Package ‘posterior’

June 10, 2022

Title Tools for Working with Posterior Distributions
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Description Provides useful tools for both users and developers of packages for fitting Bayesian models or working with output from Bayesian models. The primary goals of the package are to:
(a) Efficiently convert between many different useful formats of draws (samples) from posterior or prior distributions.
(b) Provide consistent methods for operations commonly performed on draws, for example, subsetting, binding, or mutating draws.
(c) Provide various summaries of draws in convenient formats.
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Author Paul-Christian Bürkner [aut, cre], Jonah Gabry [aut], Matthew Kay [aut], Aki Vehtari [aut],
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Maintainer: Paul-Christian Bürkner &lt;paul.buerkner@gmail.com&gt;  
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**Description**

The **posterior** package is intended to provide useful tools for both users and developers of packages for fitting Bayesian models or working with output from Bayesian models. The primary goals of the package are to:

- Efficiently convert between many different useful formats of draws (samples) from posterior or prior distributions.
- Provide consistent methods for operations commonly performed on draws, for example, sub-setting, binding, or mutating draws.
- Provide various summaries of draws in convenient formats.
- Provide lightweight implementations of state of the art posterior inference diagnostics.
Package options

The following options are used to format and print `draws` objects, as in `print.draws_array()`, `print.draws_df()`, `print.draws_list()`, `print.draws_matrix()`, and `print.draws_rvars()`:

- `posterior.max_draws`: Maximum number of draws to print.
- `posterior.max_iterations`: Maximum number of iterations to print.
- `posterior.max_chains`: Maximum number of chains to print.
- `posterior.max_variables`: Maximum number of variables to print.

The following option is used to format and print `rvar` objects, as in `print.rvar()` and `print.draws_rvars()`:

- `posterior.rvar_summary`: What style of summary to display: "mean_sd" displays mean±sd, "median_mad" displays median±mad.

The following option is used to construct new `rvar` objects, as in `rfun()` and `rdo()`:

- `posterior.rvar_ndraws`: The number of draws used to construct new random variables when this number cannot be determined from existing arguments (e.g., other `rvars` passed to a function).

The following options are used to control warning messages:

- `posterior.warn_on_merge_chains`: (logical) Some operations will trigger an automatic merging of chains, for example, because chains do not match between two objects involved in a binary operation. Whether this causes a warning can be controlled by this option.

---

**as_rvar**

Coerce to a random variable

**Description**

Convert `x` to an `rvar` object.

**Usage**

```r
as_rvar(x, dim = NULL, dimnames = NULL, nchains = NULL)
```

**Arguments**

- `x` (multiple options) An object that can be converted to an `rvar`, such as a vector, array, or an `rvar` itself.
- `dim` (integer vector) One or more integers giving the maximal indices in each dimension to override the dimensions of the `rvar` to be created (see `dim()`). If `NULL` (the default), `dim` is determined by the input. **NOTE:** This argument controls the dimensions of the `rvar`, not the underlying array.
- `dimnames` (list) Character vectors giving the names in each dimension to override the names of the dimensions of the `rvar` to be created (see `dimnames()`). If `NULL` (the default), this is determined by the input. **NOTE:** This argument controls the names of the dimensions of the `rvar`, not the underlying array.
- `nchains` (positive integer) The number of chains. The default is 1.
Details

For objects that are already rvars, returns them (with modified dimensions if \texttt{dim} is not \texttt{NULL}).
For numeric or logical vectors or arrays, returns an rvar with a single draw and the same dimensions as x. This is in contrast to the \texttt{rvar()} constructor, which treats the first dimension of x as the draws dimension. As a result, \texttt{as_rvar()} is useful for creating constants.

Value

An object of class "rvar" representing a random variable.

See Also

\texttt{rvar()} to construct rvars directly. See \texttt{rdo()}, \texttt{rfun()}, and \texttt{rvar_rng()} for higher-level interfaces for creating rvars.

Examples

# You can use as_rvar() to create "constant" rvars (having only one draw):
x <- as_rvar(1)
x

# Such constants can be of arbitrary shape:
as_rvar(1:4)
as_rvar(matrix(1:10, nrow = 5))
as_rvar(array(1:12, dim = c(2, 3, 2)))

bind_draws Bind draws objects together

Description

Bind multiple draws objects together to form a single draws object.

Usage

bind_draws(x, ...)

