# Package 'BEST'

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## Description

An alternative to *t* tests, producing posterior estimates for groups means and standard deviations and their differences and effect sizes. Bayesian estimation provides a much richer picture of the data, and can be summarized as point estimates and credible intervals.

#### **Details**

The core function, BESTmcmc, generates posterior distributions to compare the means of two groups, or to compare the mean of one group with a standard, taking into account the standard deviation(s). It is thus similar to a *t* test. However, our Bayesian approach results in probability statements about the values of interest, rather than *p*-values and significance levels.

In addition, the procedure accounts for departures from normality by using a *t*-distribution to model the variable of interest and estimating a measure of normality.

Functions to summarize and to visualize the output are provided.

The function BESTpower allows simulation-based estimates of power, either retrospective power directly with BESTmcmc output or prospective power analysis with makeData.

#### Author(s)

Original code by John K. Kruschke, packaged by Mike Meredith.

#### References

Kruschke, J. K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

Kruschke, J. K. 2011. *Doing Bayesian data analysis: a tutorial with R and BUGS*. Elsevier, Amsterdam, especially Chapter 18.

#### **Examples**

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```
# Run an analysis, takes up to 1 min.
BESTout <- BESTmcmc(y1, y2, parallel=FALSE)</pre>
# Look at the result:
BESTout
summary(BESTout)
plot(BESTout)
plot(BESTout, "sd")
plotPostPred(BESTout)
plotAll(BESTout, credMass=0.8, ROPEm=c(-0.1,0.1),
          ROPEeff=c(-0.2, 0.2), compValm=0.5)
plotAll(BESTout, credMass=0.8, ROPEm=c(-0.1,0.1),
          ROPEeff=c(-0.2,0.2), compValm=0.5, showCurve=TRUE)
summary(BESTout, credMass=0.8, ROPEm=c(-0.1,0.1), ROPEsd=c(-0.15,0.15),
          ROPEeff=c(-0.2,0.2))
pairs(BESTout)
head(BESTout$mu1)
muDiff <- BESTout$mu1 - BESTout$mu2</pre>
mean(muDiff > 1.5)
mean(BESTout$sigma1 - BESTout$sigma2)
hist(BESTout$nu)
# Retrospective power analysis
# -----
# This takes time, so we do 2 simulations here; a real analysis needs several hundred
powerRet <- BESTpower(BESTout, N1=length(y1), N2=length(y2),</pre>
            ROPEm=c(-0.1,0.1), maxHDIWm=2.0, nRep=2, parallel=FALSE)
powerRet
# We only set criteria for the mean, so results for sd and effect size are all NA.
## Analysis with a single group:
## ===========
y0 <- c(1.89, 1.78, 1.30, 1.74, 1.33, 0.89)
# Run an analysis, takes up to 40 secs.
BESTout1 <- BESTmcmc(y0, parallel=FALSE)</pre>
BESTout1
summary(BESTout1)
plot(BESTout1)
head(BESTout1$mu)
mean(BESTout1$sigma)
```

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#### **Description**

This function is the core of the BEST package. It calls JAGS and passes a description of the model, priors, and data, then retrieves and returns the MCMC samples for the parameters.

#### Usage

