Package 'LearnBayes'

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Type Package

Title Functions for Learning Bayesian Inference

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Author Jim Albert

Maintainer Jim Albert <albert@bgsu.edu>

LazyData yes

Description A collection of functions helpful in learning the basic tenets of Bayesian statistical inference. It contains functions for summarizing basic one and two parameter posterior distributions and predictive distributions. It contains MCMC algorithms for summarizing posterior distributions defined by the user. It also contains functions for regression models, hierarchical models, Bayesian tests, and illustrations of Gibbs sampling.

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NeedsCompilation no

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R topics documented:

`achievement` *School achievement data*

Description

Achievement data for a group of Austrian school children

Usage

```
achievement
```

Format

A data frame with 109 observations on the following 7 variables.

Gen gender of child where 0 is male and 1 is female

Age age in months

IQ iq score

math1 test score on mathematics computation

math2 test score on mathematics problem solving

read1 test score on reading speed

read2 test score on reading comprehension

Source

Abraham, B., and Ledolter, J. (2006), Introduction to Regression Modeling, Duxbury.

`baseball.1964` *Team records in the 1964 National League baseball season*

Description

Head to head records for all teams in the 1964 National League baseball season. Teams are coded as Cincinnati (1), Chicago (2), Houston (3), Los Angeles (4), Milwaukee (5), New York (6), Philadelphia (7), Pittsburgh (8), San Francisco (9), and St. Louis (10).

Usage

```
baseball.1964
```

Format

A data frame with 45 observations on the following 4 variables.

Team.1 Number of team 1

Team.2 Number of team 2

Wins.Team1 Number of games won by team 1

Wins.Team2 Number of games won by team 2

Source

www.baseball-reference.com website.

bayes.influence *Observation sensitivity analysis in beta-binomial model*

Description

Computes probability intervals for the log precision parameter K in a beta-binomial model for all "leave one out" models using sampling importance resampling

Usage

```
bayes.influence(theta,data)
```

Arguments

theta	matrix of simulated draws from the posterior of (logit eta, log K)
data	matrix with columns of counts and sample sizes

Value

summary	vector of 5th, 50th, 95th percentiles of log K for complete sample posterior
summary.obs	matrix where the ith row contains the 5th, 50th, 95th percentiles of log K for posterior when the ith observation is removed

Author(s)

Jim Albert

Examples

```
data(cancermortality)
start=array(c(-7,6),c(1,2))
fit=laplace(betabinexch,start,cancermortality)
tpar=list(m=fit$mode,var=2*fit$var,df=4)
theta=sir(betabinexch,tpar,1000,cancermortality)
intervals=bayes.influence(theta,cancermortality)
```

bayes.model.selection *Bayesian regression model selection using G priors*

Description

Using Zellner's G priors, computes the log marginal density for all possible regression models

Usage

```
bayes.model.selection(y, X, c, constant=TRUE)
```

Arguments

y	vector of response values
X	matrix of covariates
c	parameter of the G prior
constant	logical variable indicating if a constant term is in the matrix X

Value

mod.prob	data frame specifying the model, the value of the log marginal density and the value of the posterior model probability
converge	logical vector indicating if the laplace algorithm converged for each model

Author(s)

Jim Albert

Examples

```
data(birdextinct)
logtime=log(birdextinct$time)
X=cbind(1,birdextinct$nesting,birdextinct$size,birdextinct$status)
bayes.model.selection(logtime,X,100)
```

---

bayes.probit *Simulates from a probit binary response regression model using data augmentation and Gibbs sampling*

Description

Gives a simulated sample from the joint posterior distribution of the regression vector for a binary response regression model with a probit link and a informative normal(beta, P) prior. Also computes the log marginal likelihood when a subjective prior is used.

Usage

```
bayes.probit(y,X,m,prior=list(beta=0,P=0))
```

Arguments

y	vector of binary responses
X	covariate matrix
m	number of simulations desired
prior	list with components beta, the prior mean, and P, the prior precision matrix

Value

beta	matrix of simulated draws of regression vector beta where each row corresponds to one draw
log.marg	simulation estimate at log marginal likelihood of the model

Author(s)

Jim Albert

Examples

```
response=c(0,1,0,0,0,1,1,1,1,1)
covariate=c(1,2,3,4,5,6,7,8,9,10)
X=cbind(1,covariate)
prior=list(beta=c(0,0),P=diag(c(.5,10)))
m=1000
s=bayes.probit(response,X,m,prior)
```

---

bayesresiduals *Computation of posterior residual outlying probabilities for a linear regression model*

Description

Computes the posterior probabilities that Bayesian residuals exceed a cutoff value for a linear regression model with a noninformative prior

Usage

```
bayesresiduals(lmfit,post,k)
```

Arguments

lmfit	output of the regression function lm
post	list with components beta, matrix of simulated draws of regression parameter, and sigma, vector of simulated draws of sampling standard deviation
k	cut-off value that defines an outlier

Value

vector of posterior outlying probabilities

Author(s)

Jim Albert

Examples

```
chirps=c(20,16.0,19.8,18.4,17.1,15.5,14.7,17.1,15.4,16.2,15,17.2,16,17,14.1)
temp=c(88.6,71.6,93.3,84.3,80.6,75.2,69.7,82,69.4,83.3,78.6,82.6,80.6,83.5,76.3)
X=cbind(1,chirps)
lmfit=lm(temp~X)
m=1000
post=blinreg(temp,X,m)
k=2
bayesresiduals(lmfit,post,k)
```

---

bermuda.grass *Bermuda grass experiment data*

Description

Yields of bermuda grass for a factorial design of nutrients nitrogen, phosphorus, and potassium.

Usage

```
bermuda.grass
```

Format

A data frame with 64 observations on the following 4 variables.

y yield of bermuda grass in tons per acre

Nit level of nitrogen

Phos level of phosphorus

Pot level of potassium

Source

McCullagh, P., and Nelder, J. (1989), Generalized Linear Models, Chapman and Hall.

---

beta.select *Selection of Beta Prior Given Knowledge of Two Quantiles*

Description

Finds the shape parameters of a beta density that matches knowledge of two quantiles of the distribution.

Usage

```
beta.select(quantile1, quantile2)
```

Arguments

quantile1	list with components p, the value of the first probability, and x, the value of the first quantile
quantile2	list with components p, the value of the second probability, and x, the value of the second quantile

Value

vector of shape parameters of the matching beta distribution

Author(s)

Jim Albert

Examples

```
# person believes the median of the prior is 0.25
# and the 90th percentile of the prior is 0.45
quantile1=list(p=.5,x=0.25)
quantile2=list(p=.9,x=0.45)
beta.select(quantile1,quantile2)
```

---

betabinexch *Log posterior of logit mean and log precision for Binomial/beta exchangeable model*

Description

Computes the log posterior density of logit mean and log precision for a Binomial/beta exchangeable model

Usage

```
betabinexch(theta,data)
```

Arguments

theta	vector of parameter values of logit eta and log K
data	a matrix with columns y (counts) and n (sample sizes)

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
n=c(20,20,20,20,20)
y=c(1,4,3,6,10)
data=cbind(y,n)
theta=c(-1,0)
betabinexch(theta,data)
```

`betabinexch0` *Log posterior of mean and precision for Binomial/beta exchangeable model*

Description

Computes the log posterior density of mean and precision for a Binomial/beta exchangeable model

Usage

```
betabinexch0(theta,data)
```

Arguments

`theta`	vector of parameter values of eta and K
`data`	a matrix with columns y (counts) and n (sample sizes)

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
n=c(20,20,20,20,20)
y=c(1,4,3,6,10)
data=cbind(y,n)
theta=c(.1,10)
betabinexch0(theta,data)
```

bfexch — *Logarithm of integral of Bayes factor for testing homogeneity of proportions*

Description

Computes the logarithm of the integral of the Bayes factor for testing homogeneity of a set of proportions

