App stat lab exercise 5

```
library(tidyverse)
-- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
v dplyr 1.1.2 v readr
                                2.1.4
1.5.0
v lubridate 1.9.2 v tidyr
                                1.3.0
           1.0.1
v purrr
-- Conflicts ----- tidyverse conflicts() --
x dplyr::filter() masks stats::filter()
x dplyr::lag()
               masks stats::lag()
i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become
  library(rstan)
Loading required package: StanHeaders
rstan version 2.32.5 (Stan version 2.32.2)
For execution on a local, multicore CPU with excess RAM we recommend calling
options(mc.cores = parallel::detectCores()).
To avoid recompilation of unchanged Stan programs, we recommend calling
rstan_options(auto_write = TRUE)
For within-chain threading using `reduce_sum()` or `map_rect()` Stan functions,
change `threads_per_chain` option:
rstan_options(threads_per_chain = 1)
Attaching package: 'rstan'
```

The following object is masked from 'package:tidyr':

extract

```
library(tidybayes)
library(here)
```

here() starts at /Users/euijinbaek/STA2201

```
# Data load
kidiq <- read_rds("data/kidiq.RDS")
head(kidiq)</pre>
```

```
# A tibble: 6 x 4
```

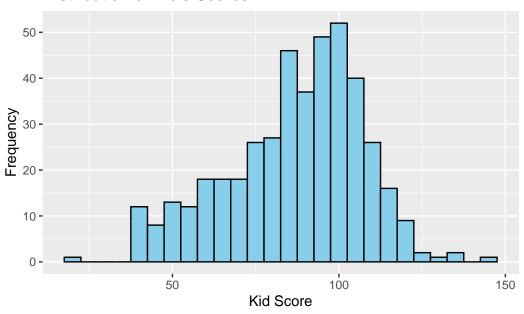
	kid_score	mom_ns	mom_1q	mom_age
	<int></int>	<dbl></dbl>	<dbl></dbl>	<int></int>
1	65	1	121.	27
2	98	1	89.4	25
3	85	1	115.	27
4	83	1	99.4	25
5	115	1	92.7	27
6	98	0	108.	18

1.

We first use historgram to see distribution of Kid's Scores. Since the distribution is not much different from normal distribution, we could assume that Kid's Scores follow normal distribution. (We assume Normal likelihood)

```
ggplot(kidiq, aes(x = kid_score)) +
  geom_histogram(binwidth = 5, fill = "skyblue", color = "black") +
  labs(title = "Distribution of Kid's Scores", x = "Kid Score", y = "Frequency")
```

Distribution of Kid's Scores



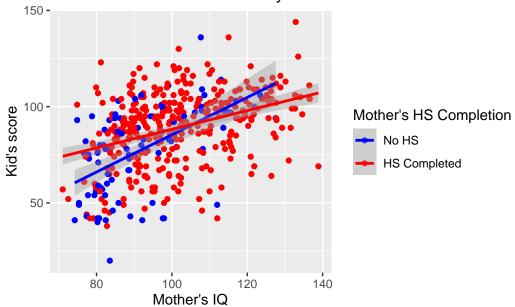
Maybe Mother's education level affect kid's score. Let's see Basic statistics. Mean kid score is higer if Mother's education is ar least high school.

Let's see this relationship in graph. As we can see, there is positive correlation between kid's score and Mother's IQ overall. The slopes of the two regression lines (one for each group) are positive, which reinforces the observation of a positive correlation. Additionally, the regression line for the mothers who completed high school (red line) is positioned higher than the line for mothers who did not complete high school (blue line), suggesting that completing high school is associated with higher scores for the children, independent of the mother's IQ.

```
kidiq |>
  ggplot(aes(x = mom_iq, y = kid_score, color = as.factor(mom_hs))) +
```

`geom_smooth()` using formula = 'y ~ x'