```
BESTmcmc(y1, y2 = NULL, priors = NULL, doPriorsOnly = FALSE,
  numSavedSteps = 1e+05, thinSteps = 1, burnInSteps = 1000,
  verbose=TRUE, rnd.seed=NULL, parallel=NULL)
```

#### **Arguments**

y1 a numeric vector of data values.

y2 a vector of values for a second group, or NULL if there is only one group of

observations.

priors an optional list of values controlling the priors, see Details.

doPriorsOnly if TRUE, BESTmcmc returns MCMC chains representing the prior distributions,

not the posterior distributions for your data set.

numSavedSteps the number of MCMC observations to be returned.

thinSteps thinning rate. If set to n > 1, n steps of the MCMC chain are calculated for each

one returned. This is useful if autocorrelation is high and you need to run long

chains.

burnInSteps number of steps to discard as burn-in at the beginning of the chain.

verbose if FALSE, output to the R Console is suppressed. If chains are run in parallel,

the output from JAGS is not displayed in the Console, even if verbose = TRUE.

rnd. seed a positive integer (or NULL): the seed for the random number generator, used to

obtain reproducible samples if required. Values generated in different versions of BEST or different versions of JAGS may differ, even with the same seed.

parallel if NULL or TRUE and > 3 cores are available, the MCMC chains are run in

parallel. (If TRUE and < 4 cores are available, a warning is given.)

#### **Details**

The function uses a t-distribution to model each sample, and generates vectors of random draws from the posterior distribution of the *center* ( $\mu$ ) and *spread* or *scale* ( $\sigma$ ) of the distribution, as well as a measure of *normality* ( $\nu$ ). The procedure uses a Bayesian MCMC process implemented in JAGS (Plummer 2003).

 $\mu$  is the population mean, except when  $\nu$  = 1 (which is the Cauchy distribution) or lower, when the mean is undefined.

 $\sigma$  is a good approximation to the standard deviation (SD) for values of  $\nu > 20$ . More exactly the SD is  $\sigma * \operatorname{sqrt}(\nu / (\nu - 2))$ . For a normal distribution (with  $\nu = \infty$ ), SD =  $\sigma$  is exact. The SD is undefined when  $\nu = 2$  or less.

If priors = NULL, broad priors as described by Kruschke (2013) are used. For  $\mu$ , Normal(mean(y), 1000 \* sd(y)); for  $\sigma$ , Uniform(sd(y)/1000, sd(y) \* 1000); for  $\nu$ , Exponential(1/29) + 1, with the

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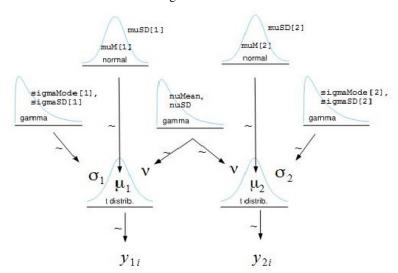
constraint that nu  $\geq$  1. Here y = c(y1,y2). Note that priors = NULL is not equivalent to priors = list().

Alternatively, priors can be a list with elements specifying the priors for one or more parameters:  $\mu$ : population centers have separate normal priors, with mean muM and standard deviation muSD; if not included in the list, default values of muM = mean(y), muSD = sd(y)\*5 are used;

- $\sigma$ : population scales have separate gamma priors, with *mode* sigmaMode and standard deviation sigmaSD; defaults are sigmaMode = sd(y), sigmaSD = sd(y)\*5;
- $\nu$ : the normality parameter has a gamma prior with *mean* nuMean and standard deviation nuSD; defaults are nuMean = 30, nuSD = 30; versions before 0.4.0 constrained  $\nu$  to be >1.

If there are 2 groups of observations, muM,muSD,sigmaMode,sigmaSD may be vectors of length 2 or scalar; if scalar, the same value is used for each population.

The model is shown in the diagram below.



Derived parameters, including the differences in means or standard deviations, and effect sizes can be obtained from the results of the BESTmcmc run.

The output from BESTmcmc has class BEST, which has print, plot and summary methods. These permit the extraction and display of credible intervals and proportions of the posterior mass above or below values of interest.

#### Value

An object of class BEST inheriting from data. frame. If two samples are compared, the output has the following columns:

mu1, mu2 simulated observations of center for each population sigma1, sigma2 simulated observations of scale for each population nu simulated observations of normality parameter

while for a single sample, the columns are mu, sigma, nu.

The output has the following attributes:

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call the call to the function.

Rhat the 'potential scale reduction factor'.

n.eff sample size adjusted for autocorrelation.

data a list with elements y1 and y2 containing the original data; y2 may be NULL.

priors a list with the priors used, if the priors argument is not NULL.

doPriorsOnly logical, the value of the doPriorsOnly argument.

The package provides print, plot and summary methods for BEST objects.

#### Author(s)

Original code by John K. Kruschke, modified by Mike Meredith.

#### References

Kruschke, J K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

For the informative priors, see Kruschke's blog post at http://doingbayesiandataanalysis.blogspot.com/2015/04/informed-priors-for-bayesian-comparison.html

For the constraint on  $\nu$ , see the blog post at http://doingbayesiandataanalysis.blogspot.com/2015/12/prior-on-df-normality-parameter-in-t.html

Plummer, Martyn (2003). JAGS: A Program for Analysis of Bayesian Graphical Models Using Gibbs Sampling, *Proceedings of the 3rd International Workshop on Distributed Statistical Computing (DSC 2003)*, March 20-22, Vienna, Austria. ISSN 1609-395X

#### See Also

plot, summary, pairs for relevant methods.

#### **Examples**

## See examples in BEST-package help.

BESTpower Estimating statistical power

## **Description**

Estimation of the probability of meeting the goals of a study given initial information or assumptions about the population parameters. For prospective power estimation, the sequence makeData -> BESTmcmc -> BESTpower

is recommended: see makeData.

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### Usage

