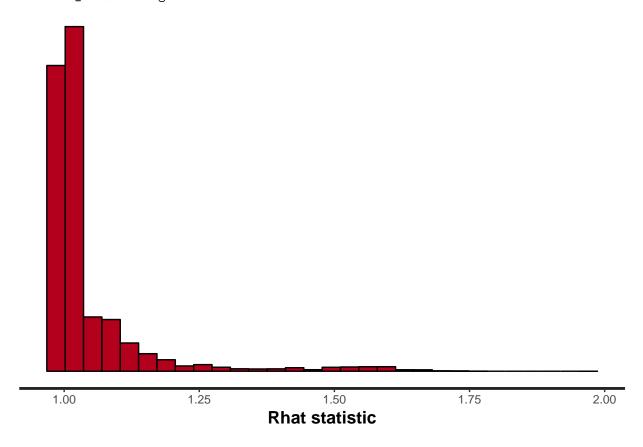
MCMC Diagnostics - IFLS data

Sarah Teichman 08/04/2020

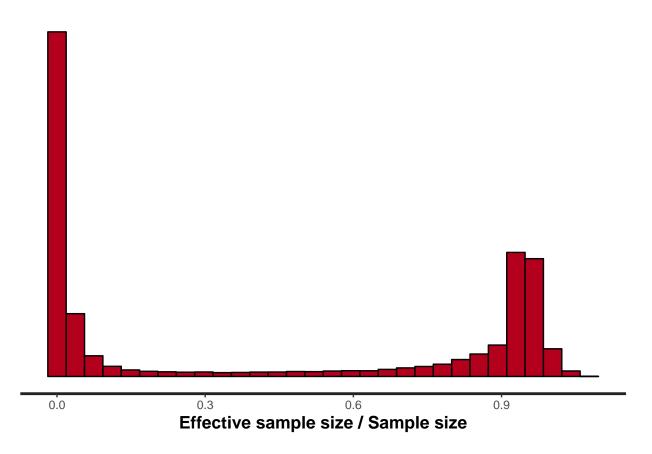
General MCMC diagnostic plots

Overall model diagnostics from rstan package.

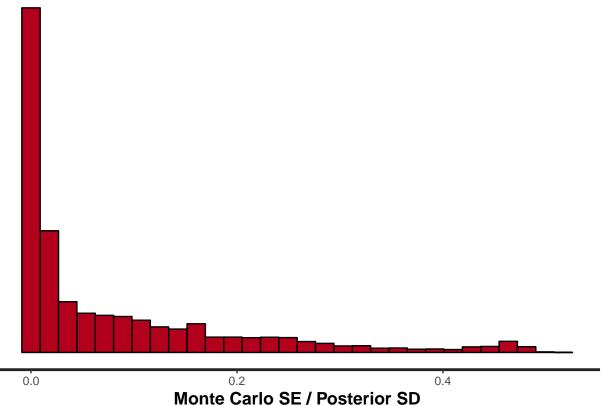
`stat_bin()` using `bins = 30`. Pick better value with `binwidth`.



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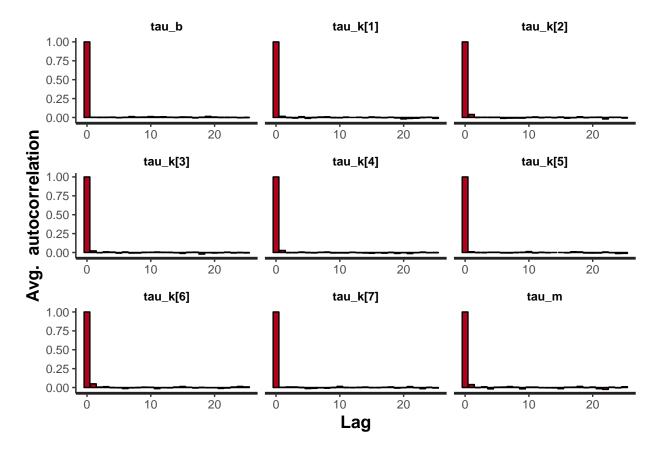