## S3 method for class 'draws_matrix'
bind_draws(x, ..., along = "variable")

## S3 method for class 'draws_array'
bind_draws(x, ..., along = "variable")

## S3 method for class 'draws_df'
bind_draws(x, ..., along = "variable")
### chol.rvar

The `chol.rvar` function performs Cholesky decomposition on a random matrix stored in an `rvar` object.

#### Arguments

- `x`: A `draws` object. The draws format of `x` will define the format of the returned draws object.
- `...`: Additional `draws` objects to bind to `x`.
- `along`: The dimension along which draws objects should be bound together. Possible values are "variable" (the default), "chain", "iteration", and "draw". Not all options are supported for all input formats.

#### Value

A `draws` object of the same class as `x`.

#### Examples

```r
x1 <- draws_matrix(alpha = rnorm(5), beta = rnorm(5))
x2 <- draws_matrix(alpha = rnorm(5), beta = rnorm(5))
ndraws(x1)
ndraws(x2)
x3 <- bind_draws(x1, x2, along = "draw")
ndraws(x3)
```

```r
x4 <- draws_matrix(theta = rexp(5))
x5 <- bind_draws(x1, x4, along = "variable")
variables(x5)
```
Arguments

- **x** (rvar) A 2-dimensional `rvar`.
- ... Additional parameters passed on to `chol.tensor()`

Value

An `rvar` containing the upper triangular factor of the Cholesky decomposition, i.e., the matrix $R$ such that $R' R = x$.

---

**diagnostics**  
List of available convergence diagnostics

---

Description

A list of available diagnostics and links to their individual help pages.

Details

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Value

See individual functions for a description of return types.

---

**draws**  
Transform to draws objects

---

Description

Try to transform an R object to a format supported by the `posterior` package.
Usage

as_draws(x, ...)

is_draws(x)

Arguments

x (draws) A draws object or another \texttt{R} object for which the method is defined.

... Arguments passed to individual methods (if applicable).

Details

The class "draws" is the parent class of all supported formats, which also have their own subclasses of the form "draws\_\{format\}" (e.g. "draws\_array").

Value

If possible, a draws object in the closest supported format to \texttt{x}. The formats are linked to in the \textbf{See Also} section below.

See Also

Other formats: \texttt{draws\_array()}, \texttt{draws\_df()}, \texttt{draws\_list()}, \texttt{draws\_matrix()}, \texttt{draws\_rvars()}

Examples

# create some random draws
x <- matrix(rnorm(30), nrow = 10)
colnames(x) <- c("a", "b", "c")
str(x)

# transform to a draws object
y <- as_draws(x)
str(y)

# remove the draws classes from the object
class(y) <- class(y)[-1:2]
str(y)

Index draws objects

Description

Index variables, iterations, chains, and draws.
Usage

variables(x, ...)
variables(x) <- value
iteration_ids(x)
chain_ids(x)
draw_ids(x)
nvariables(x, ...)
niterations(x)
nchains(x)
ndraws(x)

Arguments

x (draws) A draws object or another R object for which the method is defined.
...
Arguments passed to individual methods (if applicable).
value (character vector) For variables(x) <- value, the new variable names to use.

Details

The methods variables(), iteration_ids(), chain_ids(), and draw_ids() return vectors of all variables, iterations, chains, and draws, respectively. In contrast, the methods nvariables(), niterations(), nchains(), and ndraws() return the number of variables, iterations, chains, and draws, respectively.

variables(x) <- value allows you to modify the vector of variable names, similar to how names(x) <- value works for vectors and lists. For renaming specific variables, rename_variables() may offer a more convenient approach.

Value

For variables(), a character vector.
For iteration_ids(), chain_ids(), and draw_ids(), an integer vector.
For niterations(), nchains(), and ndraws(), a scalar integer.

Examples

x <- example_draws()
variables(x)
nvariables(x)
variables(x) <- letters[1:nvariables(x)]
The draws_array() methods convert objects to the draws_array format. The draws_array() function creates an object of the draws_array format based on a set of numeric vectors. See Details.

Usage

as_draws_array(x, ...)

