Package 'myPackage'

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Type Package
Title Estimation and Model Checking for GLSM
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models. 1)It performs posterior sampling for parameter estimation, prediction, and model checking in hierarchical models with correlated latent variables; 2) C++ programs are seamlessly embedded to handle heavy computational tasks of Markov chain generation and large matrices computation; 3) Parallel computing techniques are implemented to further speed up estimation and prediction; 4) results are displayed by a combination of numerical and graphical summaries.
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R topics documented:
baseline.dist BMCT cdfU cutChain d.base

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Generate Baseline Samples for Standard Normal

Description

baseline.dist

This function generates baseline samples for standard normal distribution.

Usage

```
baseline.dist(n, iter)
```

Arguments

n the number of residuals.

iter the number of baseline samples to generate.

BMCT 3

Details

•••

Value

A matrix of distances.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
tranR, e2dist
```

Examples

```
## Not run:
# (time-consuming! only need to run once for date sets with same size)
d.base <- baseline.dist(length(etran), iter=1000)
## End(Not run)</pre>
```

BMCT

Bayesian Model Checking

Description

This function conducts Bayesian model checking by comparing observed and replicated data sets and plots the distribution of dignostic statistic.

Usage

```
BMCT(Y.obs, Y.rep, funcT, ifplot = FALSE)
```

Arguments

Y.obs the observed data set.
Y.rep the replicated data sets.
funcT the dignostic statistic.

ifplot whether plot the distribution of dignostic statistic.

Details

...

Value

The checking result: p-value and RPS.

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Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
repYeb, repYpost, pRPS, plot_pRPS
```

Examples

```
## Not run:
Yrep.eb <- repYeb(N.sim=2000, loc, L, res.m, est = "mode")
funcT <- function(Y) { max(Y)-min(Y) }
BMCT(Y, Yrep.eb, funcT, ifplot=TRUE)
## End(Not run)</pre>
```

cdfU

CDF Value for Observed Data

Description

This function approximates CDF value for the observed data by using replicated data sets.

Usage

```
cdfU(Y.obs, Y.rep, discrete = TRUE)
```

Arguments

Y.obs the observed data set.
Y.rep the replicated data sets.

discrete if the random variable is discrete.

Details

•••

Value

A vector of CDF values.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

tranR

cutChain 5

Examples

```
## Not run:
Yrep <- repYeb(N.sim=2000, loc, L, beta = 5, sigma = 1, phi = 0.1)
cdfU(Y.obs, Y.rep, discrete = TRUE)
## End(Not run)</pre>
```

cutChain

Modify MCMC Chains with Burn-in and Thining

Description

This function takes the results from running MCMC algorithms and modifies the chains with burnin and thining.

Usage

```
cutChain(res, chain.ind, burnin, thining)
```

Arguments

res the posterior samples of latent variables and parameters.

chain.ind the index of chains.

burnin the number of samples for burn-in.
thining the number of samples for thining.

Details

•••

Value

A list of modified chains.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
runMCMC, runMCMC.multiChain.
```

```
## Not run:
res <- runMCMC(Y, L=0, loc=loc, X=loc, MCMCinput = input )
res.m <- cutChain(res, chain.ind=1:4, burnin=100, thining=10)
## End(Not run)</pre>
```

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d.base

Data Set of Baseline Samples

Description

This data set contains baseline samples for 100 residuals with 5000 iterations.

Usage

```
data(Dbase_n100N5000)
```

Details

•••

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
baseline.dist, plot_baseline
```

Examples

```
## Not run:
data(Dbase_n100N5000)
str(d.base)
plot_baseline(d.base[,1], colnames(d.base)[1])
## End(Not run)
```

e2dist

Calculate Distances between Transformed Residuals and Standard Normal

Description

This function calcualtes different distances between the empirical distribution of transformed residuals and standard normal.

Usage

```
e2dist(e.tran)
```

Earthquakes 7

Arguments

e.tran the transformed residuals.

Details

..

Value

A matrix of distances.

Author(s)

```
Liang Jing <1jing 918@gmail.com>
```

See Also

```
tranR, plot_etran
```

Examples

```
## Not run:
Yrep <- repYeb(N.sim=2000, loc, L, beta = 5, sigma = 1, phi = 0.1)
etran <- tranR(Y.obs, Y.rep, discrete = TRUE)
require(distrEx)
e2dist(etran)
## End(Not run)</pre>
```

Earthquakes

Data Set of Earthquakes

Description

This data set contains the informations of earthquakes.

