

The results below are generated from an R script.

```
// original code for HMNL from J Yapp
//https://discourse.mc-stan.org/t/speeding-up-a-hierarchical-multinomial-logit-model/1538/5
data {
  int<lower=2> C; // Number of alternatives (choices) in each scenario
  int<lower=1> K; // Number of alternatives
  int<lower=1> R; // Number of respondents
  int<lower=1> S; // Number of scenarios per respondent
  int<lower=1,upper=C> YB[R, S]; // best choices
  int<lower=1,upper=C> YW[R, S]; // worst choices
  matrix[C, K] X[R, S]; // matrix of attributes for each obs
}

parameters {
  vector[K] Beta[R];
  vector[K - 1] Theta_raw;
  cholesky_factor_corr[K] L_Omega;
  vector<lower=0, upper=pi()/2>[K] L_sigma_unif;
}

transformed parameters {
  vector<lower=0>[K] L_sigma;
  matrix[K, K] L_Sigma;
  vector[C] XB[R, S];
  vector[K] Theta;

  for (k in 1:K) {
    L_sigma[k] = 2.5 * tan(L_sigma_unif[k]);
  }

  L_Sigma = diag_pre_multiply(L_sigma, L_Omega);

  Theta[1] = 0;
  for (k in 1:(K-1)) {
    Theta[k + 1] = Theta_raw[k];
  }

  for (r in 1:R) {
    for (s in 1:S) {
      XB[r,s] = X[r,s] * Beta[r];
    }
  }
}

model {
  //priors
  Theta_raw ~ normal(0, 10);
  L_Omega ~ lkj_corr_cholesky(4);

  //likelihood
  Beta ~ multi_normal_cholesky(Theta, L_Sigma);
  for (r in 1:R) {
    for (s in 1:S) {
```

```

      YB[r,s] ~ categorical_logit(XB[r,s]);
      YW[r,s] ~ categorical_logit(-XB[r,s]);
    }
  }
}
}

## Error: <text>:1:1: unexpected '/'
## 1:  /
##    ~

```

The R session information (including the OS info, R version and all packages used):

```

sessionInfo()

## R version 3.5.2 (2018-12-20)
## Platform: x86_64-apple-darwin15.6.0 (64-bit)
## Running under: macOS Mojave 10.14.5
##
## Matrix products: default
## BLAS: /System/Library/Frameworks/Accelerate.framework/Versions/A/Frameworks/vecLib.framework/Versions
## LAPACK: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRlapack.dylib
##
## locale:
## [1] en_CA.UTF-8/en_CA.UTF-8/en_CA.UTF-8/C/en_CA.UTF-8/en_CA.UTF-8
##
## attached base packages:
## [1] stats      graphics  grDevices  utils      datasets  methods   base
##
## other attached packages:
## [1] usethis_1.5.0
##
## loaded via a namespace (and not attached):
## [1] Rcpp_1.0.1      highr_0.8       compiler_3.5.2  pillar_1.3.1
## [5] plyr_1.8.4      prettyunits_1.0.2 tools_3.5.2     packrat_0.5.0
## [9] pkgbuild_1.0.3  evaluate_0.13   tibble_2.1.1    gtable_0.3.0
## [13] pkgconfig_2.0.2 rlang_0.3.4     cli_1.1.0       rstudioapi_0.10
## [17] parallel_3.5.2  xfun_0.6        loo_2.1.0       gridExtra_2.3
## [21] stringr_1.4.0   knitr_1.22      dplyr_0.8.0.1   fs_1.2.7
## [25] stats4_3.5.2    grid_3.5.2      tidyselect_0.2.5 glue_1.3.1
## [29] inline_0.3.15   R6_2.4.0        processx_3.3.0  rstan_2.18.2
## [33] ggplot2_3.1.1   callr_3.2.0     purrr_0.3.2     magrittr_1.5
## [37] scales_1.0.0    ps_1.3.0        StanHeaders_2.18.1 matrixStats_0.54.0
## [41] assertthat_0.2.1 colorspace_1.4-1 stringi_1.4.3    lazyeval_0.2.2
## [45] munsell_0.5.0   crayon_1.3.4
##
Sys.time()

## [1] "2019-07-22 14:03:07 MDT"

```