T$
- $p$

$$O_{1:n, 1:T} = 1$$

For  $i$  in  $1:n$ :

For  $t$  in  $1:T$ :

$$u \sim Uniform(0, 1)$$

if  $u \geq p$ :

$$O_{i,t} = 0$$

Outputs:

- $O$

## Sites

Inputs:

- $n$
- $T$
- $[I_1 \dots I_x]$

$$O_{1:n, 1:T} = 1$$

For  $I$  in  $[I_1 \dots I_x]$ :

$$O_{I, 1:T} = 0$$

Outputs:

- $O$

# Metropolis-Hastings Algorithm

The purpose of this code is to execute the Bayesian inference via the Metropolis-Hastings Method previously outlined and approximate the parameters. It does this by first generating a sample with random parameters using **RunSimulation**, and using **ConvertConcentration** and **ConvertY** to create the Y sample. It also generates initial values for all parameters  $\theta_0$  by sampling from the prior distributions, an Observation Array via **GenerateObservation** and volumes from  $NegBinom(1, 1) + 1$ . It also generates initial parameter values  $\theta_0$  from the priors outlined above, and calculates the initial  $M_{Current}$  and  $C_{Current}$  arrays. Then, looping over the 10000 iterations, for each parameter to be estimated, it:

- Randomly generates  $\theta_{Candidate}$  from the proposal distributions  $q(\theta_s | \theta_{s-1})$
- Generate  $M_{Candidate}/C_{Candidate}$  using  $\theta_{Candidate}$  with **GetSample** and **ConvertConcentration**
- Calculate  $ratio = log(P(Y|\theta^*)) + log(P(\theta^*)) + log(q(\theta_{s-1}|\theta^*)) - (log(P(Y|\theta_{s-1})) + log(P(\theta_{s-1})) + log(q(\theta^*|\theta_{s-1})))$
- Accept or reject  $\theta_{Candidate}$  with probability  $e^{ratio}$ 
  - If Accepted,  $M_{Current} = M_{Candidate}, C_{Current} = C_{Candidate}$
- After all parameters, calculate  $DIC$  and  $P(Y|\theta)$

Inputs:

- $P$

$$n = 10$$

$$T = 100$$

$$\delta = 1^{-10}$$

$$\tau_{True} \sim Gamma(1, 1)$$

$$[V_1, \dots, V_n] \sim NegBinom(1, 1) + 1$$

$$[M_{True}, \alpha_{True}, \beta_{True}, N_{True}, I_{True}, T_{True}, W_{True}, S_{True}] = runSimulation(n, T, P)$$

$$C_{True} = ConvertCalculation(n, T, M_{True}, V, \delta)$$

$$Y_{True} = ConvertY(C_{True}, \tau_{True})$$

$$O = generateObservationArray$$

$$\alpha_0 \sim Gamma(2, 1)$$

$$\beta_0 \sim Beta(1, 1)$$

$$N = N_{True}$$

$$[I_{0,1}, \dots, I_{0,N}] \sim DiscreteUniform(1, n)$$

$$[t_{1,1}, \dots, t_{0,N}] \sim DiscreteUniform(1, T)$$

$$[w_{0,1}, \dots, w_{0,N}] \sim NegBinom(6, 0.75)$$

$$[s_{0,1}, \dots, s_{0,N}] \sim Gamma(1, 1)$$

$$\tau_0 \sim Gamma(1, 1)$$

$$\phi = [\alpha_0, \beta_0, N, [I_{0,1}, \dots, I_{0,N}], [t_{0,1}, \dots, t_{0,N}], [w_{0,1}, \dots, w_{0,N}], [s_{0,1}, \dots, s_{0,N}], \tau_0]$$

For each parameter  $\phi_0$  in  $\phi$ :

$$Array_{parameter} = parameter_0$$

$$Accept_{parameter} = 0$$

$$M_{Current} = GetSample(n, T, \phi_\alpha, \phi_\beta, \phi_N, \phi_I, \phi_T, \phi_W, \phi_S)$$

$$C_{Current} = ConvertConcentration(n, T, M_{Current}, V, \delta)$$

For  $s$  in 1:10000:

## Alpha

$$\alpha_{Candidate} \sim N(\alpha_{Current}, 8^2)$$

$$M_{Candidate} = GetSample(n, T, \alpha_{Candidate}, \phi_\beta, \phi_N, \phi_I, \phi_T, \phi_W, \phi_S)$$

$$C_{Candidate} = ConvertConcentration(n, T, M_{Candidate}, V, \delta)$$

$$p_{prior \text{ } candidate} = Gamma(2, 1). logPDF(\alpha_{candidate})$$

$$p_{prior \text{ } current} = Gamma(2, 1). logPDF(\phi_\alpha)$$

$$p_{Likelihood \text{ } candidate} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{candidate_{it}} \cdot O, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF(Y_{True_{it}} \cdot O) \right)$$

$$p_{Likelihood \text{ } current} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{current_{it}} \cdot O, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF(Y_{True_{it}} \cdot O) \right)$$

$$p_{Q_{candidate}} = N\left(\phi_{\alpha'} 8^2\right) \cdot logPDF(\alpha_{candidate})$$

$$p_{Q_{current}} = N\left(\alpha_{candidate'} 8^2\right) \cdot logPDF(\phi_\alpha)$$

$$ratio_\alpha = p_{prior \text{ } candidate} + p_{Likelihood \text{ } candidate} - p_{prior \text{ } current} - p_{Likelihood \text{ } current} + p_{Q_{current}} - p_{Q_{candidate}}$$

$$u \sim U(0, 1)$$

if  $ratio > log(u)$ :

$$\phi_\alpha = \alpha_{candidate}$$

$$Accept_\alpha = Accept_\alpha + 1$$

$$M_{candidate} = M_{current}$$

$$C_{candidate} = C_{current}$$

$$Likelihood_{\alpha_{observed_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{candidate_{it}} \cdot O, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF(Y_{True_{it}} \cdot O) \right)$$

$$Likelihood_{\alpha_{Full_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{candidate_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF(Y_{True_{it}}) \right)$$

---

else:

$$Likelihood_{\alpha_{Observed_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$Likelihood_{\alpha_{Full_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

## Beta

$$\beta_{Candidate} \sim Beta(1, 1)$$

$$M_{Candidate} = GetSample(n, T, \phi_{\alpha'}, \beta_{Candidate}, \phi_{N'}, \phi_{I'}, \phi_{T'}, \phi_{W'}, \phi_{S'})$$

$$C_{Candidate} = ConvertConcentration(n, T, M_{Candidate}, V, \delta)$$

$$p_{prior_{Candidate}} = Beta(1, 1). logPDF(\beta_{Candidate})$$

$$p_{prior_{Current}} = Beta(1, 1). logPDF(\phi_{\beta})$$

$$p_{Likelihood_{Candidate}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$p_{Likelihood_{Current}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$p_{Q_{Candidate}} = Beta(1, 1). logPDF(\beta_{Candidate})$$

$$p_{Q_{Current}} = Beta(1, 1). logPDF(\phi_{\beta})$$

$$ratio_{\beta} = p_{prior_{Candidate}} + p_{Likelihood_{Candidate}} - p_{prior_{Current}} - p_{Likelihood_{Current}} + p_{Q_{Current}} - p_{Q_{Candidate}}$$

$$u \sim U(0, 1)$$

---

*if ratio > u:*

$$\phi_{\beta} = \beta_{Candidate}$$

$$Accept_{\beta} = Accept_{\beta} + 1$$

$$M_{Candidate} = M_{Current}$$

$$C_{Candidate} = C_{Current}$$

$$Likelihood_{\beta_{Observed_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}} \cdot O, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{\beta_{Full_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

*else:*

$$Likelihood_{\beta_{Observed_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}} \cdot O, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{\beta_{Full_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}} \cdot O, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$



*for k in 1:n:*

$$I_k_{Candidate} \sim DiscreteUniform(1, n)$$

$$I_{Candidate} = \phi_I$$

$$I_{Candidate_k} = I_{kCandidate}$$

$$M_{Candidate} = GetSample(n, T, \phi_{\alpha'}, \phi_{\beta'}, \phi_{N'}, I_{Candidate}, \phi_{T'}, \phi_{W'}, \phi_S)$$

$$C_{Candidate} = ConvertConcentration(n, T, M_{Candidate}, V, \delta)$$

$$p_{prior_{Candidate}} = DiscreteUniform(1, n).logPMF(I_{Candidate_k})$$

$$p_{prior_{Current}} = DiscreteUniform(1, n).logPMF(\phi_{I_k})$$

$$p_{Likelihood_{Candidate}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Candidate_{it}}, \frac{1}{\sqrt{\Phi_\tau}})^2 \right) logPDF(Y_{True_{it}})$$

$$p_{Likelihood_{Current}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Current_{it}}, \frac{1}{\sqrt{\Phi_\tau}})^2 \right) logPDF(Y_{True_{it}})$$

$$p_{Q_{Candidate}} = DiscreteUniform(1, n).logPMF(I_{Candidate_k})$$

$$p_{Q_{Current}} = DiscreteUniform(1, n).logPMF(\phi_{I_k})$$

$$ratio_{I_k} = p_{prior_{Candidate}} + p_{Likelihood_{Candidate}} - p_{prior_{Current}} - p_{Likelihood_{Current}} + p_{Q_{Current}} - p_{Q_{Candidate}}$$

$$u \sim U(0, 1)$$

if ratio > log(u):

$$\phi_I = I_{Candidate}$$

$$Accept_I = Accept_I + \frac{1}{N}$$

$$M_{Candidate} = M_{Current}$$

$$C_{Candidate} = C_{Current}$$

$$Likelihood_{I_{Observed_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Candidate_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}})^2 \right) logPDF(Y_{True_{it}} \cdot O)$$

$$Likelihood_{I_{Full_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Candidate_{it}}, \frac{1}{\sqrt{\Phi_\tau}})^2 \right) logPDF(Y_{True_{it}})$$

---

*else:*

$$Likelihood_{I_{\text{Observed}_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{\text{Current}_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2) \right) \log PDF(Y_{\text{True}_{it}} \cdot O) \right)$$

$$Likelihood_{I_{\text{Full}_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{\text{Current}_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2) \right) \log PDF(Y_{\text{True}_{it}}) \right)$$

T

for  $k$  in  $1:n$ :

$$T_{k_{\text{Candidate}}} \sim DiscreteUniform(1, T)$$

$$T_{\text{Candidate}} = \phi_T$$

$$T_{\text{Candidate}_k} = T_{k_{\text{Candidate}}}$$

$$M_{\text{Candidate}} = GetSample(n, T, \phi_\alpha, \phi_\beta, \phi_N, \phi_I, T_{\text{Candidate}}, \phi_W, \phi_S)$$

$$C_{\text{Candidate}} = ConvertConcentration(n, T, M_{\text{Candidate}}, V, \delta)$$

$$p_{prior_{\text{Candidate}}} = DiscreteUniform(1, T). logPMF(T_{\text{Candidate}_k})$$

$$p_{prior_{\text{Current}}} = DiscreteUniform(1, T). logPMF(\phi_T)$$

$$p_{Likelihood_{\text{Candidate}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{\text{Candidate}_{it}}, \frac{1}{\sqrt{\Phi_\tau}}^2) \right) \log PDF(Y_{\text{True}_{it}}) \right)$$

$$p_{Likelihood_{\text{Current}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{\text{Current}_{it}}, \frac{1}{\sqrt{\Phi_\tau}}^2) \right) \log PDF(Y_{\text{True}_{it}}) \right)$$

$$p_{Q_{Candidate}} = DiscreteUniform(1, T).logPMF\left(T_{Candidate_k}\right)$$

$$p_{Q_{Current}} = DiscreteUniform(1, T).logPMF\left(\Phi_{4_k}\right)$$

$$ratio_{T_k} = \min\left(p_{prior_{Candidate}} + p_{Likelihood_{Candidate}} - p_{prior_{Current}} - p_{Likelihood_{Current}} + p_{Q_{Current}} - p_{Q_{Candidate}}, 1\right)$$

$$u \sim U(0, 1)$$

if ratio > log(u):

$$\Phi_T = T_{Candidate}$$

$$Accept_T = Accept_T + \frac{1}{N}$$

$$M_{Candidate} = M_{Current}$$

$$C_{Candidate} = C_{Current}$$

$$Likelihood_{T_{Observed_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{T_{Full_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

else:

$$Likelihood_{T_{Observed_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{T_{Full_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

## W

for  $k$  in  $1:n$ :

$$W_{k_{Candidate}} \sim Binom\left(T, \frac{1 + \phi_{W_k}}{2 + T}\right)$$

$$W_{Candidate} = \phi_{W}$$

$$W_{Candidate_k} = W_{k_{Candidate}}$$

$$M_{Candidate} = GetSample(n, T, \phi_{\alpha}, \phi_{\beta}, \phi_{N'}, \phi_{I'}, \phi_{T'}, W_{Candidate}, \phi_S)$$

$$C_{Candidate} = ConvertConcentration(n, T, M_{Candidate}, V, \delta)$$

$$p_{prior_{Candidate}} = DiscreteUniform(1, T).logPMF(W_{Candidate_k})$$

$$p_{prior_{Current}} = DiscreteUniform(1, T).logPMF(\phi_{W_k})$$

$$p_{Likelihood_{Candidate}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2) \cdot logPDF(Y_{True_{it}}) \right)$$

$$p_{Likelihood_{Current}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Current_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2) \cdot logPDF(Y_{True_{it}}) \right)$$

$$p_{Q_{Candidate}} = Binom\left(T, \frac{1 + \phi_{W_k}}{2 + T}\right).logPMF(W_{Candidate_k})$$

$$p_{Q_{Current}} = Binom\left(T, \frac{1 + W_{Candidate_k}}{2 + T}\right).logPMF(\phi_{W_k})$$

$$ratio_{W_k} = p_{prior_{Candidate}} + p_{Likelihood_{Candidate}} - p_{prior_{Current}} - p_{Likelihood_{Current}} + p_{Q_{Current}} - p_{Q_{Candidate}}$$

$$u \sim Uniform(0, 1)$$

---

*if ratio > log(u):*

$$\phi_w = W_{Candidate}$$

$$Accept_w = Accept_w + \frac{1}{N}$$

$$M_{Candidate} = M_{Current}$$

$$C_{Candidate} = C_{Current}$$

$$Likelihood_{W_{Observed_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{W_{Full_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

*else:*

$$Likelihood_{W_{Observed_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{W_{Full_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}} \cdot O, \frac{1}{\sqrt{\Phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

## S

*for k in 1:n:*

$$S_{kCandidate} \sim N\left(\phi_s, 0.1^2\right)$$

$$S_{Candidate} = \phi_s$$

$$S_{Candidate_k} = S_{kCandidate}$$

$$M_{Candidate} = GetSample(n, T, \phi_{\alpha}, \phi_{\beta}, \phi_{N'}, \phi_{I'}, \phi_{T'}, \phi_{W'}, S_{Candidate})$$

$$C_{Candidate} = ConvertConcentration(n, T, M_{Candidate}, V, \delta)$$

$$p_{prior_{Candidate}} = Gamma(1, 1). logPDF(S_{Candidate_k})$$

$$p_{prior_{Current}} = Gamma(1, 1). logPDF(\phi_{S_k})$$

$$p_{Likelihood_{Candidate}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2) \right) logPDF(Y_{True_{it}})$$

$$p_{Likelihood_{Current}} = \sum_{t=1}^T \left( \sum_{i=1}^n N(C_{Current_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2) \right) logPDF(Y_{True_{it}})$$

$$p_{Q_{Candidate}} = N(\phi_{S_k}, 0.1^2). logPDF(S_{Candidate_k})$$

$$p_{Q_{Current}} N(S_{Candidate_k}, 0.1^2). logPDF(\phi_{S_k})$$

$$ratio_{S_k} = p_{prior_{Candidate}} + p_{Likelihood_{Candidate}} - p_{prior_{Current}} - p_{Likelihood_{Current}} + p_{Q_{Current}} - p_{Q_{Candidate}}$$

$$u \sim U(0, 1)$$

if ratio > log(u):

$$\phi_S = S_{Candidate}$$

$$Accept_S = Accept_S + \frac{1}{N}$$

$$M_{Candidate} = M_{Current}$$

$$C_{Candidate} = C_{Current}$$

$$Likelihood_{S_{\text{Observed}_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$Likelihood_{S_{\text{Full}_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

*else:*

$$Likelihood_{S_{\text{Observed}_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$Likelihood_{S_{\text{Full}_{s,k}}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

## Tau

$$\tau_{Candidate} \sim N\left(\phi_\tau, \frac{1}{2}^2\right)$$

$$p_{prior_{Candidate}} = Gamma(1, 1). logPDF(\tau_{Candidate})$$

$$p_{prior_{Current}} = Gamma(1, 1). logPDF(\phi_\tau)$$

$$p_{Likelihood_{Candidate}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\tau_{Candidate}}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$p_{Likelihood_{Current}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_\tau}}^2\right) \cdot logPDF\left(Y_{True_{it}} | O\right) \right)$$

$$p_{Q_{Candidate}} = N\left(\phi_\tau, \frac{1}{2}^2\right). logPDF(\tau_{Candidate})$$

$$p_{Q_{Current}} = N\left(\tau_{Candidate}, \frac{1}{2}^2\right). logPDF(\phi_\tau)$$

$$ratio_{\tau} = p_{prior\_candidate} + p_{Likelihood\_candidate} - p_{prior\_current} - p_{Likelihood\_current} + p_{Q\_current} - p_{Q\_candidate}$$

$$u \sim U(0, 1)$$

if  $ratio > log(u)$ :

$$\phi_{\tau} = \tau_{Candidate}$$

$$Accept_{\tau} = Accept_{\tau} + 1$$

$$Likelihood_{\tau_{Observed\_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{\tau_{Full\_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Candidate_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

else:

$$Likelihood_{\tau_{Observed\_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}} \cdot O\right) \right)$$

$$Likelihood_{\tau_{Full\_s}} = \sum_{t=1}^T \left( \sum_{i=1}^n N\left(C_{Current_{it}}, \frac{1}{\sqrt{\phi_{\tau}}}^2\right) \cdot logPDF\left(Y_{True_{it}}\right) \right)$$

# Proposal Distributions

$$\alpha^* \sim N(\phi_{\alpha}, 2^2)$$

Using a random walk proposal with  $E(\alpha^*) = \phi_{\alpha}$ . Using a standard deviation of  $\sigma = 2$  because through testing,  $\alpha$  has had a higher variance, especially compared to other parameters with normally distributed proposals like  $S_k$  and  $\tau$ .

$$\beta^* \sim Beta(1, 1)$$

An independence proposal in order to sample only from  $\beta$ 's possible range of values of  $[0, 1]$

$$I_k^* \sim DiscreteUniform(1, n)$$

An independence proposal in order to sample only from  $I_k$ 's possible range of values of  $[0, n]$

$$T_k^* \sim DiscreteUniform(1, T)$$

An independence proposal in order to sample only from  $T_k$ 's possible range of values of  $[0, T]$

$$W_k^* \sim Binom\left(T, \frac{1 + \phi_{W_k}}{2 + T}\right)$$

A random walk sampler over a discrete domain where  $E(W_k^*) \approx \phi_{W_k}$  as possible, with the added requirements that  $p(W_k^* | \phi_{W_k} = 0) \neq 0$  (Hence the + 1), and  $p(W_k^* | \phi_{W_k} = T) \neq 1$  (Hence the + 2)

$$S_k^* \sim N(\phi_{S_k}, 1^2)$$

Using a random walk proposal with  $E(S_k^*) = \phi_{S_k}$ . Using a standard deviation of  $\sigma = 1$  because through testing, the default value of 1 allowed an appropriate amount of variance for  $S_k$ .

$$\tau^* \sim N(\phi_{\tau}, \frac{1}{2}^2)$$

Using a random walk proposal with  $E(\tau^*) = \phi_{\tau}$ . Using a standard deviation of  $\sigma = \frac{1}{2}$  because through testing,  $\tau$  had a fairly tight distribution compared to  $\alpha$  and  $S_k$ .

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# Acceptance Probabilities

## Alpha

$$p_{prior\_Candidate} = \log(\alpha_{Candidate}) - \alpha_{Candidate}$$

$$p_{prior\_Current} = \log(\alpha_{Current}) - \alpha_{Current}$$

$$p_{Likelihood\_Candidate} = \frac{-\tau}{32} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True}_{it} - C_{Candidate}_{it} \right)^2 \right)$$

$$p_{Likelihood\_Current} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True}_{it} - C_{Current}_{it} \right)^2 \right)$$

$$p_{Q\_Candidate} = -\frac{1}{8} (\alpha_{Candidate} - \alpha_{Current})^2$$

$$p_{Q\_Current} = -\frac{1}{8} (\alpha_{Current} - \alpha_{Candidate})^2$$

$$ratio\_log = \log\left(\frac{\alpha_{Candidate}}{\alpha_{Current}}\right) - \alpha_{Candidate} + \alpha_{Current} + \frac{\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True}_{it} - C_{Current}_{it} \right)^2 - \left( Y_{True}_{it} - C_{Candidate}_{it} \right)^2 \right)$$

$$P_{Acceptance}(\alpha) = e^{ratio\_log}$$

## Beta

$$p_{prior \ candidate} = 0$$

$$p_{prior \ current} = 0$$

$$p_{Likelihood \ candidate} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True_{it}} - C_{Candidate_{it}} \right)^2 \right)$$

$$p_{Likelihood \ current} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True_{it}} - C_{Current_{it}} \right)^2 \right)$$

$$p_Q^{candidate} = 0$$

$$p_Q^{candidate} = 0$$

$$ratio_{log} = \frac{\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True_{it}} - C_{Current_{it}} \right)^2 - \left( Y_{True_{it}} - C_{Candidate_{it}} \right)^2 \right)$$

$$P_{Acceptance}(\beta) = e^{ratio_{log}}$$

---

|<sub>k</sub>

$$p_{prior \ candidate} = -\log(n)$$

$$p_{prior \ current} = -\log(n)$$

$$p_{Likelihood \ candidate} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True_{it}} - C_{Candidate_{it}} \right)^2 \right)$$

$$p_{Likelihood \ current} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True_{it}} - C_{Current_{it}} \right)^2 \right)$$

$$p_Q^{candidate} = -\log(n)$$

$$p_Q^{current} = -\log(n)$$

$$ratio_{log} = \frac{\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True_{it}} - C_{Current_{it}} \right)^2 - \left( Y_{True_{it}} - C_{Candidate_{it}} \right)^2 \right)$$

$$P_{Acceptance} \binom{I}{k} = e^{-ratio_{log}}$$

---

**T<sub>k</sub>**

$$p_{prior \ candidate} = -\log(T)$$

$$p_{prior \ current} = -\log(T)$$

$$p_{Likelihood \ candidate} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True \ it} - C_{Candidate \ it} \right)^2 \right)$$

$$p_{Likelihood \ current} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True \ it} - C_{Current \ it} \right)^2 \right)$$

$$p_Q \ candidate = -\log(T)$$

$$p_Q \ current = -\log(T)$$

$$ratio_{log} = \frac{\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True \ it} - C_{Current \ it} \right)^2 - \left( Y_{True \ it} - C_{Candidate \ it} \right)^2 \right)$$

$$P_{Acceptance}(T_k) = e^{ratio_{log}}$$

## W<sub>k</sub>

$$\begin{aligned}
p_{prior\_Candidate} &= \log\left(\left(W_{Candidate_k} + 5\right)C\left(W_{Candidate_k}\right)\right) + 6\log\left(\frac{3}{4}\right) - W_{Candidate_k} \log(4) \\
p_{prior\_Current} &= \log\left(\left(W_{Current_k} + 5\right)C\left(W_{Current_k}\right)\right) + 6\log\left(\frac{3}{4}\right) - W_{Current_k} \log(4) \\
p_{Likelihood\_Candidate} &= \frac{-\tau}{2} \sum_{t=1}^T \sum_{i=1}^n \left( Y_{True_{it}} - C_{Candidate_{it}} \right)^2 \\
p_{Likelihood\_Current} &= \frac{-\tau}{2} \sum_{t=1}^T \sum_{i=1}^n \left( Y_{True_{it}} - C_{Current_{it}} \right)^2 \\
p_{Q\_Candidate} &= \log\left((T)C\left(W_{Candidate_k}\right)\right) + W_{Candidate_k} \log\left(W_{Candidate_k} + 1\right) + \left(T - W_{Candidate_k}\right) \log\left(T + 1 - W_{Candidate_k}\right) + T \log(T + 2) \\
p_{Q\_Current} &= \log\left((T)C\left(W_{Current_k}\right)\right) + W_{Current_k} \log\left(W_{Candidate_k} + 1\right) + \left(T - W_{Current_k}\right) \log\left(T + 1 - W_{Candidate_k}\right) + T \log(T + 2) \\
ratio\_log &= \log\left(\left(W_{Candidate_k} + 5\right)C\left(W_{Candidate_k}\right)\right) + \left(W_{Current_k} - W_{Candidate_k}\right) \log(4) - \log\left(\left(W_{Current_k} + 5\right)C\left(W_{Current_k}\right)\right) \\
&\quad + \frac{\tau}{2} \sum_{t=1}^T \sum_{i=1}^n \left( Y_{True_{it}} - C_{Current_{it}} \right)^2 - \left( Y_{True_{it}} - C_{Candidate_{it}} \right)^2 + \log\left((T)C\left(W_{Candidate_k}\right)\right) + W_{Candidate_k} \log\left(W_{Candidate_k} + 1\right) \\
&\quad + \left(T - W_{Candidate_k}\right) \log\left(T + 1 - W_{Candidate_k}\right) - \log\left((T)C\left(W_{Candidate_k}\right)\right) - W_{Candidate_k} \log\left(W_{Candidate_k} + 1\right) - \left(T - W_{Candidate_k}\right) \log\left(T + 1 - W_{Candidate_k}\right) \\
P_{Acceptance}(W_k) &= e^{ratio\_log}
\end{aligned}$$

---

## S<sub>k</sub>

$$p_{prior\_Candidate} = -S_{Candidate\_k}$$

$$p_{prior\_Current} = -S_{Current\_k}$$

$$p_{Likelihood\_Candidate} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True\_it} - C_{Candidate\_it} \right)^2 \right)$$

$$p_{Likelihood\_Current} = \frac{-\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True\_it} - C_{Current\_it} \right)^2 \right)$$

$$p_Q_{Candidate} = -50 \left( S_{Candidate\_k} - S_{Current\_k} \right)^2$$

$$p_Q_{Candidate} = -50 \left( S_{Current\_k} - S_{Candidate\_k} \right)^2$$

$$ratio\_log = -S_{Candidate\_k} + S_{Current\_k} + \frac{\tau}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True\_it} - C_{Current\_it} \right)^2 - \left( Y_{True\_it} - C_{Candidate\_it} \right)^2 \right)$$

$$P_{Acceptance}(S_k) = e^{ratio\_log}$$

## Tau

$$p_{prior\_Candidate} = \log(\tau_{Candidate}) - \tau_{Candidate}$$

$$p_{prior\_Current} = \log(\tau_{Current}) - \tau_{Current}$$

$$p_{Likelihood\_Candidate} = \frac{-\tau_{Candidate}}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True}_{it} - C_{Candidate}_{it} \right)^2 \right)$$

$$p_{Likelihood\_Current} = \frac{-\tau_{Current}}{2} \sum_{t=1}^T \left( \sum_{i=1}^n \left( Y_{True}_{it} - C_{Current}_{it} \right)^2 \right)$$

$$p_Q_{Candidate} = -2(\tau_{Candidate} - \tau_{Current})^2$$

$$p_Q_{Candidate} = -2(\tau_{Current} - \tau_{Candidate})^2$$

Since for  $\tau$ ,  $C_{Candidate}_{it} = C_{Current}_{it}$  for all  $i, t$

$$ratio_{log} = \log\left(\frac{\tau_{Candidate}}{\tau_{Current}}\right) - \tau_{Candidate} + \tau_{Current}$$

$$P_{Acceptance}(\tau) = e^{ratio_{log}}$$

# Results

## Changing Sparseness

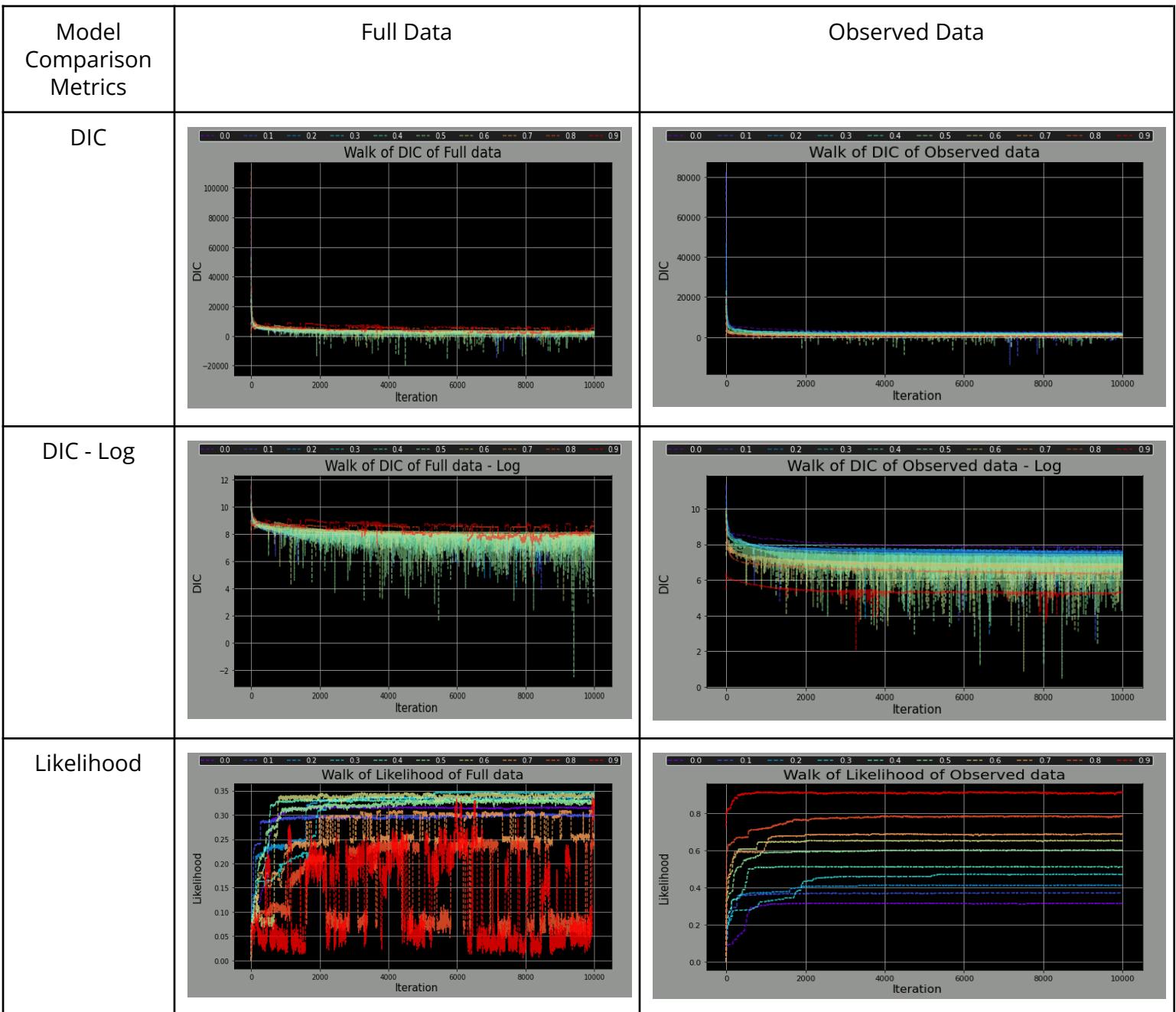


Figure X + 4: Table of Model Comparison metrics for models with varying sparseness of data

