Pasos para instalar cmdstanr

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Siguiendo la guía del autor de **cmdstanr** (https://mc-stan.org/cmdstanr/index.html)

1. Ejecutar:

install.packages("cmdstanr",   
repos = c("https://mc-stan.org/r-packages/", getOption("repos")))  
# Alternativa   
install.packages("remotes")   
remotes::install\_github("stan-dev/cmdstanr")

1. Ejecutar

install\_cmdstan()

1. Validar instalación

library(cmdstanr)  
library(posterior)  
library(bayesplot)  
  
# ?cmdstan\_model  
file <- file.path(cmdstan\_path(), "examples/bernoulli/bernoulli.stan")  
mod <- cmdstan\_model(file)  
  
stan\_data <- list(N = 10, y = c(0,1,0,0,0,0,0,0,0,1))  
  
  
fit\_mcmc <- mod$sample(  
 data = stan\_data,  
 seed = 123,  
 chains = 2,  
 parallel\_chains = 2,  
 refresh = 1000  
)

Running MCMC with 2 parallel chains...  
  
Chain 1 Iteration: 1 / 2000 [ 0%] (Warmup)   
Chain 1 Iteration: 1000 / 2000 [ 50%] (Warmup)   
Chain 1 Iteration: 1001 / 2000 [ 50%] (Sampling)   
Chain 1 Iteration: 2000 / 2000 [100%] (Sampling)   
Chain 2 Iteration: 1 / 2000 [ 0%] (Warmup)   
Chain 2 Iteration: 1000 / 2000 [ 50%] (Warmup)   
Chain 2 Iteration: 1001 / 2000 [ 50%] (Sampling)   
Chain 2 Iteration: 2000 / 2000 [100%] (Sampling)   
Chain 1 finished in 0.0 seconds.  
Chain 2 finished in 0.0 seconds.  
  
Both chains finished successfully.  
Mean chain execution time: 0.0 seconds.  
Total execution time: 0.6 seconds.

fit\_mcmc$summary(variables = "theta")

# A tibble: 1 × 10  
 variable mean median sd mad q5 q95 rhat ess\_bulk ess\_tail  
 <chr> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>  
1 theta 0.243 0.229 0.119 0.122 0.0792 0.466 1.00 673. 582.