

result 05252023

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Bias for 500 simulations with magnitude adjustment

The adjustment is based on the estimate from the last step.

```
## [1] "Estimated value"
```

```
##          BA1          CA1          BC1          BA2          CA2          BC2
## -0.5896171 -2.0120437  1.4224266  1.6039235  2.6619408 -1.0580172
```

```
## [1] "Bias"
```

```
##    BA1    CA1    BC1    BA2    CA2    BC2
## 1.0896 3.0120 1.9224 1.6039 3.1619 1.5580
```

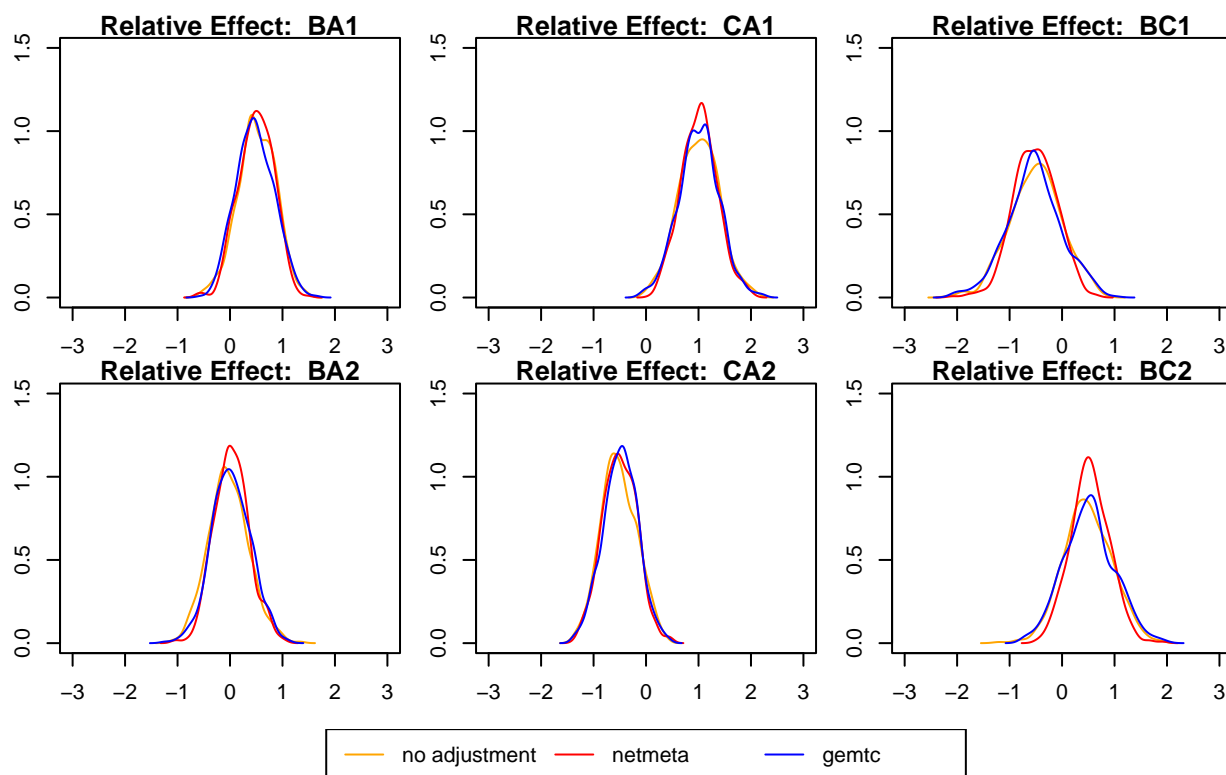
Large bias may cause from two perspectives:

1. We reduce the length of markov chain due to the computation burden.
 - Gibbs Sampler: 5000 to 1000
 - MH algorithm: 500 to 100

The markov chain is too short to reach the stable distribution.

2. In the matrix $H(\cdot)$ and the matrix $J(\cdot)$, we used the estimate from the last step instead of MLE.

Density Plot for 500 simulations



Bias for 500 simulations

	BA1	CA1	BC1	BA2	CA2	BC2
no adjust	0.009	0.005	0.004	0.025	0.016	0.010
gemtc	0.022	0.004	0.027	0.025	0.012	0.013
netmeta	0.002	0.012	0.014	0.030	0.004	0.034

Variance for 500 simulations

	BA1	CA1	BC1	BA2	CA2	BC2
no adjust	0.129	0.151	0.250	0.147	0.115	0.214
gemtc	0.130	0.148	0.268	0.138	0.107	0.232
netmeta	0.110	0.118	0.168	0.111	0.104	0.135