Mother's IQ vs Kid's Scores by Mother's Education Level



Estimating mean, no covariates

```
sigma0 = sigma0)
Now we can run the model:
  fit <- stan(file = "code/models/kids2.stan",</pre>
              data = data,
              # reducing the iterations a bit to speed things up
               chains = 3,
               iter = 500)
Warning in readLines(file, warn = TRUE): incomplete final line found on
'/Users/euijinbaek/STA2201/labs/code/models/kids2.stan'
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 1.7e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.17 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                      1 / 500 [ 0%]
                                       (Warmup)
Chain 1: Iteration: 50 / 500 [ 10%] (Warmup)
Chain 1: Iteration: 100 / 500 [ 20%]
                                      (Warmup)
Chain 1: Iteration: 150 / 500 [ 30%]
                                       (Warmup)
Chain 1: Iteration: 200 / 500 [ 40%] (Warmup)
Chain 1: Iteration: 250 / 500 [ 50%] (Warmup)
Chain 1: Iteration: 251 / 500 [ 50%]
                                       (Sampling)
Chain 1: Iteration: 300 / 500 [ 60%]
                                       (Sampling)
Chain 1: Iteration: 350 / 500 [ 70%]
                                       (Sampling)
Chain 1: Iteration: 400 / 500 [ 80%]
                                       (Sampling)
Chain 1: Iteration: 450 / 500 [ 90%]
                                       (Sampling)
Chain 1: Iteration: 500 / 500 [100%]
                                       (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.003 seconds (Warm-up)
Chain 1:
                        0.002 seconds (Sampling)
                        0.005 seconds (Total)
Chain 1:
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
```

```
Chain 2: Gradient evaluation took 1e-06 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.01 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                      1 / 500 [ 0%]
                                       (Warmup)
Chain 2: Iteration: 50 / 500 [ 10%]
                                       (Warmup)
Chain 2: Iteration: 100 / 500 [ 20%]
                                       (Warmup)
Chain 2: Iteration: 150 / 500 [ 30%]
                                       (Warmup)
Chain 2: Iteration: 200 / 500 [ 40%]
                                       (Warmup)
Chain 2: Iteration: 250 / 500 [ 50%]
                                       (Warmup)
Chain 2: Iteration: 251 / 500 [ 50%]
                                       (Sampling)
Chain 2: Iteration: 300 / 500 [ 60%]
                                       (Sampling)
Chain 2: Iteration: 350 / 500 [ 70%]
                                       (Sampling)
Chain 2: Iteration: 400 / 500 [ 80%]
                                       (Sampling)
Chain 2: Iteration: 450 / 500 [ 90%]
                                       (Sampling)
Chain 2: Iteration: 500 / 500 [100%]
                                       (Sampling)
Chain 2:
Chain 2:
          Elapsed Time: 0.003 seconds (Warm-up)
Chain 2:
                        0.002 seconds (Sampling)
Chain 2:
                        0.005 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 1e-06 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.01 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
                      1 / 500 [ 0%]
Chain 3: Iteration:
                                       (Warmup)
Chain 3: Iteration: 50 / 500 [ 10%]
                                       (Warmup)
Chain 3: Iteration: 100 / 500 [ 20%]
                                       (Warmup)
Chain 3: Iteration: 150 / 500 [ 30%]
                                       (Warmup)
Chain 3: Iteration: 200 / 500 [ 40%]
                                       (Warmup)
Chain 3: Iteration: 250 / 500 [ 50%]
                                       (Warmup)
Chain 3: Iteration: 251 / 500 [ 50%]
                                       (Sampling)
Chain 3: Iteration: 300 / 500 [ 60%]
                                       (Sampling)
Chain 3: Iteration: 350 / 500 [ 70%]
                                       (Sampling)
Chain 3: Iteration: 400 / 500 [ 80%]
                                       (Sampling)
Chain 3: Iteration: 450 / 500 [ 90%]
                                       (Sampling)
Chain 3: Iteration: 500 / 500 [100%]
                                       (Sampling)
Chain 3:
```

```
Chain 3: Elapsed Time: 0.002 seconds (Warm-up)
Chain 3: 0.001 seconds (Sampling)
Chain 3: 0.003 seconds (Total)
Chain 3:
```

Warning: Bulk Effective Samples Size (ESS) is too low, indicating posterior means and median Running the chains for more iterations may help. See https://mc-stan.org/misc/warnings.html#bulk-ess

Look at the summary

fit

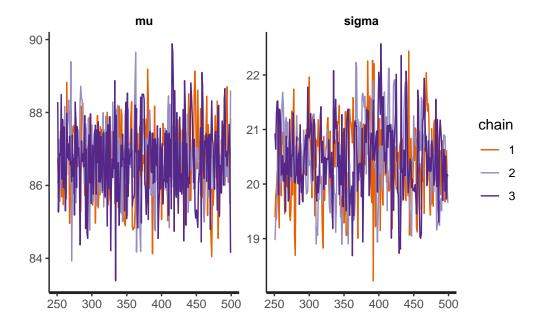
Inference for Stan model: anon_model.
3 chains, each with iter=500; warmup=250; thin=1;
post-warmup draws per chain=250, total post-warmup draws=750.

```
2.5%
                                             25%
                                                      50%
                                                                       97.5% n_eff
          mean se_mean
                          sd
                                                                75%
                                 84.77
                                                    86.73
                                                                       88.61
         86.70
                   0.04 1.01
                                           86.02
                                                              87.41
                                                                                655
mu
sigma
         20.43
                   0.04 0.71
                                 19.06
                                           19.93
                                                    20.42
                                                              20.93
                                                                       21.89
                                                                                274
      -1525.84
                   0.06 1.03 -1528.43 -1526.36 -1525.51 -1525.09 -1524.79
                                                                                274
lp__
      Rhat
      1.00
mu
sigma 1.01
lp__ 1.01
```

Samples were drawn using NUTS(diag_e) at Fri Feb 16 04:42:34 2024. For each parameter, n_eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat=1).

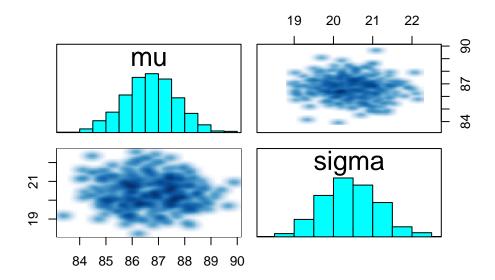
Traceplot

traceplot(fit)

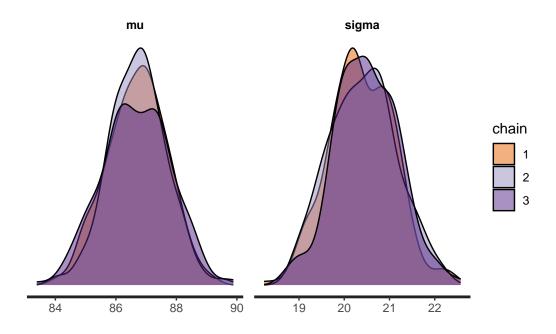


All looks fine.

