Package 'BRugs'

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| Title Interface to the 'OpenBUGS' MCMC Software |
|--|
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| Author OpenBUGS was developed by Andrew Thomas, Dave Lunn, David Spiegelhalter and Nicky Best. R interface developed by Uwe Ligges, Sibylle Sturtz, Andrew Gelman, Gregor Gorjanc and Chris Jackson. Linux port and most recent developments by Chris Jackson. |
| Description Fully-interactive R interface to the 'OpenBUGS' software for Bayesian analysis using MCMC sampling. Runs natively and stably in 32-bit R under Windows. Versions running on Linux and on 64-bit R under Windows are in ``beta" status and less efficient. |
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BRugs

Introduction to BRugs

Description

This manual describes how to use the BRugs software

Usage

```
help.BRugs(browser = getOption("browser"))
```

Arguments

browser

the name of the program to be used as hypertext browser. It should be in the PATH, or a full path specified.

Details

BRugs is a collection of R functions that allow users to analyze graphical models using MCMC techniques. Most of the R functions in BRugs provide a interface to the BRugs dynamic link library (shared object file). The BRugs dynamic link library is able to make use of many of the WinBUGS components, in particular those components concerned with graphical models and MCMC simulation. BRugs lacks the GUI interface of WinBUGS but is able to use R to create graphical displays of the MCMC simulation. BRugs uses the same model specification language as WinBUGS and the same format for data and initial values. However BRugs always uses plain text files for input inplace of WinBUGS compound documents. The BRugs functions can be split into two groups: those associated with setting up and simulating the graphical model and those associated with making statistical inference. In general the R functions in BRugs correspond to the command buttons and text entry fields in the menus of WinBUGS. Each WinBUGS text entry field splits into two R functions, one to set the quantity and the other to get the value of the quantity.

Andrew Gelman suggests to use the function bugs in the **R2WinBUGS** package with argument program="openbugs" as a wrapper.

Permission and Disclaimer

BRugs is released under the GNU GENERAL PUBLIC LICENSE. For details see http://www.openbugs.net/ or type help.BRugs().

More informally, potential users are reminded to be extremely careful if using this program for serious statistical analysis. We have tested the program on quite a wide set of examples, but be particularly careful with types of model that are currently not featured. If there is a problem, BRugs might just crash, which is not very good, but it might well carry on and produce answers that are wrong, which is even worse. Please let us know of any successes or failures.

If BRugs does cause R to crash, it is advised to run the model from within the Windows interface to OpenBUGS. This should give a "Trap" window, which indicates an internal problem with OpenBUGS. See

http://www.openbugs.net/Manuals/TipsTroubleshooting.html#TrapMessages

for suggestions for how to interpret these problematic error messages.

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See Also

help.WinBUGS (which currently is called from help.BRugs) and the meta function BRugsFit

Examples

```
Step by step example:
library("BRugs") # loading BRugs
## Prepare the example files in a temporary directory
exfiles <- dir(options()$OpenBUGSExamples, pattern="^Rats.*txt$", full.names=TRUE)
ok <- file.copy(exfiles, tempdir())</pre>
## Now setting the working directory to the temporary one:
oldwd <- setwd(tempdir())</pre>
## some usual steps (like clicking in WinBUGS):
modelData("Ratsdata.txt")
                                     # read data file
                              # compile model with 2 chains
modelCompile(numChains=2)
modelInits(rep("Ratsinits.txt", 2)) # read init data file
modelUpdate(1000)
                                      # burn in
samplesSet(c("alpha0", "alpha"))
                                      # alpha0 and alpha should be monitored
modelUpdate(1000)
                                      # 1000 more iterations ....
samplesStats("*")
                                      # the summarized results
## some plots
samplesHistory("*", mfrow = c(4, 2)) # plot the chain,
samplesDensity("alpha")  # plot the densities,
samplesBgr("alpha[1:6]")  # plot the bgr statistics, and
samplesAutoC("alpha[1:6]", 1)  # plot autocorrelations of 1st chain
## switch back to the previous working directory:
setwd(oldwd)
## Not run:
# Getting more (online-)help:
if (is.R())
  help.BRugs()
## End(Not run)
```

BRugsFit

BRugs' meta function

Description

This function takes model, data and starting values as input and automatically runs a simulation in BRugs.

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Usage

```
BRugsFit(modelFile, data, inits, numChains = 3, parametersToSave,
   nBurnin = 1000, nIter = 1000, nThin = 1, coda = FALSE,
   DIC = TRUE, working.directory = NULL, digits = 5, seed=NULL,
   BRugsVerbose = getOption("BRugsVerbose"))
```

Arguments

modelFile File containing the model written in OpenBUGS code, an R function that con-

tains a BUGS model that is written to a temporary model file (see tempfile)

using writeModel.

data Either a named list (names corresponding to variable names in the modelFile)

of the data for the OpenBUGS model, or a vector or list of the names of the data objects used by the model. In these cases data are written into a file 'data.txt'

into the temporary directory of the current R session.

If a filename of an existing file is given, data are read from that file.

inits A list with numChains elements; each element of the list is itself a list of start-

ing values for the OpenBUGS model, or a function creating (possibly random) initial values. In these cases inits are written into files 'inits1.txt', ...,

'initsN. txt' into the temporary directory of the current R session.

If a vector of filenames of existing files is given, inits are read from those files. Alternatively, if inits is not specified, initial values are generated by Open-

BUGS.

numChains Number of Markov chains (default: 3).

parametersToSave

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

tored.

nBurnin Length of burn in (before nIter iterations start).

nIter Number of iterations (without burn in).

nThin Every nThin-th iteration of each chain is stored.

coda Determines the output format: if FALSE (default), a list containing sample and

DIC statistics is returned. If TRUE, an mcmc.list object as known from the coda

package is returned.