Usage

```
data(datEarthquake)
```

Details

••

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

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See Also

```
plotData.
```

Examples

```
## Not run:
data(datEarthquake)
str(Earthquakes)
plotData(Earthquakes$Magnitude, Earthquakes[,c("Lat","Lon")])
## End(Not run)
```

findMode

Find Mode for a Given Sample

Description

This function finds the mode of empirical density functior for given sample.

Usage

```
findMode(x)
```

Arguments

Х

a vector of samples.

Details

•••

Value

The value of mode.

Author(s)

```
Liang Jing <1jing 918@gmail.com>
```

```
## Not run:
findMode(rnorm(1000))
## End(Not run)
```

locCircle 9

locCircle

Simulate Circlular Locations

Description

This function simulates a given number of locations equally distributed on the circle.

Usage

```
locCircle(r, np)
```

Arguments

r the radius of the circle

np the number of locations on the circle

Details

The center of the circle is (0, 0).

Value

A np*2 matrix indicates the x-y coordinates of the locations.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
locSquad, simData, plotData.
```

```
## Not run:
   loc <- locCircle(1, 40)
## End(Not run)</pre>
```

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locSquad

Simulate Squared Locations

Description

This function simulates a given number of locations equally distributed on the square.

Usage

```
locSquad(a, np)
```

Arguments

a half length of the edge

np the number of locations on each edge

Details

The center of the square is (0, 0).

Value

A (4*np-4)*2 matrix indicates the x-y coordinates of the locations.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
locCircle, simData, plotData.
```

```
## Not run:
   plot(locSquad(0.5, 4))
## End(Not run)
```

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MCMCinput

Settings for GLSM MCMC Algorithm

Description

This function sets up the parameters used for GLSM MCMC algorithm.

Usage

Arguments

run	the number of iterations.
run.S	the number of internal iterations for latern variables.
rho.family	$\verb""rhoPowerExp" indicates powered exponential correlation function.$
Y.family	"Poisson" indicates Poisson distribution for response variables
ifkappa	indicates whether κ should be sampled.
scales	the tuning parameters for $(S, \beta, \sigma, \phi, \kappa)$.
phi.bound	the upper and lower bound for ϕ .
initials	the initials values.

Details

•••

Value

A list of setting parameters.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
runMCMC, runMCMC.multiChain.
```

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Examples

```
## Not run:
  input <- MCMCinput( run = 200, run.S = 1,
    rho.family = "rhoPowerExp", Y.family = "Poisson", ifkappa = 0,
    scales = c(0.5, 1.65^2+0.8, 0.8, 0.7, 0.15),
    phi.bound = c(0.005, 1),
    initials = list(c(1), 1.5, 0.2, 1) )
  res <- runMCMC(Y, L=0, loc=loc, X=loc, MCMCinput = input )
## End(Not run)</pre>
```

mixChain

Mix Multiple MCMC Chains

Description

This function mix multiple chains into one chain.

Usage

```
mixChain(res.m.prl)
```

Arguments

res.m.prl multiple chains of the posterior samples.

Details

•••

Value

A list of mixed chains.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
runMCMC.multiChain, cutChain.
```

Examples

Description

Simple function using Rcpp

Usage

```
myPackage_hello_world()
```

Examples

```
## Not run:
myPackage_hello_world()
## End(Not run)
```

plotACF

Auto-correlation Plot for Latent Variables

Description

This function plots auto-correlation for latent variables.

Usage

```
plotACF(S.mcmc)
```

Arguments

S.mcmc the posterior samples of latent variables.

Details

...

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Value

No return value. A plot of auto-correlation.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

Examples

```
## Not run:
require(coda)
S.mcmc <- mcmc(t(res.m$S))
plotACF(S.mcmc)
## End(Not run)</pre>
```

plotData

Plot Geostatistical Data

Description

This function plots geostatistical data for up to three data sets.

