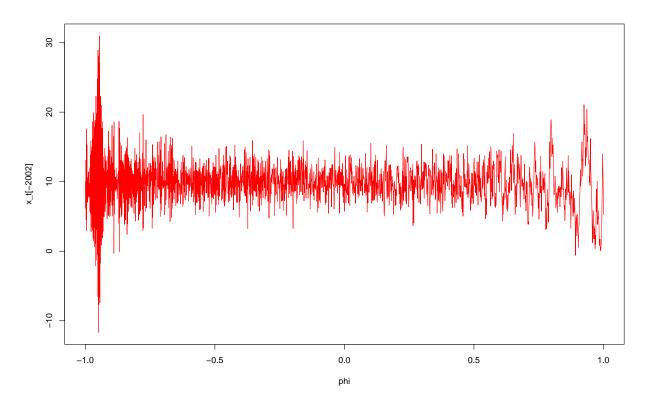
BayesianLab4

$Harshavardhan\ Subramanian\ Vinod\ Kumar\ Dasari$ 25/05/2020

1a



The value of phi gives more weightage to residual of previous Xt value in generating sequence of data..

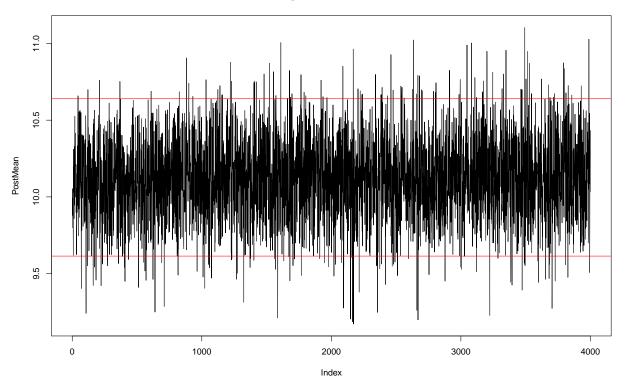
1b

```
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 0 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0 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)
                                            (Warmup)
## Chain 1: Iteration:
                        400 / 2000 [ 20%]
## Chain 1: Iteration:
                        600 / 2000 [ 30%]
                                            (Warmup)
                        800 / 2000 [ 40%]
## Chain 1: Iteration:
                                            (Warmup)
```

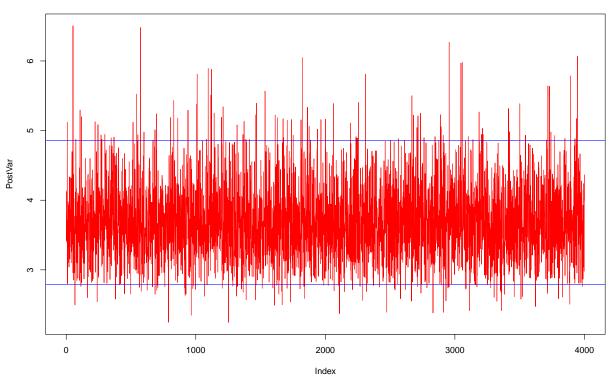
```
## Chain 1: Iteration: 1000 / 2000 [ 50%]
                                            (Warmup)
## Chain 1: Iteration: 1001 / 2000 [ 50%]
                                            (Sampling)
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
## Chain 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: 0.122 seconds (Warm-up)
## Chain 1:
                           0.083 seconds (Sampling)
## Chain 1:
                           0.205 seconds (Total)
## Chain 1:
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 0 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0 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: 0.098 seconds (Warm-up)
## Chain 2:
                           0.076 seconds (Sampling)
## Chain 2:
                           0.174 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 0 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0 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)
```