```
BESTpower(BESTobj, N1, N2, credMass=0.95,
  ROPEm, ROPEsd, ROPEeff,
  maxHDIWm, maxHDIWsd, maxHDIWeff,
  compValm = 0, nRep = 200, mcmcLength = 10000,
  saveName = NULL, showFirstNrep = 0, verbose = 2, rnd.seed=NULL, parallel=NULL)
```

#### **Arguments**

BESTobj an object of class BEST produced by BESTmcmc.

N1 planned sample size for the first (or only) group of observations; may be a scalar

if sample size is fixed, or a vector if sample size varies; values will be recycled

if necessary.

N2 planned sample size for the second group of observations; ignored if BESTobj

concerns only one group.

credMass the probability mass to include in HDIs when checking criteria.

ROPEm a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

difference of means (for 2 groups) or the mean (for 1 group).

ROPEsd a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

(difference of) standard deviations.

ROPEeff a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

effect size.

maxHDIWm the maximum acceptable width for the HDI for the difference in means (for 2

groups) or for the mean (for a single group).

maxHDIWsd the maximum acceptable width for the HDI for the (difference of) standard de-

viation.

maxHDIWeff the maximum acceptable width for the HDI for the effect size.

compValm for a single group, the value of the mean which represents no effect; used to

calculate the effect size. Ignored for 2 groups.

nRep number of simulations to carry out.

mcmcLength length of the MCMC chains to use for each simulation.

saveName if required, the results may saved to a file after each iteration and saveName

specifies the file name (or path relative to the current working directory) to use. The power object can be loaded with load. Set to NULL (the default) to disable

saving.

showFirstNrep the number of results to display as plots at the beginning of the simulation run.

(This uses dev.new(), which does not work in Rstudio. The plots will appear sequentially in the plot window and you will have to use the back arrow to

review them.)

verbose controls output to the R Console: 0 suppresses all output; 1 gives just a progress

bar; 2 gives maximum detail.

rnd. seed a positive integer (or NULL): the seed for the random number generator, used

to obtain reproducible samples if required.

parallel if NULL or TRUE and > 3 cores are available, the MCMC chains are run in

parallel. (If TRUE and < 4 cores are available, a warning is given.)

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#### **Details**

For each of the parameters of interest - (difference in) mean, (difference in) standard deviation and effect size - we consider 4 criteria and the probability that each will be met:

- 1. The HDI of the posterior density of the parameter lies entirely outside the ROPE and is greater than the ROPE.
- 2. The HDI of the posterior density of the parameter lies entirely outside the ROPE and is less than the ROPE.
- 3. The HDI of the posterior density of the parameter lies entirely inside the ROPE.
- 4. The width of the HDI is less than the specified maxHDIWx.

The mass inside the above HDIs depends on the credMass argument.

A uniform beta prior is used for each of these probabilities and combined with the results of the simulations to give a conjugate beta posterior distribution. The means and 95% HDI credible intervals are returned.

#### Value

A matrix with a row for each criterion and columns for the mean and lower and upper limits of a 95% credible interval for the posterior probability of meeting the criterion.

Note that this matrix always has 12 rows. Rows corresponding to criteria which are not specified will have NAs.

### Note

At least 1000 simulations are needed to get good estimates of power and these can take a long time. If the run is interrupted, the results so far can be recovered from the file specified in saveName.

The chains in BESTobj must have at least nRep values. To allow for some degree of autocorrelation among values, it would be prudent to make these chains at least 10 \* nRep in length.

#### Author(s)

Original code by John Kruschke, modified by Mike Meredith.

#### References

Kruschke, J. K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

Kruschke, J. K. 2011. *Doing Bayesian data analysis: a tutorial with R and BUGS*. Elsevier, Amsterdam, Chapter 13.

#### See Also

makeData for details of preparing a BESTobj for a prospective power analysis.

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### **Examples**

makeData

Population parameter specification for a power analysis

## **Description**

The function allows the analyst to prepare an idealized data set which exactly matches selected point values, and incorporates uncertainty in these values in terms of sample size.

## Usage