**p = 0.0**

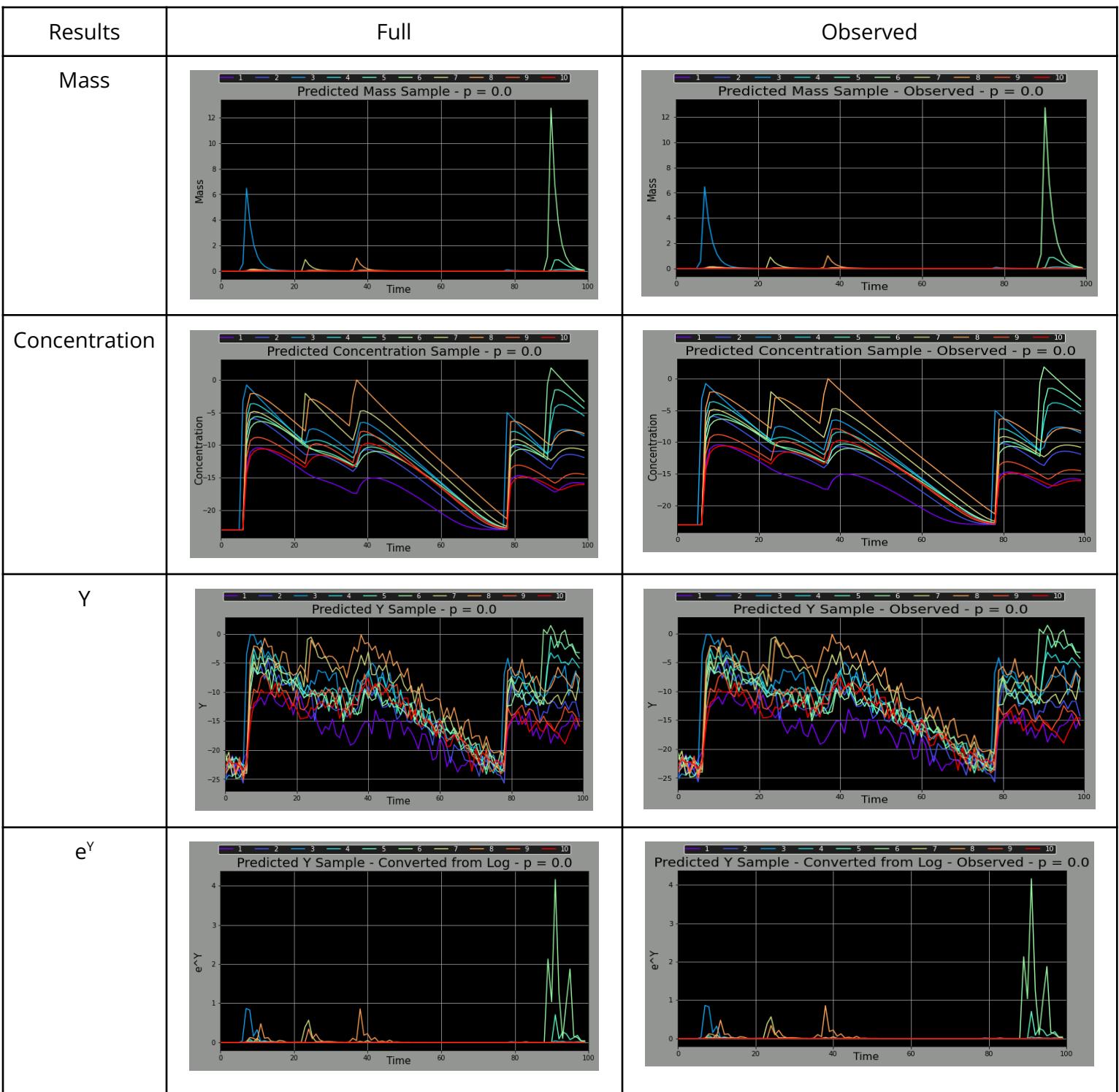


Figure X + 5: Table of results for sparse data ( $p = 0.0$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	11.1733	10.4534	10.5624	0.2137
$\beta$	0.6099	0.6185	0.6199	0.0056
$I$	7, 2, 6, 2, 5	6.9364, 2.0353, 5.9999, 2.0035, 4.9933	6.9518, 2.0491, 6.0003, 2.0077, 4.9981	0.1023
$T$	36, 6, 23, 78, 89	35.9387, 7.1940, 22.5807, 77.9556, 88.8947	36.2395, 7.6202, 22.6791, 78.0048, 88.9957	0.0103
$W$	2, 2, 1, 2, 2	1.9277, 1.9363, 0.6257, 0.5889, 1.9663	1.9403, 1.9483, 0.6459, 0.6081, 1.9763	0.3346
$S$	0.0759, 0.5521, 0.8899, 0.0933, 1.0884	0.0832, 0.5851, 0.8549, 0.0894, 1.1534	0.0857, 0.5925, 0.8615, 0.0901, 1.1563	0.3560
$\tau$	1.6762	1.6011	1.6137	0.1819

Figure X + 6: Table of summary statistics of parameters for sparse data ( $p = 0.0$ )

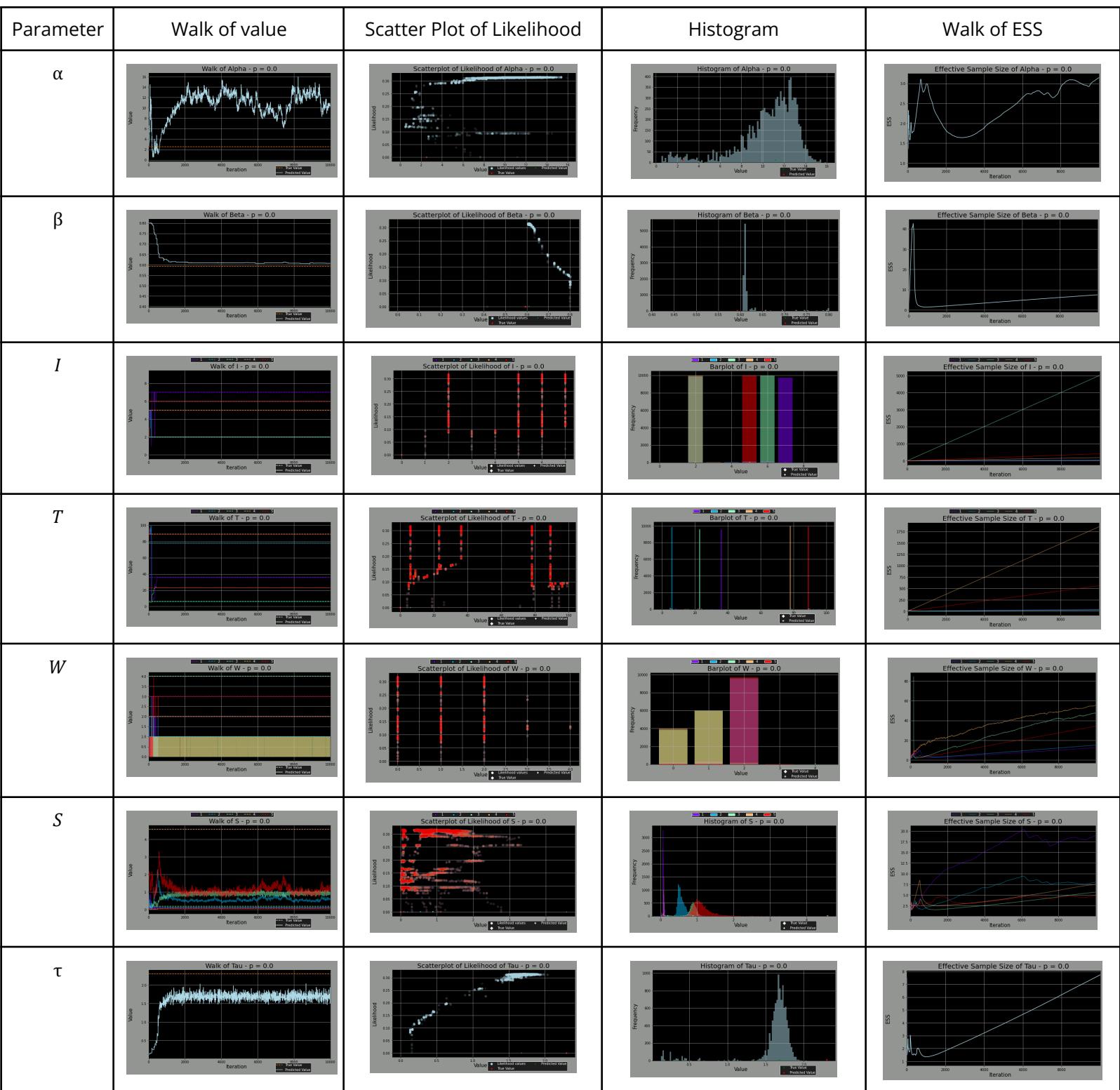


Figure X + 7: Table of graphs of parameter metrics for sparse data ( $p = 0.0$ )

**p = 0.1**

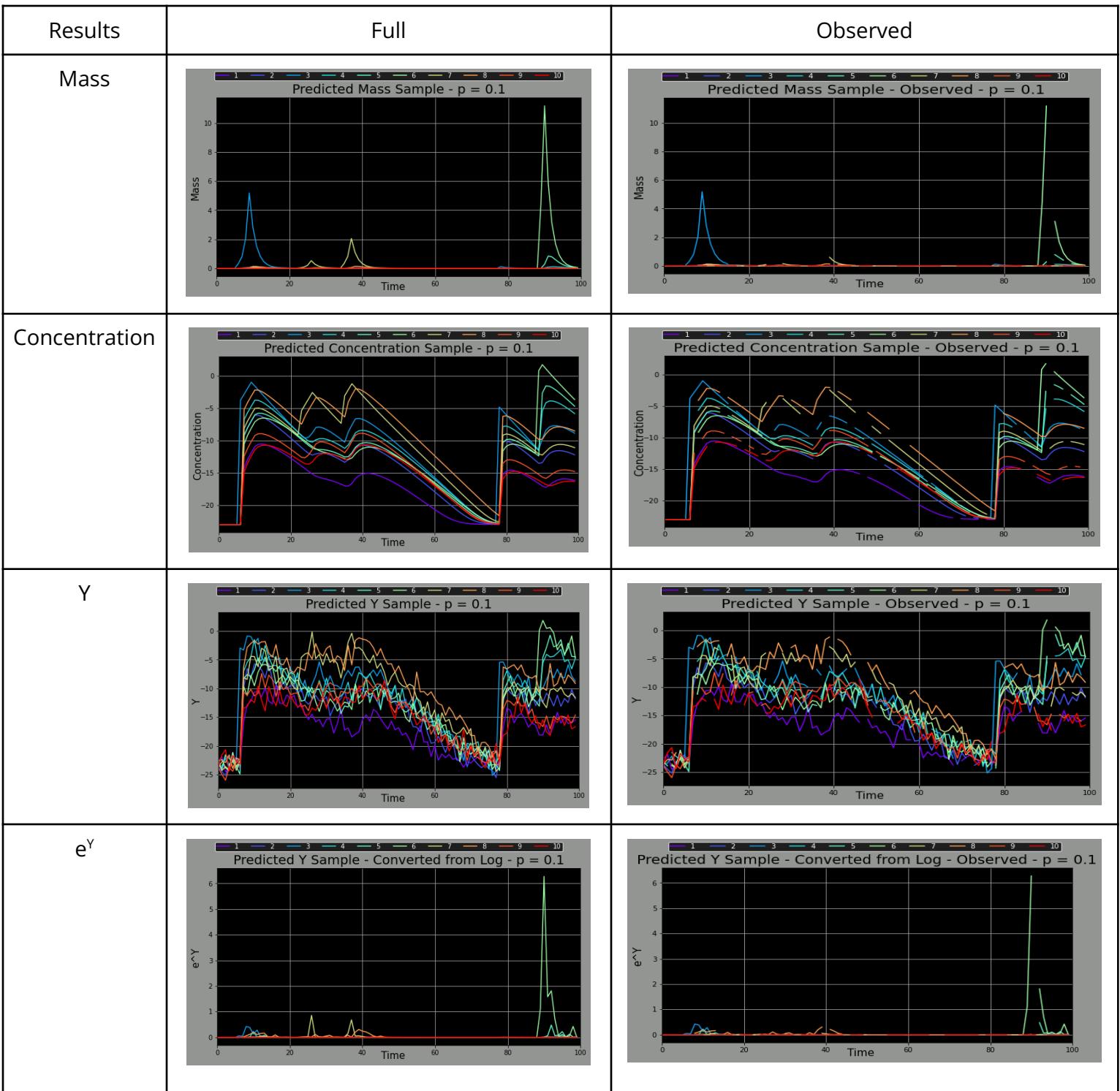


Figure X + 8: Table of results for sparse data ( $p = 0.1$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	1.9981	2.1539	2.1748	0.0231
$\beta$	0.5928	0.5945	0.5947	0.0035
$I$	2, 2, 6, 5, 6	2.0000, 1.9982, 5.9996, 4.9951, 6.0002	2.0000, 2.0002, 6.0016, 4.9977, 6.0016	0.0983
$T$	78, 6, 23, 89, 35	78.0022, 6.0010, 22.5412, 89.0259, 34.9998	78.0090, 6.0366, 22.5682, 89.0335, 35.0006	0.0104
$W$	1, 4, 4, 2, 3	0.5871, 4.0008, 3.9872, 2.0162, 2.9974	0.6063, 4.0036, 3.9936, 2.0236, 2.9992	0.2560
$S$	0.1105, 0.3169, 0.0304, 4.4406, 0.3082	0.1113, 0.3193, 0.0330, 4.4229, 0.3105	0.1120, 0.3260, 0.0342, 4.4496, 0.3140	0.2893
$\tau$	1.8124	1.7884	1.7956	0.2037

Figure X + 9: Table of summary statistics of parameters for sparse data ( $p = 0.1$ )

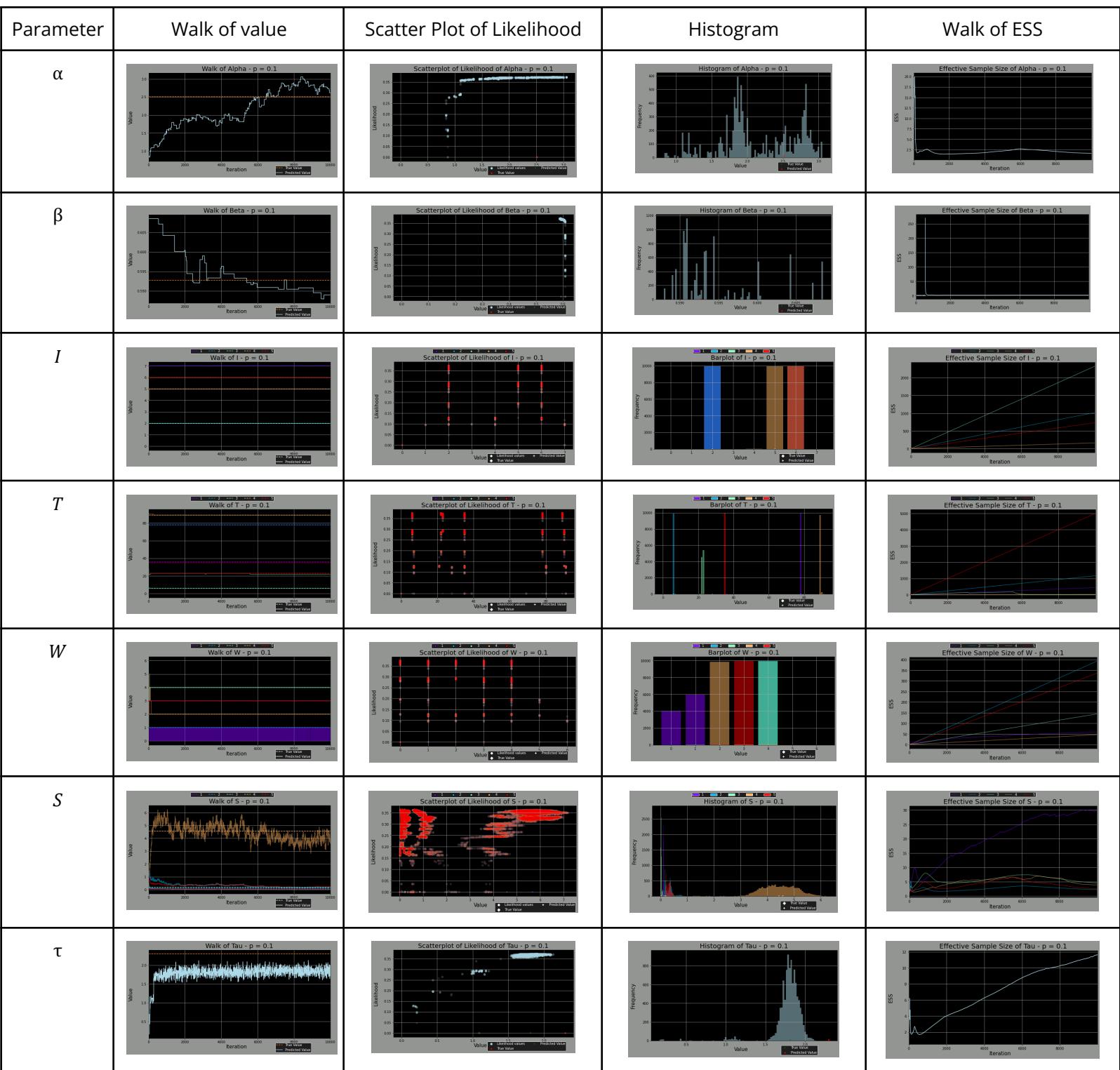


Figure X + 10: Table of graphs of parameter metrics for sparse data ( $p = 0.1$ )

$p = 0.2$

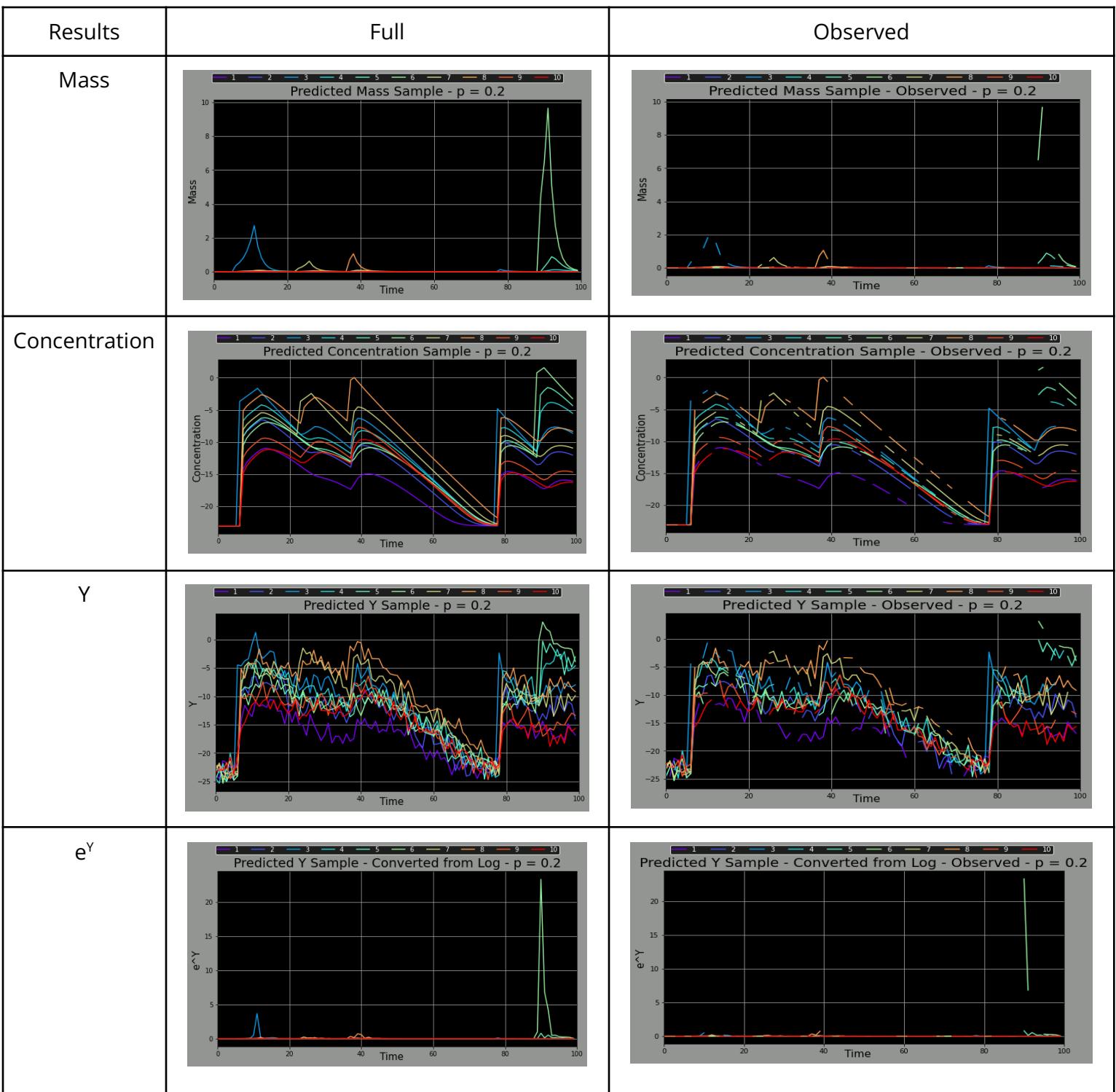


Figure X + 11: Table of results for sparse data ( $p = 0.2$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.9612	0.9779	0.9845	0.0116
$\beta$	0.5930	0.5914	0.5919	0.0041
$I$	2, 2, 7, 5, 6	1.9989, 2.0010, 6.9945, 4.8335, 5.9990	1.9999, 2.0054, 6.9999, 4.8479, 6.0016	0.0986
$T$	78, 6, 37, 89, 23	78.0048, 5.9999, 37.0503, 88.8192, 23.2423	78.0112, 6.0005, 37.0769, 88.8688, 23.2783	0.0114
$W$	1, 6, 2, 3, 4	0.6229, 5.9957, 1.9990, 3.2738, 3.4724	0.6425, 5.9987, 2.0000, 3.3006, 3.5030	0.2504
$S$	0.1158, 0.3551, 0.7038, 4.3893, 0.1815	0.1173, 0.3598, 0.7141, 3.8642, 0.2528	0.1180, 0.3628, 0.7184, 3.9254, 0.2586	0.3655
$\tau$	1.8819	1.8138	1.8239	0.2238

Figure X + 12: Table of summary statistics of parameters for sparse data ( $p = 0.2$ )

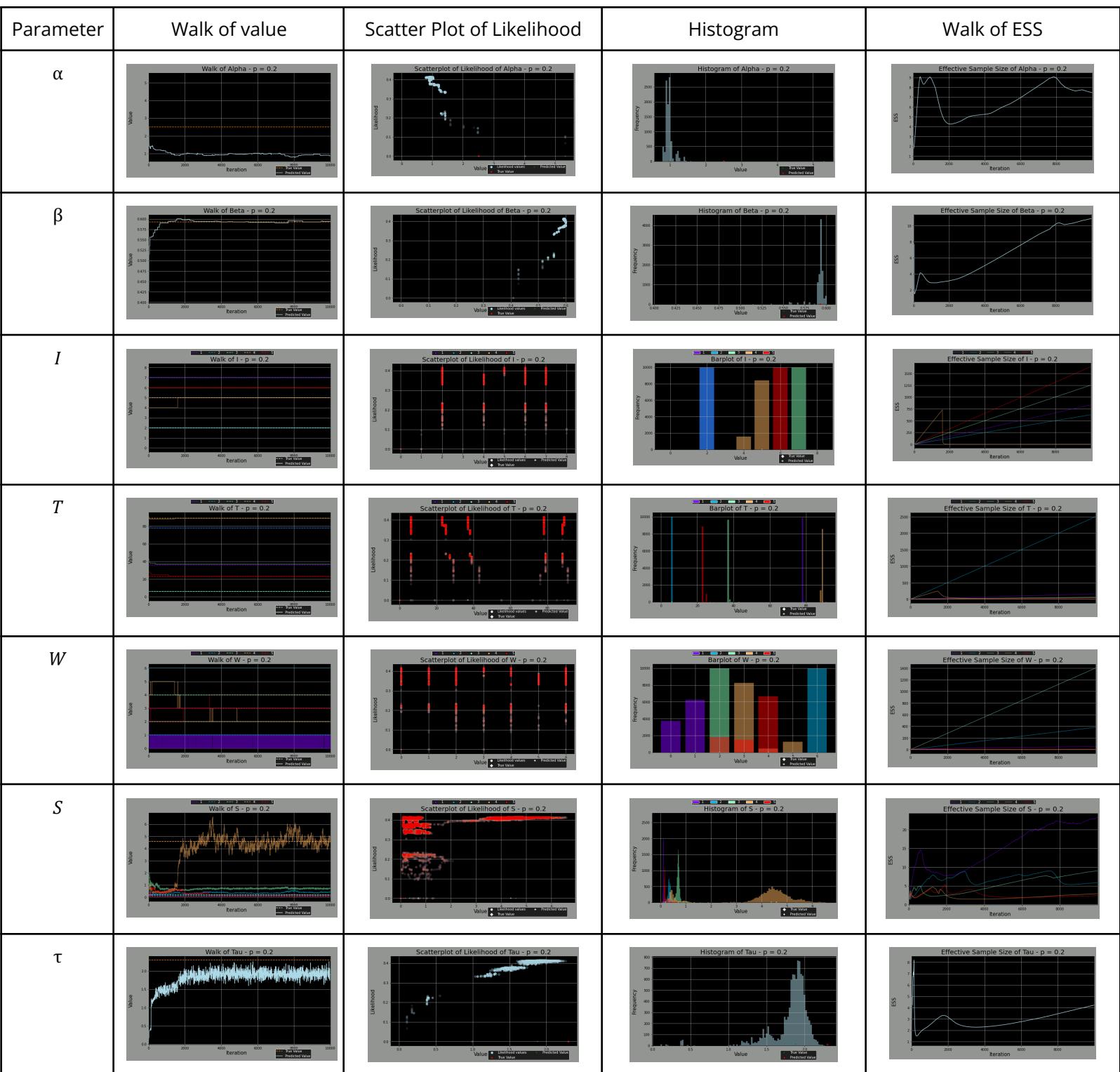


Figure X + 13: Table of graphs of parameter metrics for sparse data ( $p = 0.2$ )