Usage

```
bfexch(theta,datapar)
```

Arguments

theta	value of the logit of the prior mean hyperparameter
datapar	list with components data, matrix with columns y (counts) and n (sample sizes), and K, prior precision hyperparameter

Value

value of the logarithm of the integral

Author(s)

Jim Albert

Examples

```
y=c(1,3,2,4,6,4,3)
n=c(10,10,10,10,10,10,10)
data=cbind(y,n)
K=20
datapar=list(data=data,K=K)
theta=1
bfexch(theta,datapar)
```

bfindep — *Bayes factor against independence assuming alternatives close to independence*

Description

Computes a Bayes factor against independence for a two-way contingency table assuming a "close to independence" alternative model

Usage

```
bfindep(y,K,m)
```

Arguments

y	matrix of counts
K	Dirichlet precision hyperparameter
m	number of simulations

Value

bf	value of the Bayes factor against hypothesis of independence
nse	estimate of the simulation standard error of the computed Bayes factor

Author(s)

Jim Albert

Examples

```
y=matrix(c(10,4,6,3,6,10),c(2,3))
K=20
m=1000
bfindep(y,K,m)
```

---

binomial.beta.mix *Computes the posterior for binomial sampling and a mixture of betas prior*

Description

Computes the parameters and mixing probabilities for a binomial sampling problem where the prior is a discrete mixture of beta densities.

Usage

```
binomial.beta.mix(probs,betapar,data)
```

Arguments

probs	vector of probabilities of the beta components of the prior
betapar	matrix where each row contains the shape parameters for a beta component of the prior
data	vector of number of successes and number of failures

Value

probs	vector of probabilities of the beta components of the posterior
betapar	matrix where each row contains the shape parameters for a beta component of the posterior

Author(s)

Jim Albert

Examples

```
probs=c(.5, .5)
beta.par1=c(15,5)
beta.par2=c(10,10)
betapar=rbind(beta.par1,beta.par2)
data=c(20,15)
binomial.beta.mix(probs,betapar,data)
```

---

birdextinct *Bird measurements from British islands*

Description

Measurements on breedings pairs of landbird species were collected from 16 islands about Britain over several decades.

Usage

```
birdextinct
```

Format

A data frame with 62 observations on the following 5 variables.

species name of bird species

time average time of extinction on the islands

nesting average number of nesting pairs

size size of the species, 1 or 0 if large or small

status staus of the species, 1 or 0 if resident or migrant

Source

Pimm, S., Jones, H., and Diamond, J. (1988), On the risk of extinction, American Naturalists, 132, 757-785.

birthweight *Birthweight regression study*

Description

Dobson describes a study where one is interested in predicting a baby's birthweight based on the gestational age and the baby's gender.

Usage

```
birthweight
```

Format

A data frame with 24 observations on the following 3 variables.

age gestational age in weeks

gender gender of the baby where 0 (1) is male (female)

weight birthweight of baby in grams

Source

Dobson, A. (2001), An Introduction to Generalized Linear Models, New York: Chapman and Hall.

blinreg *Simulation from Bayesian linear regression model*

Description

Gives a simulated sample from the joint posterior distribution of the regression vector and the error standard deviation for a linear regression model with a noninformative or g prior.

Usage

```
blinreg(y,X,m,prior=NULL)
```

Arguments

y	vector of responses
X	design matrix
m	number of simulations desired
prior	list with components c0 and beta0 of Zellner's g prior

Value

beta	matrix of simulated draws of beta where each row corresponds to one draw
sigma	vector of simulated draws of the error standard deviation

Author(s)

Jim Albert

Examples

```
chirps=c(20,16.0,19.8,18.4,17.1,15.5,14.7,17.1,15.4,16.2,15,17.2,16,17,14.1)
temp=c(88.6,71.6,93.3,84.3,80.6,75.2,69.7,82,69.4,83.3,78.6,82.6,80.6,83.5,76.3)
X=cbind(1,chirps)
m=1000
s=blinreg(temp,X,m)
```

---

blinregexpected *Simulates values of expected response for linear regression model*

Description

Simulates draws of the posterior distribution of an expected response for a linear regression model with a noninformative prior

Usage

```
blinregexpected(X1,theta.sample)
```

Arguments

X1	matrix where each row corresponds to a covariate set
theta.sample	list with components beta, matrix of simulated draws of regression vector, and sigma, vector of simulated draws of sampling error standard deviation

Value

matrix where a column corresponds to the simulated draws of the expected response for a given covariate set

Author(s)

Jim Albert

Examples

```
chirps=c(20,16.0,19.8,18.4,17.1,15.5,14.7,17.1,15.4,16.2,15,17.2,16,17,14.1)
temp=c(88.6,71.6,93.3,84.3,80.6,75.2,69.7,82,69.4,83.3,78.6,82.6,80.6,83.5,76.3)
X=cbind(1,chirps)
m=1000
theta.sample=blinreg(temp,X,m)
covset1=c(1,15)
covset2=c(1,20)
X1=rbind(covset1,covset2)
blinregexpected(X1,theta.sample)
```

`blinregpred` *Simulates values of predicted response for linear regression model*

Description

Simulates draws of the predictive distribution of a future response for a linear regression model with a noninformative prior

Usage

```
blinregpred(X1,theta.sample)
```

Arguments

`X1`	matrix where each row corresponds to a covariate set
`theta.sample`	list with components beta, matrix of simulated draws of regression vector, and sigma, vector of simulated draws of sampling error standard deviation

Value

matrix where a column corresponds to the simulated draws of the predicted response for a given covariate set

Author(s)

Jim Albert

Examples

```
chirps=c(20,16.0,19.8,18.4,17.1,15.5,14.7,17.1,15.4,16.2,15,17.2,16,17,14.1)
temp=c(88.6,71.6,93.3,84.3,80.6,75.2,69.7,82,69.4,83.3,78.6,82.6,80.6,83.5,76.3)
X=cbind(1,chirps)
m=1000
theta.sample=blinreg(temp,X,m)
covset1=c(1,15)
covset2=c(1,20)
X1=rbind(covset1,covset2)
blinregpred(X1,theta.sample)
```

bprobit.probs *Simulates fitted probabilities for a probit regression model*

Description

Gives a simulated sample for fitted probabilities for a binary response regression model with a probit link and noninformative prior.

Usage

```
bprobit.probs(X1,fit)
```

Arguments

X1	matrix where each row corresponds to a covariate set
fit	simulated matrix of draws of the regression vector

Value

matrix of simulated draws of the fitted probabilities, where a column corresponds to a particular covariate set

Author(s)

Jim Albert

Examples

```
response=c(0,1,0,0,0,1,1,1,1,1)
covariate=c(1,2,3,4,5,6,7,8,9,10)
X=cbind(1,covariate)
m=1000
fit=bayes.probit(response,X,m)
x1=c(1,3)
x2=c(1,8)
X1=rbind(x1,x2)
fittedprobs=bprobit.probs(X1,fit$beta)
```

bradley.terry.post *Log posterior of a Bradley Terry random effects model*

Description

Computes the log posterior density of the talent parameters and the log standard deviation for a Bradley Terry model with normal random effects

Usage

```
bradley.terry.post(theta,data)
```

Arguments

theta	vector of talent parameters and log standard deviation
data	data matrix with columns team1, team2, wins by team1, and wins by team2

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
data(baseball.1964)
team.strengths=rep(0,10)
log.sigma=0
bradley.terry.post(c(team.strengths,log.sigma),baseball.1964)
```

breastcancer *Survival experience of women with breast cancer under treatment*

Description

Collett (1994) describes a study to evaluate the effectiveness of a histochemical marker in predicting the survival experience of women with breast cancer.

Usage