```
makeData(mu1, sd1, mu2 = NULL, sd2 = NULL, nPerGrp,
pcntOut = 0, sdOutMult = 2, rnd.seed = NULL, showPlot = TRUE)
```

## Arguments

mu1	the mean for the first (or only) population.
sd1	the standard deviation for the main part of the first population, excluding outliers.
mu2	the mean for the second population; NULL if only one population is involved.
sd2	the standard deviation for the main part of the second population; NULL if only one population is involved.
nPerGrp	sample size per group; large sample size reflects a high degree of precision in the values for the means and standard deviations.
pcntOut	the percentage of outliers in each population.
sdOutMult	the standard deviation of the outliers as a multiple of the standard deviation of the main part of the population.

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rnd. seed a seed for the random number generator, used to obtain reproducible samples if

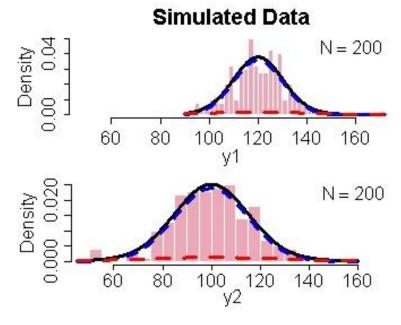
required.

showPlot if TRUE, displays the results as a plot (see Details).

#### **Details**

The arguments to this function provide a framework to specify the hypothesized values of the parameters of the populations under study, while the sample size is chosen to reflect the confidence in the values specified.

The function produces idealized samples, ie. samples which exactly match the specified means and standard deviations. If showPlot = TRUE, the results are displayed as a plot:



Histograms: actual sample values; red dashed line: distribution of the outliers; blue dashed line: distribution of the non-outliers; black line: combined distribution.

These idealized samples are passed to BESTmcmc, which generates a series of sets of credible values for the parameters, including the normality parameter, taking account of correlations among them.

The sets of credible parameter values which constitute the BESTmcmc output are used by BESTpower to simulate new data sets which might arise during a subsequent experiment.

#### Value

A list with two components:

y1 A vector of simulated values for the first (or only) group.

y2 A vector of simulated values for the second group or NULL.

#### Author(s)

John Kruschke

pairs.BEST

#### References

Kruschke, J. K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

#### See Also

BESTpower for examples.

## **Examples**

```
## See examples for BESTpower.
```

pairs.BEST

Scatterplot matrix for a BEST object

### **Description**

Function to produce a scatterplot matrix of a BEST object produced by BESTmcmc, with correlation coefficients in the lower triangle.

## Usage

```
## S3 method for class 'BEST'
pairs(x, nPtToPlot = 1000, col = "skyblue", ...)
```

## Arguments

x an object of class BEST
 nPtToPlot number of points to plot
 col color to use for the points plotted.

... other graphical parameters passed to plot.default.

#### Value

None; used for its side effect.

#### Author(s)

Original code by John Kruschke, adapted as a pairs method by Mike Meredith

#### See Also

pairs in package graphics.

#### **Examples**

```
# See examples in BEST-package
```

plot.BEST

plot.BEST	A plot method for objects of class 'BEST'

## Description

Displays a plot showing the posterior probability distribution of one of the parameters of interest, the difference in means by default.

## Usage

```
## S3 method for class 'BEST'
plot(x, which = c("mean", "sd", "effect", "nu"), credMass = 0.95,
    ROPE = NULL, compVal = 0, showCurve = FALSE,
    mainColor="skyblue", dataColor="red", comparisonColor="darkgreen",
    ROPEColor = "darkred", ...)
```

## Arguments

x	an object of class BEST, as produced by the function BESTmcmc.
which	one of "mean", "sd", "effect" or "nu" or an abbreviation of one of these; indicates which estimate to plot. For a comparison of two groups, "mean" and "sd" display the difference in means or standard deviation.
credMass	the probability mass to include in credible intervals, or NULL to suppress plotting of the credible interval.
ROPE	a two element vector, such as $c(-1,1)$ , specifying the limit of the ROPE on the estimate; see Details.
showCurve	logical: if TRUE, the posterior density will be represented by a kernel density function instead of a histogram.
compVal	a value for comparison with the (difference of) parameters.
mainColor	an optional color name such as "skyblue" or a RGB specification such as "#87CEEB" that controls the color of the bar charts and posterior prediction lines.
dataColor	an optional color name such as "red" or a RGB specification such as "#FF0000" that controls the color of the data histogram.
comparisonColor	
	a optional color name such as "darkgreen" or a RGB specification such as "#013220" that controls the color used to display the compVal.
ROPEColor	a optional color name such as "darkred" or a RGB specification such as "#8B0000" that controls the color used to display the ROPE.
	other graphical parameters.

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#### **Details**

The posterior distribution is shown as a histogram or density curve (if showCurve = TRUE), together with the Highest Density Interval. A ROPE and comparison value are also shown if appropriate.

The probability that the difference in means (or effect size, etc.) is precisely zero is zero. More interesting is the probability that the difference may be too small to matter. We can define a region of practical equivalence (ROPE) around zero, and obtain the posterior probability that the true value lies therein.

#### Value

Returns an object of class histogram invisibly. Used mainly for the side effect.

#### Author(s)

Mike Meredith, adapted from code by John Kruschke.

#### References

Kruschke, J. K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

## See Also

plotAll for a single plot showing all the parameters, summary for values of the corresponding summary statistics and pairs for a scatterplot matrix plot and correlation coefficients.

#### **Examples**