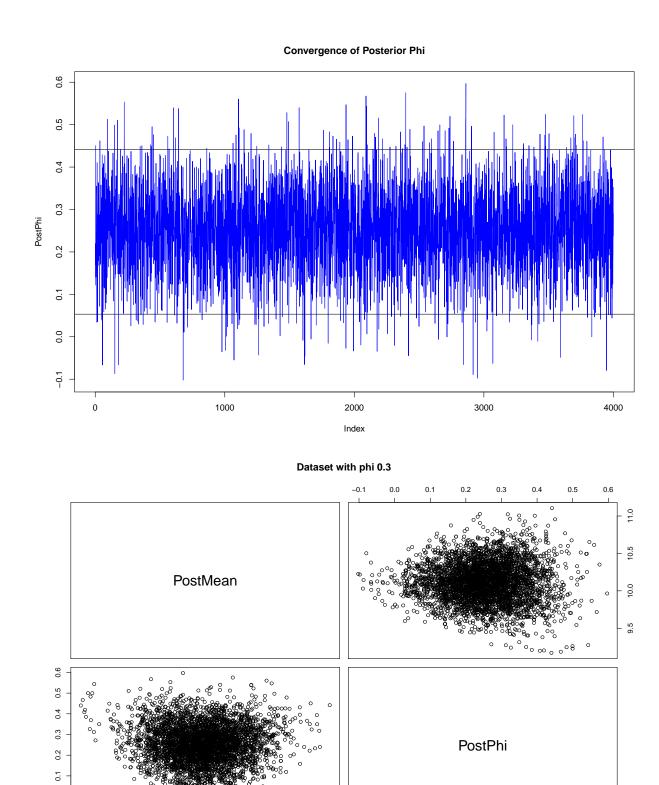
```
## Chain 3: Iteration: 1600 / 2000 [ 80%]
                                            (Sampling)
## Chain 3: Iteration: 1800 / 2000 [ 90%]
                                            (Sampling)
## Chain 3: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 3:
## Chain 3:
            Elapsed Time: 0.076 seconds (Warm-up)
## Chain 3:
                           0.055 seconds (Sampling)
## Chain 3:
                           0.131 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 0 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0 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: 0.083 seconds (Warm-up)
## Chain 4:
                           0.063 seconds (Sampling)
## Chain 4:
                           0.146 seconds (Total)
## Chain 4:
```

Convergence of Posterior Mean



Convergence of Posterior Variance





The Posterior mean is almost close to the true value where as Posterior phi amd sigma2 is slightly greater

11.0

10.5

-0.1 0.0

10.0

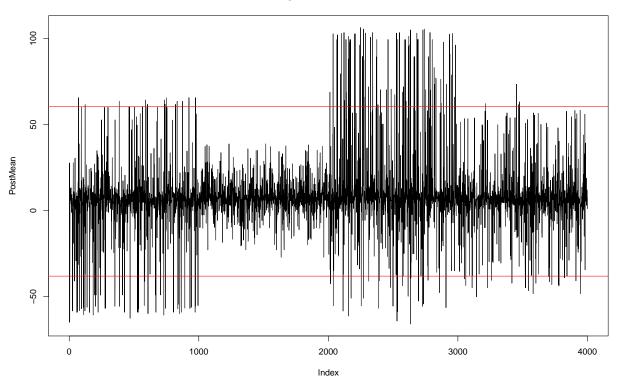
9.5

than their respective true values.

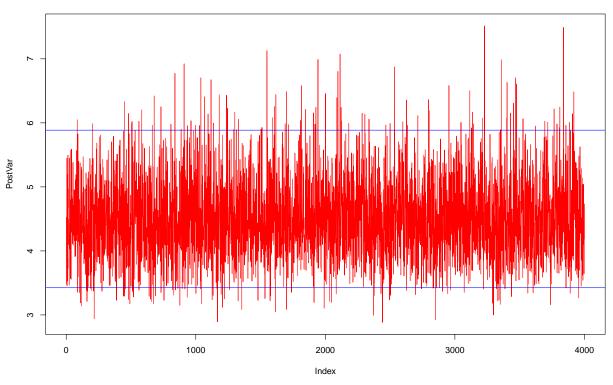
```
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 0 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
                        1 / 2000 [ 0%]
## Chain 1: Iteration:
                                            (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: 0.185 seconds (Warm-up)
## Chain 1:
                           0.13 seconds (Sampling)
## Chain 1:
                           0.315 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 0 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0 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)
                                            (Sampling)
## Chain 2: Iteration: 1400 / 2000 [ 70%]
## 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: 0.172 seconds (Warm-up)
## Chain 2:
                           0.106 seconds (Sampling)
## Chain 2:
                           0.278 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 3).
```

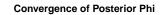
```
## Chain 3:
## Chain 3: Gradient evaluation took 0 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 3: Adjust your expectations accordingly!
## Chain 3:
## Chain 3:
## Chain 3: Iteration:
                          1 / 2000 [ 0%]
                                            (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: 0.206 seconds (Warm-up)
## Chain 3:
                           0.18 seconds (Sampling)
## Chain 3:
                           0.386 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'b26689032ab351fa44a21bd283477b6d' NOW (CHAIN 4).
## Chain 4: Gradient evaluation took 0 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0 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)
                        600 / 2000 [ 30%]
## Chain 4: Iteration:
                                            (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: 0.189 seconds (Warm-up)
## Chain 4:
                           0.161 seconds (Sampling)
## Chain 4:
                           0.35 seconds (Total)
## Chain 4:
```