```
breastcancer
```

Format

A data frame with 45 observations on the following 3 variables.

time survival time in months

status censoring indicator where 1 (0) indicates a complete (censored) survival time

stain indicates by a 0 (1) if tumor was negatively (positively) stained

Source

Collett, D. (1994), Modelling Survival Data in Medical Research, London: Chapman and Hall.

`calculus.grades` *Calculus grades dataset*

Description

Grades and other variables collected for a sample of calculus students.

Usage

```
calculus.grades
```

Format

A data frame with 100 observations on the following 3 variables.

grade indicates if student received a A or B in class

prev.grade indicates if student received a A in prerequisite math class

act score on the ACT math test

Source

Collected by a colleague of the author at his university.

cancermortality *Cancer mortality data*

Description

Number of cancer deaths and number at risk for 20 cities in Missouri.

Usage

```
cancermortality
```

Format

A data frame with 20 observations on the following 2 variables.

y number of cancer deaths

n number at risk

Source

Tsutakawa, R., Shoop, G., and Marienfeld, C. (1985), Empirical Bayes Estimation of Cancer Mortality Rates, Statistics in Medicine, 4, 201-212.

careertraj.setup *Setup for Career Trajectory Application*

Description

Setups the data matrices for the use of WinBUGS in the career trajectory application.

Usage

```
careertraj.setup(data)
```

Arguments

data	data matrix for ballplayers with variables Player, Year, Age, G, AB, R, H, X2B, X3B, HR, RBI, BB, SO

Value

player.names	vector of player names
y	matrix of home runs for players where a row corresponds to the home runs for a player during all the years of his career
n	matrix of AB-SO for all players
x	matrix of ages for all players for all years of their careers
T	vector of number of seasons for all players
N	number of players

Author(s)

Jim Albert

Examples

```
data(sluggerdata)
careertraj.setup(sluggerdata)
```

`cauchyerrorpost` *Log posterior of median and log scale parameters for Cauchy sampling*

Description

Computes the log posterior density of (M,log S) when a sample is taken from a Cauchy density with location M and scale S and a uniform prior distribution is taken on (M, log S)

Usage

```
cauchyerrorpost(theta,data)
```

Arguments

`theta`	vector of parameter values of M and log S
`data`	vector containing sample of observations

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
data=c(108, 51, 7, 43, 52, 54, 53, 49, 21, 48)
theta=c(40,1)
cauchyerrorpost(theta,data)
```

chemotherapy *Chemotherapy treatment effects on ovarian cancer*

Description

Edmunson et al (1979) studied the effect of different chemotherapy treatments following surgical treatment of ovarian cancer.

Usage

```
chemotherapy
```

Format

A data frame with 26 observations on the following 5 variables.

patient patient number

time survival time in days following treatment

status indicates if time is censored (0) or actually observed (1)

treat control group (0) or treatment group (1)

age age of the patient

Source

Edmonson, J., Felming, T., Decker, D., Malkasian, G., Jorgensen, E., Jefferies, J.,Webb, M., and Kvols, L. (1979), Different chemotherapeutic sensitivities and host factors affecting prognosis in advanced ovarian carcinoma versus minimal residual disease, Cancer Treatment Reports, 63, 241-247.

ctable *Bayes factor against independence using uniform priors*

Description

Computes a Bayes factor against independence for a two-way contingency table assuming uniform prior distributions

Usage

```
ctable(y,a)
```

Arguments

y	matrix of counts
a	matrix of prior hyperparameters

Value

value of the Bayes factor against independence

Author(s)

Jim Albert

Examples

```
y=matrix(c(10,4,6,3,6,10),c(2,3))
a=matrix(rep(1,6),c(2,3))
ctable(y,a)
```

`darwin` *Darwin's data on plants*

Description

Fifteen differences of the heights of cross and self fertilized plants quoted by Fisher (1960)

Usage

```
darwin
```

Format

A data frame with 15 observations on the following 1 variable.

difference difference of heights of two types of plants

Source

Fisher, R. (1960), Statistical Methods for Research Workers, Edinburgh: Oliver and Boyd.

`discint` *Highest probability interval for a discrete distribution*

Description

Computes a highest probability interval for a discrete probability distribution

Usage

```
discint(dist, prob)
```

Arguments

dist	probability distribution written as a matrix where the first column contain the values and the second column the probabilities
prob	probability content of interest

Value

prob	exact probability content of interval
set	set of values of the probability interval

Author(s)

Jim Albert

Examples

```
x=0:10
probs=dbinom(x,size=10,prob=.3)
dist=cbind(x,probs)
pcontent=.8
discint(dist,pcontent)
```

---

discrete.bayes *Posterior distribution with discrete priors*

Description

Computes the posterior distribution for an arbitrary one parameter distribution for a discrete prior distribution.

Usage

```
discrete.bayes(df,prior,y,...)
```

Arguments

df	name of the function defining the sampling density
prior	vector defining the prior density; names of the vector define the parameter values and entries of the vector define the prior probabilities
y	vector of data values
...	any further fixed parameter values used in the sampling density function

Value

prob	vector of posterior probabilities
pred	scalar with prior predictive probability

Author(s)

Jim Albert

Examples

```
prior=c(.25,.25,.25,.25)
names(prior)=c(.2,.25,.3,.35)
y=5
n=10
discrete.bayes(dbinom,prior,y,size=n)
```

---

discrete.bayes.2 *Posterior distribution of two parameters with discrete priors*

Description

Computes the posterior distribution for an arbitrary two parameter distribution for a discrete prior distribution.

Usage

```
discrete.bayes.2(df,prior,y=NULL,...)
```

Arguments

df	name of the function defining the sampling density of two parameters
prior	matrix defining the prior density; the row names and column names of the matrix define respectively the values of parameter 1 and values of parameter 2 and the entries of the matrix give the prior probabilities
y	y is a matrix of data values, where each row corresponds to a single observation
...	any further fixed parameter values used in the sampling density function

Value

prob	matrix of posterior probabilities
pred	scalar with prior predictive probability

Author(s)

Jim Albert

Examples

```
p1 = seq(0.1, 0.9, length = 9)
p2 = p1
prior = matrix(1/81, 9, 9)
dimnames(prior)[[1]] = p1
dimnames(prior)[[2]] = p2
discrete.bayes.2(twoproplike,prior)
```

dmnorm *The probability density function for the multivariate normal (Gaussian) probability distribution*

Description

Computes the density of a multivariate normal distribution

Usage

```
dmnorm(x, mean = rep(0, d), varcov, log = FALSE)
```

Arguments

x	vector of length d or matrix with d columns, giving the coordinates of points where density is to evaluated
mean	numeric vector giving the location parameter of the distribution
varcov	a positive definite matrix representing the scale matrix of the distribution
log	a logical value; if TRUE, the logarithm of the density is to be computed

Value

vector of density values

Author(s)

Jim Albert

Examples

```
mu <- c(1,12,2)
Sigma <- matrix(c(1,2,0,2,5,0.5,0,0.5,3), 3, 3)
x <- c(2,14,0)
f <- dmnorm(x, mu, Sigma)
```

dmt *Probability density function for multivariate t*

Description

Computes the density of a multivariate t distribution

Usage

```
dmt(x, mean = rep(0, d), S, df = Inf, log=FALSE)
```

Arguments

x	vector of length d or matrix with d columns, giving the coordinates of points where density is to evaluated
mean	numeric vector giving the location parameter of the distribution
S	a positive definite matrix representing the scale matrix of the distribution
df	degrees of freedom
log	a logical value; if TRUE, the logarithm of the density is to be computed

Value

vector of density values

Author(s)

Jim Albert

Examples

```
mu <- c(1,12,2)
Sigma <- matrix(c(1,2,0,2,5,0.5,0,0.5,3), 3, 3)
df <- 4
x <- c(2,14,0)
f <- dmt(x, mu, Sigma, df)
```

---

donner *Donner survival study*

Description

Data contains the age, gender and survival status for 45 members of the Donner Party who experienced difficulties in crossing the Sierra Nevada mountains in California.