```
# See examples in BEST-package.
```

plotAll

A series of plots displaying the results of 'BEST' analysis.

## **Description**

Displays a series of plots showing the posterior probability distributions of the parameters of interest.

## Usage

```
plotAll(BESTobj, credMass = 0.95,
   ROPEm = NULL, ROPEsd = NULL, ROPEeff = NULL,
   compValm = 0, compValsd = NULL, compValeff = 0,
   showCurve = FALSE,
   mainColor="skyblue", dataColor="red", comparisonColor="darkgreen",
   ROPEColor = "darkred",...)
```

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#### **Arguments**

BESTobj an object of class BEST, as produced by the function BESTmcmc.

credMass the probability mass to include in credible intervals, or NULL to suppress plot-

ting of the credible interval.

ROPEm a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

difference of means (for 2 groups) or the mean (for 1 group).

ROPEsd a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

(difference of) standard deviations.

ROPEeff a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

effect size.

showCurve logical: if TRUE, the posterior density will be represented by a kernel density

function instead of a histogram.

compValm a value for comparison with the (difference of) means.

compValsd a value for comparison with the (difference of) standard deviations.

compValeff a value for comparison with the effect size.

mainColor an optional color name such as "skyblue" or a RGB specification such as

"#87CEEB" that controls the color of the histograms and posterior prediction

lines.

dataColor an optional color name such as "red" or a RGB specification such as "#FF0000"

that controls the color of the data histogram.

comparisonColor

an optional color name such as "darkgreen" or a RGB specification such as

"#013220" that controls the color used to display compVal.

ROPEColor an optional color name such as "darkred" or a RGB specification such as

"#8B0000" that controls the color used to display the ROPE.

... other graphical parameters (currently ignored).

#### Details

The display has a series of panels displaying the posterior distributions of each of the parameters (and differences between groups) together with summary statistics; see plotPost for details. Also a chart showing approx. 30 plots of posterior predictive distributions, together with histograms of the original data.

## Value

Returns NULL invisibly. Used for the side effect.

#### Author(s)

Code by John Kruschke, modified by Mike Meredith.

#### References

Kruschke, J. K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

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#### See Also

plot for plots of individual parameters, summary for values of the corresponding summary statistics and pairs for a scatterplot matrix plot and correlation coefficients.

#### **Examples**

```
# See examples in BEST-package.
```

plotAreaInROPE

Area of the posterior density in the ROPE as a function of its width.

#### **Description**

Calculates and (optionally) plots the posterior probability mass included in the Region of Practical Equivalence (ROPE: see plot.BEST) as a function of the width of the ROPE.

#### Usage

