Package 'R2WinBUGS'

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Title Running WinBUGS and OpenBUGS from R. / S-PLUS
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Description Invoke a 'BUGS' model in 'OpenBUGS' or 'WinBUGS', a class ``bugs" for 'BUGS' results and functions to work with that class. Function write.model() allows a 'BUGS' model file to be written. The class and auxiliary functions could be used with other MCMC programs, including 'JAGS'.
Depends R ($>= 2.13.0$), coda ($>= 0.11-0$), boot
Imports utils, stats, graphics
Suggests BRugs (>= 0.3-2)
SystemRequirements OpenBugs for functions bugs() and openbugs() or WinBUGS 1.4 for function bugs()
Maintainer Uwe Ligges <pre>de></pre>
License GPL-2
NeedsCompilation no
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R topics documented:
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Description

R2WinBUGS package provides possiblity to call a **BUGS** model, summarize inferences and convergence in a table and graph, and save the simulations in arrays for easy access in R / S-PLUS. In S-PLUS, the **OpenBUGS** functionality and the windows emulation functionality is not yet available. The main command is bugs.

Details

DESCRIPTION file

The following are sources of information on R2WinBUGS package:

This file package?R2WinBUGS

Vignette vignette("R2WinBUGS")

Some help files bugs write.model print.bugs plot.bugs

News file.show(system.file("NEWS", package="R2WinBUGS"))

library(help="R2WinBUGS")

as.bugs.array Convert to bugs object

Description

Function converting results from Markov chain simulations, that might not be from BUGS, to bugs object. Used mainly to display results with plot.bugs.

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Usage

```
as.bugs.array(sims.array, model.file=NULL, program=NULL,
   DIC=FALSE, DICOutput=NULL, n.iter=NULL, n.burnin=0, n.thin=1)
```

Arguments

sims.array 3-way array of simulation output, with dimensions n.keep, n.chains, and length of combined parameter vector. model.file file containing the model written in WinBUGS code program the program used DIC logical; whether DIC should be calculated, see also argument DICOutput and details DIC value **DICOutput** number of total iterations per chain used for generating sims.array n.iter

generating sims.array

length of burn in, i.e. number of iterations to discarded at the beginning for

thinning rate, a positive integer, used for generating sims.array n.thin

Details

n.burnin

This function takes a 3-way array of simulations and makes it into a bugs object that can be conveniently displayed using print and plot and accessed using attach.bugs. If the third dimension of sims() has names, the resulting bugs object will respect that naming convention. For example, if the parameter names are "alpha[1]", "alpha[2]", ..., "alpha[8]", "mu", "tau", then as.bugs.array will know that alpha is a vector of length 8, and mu and tau are scalar parameters. These will all be plotted appropriately by plot and attached appropriately by attach.bugs.

If DIC=TRUE then DIC can be either already passed to argument DICOutput as it is done in openbugs or calculated from deviance values in sims.array.

Value

A bugs object is returned

Author(s)

Jouni Kerman, <kerman@stat.columbia.edu> with modification by Andrew Gelman, <gelman@stat.columbia.edu>, packaged by Uwe Ligges, ligges@statistik.tu-dortmund.de>.

See Also

bugs

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Attach / detach elements of (bugs) objects to search path

Description

The database is attached/detached to the search path. See attach for details.

Usage

```
attach.all(x, overwrite = NA, name = "attach.all")
attach.bugs(x, overwrite = NA)
detach.all(name = "attach.all")
detach.bugs()
```

Arguments

x An object, which must be of class bugs for attach. bugs.

overwrite If TRUE, objects with identical names in the Workspace (.GlobalEnv) that are

masking objects in the database to be attached will be deleted. If NA (the default) and an interactive session is running, a dialog box asks the user whether masking objects should be deleted. In non-interactive mode, behaviour is identical to

overwrite=FALSE, i.e. nothing will be deleted.

name The name of the environment where x will be attached / which will be detached.

Details

While attach.all attaches all elements of an object x to a database called name, attach.bugs attaches all elements of x\$sims.list to the database bugs.sims itself making use of attach.all.

detach.all and detach.bugs are removing the databases mentioned above. attach.all also attaches n.sims (the number of simulations saved from the MCMC runs) to the database.