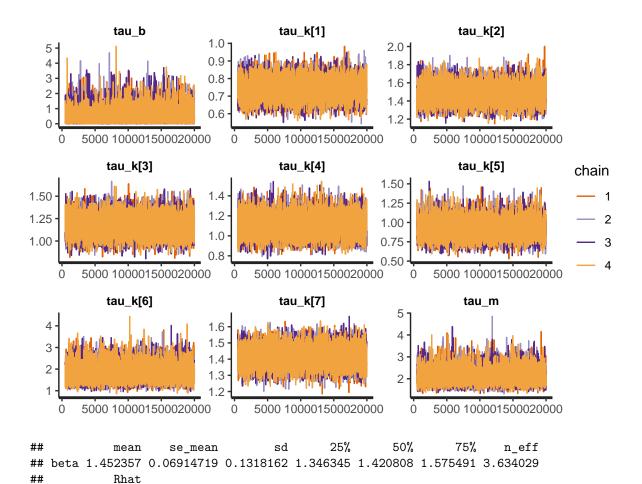
Monte Carlo SL / Posterior SL

Individual Parameter Diagnostics

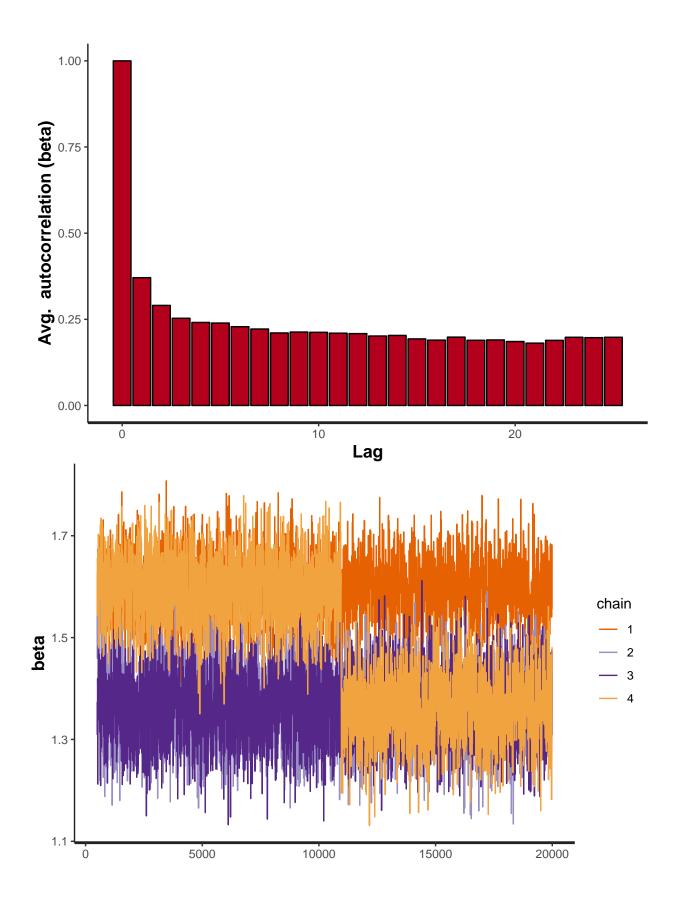
Individual parameter plots. Autocorrelation and trace plots for individual parameters, and histograms of posterior medians for group parameters.

```
##
                                                     25%
                                                               50%
                                                                         75%
                 mean
                           se_mean
                                            sd
            0.4943918 0.0047392662 0.50110332 0.1385006 0.3409874 0.6782820
## tau b
## tau_k[1] 0.7388196 0.0004627388 0.05693857 0.6995049 0.7366577 0.7758627
## tau_k[2] 1.4768544 0.0008611203 0.10281118 1.4054942 1.4730252 1.5440322
## tau_k[3] 1.1607571 0.0009249912 0.11239044 1.0825702 1.1546132 1.2327676
## tau_k[4] 1.1033157 0.0008499480 0.10335987 1.0320582 1.0996086 1.1693642
## tau_k[5] 0.9154955 0.0010088949 0.12470024 0.8275566 0.9074377 0.9937550
## tau_k[6] 1.8257012 0.0032586385 0.38197531 1.5537674 1.7811538 2.0445405
## tau_k[7] 1.4144689 0.0004889615 0.05990649 1.3727783 1.4133497 1.4544129
## tau m
            2.1364004 0.0029003680 0.34551786 1.8892921 2.0911511 2.3332263
##
               n_eff
                          Rhat
            11179.76 1.0041178
## tau b
## tau_k[1] 15140.53 1.0000450
## tau k[2] 14254.53 1.0001578
## tau k[3] 14763.30 1.0000716
## tau_k[4] 14788.33 0.9999587
## tau_k[5] 15277.16 1.0000239
## tau_k[6] 13740.36 0.9999191
## tau_k[7] 15010.61 1.0000257
## tau_m
            14191.71 1.0003626
```