```
plotAreaInROPE(paramSampleVec, credMass = 0.95, compVal = 0, maxROPEradius,
    n = 201, plot = TRUE, ROPEColor = "darkred", ...)
```

### **Arguments**

paramSampleVec A vector of samples drawn from the target distribution; see Examples.

credMass The probability mass to include in credible intervals.

compVal a value for comparison with those plotted.

maxROPEradius The maximum value of the ROPE radius (ie. half-width) to include in the plot.

n The number of equally spaced points at which the area in the ROPE is to be

estimated.

plot If FALSE, the plot will be suppressed but the values will be returned.

ROPEColor an optional color name such as "darkred" or a RGB specification such as

"#8B0000" that controls the color used to plot the ROPE.

... Other graphical parameters.

#### **Details**

Defining a Region of Practical Equivalence (ROPE) allows decisions on whether a parameter is, for practical purposes, equivalent to a hypothetical null value, given a posterior probability density for the parameter. The null value may be considered credible if (A) 95% (say) of the probability mass lies within the ROPE, or (B) the 95% highest density interval (95% HDI) lies entirely within the ROPE.

How wide should the ROPE be? Different people at different times will have different ideas on the range of values equivalent to the null. The function plotAreaInROPE plots the probability mass lying within the ROPE for a range of widths (or rather radii or half-widths). It also shows the radius at which the HDI falls entirely within the ROPE.

#### Value

Returns invisibly a list with elements:

x A vector of ROPE radii from 0 to maxROPE radius.

y The corresponding proportion of the posterior density included in the ROPE.

#### Author(s)

John K. Kruschke, with minor modifications by Mike Meredith.

#### References

http://doingbayesiandataanalysis.blogspot.com/2013/08/how-much-of-bayesian-posterior. html

## **Examples**

```
# Generate a fake MCMC posterior for effect size and plot it:
mcmcChain <- rnorm(50000,0.03,0.025)
plotPost(mcmcChain, compVal=0, ROPE=c(-0.1, 0.1))

# How does the mass within the ROPE vary with ROPE radius?
plotAreaInROPE(mcmcChain, credMass = 0.95, compVal = 0,
    maxROPEradius = 0.15)

# Generate real MCMC chains, takes up to 1 min:
y1 <- c(4.77, 4.33, 3.59, 3.33, 2.66, 3.48)
y2 <- c(3.88, 3.55, 3.29, 2.59, 2.33, 3.59)
BESTout <- BESTmcmc(y1, y2, parallel=FALSE)
plot(BESTout)

meanDiff <- BESTout$mu1 - BESTout$mu2
plotAreaInROPE(meanDiff, credMass = 0.95, compVal = 0,
    maxROPEradius = 3)</pre>
```

plotPost

Graphic display of a posterior probability distribution

#### **Description**

Plot the posterior probability distribution for a single parameter from a vector of samples, typically from an MCMC process, with appropriate summary statistics.

#### Usage

```
plotPost(paramSampleVec, credMass = 0.95, compVal = NULL, ROPE = NULL,
   HDItextPlace = 0.7, showMode = FALSE, showCurve = FALSE,
   mainColor="skyblue", comparisonColor="darkgreen", ROPEColor = "darkred",
   ...)
```

## Arguments

paramSampleVec A vector of samples drawn from the target distribution.

credMass the probability mass to include in credible intervals, or NULL to suppress plot-

ting of credible intervals.

compVal a value for comparison with those plotted.

ROPE a two element vector, such as c(-1,1), specifying the limits of the Region Of

Practical Equivalence.

HDItextPlace a value in [0,1] that controls the horizontal position of the labels at the ends of

the HDI bar.

showMode logical: if TRUE, the mode is displayed instead of the mean.

showCurve logical: if TRUE, the posterior density will be represented by a kernel density

function instead of a histogram.

mainColor an optional color name such as "skyblue" or a RGB specification such as

"#87CEEB" that controls the color of the histograms and posterior prediction

lines.

comparisonColor

an optional color name such as "darkgreen" or a RGB specification such as

"#013220" that controls the color used to display compVal.

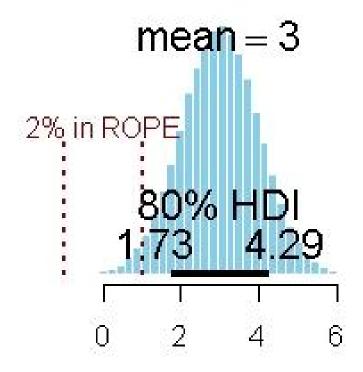
ROPEColor an optional color name such as "darkred" or a RGB specification such as

"#8B0000" that controls the color used to display the ROPE.

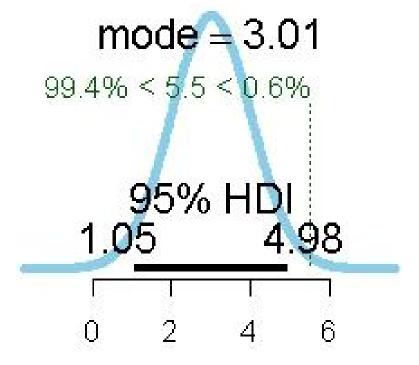
. . . graphical parameters and the breaks parameter for the histogram.

### **Details**

The data are plotted either as a histogram (above) or, if showCurve = TRUE, as a fitted kernel density curve (below). Either the mean or the mode of the distribution is displayed, depending on the parameter showMode. The Highest Density Interval (HDI) is shown as a horizontal bar, with labels for the ends of the interval.



Response variable



## Parameter

If values for a ROPE are supplied, these are shown as vertical dashed lines (dark red by default), together with the percentage of probability mass within the ROPE. If a comparison value (compVal) is supplied, this is shown as a vertical dotted line (green by default), together with the probability mass below and above this value.

#### Value

Returns an object of class histogram invisibly. Used for its plotting side-effect.

#### Author(s)

John Kruschke, modified by Mike Meredith

#### See Also

For details of the HDI calculation, see hdi.

## **Examples**