**p = 0.3**

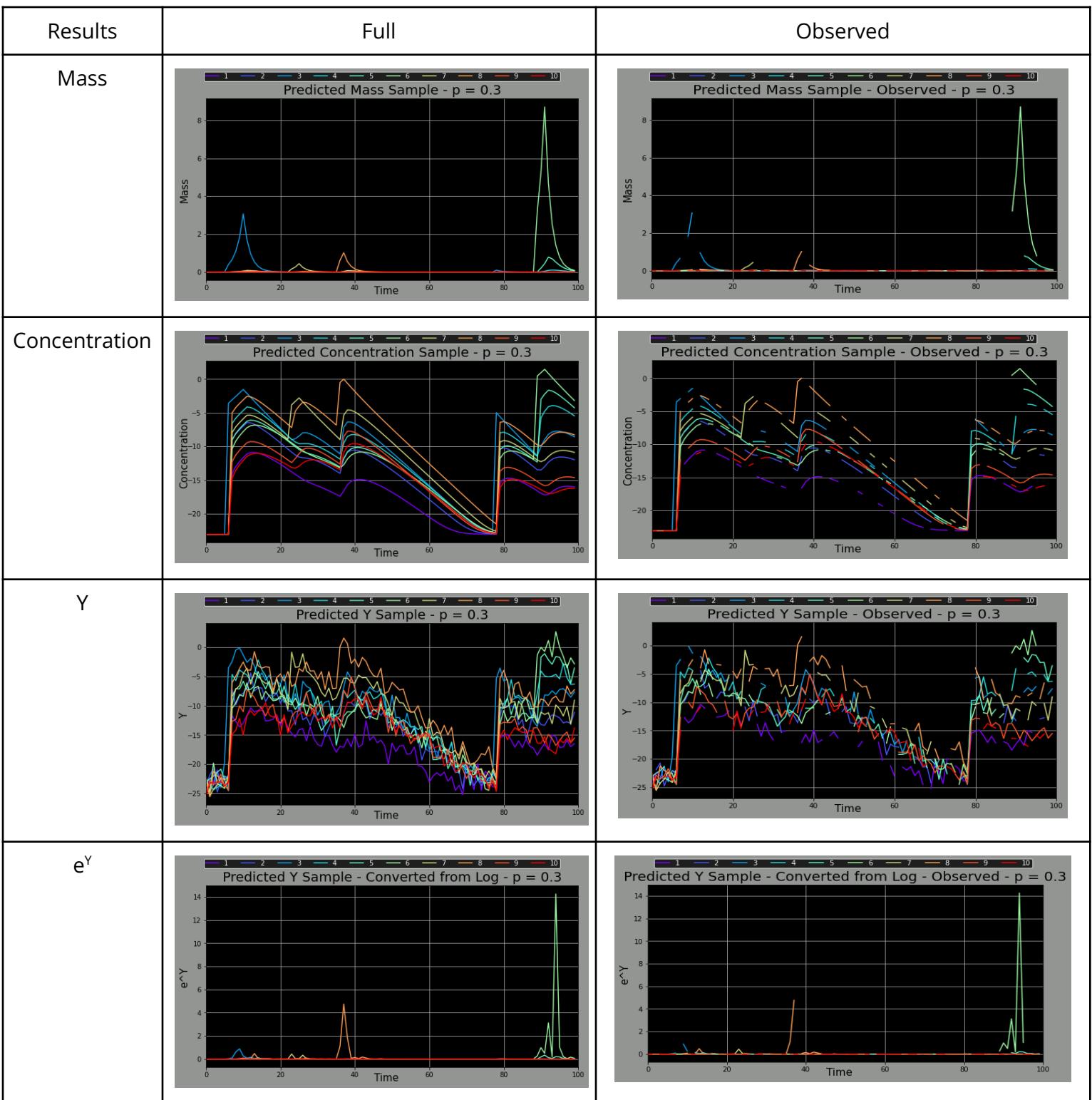


Figure X + 14: Table of results for sparse data ( $p = 0.3$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	1.1220	1.0334	1.0554	0.0308
$\beta$	0.6066	0.6186	0.6197	0.0051
$I$	7, 2, 2, 6, 5	6.5658, 2.0073, 2.0124, 6.1077, 4.9820	6.6072, 2.0111, 2.0230, 6.1207, 4.9896	0.1020
$T$	36, 78, 6, 23, 89	45.0593, 77.9936, 6.0006, 23.5989, 88.8422	45.8835, 78.0186, 6.0054, 23.6667, 88.9272	0.0126
$W$	2, 1, 5, 3, 3	1.9260, 0.6079, 5.1969, 4.2488, 2.8978	1.9526, 0.6277, 5.2509, 4.3974, 2.9188	0.2831
$S$	0.6126, 0.0963, 0.3890, 0.1553, 3.1741	0.5952, 0.0944, 0.6398, 0.2186, 3.3662	0.6024, 0.0973, 0.6698, 0.2287, 3.4120	0.3986
$\tau$	1.9221	1.7005	1.7215	0.2167

Figure X + 15: Table of summary statistics of parameters for sparse data ( $p = 0.3$ )

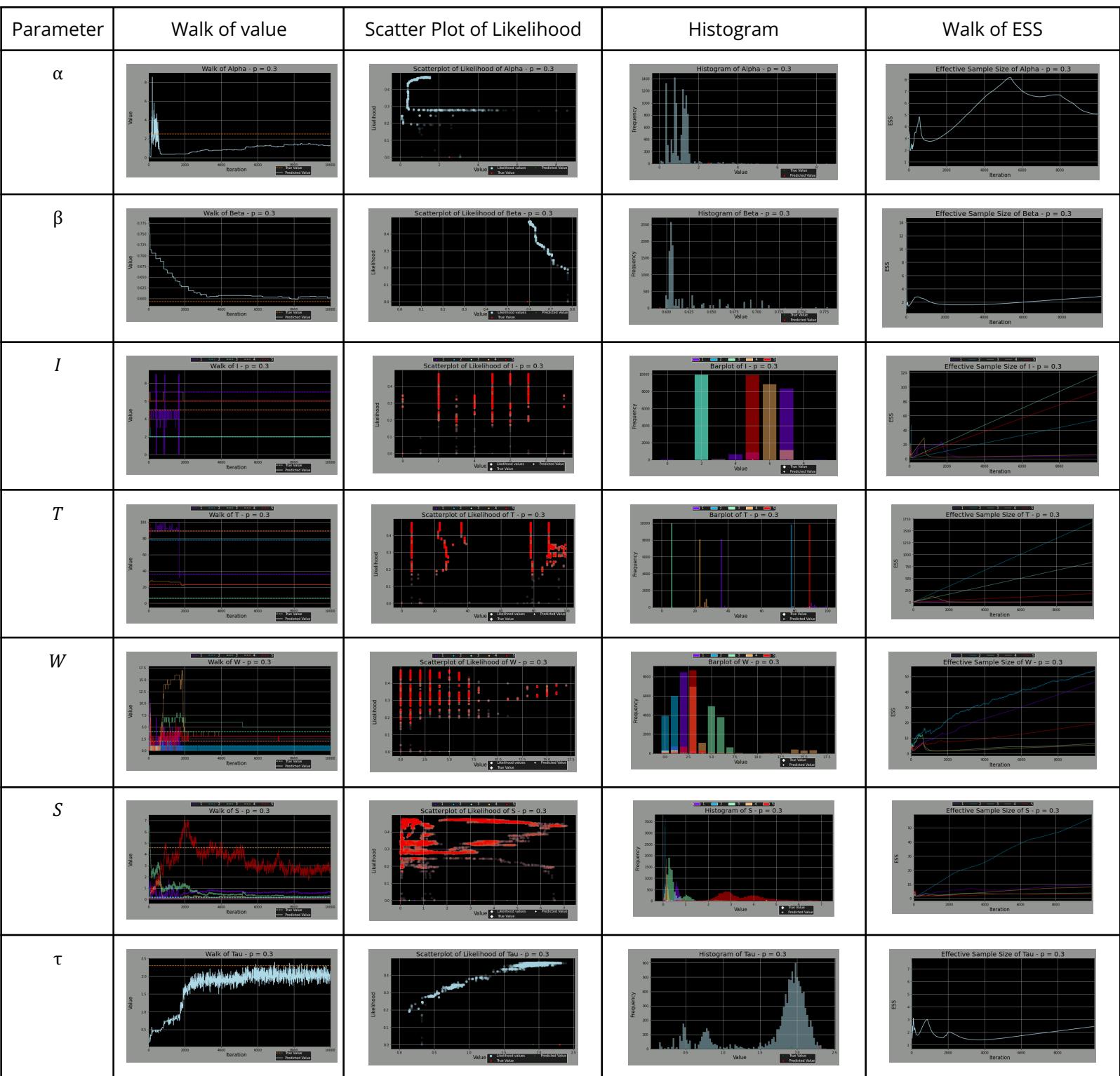


Figure X + 16: Table of graphs of parameter metrics for sparse data ( $p = 0.3$ )

$p = 0.4$

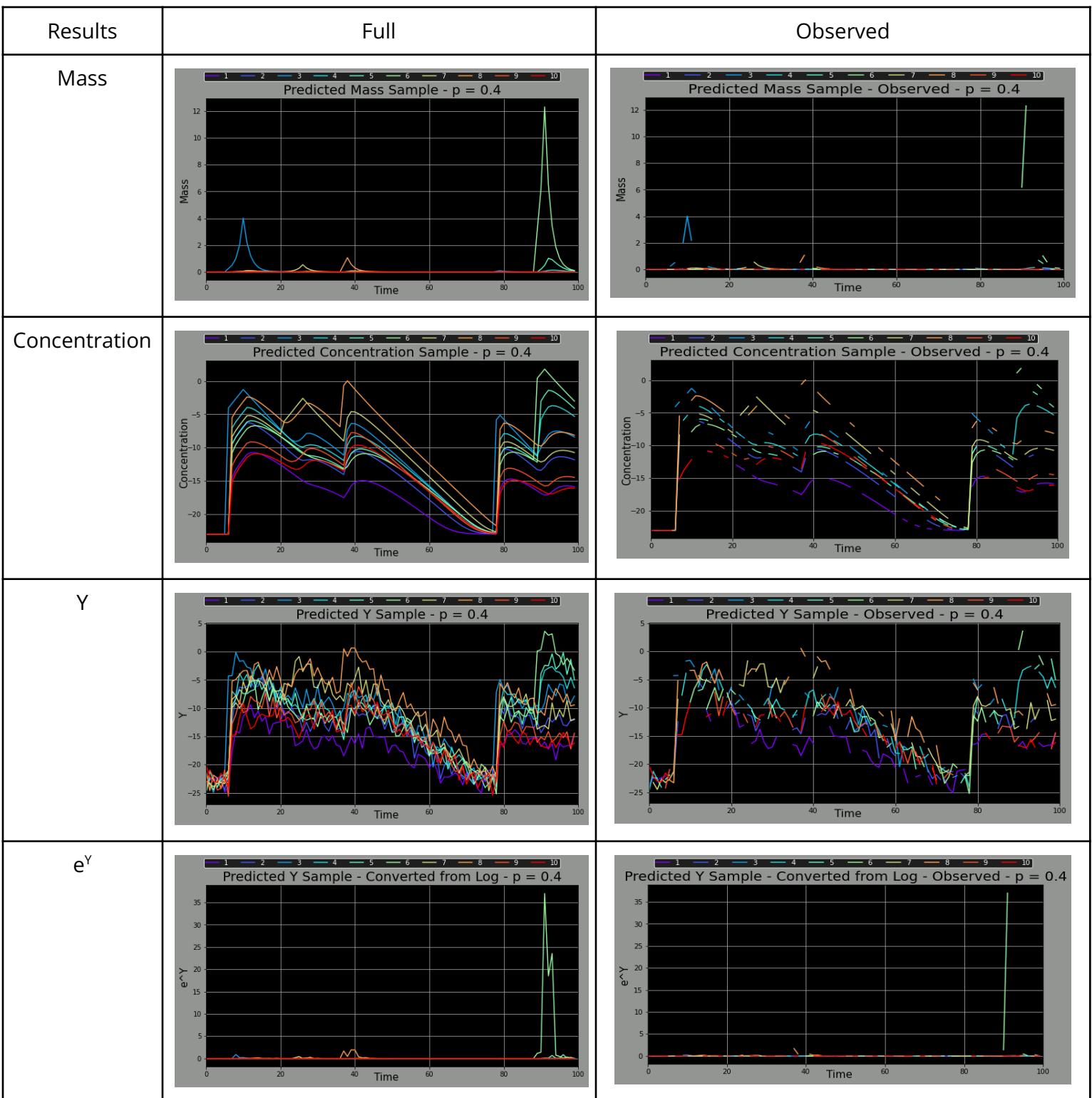


Figure X + 17: Table of results for sparse data ( $p = 0.4$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	1.4692	1.5017	1.5112	0.0132
$\beta$	0.5930	0.5905	0.5910	0.0069
$I$	5, 2, 2, 7, 6	4.9988, 1.9888, 2.0016, 6.9836, 6.0000	5.0004, 1.9930, 2.0070, 6.9912, 6.0012	0.1010
$T$	89, 78, 6, 37, 21	89.0067, 77.9842, 5.9970, 37.3660, 21.2626	89.0103, 77.9888, 6.0092, 37.4374, 21.3140	0.0110
$W$	3, 2, 5, 2, 6	2.5839, 2.0145, 4.9997, 1.9165, 6.0040	2.6031, 2.0197, 5.0009, 1.9301, 6.0118	0.2040
$S$	3.1055, 0.0412, 0.2455, 0.5287, 0.0115	3.7205, 0.0478, 0.2508, 0.5208, 0.0125	3.7722, 0.0524, 0.2526, 0.5253, 0.0127	0.3015
$\tau$	1.8791	1.8134	1.8264	0.2573

Figure X + 18: Table of summary statistics of parameters for sparse data ( $p = 0.4$ )

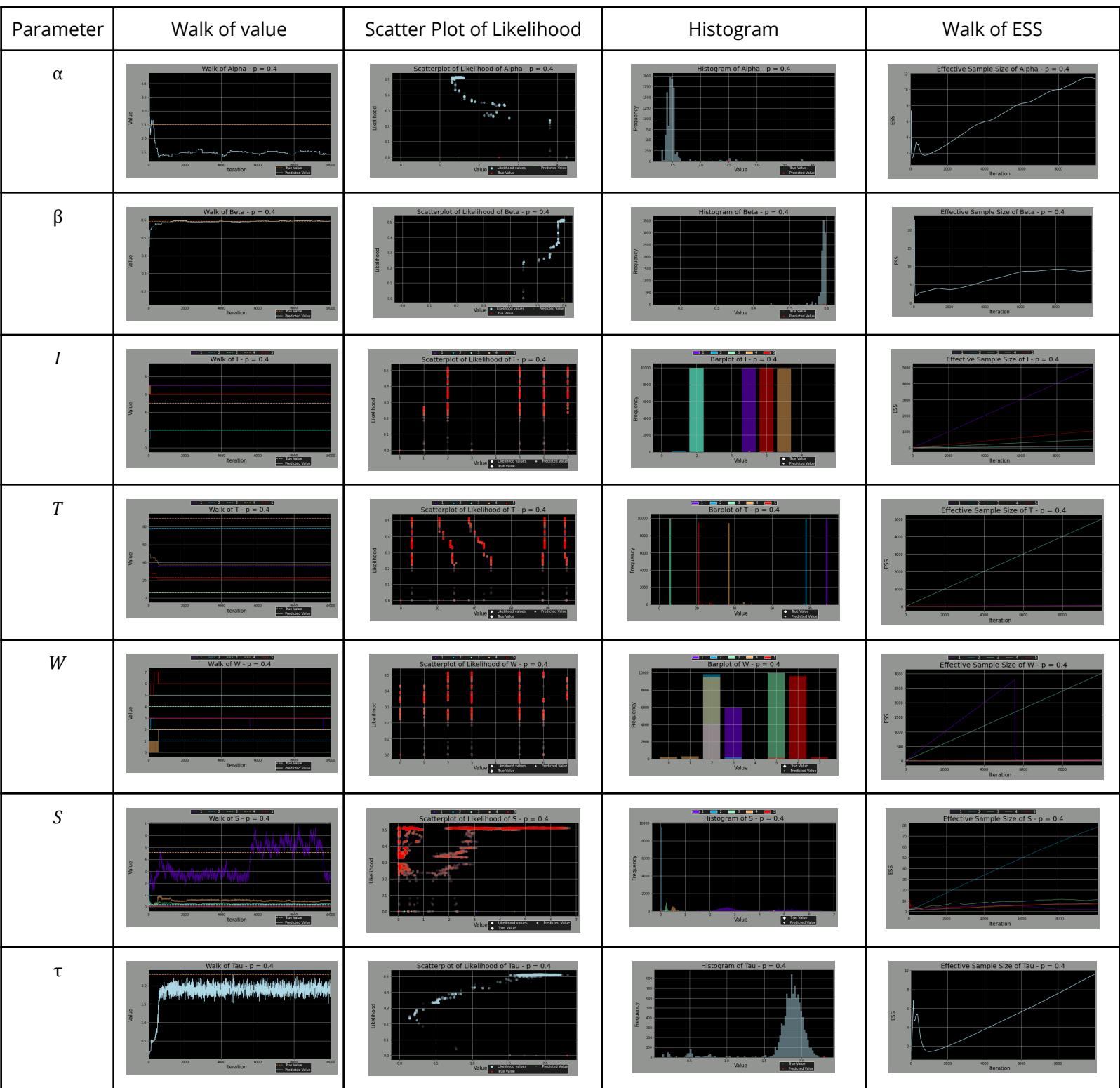


Figure X + 19: Table of graphs of parameter metrics for sparse data ( $p = 0.4$ )

**p = 0.5**

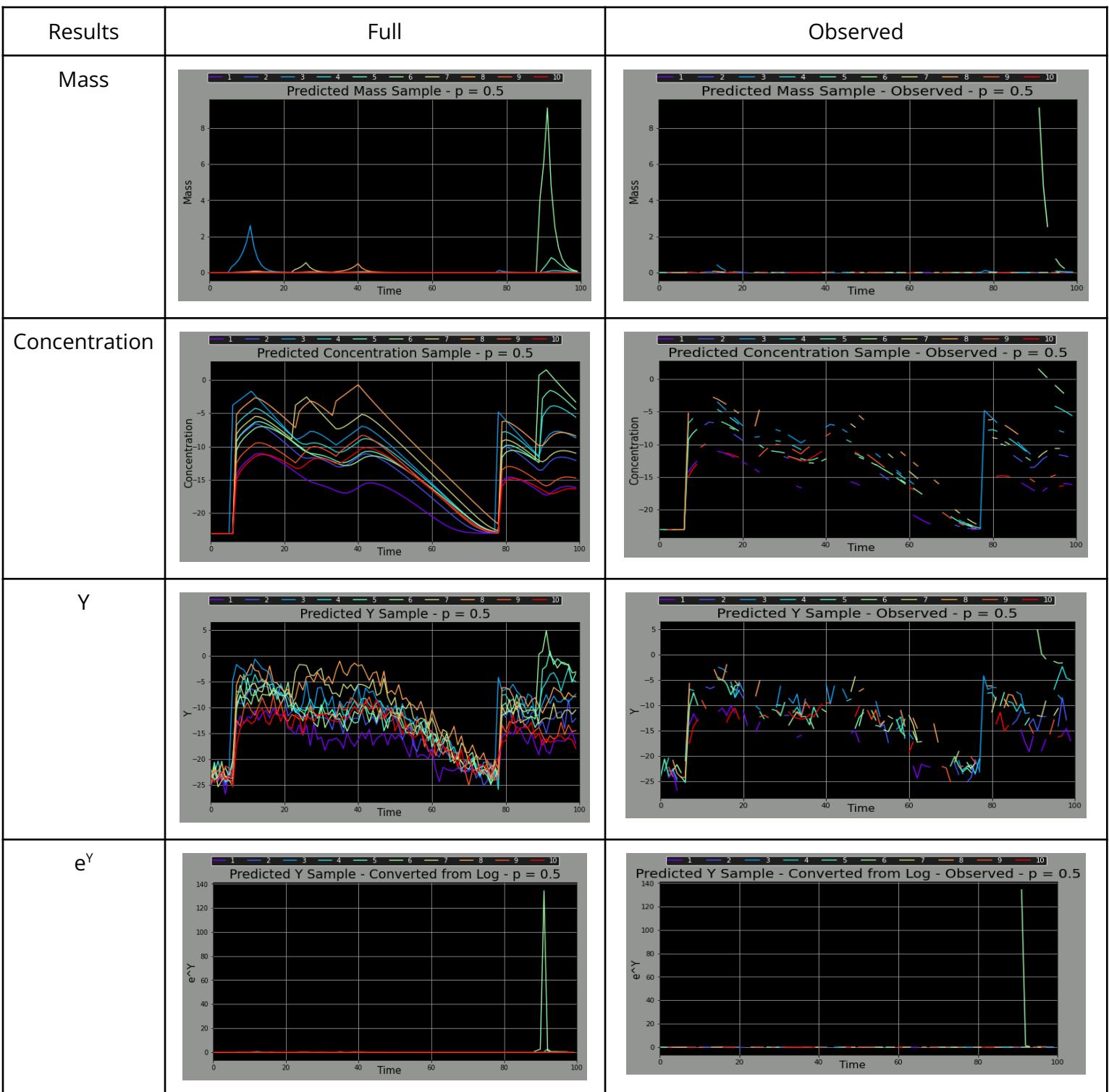


Figure X + 20: Table of results for sparse data ( $p = 0.5$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.9795	0.9105	0.9166	0.0090
$\beta$	0.5913	0.5975	0.5982	0.0057
$I$	5, 2, 6, 2, 7	4.9962, 1.9992, 5.9985, 1.9964, 6.9507	4.9992, 2.0016, 6.0053, 2.0070, 6.9593	0.1009
$T$	89, 6, 23, 78, 34	88.9992, 6.0445, 23.9136, 76.5947, 33.7967	89.0098, 6.0613, 24.2102, 76.9627, 33.8229	0.0111
$W$	3, 6, 4, 1, 7	3.0275, 5.8966, 3.6371, 0.6160, 6.9002	3.0401, 5.9188, 3.6655, 0.6354, 6.9186	0.2432
$S$	4.0505, 0.3204, 0.1551, 0.1131, 0.0342	4.0011, 0.3780, 0.1864, 0.1291, 0.0447	4.0279, 0.3878, 0.1925, 0.1379, 0.0465	0.3342
$\tau$	1.9400	1.87576	1.8882	0.2907

Figure X + 21: Table of summary statistics of parameters for sparse data ( $p = 0.5$ )

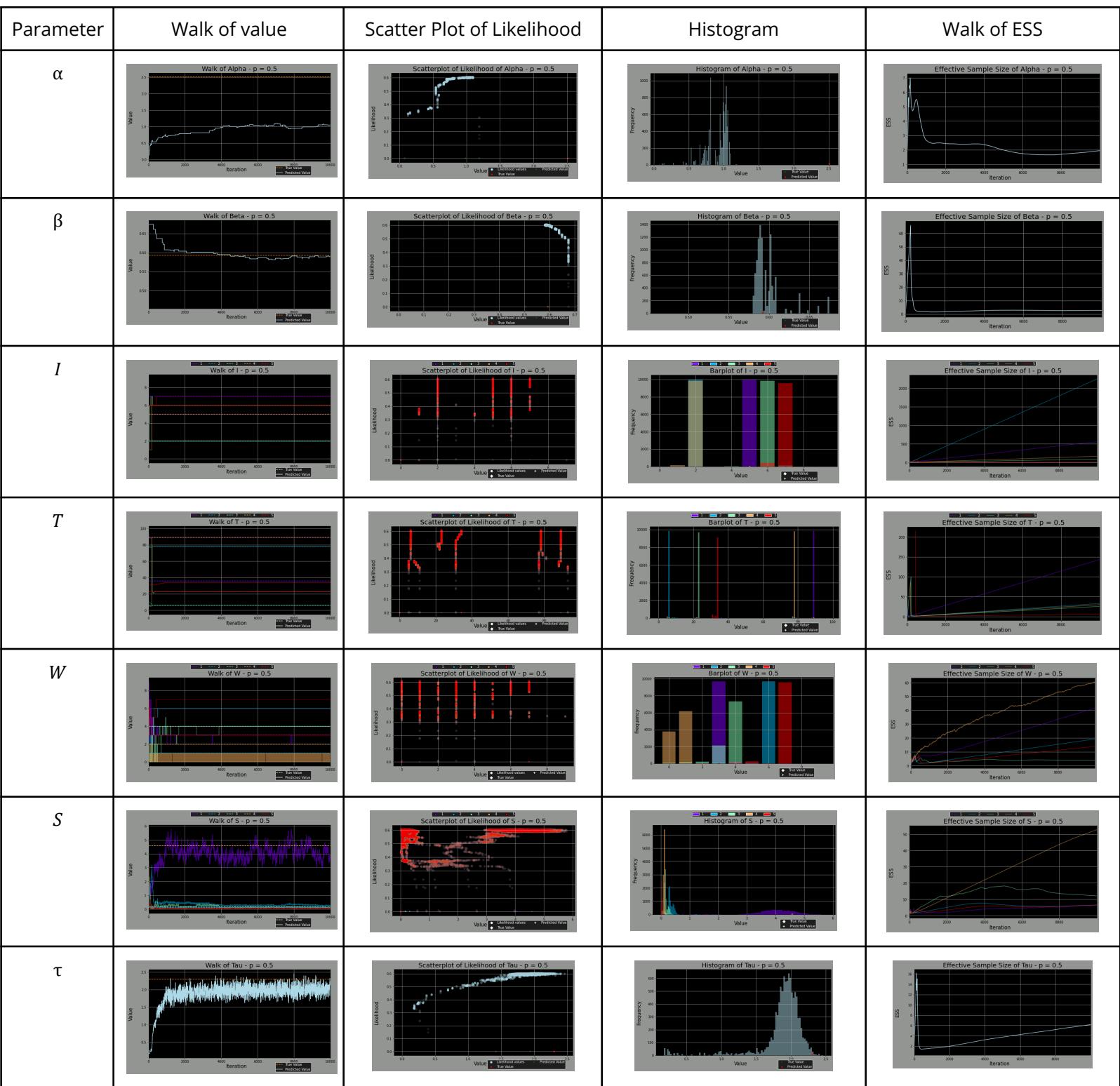


Figure X + 22: Table of graphs of parameter metrics for sparse data ( $p = 0.5$ )

$p = 0.6$

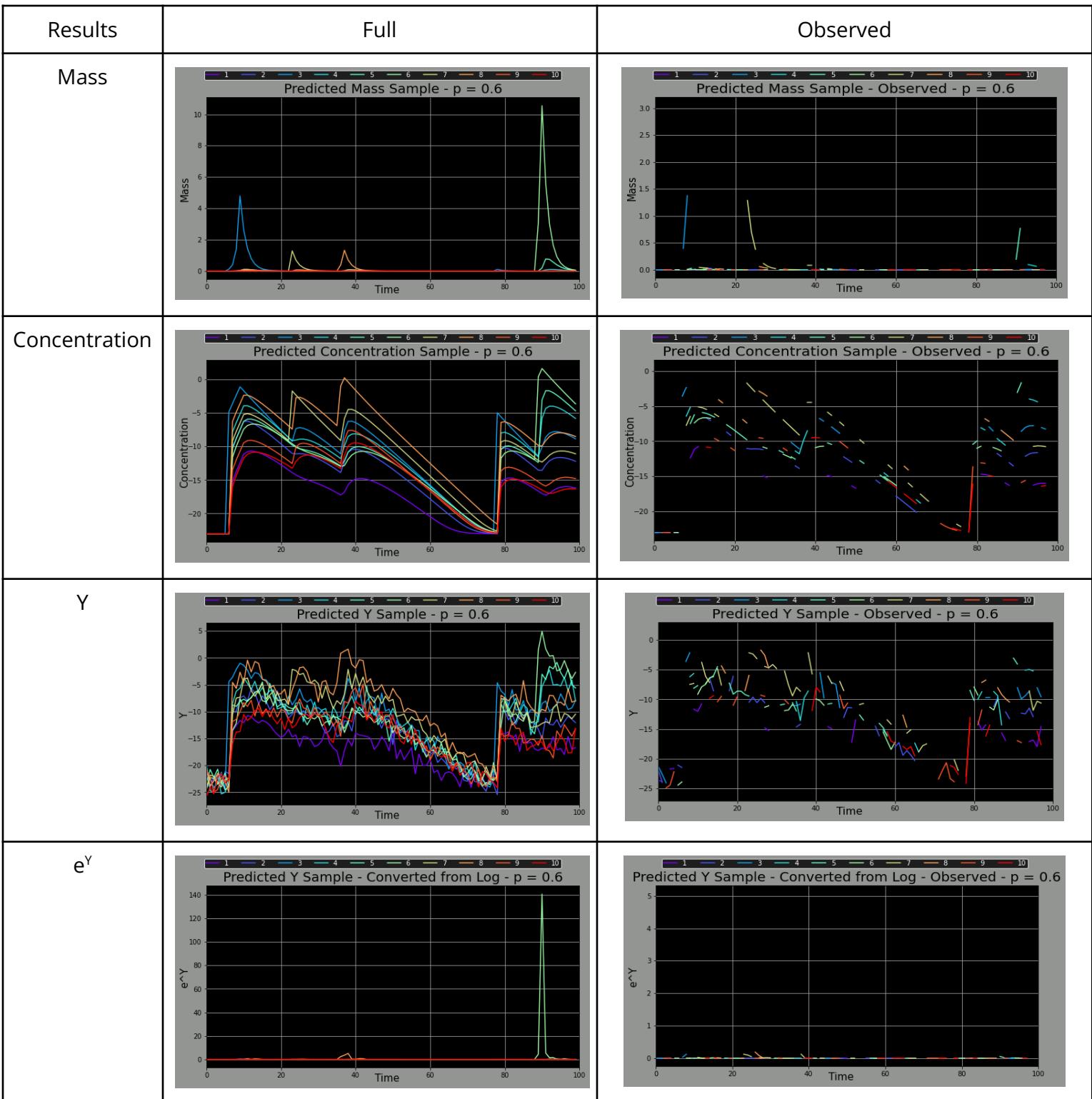


Figure X + 23: Table of results for sparse data ( $p = 0.6$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	2.9302	2.8023	2.8321	0.0626
$\beta$	0.6012	0.6016	0.6018	0.0055
$I$	7, 2, 6, 5, 2	6.9840, 2.0010, 6.0000, 4.9167, 2.0164	6.9916, 2.0052, 6.0000, 4.9277, 2.0238	0.1023
$T$	36, 6, 23, 89, 78	36.2009, 6.0428, 22.9796, 88.8610, 75.9589	36.3473, 6.0730, 23.0010, 88.9418, 77.9891	0.0113
$W$	2, 4, 2, 2, 1	1.9837, 4.0002, 0.6339, 2.2580, 0.6684	1.9901, 4.0060, 0.6591, 0.2900, 0.6932	0.3231
$S$	0.3788, 0.1798, 1.2839, 3.0497, 0.0984	0.3811, 0.1722, 1.2973, 2.9268, 0.0979	0.3841, 0.1798, 1.3055, 2.9642, 0.0987	0.4555
$\tau$	1.8925	1.8373	1.8488	0.3035