DIC Logical, whether to calculate and return the DIC.

working.directory

Sets working directory during execution of this function; data, inits and other files are written to / read from this directory if no other directory is explicitly given in those arguments. If NULL, the current working directory is chosen.

digits Number of significant digits used for OpenBUGS input, see formatC.

seed Integer value from 1 to 14 defining the state of the random number generator -

default is to not specify the state (see modelSetRN).

BRugsVerbose Logical, whether BRugs is supposed to be verbose. This can be controlled

for the whole BRugs package by by the option 'BRugs Verbose' (see options)

which is set to TRUE by default.

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Value

If coda is set to TRUE, an mcmc.list object as known from the **coda** package is returned, otherwise a list containg components

Stats A data frame containing sample statistics. See samplesStats.

DIC The DIC statistics, if DIC=TRUE, else NULL. See dicStats.

See Also

BRugs, help.WinBUGS. Andrew Gelman proposes some print and plot methods that can be accessed by the openbugs (and bugs) and as.bugs.array functions in the CRAN package **R2WinBUGS**.

Examples

```
## Prepare the example files in a temporary directory
exfiles <- dir(options()$OpenBUGSExamples, pattern="^Rats.*txt$", full.names=TRUE)
ok <- file.copy(exfiles, tempdir())
BRugsFit(data = "Ratsdata.txt", inits = "Ratsinits.txt",
    para = c("alpha", "beta"), modelFile = "Ratsmodel.txt",
    numChains = 1,
    working.directory = tempdir())</pre>
```

bugsData

Writing input for OpenBUGS

Description

Write data file for OpenBUGS.

Usage

Arguments

| data | Either a named list (names corresponding to variable names in the model file) of the data for the OpenBUGS model, <i>or</i> a vector or list of the names of the data objects used by the model |
|----------|--|
| fileName | The filename, defaults to 'data.txt' in the temporary directory of the current R session |
| format | String to pass to formatC which controls formatting of numbers. The default "E" formats all numbers in scientific notation. The alternative "fg" uses a standard format, which is more readable but less safe for extreme numbers. |
| digits | Number of significant digits used for OpenBUGS input, see formatC. This may need to be adjusted from the default of 5, for example when writing large integers. |

bugsInits 7

Value

Invisibly returns the fileName.

See Also

BRugs

bugsInits

Writing input for OpenBUGS

Description

Write files containing initial values.

Usage

```
bugsInits(inits, numChains = 1, fileName, format="E", digits = 5)
```

Arguments

inits a list with n.chains elements; each element of the list is itself a list of start-

ing values for the OpenBUGS model, or a function creating (possibly random)

initial values

numChains number of Markov chains

fileName the filename(s), one for each chain. Defaults to 'inits1.txt', ..., 'initsN.txt'

in the temporary directory of the current R session.

format String to pass to formatC which controls formatting of numbers. The default

"E" formats all numbers in scientific notation. The alternative "fg" uses a stan-

dard format.

digits number of significant digits used for OpenBUGS input, see formatC

Value

Invisibly returns the fileName(s).

See Also

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Generating mcmc.list objects for package coda

Description

This functions reads samples from OpenBUGS and converts the results into an object of class mcmc.list that can directly be used by package coda for further analysis.

Usage

```
buildMCMC(node, beg = samplesGetBeg(), end = samplesGetEnd(),
    firstChain = samplesGetFirstChain(),
    lastChain = samplesGetLastChain(), thin = samplesGetThin())
```

Arguments

node Character vector of length 1, name of a variable in the model.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains.

thin To only use every thin-th value of the stored sample.

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

Value

An object of class mcmc.list which is a list containing mcmc objects.

See Also

```
mcmc.list, mcmc, BRugs, help.WinBUGS
```

dic 9

Description

These functions are used to evaluate the Deviance Information Criterion.

Usage

```
dicSet()
dicStats()
dicClear()
```

Details

These functions are used to evaluate the Deviance Information Criterion (DIC; Spiegelhalter et al., 2002) and related statistics - these can be used to assess model complexity and compare different models. Most of the examples packaged with OpenBUGS contain an example of their usage.

It is important to note that DIC assumes the posterior mean to be a good estimate of the stochastic parameters. If this is not so, say because of extreme skewness or even bimodality, then DIC may not be appropriate. There are also circumstances, such as with mixture models, in which Open-BUGS will not permit the calculation of DIC and so the menu option is greyed out. Please see help.WinBUGS for restrictions.

Value

dicStats returns a data frame with columns:

| Dbar | The posterior mean of the deviance, which is exactly the same as if the node |
|------|---|
| | 'deviance' had been monitored. This deviance is defined as -2 * log(likelihood): |
| | 'likelihood' is defined as p(y theta), where y comprises all stochastic nodes |
| | given values (i.e. data), and theta comprises the stochastic parents of y - 'stochas- |
| | tic parents' are the stochastic nodes upon which the distribution of y depends, when collapsing over all logical relationships. |
| Dhat | A point estimate of the deviance (-2 * log(likelihood)) obtained by substituting in the posterior means theta.bar of theta: thus Dhat = -2 * log(p(y theta.bar)). |
| pD | The effective number of parameters is given by $pD = Dbar - Dhat$. Thus pD is the posterior mean of the deviance minus the deviance of the posterior means. |
| DIC | The Deviance Information Criterion is given by DIC = Dbar + pD = Dhat + $2*$ pD. The model with the smallest DIC is estimated to be the model that would best predict a replicate dataset of the same structure as that currently observed. |

Note

Users should ensure their simulation has converged before using these functions. If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

10 help.WinBUGS

References

Spiegelhalter, D.J., Best, N.G., Carlin B.P., and van der Linde, A. (2002): Bayesian measures of model complexity and fit (with discussion). *J. Roy. Statist. Soc. B.* 64, 583-640.