Usage

```
plotData(Y, loc, Yp = NULL, locp = NULL, Yt = NULL, loct = NULL, col = 1:2, colt = 3, pch = 1, size = c(0.3, 2.7))
```

Arguments

```
Y, Yp, Yt the response variables at different locations. loc, locp, loct n \times 2 matrix that indicates the coordinates of locations. col, colt the colors for three types of response variables. pch the shape. size the range of the size.
```

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
simData.
```

plotDataBD 15

Examples

plotDataBD

Plot Geostatistical Data

Description

This function plots geostatistical data for up to three data sets and the given boundaries.

Usage

Arguments

```
bdry a list of boundaries. 
Y, Yp, Yt the response variables at different locations. 
loc, locp, loct n \times 2 matrix that indicates the coordinates of locations. 
col, colt the colors for three types of response variables. 
pch the shape. 
size the range of the size.
```

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
simData, plotData.
```

plot_baseline

Examples

```
## Not run:
data(TexasCounty_boundary)
plotDataBD(TexasCounty.boundary)
## End(Not run)
```

plot_baseline

Plot Baseline Samples

Description

This function plots the baseline samples.

Usage

```
plot_baseline(res.in, dist.name)
```

Arguments

```
res.in the baseline samples.
dist.name the name of distance.
```

Details

...

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
e2dist, baseline.dist
```

```
## Not run:
# (time-consuming! only need to run once for date sets with same size)
d.base <- baseline.dist(length(etran), iter=1000)
plot_baseline(d.base[,1], colnames(d.base)[1])
plot_baseline(d.base[,2], colnames(d.base)[2])
plot_baseline(d.base[,3], colnames(d.base)[3])
## End(Not run)</pre>
```

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plot_etran

Calculate Transformed Residuals for Observed Data

Description

This function plots transformed residuals in different type of plots.

Usage

```
plot_etran(e.tran, fig = 1:4)
```

Arguments

e.tran the transformed residuals.

fig indicates which plot(s) to plot.

Details

...

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

tranR

Examples

```
## Not run:
Yrep <- repYeb(N.sim=2000, loc, L, beta = 5, sigma = 1, phi = 0.1)
etran <- tranR(Y.obs, Y.rep, discrete = TRUE)
plot_etran(etran)
## End(Not run)</pre>
```

plot_pRPS

Plot for Observed and Replicated Statistics

Description

This function plots the observed statistic and the empirical density of replicated statistics.

Usage

```
plot_pRPS(T.obs, T.rep, nm = "x")
```

pOne

Arguments

T.obs the observed statistic.

T.rep the replicated statistics.

nm the label of statistics.

Details

...

Value

A plot.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
BMCT, pRPS
```

Examples

```
## Not run:
plot_pRPS(2, rnorm(1000))
## End(Not run)
```

pOne

Calculate One-side P-value

Description

This function calculates one-side p-value for observed data based on the baseline samples of distances.

Usage

```
pOne(d.obs, d.base)
```

Arguments

d.obs the distance for observed data.d.base the baseline samples of distances.

Details

...

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Author(s)

```
Liang Jing <1jing 918@gmail.com>
```

See Also

```
e2dist, baseline.dist
```

Examples

```
## Not run:
pOne(d.obs, d.base)
## End(Not run)
```

predY

Predict for Given Locations

Description

This function generates posterior predictive samples of latent and reponse variables for predicted locations.

Usage

Arguments

res.m	the posterior samples of latent variables and parameters at observed locations.
loc	the observed locations.
locp	the predicted locations.
X	the covariate matrix for observed locations.
Хр	the covariate matrix for predicted locations.
Lp	the time duration for predicted locations.
k	κ for correlation function.
rho.family	"rhoPowerExp" indicates powered exponential correlation function.
Y.family	the distribution for response variables.

Details

•••

Value

A list of posterior predictive samples.

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Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
runMCMC, runMCMC.multiChain.
```

Examples

```
## Not run:
locp <- matrix(runif(200),,2)
Ypred <- predY(res.m, loc, locp, X=loc, Xp=locp, k=1, rho.family="rhoPowerExp")
Ypred.avg <- rowMeans(Ypred$Y); EYpred.avg <- rowMeans(exp(Ypred$Sp))
## End(Not run)</pre>
```

pRPS

Calculate P-value and RPS

Description

This function calculates p-value of RPS by comparing observed and replicated statistics.

Usage

```
pRPS(T.obs, T.rep)
```

Arguments

T.obs the observed statistic.
T.rep the replicated statistics.

Details

•••

Value

p-value and RPS.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
BMCT, plot_pRPS
```

rep Yeb

Examples

```
## Not run:
pRPS(2, rnorm(1000))
## End(Not run)
```

repYeb

Generation of Replicated Data Sets

Description

This function generats replicated data sets based on estimated parameters.