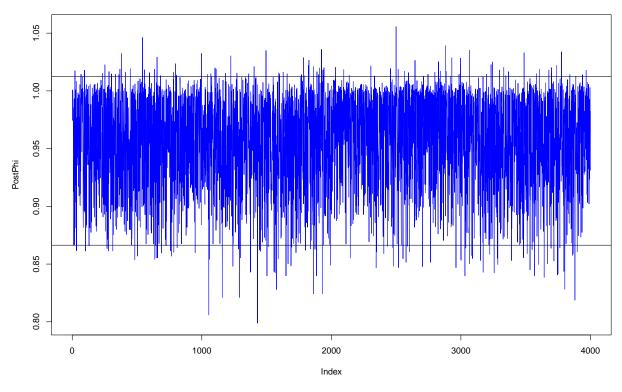
Convergence of Posterior Mean

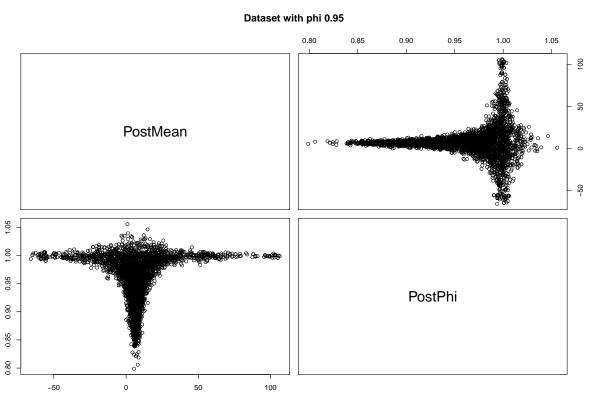


Convergence of Posterior Variance









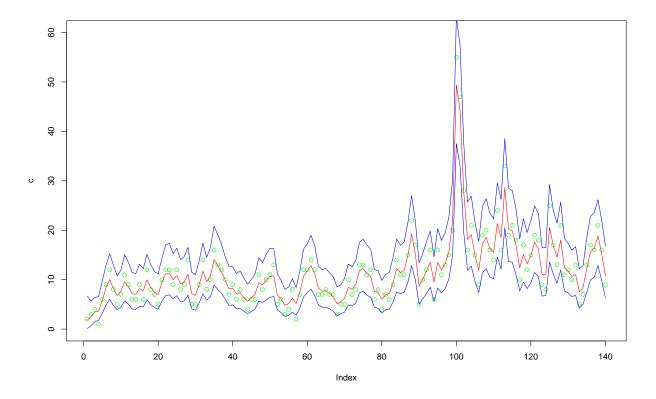
When comparing the convergence of posterior paramters of both the data sets with phi = 0.3 and 0.95, the

dataset with generated with phi = 0.95 has started to converge lately with some initial burning period. The uncertainity of the mu is also high in second dataset. Hence data set with phi 0.3 has better convergence than data set generated with phi 0.95.

1c

```
##
## SAMPLING FOR MODEL 'faf5eOf7cOb63c5b7e326fc276be9eOb' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 0 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0 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)
                        600 / 2000 [ 30%]
## Chain 1: Iteration:
                                            (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: 0.655 seconds (Warm-up)
## Chain 1:
                           0.529 seconds (Sampling)
                           1.184 seconds (Total)
## Chain 1:
## Chain 1:
##
## SAMPLING FOR MODEL 'faf5e0f7c0b63c5b7e326fc276be9e0b' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 0 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 2: Adjust your expectations accordingly!
## Chain 2:
## Chain 2:
## Chain 2: Iteration:
                          1 / 2000 [ 0%]
                                            (Warmup)
                        200 / 2000 [ 10%]
## Chain 2: Iteration:
                                            (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: 0.553 seconds (Warm-up)
```

```
## Chain 2:
                           0.541 seconds (Sampling)
## Chain 2:
                           1.094 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'faf5eOf7cOb63c5b7e326fc276be9eOb' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 0 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0 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: 0.541 seconds (Warm-up)
## Chain 3:
                           0.525 seconds (Sampling)
## Chain 3:
                           1.066 seconds (Total)
## Chain 3:
##
## SAMPLING FOR MODEL 'faf5eOf7cOb63c5b7e326fc276be9eOb' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 0 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0 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: 0.572 seconds (Warm-up)
## Chain 4:
                           0.525 seconds (Sampling)
## Chain 4:
                           1.097 seconds (Total)
## Chain 4:
```