See Also

```
BRugs, help.WinBUGS
```

getNumChains

Number of chains

Description

This function returns the number of chains being simulated.

Usage

```
getNumChains()
```

Value

Returns the number of chains from the current simulation.

See Also

```
BRugs, help.WinBUGS
```

help.WinBUGS

WinBUGS documentation

Description

Function that open the html version of the OpenBUGS manual

Usage

```
help.WinBUGS(browser = getOption("browser"))
```

Arguments

browser

the name of the program to be used as hypertext browser. It should be in the PATH, or a full path specified.

Details

Not yet available in S-PLUS.

infoMemory 11

See Also

```
help.BRugs
```

Examples

```
## Not run:
help.WinBUGS()
## End(Not run)
```

infoMemory

Show memory usage

Description

Shows the amount of memory allocated to OpenBUGS

Usage

```
infoMemory()
```

Value

Amount of memory allocated to OpenBUGS, in bytes.

See Also

```
BRugs, help.WinBUGS
```

infoModules

Loaded modules

Description

Displays all the modules (dynamic link libraries) in use.

Usage

```
infoModules()
```

Value

Dataframe containing information on all the modules (dynamic link libraries) in use.

See Also

```
BRugs, help.WinBUGS
```

infoUpdaters

infoNode

Node information

Description

List current values, data types and samplers corresponding to a variable.

Usage

```
infoNodeValues(nodeLabel)
infoNodeMethods(nodeLabel)
infoNodeTypes(nodeLabel)
```

Arguments

nodeLabel

Character vector of length 1, name of a variable in the model.

Value

infoNodeValues returns a vector of the current (last sampled) values of a variable.

infoNodeMethods returns a data frame listing the method used internally by OpenBUGS to sample values from the full conditional distribution of the node.

infoNodeTypes returns a data frame listing the OpenBUGS data type which represents each node internally. For example, stochastic nodes with normal priors are of type GraphNormal.StdNode.

See Also

```
setValues, BRugs, help.WinBUGS
```

infoUpdaters

Information on MCMC updaters

Description

List the MCMC sampling algorithms in use by the current model.

Usage

```
infoUpdatersbyName()
infoUpdatersbyDepth()
```

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Value

A data frame listing the MCMC updating algorithms chosen for each stochastic node in the model after the model has been compiled.

For block updating algorithms, the first component in the block is shown followed by the other components of the block in angle brackets. For vector nodes, only the first element is shown.

infoUpdatersbyName sorts the nodes alphabetically.

infoUpdatersbyDepth sorts the nodes in their reverse topological order in the graphical model. Nodes which are forward sampled have a negative depth.

See Also

infoNodeMethods, BRugs, help. WinBUGS

loadOpenBUGS

Load OpenBUGS from given directory

Description

Load OpenBUGS from given directory. Only available on Windows.

Usage

loadOpenBUGS(dir)

Arguments

dir

Directory where OpenBUGS is installed

Details

Only available on Windows. Valid OpenBUGS installations should always be detected by the configure script on Linux.

modelAdaptivePhase

Getting length of adaptive phase

Description

This function returns the length of the adaptive phase of the simulation.

Usage

modelAdaptivePhase()

14 modelCheck

Value

This function returns the length of the adaptive phase of the simulation. This is only known after the simulation has finished adapting. If this function is called while the simulation is still adapting MAX(INTEGER) is returned. If the simulation does not have an adaptive phase then zero is returned.

Note

This function can be executed once the model has been compiled and initialized.

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

BRugs, help.WinBUGS

modelCheck

Checking the model file

Description

This function parses a BUGS language description of the statistical model.

Usage

modelCheck(fileName)

Arguments

fileName

file containing the BUGS language description of the statistical model.

Value

If a syntax error is detected the position of the error and a description of the error is printed, otherwise the 'model is syntaxicaly correct' message is displayed.

Note

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

BRugs, help.WinBUGS

modelCompile 15

modelCompile

Compiling the model

Description

This function builds the data structures needed to carry out MCMC sampling.

Usage

```
modelCompile(numChains = 1)
```

Arguments

numChains

Simulation is carried out for numChains chains.

Details

The model is checked for completeness and consistency with the data. A node called 'deviance' is automatically created which calculates minus twice the log-likelihood at each iteration, up to a constant. This node can be used like any other node in the graphical model.

Value

When the model has been successfully compiled, 'model compiled' message should be printed.

Note

This command becomes active once the model has been successfully checked (see modelCheck).

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

```
BRugs, help.WinBUGS
```

modelData

Loading the data

Description

This function loads data into the statistical model.

Usage

```
modelData(fileName = "data.txt")
```

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Arguments

fileName

Filename(s) of file(s) containing the data in OpenBUGS format.

Value

If any syntax errors or data inconsistencies are detected an error message is displayed. Corrections can be made to the data without returning to the 'check model' stage. When the data have been loaded successfully the message 'data loaded' should appear.

Note

This function can be executed once a model has been successfully checked (see modelCheck), it can no longer be executed once the model has been successfully compiled.

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

BRugs, help.WinBUGS

modelFactory

Enable and disable factories to create updaters

Description

These functions enable and disable factories that create updaters. Currently only supported on Windows, not Linux. Linux support should be available in the next OpenBUGS release after version 3.2.1.

Usage

```
modelEnable(factory)
modelDisable(factory)
```

Arguments

factory

Character (length 1) name of the factory to be disabled/enabled, for example "conjugate gamma". See

http://www.openbugs.net/Manuals/ModelMenu.html#Updateroptions

for more information. A list of the currently-used updaters in a compiled model is given by infoUpdatersbyName or infoUpdatersbyDepth.

After enabling or disabling an updater, the model must be compiled or recompiled.