Figure X + 24: Table of summary statistics of parameters for sparse data ( $p = 0.0.6$ )

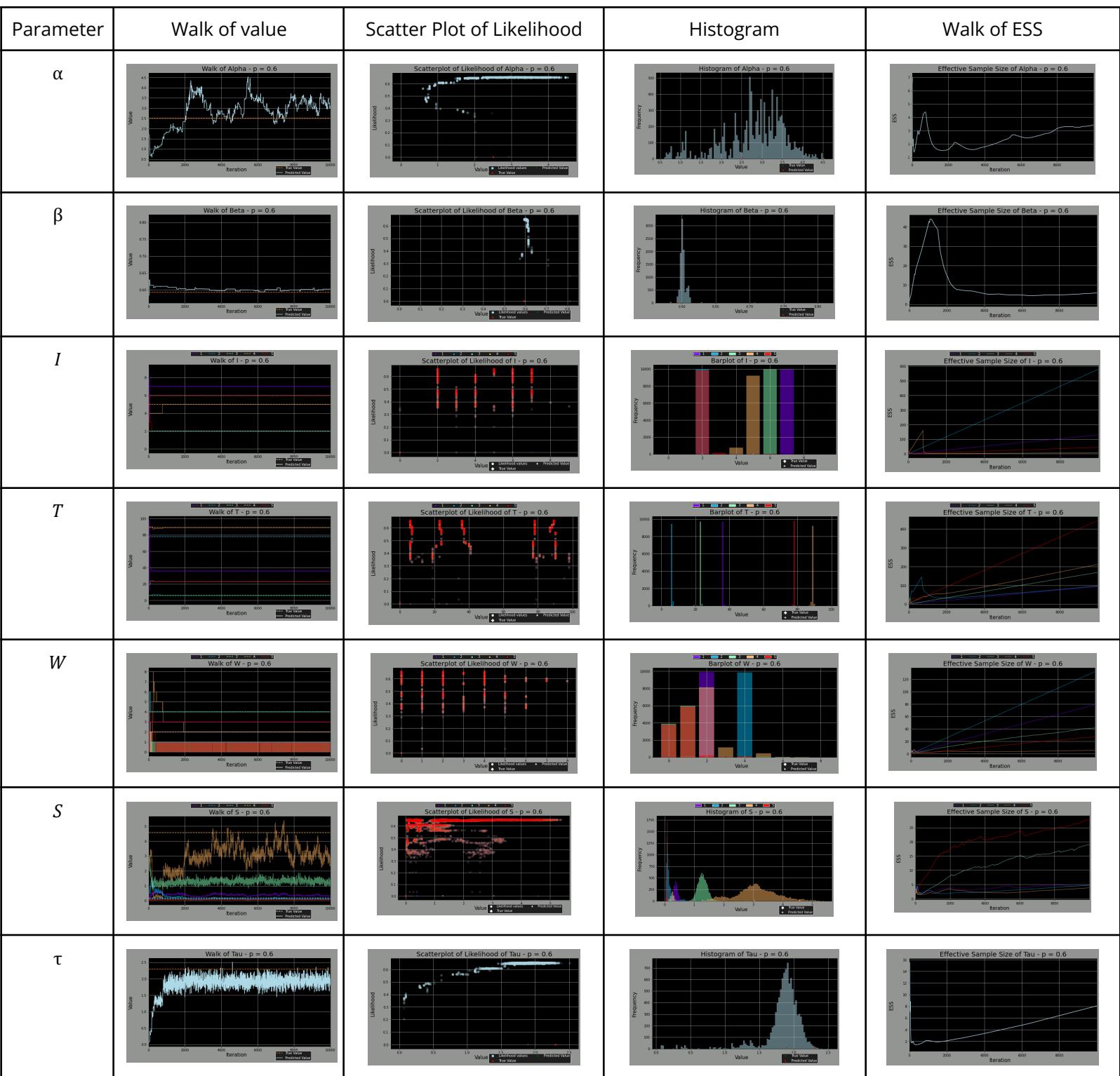


Figure X + 25: Table of graphs of parameter metrics for sparse data ( $p = 0.6$ )

$p = 0.7$

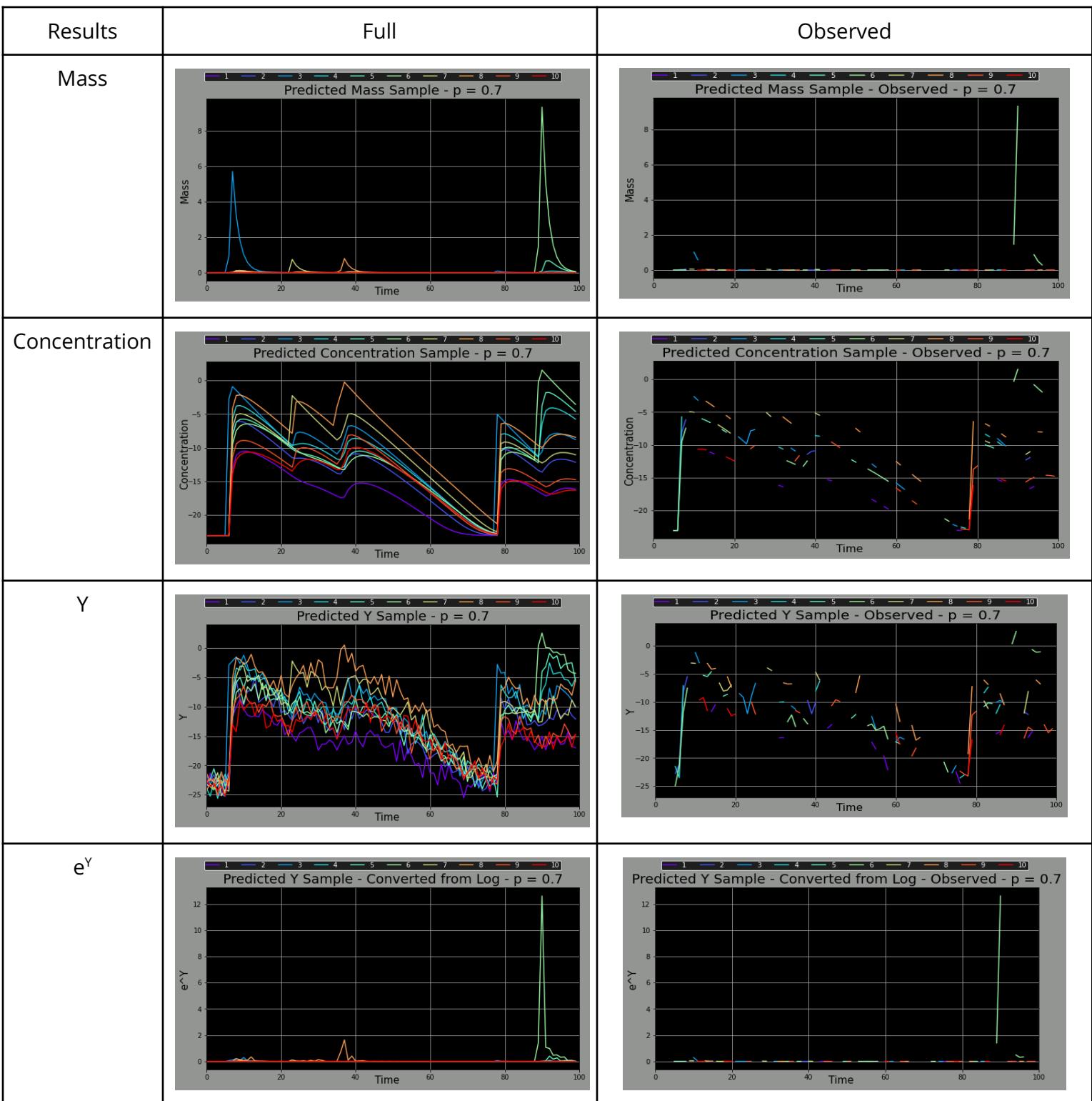


Figure X + 26: Table of results for sparse data ( $p = 0.7$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	5.8331	5.8486	5.9012	0.1356
$\beta$	0.6144	0.6195	0.6201	0.0069
$I$	7, 5, 6, 2, 2	6.8926, 4.9892, 5.6198, 2.1093, 2.0777	6.9048, 4.9938, 5.6646, 2.0289, 2.1025	0.0989
$T$	35, 89, 23, 78, 6	34.5664, 88.5011, 21.8086, 77.9937, 5.9588	34.6150, 88.5273, 21.9730, 78.0237, 5.9694	0.0114
$W$	3, 2, 1, 1, 2	2.9990, 2.0041, 0.5962, 0.6119, 1.9331	3.0000, 2.0083, 0.6158, 0.6318, 1.9505	0.3271
$S$	0.0114, 1.4664, 0.7401, 0.0907, 0.8937	0.0153, 1.4754, 0.9304, 0.0937, 0.8774	0.0161, 1.4892, 0.9598, 0.0966, 0.8859	0.4809
$\tau$	1.4532	1.3673	1.3799	0.2582

Figure X + 27: Table of summary statistics of parameters for sparse data ( $p = 0.7$ )

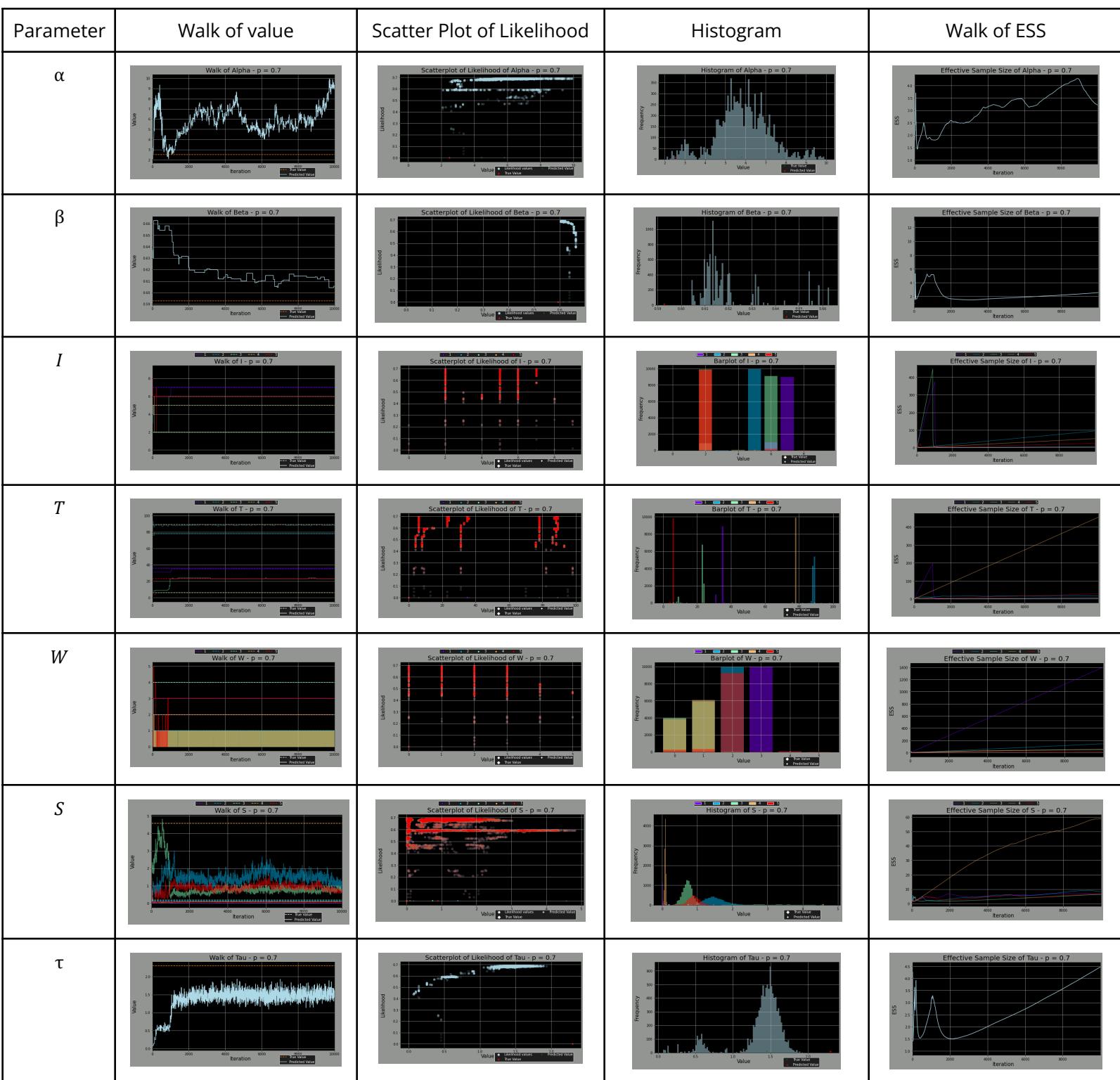


Figure X + 28: Table of graphs of parameter metrics for sparse data ( $p = 0.7$ )

$p = 0.8$

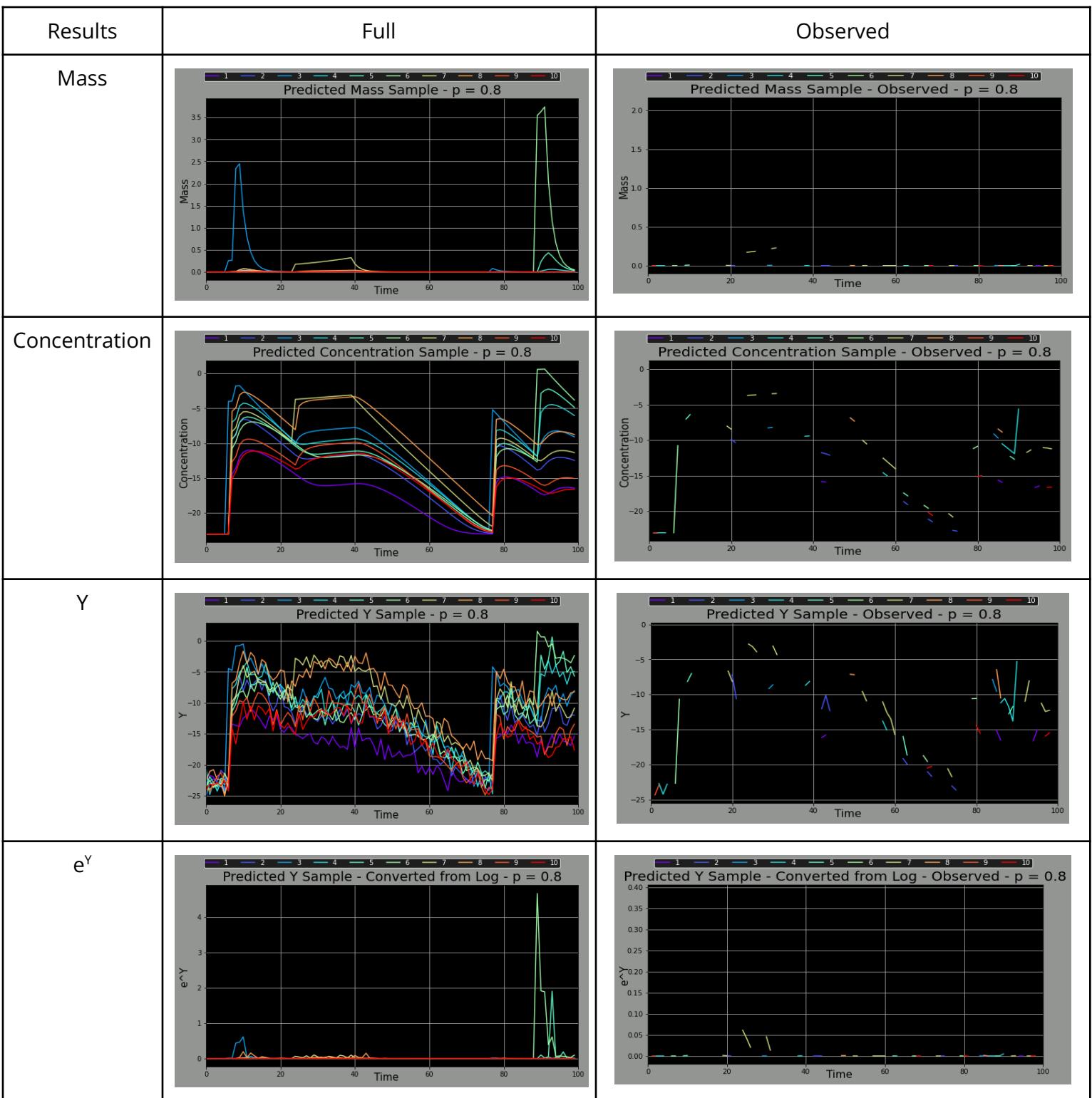


Figure X + 29: Table of results for sparse data ( $p = 0.8$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.4803	0.5271	0.5376	0.0120
$\beta$	0.6191	0.6404	0.6422	0.0073
$I$	2, 6, 2, 5, 2	2.3986, 5.7750, 2.0227, 4.9869, 2.0960	2.4994, 5.8100, 2.0321, 4.9989, 2.1180	0.1076
$T$	8, 24, 77, 89, 6	13.1303, 23.4424, 77.4779, 89.2314, 9.2244	13.9725, 23.7160, 77.5077, 89.2904, 9.8938	0.0143
$W$	2, 16, 3, 1, 2	2.2571, 13.9046, 1.1200, 2.6004, 2.3640	2.3075, 14.0776, 1.1568, 2.6440, 2.4250	0.3856
$S$	2.0667, 0.1711, 0.0778, 3.5430, 0.2930	2.1208, 0.1854, 0.0755, 3.4210, 0.2961	2.1607, 0.1890, 0.0770, 3.4731, 0.2997	0.5786
$\tau$	1.3520	1.2440	1.2582	0.2898

Figure X + 30: Table of summary statistics of parameters for sparse data ( $p = 0.8$ )

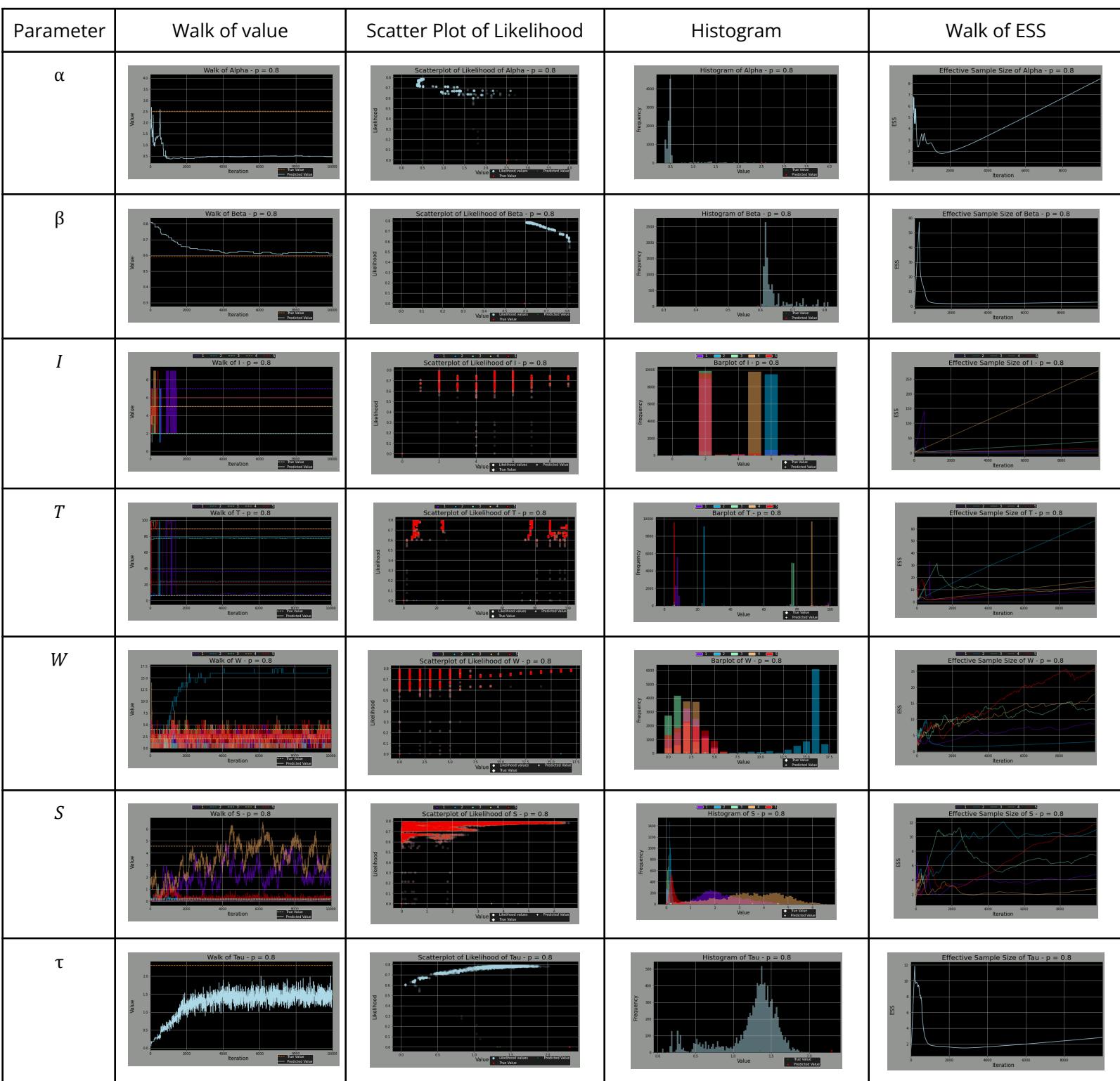


Figure X + 31: Table of graphs of parameter metrics for sparse data ( $p = 0.8$ )

$p = 0.9$

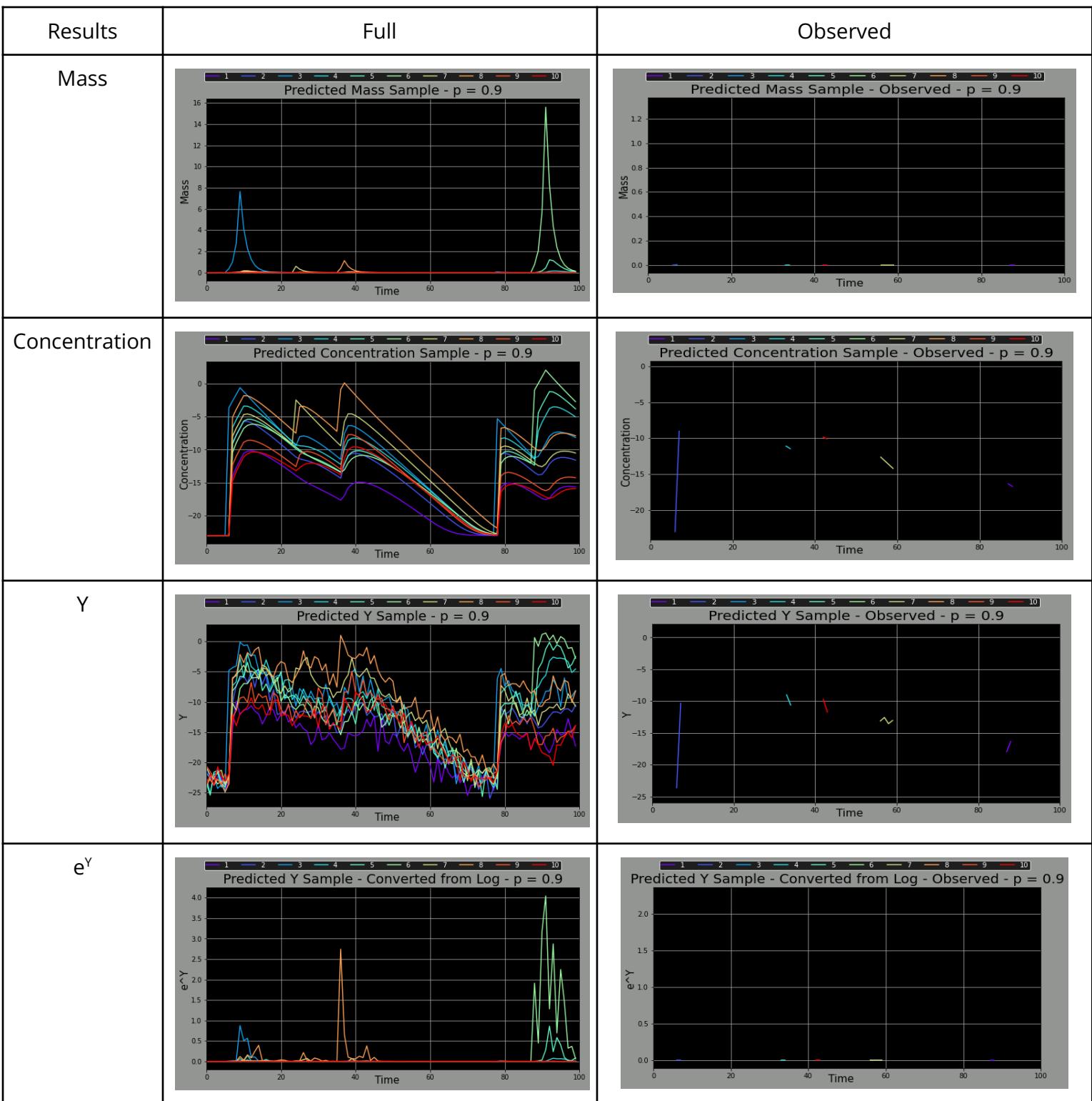


Figure X + 32: Table of results for sparse data ( $p = 0.9$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	2.2178	2.3364	2.3764	0.0930
$\beta$	0.5968	0.5993	0.5999	0.0126
$I$	7, 6, 2, 2, 5	6.8576, 6.0245, 2.0377, 2.0005, 4.9873	6.8710, 6.0367, 2.0483, 2.0049, 4.9929	0.1035
$T$	36, 24, 78, 6, 88	35.9667, 23.3786, 77.7880, 6.0179, 87.3527	35.9811, 23.5144, 77.8158, 6.0259, 87.4569	0.0142
$W$	2, 1, 1, 4, 4	1.9733, 1.0579, 1.2188, 3.8880, 4.0802	1.9807, 1.0987, 1.2496, 3.9142, 4.1146	0.2864
$S$	0.4093, 0.5891, 0.0696, 0.3627, 0.9171	0.5536, 0.6675, 0.1044, 0.4354, 0.8901	0.5711, 0.6837, 0.1144, 0.4461, 0.9171	0.5632
$\tau$	2.0375	2.0249	2.0419	0.5571

Figure X + 33: Table of summary statistics of parameters for sparse data ( $p = 0.9$ )

