

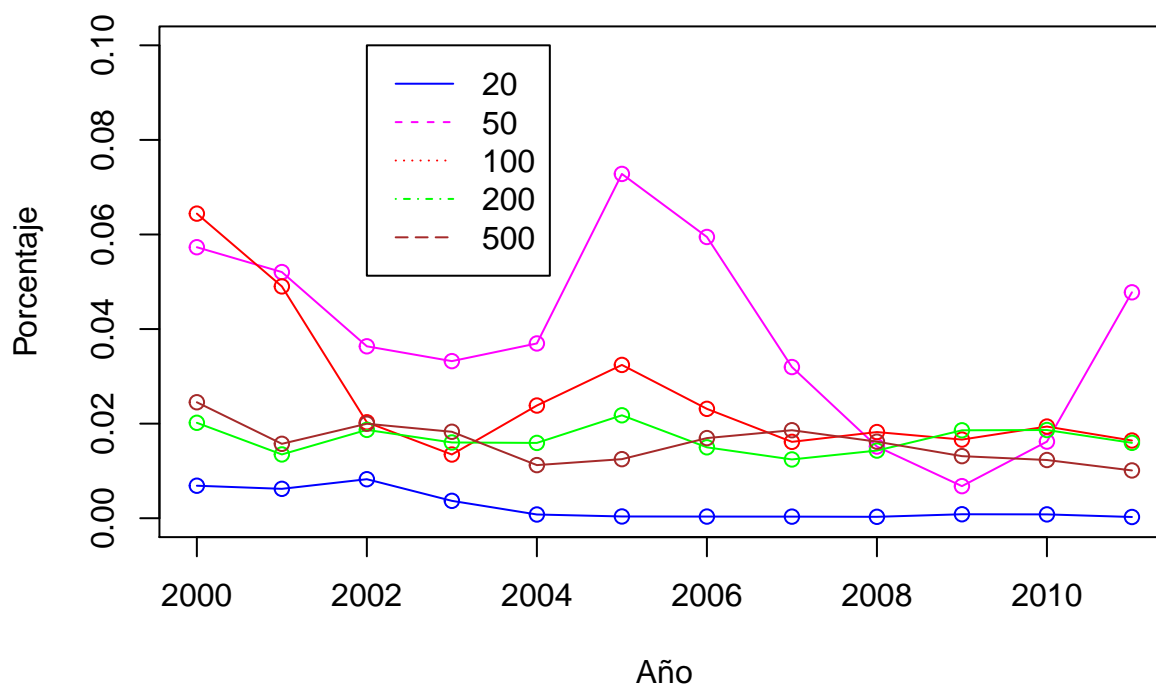
# Tarea 2018/11/07

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## Carga de Datos

Estos son los datos cargados en R y los que manipularemos para presentar los resultados del siguiente documento.

### Porcentaje de falsos por billete



## Modelo Original del Examen

```
## model {  
##   for(i in 1:n) {  
##     y[i] ~ dbin(p[i], ne[i])  
##     #mu[i] <- ne[i]*p[i]  
##     #Liga logistica  
##     #logit(p[i])<-beta[1]+beta[2]*x2+beta[3]*x3+beta[4]*x4+beta[5]*x5  
##     eta[i] <- beta[1] + beta[2]*x2[i] + beta[3]*x3[i] + beta[4]*x4[i] + beta[5]*x5[i]  
##     p[i] <- exp(eta[i])/(1+exp(eta[i]))  
##   }  
## }
```

```
## for (j in 1:5) {
##     beta[j] ~ dnorm(0, 0.001)
## }
## #Preds 1
## for (i in 1:n) {
##     yf1[i] ~ dbin(p[i], ne[i])
## }
## }

## Compiling model graph
##   Resolving undeclared variables
##   Allocating nodes
## Graph information:
##   Observed stochastic nodes: 60
##   Unobserved stochastic nodes: 65
##   Total graph size: 584
##
## Initializing model
```

