

Practical: Convergence Diagnostics

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Examining MCMC output in the chain-binomial Gibbs sampler

Here, we will have a look at some diagnostic tools provided in the R packages `coda` `mcmcse`. Download the script “diagnostics.R” that examines convergence of the chain-binomial Gibbs sampler. We will go over this script during the practical.

Your task

Use `coda` and `mcmcse` R packages to examine convergence of SIR MCMC (R script “SIRaugmentation.R”).