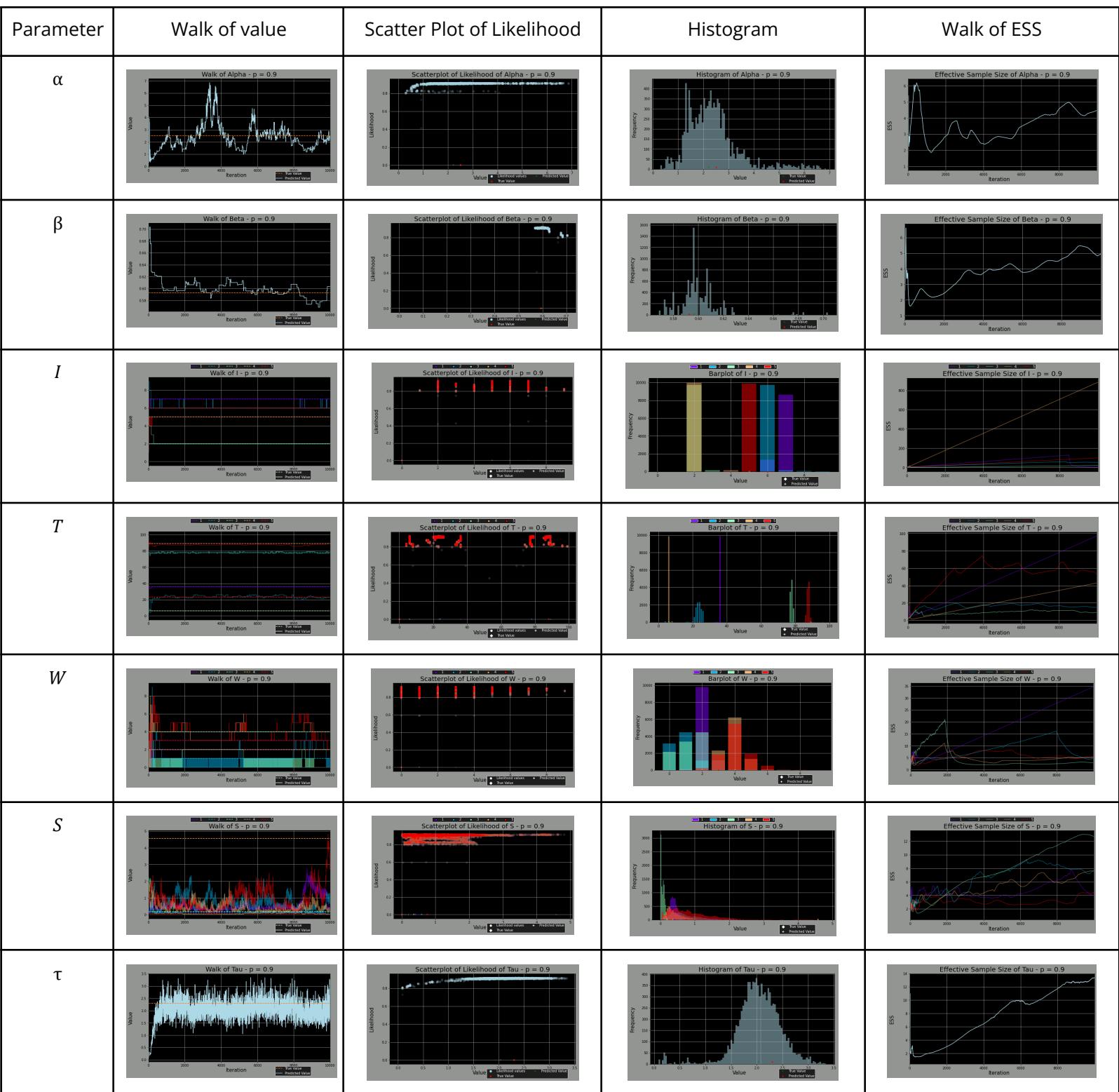


Figure X + 34: Table of graphs of parameter metrics for sparse data ( $p = 0.9$ )

# Changing N

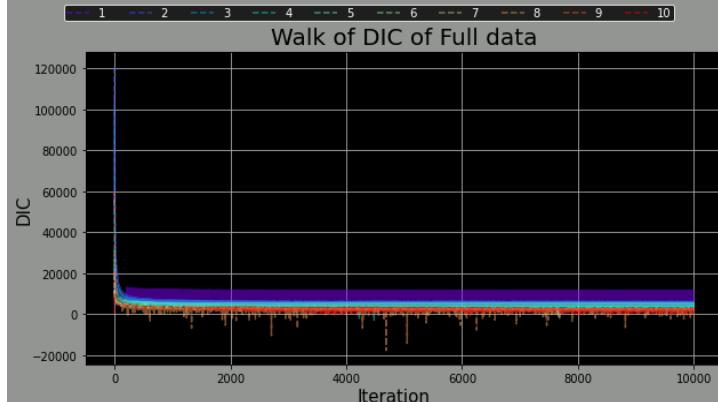
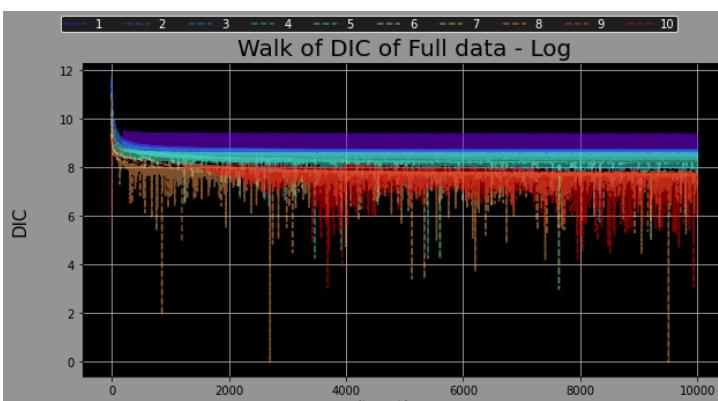
Model Comparison Metrics	Full Data
DIC	
DIC - Log	
Likelihood	

Figure X + 35: Table of Model Comparison metrics for models with varying numbers of events

**N = 1**

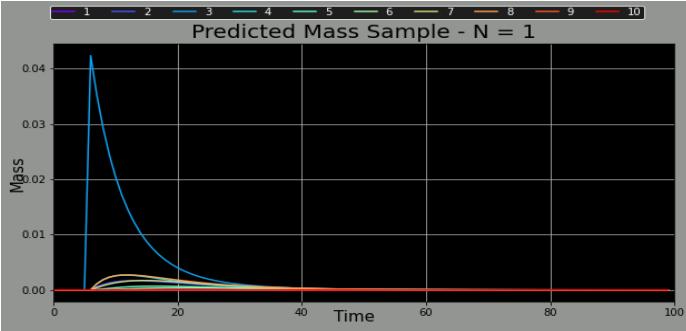
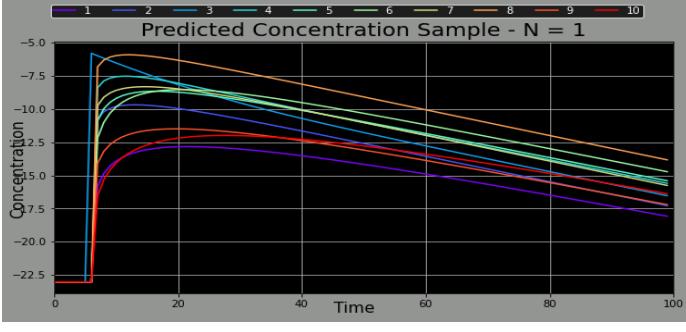
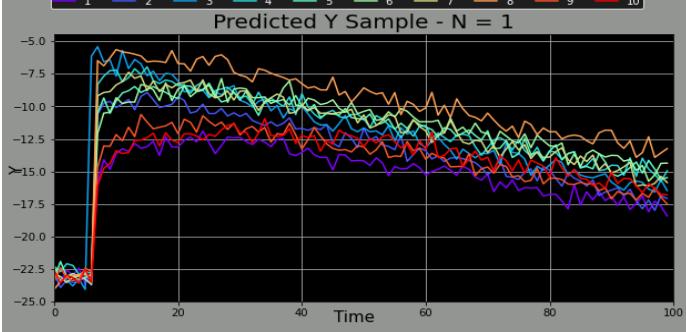
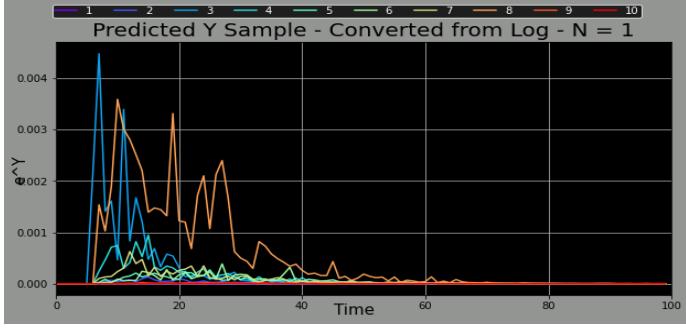
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 1</p> <p>This plot shows the predicted mass over time for 10 different samples. The y-axis is labeled "Mass" and ranges from 0.00 to 0.04. The x-axis is labeled "Time" and ranges from 0 to 100. All curves start at approximately 0.04 and rapidly decrease towards zero, indicating exponential decay.</p>
Concentration	 <p>Predicted Concentration Sample - N = 1</p> <p>This plot shows the predicted concentration over time for 10 different samples. The y-axis is labeled "Concentration" and ranges from -5.0 to -22.5. The x-axis is labeled "Time" and ranges from 0 to 100. The curves show a rapid initial increase followed by a slow decay, with higher initial concentrations decaying more slowly.</p>
Y	 <p>Predicted Y Sample - N = 1</p> <p>This plot shows the predicted Y sample over time for 10 different samples. The y-axis ranges from -25.0 to -5.0. The x-axis is labeled "Time" and ranges from 0 to 100. The curves exhibit high-frequency oscillations around a mean value, with some samples showing more pronounced oscillations than others.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 1</p> <p>This plot shows the predicted <math>e^Y</math> sample over time for 10 different samples. The y-axis ranges from 0.000 to 0.004. The x-axis is labeled "Time" and ranges from 0 to 100. The curves show several sharp peaks and troughs, indicating highly variable behavior.</p>

Figure X + 36: Table of results for data (N = 1)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	1.6679	1.9939	2.0533	0.5140
$\beta$	0.9106	0.9077	0.9084	0.0096
$I$	2	2.0769	2.0999	0.1031
$T$	6	6.0041	6.0371	0.0105
$W$	1	0.6516	0.6736	0.4788
$S$	0.0423	0.0654	0.0722	0.1019
$\tau$	0.0479	0.0477	0.0479	0.0069

Figure X + 37: Table of summary statistics of parameters for data ( $N = 1$ )

Parameter	Walk of value	Scatter Plot of Likelihood	Histogram	Walk of ESS
$\alpha$				
$\beta$				
$I$				
$T$				
$W$				
$S$				
$\tau$				

Figure X + 38: Table of graphs of parameter metrics for data ( $N = 1$ )

**N = 2**

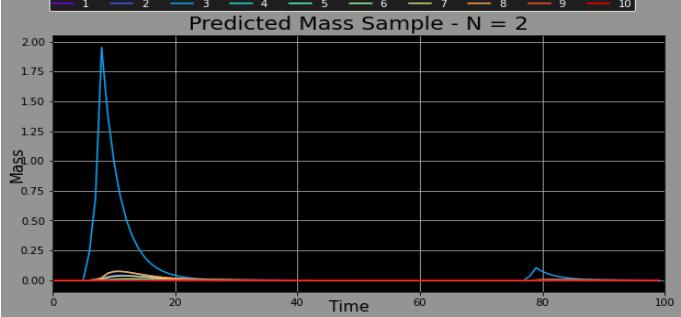
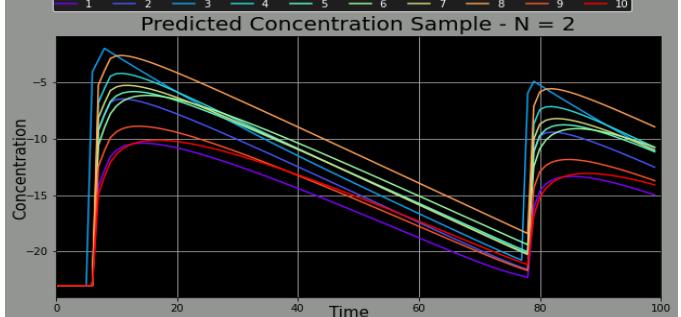
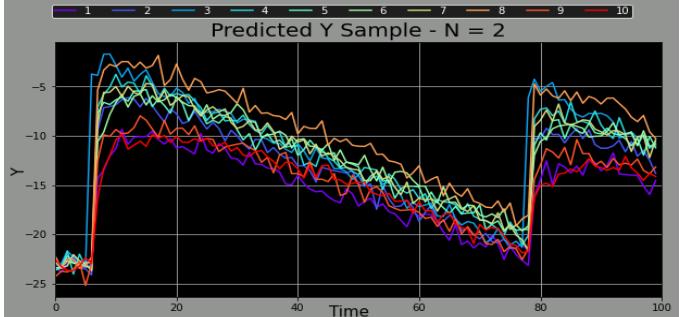
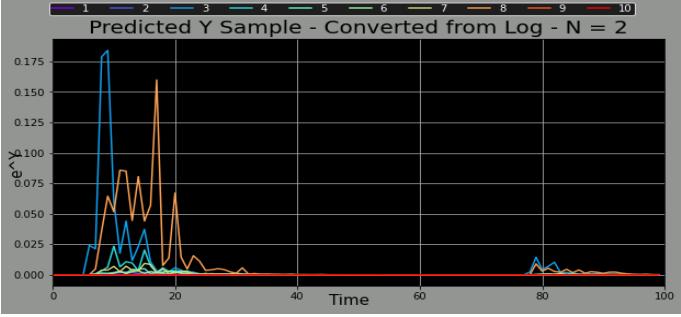
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 2</p> <p>This plot shows the predicted mass sample over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis ranges from 0.00 to 2.00. Most samples start at 0.00, while sample 2 peaks sharply at approximately 2.00 around time 5 before decaying. Samples 8, 9, and 10 show minor fluctuations near zero.</p>
Concentration	 <p>Predicted Concentration Sample - N = 2</p> <p>This plot shows the predicted concentration sample over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis ranges from -20 to -5. All samples start at -20 and decrease to a minimum around time 75 before recovering to between -5 and -10 by time 80.</p>
$Y$	 <p>Predicted Y Sample - N = 2</p> <p>This plot shows the predicted Y sample over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis ranges from -25 to -5. The samples exhibit significant noise and oscillations, with values fluctuating between -5 and -25 throughout the time period.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 2</p> <p>This plot shows the predicted Y sample converted from log over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis ranges from 0.000 to 0.175. The plot shows several sharp peaks, indicating exponential growth phases for some samples, particularly sample 2 which has a very high peak near time 5.</p>

Figure X + 39: Table of results for data ( $N = 2$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	2.1388	2.3753	2.4272	0.0973
$\beta$	0.7818	0.7786	0.7791	0.0064
$I$	2, 2	2.1377, 2.0049	2.1677, 2.0105	0.1027
$T$	6, 78	5.9992, 77.9581	6.0128, 77.9989	0.0101
$W$	3, 2	3.0583, 1.7395	3.0704, 1.7829	0.2537
$S$	0.2400, 0.0367	0.2714, 0.0558	0.2775, 0.0574	0.2126
$\tau$	0.1419	0.1413	0.1428	0.2126

Figure X + 40: Table of summary statistics of parameters for data ( $N = 2$ )

Parameter	Walk of value	Scatter Plot of Likelihood	Histogram	Walk of ESS
$\alpha$				
$\beta$				
$I$				
$T$				
$W$				
$S$				
$\tau$				

Figure X + 41: Table of graphs of parameter metrics for data ( $N = 2$ )

**N = 3**

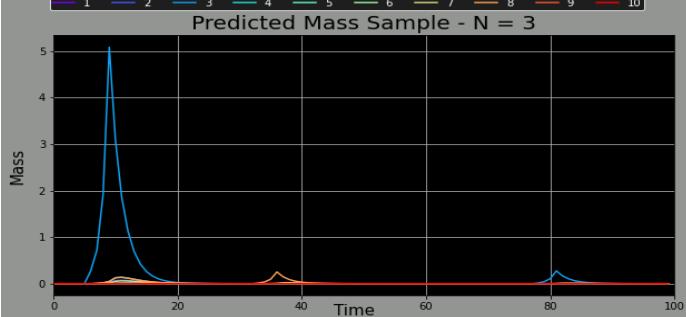
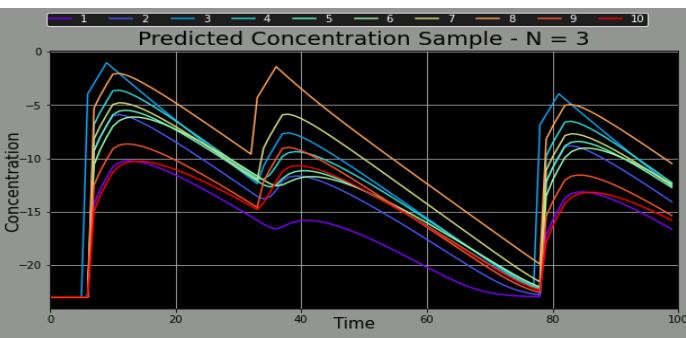
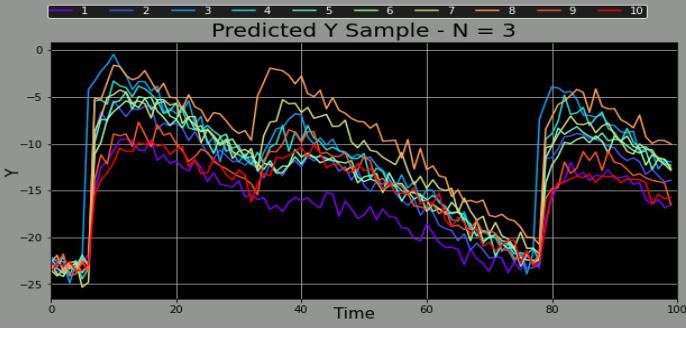
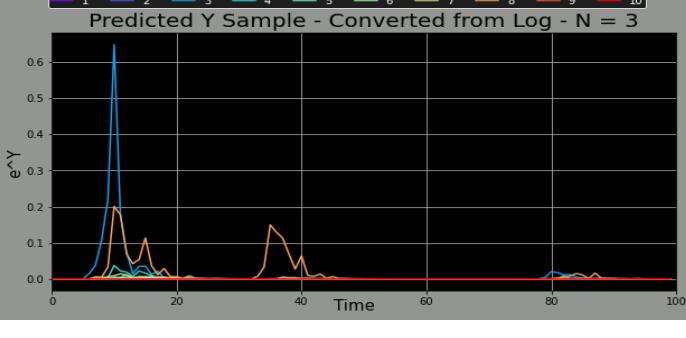
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 3</p> <p>This plot shows the predicted mass over time for 10 different samples. The y-axis is labeled 'Mass' and ranges from 0 to 5. The x-axis is labeled 'Time' and ranges from 0 to 100. A sharp peak is visible at approximately 10 units of time, reaching a maximum value of about 5. Subsequent smaller peaks are visible around 40 and 80 units of time.</p>
Concentration	 <p>Predicted Concentration Sample - N = 3</p> <p>This plot shows the predicted concentration over time for 10 different samples. The y-axis is labeled 'Concentration' and ranges from 0 to -20. The x-axis is labeled 'Time' and ranges from 0 to 100. All samples start at a negative concentration (around -20) and rapidly increase towards zero. There is a significant dip around 75 units of time, where all samples drop sharply to a minimum concentration of approximately -22.</p>
$\gamma$	 <p>Predicted <math>\gamma</math> Sample - N = 3</p> <p>This plot shows the predicted <math>\gamma</math> value over time for 10 different samples. The y-axis is labeled '<math>\gamma</math>' and ranges from -25 to 0. The x-axis is labeled 'Time' and ranges from 0 to 100. The values fluctuate between -25 and 0, showing a general downward trend over time.</p>
$e^\gamma$	 <p>Predicted <math>e^\gamma</math> Sample - Converted from Log - N = 3</p> <p>This plot shows the predicted <math>e^\gamma</math> value over time for 10 different samples. The y-axis is labeled '<math>e^\gamma</math>' and ranges from 0.0 to 0.6. The x-axis is labeled 'Time' and ranges from 0 to 100. The values fluctuate between 0.0 and 0.6, with a prominent peak at approximately 10 units of time reaching a value of about 0.65.</p>

Figure X + 42: Table of results for data (N = 3)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	2.0542	2.0697	2.0817	0.0434
$\beta$	0.6620	0.6613	0.6616	0.0070
$I$	7, 2, 2	6,9936, 2.0066, 2.0071	6.9990, 2.0152, 2.0117	0.1010
$T$	33, 6, 78	32.9456, 5.9948, 77.9644	32.9695, 6.0324, 78.0030	0.0114
$W$	4, 4, 4	3.9968, 4.0037, 4.3092	3.9994, 4.0085, 4.3352	0.1850
$S$	0.0135, 0.2705, 0.0146	0.0147, 0.2842, 0.0193	0.0150, 0.2882, 0.0204	0.1475
$\tau$	0.2187	0.2175	0.2185	0.0274

Figure X + 43: Table of summary statistics of parameters for data ( $N = 3$ )

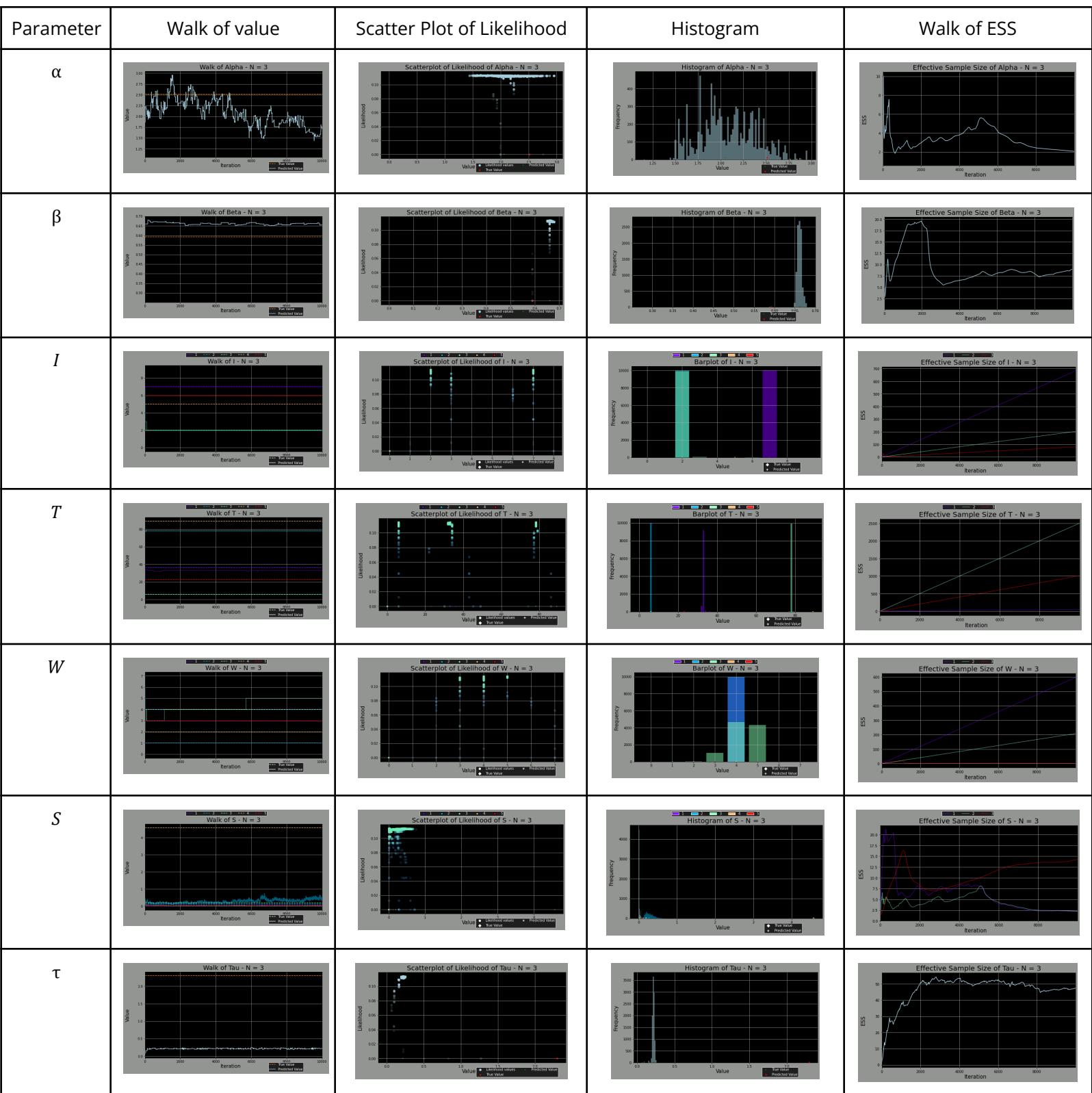


Figure X + 44: Table of graphs of parameter metrics for data ( $N = 3$ )

**N = 4**

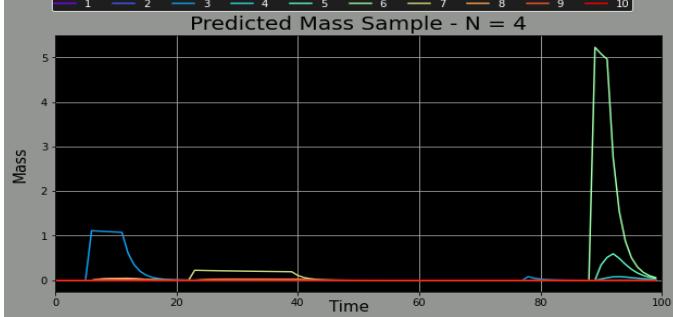
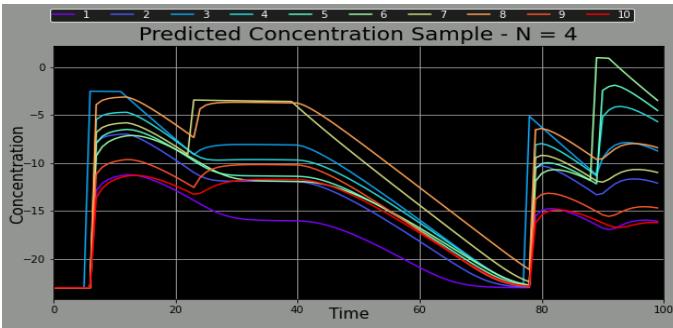
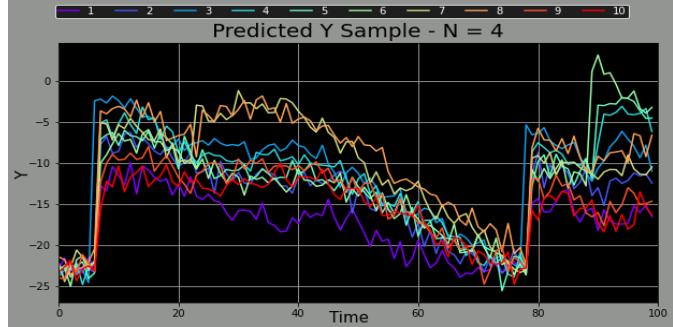
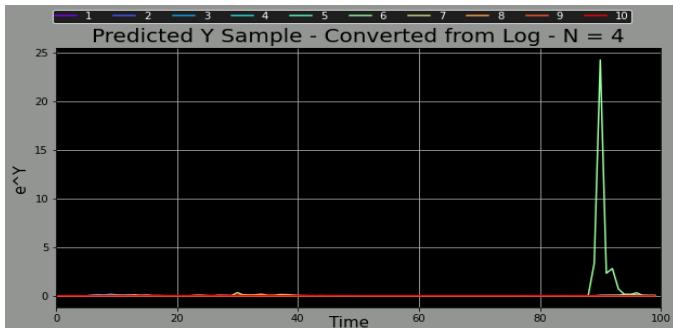
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 4</p> <p>This plot shows the predicted mass over time for 10 samples. The y-axis is labeled 'Mass' and ranges from 0 to 5. The x-axis is labeled 'Time' and ranges from 0 to 100. The legend indicates sample numbers 1 through 10. Sample 1 (purple) has a small peak at ~10. Sample 2 (blue) has a peak at ~15. Sample 3 (cyan) has a peak at ~25. Sample 4 (light blue) has a peak at ~35. Sample 5 (green) has a sharp peak at ~85.</p>
Concentration	 <p>Predicted Concentration Sample - N = 4</p> <p>This plot shows the predicted concentration over time for 10 samples. The y-axis is labeled 'Concentration' and ranges from -20 to 0. The x-axis is labeled 'Time' and ranges from 0 to 100. The legend indicates sample numbers 1 through 10. All samples start at -20 and rise to a plateau between -5 and -10 until t=80, then drop sharply to -20 by t=85.</p>
Y	 <p>Predicted Y Sample - N = 4</p> <p>This plot shows the predicted Y value over time for 10 samples. The y-axis is labeled 'Y' and ranges from -25 to 0. The x-axis is labeled 'Time' and ranges from 0 to 100. The legend indicates sample numbers 1 through 10. All samples start at -25 and rise to a plateau between -5 and -10 until t=80, then drop sharply to -20 by t=85.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 4</p> <p>This plot shows the predicted <math>e^Y</math> value over time for 10 samples. The y-axis is labeled '<math>e^Y</math>' and ranges from 0 to 25. The x-axis is labeled 'Time' and ranges from 0 to 100. The legend indicates sample numbers 1 through 10. Sample 5 (green) shows a very sharp peak reaching approximately 25 at t=85.</p>