## DIC

```
## [1] 1359
## [1] 1296.645
```

## Pseudo $R^2$

```
## [1] 0.5460108
## [1] 0.5547716
```

## Modelo A

Utilicé la siguiente fórmula:

$$\alpha^* = \alpha + \bar{\beta}_1 + \bar{\beta}_2 + \bar{\beta}_3 + \bar{\beta}_4 + \bar{\beta}_5$$

```
## model {
##   for(i in 1:n) {
##     y[i] ~ dbin(p[i], ne[i])
##     #mu[i] <- ne[i]*p[i]
##     #Liga logistica
##     #logit(p[i]<-beta[1]+beta[2]*x2+beta[3]*x3+beta[4]*x4+beta[5]*x5
##     eta[i] <- alpha + beta[1]*x1[i] + beta[2]*x2[i] + beta[3]*x3[i] + beta[4]*x4[i] + beta[5]*x5[i]
##     p[i] <- exp(eta[i])/(1+exp(eta[i]))
##   }
##   alpha ~ dnorm(0, 0.001)
##   for (j in 1:5) {
##     beta[j] ~ dnorm(0, 0.001)
##   }
##   # Las primeras 4 betas
##   for (j in 1:5) {
##     beta_star[j] <- beta[j] - mean(beta[])
##   }
```

```

## }
## alpha_star <- alpha + mean(beta[])
## #Preds 1
## for (i in 1:n) {
##   etaf[i] <- alpha_star + beta_star[1]*x1[i] + beta_star[2]*x2[i] + beta_star[3]*x3[i] + beta_star[4]*x4[i] + beta_star[5]*x5[i]
##   pf[i] <- exp(etaf[i])/(1+exp(etaf[i]))
##   yf1[i] ~ dbin(pf[i], ne[i])
## }
## }

## Compiling model graph
##   Resolving undeclared variables
##   Allocating nodes
## Graph information:
##   Observed stochastic nodes: 60
##   Unobserved stochastic nodes: 66
##   Total graph size: 927
##
## Initializing model

```

## DIC

```

## [1] 1297
## [1] 1296.795

```

## *Pseudo R<sup>2</sup>*

```

## [1] 0.5544088
## [1] 0.5546933

```

## Modelo B

```

## model {
##   for(i in 1:n) {
##     y[i] ~ dbin(p[i], ne[i])
##     #mu[i] <- ne[i]*p[i]
##     #Liga logistica
##     #logit(p[i]<-alpha+beta[1]*x1+beta[2]*x2+beta[3]*x3+beta[4]*x4+beta[5]*x5
##     eta[i] <- alpha + beta[1]*x1[i] + beta[2]*x2[i] + beta[3]*x3[i] + beta[4]*x4[i] + beta[5]*x5[i]
##     p[i] <- exp(eta[i])/(1+exp(eta[i]))
##   }
##   beta[1] ~ dnorm(0, 0.001)
##   tau.b ~ dgamma(0.001,0.001)
##   #mu.b[1] <- 0
##   #tau.y ~ dgamma(0.001,0.001)
##   g ~ dnorm(0,0.001)
##   for (j in 2:5) {
##     beta[j] ~ dnorm(mu.b[j],tau.b)
##     mu.b[j] <- g*beta[j-1]
##   }
##   alpha ~ dnorm(0, 0.001)

```

```

## #Preds 1
## for (i in 1:n) {
##     yf1[i] ~ dbin(p[i], ne[i])
##     #yf1[i] ~ dnorm(mu[i],tau.y)
##     #mu[i] <- beta[i]
##     #beta[i] ~ dnorm(mu.b[i],tau.b)
##     #mu.b[i] <- g*beta[i-1]
## }
## }

## Compiling model graph
##   Resolving undeclared variables
##   Allocating nodes
## Graph information:
##   Observed stochastic nodes: 60
##   Unobserved stochastic nodes: 68
##   Total graph size: 711
##
## Initializing model

```

## DIC

```

## [1] 1297
## [1] 1297.065

```

## *Pseudo $R^2$*

```

## [1] 0.5540039
## [1] 0.5550149

```

## Conclusión

No noté gran diferencia, sobretodo que tarda mucho más en converger, puesto que hay mucha variación en la pseudo- $R^2$  para el modelo A. Además propongo el modelo B, basándome en su ejercicio 7 “O”. Este tiene una mejora menor, pero al menos constante.

Modelo	DIC	Pseudo $R^2$
Examen (BUGS)	1359	0.5460108
Examen (Jags)	1299.438	0.5535071
Modelo A (BUGS)	1307	0.5531456
Modelo A (Jags)	1296.844	0.5516561
Modelo B (BUGS)	1297	0.5540039
Modelo B (Jags)	1296.625	0.5539002