Warning in par(usr): argument 1 does not name a graphical parameter
Warning in par(usr): argument 1 does not name a graphical parameter







Understanding output

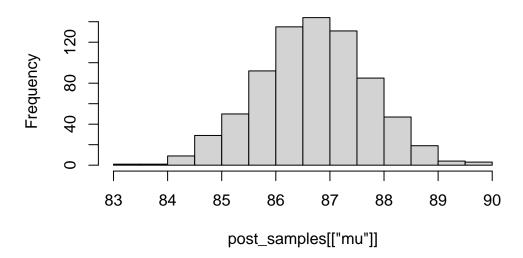
What does the model actually give us? A number of samples from the posteriors. To see this, we can use extract to get the samples.

[1] 87.11531 87.48351 86.51261 88.10365 85.45549 85.62602

This is a list, and in this case, each element of the list has 4000 samples. E.g. quickly plot a histogram of mu

```
hist(post_samples[["mu"]])
```

Histogram of post_samples[["mu"]]



```
median(post_samples[["mu"]])

[1] 86.73221

# 95% bayesian credible interval
quantile(post_samples[["mu"]], 0.025)

2.5%
84.77055

quantile(post_samples[["mu"]], 0.975)

97.5%
88.60588

Tidybayes is also very useful:

fit |>
    gather_draws(mu, sigma) |>
    median_qi(.width = 0.8)
```

```
# A tibble: 2 x 7
  .variable .value .lower .upper .width .point .interval
  <chr>
             <dbl>
                    <dbl>
                           <dbl>
                                   <dbl> <chr> <chr>
1 mu
              86.7
                     85.4
                             88.0
                                     0.8 median qi
              20.4
                     19.5
                                     0.8 median qi
2 sigma
                             21.3
```

Plot estimates

A tibble: 750 x 5

There are a bunch of packages, built-in functions that let you plot the estimates from the model, and I encourage you to explore these options (particularly in bayesplot, which we will most likely be using later on). I like using the tidybayes package, which allows us to easily get the posterior samples in a tidy format (e.g. using gather draws to get in long format). Once we have that, it's easy to just pipe and do ggplots as usual.

Get the posterior samples for mu and sigma in long format:

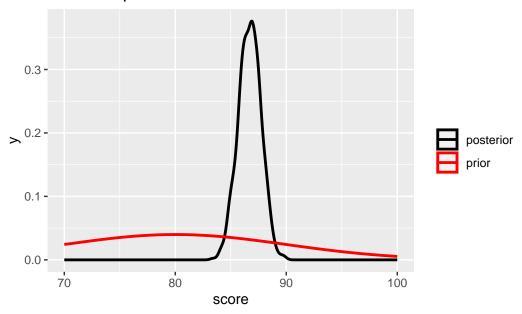
```
dsamples <- fit |>
    gather_draws(mu, sigma) # gather = long format
  dsamples
# A tibble: 1,500 x 5
# Groups:
            .variable [2]
   .chain .iteration .draw .variable .value
    <int>
               <int> <int> <chr>
                                        <dbl>
                    1
                                         86.8
1
        1
                          1 mu
2
                    2
                                         85.7
                           2 mu
        1
3
        1
                    3
                          3 mu
                                          87.2
                          4 mu
4
                    4
                                          86.9
        1
5
                    5
                                         87.5
        1
                          5 mu
6
                    6
        1
                          6 mu
                                          87.3
7
        1
                    7
                          7 mu
                                          85.7
8
        1
                    8
                                          86.8
                          8 mu
9
        1
                    9
                                          85.5
                          9 mu
10
                                          86.9
        1
                   10
                         10 mu
# i 1,490 more rows
  # wide format
  fit |> spread_draws(mu, sigma)
```

```
.chain .iteration .draw
                             mu sigma
   <int>
              <int> <int> <dbl> <dbl>
1
       1
                  1
                        1 86.8 19.4
2
       1
                  2
                        2
                           85.7
                                 19.8
3
       1
                  3
                           87.2 19.9
                        3
4
       1
                  4
                        4
                           86.9 20.2
5
       1
                  5
                        5 87.5 19.8
                        6 87.3 19.7
6
       1
                  6
7
       1
                  7
                        7 85.7 19.2
8
                        8 86.8 21.3
       1
                  8
9
                  9
                       9 85.5 20.2
       1
10
       1
                       10 86.9 19.8
                 10
# i 740 more rows
  # quickly calculate the quantiles using
  dsamples |>
    median_qi(.width = 0.8)
# A tibble: 2 x 7
  .variable .value .lower .upper .width .point .interval
                                 <dbl> <chr> <chr>
 <chr>
            <dbl>
                  <dbl> <dbl>
1 mu
             86.7
                    85.4
                           88.0
                                   0.8 median qi
             20.4
                    19.5
2 sigma
                           21.3
                                   0.8 median qi
```

Let's plot the density of the posterior samples for mu and add in the prior distribution

Warning: Using `size` aesthetic for lines was deprecated in ggplot2 3.4.0. i Please use `linewidth` instead.

Prior and posterior for mean test scores



2.

Let's say we know that relationship are clear and there is little variance. We can encode this by:

Warning in readLines(file, warn = TRUE): incomplete final line found on
'/Users/euijinbaek/STA2201/labs/code/models/kids2.stan'

SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).