Usage

```
donner
```

Format

A data frame with 45 observations on the following 3 variables.

age age of person

male gender that is 1 (0) if person is male (female)

survival survival status, 1 or 0 if person survived or died

Source

Grayson, D. (1960), Donner party deaths: a demographic assessment, Journal of Anthropological Assessment, 46, 223-242.

election *Florida election data*

Description

For each of the Florida counties in the 2000 presidential election, the number of votes for George Bush, Al Gore, and Pat Buchanan is recorded. Also the number of votes for the minority candidate Ross Perot in the 1996 presidential election is recorded.

Usage

```
election
```

Format

A data frame with 67 observations on the following 5 variables.

county name of Florida county

perot number of votes for Ross Perot in 1996 election

gore number of votes for Al Gore in 2000 election

bush number of votes for George Bush in 2000 election

buchanan number of votes for Pat Buchanan in 2000 election

election.2008 *Poll data from 2008 U.S. Presidential Election*

Description

Results of recent state polls in the 2008 United States Presidential Election between Barack Obama and John McCain.

Usage

```
election.2008
```

Format

A data frame with 51 observations on the following 4 variables.

State name of the state

M.pct percentage of poll survey for McCain

O.pct precentage of poll survey for Obama

EV number of electoral votes

Source

Data collected by author in November 2008 from www.cnn.com website.

footballscores *Game outcomes and point spreads for American football*

Description

Game outcomes and point spreads for 672 professional American football games.

Usage

```
footballscores
```

Format

A data frame with 672 observations on the following 8 variables.

year year of game

home indicates if favorite is the home team

favorite score of favorite team

underdog score of underdog team

spread point spread

favorite.name name of favorite team

underdog.name name of underdog team

week week number of the season

Source

Gelman, A., Carlin, J., Stern, H., and Rubin, D. (2003), Bayesian Data Analysis, Chapman and Hall.

gibbs *Metropolis within Gibbs sampling algorithm of a posterior distribution*

Description

Implements a Metropolis-within-Gibbs sampling algorithm for an arbitrary real-valued posterior density defined by the user

Usage

```
gibbs(logpost,start,m,scale,...)
```

Arguments

logpost	function defining the log posterior density
start	array with a single row that gives the starting value of the parameter vector
m	the number of iterations of the chain
scale	vector of scale parameters for the random walk Metropolis steps
...	data that is used in the function logpost

Value

par	a matrix of simulated values where each row corresponds to a value of the vector parameter
accept	vector of acceptance rates of the Metropolis steps of the algorithm

Author(s)

Jim Albert

Examples

```
data=c(6,2,3,10)
start=array(c(1,1),c(1,2))
m=1000
scale=c(2,2)
s=gibbs(logctablepost,start,m,scale,data)
```

---

groupeddatapost *Log posterior of normal parameters when data is in grouped form*

Description

Computes the log posterior density of (M,log S) for normal sampling where the data is observed in grouped form

Usage

```
groupeddatapost(theta,data)
```

Arguments

theta	vector of parameter values M and log S
data	list with components int.lo, a vector of left endpoints, int.hi, a vector of right endpoints, and f, a vector of bin frequencies

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
int.lo=c(-Inf,10,15,20,25)
int.hi=c(10,15,20,25,Inf)
f=c(2,5,8,4,2)
data=list(int.lo=int.lo,int.hi=int.hi,f=f)
theta=c(20,1)
groupeddatapost(theta,data)
```

---

hearttransplants *Heart transplant mortality data*

Description

The number of deaths within 30 days of heart transplant surgery for 94 U.S. hospitals that performed at least 10 heart transplant surgeries. Also the exposure, the expected number of deaths, is recorded for each hospital.

Usage

```
hearttransplants
```

Format

A data frame with 94 observations on the following 2 variables.

e expected number of deaths (the exposure)

y observed number of deaths within 30 days of heart transplant surgery

Source

Christiansen, C. and Morris, C. (1995), Fitting and checking a two-level Poisson model: modeling patient mortality rates in heart transplant patients, in Berry, D. and Stangl, D., eds, Bayesian Biostatistics, Marcel Dekker.

hiergibbs *Gibbs sampling for a hierarchical regression model*

Description

Implements Gibbs sampling for estimating a two-way table of means under a hierarchical regression model.

Usage

```
hiergibbs(data,m)
```

Arguments

data	data matrix with columns observed sample means, sample sizes, and values of two covariates
m	number of cycles of Gibbs sampling

Value

beta	matrix of simulated values of regression vector
mu	matrix of simulated values of cell means
var	vector of simulated values of second-stage prior variance

Author(s)

Jim Albert

Examples

```
data(iowagpa)
m=1000
s=hiergibbs(iowagpa,m)
```

histprior *Density function of a histogram distribution*

Description

Computes the density of a probability distribution defined on a set of equal-width intervals

Usage

```
histprior(p,midpts,prob)
```

Arguments

p	vector of values for which density is to be computed
midpts	vector of midpoints of the intervals
prob	vector of probabilities of the intervals

Value

vector of values of the probability density

Author(s)

Jim Albert

Examples

```
midpts=c(.1,.3,.5,.7,.9)
prob=c(.2,.2,.4,.1,.1)
p=seq(.01,.99,by=.01)
plot(p,histprior(p,midpts,prob),type="l")
```

---

howardprior *Logarithm of Howard's dependent prior for two proportions*

Description

Computes the logarithm of a dependent prior on two proportions proposed by Howard in a Statistical Science paper in 1998.

Usage

```
howardprior(xy,par)
```

Arguments

xy	vector of proportions p1 and p2
par	vector containing parameter values alpha, beta, gamma, delta, sigma

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
param=c(1,1,1,1,2)
p=c(.1,.5)
howardprior(p,param)
```

`impsampling` *Importance sampling using a t proposal density*

Description

Implements importance sampling to compute the posterior mean of a function using a multivariate t proposal density

Usage

```
impsampling(logf,tpar,h,n,data)
```

Arguments

`logf`	function that defines the logarithm of the density of interest
`tpar`	list of parameters of t proposal density including the mean m, scale matrix var, and degrees of freedom df
`h`	function that defines h(theta)
`n`	number of simulated draws from proposal density
`data`	data and or parameters used in the function logf

Value

`est`	estimate at the posterior mean
`se`	simulation standard error of estimate
`theta`	matrix of simulated draws from proposal density
`wt`	vector of importance sampling weights

Author(s)

Jim Albert

Examples

```
data(cancermortality)
start=c(-7,6)
fit=laplace(betabinexch,start,cancermortality)
tpar=list(m=fit$mode,var=2*fit$var,df=4)
myfunc=function(theta) return(theta[2])
theta=impsampling(betabinexch,tpar,myfunc,1000,cancermortality)
```

`indepmetrop` *Independence Metropolis independence chain of a posterior distribution*

Description

Simulates iterates of an independence Metropolis chain with a normal proposal density for an arbitrary real-valued posterior density defined by the user

Usage

```
indepmetrop(logpost,proposal,start,m,...)
```

Arguments

`logpost`	function defining the log posterior density
`proposal`	a list containing mu, an estimated mean and var, an estimated variance-covariance matrix, of the normal proposal density
`start`	vector containing the starting value of the parameter
`m`	the number of iterations of the chain
`...`	data that is used in the function logpost

Value

`par`	a matrix of simulated values where each row corresponds to a value of the vector parameter
`accept`	the acceptance rate of the algorithm

Author(s)

Jim Albert

Examples

```
data=c(6,2,3,10)
proposal=list(mu=array(c(2.3,-.1),c(2,1)),var=diag(c(1,1)))
start=array(c(0,0),c(1,2))
m=1000
fit=indepmetrop(logctablepost,proposal,start,m,data)
```

iowagpa *Admissions data for an university*

Description

Students at a major university are categorized with respect to their high school rank and their ACT score. For each combination of high school rank and ACT score, one records the mean grade point average (GPA).