Each scalar parameter in the model is attached as vectors of length n.sims, each vector is attached as a 2-way array (with first dimension equal to n.sims), each matrix is attached as a 3-way array, and so forth.

Value

```
attach.all and attach.bugs invisibly return the environment(s).
```

detach.all and detach.bugs detach the environment(s) named name created by attach.all.

Note

Without detaching, do not use attach.all or attach.bugs on another (bugs) object, because instead of the given name, an object called name is attached. Therefore strange things may happen

See Also

bugs, attach, detach

```
# An example model file is given in:
model.file <- system.file("model", "schools.txt", package="R2WinBUGS")</pre>
# Some example data (see ?schools for details):
data(schools)
J <- nrow(schools)</pre>
y <- schools$estimate
sigma.y <- schools$sd</pre>
data <- list ("J", "y", "sigma.y")</pre>
inits <- function(){</pre>
    list(theta = rnorm(J, 0, 100), mu.theta = <math>rnorm(1, 0, 100),
        sigma.theta = runif(1, 0, 100))
}
parameters <- c("theta", "mu.theta", "sigma.theta")</pre>
## Not run:
## You may need to edit "bugs.directory",
## also you need write access in the working directory:
schools.sim <- bugs(data, inits, parameters, model.file,</pre>
    n.chains = 3, n.iter = 1000,
   bugs.directory = "c:/Program Files/WinBUGS14/",
   working.directory = NULL)
# Do some inferential summaries
attach.bugs(schools.sim)
# posterior probability that the coaching program in school A
# is better than in school C:
print(mean(theta[,1] > theta[,3]))
# 50
# and school C's program:
print(quantile(theta[,1] - theta[,3], c(.25, .75)))
plot(theta[,1], theta[,3])
detach.bugs()
## End(Not run)
```

Description

The bugs function takes data and starting values as input. It automatically writes a WinBUGS script, calls the model, and saves the simulations for easy access in R or S-PLUS.

Usage

```
bugs(data, inits, parameters.to.save, model.file="model.bug",
    n.chains=3, n.iter=2000, n.burnin=floor(n.iter/2),
   n.thin=max(1, floor(n.chains * (n.iter - n.burnin) / n.sims)),
    n.sims = 1000, bin=(n.iter - n.burnin) / n.thin,
    debug=FALSE, DIC=TRUE, digits=5, codaPkg=FALSE,
   bugs.directory="c:/Program Files/WinBUGS14/",
    program=c("WinBUGS", "OpenBUGS", "winbugs", "openbugs"),
   working.directory=NULL, clearWD=FALSE,
    useWINE=.Platform$OS.type != "windows", WINE=NULL,
   newWINE=TRUE, WINEPATH=NULL, bugs.seed=NULL, summary.only=FALSE,
    save.history=!summary.only, over.relax = FALSE)
```

Arguments

data

either a named list (names corresponding to variable names in the model.file) of the data for the **WinBUGS** model, or (which is not recommended and unsafe) a vector or list of the names of the data objects used by the model. If data is a one element character vector (such as "data.txt"), it is assumed that data have already been written to the working directory into that file, e.g. by the function bugs.data.

inits

a list with n. chains elements; each element of the list is itself a list of starting values for the **WinBUGS** model, or a function creating (possibly random) initial values. Alternatively, if inits=NULL, initial values are generated by **WinBUGS**. If inits is a character vector with n. chains elements, it is assumed that inits have already been written to the working directory into those files, e.g. by the function bugs.inits.

parameters.to.save

character vector of the names of the parameters to save which should be moni-

model.file

file containing the model written in WinBUGS code. The extension can be either '.bug' or '.txt'. If the extension is '.bug' and program=="WinBUGS", a copy of the file with extension '.txt' will be created in the bugs() call and removed afterwards. Note that similarly named '. txt' files will be overwritten. Alternatively, model.file can be an R function that contains a BUGS model that is written to a temporary model file (see tempfile) using write.model.

n.chains number of Markov chains (default: 3)

n.iter number of total iterations per chain (including burn in; default: 2000)

n.burnin length of burn in, i.e. number of iterations to discard at the beginning. Default is n. iter/2, that is, discarding the first half of the simulations.

