# 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 x86Linux and on 64-bit R under Windows are in ``beta" status and less efficient.

Maintainer Uwe Ligges <ligges@statistik.tu-dortmund.de>

**Depends** R (>= 3.3.0)

Imports utils, coda, grDevices, graphics, stats

SystemRequirements OpenBUGS (>= 3.2.2), hence Windows or x86 Linux

License GPL-2

NeedsCompilation yes

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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 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.

for suggestions for how to interpret these problematic error messages.

## 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)</pre>
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):
modelCheck("Ratsmodel.txt")  # check model file
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.

# BRugsFit

# 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, <i>or</i> 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, <i>or</i> 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).
parametersToSav	/e
	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 <b>coda</b> package is returned.
DIC	Logical, whether to calculate and return the DIC.
working.directo	bry
	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 'BRugsVerbose' (see options) which is set to TRUE by default.

## 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

# 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, <i>or</i> 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 standard format.
digits	number of significant digits used for OpenBUGS input, see formatC

## Value

Invisibly returns the fileName(s).

## See Also

BRugs

buildMCMC

## 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, last	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:upper1, ...]. 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

#### DIC

## 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 $p(y   \text{theta})$ , 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 $(-2 * \log(\text{likelihood}))$ obtained by substituting in the posterior means theta.bar of theta: thus Dhat = $-2 * \log(p(y   \text{theta.bar}))$ .
рD	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.

## 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

## 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

infoNode

## 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()
```

## loadOpenBUGS

#### 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()

## 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

modelCompile

## 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")

## 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

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

## See Also

## modelGenInits

## 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

modelInits

## 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

## 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

modelNames

## 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

modelRN

## 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"'.

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 up- dater, 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

modelSetWD

# 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.

modelUpdate

Updating the model

# 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.

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 overrelaxation. In M.I. Jordan (Ed.): *Learning in Graphical Models*, Kluwer Academic Publishers, Dordrecht, 205-230. https://glizen.com/radfordneal/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

## 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

node	Character, name of a scalar variable in the model.
plot	Logical, whether to plot the BGR statistics or only return the values. If TRUE, values are returned invisibly.
main, xlab, ylab	
	annotation, see plot.default
col	Colours, see Details Section in samplesBgr.
bins	Number of blocks
	Further graphical parameters as in par.

## 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
pooledChain8	0pct)
	80pct interval (normalized) of pooled chains
withinChain8	Øpct
	80pct interval (normalized) of mean within chain
bgrRatio	BGR ratio

# See Also

samplesBgr, BRugs, help.WinBUGS

plotDensity

## 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

```
plotDensity(node, plot=TRUE, main = NULL, xlab = "" , ylab = "", col = "red",
...)
```

## 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

## 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, ylak	
	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.

## 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

## 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

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 plot- ting 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:upper1, ...]. 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.

#### See Also

plotAutoC, acf, BRugs, help.WinBUGS

samplesBgr

#### 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, las	tChain
	Arguments to select a sub group of chains to calculate the Gelman-Rubin convergence 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 plot- ting 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 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:upper1, ...]. 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.

## samplesClear

## 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
pooledChain80	pct)
	80pct interval (normalized) of pooled chains
withinChain80	pct
	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.

#### Details

If the variable of interest is an array, slices of the array can be selected using the notation variable[lower0:upper0, lower1:upper1, ...]. A star '\*' can be entered as shorthand for all the stored samples.

#### See Also

samplesCoda

## 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:upper1, ...].

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.

## See Also

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:upper1, ...].

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

samplesDensity

#### 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, las	tChain
	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 plot- ting 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:upper1, ...]. 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

samplesGet

## 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.

samplesGetEnd returns the last iteration of the stored sample used for calculating statistics to end.

samplesGetThin returns the thin parameter, see samplesSetThin.

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, ...)
```

## 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 plot- ting 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:upper1, ...]. 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

## 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

samplesSet

## 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

#### 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.

## 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:upper1, ...]. 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

## 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 <i>s</i> .
val2.5pc	0.025 quantiles
median	medians
val97.5pc	0.975 quantiles
start	beg + 1
sample	sample sizes

## 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.

#### 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.

summaryClear 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

#### 42

## writeModel

median	medians
val97.5pc	0.975 quantiles
sample	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

## 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] <- alpha[i] + beta[i] * (x[j] - xbar)</pre>
        }
        alpha[i] ~ dnorm(alpha.c, alpha.tau)
        beta[i] ~ dnorm(beta.c, beta.tau)
    }
    tau.c ~ 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</pre>
}
## 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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