See Also

BRugs, help.WinBUGS

modelGenInits 17

Examples

```
## Not run:
modelDisable("conjugate gamma")
## End(Not run)
```

modelGenInits

Generating initial values

Description

This function attempts to generate initial values by sampling either from the prior or from an approximation to the prior.

Usage

```
modelGenInits()
```

Details

In the case of discrete variables a check is made that a configuration of zero probability is not generated. This function will generate extreme values if any of the priors are very vague.

Value

If the function is successful the message 'initial values generated: model initialized' is displayed otherwise the message 'could not generate initial values' is displayed.

Note

This function can be executed once the model has been successfully compiled (modelCompile), and can no longer be executed once the model has been initialized.

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

```
BRugs, help.WinBUGS
```

18 modelInits

modelInits

Loading initial values

Description

This function loads initial values for the MCMC simulation.

Usage

```
modelInits(fileName, chainNum = NULL)
```

Arguments

fileName

Character vector of filenames containing the initial values in OpenBUGS format.

chainNum

The initial values will be loaded for the chain number chainNum. By default chainNum is one the first time modelInits is executed and incremented by one after each call modula the number of chains numChains being simulated (and restarts at 1 after that). If fileName is a vector, chainNum is increased automatically by default after processing each file. If there is more than one file containing initial values for one chain, either set chainNum explicitly, or wait until cycle restarts at chain 1.

Details

This function checks that initial values are in the form of an appropriate R object or rectangular array and that they are consistent with any previously loaded data. If some of the elements in an array are known (say because they are constraints in a parameterisation), those elements should be specified as missing (NA) in the initial values file.

Generally it is recommended to load initial values for all fixed effect nodes (founder nodes with no parents) for all chains, initial values for random effects can be generated using the modelGenInits function.

Value

Any syntax errors or inconsistencies in the initial value are displayed. If, after loading the initial values, the model is fully initialized this will be reported by displaying the message 'model initialized'. Otherwise the message 'initial values loaded but this or another chain contain uninitialized variables' will be displayed. The second message can have several meanings:

- a) If only one chain is simulated it means that the chain contains some nodes that have not been initialized yet.
- b) If several chains are to be simulated it could mean (a) or that no initial values have been loaded for one of the chains.

In either case further initial values can be loaded, or modelGenInits can be executed to try and generate initial values for all the uninitialized nodes in all the simulated chains.

modelIteration 19

Note

This function can be executed once the model has been successfully compiled. It can still be executed once MCMC sampling has been started having the effect of starting the sampler out on a new trajectory.

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

BRugs, help.WinBUGS

modelIteration

Returns number of iterations

Description

This function returns the total number of iterations carried out divided by thin.

Usage

modelIteration()

Value

This function returns the total number of iterations carried out divided by thin.

Note

This function can be executed once the model has been compiled and initialized.

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

BRugs, help.WinBUGS

20 modelPrecision

modelNames

Get variable names in model

Description

This function returns the names of variables contained in the current model.

Usage

```
modelNames()
```

Value

Character vector of names of variables contained in the current model.

See Also

```
BRugs, help.WinBUGS
```

modelPrecision

Setting precision for prec figures

Description

This function sets the precision to which results are displayed to prec figures.

Usage

```
modelPrecision(prec)
```

Arguments

prec

precision used in the figures

Details

It does not affect the precision of any calculations!

See Also

```
BRugs, help.WinBUGS
```

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modelRN

State of Random Number Generator

Description

Set the starting state of the random number generator.

Usage

modelSetRN(state)

Arguments

state

An integer from 1 to 14. The internal state of the OpenBUGS random number generator can be set to one of 14 predefined states. Each predefined state is 10^{12} draws apart to avoid overlap in random number sequences.

Details

Warning: modelSetRN must not be used before modelCompile has been executed successfully! The state can be changed after initial values are generated but before updates have been performed, however, this is not recommended.

See Also

BRugs, help.WinBUGS

modelSaveState

Save the model's current state

Description

This function saves the sate of each chain in OpenBUGS model

Usage

```
modelSaveState(stem)
```

Arguments

stem

The filestem of the files to be generated.

Details

```
Example for argument stem: If stem = "c:/myFolder/stem", the resulting files are called 'stem1.txt', ..., 'stemN.txt'. They are written into the tempdir() and copied to the path '"c:/myFolder".
```

22 modelSetAP

Note

This function can be executed once a model has been successfully checked (see modelCheck).

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

See Also

BRugs, help.WinBUGS

modelSetAP

Changing settings of updating algorithms

Description

These functions change adaptive phase, iterations, and overRelaxation settings. Currently only supported on Windows, not Linux.

Usage

```
modelSetAP(factoryName, adaptivePhase)
modelSetIts(factoryName, iterations)
modelSetOR(factoryName, overRelaxation)
```

Arguments

factoryName String defining which particular MCMC updating algorithm is to be tuned. Tech-

nically this string is the type name of the factory object used to create the updater, for example 'UpdaterMetnormal.Factory' for the random walk Metropolis

sampler.

adaptivePhase length of the updater's adaptive phase

iterations number of times an iterative algorithm is run before a failure is reported

overRelaxation amount of over relaxation the updater uses

Details

Once a model has been compiled, the various updating algorithms required in order to perform the MCMC simulation may be 'tuned' somewhat via these three functions.

See Also

BRugs, help.WinBUGS

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| modelseems set working directory | modelSetWD | Set working directory | |
|----------------------------------|------------|-----------------------|--|
|----------------------------------|------------|-----------------------|--|

Description

Change the working directory

Usage

```
modelSetWD(dir)
```

Arguments

dir

Directory to change to. A character string

Details

Simply an alias for setwd from base R, provided to mimic the OpenBUGS script function modelSetWD.

| el | | |
|----|--|--|
|----|--|--|

Description

This function updates the model.