n.thin thinning rate. Must be a positive integer. Set n. thin > 1 to save memory and computation time if n.iter is large. Default is max(1, floor(n.chains * (n.iter-n.burnin) / 1000)) which will only thin if there are at least 2000 simulations. The approximate number of simulations to keep after thinning. n.sims bin number of iterations between saving of results (i.e. the coda files are saved after each bin iterations); default is to save only at the end. if FALSE (default), WinBUGS is closed automatically when the script has findebug ished running, otherwise WinBUGS remains open for further investigation DIC logical; if TRUE (default), compute deviance, pD, and DIC. This is done in Win-**BUGS** directly using the rule pD = Dbar - Dhat. If there are less iterations than required for the adaptive phase, the rule pD=var(deviance) / 2 is used. digits number of significant digits used for WinBUGS input, see formatC codaPkg logical; if FALSE (default) a bugs object is returned, if TRUE file names of Win-BUGS output are returned for easy access by the coda package through function read.bugs (not used if program="OpenBUGS"). A bugs object can be converted to an mcmc.list object as used by the coda package with the method as.mcmc.list (for which a method is provided by R2WinBUGS). bugs.directory directory that contains the WinBUGS executable. If the global option R2WinBUGS.bugs.directory is not NULL, it will be used as the default. the program to use, either winbugs/WinBUGS or openbugs/OpenBUGS, the latter program makes use of function openbugs and requires the CRAN package BRugs. The openbugs/OpenBUGS choice is not available in S-PLUS. working.directory sets working directory during execution of this function; WinBUGS' in- and output will be stored in this directory; if NULL, a temporary working directory via tempdir is used. logical; indicating whether the files 'data.txt', 'inits[1:n.chains].txt', clearWD 'log.odc', 'codaIndex.txt', and 'coda[1:nchains].txt' should be removed after WinBUGS has finished. If set to TRUE, this argument is only respected if codaPkg=FALSE. logical; attempt to use the Wine emulator to run WinBUGS, defaults to FALSE useWINE on Windows, and TRUE otherwise. Not available in S-PLUS. WINE character, path to 'wine' binary file, it is tried hard (by a guess and the utilities which and locate) to get the information automatically if not given. newWINE Use new versions of Wine that have 'winepath' utility WINEPATH character, path to 'winepath' binary file, it is tried hard (by a guess and the utilities which and locate) to get the information automatically if not given. bugs.seed random seed for **WinBUGS** (default is no seed) summary.only If TRUE, only a parameter summary for very quick analyses is given, temporary created files are not removed in that case. If TRUE (the default), trace plots are generated at the end. save.history If TRUE, over-relaxed form of MCMC is used if available from WinBUGS. over.relax

Details

To run:

1. Write a **BUGS** model in an ASCII file (hint: use write.model).

- 2. Go into R / S-PLUS.
- 3. Prepare the inputs for the bugs function and run it (see Example section).
- 4. A **WinBUGS** window will pop up and R / S-PLUS will freeze up. The model will now run in **WinBUGS**. It might take awhile. You will see things happening in the Log window within **WinBUGS**. When **WinBUGS** is done, its window will close and R / S-PLUS will work again.
- 5. If an error message appears, re-run with debug=TRUE.

BUGS version support:

WinBUGS 1.4.* default

OpenBUGS 2.* via argument program="OpenBUGS"

Operation system support:

MS Windows no problem

Linux, Mac OS X and Unix in general possible with Wine emulation via useWINE=TRUE, but only for **WinBUGS** 1.4.*

If useWINE=TRUE is used, all paths (such as working.directory and model.file, must be given in native (Unix) style, but bugs.directory can be given in Windows path style (e.g. "c:/Program Files/WinBUGS14") or native (Unix) style (e.g. "/path/to/wine/folder/dosdevices/c:/Program Files/WinBUGS14"). This is done to achieve greatest portability with default argument value for bugs.directory.

Value

If codaPkg=TRUE the returned values are the names of coda output files written by **WinBUGS** containing the Markov Chain Monte Carlo output in the CODA format. This is useful for direct access with read.bugs.