Usage

```
repYeb(N.sim, loc, L, X = NULL, rho.family = "rhoPowerExp",
    res.m = NULL, est = "mode", beta = NULL, sigma = NULL, phi = NULL,
    k = 1)
```

Arguments

N.sim	the number of replicated data sets to be simulated.	
loc	$n \times 2$ matrix that indicates the coordinates of locations.	
L	the time duration for all the locations.	
X	the covariate matrix.	
rho.family	the correlation function to be used for latent variables.	
res.m	the posterior samples to be used for parameter estimation.	
est	the way to estimate.	
beta	alternative estimation for β	
sigma	alternative estimation for σ	
phi	alternative estimation for ϕ	
k	alternative estimation for κ	

Details

•••

Value

A matrix of replicated data sets.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

repYpost repYpost

See Also

```
repYpost
```

Examples

repYpost

Generation of Replicated Data Sets

Description

This function generats replicated data sets based on posterior samples of latern variables.

Usage

```
repYpost(res.m, L)
```

Arguments

res.m the posterior samples of latern variables to be used for generation.

L the time duration for all the locations.

Details

...

Value

A matrix of replicated data sets.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
repYeb
```

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Examples

```
## Not run:
# Estimation from posterior samples
Yrep.post <- repYpost(res.m, L)
## End(Not run)</pre>
```

rongelap

Data Set of Rongelap Island

Description

This data set contains the Rongelap data.

Usage

```
data(datRongelap)
```

Details

...

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
plotData.
```

```
## Not run:
data(datRongelap)
str(rongelap)
plotData(rongelap$data, rongelap$coords)
lines(rongelap$borders)
## End(Not run)
```

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runMCMC

Generate Posterior Samples for GLSM with MCMC Algorithm

Description

This function generates posterior samples for GLSM.

Usage

```
runMCMC(Y, L = 0, loc, X = NULL, run = 200, run.S = 1,
    rho.family = "rhoPowerExp", Y.family = "Poisson", ifkappa = 0,
    scales = c(0.5, 1.65^2 + 0.8, 0.8, 0.7, 0.15),
    phi.bound = c(0.005, 1),
    initials = list(c(1), 1.5, 0.2, 1),
    MCMCinput = NULL, partial = FALSE, famT = 1)
```

Arguments

6	
Y	the response variables at given locations.
L	the time duration for each location.
loc	$n \times 2$ matrix that indicates the coordinates of locations.
X	a $n \times p$ covariate matrix.
run	the number of iterations.
run.S	the number of internal iterations for latern variables.
rho.family	"rhoPowerExp" indicates powered exponential correlation function.
Y.family	"Poisson" indicates Poisson distribution for response variables
ifkappa	indicates whether κ should be sampled.
scales	the tuning parameters for $(S, \beta, \sigma, \phi, \kappa)$.
phi.bound	the upper and lower bound for ϕ .
initials	the initials values.
MCMCinput	the list of alternative settings.
partial	indicats whether partial posterior sampling should be used.
famT	indicate the type of posterior sampleing.

Details

...

Value

A list containing the posterior samples for $(S, \beta, \sigma, \phi, \kappa)$ and the acceptance rates.

runMCMC.multiChain 25

Author(s)

```
Liang Jing <1jing 918@gmail.com>
```

See Also

```
MCMCinput, runMCMC.multiChain.
```

Examples

```
## Not run:
  input <- MCMCinput( run = 200, run.S = 1,
    rho.family = "rhoPowerExp", Y.family = "Poisson", ifkappa = 0,
    scales = c(0.5, 1.65^2+0.8, 0.8, 0.7, 0.15),
    phi.bound = c(0.005, 1),
    initials = list(c(1), 1.5, 0.2, 1) )
  res <- runMCMC(Y, L=0, loc=loc, X=loc, MCMCinput = input )
## End(Not run)</pre>
```

runMCMC.multiChain Generate Posterior Samples for GLSM with MCMC Algorithm

Description

This function generates multiple Markov chains of posterior samples for GLSM.

Usage

Arguments

Υ	the response variables at given locations.
1	the response variables at given locations.
L	the time duration for each location.
loc	$n \times 2$ matrix that indicates the coordinates of locations.
X	a $n \times p$ covariate matrix.
run	the number of iterations.
run.S	the number of internal iterations for latern variables.
rho.family	$\verb""rhoPowerExp" indicates powered exponential correlation function.$
Y.family	"Poisson" indicates Poisson distribution for response variables
ifkappa	indicates whether κ should be sampled.