Usage

```
modelUpdate(numUpdates, thin = 1, overRelax = FALSE)
```

Arguments

numUpdates This function updates the model by carrying out thin * numUpdates MCMC

iterations for each chain.

thin The samples from every kth iteration will be used for inference, where k is the

value of thin. Setting thin > 1 can help to reduce the autocorrelation in the sample, but there is no real advantage in thinning except to reduce storage

requirements.

overRelax If overRelax is TRUE an over-relaxed form of MCMC (Neal, 1998) which will

be executed where possible. This generates multiple samples at each iteration and then selects one that is negatively correlated with the current value. The time per iteration will be increased, but the within-chain correlations should be reduced and hence fewer iterations may be necessary. However, this method is not always effective and should be used with caution. The auto-correlation function may be used to check whether the mixing of the chain is improved.

24 plotAutoC

Note

This function can be executed once the model has been compiled and initialized.

If an attempt is made to execute this function in an inappropriate context the generic error message 'command is not allowed (greyed out)' is displayed.

References

Neal, R. (1998): Suppressing random walks in Markov chain Monte Carlo using ordered over-relaxation. In M.I. Jordan (Ed.): *Learning in Graphical Models*, Kluwer Academic Publishers, Dordrecht, 205-230. http://www.cs.utoronto.ca/~radford/publications.html

See Also

```
BRugs, help.WinBUGS
```

plotAutoC

Plot autocorrelation function for a scalar variable

Description

This function plots the autocorrelation function of a scalar variable.

Usage

```
plotAutoC(node, plot = TRUE,
    colour = c("red", "blue", "green", "yellow", "black"),
    lwd = 5, main = NULL, ...)
```

Arguments

node Character, name of a scalar variable in the model.

plot Logical, whether to plot the ACF or only return the values. If TRUE, values are

returned invisibly.

colour Colours used to represent different chains.

lwd, main graphical parameters, see plot.default
... Further graphical parameters as in par.

Details

Acts on a scalar variable. See the wrapper function samplesAutoC for more details.

Value

```
An acf object. See acf for details.
```

See Also

```
samplesAutoC, acf, BRugs, help.WinBUGS
```

plotBgr 25

plotBgr

Plot the Gelman-Rubin convergence statistic for a scalar variable

Description

This function calculates and plots the Gelman-Rubin convergence statistic for a scalar variable, as modified by Brooks and Gelman (1998).

Usage

```
plotBgr(node, plot = TRUE, main = NULL, xlab = "iteration",
    ylab = "bgr", col = c("red", "blue", "green"), bins = 50,
    ...)
```

Arguments

Details

Acts on a scalar variable. See the wrapper function samplesBgr for more details.

Value

```
Data frame with elements
```

```
Iteration end iteration of corresponding bin

pooledChain80pct)

80pct interval (normalized) of pooled chains

withinChain80pct

80pct interval (normalized) of mean within chain

bgrRatio

BGR ratio
```

See Also

```
samplesBgr, BRugs, help.WinBUGS
```

26 plotHistory

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|-----|------------|-----|-----|------|
| 1)1 | O L | 1 | 151 | ι. ν |

Plot density estimate or histogram of a scalar variable

Description

This function plots a smoothed kernel density estimate for a scalar variable if it is continuous or a histogram if it is discrete.

Usage

Arguments

```
node Character, name of a scalar variable in the model.

plot Logical, whether to plot the trace or only return density estimates. If TRUE, density estimates are returned invisibly.

main, xlab, ylab, col
graphical parameters, see plot.default
... Further graphical parameters as in par.
```

Details

Acts on a scalar variable. See the wrapper function samplesDensity for more details.

See Also

```
samplesDensity, BRugs, help.WinBUGS
```

plotHistory

Trace of a scalar variable

Description

This function returns and plots a complete trace for a scalar variable.

Usage

```
plotHistory(node, plot = TRUE,
    colour = c("red", "blue", "green", "yellow", "black"),
    main = NULL, xlab = "iteration", ylab = "", ...)
```

ranks 27

Arguments

node Character, name of a scalar variable in the model.

plot Logical, whether to plot the trace or only return the values. If TRUE, values are

returned invisibly.

colour Colours used to represent different chains.

main, xlab, ylab

graphical parameters, see plot.default

... Further graphical parameters as in par.

Details

Acts on a scalar variable. See the wrapper function samplesHistory for more details.

Value

A matrix containing samples of node, each row corresponds to one chain.

See Also

```
samplesHistory, BRugs, help.WinBUGS
```

ranks

Calculation of ranks

Description

These functions are used to calculate ranks of vector valued quantities in the model.

Usage

```
ranksSet(node)
ranksStats(node)
ranksClear(node)
```

Arguments

node

Character, name of a vector (one dimensional array) variable in the model.

Details

ranksSet creates a monitor that starts building running histograms to represent the rank of each component of node. An amount of storage proportional to the square of the number of components of node is allocated. Even for large numbers of components this can require less storage than calculating the ranks explicitly in the model specification and storing their samples, and it is also much quicker.

ranksStats displays summarises of the distribution of the ranks of each component of node. ranksClear removes the monitor calculating running histograms for node.

28 rats

Value

ranksStats returns a data frame with columns:

val2.5pc 0.025 quantiles

median medians

val97.5pc 0.975 quantiles

Note

Users should ensure their simulation has converged before using these functions. Note that if the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

See Also

```
BRugs, help.WinBUGS
```

rats ratsdata example

Description

ratsdata example

Usage

```
data(ratsdata)
data(ratsinits)
```

Format

The list ratsdata contains data originally taken from section 6 of Gelfand and Smith (1990).