Figure X + 45: Table of results for data (N = 4)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.4246	0.4547	0.4631	0.0084
$\beta$	0.6220	0.6363	0.6380	0.0066
$I$	5, 6, 2, 2	4.9962, 5.9631, 2.0200, 2.0031	4.9992, 5.9719, 2.0328, 2.0077	0.1005
$T$	89, 23, 6, 78	88.9816, 24.3957, 5.9889, 77.9151	89.0068, 24.8053, 6.0161, 77.9901	0.0110
$W$	3, 17, 6, 1	3.0306, 16.3456, 5.7511, 0.6681	3.0580, 16.4942, 5.7887, 0.6895	0.2617
$S$	5.2290, 0.2223, 1.1126, 0.0768	5.0609, 0.2417, 0.1900, 0.0755	5.1135, 0.2478, 1.0953, 0.0768	0.4562
$\tau$	1.1015	0.9421	0.9509	0.1088

Figure X + 46: Table of summary statistics of parameters for data ( $N = 4$ )

Parameter	Walk of value	Scatter Plot of Likelihood	Histogram	Walk of ESS
$\alpha$				
$\beta$				
$I$				
$T$				
$W$				
$S$				
$\tau$				

Figure X + 47: Table of graphs of parameter metrics for data ( $N = 4$ )

**N = 5**

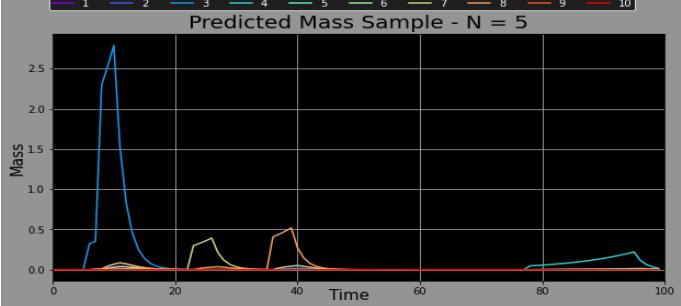
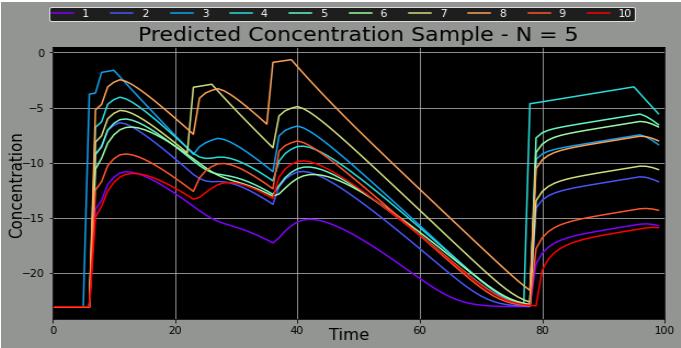
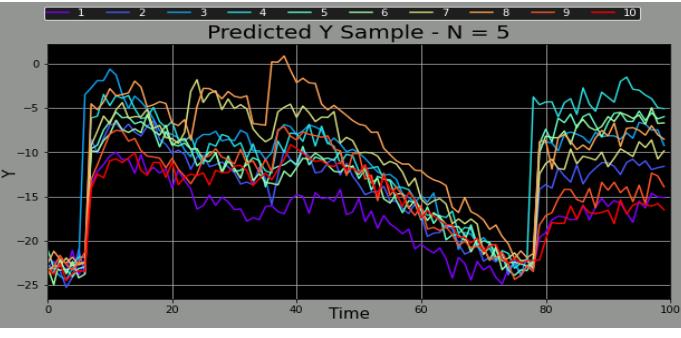
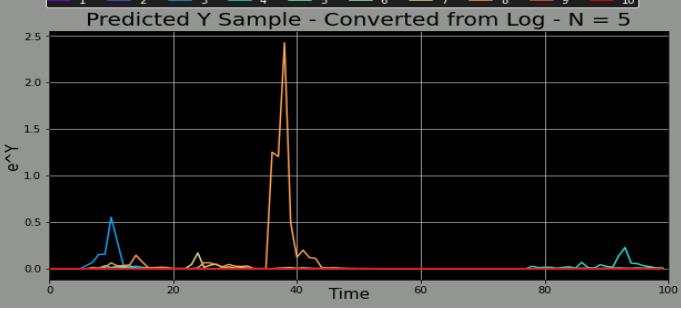
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 5</p> <p>This plot shows the predicted mass over time for 10 samples. The y-axis is labeled "Mass" and ranges from 0.0 to 2.5. The x-axis is labeled "Time" and ranges from 0 to 100. The curves are color-coded from purple (sample 1) to red (sample 10). Sample 2 shows a sharp peak around time 10. Samples 7 and 8 show small peaks around time 25 and 40 respectively.</p>
Concentration	 <p>Predicted Concentration Sample - N = 5</p> <p>This plot shows the predicted concentration over time for 10 samples. The y-axis is labeled "Concentration" and ranges from 0 to -20. The x-axis is labeled "Time" and ranges from 0 to 100. All samples start at a concentration of approximately -22 at time 0, drop sharply to about -12 by time 10, and then fluctuate between -10 and -18 until time 75. After time 75, they all rise sharply to a plateau around -5.</p>
$\gamma$	 <p>Predicted Y Sample - N = 5</p> <p>This plot shows the predicted <math>\gamma</math> over time for 10 samples. The y-axis ranges from -25 to 0. The x-axis is labeled "Time" and ranges from 0 to 100. All samples start at -22 at time 0, drop to -12 by time 10, and then fluctuate between -10 and -20 until time 75. After time 75, they all rise sharply to a plateau around -5.</p>
$e^\gamma$	 <p>Predicted Y Sample - Converted from Log - N = 5</p> <p>This plot shows the predicted <math>e^\gamma</math> over time for 10 samples. The y-axis is labeled "<math>e^\gamma</math>" and ranges from 0.0 to 2.5. The x-axis is labeled "Time" and ranges from 0 to 100. The curves are color-coded from purple (sample 1) to red (sample 10). Sample 8 shows a very sharp peak around time 40, reaching a value of approximately 2.4.</p>

Figure X + 48: Table of results for data (N = 5)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.5548	0.5707	0.5743	0.0091
$\beta$	0.5994	0.5990	0.5993	0.0078
$I$	6, 7, 2, 2, 3	6.0000, 6.9972, 2.0004, 1.9992, 3.0064	6.0018, 7.0000, 2.0048, 2.0006, 3.0114	0.1004
$T$	23, 36, 6, 8, 78	22.9822, 36.1541, 5.9970, 7.8128, 77.9918	22.9924, 36.1876, 6.0186, 7.8518, 77.9956	0.0111
$W$	4, 4, 3, 3, 18	3.5851, 3.4623, 2.9544, 2.6298, 17.8520	3.6201, 3.5087, 3.0220, 2.6822, 17.9038	0.3027
$S$	0.2981, 0.4059, 0.3213, 1.9060, 0.0480	0.3255, 0.5565, 0.3370, 1.9980, 0.0520	0.3311, 0.5750, 0.3431, 2.0263, 0.0562	0.5236
$\tau$	0.3665	0.3651	0.3662	0.0411

Figure X + 49: Table of summary statistics of parameters for data ( $N = 5$ )

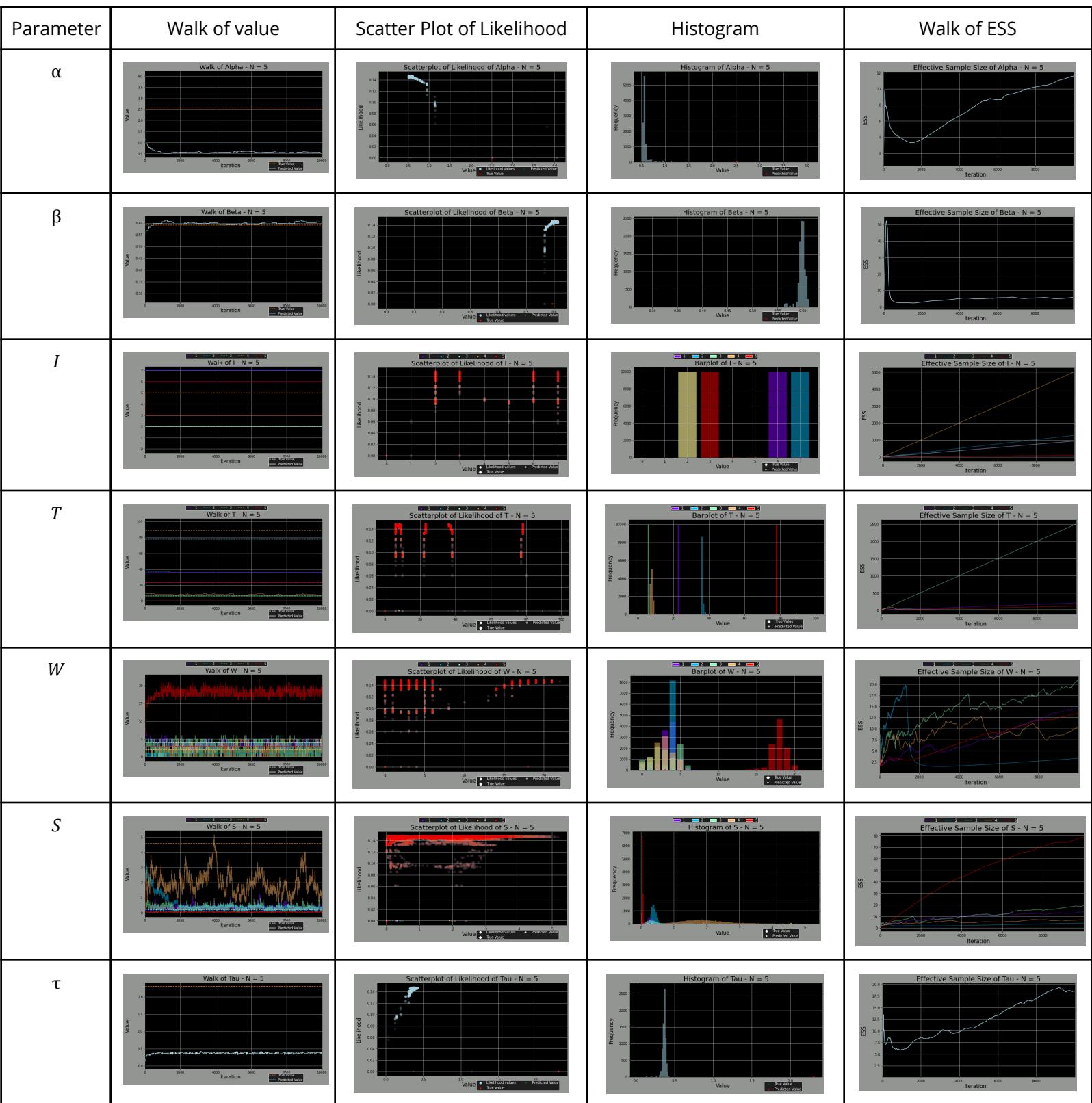


Figure X + 50: Table of graphs of parameter metrics for data ( $N = 5$ )

**N = 6**

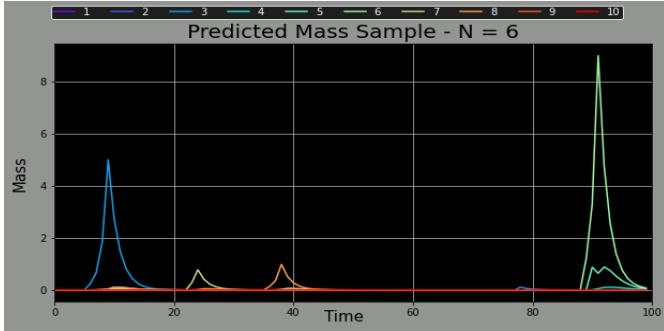
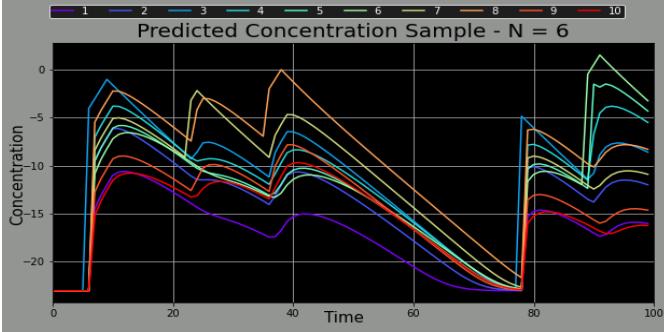
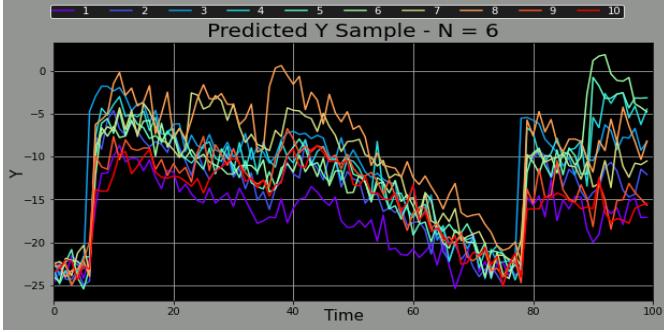
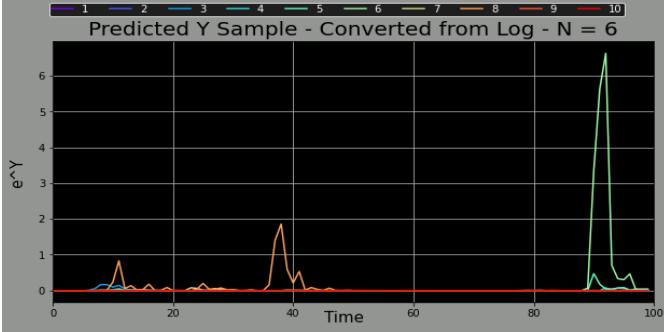
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 6</p> <p>This plot shows the predicted mass sample over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis is labeled 'Mass' and ranges from 0 to 8. The x-axis is labeled 'Time' and ranges from 0 to 100. Sample 6 shows a prominent peak around 90 units of time, reaching a mass of approximately 8. Other samples show smaller peaks at various times.</p>
Concentration	 <p>Predicted Concentration Sample - N = 6</p> <p>This plot shows the predicted concentration sample over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis is labeled 'Concentration' and ranges from 0 to -25. The x-axis is labeled 'Time' and ranges from 0 to 100. All samples start at a negative concentration (around -20 to -25) and decrease over time, with some fluctuations. A sharp increase is visible around 80 units of time.</p>
$\gamma$	 <p>Predicted Y Sample - N = 6</p> <p>This plot shows the predicted Y sample over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis is labeled '<math>\gamma</math>' and ranges from -25 to 0. The x-axis is labeled 'Time' and ranges from 0 to 100. The samples exhibit highly oscillatory behavior, with values fluctuating between -25 and 0 throughout the time period.</p>
$e^\gamma$	 <p>Predicted Y Sample - Converted from Log - N = 6</p> <p>This plot shows the predicted Y sample converted from log over time (0 to 100 units) for 10 different samples (labeled 1 to 10). The y-axis is labeled '<math>e^\gamma</math>' and ranges from 0 to 6. The x-axis is labeled 'Time' and ranges from 0 to 100. The plot shows several sharp peaks, notably around 10, 40, and 90 units of time, corresponding to the peaks in the original <math>\gamma</math> plot.</p>

Figure X + 51: Table of results for data ( $N = 6$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	2.1897	2.1545	2.1626	0.0411
$\beta$	0.5961	0.5972	0.5974	0.0037
$I$	5, 2, 2, 4, 7, 6	4.9968, 2.0005, 2.0034, 3.6431, 6.9888, 6.0000	4.9994, 2.0033, 2.0070, 3.6661, 6.9934, 6.0000	0.1001
$T$	89, 6, 78, 90, 36, 23	89.0048, 5.9432, 78.0129, 85.5607, 35.9545, 22.9819	89.0126, 5.9776, 78.0177, 86.2927, 35.9716, 22.9917	0.0101
$W$	3, 4, 1, 1, 3, 2	2.9866, 3.9342, 0.5876, 0.8967, 3.0099, 2.0163	2.9920, 3.9592, 0.6072, 0.9499, 3.0149, 2.0239	0.2960
$S$	1.2125, 0.2446, 0.1080, 0.7943, 0.1305, 0.2825	1.2504, 0.2887, 0.1177, 0.7355, 0.1322, 0.2802	1.2621, 0.2982, 0.1240, 0.7561, 0.1330, 0.2814	0.3371
$\tau$	2.2587	2.1605	2.1768	0.2390

Figure X + 52: Table of summary statistics of parameters for data ( $N = 6$ )

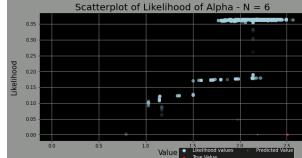
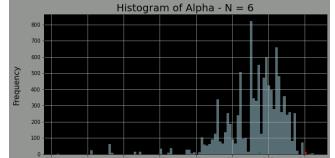
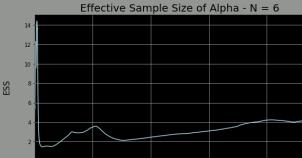
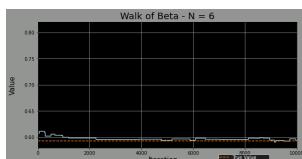
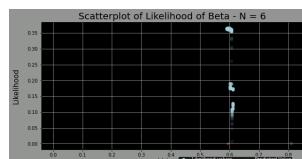
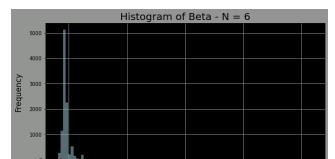
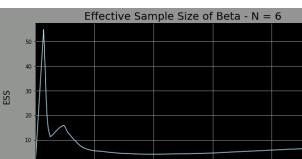
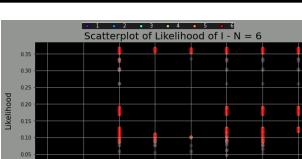
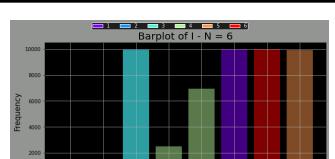
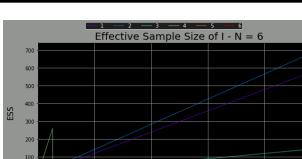
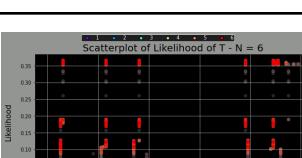
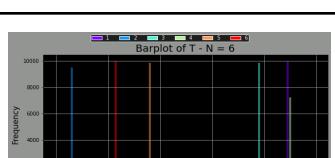
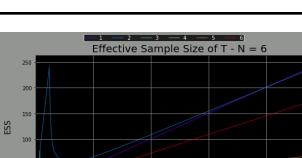
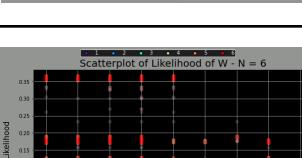
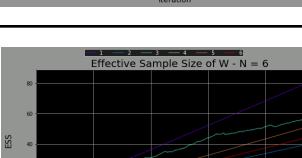
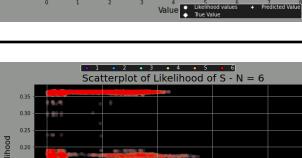
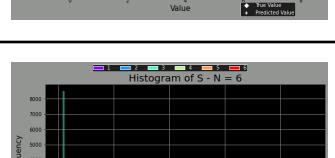
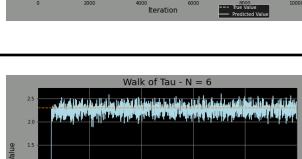
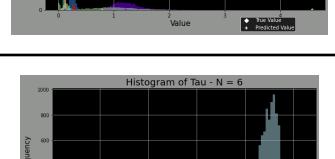
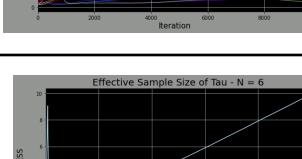
Parameter	Walk of value	Scatter Plot of Likelihood	Histogram	Walk of ESS
$\alpha$				
$\beta$				
$I$				
$T$				
$W$				
$S$				
$\tau$				

Figure X + 53: Table of graphs of parameter metrics for data ( $N = 6$ )

**N = 7**

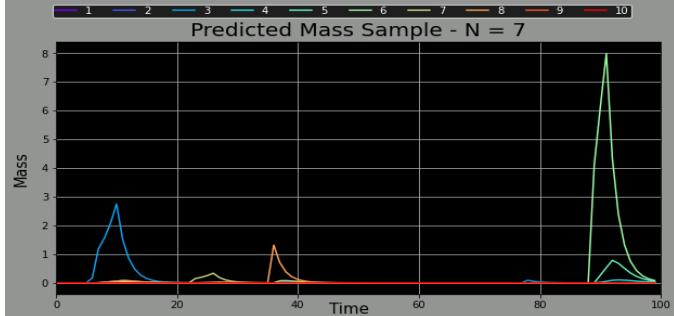
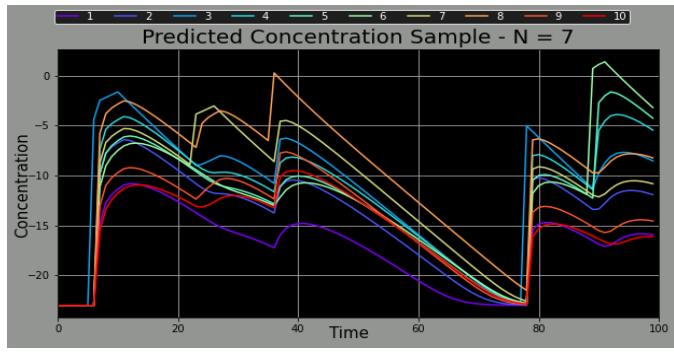
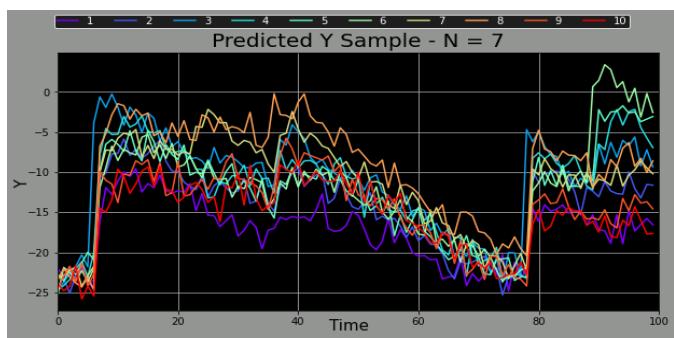
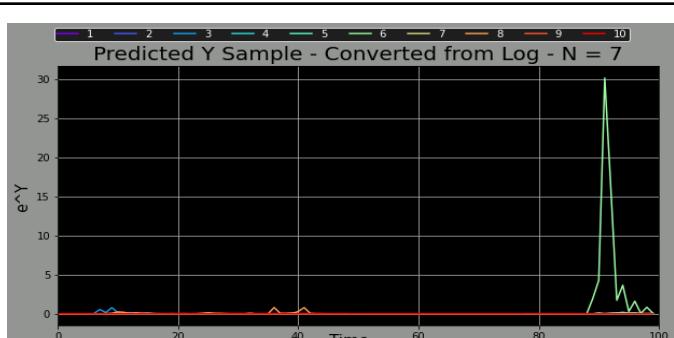
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 7</p> <p>This plot shows the predicted mass sample over time (0 to 100 units) for 10 different components (labeled 1 to 10). Component 6 exhibits a sharp peak around 90 units of time, reaching a maximum value of approximately 8. Components 1, 2, 3, 4, 5, 7, 8, 9, and 10 show smaller, more transient peaks.</p>
Concentration	 <p>Predicted Concentration Sample - N = 7</p> <p>This plot shows the predicted concentration sample over time (0 to 100 units) for 10 different components (labeled 1 to 10). All components start at negative values (between -20 and -25) and decrease rapidly towards zero. A sharp increase is observed around 80 units of time, with component 6 reaching the highest positive value of approximately 0.5.</p>
Y	 <p>Predicted Y Sample - N = 7</p> <p>This plot shows the predicted Y sample over time (0 to 100 units) for 10 different components (labeled 1 to 10). The values fluctuate significantly between -25 and 0. A major spike occurs around 90 units of time, with component 6 reaching a peak of about 2.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 7</p> <p>This plot shows the predicted <math>e^Y</math> sample over time (0 to 100 units) for 10 different components (labeled 1 to 10). The values are mostly near zero, with a significant peak for component 6 around 90 units of time, reaching a value of approximately 30.</p>

Figure X + 54: Table of results for data (N = 7)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.7676	0.7280	0.7342	0.0133
$\beta$	0.6103	0.6127	0.6131	0.0033
$I$	2, 2, 6, 5, 2, 7, 5	1.9997, 2.0486, 5.9985, 4.5941, 1.9992, 6.9974, 4.9964	2.0041, 2.0672, 6.0005, 4.6455, 2.0010, 7.0000, 4.9994	0.1031
$T$	6, 7, 23, 90, 78, 36, 89	5.9958, 6.9973, 21.1177, 82.4545, 78.0000, 36.0160, 88.9872	6.0148, 7.0365, 21.2919, 83.1937, 78.0000, 36.0476, 88.9928	0.0112
$W$	3, 4, 4, 1, 1, 1, 3	2.7228, 3.2627, 5.9804, 0.9212, 0.5941, 0.7071, 2.3628	2.7964, 3.3125, 6.1973, 0.9552, 0.6157, 0.7313, 2.4016	0.3766
$S$	0.1725, 0.9525, 0.1457, 0.7545, 0.0918, 1.3144, 4.1075	0.1866, 1.0007, 0.1447, 1.2188, 0.0907, 1.1219, 4.0826	0.1905, 1.0124, 0.1502, 1.2724, 0.0911, 1.1381, 4.1156	0.4567
$\tau$	1.9146	1.8676	1.8787	0.1990

Figure X + 55: Table of summary statistics of parameters for data ( $N = 7$ )

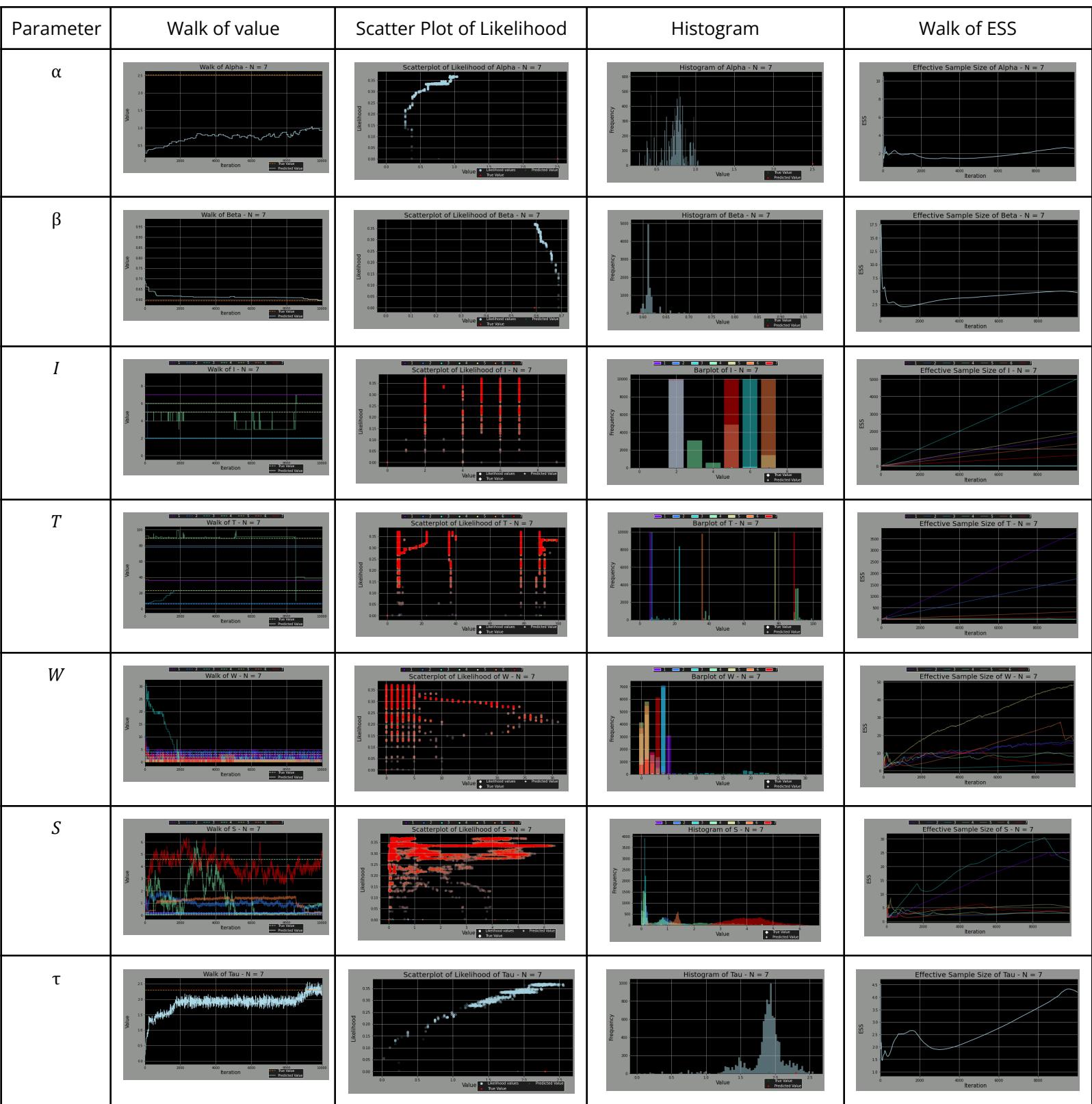


Figure X + 55: Table of graphs of parameter metrics for data ( $N = 7$ )