Usage

```
iowagpa
```

Format

A data frame with 40 observations on the following 4 variables.

gpa mean grade point average

n sample size

HSR high school rank

ACT act score

Source

Albert, J. (1994), A Bayesian approach to estimation of GPA's of University of Iowa freshmen under order restrictions, Journal of Educational Statistics, 19, 1-22.

jeter2004 *Hitting data for Derek Jeter*

Description

Batting data for the baseball player Derek Jeter for all 154 games in the 2004 season.

Usage

```
jeter2004
```

Format

A data frame with 154 observations on the following 10 variables.

Game the game number

AB the number of at-bats

R the number of runs scored

H the number of hits

X2B the number of doubles

X3B the number of triples

HR the number of home runs

RBI the number of runs batted in

BB the number of walks

SO the number of strikeouts

Source

Collected from game log data from www.retrosheet.org.

`laplace` *Summarization of a posterior density by the Laplace method*

Description

For a general posterior density, computes the posterior mode, the associated variance-covariance matrix, and an estimate at the logarithm at the normalizing constant.

Usage

```
laplace(logpost,mode,...)
```

Arguments

`logpost`	function that defines the logarithm of the posterior density
`mode`	vector that is a guess at the posterior mode
`...`	vector or list of parameters associated with the function logpost

Value

`mode`	current estimate at the posterior mode
`var`	current estimate at the associated variance-covariance matrix
`int`	estimate at the logarithm of the normalizing constant
`converge`	indication (TRUE or FALSE) if the algorithm converged

Author(s)

Jim Albert

Examples

```
logpost=function(theta,data)
{
s=5
sum(-log(1+(data-theta)^2/s^2))
}
data=c(10,12,14,13,12,15)
start=10
laplace(logpost,start,data)
```

`lbinorm` *Logarithm of bivariate normal density*

Description

Computes the logarithm of a bivariate normal density

Usage

```
lbinorm(xy,par)
```

Arguments

`xy`	vector of values of two variables x and y
`par`	list with components m, a vector of means, and v, a variance-covariance matrix

Value

value of the kernel of the log density

Author(s)

Jim Albert

Examples

```
mean=c(0,0)
varcov=diag(c(1,1))
value=c(1,1)
param=list(m=mean,v=varcov)
lbinorm(value,param)
```

logctablepost — *Log posterior of difference and sum of logits in a 2x2 table*

Description

Computes the log posterior density for the difference and sum of logits in a 2x2 contingency table for independent binomial samples and uniform prior placed on the logits

Usage

```
logctablepost(theta,data)
```

Arguments

theta	vector of parameter values "difference of logits" and "sum of logits")
data	vector containing number of successes and failures for first sample, and then second sample

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
s1=6; f1=2; s2=3; f2=10
data=c(s1,f1,s2,f2)
theta=c(2,4)
logctablepost(theta,data)
```

logisticpost — *Log posterior for a binary response model with a logistic link and a uniform prior*

Description

Computes the log posterior density of (beta0, beta1) when yi are independent binomial(ni, pi) and logit(pi)=beta0+beta1*xi and a uniform prior is placed on (beta0, beta1)

Usage

```
logisticpost(beta,data)
```

Arguments

beta	vector of parameter values beta0 and beta1
data	matrix of columns of covariate values x, sample sizes n, and number of successes y

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
x = c(-0.86,-0.3,-0.05,0.73)
n = c(5,5,5,5)
y = c(0,1,3,5)
data = cbind(x, n, y)
beta=c(2,10)
logisticpost(beta,data)
```

---

logpoissgamma *Log posterior with Poisson sampling and gamma prior*

Description

Computes the logarithm of the posterior density of a Poisson log mean with a gamma prior

Usage

```
logpoissgamma(theta,datapar)
```

Arguments

theta	vector of values of the log mean parameter
datapar	list with components data, vector of observations, and par, vector of parameters of the gamma prior

Value

vector of values of the log posterior for all values in theta

Author(s)

Jim Albert

Examples

```
data=c(2,4,3,6,1,0,4,3,10,2)
par=c(1,1)
datapar=list(data=data,par=par)
theta=c(-1,0,1,2)
logpoissgamma(theta,datapar)
```

---

logpoissnormal *Log posterior with Poisson sampling and normal prior*

Description

Computes the logarithm of the posterior density of a Poisson log mean with a normal prior

Usage

```
logpoissnormal(theta,datapar)
```

Arguments

theta	vector of values of the log mean parameter
datapar	list with components data, vector of observations, and par, vector of parameters of the normal prior

Value

vector of values of the log posterior for all values in theta

Author(s)

Jim Albert

Examples

```
data=c(2,4,3,6,1,0,4,3,10,2)
par=c(0,1)
datapar=list(data=data,par=par)
theta=c(-1,0,1,2)
logpoissnormal(theta,datapar)
```

marathontimes *Marathon running times*

Description

Running times in minutes for twenty male runners between the ages 20 and 29 who ran the New York Marathon.

Usage

```
marathontimes
```

Format

A data frame with 20 observations on the following 1 variable.

time running time

Source

www.nycmarathon.org website.

mnormt.onesided *Bayesian test of one-sided hypothesis about a normal mean*

Description

Computes a Bayesian test of the hypothesis that a normal mean is less than or equal to a specified value

Usage

```
mnormt.onesided(m0,normpar,data)
```

Arguments

m0	value of the normal mean to be tested
normpar	vector of mean and standard deviation of the normal prior distribution
data	vector of sample mean, sample size, and known value of the population standard deviation

Value

BF	Bayes factor in support of the null hypothesis
prior.odds	prior odds of the null hypothesis
post.odds	posterior odds of the null hypothesis
postH	posterior probability of the null hypothesis

Author(s)

Jim Albert

Examples

```
y=c(182,172,173,176,176,180,173,174,179,175)
pop.s=3
data=c(mean(y),length(data),pop.s)
m0=175
normpar=c(170,1000)
mnormt.onesided(m0,normpar,data)
```

`mnormt.twosided` *Bayesian test of a two-sided hypothesis about a normal mean*

Description

Bayesian test that a normal mean is equal to a specified value using a normal prior

Usage

```
mnormt.twosided(m0, prob, t, data)
```

Arguments

`m0`	value of the mean to be tested
`prob`	prior probability of the hypothesis
`t`	vector of values of the prior standard deviation under the alternative hypothesis
`data`	vector containing the sample mean, the sample size, and the known value of the population standard deviation

Value

`bf`	vector of values of the Bayes factor in support of the null hypothesis
`post`	vector of posterior probabilities of the null hypothesis

Author(s)

Jim Albert

Examples

```
m0=170
prob=.5
tau=c(.5,1,2,4,8)
samplesize=10
samplemean=176
popsd=3
data=c(samplemean,samplesize,popsd)
mnormt.twosided(m0,prob,tau,data)
```

`mycontour` *Contour plot of a bivariate density function*

Description

For a general two parameter density, draws a contour graph where the contour lines are drawn at 10 percent, 1 percent, and .1 percent of the height at the mode.

Usage

```
mycontour(logf,limits,data,...)
```

Arguments

`logf`	function that defines the logarithm of the density
`limits`	limits (xlo, xhi, ylo, yhi) where the graph is to be drawn
`data`	vector or list of parameters associated with the function logpost
`...`	further arguments to pass to contour

Value

A contour graph of the density is drawn

Author(s)

Jim Albert

Examples

```
m=array(c(0,0),c(2,1))
v=array(c(1,.6,.6,1),c(2,2))
normpar=list(m=m,v=v)
mycontour(lbinorm,c(-4,4,-4,4),normpar)
```

`normal.normal.mix` *Computes the posterior for normal sampling and a mixture of normals prior*

Description

Computes the parameters and mixing probabilities for a normal sampling problem, variance known, where the prior is a discrete mixture of normal densities.