Source

A. Gelfand and A. Smith (1990): Sampling-based Approaches to Calculating Marginal Densities. *Journal of the American Statistical Association*, 85, 398-409.

samplesAutoC 29

| samplesAutoC Plot autocorrelation function |
|--|
|--|

Description

This function calculates and plots the autocorrelation function of a variable.

Usage

```
samplesAutoC(node, chain, beg = samplesGetBeg(),
  end = samplesGetEnd(), thin = samplesGetThin(), plot = TRUE,
  mfrow = c(3, 2), ask = NULL, ann = TRUE, ...)
```

Arguments

| Ī | | |
|---|-----------------|--|
| | node | Character vector of length 1, name of a variable in the model. |
| | chain | Selects a chain to plot autocorrelation function for. |
| | beg, end | Arguments to select a slice of monitored values corresponding to iterations $beg:end.$ |
| | thin | To only use every thin-th value of the stored sample for statistics. |
| | plot | Logical, whether to plot the ACF or only return the values. If TRUE, values are returned invisibly. |
| | mfrow, ask, ann | |
| | | Graphical parameters, see par for details. ask defaults to TRUE unless it is plotting into an already opened non-interactive device. The ann parameter is not available in S-PLUS, and will be ignored if it is set. |
| | ••• | Further graphical parameters as in par may also be passed as arguments to plotAutoC. |

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

Value

A list containing acf objects - one for each scalar variable contained in argument node. See acf for details on the list elements.

Note

If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

30 samplesBgr

See Also

plotAutoC, acf, BRugs, help.WinBUGS

samplesBgr

Plot the Gelman-Rubin convergence statistic

Description

This function calculates and plots the Gelman-Rubin convergence statistic, as modified by Brooks and Gelman (1998).

Usage

```
samplesBgr(node, beg = samplesGetBeg(), end = samplesGetEnd(),
    firstChain = samplesGetFirstChain(),
    lastChain = samplesGetLastChain(), thin = samplesGetThin(),
    bins = 50, plot = TRUE, mfrow = c(3, 2), ask = NULL,
    ann = TRUE, ...)
```

Arguments

node Character vector of length 1, name of a variable in the model.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains to calculate the Gelman-Rubin con-

vergence statistics for. Number of chains must be larger than one.

thin Only use every thin-th value of the stored sample for statistics.

bins Number of blocks

plot Logical, whether to plot the BGR statistics or only return the values. If TRUE,

values are returned invisibly.

mfrow, ask, ann

Graphical parameters, see par for details. ask defaults to TRUE unless it is plotting into an already opened non-interactive device. The ann parameter is not

available in S-PLUS, and will be ignored if it is set.

Further graphical parameters as in par may also be passed as arguments to

plotBgr.

Details

The width of the central 80% interval of the pooled runs is green, the average width of the 80% intervals within the individual runs is blue, and their ratio R(=pooled/within) is red. For plotting purposes the pooled and within interval widths are normalised to have an overall maximum of one. The statistics are calculated in bins of length 50: R would generally be expected to be greater than 1 if the starting values are suitably over-dispersed. Brooks and Gelman (1998) emphasise that one

samplesClear 31

should be concerned both with convergence of R to 1, and with convergence of both the pooled and within interval widths to stability.

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

Value

A list containing data frames - one for each scalar variable contained in argument node. Each data frames contains elements

Iteration end iteration of corresponding bin pooledChain80pct)

80pct interval (normalized) of pooled chains

withinChain80pct

80pct interval (normalized) of mean within chain

bgrRatio BGR ratio

Note

If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

References

Brooks, S.P. and Gelman A. (1998): Alternative Methods for Monitoring Convergence of Iterative Simulations. *Journal of Computational and Graphical Statistics*, 7, 434-455.

See Also

```
plotBgr, BRugs, help.WinBUGS
```

samplesClear

Clear recorded values

Description

This function is used to remove the stored values of a variable.

Usage

```
samplesClear(node)
```

Arguments

node

Character vector of length 1, name of a variable in the model.

32 samplesCoda

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

See Also

```
BRugs, help.WinBUGS
```

samplesCoda

Writing files in CODA format

Description

This function writes files in CODA format to be processed or imported, e.g, by some other software.

Usage

```
samplesCoda(node, stem, beg = samplesGetBeg(),
  end = samplesGetEnd(), firstChain = samplesGetFirstChain(),
  lastChain = samplesGetLastChain(), thin = samplesGetThin())
```

Arguments

node Character vector of length 1, name of a variable in the model. stem The filestem of the CODA files to be generated. See details.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains.

thin to only use every thin-th value of the stored sample.

Details

```
Example for argument stem: If stem = "c:/myFolder/foo", the resulting files are called 'fooCODAchain1.txt', ..., 'fooCODAchainN.txt', and 'fooCODAindex.txt'. They are written into the tempdir() and copied to the path '"c:/myFolder".
```

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1]. If the arguments are left at their defaults the whole sample for all chains will be used for output.

Value

Prints 'CODA files written'.

Note

If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

samplesCorrel 33

See Also

BRugs, help.WinBUGS

samplesCorrel

Correlation

Description

This function calculates the correlation matrix between two vectors of variables.

Usage

```
samplesCorrel(node0, node1, beg = samplesGetBeg(),
  end = samplesGetEnd(), firstChain = samplesGetFirstChain(),
  lastChain = samplesGetLastChain(), thin = samplesGetThin())
```

Arguments

node0, node1 Character vectors of length 1, name of variables in the model.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains to calculate correlation(s) for.

thin to only use every thin-th value of the stored sample for statistics.

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1]. If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

Value

Correlation matrix.

Note

If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

See Also

```
BRugs, help.WinBUGS
```

34 samplesDensity

samplesDensity

Plot density estimate or histogram

Description

This function plots a smoothed kernel density estimate for a variable if it is continuous or a histogram if it is discrete.