```
# Generate some data
tst <- rnorm(1e5, 3, 1)
plotPost(tst)
plotPost(tst, credMass=0.8, ROPE=c(-1,1), xlab="Response variable")</pre>
```

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```
plotPost(tst, showMode=TRUE, showCurve=TRUE, compVal=5.5)

# Custom colors
plotPost(tst, mainColor='wheat', border='magenta')
plotPost(tst, credMass=0.8, compVal=0, ROPE=c(-1,1), xlab="Response variable",
    comparisonColor="#880088", ROPEColor = "darkblue")
plotPost(tst, showMode=TRUE, showCurve=TRUE, compVal=5.5,
    mainColor=2, comparisonColor=4)

# For integers:
tst <- rpois(1e5, 12)
plotPost(tst)

# A severely bimodal distribution:
tst2 <- c(rnorm(1e5), rnorm(5e4, 7))
plotPost(tst2)  # A valid 95% CrI, but not HDI
plotPost(tst2, showCurve=TRUE) # Correct 95% HDI</pre>
```

plotPostPred

Plots for Posterior Predictive checks.

#### **Description**

Plots a number (default 30) of credible t-distributions based on posterior values of the mean, standard deviation, and normality for each group, together with histograms of the data.

## Usage

```
plotPostPred(BESTobj, nCurvesToPlot = 30, mainColor="skyblue", dataColor="red")
```

## **Arguments**

BESTobj an object of class BEST, as produced by the function BESTmcmc.

nCurvesToPlot the number of posterior predictive curves to plot.

mainColor an optional color name such as "skyblue" or a RGB specification such as

"#87CEEB" that controls the color of the posterior prediction lines.

dataColor an optional color name such as "red" or a RGB specification such as "#FF0000"

that controls the color of the data histogram.

#### Value

Nothing, used for its side effect.

#### Author(s)

John Kruschke, modified by Mike Meredith.

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#### References

Kruschke, J. K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

#### **Examples**

```
## See examples in BEST-package.
```

postPriorOverlap

Overlap between posterior and prior probability distributions.

## **Description**

Calculates and displays the overlap between a posterior distribution (as a vector of samples, typically from an MCMC process) and a prior distribution (as a vector of samples or as a function). Unidentifiable parameters will have high overlap: Gimenez et al (2009) suggest that overlap greater than 35% indicates weak identifiability.

#### Usage

#### **Arguments**

paramSampleVec	a vector of samples drawn from the target distribution.
prior	<i>either</i> a vector of samples drawn from the prior distribution <i>or</i> the name for the density function of the distribution; standard R functions for this have a dprefix, eg. dbeta. Arguments required by the function must be specified by their (abbreviated) names in the argument; see the examples.
	named parameters to be passed to prior when it is a function.
yaxt	a character which specifies the y axis type; the default, "n", suppresses plotting.
ylab	text to use as the label of the y axis.
xlab	text to use as the label of the x axis.
cex.lab	the magnification to be used for $x$ and $y$ labels relative to the current setting of $cex$
cex	a numerical value giving the amount by which plotting text and symbols should be magnified relative to the default
xlim	a vector of length 2 giving the limits for the x axis.
main	text to use as the main title of the plot
breaks	controls the histogram break points or the number of bars; see hist.

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mainColor	an optional color name such as "skyblue" or a RGB specification such as "#87CEEB" that controls the color of the histogram representing the posterior.
priorColor	an optional color name such as "yellow" or a RGB specification such as "#FFFF00" that controls the color of prior, both if it is data and when it is a function.
overlapColor	an optional color name such as "green" or a RGB specification such as "#00FF00" that controls the color of the overlap area.