**N = 8**

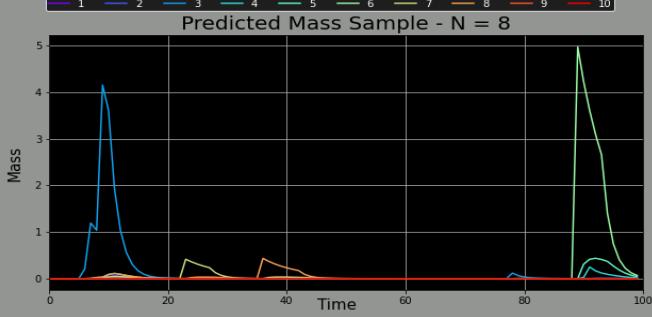
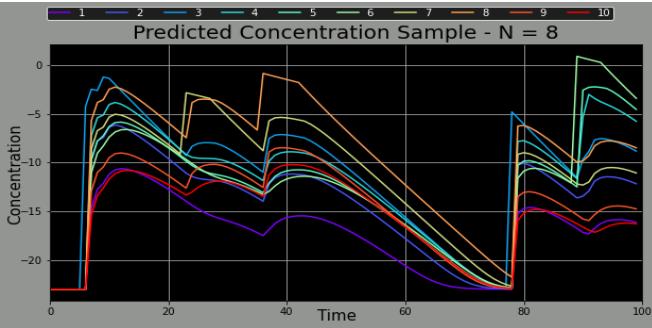
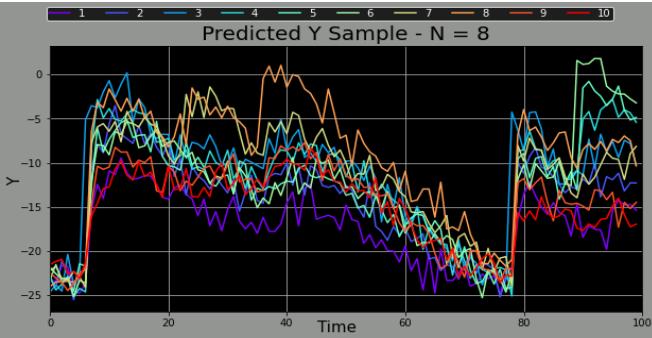
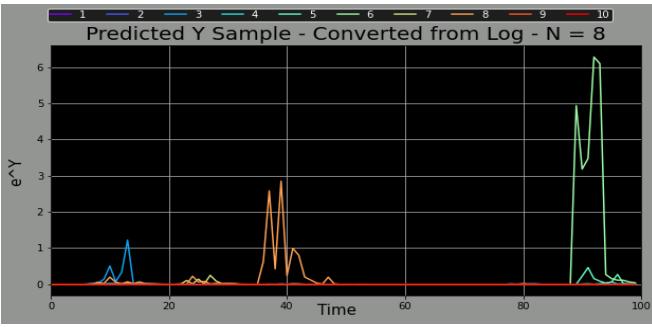
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 8</p> <p>This plot shows the predicted mass over time for 10 different samples. The x-axis represents Time from 0 to 100, and the y-axis represents Mass from 0 to 5. Each sample is represented by a distinct color. Sample 1 (purple) has a sharp peak at approximately 10 units of time. Samples 2 (blue), 3 (cyan), and 4 (light blue) show smaller peaks around 10 and 40 units of time. Samples 5 (green), 6 (yellow-green), 7 (yellow), 8 (orange), 9 (red-orange), and 10 (dark red) remain near zero until about 80 units of time, after which they exhibit a significant spike reaching up to 5 units.</p>
Concentration	 <p>Predicted Concentration Sample - N = 8</p> <p>This plot shows the predicted concentration over time for 10 different samples. The x-axis represents Time from 0 to 100, and the y-axis represents Concentration from -25 to 0. All samples start at -25 and rise sharply to between -5 and -10 by 10 units of time. They then fluctuate between -10 and -20 until 80 units of time, where they drop sharply to between -25 and -30. After 80 units of time, they rise again, with some samples showing a secondary peak around 90 units of time.</p>
Y	 <p>Predicted Y Sample - N = 8</p> <p>This plot shows the predicted Y value over time for 10 different samples. The x-axis represents Time from 0 to 100, and the y-axis represents Y from -25 to 0. All samples start at -25 and rise sharply to between -5 and -10 by 10 units of time. They then fluctuate between -10 and -20 until 80 units of time, where they drop sharply to between -25 and -30. After 80 units of time, they rise again, with some samples showing a secondary peak around 90 units of time.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 8</p> <p>This plot shows the predicted <math>e^Y</math> value over time for 10 different samples. The x-axis represents Time from 0 to 100, and the y-axis represents <math>e^Y</math> from 0 to 6. The values are very low (near 0) until approximately 80 units of time. After 80 units of time, there is a sharp increase, with sample 6 (green) reaching the highest value of about 6. Other samples show smaller peaks around 90 units of time.</p>

Figure X + 56: Table of results for sparse data ( $N = 8$ )

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.3346	0.3327	0.3338	0.0038
$\beta$	0.5855	0.5821	0.5825	0.0041
$I$	7, 2, 2, 2, 6, 5, 3, 2	6.9963, 2.6556, 2.0047, 2.0003, 5.9955, 4.9973, 3.1329, 1.9990	7.0003, 2.7244, 2.0129, 2.0033, 5.9997, 5.0005, 3.1473, 2.0006	0.1002
$T$	36, 9, 6, 7, 23, 89, 91, 78	35.9760, 12.0173, 5.9982, 7.3105, 23.0328, 88.9807, 90.9813, 78.0016	36.0020, 12.3969, 6.0286, 7.3315, 23.0892, 89.0159, 90.9967, 78.0102	0.0101
$W$	7, 2, 2, 3, 5, 5, 1, 1	7.0800, 1.7483, 2.4983, 2.5014, 4.9897, 4.8012, 1.0936, 1.1769	7.1051, 1.7813, 2.5633, 2.5638, 5.0077, 4.8302, 1.1386, 1.2113	0.3481
$S$	0.4298, 3.2537, 0.2035, 1.0149, 0.4125, 4.9694, 01947, 0.1153	0.4446, 2.7444, 0.2339, 1.5086, 0.4307, 5.1501, 0.3485, 0.1102	0.4479, 2.7932, 0.2379, 1.5542, 0.4340, 5.1895, 0.3713, 0.1111	0.5092
$\tau$	2.2185	2.1853	2.1931	0.2409

Figure X + 57: Table of summary statistics of parameters for data ( $N = 8$ )

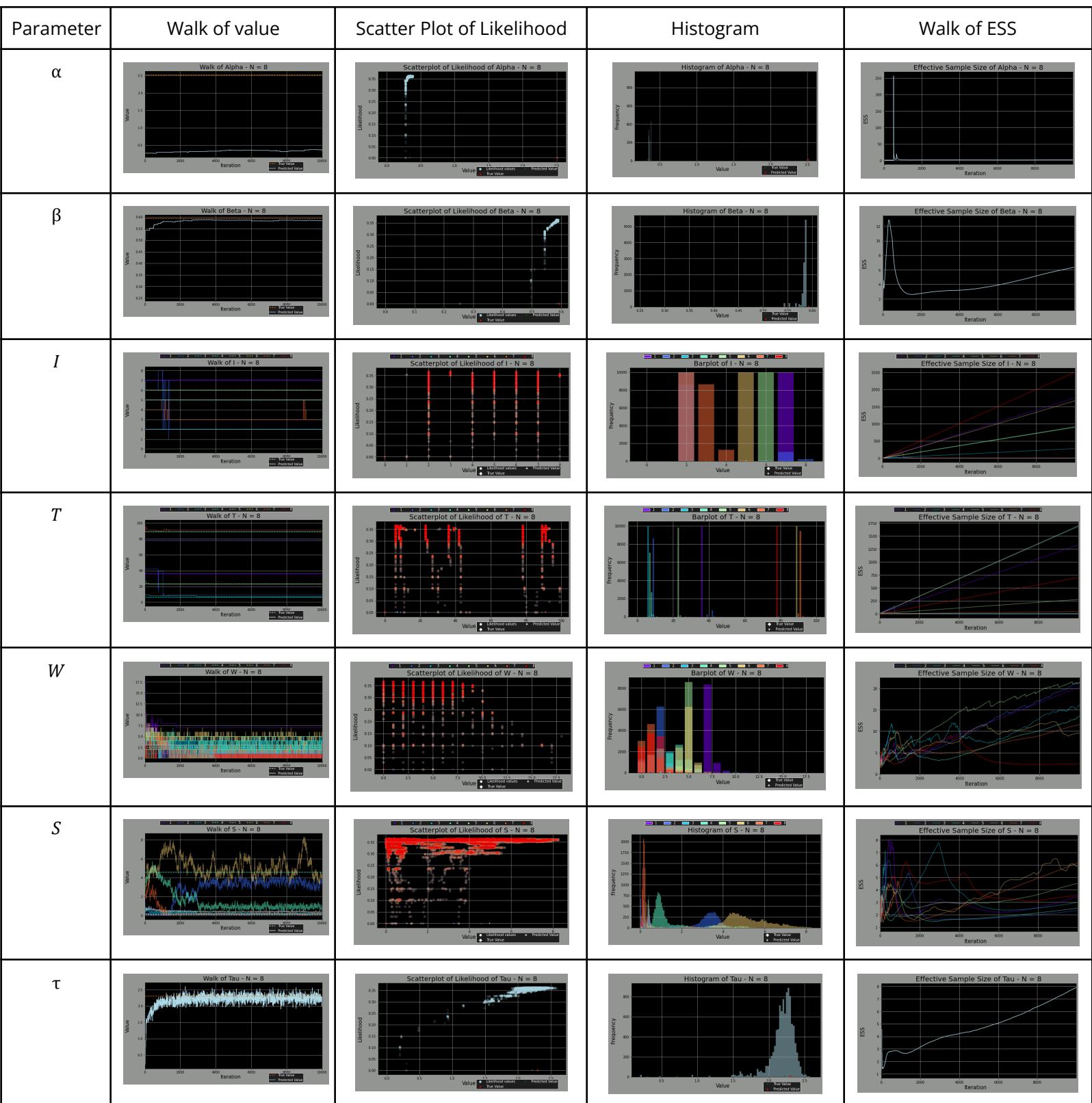


Figure X + 58: Table of graphs of parameter metrics for data ( $N = 8$ )

**N = 9**

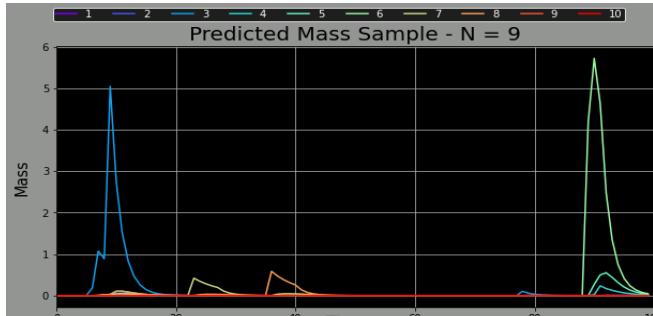
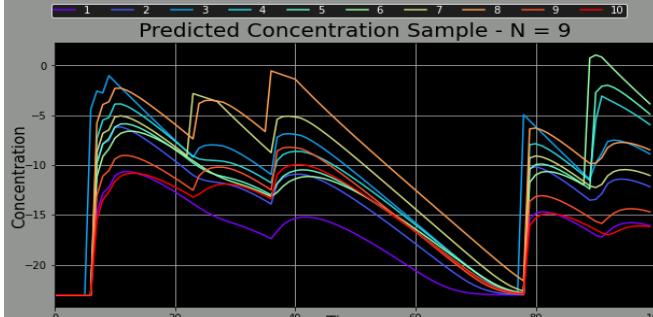
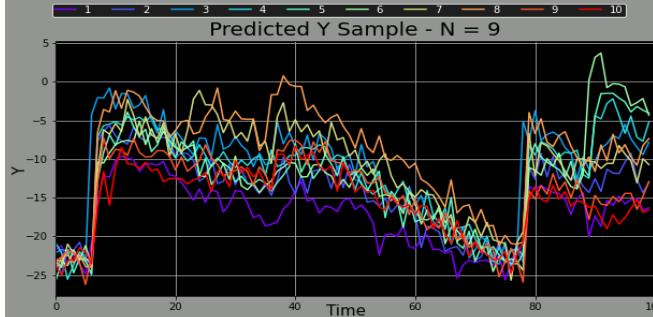
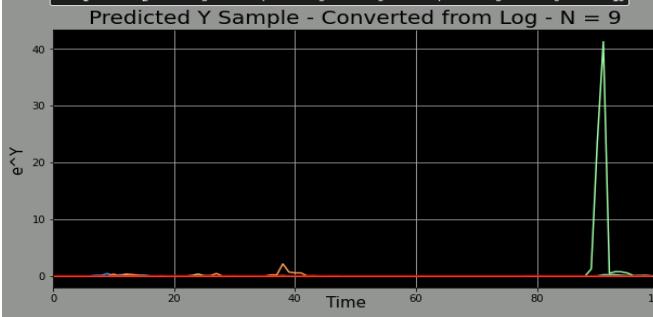
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 9</p> <p>This plot shows the predicted mass sample for N=9 over time (0 to 100). The y-axis is labeled 'Mass' and ranges from 0 to 6. The x-axis is labeled 'Time' and ranges from 0 to 100. Multiple colored lines represent different samples, showing two distinct peaks at approximately 10 and 90 units of time.</p>
Concentration	 <p>Predicted Concentration Sample - N = 9</p> <p>This plot shows the predicted concentration sample for N=9 over time (0 to 100). The y-axis is labeled 'Concentration' and ranges from 0 to -20. The x-axis is labeled 'Time' and ranges from 0 to 100. Multiple colored lines show a general downward trend with some fluctuations and a sharp increase around time 80.</p>
Y	 <p>Predicted Y Sample - N = 9</p> <p>This plot shows the predicted Y sample for N=9 over time (0 to 100). The y-axis is labeled 'Y' and ranges from -25 to 5. The x-axis is labeled 'Time' and ranges from 0 to 100. The data is highly noisy, showing a general downward trend with significant fluctuations.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 9</p> <p>This plot shows the predicted Y sample converted from log for N=9 over time (0 to 100). The y-axis is labeled '<math>e^Y</math>' and ranges from 0 to 40. The x-axis is labeled 'Time' and ranges from 0 to 100. The data shows a sharp peak at approximately time 90.</p>

Figure X + 59: Table of results for data (N = 9)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	0.2790	0.2318	0.2357	0.0045
$\beta$	0.5999	0.6006	0.6008	0.0033
$I$	2, 6, 7, 2, 2, 2, 5, 3, 5	1.9990, 6.0000, 6.9990, 2.0038, 2.0001, 2.0003, 4.9974, 3.8108, 4.8138	2.0030, 6.0000, 7.0002, 2.0112, 2.0037, 2.0041, 4.9990, 3.8604, 4.8290	0.1019
$T$	9, 23, 36, 78, 7, 6, 89, 91, 90	8.9666, 22.9945, 35.9784, 77.6184, 7.5842, 6.0382, 88.9931, 74.8080, 90.7381	8.9922, 23.0063, 35.9984, 77.7984, 7.8626, 6.0382, 88.9971, 75.9220, 90.8145	0.0113
$W$	1, 5, 5, 1, 2, 2, 3, 1, 2	0.9211, 4.9976, 6.1584, 0.8399, 1.7098, 1.9261, 2.9857, 1.4442, 2.4470	0.9593, 5.0762, 6.2148, 0.8691, 1.7566, 1.9793, 3.0379, 1.4932, 2.1530	0.4487
$S$	4.3175, 0.4177, 0.6689, 0.1006, 0.9261, 0.1777, 4.1973, 0.1772, 2.3397	4.2841, 0.4424, 0.6621, 0.0987, 0.9227, 0.1847, 4.1714, 0.2087, 2.8449	4.3032, 0.4292, 0.6689, 0.0991, 0.9314, 0.1870, 4.2161, 0.2142, 2.9274	0.5679
$\tau$	2.1676	2.1466	2.1548	0.2306

Figure X + 60: Table of summary statistics of parameters for data ( $N = 9$ )

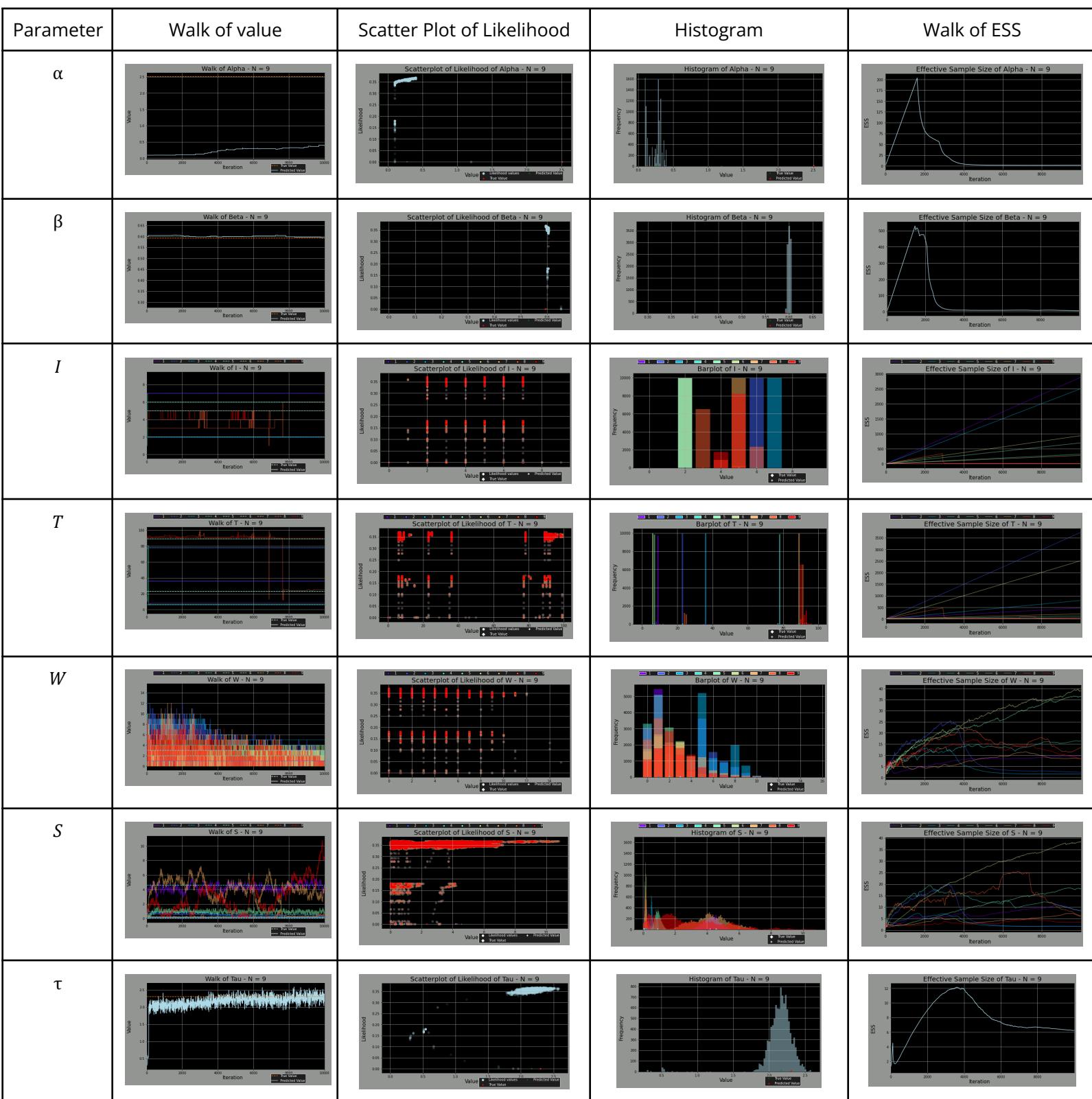


Figure X + 61: Table of graphs of parameter metrics for data ( $N = 9$ )

**N = 10**

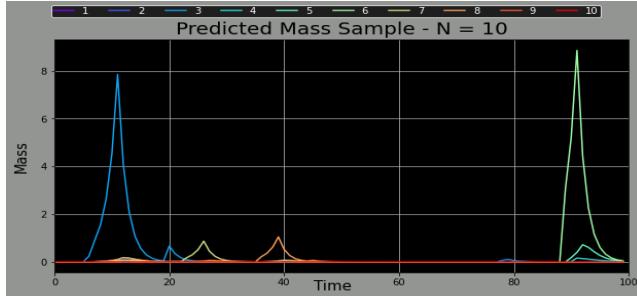
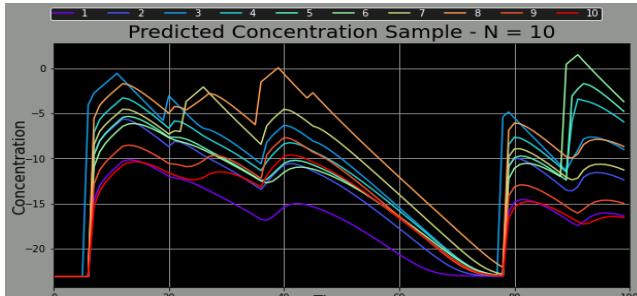
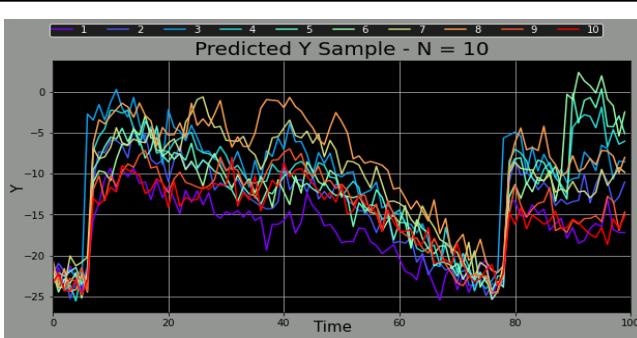
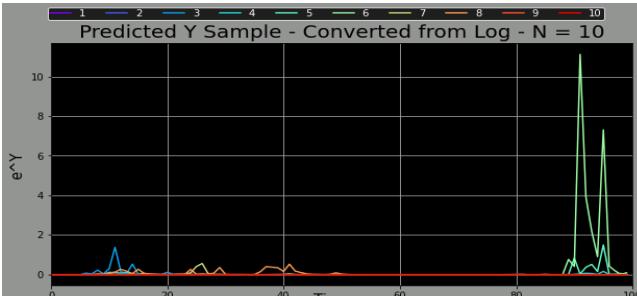
Results	Full Data
Mass	 <p>Predicted Mass Sample - N = 10</p> <p>This plot shows the predicted mass sample over time (0 to 100 units) for 10 different components. Components 1 and 10 show sharp peaks at approximately 10 and 90 units respectively, while others are much lower.</p>
Concentration	 <p>Predicted Concentration Sample - N = 10</p> <p>This plot shows the predicted concentration sample over time (0 to 100 units) for 10 different components. All components start at zero, drop sharply between 0 and 20 units, and then fluctuate between -10 and -20 units until about 80 units, after which they rise again.</p>
$\gamma$	 <p>Predicted Y Sample - N = 10</p> <p>This plot shows the predicted Y sample over time (0 to 100 units) for 10 different components. The values are highly fluctuating between -25 and 0 units, showing a general downward trend with some spikes.</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - N = 10</p> <p>This plot shows the predicted Y sample converted from log over time (0 to 100 units) for 10 different components. It shows two distinct groups of peaks: one around 10 units and another around 90 units.</p>

Figure X + 62: Table of results for data (N = 10)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	1.1975	1.1738	1.1864	0.0128
$\beta$	0.5660	0.5487	0.5502	0.0063
$I$	2, 2, 2, 7, 6, 3, 2, 2, 5, 7	2.4504, 2.0000, 3.0613, 6.9950, 5.9984, 4.7778, 2.0000, 3.2991, 4.9258, 7.0903	2.4732, 2.0000, 3.1409, 7.0000, 6.0008, 4.8538, 2.0000, 3.3537, 4.9358, 7.1421	0.1031
$T$	7, 78, 11, 36, 23, 91, 6, 20, 89, 45	42.4942, 77.9880, 24.1065, 36.0054, 23.0545, 70.5421, 5.9991, 51.1260, 89.4992, 41.1573	44.1200, 77.9922, 24.8001, 36.0116, 23.0683, 71.4045, 6.0027, 52.6342, 89.5561, 41.5153	0.0136
$W$	1, 2, 1, 4, 4, 1, 5, 1, 3, 1	1.7355, 2.1430, 1.2912, 3.9217, 3.8189, 1.5532, 3.5158, 1.1166, 2.7046, 0.8600	1.7927, 2.1666, 1.3352, 3.9381, 3.8397, 1.6070, 3.5836, 1.1570, 2.7482, 0.8814	0.3099
$S$	0.4885, 0.0643, 0.1065, 0.2113, 0.1618, 0.1092, 0.2380, 0.5931, 3.0782, 0.0030	0.4923, 0.0680, 0.4568, 0.2159, 0.1720, 0.1346, 0.3284, 1.0591, 2.8432, 0.0339	0.5034, 0.0690, 0.4790, 0.2178, 0.1747, 0.1442, 0.3359, 1.1055, 2.8870, 0.0392	0.3766
$\tau$	2.1647	1.9959	2.0131	0.2242

Figure X + 63: Table of summary statistics of parameters for data ( $N = 10$ )

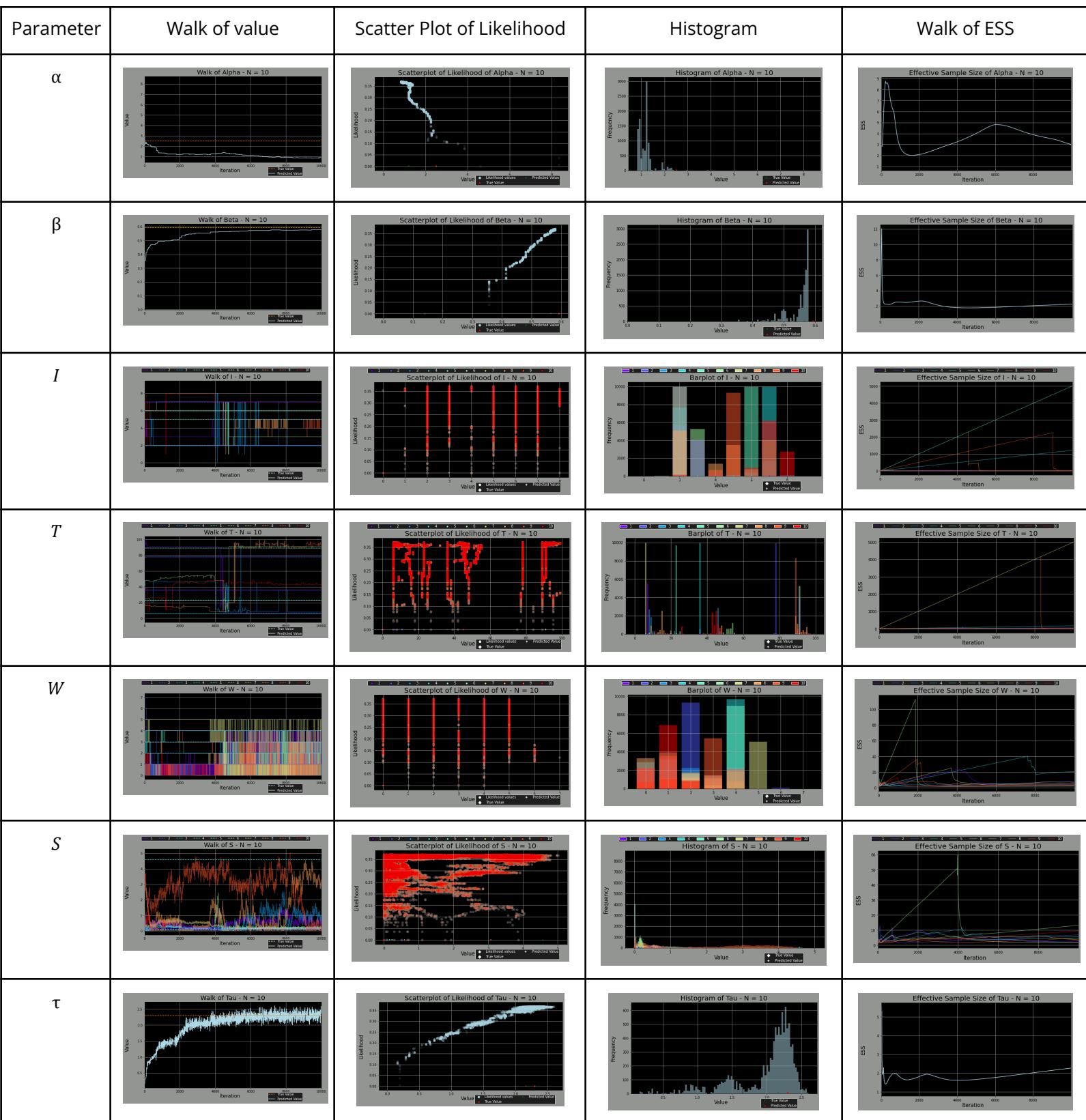


Figure X + 64: Table of graphs of parameter metrics for sparse data ( $N = 10$ )