Usage

```
normal.normal.mix(probs,normalpar,data)
```

Arguments

`probs`	vector of probabilities of the normal components of the prior
`normalpar`	matrix where each row contains the mean and variance parameters for a normal component of the prior
`data`	vector of observation and sampling variance

Value

`probs`	vector of probabilities of the normal components of the posterior
`normalpar`	matrix where each row contains the mean and variance parameters for a normal component of the posterior

Author(s)

Jim Albert

Examples

```
probs=c(.5, .5)
normal.par1=c(0,1)
normal.par2=c(2,.5)
normalpar=rbind(normal.par1,normal.par2)
y=1; sigma2=.5
data=c(y,sigma2)
normal.normal.mix(probs,normalpar,data)
```

normal.select *Selection of Normal Prior Given Knowledge of Two Quantiles*

Description

Finds the mean and standard deviation of a normal density that matches knowledge of two quantiles of the distribution.

Usage

```
normal.select(quantile1, quantile2)
```

Arguments

quantile1	list with components p, the value of the first probability, and x, the value of the first quantile
quantile2	list with components p, the value of the second probability, and x, the value of the second quantile

Value

mean	mean of the matching normal distribution
sigma	standard deviation of the matching normal distribution

Author(s)

Jim Albert

Examples

```
# person believes the 15th percentile of the prior is 100
# and the 70th percentile of the prior is 150
quantile1=list(p=.15,x=100)
quantile2=list(p=.7,x=150)
normal.select(quantile1,quantile2)
```

normchi2post *Log posterior density for mean and variance for normal sampling*

Description

Computes the log of the posterior density of a mean M and a variance S2 when a sample is taken from a normal density and a standard noninformative prior is used.

Usage

```
normchi2post(theta,data)
```

Arguments

theta	vector of parameter values M and S2
data	vector containing the sample observations

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
parameter=c(25,5)
data=c(20, 32, 21, 43, 33, 21, 32)
normchi2post(parameter,data)
```

---

normnormexch *Log posterior of mean and log standard deviation for Normal/Normal exchangeable model*

Description

Computes the log posterior density of mean and log standard deviation for a Normal/Normal exchangeable model where (mean, log sd) is given a uniform prior.

Usage

```
normnormexch(theta,data)
```

Arguments

theta	vector of parameter values of mu and log tau
data	a matrix with columns y (observations) and v (sampling variances)

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
s.var <- c(0.05, 0.05, 0.05, 0.05, 0.05)
y.means <- c(1, 4, 3, 6,10)
data=cbind(y.means, s.var)
theta=c(-1, 0)
normnormexch(theta,data)
```

`normpostpred` *Posterior predictive simulation from Bayesian normal sampling model*

Description

Given simulated draws from the posterior from a normal sampling model, outputs simulated draws from the posterior predictive distribution of a statistic of interest.

Usage

```
normpostpred(parameters,sample.size,f=min)
```

Arguments

`parameters`	list of simulated draws from the posterior where mu contains the normal mean and sigma2 contains the normal variance
`sample.size`	size of sample of future sample
`f`	function defining the statistic

Value

simulated sample of the posterior predictive distribution of the statistic

Author(s)

Jim Albert

Examples

```
# finds posterior predictive distribution of the min statistic of a future sample of size 15
data(darwin)
s=normpostsim(darwin$difference)
sample.size=15
sim.stats=normpostpred(s,sample.size,min)
```

normpostsim *Simulation from Bayesian normal sampling model*

Description

Gives a simulated sample from the joint posterior distribution of the mean and variance for a normal sampling prior with a noninformative or informative prior. The prior assumes mu and sigma2 are independent with mu assigned a normal prior with mean mu0 and variance tau2, and sigma2 is assigned a inverse gamma prior with parameters a and b.

Usage

```
normpostsim(data,prior=NULL,m=1000)
```

Arguments

data	vector of observations
prior	list with components mu, a vector with the prior mean and variance, and sigma2, a vector of the inverse gamma parameters
m	number of simulations desired

Value

mu	vector of simulated draws of normal mean
sigma2	vector of simulated draws of normal variance

Author(s)

Jim Albert

Examples

```
data(darwin)
s=normpostsim(darwin$difference)
```

ordergibbs *Gibbs sampling for a hierarchical regression model*

Description

Implements Gibbs sampling for estimating a two-way table of means under a order restriction.

Usage

```
ordergibbs(data,m)
```

Arguments

data	data matrix with first two columns observed sample means and sample sizes
m	number of cycles of Gibbs sampling

Value

matrix of simulated draws of the normal means where each row represents one simulated draw

Author(s)

Jim Albert

Examples

```
data(iowagpa)
m=1000
s=ordergibbs(iowagpa,m)
```

---

pbetap *Predictive distribution for a binomial sample with a beta prior*

Description

Computes predictive distribution for number of successes of future binomial experiment with a beta prior distribution for the proportion.

Usage

```
pbetap(ab, n, s)
```

Arguments

ab	vector of parameters of the beta prior
n	size of future binomial sample
s	vector of number of successes for future binomial experiment

Value

vector of predictive probabilities for the values in the vector s

Author(s)

Jim Albert

Examples

```
ab=c(3,12)
n=10
s=0:10
pbetap(ab,n,s)
```

---

pbetat *Bayesian test of a proportion*

Description

Bayesian test that a proportion is equal to a specified value using a beta prior

Usage

```
pbetat(p0,prob,ab,data)
```

Arguments

p0	value of the proportion to be tested
prob	prior probability of the hypothesis
ab	vector of parameter values of the beta prior under the alternative hypothesis
data	vector containing the number of successes and number of failures

Value

bf	the Bayes factor in support of the null hypothesis
post	the posterior probability of the null hypothesis

Author(s)

Jim Albert

Examples

```
p0=.5
prob=.5
ab=c(10,10)
data=c(5,15)
pbetat(p0,prob,ab,data)
```

pdisc *Posterior distribution for a proportion with discrete priors*

Description

Computes the posterior distribution for a proportion for a discrete prior distribution.

Usage

```
pdisc(p, prior, data)
```

Arguments

p	vector of proportion values
prior	vector of prior probabilities
data	vector consisting of number of successes and number of failures

Value

vector of posterior probabilities

Author(s)

Jim Albert

Examples

```
p=c(.2,.25,.3,.35)
prior=c(.25,.25,.25,.25)
data=c(5,10)
pdisc(p,prior,data)
```

pdiscp *Predictive distribution for a binomial sample with a discrete prior*

Description

Computes predictive distribution for number of successes of future binomial experiment with a discrete distribution for the proportion.