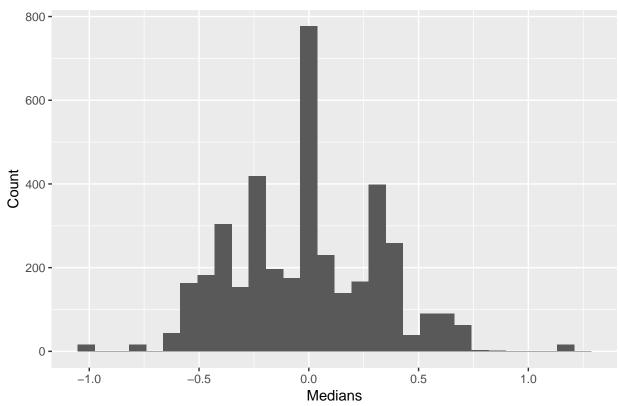




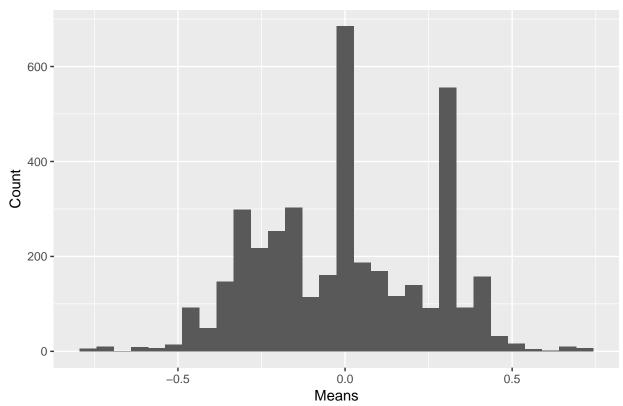
beta 1.984661



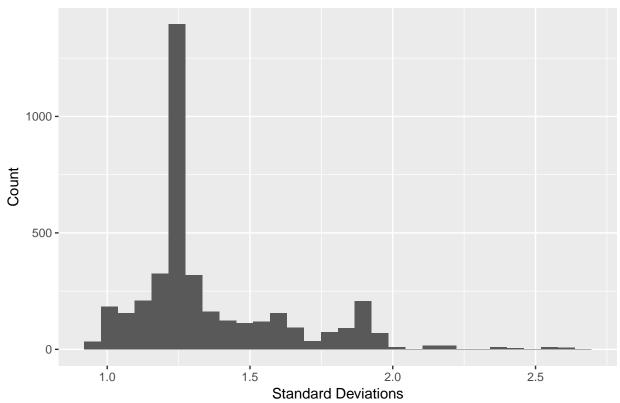
Posterior Medians of z



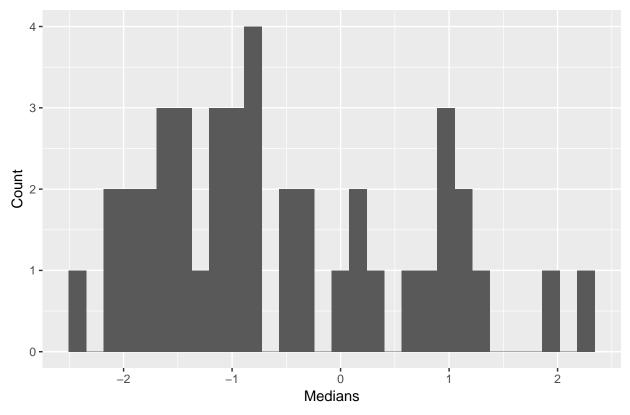
Posterior Means of z



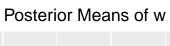
Posterior Standard Deviations of z

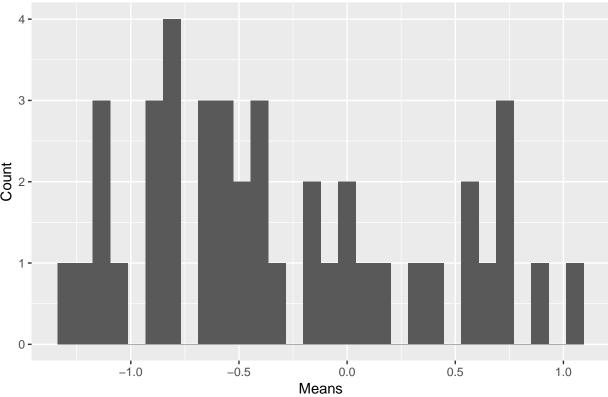


Posterior Medians of w

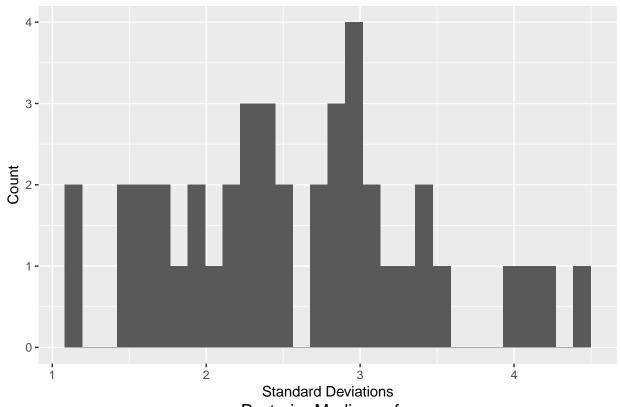


[1] " "