Usage

```
samplesDensity(node, beg = samplesGetBeg(), end = samplesGetEnd(),
    firstChain = samplesGetFirstChain(),
    lastChain = samplesGetLastChain(), thin = samplesGetThin(),
    plot = TRUE, mfrow = c(3, 2), ask = NULL, ann = TRUE, ...)
```

Arguments

node Character vector of length 1, name of a variable in the model.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains to plot density estimate or histogram

for.

thin to only use every thin-th value of the stored sample for statistics.

plot Logical, whether to plot the trace or only return density estimates. If TRUE,

density estimates are returned invisibly.

mfrow, ask, ann

Graphical parameters, see par for details. ask defaults to TRUE unless it is plotting into an already opened non-interactive device. The ann parameter is not

available in S-PLUS, and will be ignored if it is set.

... Further graphical parameters as in par may also be passed as arguments to

plotDensity.

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

Note

If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

See Also

```
BRugs, help.WinBUGS
```

samplesGet 35

samplesGet

Get settings used for calculations

Description

These low level functions can be used to get information on settings of begin, end, and thinning of chains, as well as the number of the first/last chain of the stored sample.

Usage

```
samplesGetBeg()
samplesGetEnd()
samplesGetThin()
samplesGetFirstChain()
samplesGetLastChain()
```

Value

samplesGetBeg returns the first iteration of the stored sample used for calculating statistics.

 ${\tt samplesGetEnd}\ returns\ the\ last\ iteration\ of\ the\ stored\ sample\ used\ for\ calculating\ statistics\ to\ end.$

 $samples Get Thin\ returns\ the\ thin\ parameter,\ see\ samples Set Thin.$

samplesGetFirstChain returns the number of the first chain of the stored sample used for calculating statistics.

samplesGetLastChain returns the number of the last chain of the stored sample used for calculating statistics.

See Also

```
samplesSetBeg, BRugs, help.WinBUGS
```

samplesHistory

Trace of a variable

Description

This function returns and plots a complete trace for a variable.

Usage

```
samplesHistory(node, beg = samplesGetBeg(), end = samplesGetEnd(),
    firstChain = samplesGetFirstChain(),
    lastChain = samplesGetLastChain(), thin = samplesGetThin(),
    plot = TRUE, mfrow = c(3, 1), ask = NULL, ann = TRUE, ...)
```

36 samplesMonitors

Arguments

node Character vector of length 1, name of a variable in the model.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains to plot the trace for.

thin to only use every thin-th value of the stored sample for statistics.

plot Logical, whether to plot the trace or only return the values. If TRUE, values are

returned invisibly.

mfrow, ask, ann

Graphical parameters, see par for details. ask defaults to TRUE unless it is plotting into an already opened non-interactive device. The ann parameter is not

available in S-PLUS, and will be ignored if it is set.

... Further graphical parameters as in par may also be passed as arguments to

plotHistory.

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

Value

A list containing matrices - one for each scalar variable contained in argument node. Each row of a matrix corresponds to one chain.

See Also

plotHistory, BRugs, help.WinBUGS

samplesMonitors

Names of monitored scalar variables

Description

This function returns names of monitored scalar variables.

Usage

samplesMonitors(node)

Arguments

node Character vector of length 1, name of a variable in the model, or simply '*'. node

can be a vector quantity with sub ranges given to indices (e.g. samplesMonitors("node[3:5]")).

samplesSample 37

Value

A list of names that are monitored. If sampling a vector of parameters of node, all elements are printed, e.g.: "node[beg]", ..., "node[end]".

See Also

BRugs, help.WinBUGS

samplesSample

Stored values

Description

This function returns an array of stored values.

Usage

samplesSample(node)

Arguments

node

Character vector of length 1, name of a variable in the model.

Value

Values of the stored sample.

Note

If sampling a vector of parameters, the function must be called for each parameter separately such as samplesSample("node[1]").

To get samples from more than only one scalar node, see samplesHistory with argument plot=FALSE.

See Also

BRugs, help.WinBUGS

38 samplesSetting

samplesSet Start recording

Description

This function is used to start recording a chain of values for particular variables.

Usage

```
samplesSet(node)
```

Arguments

node

Character vector of names of variables in the model.

Details

WinBUGS generally automatically sets up a logical node to measure a quantity known as deviance; this may be accessed, in the same way as any other variable of interest, by typing its name, i.e. "deviance"

See Also

```
BRugs, help.WinBUGS
```

samplesSetting

Change settings used for calculations

Description

These low level functions can be used to set begin, end, and thinning of chains as well as the first/last chain of the stored sample.

Usage

```
samplesSetBeg(begIt)
samplesSetEnd(endIt)
samplesSetThin(thin)
samplesSetFirstChain(first)
samplesSetLastChain(last)
```

samplesSize 39

Arguments

| begIt | First iteration of the stored sample used for calculating statistics. |
|-------------|---|
| endIt | Last iteration of the stored sample used for calculating statistics. |
| thin | Every thin-th iteration of each chain is used to contribute to the statistics being calculated. |
| first, last | First/last chain of the stored sample used for calculating statistics. |

Details

samplesSetBeg sets the first iteration of the stored sample used for calculating statistics to begIt. samplesSetEnd sets the last iteration of the stored sample used for calculating statistics to endIt.

samplesSetThin sets the numerical field used to select every thin-th iteration of each chain to contribute to the statistics being calculated.

samplesSetFirstChain is used to set the first chain of the stored sample used for calculating statistics to be first.

samplesSetLastChain is used to set the last chain of the stored sample used for calculating statistics to be last.

Note

Note the difference between this and the thinning facility of the update function: when thinning via the update function we are permanently discarding samples as the MCMC simulation runs, whereas here we have already generated (and stored) a suitable number of (posterior) samples and may wish to discard some of them only temporarily. Thus, setting thin > 1 here will not have any impact on the storage (memory) requirements; if you wish to reduce the number of samples actually stored (to free-up memory) you should thin via the update function.