Usage

```
pdiscp(p, probs, n, s)
```

Arguments

p	vector of proportion values
probs	vector of probabilities
n	size of future binomial sample
s	vector of number of successes for future binomial experiment

Value

vector of predictive probabilities for the values in the vector s

Author(s)

Jim Albert

Examples

```
p=c(.1,.2,.3,.4,.5,.6,.7,.8,.9)
prob=c(0.05,0.10,0.10,0.15,0.20,0.15,0.10,0.10,0.05)
n=10
s=0:10
pdiscp(p,prob,n,s)
```

---

poissgamexch *Log posterior of Poisson/gamma exchangeable model*

Description

Computes the log posterior density of log alpha and log mu for a Poisson/gamma exchangeable model

Usage

```
poissgamexch(theta,datapar)
```

Arguments

theta	vector of parameter values of log alpha and log mu
datapar	list with components data, a matrix with columns e and y, and z0, prior hyperparameter

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
e=c(532,584,672,722,904)
y=c(0,0,2,1,1)
data=cbind(e,y)
theta=c(-4,0)
z0=.5
datapar=list(data=data,z0=z0)
poissgamexch(theta,datapar)
```

`poisson.gamma.mix` *Computes the posterior for Poisson sampling and a mixture of gammas prior*

Description

Computes the parameters and mixing probabilities for a Poisson sampling problem where the prior is a discrete mixture of gamma densities.

Usage

```
poisson.gamma.mix(probs,gammapar,data)
```

Arguments

`probs`	vector of probabilities of the gamma components of the prior
`gammapar`	matrix where each row contains the shape and rate parameters for a gamma component of the prior
`data`	list with components y, vector of counts, and t, vector of time intervals

Value

`probs`	vector of probabilities of the gamma components of the posterior
`gammapar`	matrix where each row contains the shape and rate parameters for a gamma component of the posterior

Author(s)

Jim Albert

Examples

```
probs=c(.5, .5)
gamma.par1=c(1,1)
gamma.par2=c(10,2)
gammapar=rbind(gamma.par1,gamma.par2)
y=c(1,3,2,4,10); t=c(1,1,1,1,1)
data=list(y=y,t=t)
poisson.gamma.mix(probs,gammapar,data)
```

predplot *Plot of predictive distribution for binomial sampling with a beta prior*

Description

For a proportion problem with a beta prior, plots the prior predictive distribution of the number of successes in n trials and displays the observed number of successes.

Usage

```
predplot(prior,n,yobs)
```

Arguments

prior	vector of parameters for beta prior
n	sample size
yobs	observed number of successes

Author(s)

Jim Albert

Examples

```
prior=c(3,10)  # proportion has a beta(3, 10) prior
n=20   # sample size
yobs=10  # observed number of successes
predplot(prior,n,yobs)
```

prior.two.parameters *Construct discrete uniform prior for two parameters*

Description

Constructs a discrete uniform prior distribution for two parameters

Usage

```
prior.two.parameters(parameter1, parameter2)
```

Arguments

parameter1	vector of values of first parameter
parameter2	vector of values of second parameter

Value

matrix of uniform probabilities where the rows and columns are labelled with the parameter values

Author(s)

Jim Albert

Examples

```
prior.two.parameters(c(1,2,3,4),c(2,4,7))
```

`puffin` *Bird measurements from British islands*

Description

Measurements on breedings of the common puffin on different habits at Great Island, Newfoundland.

Usage

```
puffin
```

Format

A data frame with 38 observations on the following 5 variables.

Nest nesting frequency (burrows per 9 square meters)

Grass grass cover (percentage)

Soil mean soil depth (in centimeters)

Angle angle of slope (in degrees)

Distance distance from cliff edge (in meters)

Source

Peck, R., Devore, J., and Olsen, C. (2005), Introduction to Statistics And Data Analysis, Thomson Learning.

rdirichlet *Random draws from a Dirichlet distribution*

Description

Simulates a sample from a Dirichlet distribution

Usage

```
rdirichlet(n,par)
```

Arguments

n	number of simulations required
par	vector of parameters of the Dirichlet distribution

Value

matrix of simulated draws where each row corresponds to a single draw

Author(s)

Jim Albert

Examples

```
par=c(2,5,4,10)
n=10
rdirichlet(n,par)
```

reg.gprior.post *Computes the log posterior of a normal regression model with a g prior.*

Description

Computes the log posterior of (beta, log sigma) for a normal regression model with a g prior with parameters beta0 and c0.

Usage

```
reg.gprior.post(theta, dataprior)
```

Arguments

theta	vector of components of beta and log sigma
dataprior	list with components data and prior; data is a list with components y and X, prior is a list with components b0 and c0

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
data(puffin)
data=list(y=puffin$Nest, X=cbind(1,puffin$Distance))
prior=list(b0=c(0,0), c0=10)
reg.gprior.post(c(20,-.5,1),list(data=data,prior=prior))
```

---

regroup *Collapses a matrix by summing over rows*

Description

Collapses a matrix by summing over a specific number of rows

Usage

```
regroup(data,g)
```

Arguments

data	a matrix
g	a positive integer beween 1 and the number of rows of data

Value

reduced matrix found by summing over rows

Author(s)

Jim Albert

Examples

```
data=matrix(c(1:20),nrow=4,ncol=5)
g=2
regroup(data,2)
```

`rejectsampling` *Rejecting sampling using a t proposal density*

Description

Implements a rejection sampling algorithm for a probability density using a multivariate t proposal density

Usage

```
rejectsampling(logf,tpar,dmax,n,data)
```

Arguments

`logf`	function that defines the logarithm of the density of interest
`tpar`	list of parameters of t proposal density including the mean m, scale matrix var, and degrees of freedom df
`dmax`	logarithm of the rejection sampling constant
`n`	number of simulated draws from proposal density
`data`	data and or parameters used in the function logf

Value

matrix of simulated draws from density of interest

Author(s)

Jim Albert

Examples

```
data(cancermortality)
start=c(-7,6)
fit=laplace(betabinexch,start,cancermortality)
tpar=list(m=fit$mode,var=2*fit$var,df=4)
theta=rejectsampling(betabinexch,tpar,-569.2813,1000,cancermortality)
```

rigamma *Random number generation for inverse gamma distribution*

Description

Simulates from a inverse gamma (a, b) distribution with density proportional to $y^(-a-1) exp(-b/y)$

Usage

```
rigamma(n, a, b)
```

Arguments

n	number of random numbers to be generated
a	inverse gamma shape parameter
b	inverse gamma rate parameter

Value

vector of n simulated draws

Author(s)

Jim Albert

Examples

```
a=10
b=5
n=20
rigamma(n,a,b)
```

rmnorm *Random number generation for multivariate normal*

Description

Simulates from a multivariate normal distribution

Usage

```
rmnorm(n = 1, mean = rep(0, d), varcov)
```

Arguments

n	number of random numbers to be generated
mean	numeric vector giving the mean of the distribution
varcov	a positive definite matrix representing the variance-covariance matrix of the distribution

Value

matrix of n rows of random vectors

Author(s)

Jim Albert

Examples

```
mu <- c(1,12,2)
Sigma <- matrix(c(1,2,0,2,5,0.5,0,0.5,3), 3, 3)
x <- rmnorm(10, mu, Sigma)
```

---

rmt *Random number generation for multivariate t*

Description

Simulates from a multivariate t distribution

Usage

```
rmt(n = 1, mean = rep(0, d), S, df = Inf)
```

Arguments

n	number of random numbers to be generated
mean	numeric vector giving the location parameter of the distribution
S	a positive definite matrix representing the scale matrix of the distribution
df	degrees of freedom

Value

matrix of n rows of random vectors

Author(s)

Jim Albert

Examples

```
mu <- c(1,12,2)
Sigma <- matrix(c(1,2,0,2,5,0.5,0,0.5,3), 3, 3)
df <- 4
x <- rmt(10, mu, Sigma, df)
```

---

robustt *Gibbs sampling for a robust regression model*

Description

Implements Gibbs sampling for a robust t sampling model with location mu, scale sigma, and degrees of freedom v

Usage

```
robustt(y,v,m)
```

Arguments

y	vector of data values
v	degrees of freedom for t model
m	the number of cycles of the Gibbs sampler

Value

mu	vector of simulated values of mu
s2	vector of simulated values of sigma2
lam	matrix of simulated draws of lambda, where each row corresponds to a single draw

Author(s)

Jim Albert

Examples

```
data=c(-67,-48,6,8,14,16,23,24,28,29,41,49,67,60,75)
fit=robustt(data,4,1000)
```

`rtruncated` *Simulates from a truncated probability distribution*

Description

Simulates a sample from a truncated distribution where the functions for the cdf and inverse cdf are available.