If codaPkg=FALSE, the following values are returned:

n.chains	see Section 'Arguments'
n.iter	see Section 'Arguments'
n.burnin	see Section 'Arguments'
n.thin	see Section 'Arguments'
n.keep	number of iterations kept

n.keep number of iterations kept per chain (equal to (n.iter-n.burnin) / n.thin)

n.sims number of posterior simulations (equal to n.chains * n.keep)

sims.array 3-way array of simulation output, with dimensions n.keep, n.chains, and length

of combined parameter vector

sims.list list of simulated parameters: for each scalar parameter, a vector of length n.sims

for each vector parameter, a 2-way array of simulations, for each matrix parameter, a 3-way array of simulations, etc. (for convenience, the n.keep*n.chains simulations in sims.matrix and sims.list (but NOT sims.array) have been ran-

domly permuted)

sims.matrix matrix of simulation output, with n.chains*n.keep rows and one column for

each element of each saved parameter (for convenience, the n.keep*n.chains simulations in sims.matrix and sims.list (but NOT sims.array) have been ran-

domly permuted)

summary statistics and convergence information for each saved parameter.

mean a list of the estimated parameter means

sd a list of the estimated parameter standard deviations

median a list of the estimated parameter medians

root.short names of argument parameters.to.save and "deviance"

long.short indexes; programming stuff

dimension.short

dimension of indexes.short

indexes.short indexes of root.short

last.values list of simulations from the most recent iteration; they can be used as starting

points if you wish to run WinBUGS for further iterations

pD an estimate of the effective number of parameters, for calculations see the sec-

tion "Arguments".

DIC mean(deviance) + pD

Author(s)

Andrew Gelman, <gelman@stat.columbia.edu>; modifications and packaged by Sibylle Sturtz, <sturtz@statistik.tu-dortmund.de>, and Uwe Ligges.

References

Gelman, A., Carlin, J.B., Stern, H.S., Rubin, D.B. (2003): *Bayesian Data Analysis*, 2nd edition, CRC Press.

Sturtz, S., Ligges, U., Gelman, A. (2005): R2WinBUGS: A Package for Running WinBUGS from R. *Journal of Statistical Software* 12(3), 1-16.

See Also

```
print.bugs, plot.bugs, as well as coda and BRugs packages
```

```
# An example model file is given in:
model.file <- system.file(package="R2WinBUGS", "model", "schools.txt")
# Let's take a look:
file.show(model.file)
# Some example data (see ?schools for details):
data(schools)
schools

J <- nrow(schools)</pre>
```

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```
y <- schools$estimate
sigma.y <- schools$sd</pre>
data <- list(J=J, y=y, sigma.y=sigma.y)</pre>
inits <- function(){</pre>
    list(theta=rnorm(J, 0, 100), mu.theta=rnorm(1, 0, 100),
         sigma.theta=runif(1, 0, 100))
}
## or alternatively something like:
# inits <- list(</pre>
    list(theta=rnorm(J, 0, 90), mu.theta=rnorm(1, 0, 90),
         sigma.theta=runif(1, 0, 90)),
    list(theta=rnorm(J, 0, 100), mu.theta=rnorm(1, 0, 100),
#
#
         sigma.theta=runif(1, 0, 100))
    list(theta=rnorm(J, 0, 110), mu.theta=rnorm(1, 0, 110),
#
#
         sigma.theta=runif(1, 0, 110)))
parameters <- c("theta", "mu.theta", "sigma.theta")</pre>
## Not run:
## You may need to edit "bugs.directory",
## also you need write access in the working directory:
schools.sim <- bugs(data, inits, parameters, model.file,</pre>
    n.chains=3, n.iter=5000,
    bugs.directory="c:/Program Files/WinBUGS14/")
print(schools.sim)
plot(schools.sim)
## End(Not run)
```

bugs.log

Read data from WinBUGS logfile

Description

Read data such as summary statistics and DIC information from the WinBUGS logfile

Usage

```
bugs.log(file)
```

Arguments

file

Location of the WinBUGS logfile

Value

A list with components:

stats A matrix containing summary statistics for each saved parameter. Comparable

to the information in the element summary of a bugs object as returned by bugs.

DIC A matrix containing the DIC statistics as returned from **WinBUGS**.

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Author(s)

Jouni Kerman

See Also

The main function that generates the log file is bugs.

openbugs

Wrapper to run OpenBUGS

Description

The openbugs function takes data and starting values as input. It automatically calls the package **BRugs** and runs something similar to BRugsFit. Not available in S-PLUS.

Usage