#### Value

Returns the overlap, the area lying under the lower of the two density curves.

#### Author(s)

Mike Meredith

#### References

Gimenez, Morgan and Brooks (2009) Weak identifiability in models for mark-recapture-recovery data. pp.1055-1068 in Thomson, Cooch and Conroy (eds) *Modeling demographic processes in marked populations* Springer

## **Examples**

```
# Generate some data
tst <- rbeta(1e6, 5, 7)

# check overlap with a Beta(0.2, 0.2) prior:
postPriorOverlap(tst, dbeta, shape1=0.2, shape2=0.2)

# check overlap with a Uniform(0, 1) prior:
postPriorOverlap(tst, runif(1e6))</pre>
```

print.BEST

Printing a BEST object

## **Description**

Print method for objects of class BEST, such as produced by BESTmcmc.

## Usage

```
## S3 method for class 'BEST'
print(x, digits = 4, ...)
```

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### Arguments

```
x an object of class BEST, as produced by BESTmcmc.digits the number of digits to print.further arguments for the print function.
```

#### **Details**

The print method displays summary statistics for the parameters and two MCMC diagnostic measures:

Rhat is the 'potential scale reduction factor', which is 1 on convergence; if any parameter has a value > 1.05, rerun with increased burnInSteps. See gelman.diag.

n.eff is the sample size adjusted for autocorrelation; for stable estimates of credible intervals this should be > 10,000. Rerun with increased numSavedSteps or increased thinSteps. See effectiveSize.

#### Value

Returns x invisibly.

#### Author(s)

Mike Meredith

#### See Also

BESTmcmc.

## **Examples**

```
## See examples in BEST-package help.
```

summary.BEST

Extract summary statistics from an object of class BEST.

## **Description**

Provides summary statistics for each of the parameters (mean and standard deviation) of the group(s) of observations and their differences.

## Usage

```
## S3 method for class 'BEST'
summary(object, credMass = 0.95,
ROPEm = NULL, ROPEsd = NULL, ROPEeff = NULL,
compValm = 0, compValsd = NULL, compValeff = 0, ...)
```

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#### **Arguments**

object an object of class BEST, as produced by the function BESTmcmc.

credMass the probability mass to include in credible intervals.

ROPEm a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

difference of means (for 2 groups) or the mean (for 1 group). See plot.BEST

for an explanation of ROPE.

ROPEsd a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

(difference of) standard deviations.

ROPEeff a two element vector, such as c(-1,1), specifying the limit of the ROPE on the

effect size.

compValm a value for comparison with the (difference of) means.

compValsd a value for comparison with the (difference of) standard deviations.

compValeff a value for comparison with the effect size.

... additional arguments for the summary or print function.

#### Value

Returns a matrix with the parameters in rows and the following columns:

mean, median, mode

the mean, median and mode of the MCMC samples for the corresponding pa-

rameter.

hdi%, hdiLow, hdiHigh

the percentage of posterior probability mass included in the highest density in-

terval and the lower and upper limits.

compVal, %>compVal

the value for comparison and the percentage of the posterior probability mass

above that value.

ROPElow, ROPEhigh, %InROPE

the lower and upper limits of the Region Of Practical Equivalence (ROPE) and

the percentage of the posterior probability mass within the region.

If the analysis concerns a comparison of two groups, the matrix will have rows for:

mu1, mu2, muDiff

the means of each group and the difference in means

sigma1, sigma2, sigmaDiff

the standard deviations of each group and the difference in standard deviations

nu, log10nu the normality parameter and its log

effSz the effect size; d[a] from Macmillan & Creelman (1991).

For a single group, the rows will be:

mu the mean

sigma the standard deviation

nu, log10nu the normality parameter and its log

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effSz the effect size.

Many of the elements of the matrix will be NA. The print method for the summary attempts to print this nicely.

## Author(s)

Mike Meredith, based on code by John K. Kruschke.

## References

Kruschke, J K. 2013. Bayesian estimation supersedes the *t* test. *Journal of Experimental Psychology: General* 142(2):573-603. doi: 10.1037/a0029146

Macmillan, N. A., & Creelman, C. D. (1991). *Detection Theory: A User's Guide*. New York, Cambridge University Press

#### See Also

Use the plotAll function for a graphical display of these same values.

## **Examples**

## see "BEST-package"

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