See Also

BRugs, help.WinBUGS

| samplesSize | Size of the stored sample | |
|-------------|---------------------------|--|
| | | |

Description

This function returns the size of the stored sample.

Usage

```
samplesSize(node)
```

Arguments

node Character vector of length 1, name of a variable in the model.

40 samplesStats

Value

Size of the stored sample. If no samples exist, -1 will be returned.

Note

If sampling a vector of parameters, the function must be called for each parameter separately such as samplesSize(node[1]).

See Also

```
BRugs, help.WinBUGS
```

samplesStats

Calculate summary statistics

Description

This function produces summary statistics for a variable, pooling over the chains selected.

Usage

```
samplesStats(node, beg = samplesGetBeg(), end = samplesGetEnd(),
    firstChain = samplesGetFirstChain(),
    lastChain = samplesGetLastChain(), thin = samplesGetThin())
```

Arguments

node Character vector containing names of variables in the model.

beg, end Arguments to select a slice of monitored values corresponding to iterations

beg:end.

firstChain, lastChain

Arguments to select a sub group of chains to calculate summary statistics for.

thin to only use every thin-th value of the stored sample for statistics.

Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1 A star '*' can be entered as shorthand for all the stored samples.

If the arguments are left at their defaults the whole sample for all chains will be used for calculation.

setValues 41

Value

samples.stats returns a data frame with columns:

mean means

sd standard deviations

MC_error Estimate of $s/\sqrt(N)$, the Monte Carlo standard error of the mean. The batch

means method outlined by Roberts (1996; p.50) is used to estimate s.

val2.5pc 0.025 quantiles

median medians

val97.5pc 0.975 quantiles

 $\begin{array}{ll} \text{start} & \text{beg} + 1 \\ \text{sample} & \text{sample sizes} \end{array}$

Note

If the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

References

Roberts, G.O. (1996): Markov Chain Concepts Related to Sampling Algorithms. In: W.R. Gilks, S. Richardson and D.J. Spiegelhalter (Eds.): *Markov Chain Monte Carlo in Practice*. Chapman and Hall, London, UK.

See Also

BRugs, help.WinBUGS

| | setValues | Setting current values | |
|--|-----------|------------------------|--|
|--|-----------|------------------------|--|

Description

This function sets the current values of a variable for future iterations. Only stochastic nodes can be set using this facility, and logical nodes are then updated if necessary.

Usage

```
setValues(nodeLabel, values)
```

Arguments

nodeLabel Character vector of length 1, name of a node in the model. values The values to be set, generated, e.g., by infoNodeValues.

42 summary

Details

Current values of a node can be stored to be used later as initial values.

Value

The number of values set.

See Also

```
infoNodeValues, BRugs, help.WinBUGS
```

summary

Summary of MCMC simulation

Description

These functions are used to calculate running means, standard deviations and quantiles.

Usage

```
summarySet(node)
summaryStats(node)
summaryClear(node)
```

Arguments

node

Character vector containing names of a variables in the model.

Details

summarySet creates monitor(s) that starts recording the running totals for node.

summaryStats displays the running means, standard deviations, and 2.5%, 50% (median) and 97.5% quantiles for node. Note that these running quantiles are calculated via an approximate algorithm and should therefore be used with caution.

 $summary {\tt Clear}\ removes\ the\ monitor(s)\ calculating\ running\ totals\ for\ node.$

These functions are less powerful and general than the samples functions (e.g., see samplesSet), but they also require much less storage (an important consideration when many variables and/or long runs are of interest).

Value

summaryStats returns a data frame with columns:

mean means

sd standard deviations val2.5pc 0.025 quantiles writeModel 43

median medians

val97.5pc 0.975 quantiles sample sizes

Note

Users should ensure their simulation has converged before using these functions. Note that if the MCMC simulation has an adaptive phase it will not be possible to make inference using values sampled before the end of this phase.

See Also

BRugs, help.WinBUGS

writeModel

Creating an OpenBUGS model file

Description

Convert R function to an OpenBUGS model file

Usage

```
writeModel(model, con = "model.txt", digits = 5)
```

Arguments

model R function containing the BUGS model in the BUGS model language, for minor

differences see Section Details.

con passed to link{writeLines} which actually writes the model file digits number of significant digits used for **BUGS** input, see formatC

Details

The fact that bugs models follow closely to S (R) syntax is used. It should be possible to write most BUGS models as R functions.

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

Value

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

Author(s)

original idea by Jouni Kerman, modified by Uwe Ligges

44 writeModel

See Also

```
modelCheck, BRugs
```

Examples

```
## Same "ratsmodel" that is used in the examples in ?BRugs and ?BRugsFit:
ratsmodel <- function(){</pre>
    for(i in 1:N){
        for(j in 1:T){
            Y[i, j] ~ dnorm(mu[i, j],tau.c)
            mu[i, j] \leftarrow alpha[i] + beta[i] * (x[j] - xbar)
        alpha[i] ~ dnorm(alpha.c, alpha.tau)
        beta[i] ~ dnorm(beta.c, beta.tau)
    tau.c \sim dgamma(0.001, 0.001)
    sigma <- 1 / sqrt(tau.c)</pre>
    alpha.c ~ dnorm(0.0, 1.0E-6)
    alpha.tau ~ dgamma(0.001, 0.001)
    beta.c ~ dnorm(0.0, 1.0E-6)
    beta.tau ~ dgamma(0.001, 0.001)
    alpha0 <- alpha.c - xbar * beta.c
}
## some temporary filename:
filename <- file.path(tempdir(), "ratsmodel.txt")</pre>
## write model file:
writeModel(ratsmodel, filename)
## and let's take a look:
file.show(filename)
```

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