```
openbugs(data, inits, parameters.to.save,
    model.file = "model.txt", n.chains = 3, n.iter = 2000,
    n.burnin = floor(n.iter/2),
    n.thin = max(1, floor(n.chains * (n.iter - n.burnin) / n.sims)),
    n.sims = 1000, DIC = TRUE,
    bugs.directory = "c:/Program Files/OpenBUGS/",
    working.directory = NULL, digits = 5, over.relax = FALSE, seed=NULL)
```

Arguments

data

either a named list (names corresponding to variable names in the model.file) of the data for the **OpenBUGS** model, *or* a vector or list of the names of the data objects used by the model. If data is a one element character vector (such as "data.txt"), it is assumed that data have already been written to the working directory into that file, e.g. by the function bugs.data.

inits

a list with n. chains elements; each element of the list is itself a list of starting values for the **OpenBUGS** model, *or* a function creating (possibly random) initial values. Alternatively, if inits are missing or inits = NULL, initial values are generated by **OpenBUGS**.

parameters.to.save

character vector of the names of the parameters to save which should be monitored

model.file

file containing the model written in **OpenBUGS** code. The extension can be either '.bug' or '.txt'. If '.bug', a copy of the file with extension '.txt' will be created in the bugs() call and removed afterwards. Note that similarly named

'. txt' files will be overwritten.

n.chains

number of Markov chains (default: 3)

n.iter

number of total iterations per chain (including burn in; default: 2000)

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n.burnin	length of burn in, i.e. number of iterations to discard at the beginning. Default is n.iter/2, that is, discarding the first half of the simulations.						
n.thin	thinning rate. Must be a positive integer. Set n.thin > 1 to save memory and computation time if n.iter is large. Default is $\max(1, floor(n.chains * (n.iter-n.burnin) / 1000))$ which will only thin if there are at least 2000 simulations.						
n.sims	The approximate number of simulations to keep after thinning.						
DIC	logical; if TRUE (default), compute deviance, pD, and DIC. This is done in BRugs directly.						
digits	number of significant digits used for OpenBUGS input, see formatC						
bugs.directory	directory that contains the OpenBUGS executable - currently unused						
working.directo	ory						
	sets working directory during execution of this function; WinBUGS in- and output will be stored in this directory; if NULL, a temporary working directory via tempdir is used.						
over.relax	If TRUE, over-relaxed form of MCMC is used if available from OpenBUGS.						

Value

seed

A bugs object.

Note

By default, BRugs (and hence openbugs()) is quite verbose. This can be controlled for the whole BRugs package by the option 'BRugs Verbose' (see options) which is set to TRUE by default.

random seed (default is no seed)

Author(s)

Andrew Gelman, <gelman@stat.columbia.edu>; modifications and packaged by Sibylle Sturtz, <sturtz@statistik.tu-dortmund.de>, and Uwe Ligges.

See Also

bugs and the BRugs package

```
# An example model file is given in:
model.file <- system.file(package = "R2WinBUGS", "model", "schools.txt")</pre>
# Let's take a look:
file.show(model.file)
# Some example data (see ?schools for details):
data(schools)
schools
J <- nrow(schools)</pre>
```

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```
y <- schools$estimate
sigma.y <- schools$sd</pre>
data <- list ("J", "y", "sigma.y")</pre>
inits <- function(){</pre>
    list(theta = rnorm(J, 0, 100), mu.theta = rnorm(1, 0, 100),
         sigma.theta = runif(1, 0, 100))
}
## or alternatively something like:
# inits <- list(</pre>
    list(theta = rnorm(J, 0, 90), mu.theta = rnorm(1, 0, 90),
         sigma.theta = runif(1, 0, 90)),
    list(theta = rnorm(J, 0, 100), mu.theta = rnorm(1, 0, 100),
#
#
         sigma.theta = runif(1, 0, 100))
    list(theta = rnorm(J, 0, 110), mu.theta = rnorm(1, 0, 110),
#
#
         sigma.theta = runif(1, 0, 110)))
parameters <- c("theta", "mu.theta", "sigma.theta")</pre>
## Not run:
## both write access in the working directory and package BRugs required:
schools.sim <- bugs(data, inits, parameters, model.file,</pre>
    n.chains = 3, n.iter = 5000,
    program = "openbugs", working.directory = NULL)
print(schools.sim)
plot(schools.sim)
## End(Not run)
```

plot.bugs

Plotting a bugs object

Description

Plotting a bugs object

Usage

```
## S3 method for class 'bugs'
plot(x, display.parallel = FALSE, ...)
```