## Default S3 method:
as_draws_array(x, ...)

## S3 method for class 'draws_array'
as_draws_array(x, ...)

## S3 method for class 'draws_matrix'
as_draws_array(x, ...)

## S3 method for class 'draws_df'
as_draws_array(x, ...)

## S3 method for class 'draws_list'
as_draws_array(x, ...)

## S3 method for class 'draws_rvars'
as_draws_array(x, ...)

## S3 method for class 'mcmc'
as_draws_array(x, ...)

## S3 method for class 'mcmc.list'
as_draws_array(x, ...)
draws_array(..., .nchains = 1)

is_draws_array(x)

Arguments

x
An object to convert to a draws_array object.

... 
For as_draws_array(): Arguments passed to individual methods (if applicable). For draws_array(): Named arguments containing numeric vectors each defining a separate variable.

.nchains
(positive integer) The number of chains. The default is 1.

Details

Objects of class "draws_array" are 3-D arrays with dimensions "iteration", "chain", and "variable". See Examples.

Value

A draws_array object, which has classes c("draws_array", "draws", "array").

See Also

Other formats: draws_df(), draws_list(), draws_matrix(), draws_rvars(), draws

Examples

x1 <- as_draws_array(example_draws())
class(x1)
print(x1)
str(x1)

x2 <- draws_array(a = rnorm(10), b = rnorm(10), c = 1)
class(x2)
print(x2)
str(x2)
Usage

as_draws_df(x, ...)

## Default S3 method:
as_draws_df(x, ...)

## S3 method for class 'data.frame'
as_draws_df(x, ...)

## S3 method for class 'draws_df'
as_draws_df(x, ...)

## S3 method for class 'draws_matrix'
as_draws_df(x, ...)

## S3 method for class 'draws_array'
as_draws_df(x, ...)

## S3 method for class 'draws_list'
as_draws_df(x, ...)

## S3 method for class 'draws_rvars'
as_draws_df(x, ...)

## S3 method for class 'mcmc'
as_draws_df(x, ...)

## S3 method for class 'mcmc.list'
as_draws_df(x, ...)

draws_df(..., .nchains = 1)

is_draws_df(x)

Arguments

x  An object to convert to a draws_df object.
...
For as_draws_df(): Arguments passed to individual methods (if applicable).
For draws_df(): Named arguments containing numeric vectors each defining a
separate variable.
.nchains (positive integer) The number of chains. The default is 1.

Details

Objects of class "draws_df" are tibble data frames. They have one column per variable as well as
additional metadata columns ".iteration", ".chain", and ".draw". The difference between the
".iteration" and ".draw" columns is that the former is relative to the MCMC chain while the
latter ignores the chain information and has all unique values. See Examples.
If a data.frame-like object is supplied to `as_draws_df` that contains columns named ".iteration" or ".chain", they will be treated as iteration and chain indices, respectively. See Examples.

Value

A draws_df object, which has classes c("draws_df", "draws", class(tibble::tibble()).

See Also

Other formats: draws_array(), draws_list(), draws_matrix(), draws_rvars(), draws

Examples

```r
x1 <- as_draws_df(example_draws())
class(x1)
print(x1)
str(x1)

x2 <- draws_df(a = rnorm(10), b = rnorm(10), c = 1)
class(x2)
print(x2)
str(x2)

# the difference between iteration and draw is clearer when contrasting
# the head and tail of the data frame
print(head(x1), reserved = TRUE, max_variables = 2)
print(tail(x1), reserved = TRUE, max_variables = 2)

# manually supply chain information
xnew <- data.frame(mu = rnorm(10), .chain = rep(1:2, each = 5))
xnew <- as_draws_df(xnew)
print(xnew)
```

draws_list

The draws_list format

Description

The `as_draws_list()` methods convert objects to the draws_list format. The `draws_list()` function creates an object of the draws_list format based on a set of numeric vectors. See Details.

Usage

```r
as_draws_list(x, ...)

## Default S3 method:
as_draws_list(x, ...)
```
## S3 method for class `draws_list`

`as_draws_list(x, ...)`

## S3 method for class `draws_matrix`

`as_draws_list(x, ...)`

## S3 method for class `draws_array`

`as_draws_list(x, ...)`

## S3 method for class `draws_df`

`as_draws_list(x, ...)`

## S3 method for class `draws_rvars`

`as_draws_list(x, ...)`

## S3 method for class `mcmc`

`as_draws_list(x, ...)`

## S3 method for class `mcmc.list`

`as_draws_list(x, ...)`

draws_list(..., .nchains = 1)

is_draws_list(x)

### Arguments

**x**

An object to convert to a `draws_list` object.