Chain 1:

Chain 1: Gradient evaluation took 4e-06 seconds

Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.04 seconds.

```
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 1: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 1: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 1: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 1: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 1: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 1: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 1: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 1: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 1: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 1: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 1: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.008 seconds (Warm-up)
Chain 1:
                        0.007 seconds (Sampling)
Chain 1:
                        0.015 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 1e-06 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.01 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 2: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 2: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 2: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 2: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 2: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 2: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 2: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 2: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 2: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 2: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 2: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 2:
Chain 2: Elapsed Time: 0.007 seconds (Warm-up)
Chain 2:
                        0.008 seconds (Sampling)
```

```
Chain 2:
                        0.015 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 1e-06 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.01 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 3: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 3: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 3: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 3: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 3: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 3: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 3: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
Chain 3: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 3: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 3: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 3: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 3:
Chain 3: Elapsed Time: 0.008 seconds (Warm-up)
Chain 3:
                        0.007 seconds (Sampling)
Chain 3:
                        0.015 seconds (Total)
Chain 3:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 1e-06 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.01 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                       1 / 2000 [ 0%]
                                         (Warmup)
Chain 4: Iteration: 200 / 2000 [ 10%]
                                         (Warmup)
Chain 4: Iteration: 400 / 2000 [ 20%]
                                         (Warmup)
Chain 4: Iteration: 600 / 2000 [ 30%]
                                         (Warmup)
Chain 4: Iteration: 800 / 2000 [ 40%]
                                         (Warmup)
Chain 4: Iteration: 1000 / 2000 [ 50%]
                                         (Warmup)
Chain 4: Iteration: 1001 / 2000 [ 50%]
                                         (Sampling)
Chain 4: Iteration: 1200 / 2000 [ 60%]
                                         (Sampling)
```

```
Chain 4: Iteration: 1400 / 2000 [ 70%]
                                         (Sampling)
Chain 4: Iteration: 1600 / 2000 [ 80%]
                                         (Sampling)
Chain 4: Iteration: 1800 / 2000 [ 90%]
                                         (Sampling)
Chain 4: Iteration: 2000 / 2000 [100%]
                                         (Sampling)
Chain 4:
Chain 4:
         Elapsed Time: 0.01 seconds (Warm-up)
Chain 4:
                        0.006 seconds (Sampling)
Chain 4:
                        0.016 seconds (Total)
Chain 4:
```

Both estimates of mu and sigma are changed.

```
fit
```

Inference for Stan model: anon_model.
4 chains, each with iter=2000; warmup=1000; thin=1;
post-warmup draws per chain=1000, total post-warmup draws=4000.

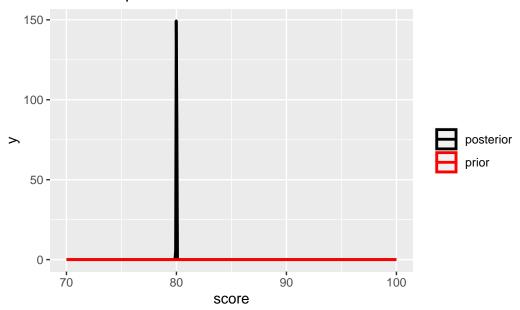
```
2.5%
                                            25%
                                                     50%
                                                                      97.5% n eff
          mean se mean
                          sd
                                                               75%
mu
         80.00
                   0.00 0.01
                                79.98
                                          79.99
                                                   80.00
                                                             80.01
                                                                      80.02 3508
                   0.01 0.72
                                20.12
                                                   21.42
                                                             21.92
                                                                      22.91
sigma
         21.45
                                          20.94
                                                                             3942
lp__
      -1548.53
                   0.02 0.95 -1550.99 -1548.90 -1548.24 -1547.86 -1547.59
                                                                             1863
      Rhat
         1
mu
         1
sigma
         1
lp__
```

Samples were drawn using NUTS(diag_e) at Fri Feb 16 04:42:36 2024. For each parameter, n_eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat=1).

Compared to the posterior when we set sigma0 = 10, we get distribution that has much smaller variance.

```
# Get the posterior samples for mu and sigma
dsamples <- fit |>
   gather_draws(mu, sigma)
# Plot
dsamples |>
   filter(.variable == "mu") |>
```

Prior and posterior for mean test scores



Adding covariates

Now let's see how kid's test scores are related to mother's education. We want to run the simple linear regression

$$y_i|\mu_i,\sigma^2 \sim N(\mu_i,\sigma^2)$$

$$\mu_i = \alpha + \beta X_i$$

Priors:

$$\alpha \sim N(0, 100^2)$$

$$\beta \sim N(0, 10^2)$$
$$\sigma \sim N(0, 10^2)$$

where X = 1 if the mother finished high school and zero otherwise.

kid3.stan has the stan model to do this. Notice now we have some inputs related to the design matrix X and the number of covariates (in this case, it's just 1).

Let's get the data we need and run the model.

Warning in readLines(file, warn = TRUE): incomplete final line found on '/Users/euijinbaek/STA2201/labs/code/models/kids3.stan'

```
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 4.8e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.48 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 1: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 1: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 1: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 1: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 1: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 1: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 1: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 1: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 1: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
```

```
Chain 1: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.071 seconds (Warm-up)
Chain 1:
                        0.03 seconds (Sampling)
Chain 1:
                        0.101 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 8e-06 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
Chain 2: Adjust your expectations accordingly!
Chain 2:
Chain 2:
Chain 2: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 2: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 2: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 2: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 2: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 2: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 2: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 2: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 2: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 2: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 2: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 2: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 2:
Chain 2:
         Elapsed Time: 0.068 seconds (Warm-up)
Chain 2:
                        0.039 seconds (Sampling)
Chain 2:
                        0.107 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 8e-06 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 3: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 3: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 3: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
```

```
Chain 3: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 3: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 3: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 3: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 3: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 3: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 3: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 3: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 3:
Chain 3:
         Elapsed Time: 0.058 seconds (Warm-up)
Chain 3:
                        0.037 seconds (Sampling)
                        0.095 seconds (Total)
Chain 3:
Chain 3:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4).
Chain 4:
Chain 4: Gradient evaluation took 8e-06 seconds
Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
Chain 4: Adjust your expectations accordingly!
Chain 4:
Chain 4:
Chain 4: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 4: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 4: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 4: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 4: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 4: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 4: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 4: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 4: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 4: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 4: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 4: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 4:
Chain 4:
         Elapsed Time: 0.061 seconds (Warm-up)
Chain 4:
                        0.035 seconds (Sampling)
Chain 4:
                        0.096 seconds (Total)
Chain 4:
```