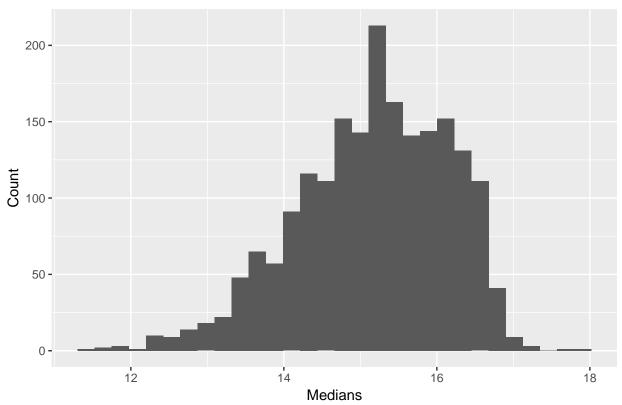






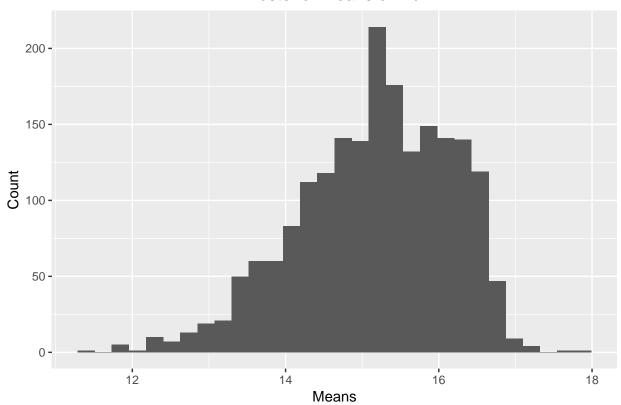


Posterior Medians of mu

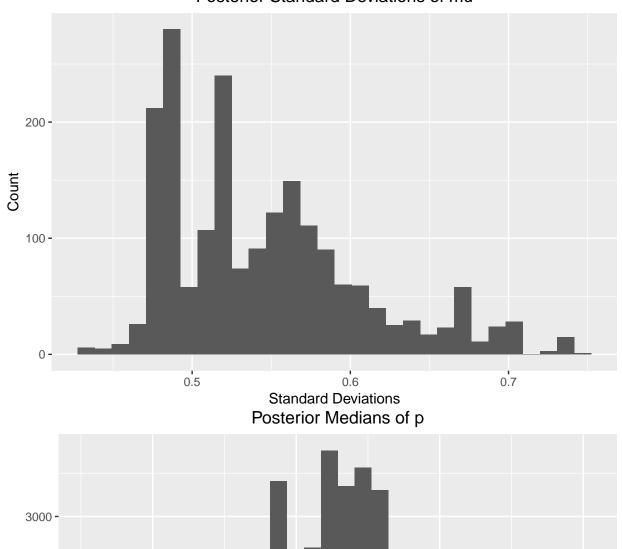


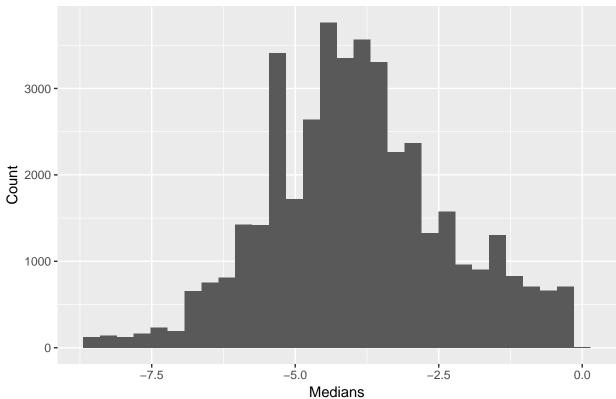
[1] " "