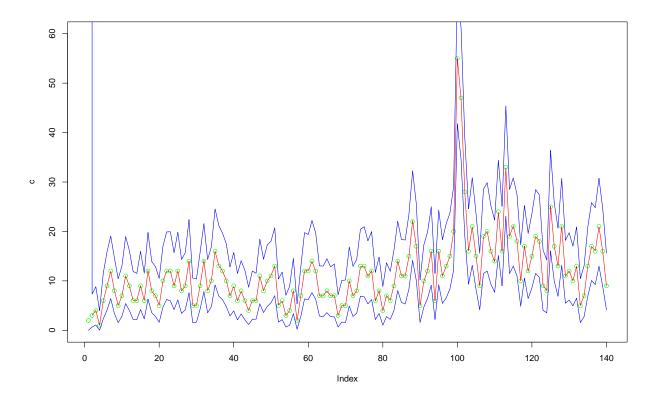
The Green dots corresponds to the DATA, the red line is the plot of Posterior Mean where as the Blue lines are the 95% Credible Intervals.

1d

```
##
## SAMPLING FOR MODEL 'f913af63e2a8454e6f7a19910065cae3' NOW (CHAIN 1).
## Chain 1:
## Chain 1: Gradient evaluation took 0 seconds
## Chain 1: 1000 transitions using 10 leapfrog steps per transition would take 0 seconds.
## Chain 1: Adjust your expectations accordingly!
## Chain 1:
## Chain 1:
## Chain 1: Iteration:
                                            (Warmup)
                           1 / 2000 [
## Chain 1: Iteration:
                        200 / 2000 [ 10%]
                                            (Warmup)
                                            (Warmup)
## Chain 1: Iteration:
                        400 / 2000 [ 20%]
## Chain 1: Iteration:
                        600 / 2000 [ 30%]
                                            (Warmup)
## Chain 1: Iteration:
                        800 / 2000 [ 40%]
                                            (Warmup)
                                            (Warmup)
## Chain 1: Iteration: 1000 / 2000
                                   [ 50%]
## Chain 1: Iteration: 1001 / 2000
                                            (Sampling)
## Chain 1: Iteration: 1200 / 2000 [ 60%]
                                            (Sampling)
                                            (Sampling)
## Chain 1: Iteration: 1400 / 2000 [ 70%]
## Chain 1: Iteration: 1600 / 2000 [ 80%]
                                            (Sampling)
                                            (Sampling)
## Chain 1: Iteration: 1800 / 2000 [ 90%]
## Chain 1: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 1:
## Chain 1: Elapsed Time: 1.364 seconds (Warm-up)
```

```
## Chain 1:
                           0.942 seconds (Sampling)
## Chain 1:
                           2.306 seconds (Total)
## Chain 1:
##
## SAMPLING FOR MODEL 'f913af63e2a8454e6f7a19910065cae3' NOW (CHAIN 2).
## Chain 2:
## Chain 2: Gradient evaluation took 0 seconds
## Chain 2: 1000 transitions using 10 leapfrog steps per transition would take 0 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: 0.927 seconds (Warm-up)
## Chain 2:
                           1.017 seconds (Sampling)
## Chain 2:
                           1.944 seconds (Total)
## Chain 2:
##
## SAMPLING FOR MODEL 'f913af63e2a8454e6f7a19910065cae3' NOW (CHAIN 3).
## Chain 3:
## Chain 3: Gradient evaluation took 0 seconds
## Chain 3: 1000 transitions using 10 leapfrog steps per transition would take 0 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: 1.065 seconds (Warm-up)
## Chain 3:
                           1.009 seconds (Sampling)
## Chain 3:
                           2.074 seconds (Total)
## Chain 3:
##
```

```
## SAMPLING FOR MODEL 'f913af63e2a8454e6f7a19910065cae3' NOW (CHAIN 4).
## Chain 4:
## Chain 4: Gradient evaluation took 0 seconds
## Chain 4: 1000 transitions using 10 leapfrog steps per transition would take 0 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:
                                            (Warmup)
                        800 / 2000
                                    [ 40%]
## 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)
                                            (Sampling)
## Chain 4: Iteration: 1800 / 2000 [ 90%]
## Chain 4: Iteration: 2000 / 2000 [100%]
                                            (Sampling)
## Chain 4:
## Chain 4:
             Elapsed Time: 0.813 seconds (Warm-up)
## Chain 4:
                           1.008 seconds (Sampling)
## Chain 4:
                           1.821 seconds (Total)
## Chain 4:
```



Comparing the plots of 1c with 1d and after emphasising more on sigma, the Posterior Latent Intensity better fits the data with wider Credible Intervals.