fit2

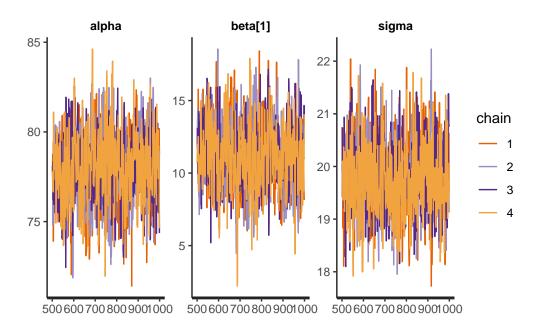
Inference for Stan model: anon_model.

4 chains, each with iter=1000; warmup=500; thin=1; post-warmup draws per chain=500, total post-warmup draws=2000.

	me	ean s	e_mean	sd	2.5%	25%	50%	75%	97.5%
alpha	77.	. 88	0.07	1.97	73.97	76.56	77.90	79.27	81.72
beta[1]	11.	. 33	0.09	2.26	6.99	9.81	11.28	12.88	15.78
sigma	19.	.81	0.02	0.68	18.49	19.35	19.80	20.25	21.18
lp	-1514.	. 35	0.05	1.20	-1517.44	-1514.83	-1514.06	-1513.47	-1512.97
	n_eff	Rhat							
alpha	755	1							
beta[1]	703	1							
sigma	1075	1	•						
lp	596	1							

Samples were drawn using NUTS(diag_e) at Fri Feb 16 04:42:57 2024. For each parameter, n_eff is a crude measure of effective sample size, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat=1).

traceplot(fit2)



3.

Both lm() and fits show the similar coefficient of beta (slope) and alpha (intercept), which are about 11 and 77, respectively.

```
summary(fit2)
```

\$summary

	mean	se_mean	sd	2.5%	25%	50%
alpha	77.88247	0.07156095	1.9661078	73.969177	76.560489	77.90160
beta[1]	11.32504	0.08523758	2.2604708	6.991923	9.810953	11.27511
sigma	19.80749	0.02069764	0.6787321	18.486643	19.350864	19.79917
lp	-1514.34615	0.04894879	1.1950312	-1517.443918	-1514.830410	-1514.05907
	75%	97.5%	n_eff	Rhat		
alpha	79.27294	81.72349	754.8532	1.003429		
beta[1]	12.87935	15.77861	703.2918	1.002784		
sigma	20.25457	21.17824	1075.3628	1.004450		
lp	-1513.47150	-1512.97472	596.0387	1.002691		

\$c_summary

, , chains = chain:1

stats

parameter	mean	sd	2.5%	25%	50%
alpha	77.62104	2.0618638	73.652251	76.192080	77.62494
beta[1]	11.59264	2.3478271	7.192052	9.875202	11.67965
sigma	19.84839	0.7222719	18.433160	19.367964	19.84204
lp	-1514.48005	1.2329611	-1517.773720	-1515.118880	-1514.18958
S	stats				

parameter	75%	97.5%
alpha	79.20157	81.16011
beta[1]	13.21873	15.97551
sigma	20.35315	21.22781
lp	-1513.54525	-1513.00328

, , chains = chain:2

stats

parameter	mean	sd	2.5%	25%	50%
alpha	77.86925 1.	9787880	73.989413	76.572877	77.85859
beta[1]	11.31729 2.	3225816	6.760015	9.857272	11.31108
sigma	19.84386 0.	6501825	18.593368	19.420660	19.80577

```
-1514.38040 1.2389854 -1517.576708 -1514.871059 -1514.15424
  lp__
         stats
                             97.5%
parameter
                  75%
  alpha
             79.23090
                          82.08289
  beta[1]
             12.99241
                          15.80302
  sigma
             20.23083
                          21.19708
  lp__
          -1513.46922 -1512.97396
, , chains = chain:3
         stats
                                         2.5%
                                                        25%
                                                                    50%
parameter
                 mean
                              sd
             78.01686 1.7752274
                                    74.130079
                                                 76.844167
                                                               78.08046
  alpha
  beta[1]
             11.18501 2.0352490
                                     7.541631
                                                  9.816764
                                                               11.06441
             19.82598 0.6671992
                                    18.635949
  sigma
                                                  19.349526
                                                               19.85022
          -1514.21473 1.0522406 -1516.889152 -1514.657562 -1513.97423
  lp__
         stats
                             97.5%
parameter
                  75%
  alpha
             79.27339
                          81.35092
  beta[1]
             12.51116
                          15.71540
  sigma
             20.26783
                          21.14601
          -1513.45648 -1512.96748
  lp__
, , chains = chain:4
         stats
                                         2.5%
                                                        25%
                                                                    50%
parameter
                 mean
                              sd
                                                 76.597815
  alpha
             78.02273 2.0151368
                                    74.158562
                                                               78.10328
             11.20523 2.3054008
  beta[1]
                                     6.414633
                                                  9.756408
                                                               11.14684
  sigma
             19.71172 0.6658642
                                    18.401371
                                                  19.300533
                                                               19.69098
          -1514.30941 1.2331654 -1517.475154 -1514.756098 -1513.99105
  lp__
         stats
                             97.5%
parameter
                  75%
  alpha
             79.33643
                          82.50294
  beta[1]
             12.86571
                          15.51217
  sigma
             20.13838
                          21.01954
          -1513.42981 -1512.94948
  lp__
  linear <- lm(y~kidiq$mom_hs)</pre>
```

summary(linear)

