

Activity 6

Name here

Q1. Steps of Bayesian Data Analysis

Recall that for a Bayesian analysis we will follow these steps. Consider steps 1 - 3 for your project. (Might be best to focus on this question last)

1. **Identify the data relevant to the research questions.** What are the measurement scales of the data? Which data variables are to be predicted, and which data variables are supposed to act as predictors?
2. **Define a descriptive model for the relevant data.** The mathematical form and its parameters should be meaningful and appropriate to the theoretical purposes of the analysis.
3. **Specify a prior distribution on the parameters.** The prior must pass muster with the audience of the analysis, such as skeptical scientists.
4. **Use Bayesian inference to re-allocate credibility across parameter values.** Interpret the posterior distribution with respect to theoretically meaningful issues (assuming that the model is a reasonable description of the data; see next step).
5. **Check that the posterior predictions mimic the data with reasonable accuracy (i.e., conduct a ‘posterior predictive check’).** If not, then consider a different descriptive model.

Q2. JAGS code modification

Recall the code from the weekly module.

```
model_string <- "model{  
  # Likelihood  
  z ~ dbinom(theta, N)  
  
  # Prior  
  theta ~ dbeta(alpha, beta)  
  alpha <- 1 # prior successes  
  beta <- 1 # prior failures  
}"
```

Rewrite this in a way that alpha and beta can be inputted as data elements. Then re run the analyses. Recall that $z = 392$ and $N = 869$ when estimating the probability of a house in Seattle having more than two bedrooms.

Q3. JAGS Code object

Following the previous question, use the posterior samples `posterior_sample[[1]]` to create a density plot of the posterior distribution and overlay the true posterior density.

Q4. Synthetic Data

- a. Simulate data from a normal process (mean .75, sd = 10) for 1000 trials.
- b. State priors for μ and σ
- c. Given this data and priors, run jags code to estimate posterior distributions for μ and σ
- d. Compare your results from part c with what you'd expect.

Q5. Regression

Assume we will use the Seattle housing dataset, but will now focus on housing price and use `sqft_living` as a predictor in a regression model.

- a. **Identify a descriptive statistical model for the relevant data. Then interpret the statistical parameters in that model.**
- b. **Specify a prior distribution for all parameters in the model.**