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Graphical Models,

HMMs using PGMPY

by Harish Kashyap K

and Ria Aggarwal at

#ODSC_India

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In each case, monitor

the convergence of

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the cumulated

average. Both

independence

Metropolis{Hastings

samplers can be

implemented via an R

code like `al=4.3`

`bet=6.2`

`mcmc=rep(1,1000)`

`for (t in 2:1000){`

`mcmc[,t]=mcmc[,t-1]`

`y = rgamma(500,4,rate`

`=7) if (runif(1)< dga`

`mma(y,al,rate=bet)*d`

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```
gamma(mcmc[t-1],4,rate=7)/(dgamma(mcmc[t-1],al,rate=bet)*  
dgamma(y,4,rate=7))  
}
```

Bayesian Essentials with R: The Complete Solution Manual

1. Propose new for (t) from $q(j \text{ old} = (t-1))$.
2. Compute the ratio $r = \frac{p(\text{new})q(\text{old} | j)}{p(\text{old})q(\text{new} | j \text{ old})}$: 3. If r

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1, set $(t) = \text{new}$. If $r < 1$,
set $(t) = \hat{\text{new}}$ with
probability r old with
probability $1 - r$. Then
a draw (t) converges
in distribution to a
draw from the true
posterior density $p(\theta_j)$.

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Using a flat prior on θ ,

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i.e., $\hat{\theta} = \arg \max_{\theta} p(\theta | y)$, we have

$$\ell(\theta) = \log(p(y | \theta)) = y \log \theta + (n - y) \log(1 - \theta) + C$$

The first derivative is given by $\frac{\partial \ell(\theta)}{\partial \theta} = \frac{y}{\theta} - \frac{n - y}{1 - \theta}$. Equating to zero and solving for θ gives the posterior mode by $\hat{\theta} = \frac{y}{n}$.

The second derivative is given by $\frac{\partial^2 \ell(\theta)}{\partial \theta^2} = -\frac{y}{\theta^2} - \frac{n - y}{(1 - \theta)^2}$.

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Computation with R

Those interested in learning how to run and diagnose

Bayesian regression in R will find almost everything they need to know here. As with many R texts,

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Computation with R has an accompanying package of functions

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available on CRAN
(“ LearnBayes ”).

The functions in this package are focused mainly on teaching Bayesian analysis, but also include some useful basic implementations.

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Computation with R -
Albert (2009) -
ProgrammingR

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Download ZIP.

Launching GitHub Desktop. If nothing happens, download GitHub Desktop and try again. Go back.

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try again. Computation

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GitHub - rghan/bcwr:

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Answers and notes

for the book Bayesian

Computation with R

by Jim Albert

GitHub - szimmerma

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present the basic

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problems.

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— Johns Hopkins

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In the model,
individuals are
classed as susceptible
(S), infected (and
infectious) (I) or
recovered (R). $\frac{dS}{dt} =$

$$= - \beta \frac{SI}{N} + \gamma \frac{dI}{dt} =$$

$$\beta \frac{SI}{N} - \gamma \frac{dR}{dt}$$

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Computation for infectious disease ...
= I where $N = S + I + R$. Daily counts of infected recovered individuals were simulated using the deterministic SIR model with $\beta = 1.5$, $\gamma = 0.5$, giving $R_0 = 3$.

Approximate
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infectious disease ...

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contained book on Bayesian thinking or using R, it hopefully provides a useful entry into Bayesian methods and computation. The second edition contains several new topics, including the use of mix-tures of conjugate priors (Section 3.5), the use of the SIR algorithm

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2nd Edition

Python Solutions to

Bayesian

computation with

Stan and Farmer

Jöns. Now, this

exercise would surely

have been better if

I ' d used real data,

but unfortunately I

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couldn't find

enough datasets

related to cows...

Finally, here is a

depiction of farmer

Jöns and his two lazy

siblings by the great

master Hokusai.

Beginners Exercise:

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R-bloggers

Abstract and Figures

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This is the collection of solutions for all the exercises proposed in Bayesian Essentials with R (2014).

Evolution of the Bayes factor approximation $B_{21}(D_n)$ as a function...

Bayesian Essentials
with R: The Complete
Solution Manual

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Posterior variance =

$$(1+y)(1+n y)$$

$$(2+n)^2(3+n) = 1+y$$

$$2+n \quad 1+n y \quad 2+n \quad 1 \quad 3+n$$

:(4) The first two

factors in (4) are two numbers that sum to 1, so their product is at most $\frac{1}{4}$. And, since $n > 1$, the third factor is less than $\frac{1}{3}$. So the product of all three factors is less than $\frac{1}{12}$.

2.5d.

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Computation with R
(Use R):

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...

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Analyses with R is an
introductory course

on the use and

implementation of

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Bayesian modeling using R software. The Bayesian approach is an alternative to the "frequentist" approach where one simply takes a sample of data and makes inferences about the likely parameters of the population. In contrast, the Bayesian approach uses both likelihood

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Computation and a

sample of observed
data (the 'prior') to

estimate the most

likely values and

distributions for the
estimated ...

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introduces Bayesian modeling by the use of computation using the R language. The early chapters present the basic tenets of Bayesian thinking by use of familiar one and two-parameter inferential problems.

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Page 32/34

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Jim Albert | Springer

The purpose of this book is to introduce Bayesian modeling by the use of computation using R language. R provides a wide range of functions for data manipulation, calculation, and graphical displays.

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Author: Jim Albert
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