# Removing Source Sites

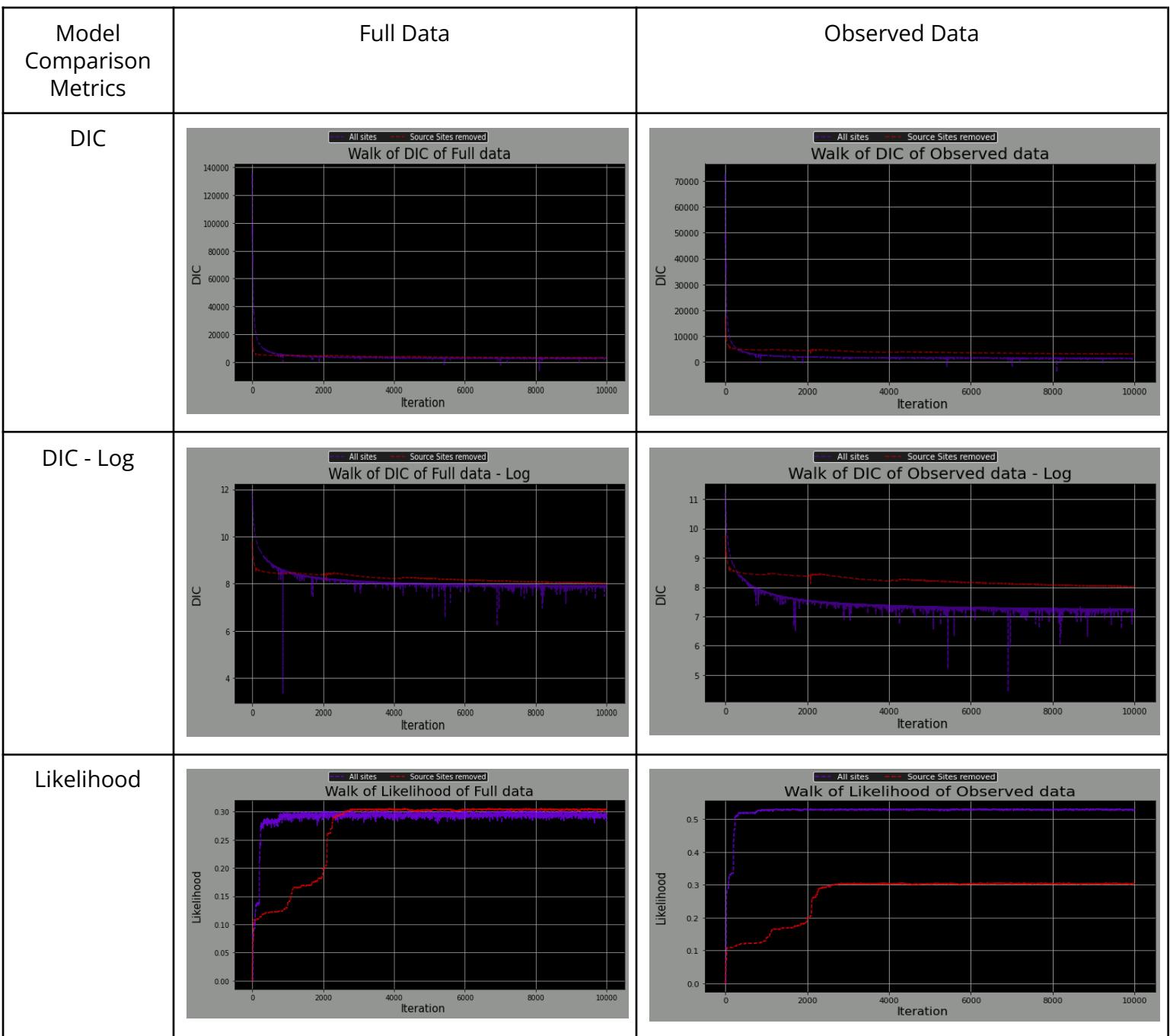


Figure X + 65: Table of Model Comparison metrics for models with different sites observed

## All Sites

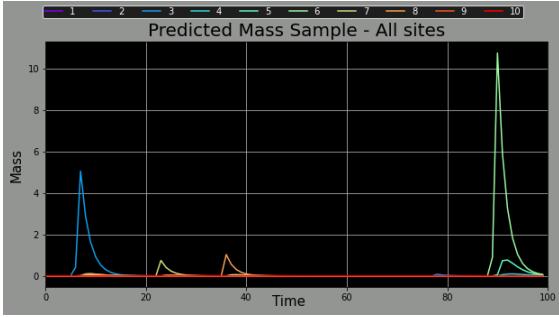
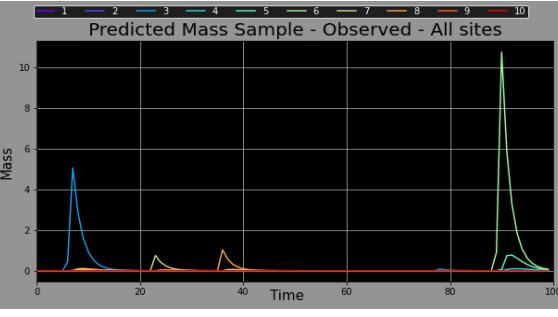
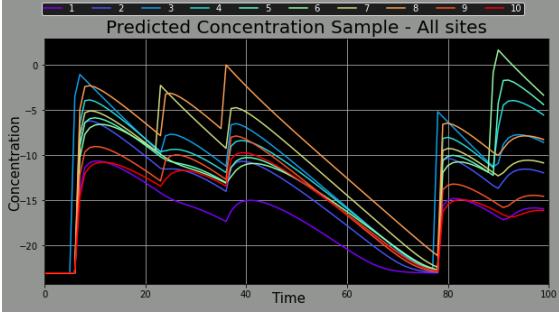
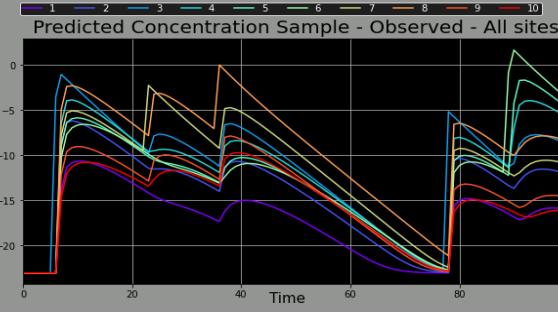
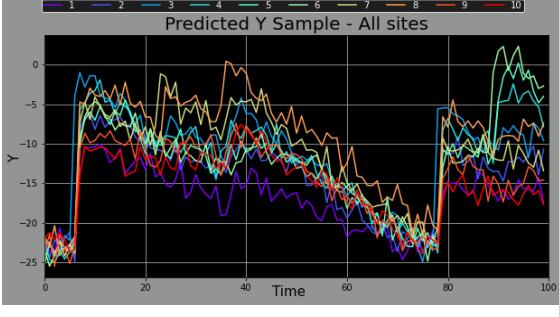
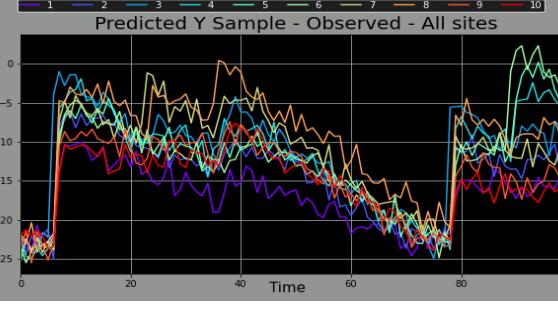
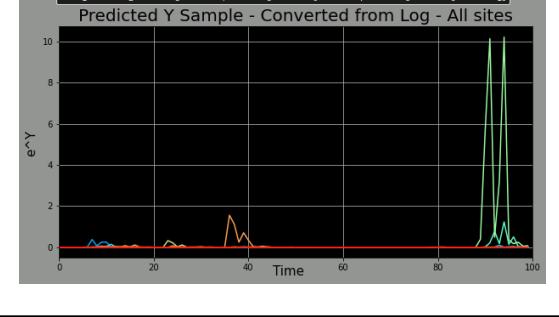
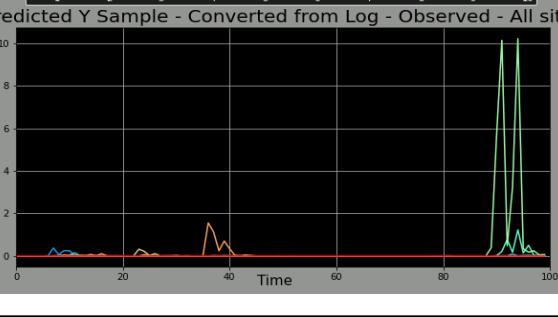
Results	Full	Observed
Mass	 <p>Predicted Mass Sample - All sites</p> <p>Mass</p> <p>Time</p>	 <p>Predicted Mass Sample - Observed - All sites</p> <p>Mass</p> <p>Time</p>
Concentration	 <p>Predicted Concentration Sample - All sites</p> <p>Concentration</p> <p>Time</p>	 <p>Predicted Concentration Sample - Observed - All sites</p> <p>Concentration</p> <p>Time</p>
$\gamma$	 <p>Predicted Y Sample - All sites</p> <p><math>\gamma</math></p> <p>Time</p>	 <p>Predicted Y Sample - Observed - All sites</p> <p><math>\gamma</math></p> <p>Time</p>
$e^Y$	 <p>Predicted Y Sample - Converted from Log - All sites</p> <p><math>e^Y</math></p> <p>Time</p>	 <p>Predicted Y Sample - Converted from Log - Observed - All sites</p> <p><math>e^Y</math></p> <p>Time</p>

Figure X + 66: Table of results for data (All Sites)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	11.3993	10.3854	10.5535	0.3539
$\beta$	0.6213	0.6469	0.6491	0.0070
$I$	2, 6, 5, 2, 7	2.0009, 5.7385, 4.9984, 2.0004, 6.7876	2.0040, 5.7639, 5.0000, 2.0040, 6.8038	0.1011
$T$	6, 23, 89, 78, 36	6.0493, 34.2564, 88.9611, 77.9956, 37.1762	6.1631, 35.2894, 89.0059, 78.0020, 32.4912	0.0114
$W$	2, 1, 2, 1, 1	1.9126, 0.6523, 1.9583, 0.6040, 0.5810	1.9264, 0.6799, 1.9741, 0.6232, 0.6006	0.3882
$S$	0.4232, 0.7434, 0.9016, 0.0813, 1.0226	0.4101, 0.6891, 0.9182, 0.0712, 1.0098	0.4142, 0.6986, 0.9264, 0.0722, 1.0206	0.4333
$\tau$	1.5388	1.3000	1.3194	0.1470

Figure X + 67: Table of summary statistics of parameters for data (All Sites)

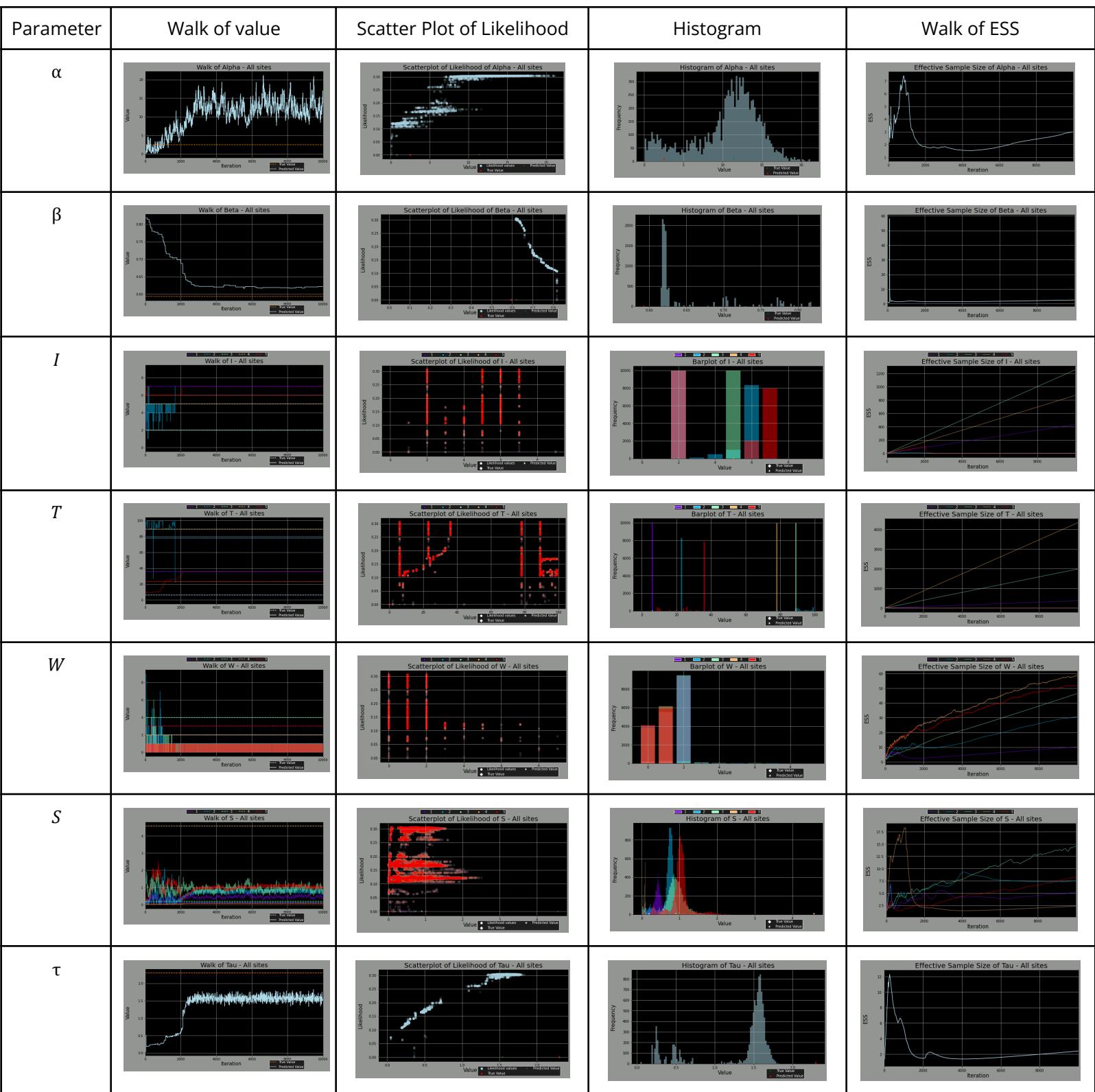


Figure X + 68: Table of graphs of parameter metrics for data (All Sites)

## Source Sites Removed

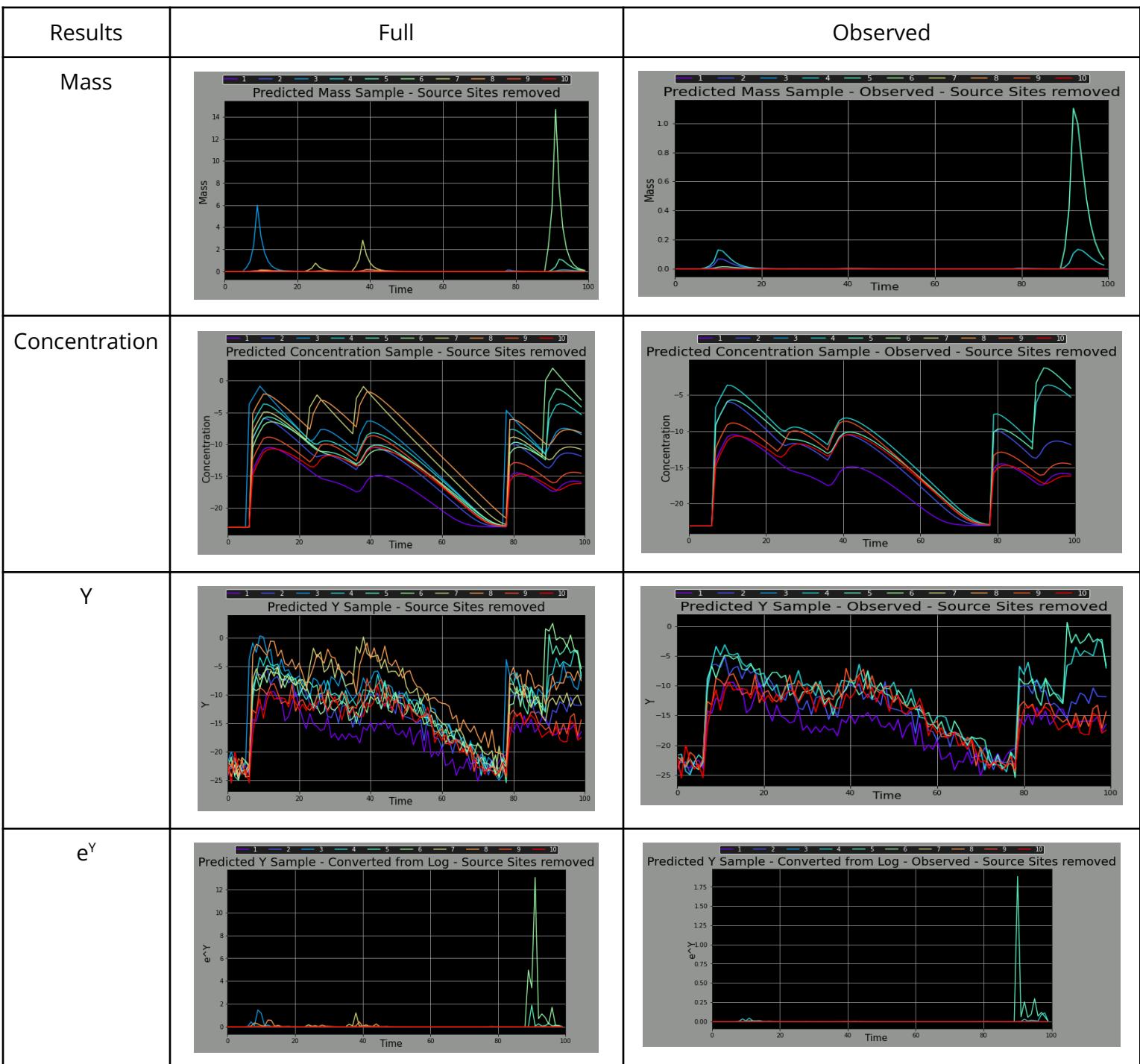


Figure X + 69: Table of results for data (Source Sites Removed)

Parameter	Median	95% CI - Lower Bound	95% CI - Upper Bound	P(Acceptance)
$\alpha$	2.0512	2.0678	2.0750	0.0275
$\beta$	0.5804	0.5773	0.5779	0.0053
$I$	6, 2, 5, 6, 2	6.0000, 2.0004, 4.9950, 5.9981, 2.0225	6.0006, 2.0016, 4.9976, 6.0003, 2.0359	0.1003
$T$	36, 78, 89, 23, 6	36.0359, 78.0181, 88.9866, 23.0133, 5.9969,	36.0477, 78.0414, 88.9978, 23.0463, 6.0011	0.0103
$W$	3, 1, 3, 3, 4	3.0019, 0.5810, 3.0009, 2.9925, 4.0091	3.0041, 0.6006, 3.0140, 2.9959, 4.0161	0.2553
$S$	0.4213, 0.1333, 2.2327, 0.1112, 0.3485	0.4437, 0.1389, 2.2331, 0.1209, 0.3527	0.4513, 0.1405, 2.2450, 0.1247, 0.3553	0.3396
$\tau$	2.029	1.996	2.006	0.2794

Figure X + 70: Table of summary statistics of parameters for data (Source Sites Removed)

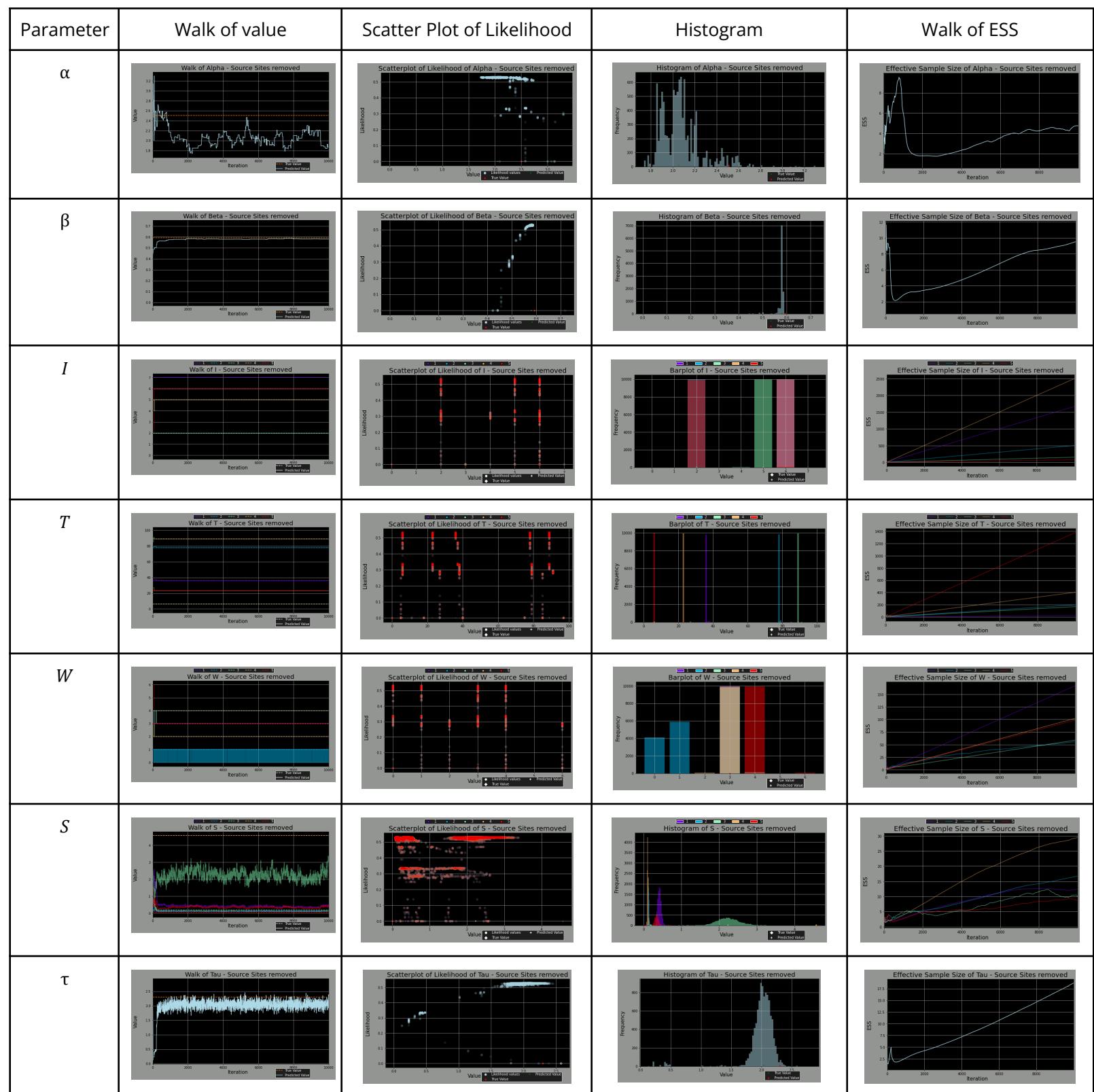


Figure X + 71: Table of graphs of parameter metrics for data (Source Sites Removed)

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# Discussion

These results provide a number of interesting aspects regarding the implementation of Metropolis-Hastings to this model, but first and foremost they show that the concept does indeed work for this problem - the 'base' models (Where  $p = 0$ ,  $N = 5$  and *All sites* included) are able to identify the starting times and sites of the events, with only  $N = 5$  misidentifying a single event. However, considering the inherent randomness of this method with sampling possible values for parameters, each model had some noise in regards to how well it performed that isn't necessarily reflective of the changing features.

Generally, the models were best at identifying  $I$  and  $T$  and could all do so with a relatively high accuracy. This makes sense considering that the features associated with these parameters are pretty obvious to spot; for a particular event  $k$ ,  $I_k$  is the site that will experience a sharp increase at time  $T_k$ .  $\beta$  was also predicted well, which also makes sense since it can be seen as the rate of decrease once the values actually start to decrease after an event has finished, and the only other parameter interacting with it is the error,  $\tau$ .

$\alpha$ ,  $W$ ,  $S$  had less luck with being able to determine the true values. Part of this is simply due to the nature of the data (*Figure 4*)- the error around event 3 tends to reflect a longer event with a smaller growth rate than what is actually true. Additionally, these parameters all interact with each other; for instance, during an event  $k$ , the model might predict a lower  $\alpha$  but compensate with a larger  $S_k$ , and vice versa. However, it still managed to model the correct outputs.

$\tau$  tended to perform better than  $\alpha$ ,  $W$ ,  $S$  but worse than  $\beta$ ,  $I$ ,  $T$ . Interestingly, the models that overfitted to a subset of the data (Particularly models with high  $p$  values) predicted a lower  $\tau$  compared to other models with less overfitting. This is likely because the model will fit the other parameters to best reflect the true data with the error, which necessarily minimises the error of this predicted data and so  $\tau$  is minimised; and for overfitted models, this difference between the predicted Concentration and the true Y will be significantly smaller.

In regards to the DIC metric, changing the sparseness (*Figure 5*) or number of events (*Figure 36*) didn't necessarily result in a *significant* fluctuation in DIC.

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For changing sparseness, the general trend was that  $p$  increased, the amount of overfitting to the observed set of data increased. However, the fit on the full data surprisingly didn't decrease in a similar fashion like one might expect with full data. Instead,  $p \leq 0.6$  all reached a similar DIC and likelihood on the full data, and only once  $p \geq 0.7$  did we see worse results; particularly, both DIC and likelihood on the full datasets were both worse and subject to a higher variance.

This may be due to the method that we removed data; for each separate model, each  $Y_{i,t}$  had a  $100p\%$  chance of being removed, and this was done randomly both over  $i, t$  but also the separate  $p$  values - A higher  $p$  value may have had data that the lower ones didn't necessarily have. Additionally, not all data points are created equal; a subset that only included all sites at all times  $T_k, T_k + W_k$  should be able to identify the parameters with relatively good accuracy, which would only be 10% of our dataset.

In regards to changing the number of events, the general trend was that as  $N$  increased, the models performed better. Particularly, as  $N \geq N_{True}$  (5) the models were able to identify all the events. This makes sense, as a model where  $N < 5$  is physically unable to identify all 5 events, and a model where  $N > 5$  can identify events with either a minimal  $S_k$  such that it has no effect, or fit it to some of the noise in the data; for this data in particular, models with a higher  $N$  identified events around  $T = 90$ , because the error tends to suggest a sharper increase than would be expected simply due to the transfer.

As a result, for fitting with unknown  $N$  one approach might simply be to run this with a high  $N$  and pare back until a significant dropoff is detected. However, this would be a computationally expensive approach; for each additional event, this model took roughly 20 minutes longer to complete.

In regards to removing the source sites, this model was also able to identify the parameters with a similar accuracy to the model with the full dataset, correctly identifying  $\frac{4}{5}$  of  $I_k$  (*Figure 71*). However, it took *longer* for the model to reach the same likelihood on the full dataset, taking roughly 2000 more iterations to reach a likelihood of 0.3 than the baseline model (*Figure 70*)

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# Conclusion

To conclude, these results have shown that this method of approximating the model for our algae blooms is a successful one. Additionally, this method was able to work with a significantly smaller observed subset (Both with random data removed, and with removing the source sites for blooms), and was also able to generally model the true number of events. However, as useful as this proof of concept may be, there are some possible improvements that could be implemented with this algorithm.

Firstly, for all parameters the Effective Sample Size tended to be quite low across all models, reflecting a large amount of autocorrelation between the parameter iterations,  $\theta_s$ . Therefore, the next step could be to implement burn-in<sup>[7]</sup> (Removing the first  $X$  iterations such that the chain is less dependent on the initial value  $\theta_0$ ) or thinning<sup>[7]</sup> (Only selecting every  $k$ -th value for  $\theta$  such that the correlation between  $\theta_k$  and  $\theta_{k-1}$  is reduced).

Additionally, this project implemented a rather rough way of trying to determine the true number of events, by simply repeating the estimation with an increasing  $N$  value and comparing the results. Since having  $N$  be an estimated parameter would entail having an *unknown* number of parameters to actually estimate, this would be a significantly more complicated algorithm to achieve. One method of doing this may be to implement a reversible jump simulator<sup>[8]</sup>.

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