Call:

lm(formula = y ~ kidiq\$mom_hs)

Residuals:

Min 1Q Median 3Q Max -57.55 -13.32 2.68 14.68 58.45

Coefficients:

Estimate Std. Error t value Pr(>|t|)
(Intercept) 77.548 2.059 37.670 < 2e-16 ***
kidiq\$mom_hs 11.771 2.322 5.069 5.96e-07 ***
--Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

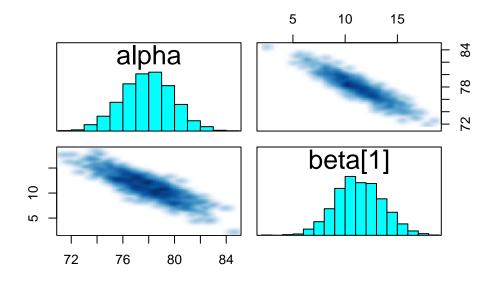
Residual standard error: 19.85 on 432 degrees of freedom Multiple R-squared: 0.05613, Adjusted R-squared: 0.05394 F-statistic: 25.69 on 1 and 432 DF, p-value: 5.957e-07

It seems that they are correlated, which could be problematic. High correlation between parameters can lead to reduced sampling efficiency because we will get narrower results when sampling.

```
pairs(fit2, pars = c("alpha", "beta[1]"))
```

Warning in par(usr): argument 1 does not name a graphical parameter

Warning in par(usr): argument 1 does not name a graphical parameter

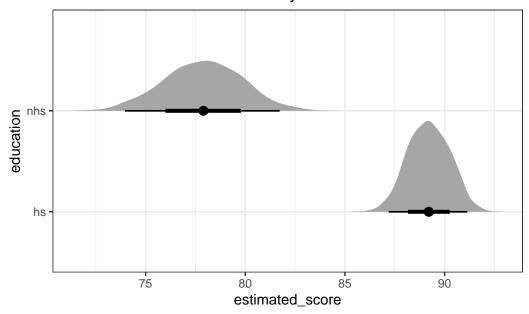


Plotting results

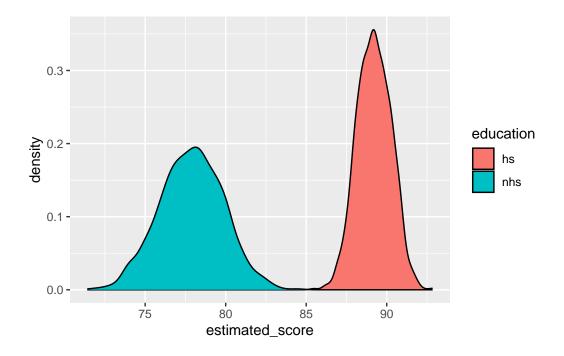
It might be nice to plot the posterior samples of the estimates for the non-high-school and high-school mothered kids. Here's some code that does this: notice the beta[condition] syntax. Also notice I'm using spread_draws, because it's easier to calculate the estimated effects in wide format

Adding missing grouping variables: `k`

Posterior estimates of scores by education level of mother



Adding missing grouping variables: `k`



4.

Mom's IQ has coefficient of 0.5638947, which suggest that if centered mom's IQ increases by one unit, the expected kid's test score increases about 0.56, holding all other variables constant.

```
X = as.matrix(X))
  fit2 <- stan(file = "code/models/kids3.stan",</pre>
              data = data,
              iter = 1000)
Warning in readLines(file, warn = TRUE): incomplete final line found on
'/Users/euijinbaek/STA2201/labs/code/models/kids3.stan'
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 1).
Chain 1:
Chain 1: Gradient evaluation took 1.5e-05 seconds
Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0.15 seconds.
Chain 1: Adjust your expectations accordingly!
Chain 1:
Chain 1:
Chain 1: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 1: Iteration: 100 / 1000 [ 10%]
                                       (Warmup)
Chain 1: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 1: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 1: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 1: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 1: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 1: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 1: Iteration: 700 / 1000 [ 70%]
                                        (Sampling)
Chain 1: Iteration: 800 / 1000 [ 80%]
                                        (Sampling)
Chain 1: Iteration: 900 / 1000 [ 90%]
                                        (Sampling)
Chain 1: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 1:
Chain 1: Elapsed Time: 0.064 seconds (Warm-up)
Chain 1:
                        0.041 seconds (Sampling)
Chain 1:
                       0.105 seconds (Total)
Chain 1:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 2).
Chain 2:
Chain 2: Gradient evaluation took 8e-06 seconds
Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds.
Chain 2: Adjust your expectations accordingly!
```