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```
scales the tuning parameters for (S,\beta,\sigma,\phi,\kappa). phi.bound the upper and lower bound for \phi. initials the initials values. MCMCinput the list of alternative settings. partial indicats whether partial posterior sampling should be used. famT indicate the type of posterior sampleing. n.chn the number of running chains.
```

Details

•••

Value

A list containing the posterior samples for $(S, \beta, \sigma, \phi, \kappa)$ and the acceptance rates.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
MCMCinput, runMCMC.
```

Examples

```
## Not run:
    require(multicore)
    options(cores=5)
    input <- MCMCinput( run = 200, run.S = 1,
        rho.family = "rhoPowerExp", Y.family = "Poisson", ifkappa = 0,
        scales = c(0.5, 1.65^2+0.8, 0.8, 0.7, 0.15),
        phi.bound = c(0.005, 1),
        initials = list(c(1), 1.5, 0.2, 1) )
    res.prl <- runMCMC.multiChain(Y, L=0, loc=loc, X=loc, MCMCinput = input, n.chn = 5)
## End(Not run)</pre>
```

simData
Simulate Data Set from Generalized Linear Spatial Model on Given
Locations

Description

This function simulates a data set from Generalized Linear Spatial Model on given locations.

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Usage

Arguments

loc $n \times 2$ matrix that indicates the coordinates of given locations. L a vector of length n that indicates the time duration for each location. X a n*p covariate matrix. beta a vector of length (p+1) that indicates the coefficients cov.par a vector of length 3 that indicates (σ, ϕ, κ) rho.family "rhoPowerExp" indicates powered exponential correlation function.

"Poisson" indicates Poisson distribution for response variables

Details

•••

Y.family

Value

A list with two elements:

```
data a vector indicates the response variables.
latent.variables a vector indicates the latent variables
```

Author(s)

```
Liang Jing <1jing 918@gmail.com>
```

See Also

```
locCircle, locSquad, simData, plotData.
```

28 TexasCounty.center

```
TexasCounty.boundary
```

Data Set of Texas County Boundries

Description

This data set contains the boundary information for all Texas countries.

Usage

```
data(TexasCounty_boundary)
```

Details

...

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
plotDataBD, TexasCounty.center, TexasCounty.population.
```

Examples

```
## Not run:
data(TexasCounty_boundary)
length(TexasCounty.boundary)
plotDataBD(TexasCounty.boundary)
## End(Not run)
```

 ${\tt TexasCounty.center}\ \textit{Data Set of Texas County Centers}$

Description

This data set contains the center locations for all Texas countries.

Usage

```
data(TexasCounty_center)
```

Details

•••

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
TexasCounty.boundary, TexasCounty.population.
```

Examples

```
## Not run:
data(TexasCounty_center)
str(TexasCounty.center)
plotDataBD(TexasCounty.boundary)
points(TexasCounty.center[,2:3], col=2, pch=3)
## End(Not run)
```

TexasCounty.population

Data Set of Texas County Population

Description

This data set contains the population information for all Texas countries.

Usage

```
data(TexasCounty_population)
```

Details

...

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

```
TexasCounty.boundary, TexasCounty.center.
```

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Examples

```
## Not run:
data(TexasCounty_population)
str(TexasCounty.population)
## End(Not run)
```

tranR

Calculate Transformed Residuals for Observed Data

Description

This function approximates transformed residuals for the observed data by using replicated data sets.

Usage

```
tranR(Y.obs, Y.rep, discrete = TRUE)
```

Arguments

Y.obs the observed data set.
Y.rep the replicated data sets.

discrete if the random variable is discrete.

Details

•••

Value

A vector of transformed residuals.

Author(s)

```
Liang Jing <1jing918@gmail.com>
```

See Also

```
cdfU, plot_etran, e2dist
```

```
## Not run:
Yrep <- repYeb(N.sim=2000, loc, L, beta = 5, sigma = 1, phi = 0.1)
tranR(Y.obs, Y.rep, discrete = TRUE)
## End(Not run)</pre>
```

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Weed

Data Set of Weed

Description

This data set contains the Weed data.

Usage

```
data(datWeed)
```

Details

...

Author(s)

```
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```

See Also

```
plotData.
```

```
## Not run:
data(datWeed)
str(Weed)
plotData(Weed[,3], Weed[,1:2], Weed[,4], Weed[,1:2])
## End(Not run)
```

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