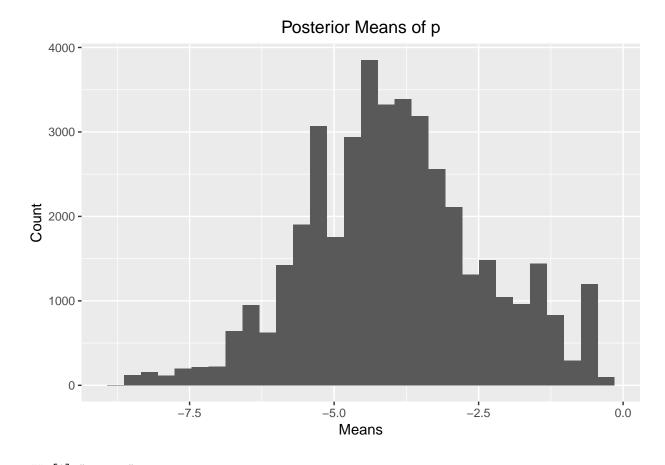


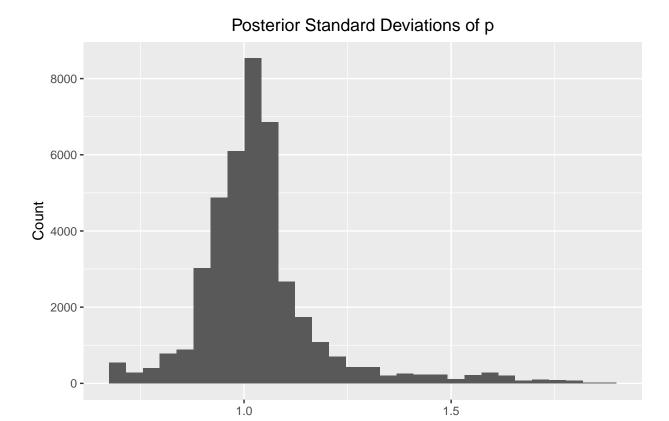
Posterior Standard Deviations of mu





[1] " "





Standard Deviations

1.5

Histograms for β values and w, and z posterior means across chains.