K = 2

```
Chain 2:
Chain 2:
Chain 2: Iteration:
                      1 / 1000 [ 0%]
                                        (Warmup)
Chain 2: Iteration: 100 / 1000 [ 10%]
                                        (Warmup)
Chain 2: Iteration: 200 / 1000 [ 20%]
                                         (Warmup)
Chain 2: Iteration: 300 / 1000 [ 30%]
                                         (Warmup)
Chain 2: Iteration: 400 / 1000 [ 40%]
                                         (Warmup)
Chain 2: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 2: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 2: Iteration: 600 / 1000 [ 60%]
                                        (Sampling)
Chain 2: Iteration: 700 / 1000 [ 70%]
                                         (Sampling)
Chain 2: Iteration: 800 / 1000 [ 80%]
                                         (Sampling)
Chain 2: Iteration: 900 / 1000 [ 90%]
                                         (Sampling)
Chain 2: Iteration: 1000 / 1000 [100%]
                                          (Sampling)
Chain 2:
Chain 2:
          Elapsed Time: 0.064 seconds (Warm-up)
Chain 2:
                        0.046 seconds (Sampling)
Chain 2:
                        0.11 seconds (Total)
Chain 2:
SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 3).
Chain 3:
Chain 3: Gradient evaluation took 9e-06 seconds
Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0.09 seconds.
Chain 3: Adjust your expectations accordingly!
Chain 3:
Chain 3:
Chain 3: Iteration:
                      1 / 1000 [ 0%]
                                         (Warmup)
Chain 3: Iteration: 100 / 1000 [ 10%]
                                         (Warmup)
Chain 3: Iteration: 200 / 1000 [ 20%]
                                        (Warmup)
Chain 3: Iteration: 300 / 1000 [ 30%]
                                        (Warmup)
Chain 3: Iteration: 400 / 1000 [ 40%]
                                        (Warmup)
Chain 3: Iteration: 500 / 1000 [ 50%]
                                        (Warmup)
Chain 3: Iteration: 501 / 1000 [ 50%]
                                        (Sampling)
Chain 3: Iteration: 600 / 1000 [ 60%]
                                         (Sampling)
Chain 3: Iteration: 700 / 1000 [ 70%]
                                         (Sampling)
Chain 3: Iteration: 800 / 1000 [ 80%]
                                         (Sampling)
Chain 3: Iteration: 900 / 1000 [ 90%]
                                         (Sampling)
Chain 3: Iteration: 1000 / 1000 [100%]
                                         (Sampling)
Chain 3:
Chain 3: Elapsed Time: 0.061 seconds (Warm-up)
Chain 3:
                         0.047 seconds (Sampling)
Chain 3:
                        0.108 seconds (Total)
```

Chain 3: SAMPLING FOR MODEL 'anon_model' NOW (CHAIN 4). Chain 4: Gradient evaluation took 8e-06 seconds Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0.08 seconds. Chain 4: Adjust your expectations accordingly! Chain 4: Chain 4: Chain 4: Iteration: 1 / 1000 [0%] (Warmup) Chain 4: Iteration: 100 / 1000 [10%] (Warmup) Chain 4: Iteration: 200 / 1000 [20%] (Warmup) Chain 4: Iteration: 300 / 1000 [30%] (Warmup) Chain 4: Iteration: 400 / 1000 [40%] (Warmup) Chain 4: Iteration: 500 / 1000 [50%] (Warmup) Chain 4: Iteration: 501 / 1000 [50%] (Sampling) Chain 4: Iteration: 600 / 1000 [60%] (Sampling) Chain 4: Iteration: 700 / 1000 [70%] (Sampling) Chain 4: Iteration: 800 / 1000 [80%] (Sampling) Chain 4: Iteration: 900 / 1000 [90%] (Sampling) Chain 4: Iteration: 1000 / 1000 [100%] (Sampling) Chain 4: Chain 4: Elapsed Time: 0.072 seconds (Warm-up) Chain 4: 0.037 seconds (Sampling) Chain 4: 0.109 seconds (Total) Chain 4:

summary(fit2)

\$summary

	mean	se_mean	sd	2.5%	25%
alpha	82.3596794	0.065167009	1.88647418	78.6369001	81.0827747
beta[1]	5.6478550	0.076184747	2.14527826	1.4687316	4.2184405
beta[2]	0.5650369	0.001649101	0.06042873	0.4484414	0.5240641
sigma	18.1383962	0.017043484	0.62009010	16.9086903	17.7316013
lp	-1474.4196569	0.046298929	1.38726341	-1477.9356359	-1475.1610045
	50%	75	5%	97.5% n_eff	Rhat
alpha	82.3842472	83.609391	16 86.07	40513 838.0041	1.000690
beta[1]	5.6757784	7.052711	18 9.88	31565 792.9233	1.001820
beta[2]	0.5628539	0.606634	1 0.68	59341 1342.7418	1.000283
sigma	18.1146879	18.543482	20 19.31	64283 1323.7099	1.000210

```
lp__ -1474.1276433 -1473.3702942 -1472.6601842 897.7925 1.002588
```

\$c_summary

, , chains = chain:1

stats

parameter	mean	sd	2.5%	25%	50%
alpha	82.4657300	1.92208048	78.6059338	81.1636151	82.4392803
beta[1]	5.4778735	2.15497372	1.2952542	4.0453456	5.4600873
beta[2]	0.5687391	0.05881919	0.4634682	0.5259723	0.5677915
sigma	18.1231004	0.68242558	16.7803087	17.6593877	18.1137566
lp	-1474.5179842	1.43118637	-1477.9481708	-1475.2255858	-1474.2634724
:	stats				

${\tt parameter}$	75%	97.5%
alpha	83.7126019	86.1099453
beta[1]	6.8341378	9.7635075
beta[2]	0.6112038	0.6833191
sigma	18.5972366	19.3783453
lp	-1473.4537833	-1472.6667117