Usage

```
rtruncated(n,lo,hi,pf,qf,...)
```

Arguments

`n`	size of simulated sample
`lo`	low truncation point
`hi`	high truncation point
`pf`	function containing cdf of untruncated distribution
`qf`	function containing inverse cdf of untruncated distribution
`...`	parameters used in the functions pf and qf

Value

vector of simulated draws from distribution

Author(s)

Jim Albert

Examples

```
# want a sample of 10 from normal(2, 1) distribution truncated below by 3
n=10
lo=3
hi=Inf
rtruncated(n,lo,hi,pnorm,qnorm,mean=2,sd=1)
# want a sample of 20 from beta(2, 5) distribution truncated to (.3, .8)
n=20
lo=0.3
hi=0.8
rtruncated(n,lo,hi,pbeta,qbeta,2,5)
```

`rwmetrop` *Random walk Metropolis algorithm of a posterior distribution*

Description

Simulates iterates of a random walk Metropolis chain for an arbitrary real-valued posterior density defined by the user

Usage

```
rwmetrop(logpost,proposal,start,m,...)
```

Arguments

`logpost`	function defining the log posterior density
`proposal`	a list containing var, an estimated variance-covariance matrix, and scale, the Metropolis scale factor
`start`	vector containing the starting value of the parameter
`m`	the number of iterations of the chain
`...`	data that is used in the function logpost

Value

`par`	a matrix of simulated values where each row corresponds to a value of the vector parameter
`accept`	the acceptance rate of the algorithm

Author(s)

Jim Albert

Examples

```
data=c(6,2,3,10)
varcov=diag(c(1,1))
proposal=list(var=varcov,scale=2)
start=array(c(1,1),c(1,2))
m=1000
s=rwmetrop(logctablepost,proposal,start,m,data)
```

`schmidt` *Batting data for Mike Schmidt*

Description

Batting statistics for the baseball player Mike Schmidt during all the seasons of his career.

Usage

```
schmidt
```

Format

A data frame with 18 observations on the following 14 variables.

Year year of the season

Age Schmidt's age that season

G games played

AB at-bats

R runs scored

H number of hits

X2B number of doubles

X3B number of triples

HR number of home runs

RBI number of runs batted in

SB number of stolen bases

CS number of times caught stealing

BB number of walks

SO number of strikeouts

Source

Sean Lahman's baseball database from www.baseball1.com.

simcontour *Simulated draws from a bivariate density function on a grid*

Description

For a general two parameter density defined on a grid, simulates a random sample.

Usage

```
simcontour(logf,limits,data,m)
```

Arguments

logf	function that defines the logarithm of the density
limits	limits (xlo, xhi, ylo, yhi) that cover the joint probability density
data	vector or list of parameters associated with the function logpost
m	size of simulated sample

Value

x	vector of simulated draws of the first parameter
y	vector of simulated draws of the second parameter

Author(s)

Jim Albert

Examples

```
m=array(c(0,0),c(2,1))
v=array(c(1,.6,.6,1),c(2,2))
normpar=list(m=m,v=v)
s=simcontour(lbinorm,c(-4,4,-4,4),normpar,1000)
plot(s$x,s$y)
```

sir *Sampling importance resampling*

Description

Implements sampling importance resampling for a multivariate t proposal density.

Usage

```
sir(logf,tpar,n,data)
```

Arguments

logf	function defining logarithm of density of interest
tpar	list of parameters of multivariate t proposal density including the mean m, the scale matrix var, and the degrees of freedom df
n	number of simulated draws from the posterior
data	data and parameters used in the function logf

Value

matrix of simulated draws from the posterior where each row corresponds to a single draw

Author(s)

Jim Albert

Examples

```
data(cancermortality)
start=c(-7,6)
fit=laplace(betabinexch,start,cancermortality)
tpar=list(m=fit$mode,var=2*fit$var,df=4)
theta=sir(betabinexch,tpar,1000,cancermortality)
```

---

sluggerdata *Hitting statistics for ten great baseball players*

Description

Career hitting statistics for ten great baseball players

Usage

```
sluggerdata
```

Format

A data frame with 199 observations on the following 13 variables.

Player names of the ballplayer

Year season played

Age age of the player during the season

G games played

AB number of at-bats

R number of runs scored

H number of hits

X2B number of doubles

X3B number of triples

HR number of home runs

RBI runs batted in

BB number of base on balls

SO number of strikeouts

Source

Sean Lahman's baseball database from www.baseball1.com.

`soccergoals` *Goals scored by professional soccer team*

Description

Number of goals scored by a single professional soccer team during the 2006 Major League Soccer season

Usage

```
soccergoals
```

Format

A data frame with 35 observations on the following 1 variable.

goals number of goals scored

Source

Collected by author from the www.espn.com website.

stanfordheart *Data from Stanford Heart Transplanation Program*

Description

Heart transplant data for 82 patients from Stanford Heart Transplanation Program

Usage

```
stanfordheart
```

Format

A data frame with 82 observations on the following 4 variables.

survtime survival time in months

transplant variable that is 1 or 0 if patient had transplant or not

timetotransplant time a transplant patient waits for operation

state variable that is 1 or 0 if time is censored or not

Source

Turnbull, B., Brown, B. and Hu, M. (1974), Survivorship analysis of heart transplant data, Journal of the American Statistical Association, 69, 74-80.

strikeout *Baseball strikeout data*

Description

For all professional baseball players in the 2004 season, dataset gives the number of strikeouts and at-bats when runners are in scoring position and when runners are not in scoring position.

Usage

```
strikeout
```

Format

A data frame with 438 observations on the following 4 variables.

r number of strikeouts of player when runners are not in scoring position

n number of at-bats of player when runners are not in scoring position

s number of strikeouts of player when runners are in scoring position

m number of at-bats of player when runners are in scoring position

Source

Collected from www.espn.com website.

`studentdata` *Student dataset*

Description

Answers to a sheet of questions given to a large number of students in introductory statistics classes

Usage

```
studentdata
```

Format

A data frame with 657 observations on the following 11 variables.

Student student number

Height height in inches

Gender gender

Shoes number of pairs of shoes owned

Number number chosen between 1 and 10

Dvds name of movie dvds owned

ToSleep time the person went to sleep the previous night (hours past midnight)

WakeUp time the person woke up the next morning

Haircut cost of last haircut including tip

Job number of hours working on a job per week

Drink usual drink at suppertime among milk, water, and pop

Source

Collected by the author during the Fall 2006 semester.

transplantpost *Log posterior of a Pareto model for survival data*

Description

Computes the log posterior density of (log tau, log lambda, log p) for a Pareto model for survival data

Usage

```
transplantpost(theta,data)
```

Arguments

theta	vector of parameter values of log tau, log lambda, and log p
data	data matrix with columns survival time, transplant indicator, time to transplant, and censoring indicator

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
data(stanfordheart)
theta=c(0,3,-1)
transplantpost(theta,stanfordheart)
```

triplot *Plot of prior, likelihood and posterior for a proportion*

Description

For a proportion problem with a beta prior, plots the prior, likelihood and posterior on one graph.

Usage

```
triplot(prior,data,where="topright")
```

Arguments

prior	vector of parameters for beta prior
data	vector consisting of number of successes and number of failures
where	the location of the legend for the plot

Author(s)

Jim Albert

Examples

```
prior=c(3,10)  # proportion has a beta(3, 10) prior
data=c(10,6)   # observe 10 successes and 6 failures
triplot(prior,data)
```

---

weibullregpost *Log posterior of a Weibull proportional odds model for survival data*

Description

Computes the log posterior density of (log sigma, mu, beta) for a Weibull proportional odds regression model

Usage

```
weibullregpost(theta,data)
```

Arguments

theta	vector of parameter values log sigma, mu, and beta
data	data matrix with columns survival time, censoring variable, and covariate matrix

Value

value of the log posterior

Author(s)

Jim Albert

Examples

```
data(chemotherapy)
attach(chemotherapy)
d=cbind(time,status,treat-1,age)
theta=c(-.6,11,.6,0)
weibullregpost(theta,d)
```

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