Stat 534: Fall 2021. Exercises from the Intro to rjags document.

This document extracts the exercises from the Intro to rjags document:

- 1. Download and save in an R working directory the grizzly.csv data file, the grizz0.r R code and the lreg.bug BUGS code. Run the grizz0.r code and look at the various bits of output. Ask if you don't understand something or want something additional.
- 2. Re model 0b, the state-space linear regression with measurement error model.

The bugs and r code to fit this model are in lregb.bug and grizz0b.r. The r code is almost exactly the same as that in grizz0.r Make sure you understand how lregb.bug works.

What is the 95% credible interval for r?

3. Re model 1, the stat-space model with process error.

The bugs and r code to fit this model are in exp.bug and grizz1.r. The first part of the r code is almost exactly the same as that in grizz0.r. One difference is that we also ask jags to return the posterior distributions for each N_t . That way we can easily plot the distribution of $\hat{N}(t)$ over time.

What is the 95% credible interval for r?

Plot the distribution of $\hat{N}(t)$ over time.

I suggest a boxplot for each time. An alternative is the mean and +/-1 se bars.

Optional extensions: After fitting the exponential growth model with process error and being (at least somewhat) comfortable with the output, feel free to modify the code (grizz1.r, exp.bug, or both) so that:

- 4. Observations conditional on the latent population size have a Poisson distribution The BUGS specification for a Poisson distribution is dpois(mean), where mean is the expected value for that observation.
- 5. Observations conditional on the latent population size have an overdispersed Poisson distribution.
- 6. The process model allows the population growth rate to vary smoothly over time, i.e., a local linear trend model.
- 7. The process model allows the population growth rate to depend on current population size, i.e., a Ricker density-dependence model or something like it.