, , chains = chain:2

stats

parameter	mean	sd	2.5%	25%	50%
alpha	82.3721866	1.87848000	78.8051583	81.1060410	82.3649485
beta[1]	5.6537891	2.11672040	1.4703487	4.3144907	5.7310332
beta[2]	0.5632653	0.06466778	0.4379153	0.5235077	0.5615896
${\tt sigma}$	18.1048730	0.56977415	17.0247270	17.7496721	18.1022529
lp	-1474.4189376	1.39013129	-1478.0697831	-1475.0959384	-1474.1169068
;	stats				

${\tt parameter}$	75%	97.5%
alpha	83.5648780	86.2156369
beta[1]	7.1526490	9.6083111
beta[2]	0.6088563	0.6903906
sigma	18.4395676	19.2574602
lp	-1473.3683199	-1472.6377862

, , chains = chain:3

stats

parameter	mean	sd	2.5%	25%	50%
alpha	82.2637360 1.8	8615239	78.473144	81.0034776	82.4187831
beta[1]	5.8240544 2.1	0943684	1.810397	4.4100815	5.7341319

```
beta[2]
              0.5603897 0.05670269
                                        0.448546
                                                      0.5234739
                                                                     0.5585313
             18.1802801 0.61500149
                                        17.059401
                                                     17.7433737
  sigma
                                                                    18.1482175
          -1474.4049866 1.40810376 -1478.086930 -1475.1632076 -1474.0853790
  lp__
         stats
                                 97.5%
parameter
                     75%
  alpha
             83.5633273
                            85.5874996
  beta[1]
              7.0146565
                            10.1789213
  beta[2]
              0.5959998
                             0.6775045
  sigma
             18.6112305
                            19.3746662
  lp__
          -1473.3239904 -1472.6517059
, , chains = chain:4
         stats
                                              2.5%
                                                                            50%
parameter
                    mean
                                 sd
                                                              25%
  alpha
             82.3370651 1.85868810
                                        78.8461902
                                                      81.0664727
                                                                     82.2970718
  beta[1]
              5.6357031 2.19138308
                                        0.9838831
                                                       4.1186922
                                                                      5.7067503
  beta[2]
              0.5677534 0.06103893
                                        0.4486392
                                                       0.5247857
                                                                      0.5647654
  sigma
             18.1453314 0.60713924
                                        17.1063051
                                                      17.7502207
                                                                     18.1143999
  lp__
          -1474.3367193 1.31501230 -1477.5565446 -1475.1352232 -1474.0348279
         stats
                     75%
                                 97.5%
parameter
  alpha
             83.5792093
                            86.1270585
  beta[1]
              7.2009813
                             9.6965209
  beta[2]
              0.6088205
                             0.6873818
  sigma
             18.5274205
                            19.3377683
          -1473.3347024 -1472.7088693
  lp__
5.
The result agrees with 'lm()'
  linear \leftarrow lm(y \sim X[,1] + X[,2])
  summary(linear)
Call:
lm(formula = y \sim X[, 1] + X[, 2])
Residuals:
```

Max

3Q

Min

1Q Median

```
-52.873 -12.663 2.404 11.356 49.545
```

Coefficients:

```
Estimate Std. Error t value Pr(>|t|)

(Intercept) 82.12214     1.94370     42.250     < 2e-16 ***

X[, 1]     5.95012     2.21181     2.690     0.00742 **

X[, 2]     0.56391     0.06057     9.309     < 2e-16 ***

---

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 18.14 on 431 degrees of freedom

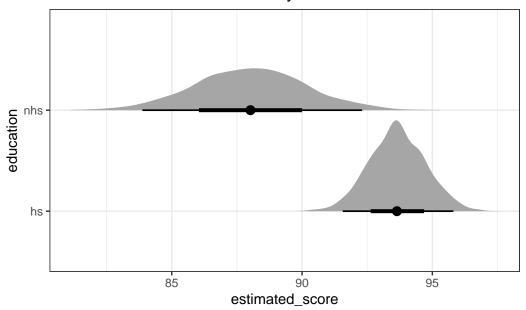
Multiple R-squared: 0.2141,     Adjusted R-squared: 0.2105

F-statistic: 58.72 on 2 and 431 DF, p-value: < 2.2e-16
```

6.

Plot the posterior estimates of scores by education of mother for mothers who have an IQ of 110.

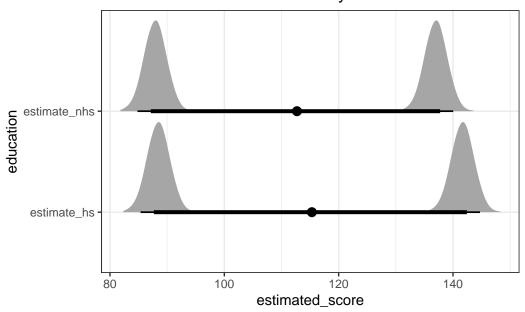
Posterior estimates of scores by education level of mother



Adding missing grouping variables: `k`

```
# Plot the estimates
ggplot(posterior, aes(y = education, x = estimated_score)) +
   stat_halfeye() +
   theme_bw() +
   ggtitle("Posterior estimates of scores by education level of mother for IQ = 110")
```

Posterior estimates of scores by education level of moth



7.

```
samples <- extract(fit2)
pred <- samples[["alpha"]] + samples[["beta"]][,1] + (95-mean(kidiq$mom_iq))*samples[["bet
sigma <- samples[["sigma"]]
y_pred <- tibble(y_pred = rnorm(length(sigma), mean = pred, sd = sigma))
ggplot(y_pred, aes(y_pred)) + geom_histogram(fill = "skyblue", col = "blue") + ggtitle("Di</pre>
```

`stat_bin()` using `bins = 30`. Pick better value with `binwidth`.

Distribution of Predicted Scores with Mother's IQ = 95