Arguments

```
x an object of class 'bugs', see bugs for details display.parallel
```

display parallel intervals in both halves of the summary plots; this is a convergencemonitoring tool and is not necessary once you have approximate convergence (default is FALSE)

.. further arguments to plot

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See Also

bugs

print.bugs

Printing a bugs object

Description

Printing a bugs object

Usage

```
## S3 method for class 'bugs'
print(x, digits.summary = 1, ...)
```

Arguments

```
    x an object of class 'bugs', see bugs for details
    digits.summary rounding for tabular output on the console (default is to round to 1 decimal place)
    ... further arguments to print
```

See Also

bugs

read.bugs

Read output files in CODA format

Description

This function reads Markov Chain Monte Carlo output in the CODA format produced by **WinBUGS** and returns an object of class mcmc.list for further output analysis using the **coda** package.

Usage

```
read.bugs(codafiles, ...)
```

Arguments

```
character vector of filenames (e.g. returned from bugs in call such as bugs(...., codaPkg=TRUE, ....)). Each of the files contains coda output for one chain produced by WinBUGS, the directory name of the corresponding file 'codaIndex.txt' is extracted from the first element of codafiles.

... further arguments to be passed to read.coda
```

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See Also

bugs, read.coda, mcmc.list

schools

8 schools analysis

Description

8 schools analysis

Usage

data(schools)

Format

A data frame with 8 observations on the following 3 variables.

school See Source.

estimate See Source.

sd See Source.

Source

Rubin, D.B. (1981): Estimation in Parallel Randomized Experiments. *Journal of Educational Statistics* 6(4), 377-400.

Section 5.5 of Gelman, A., Carlin, J.B., Stern, H.S., Rubin, D.B. (2003): *Bayesian Data Analysis*, 2nd edition, CRC Press.

write.model

Creating a WinBUGS model file

Description

Convert R / S-PLUS function to a WinBUGS model file

Usage

```
write.model(model, con = "model.bug", digits = 5)
```

Arguments

model	R / S-PLUS function containing the BUGS model in the BUGS model language, for minor differences see Section Details.
con	passed to writeLines which actually writes the model file
digits	number of significant digits used for WinBUGS input, see formatC

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Details

BUGS models follow closely S syntax. It is therefore possible to write most BUGS models as R functions.

As a difference, BUGS syntax allows truncation specification like this: dnorm(...) I(...) but this is illegal in R and S-PLUS. To overcome this incompatibility, use dummy operator %_% before I(...): dnorm(...) %_% I(...). The dummy operator %_% will be removed before the BUGS code is saved.

In S-PLUS, a warning is generated when the model function is defined if the last statement in the model is an assignment. To avoid this warning, add the line "invisible()" to the end of the model definition. This line will be removed before the BUGS code is saved.

Value

Nothing, but as a side effect, the model file is written

Author(s)

original idea by Jouni Kerman, modified by Uwe Ligges

See Also

bugs

```
## Same "schoolsmodel" that is used in the examples in ?bugs:
schoolsmodel <- function(){</pre>
    for (j in 1:J){
        y[j] ~ dnorm (theta[j], tau.y[j])
        theta[j] ~ dnorm (mu.theta, tau.theta)
        tau.y[j] <- pow(sigma.y[j], -2)</pre>
    }
   mu.theta \sim dnorm (0.0, 1.0E-6)
    tau.theta <- pow(sigma.theta, -2)
    sigma.theta ~ dunif (0, 1000)
}
## some temporary filename:
filename <- file.path(tempdir(), "schoolsmodel.bug")</pre>
## write model file:
write.model(schoolsmodel, filename)
## and let's take a look:
file.show(filename)
```

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