**...**

For `as_draws_list()`: Arguments passed to individual methods (if applicable).
For `draws_list()`: Named arguments containing numeric vectors each defining a separate variable.

**.nchains**

(positive integer) The number of chains. The default is 1.

### Details

Objects of class "draws_list" are lists with one element per MCMC chain. Each of these elements is itself a named list of numeric vectors with one vector per variable. The length of each vector is equal to the number of saved iterations per chain. See **Examples**.

### Value

A `draws_list` object, which has classes c("draws_list", "draws", "list").

### See Also

Other formats: `draws_array()`, `draws_df()`, `draws_matrix()`, `draws_rvars()`, `draws`
draws_matrix

Examples

```r
x1 <- as_draws_list(example_draws())
class(x1)
print(x1)
str(x1)

x2 <- draws_list(a = rnorm(10), b = rnorm(10), c = 1)
class(x2)
print(x2)
str(x2)
```

draws_matrix

The draws_matrix format

Description

The as_draws_matrix() methods convert objects to the draws_matrix format. The draws_matrix() function creates an object of the draws_matrix format based on a set of numeric vectors. See Details.

Usage

```r
as_draws_matrix(x, ...)

## Default S3 method:
as_draws_matrix(x, ...)

## S3 method for class 'draws_matrix'
as_draws_matrix(x, ...)

## S3 method for class 'draws_array'
as_draws_matrix(x, ...)

## S3 method for class 'draws_df'
as_draws_matrix(x, ...)

## S3 method for class 'draws_list'
as_draws_matrix(x, ...)

## S3 method for class 'draws_rvars'
as_draws_matrix(x, ...)

## S3 method for class 'mcmc'
as_draws_matrix(x, ...)

## S3 method for class 'mcmc.list'
as_draws_matrix(x, ...)
```
draws_matrix(..., .nchains = 1)

is_draws_matrix(x)

Arguments

x
An object to convert to a draws_matrix object.

... For as_draws_matrix(): Arguments passed to individual methods (if applicable). For draws_matrix(): Named arguments containing numeric vectors each defining a separate variable.

.nchains (positive integer) The number of chains. The default is 1.

Details

Objects of class "draws_matrix" are matrices (2-D arrays) with dimensions "draw" and "variable". See Examples.

Value

A draws_matrix object, which has classes c("draws_matrix", "draws", "matrix").

See Also

Other formats: draws_array(), draws_df(), draws_list(), draws_rvars(), draws

Examples

x1 <- as_draws_matrix(example_draws())
class(x1)
print(x1)
str(x1)

x2 <- draws_matrix(a = rnorm(10), b = rnorm(10), c = 1)
class(x2)
print(x2)
str(x2)

 draws_of

Get/set array of draws underlying a random variable

Description

Gets/sets the array-representation that backs an rvar. Should be used rarely.
**draws_of**

**Usage**

draws_of(x, with_chains = FALSE)

draws_of(x, with_chains = FALSE) <- value

**Arguments**

x (rvar) An rvar object.

with_chains (logical) Should the array of draws include a dimension for chains? If FALSE (the default), chains are not included and the array has dimension \(c(ndraws(x), \dim(x))\). If TRUE, chains are included and the array has dimension \(c(niterations(x), nchains(x), \dim(x))\).

value (array) An array of values to use as the backing array of x.

**Details**

While rvars implement fast versions of basic math operations (including matrix multiplication), sometimes you may need to bypass the rvar abstraction to do what you need to do more efficiently. draws_of() allows you to get/set the underlying array of draws in order to do that.

rvars represent draws internally using arrays of arbitrary dimension, which is returned by draws_of(x) and can be set using draws_of(x) <- value. The first dimension of these arrays is the index of the draws. If with_chains = TRUE, then the dimensions of the returned array are modified so that the first dimension is the index of the iterations and the second dimension is the index of the chains.

**Value**

If with_chains = FALSE, an array with dimensions \(c(ndraws(x), \dim(x))\).

If with_chains = TRUE, an array with dimensions \(c(niterations(x), nchains(x), \dim(x))\).

**Examples**

```r
x <- rvar(1:10, nchains = 2)
x
draws_of(x)
draws_of(x, with_chains = TRUE)
draws_of(x) <- 2:11
x
draws_of(x, with_chains = TRUE)
```

# when with_chains = TRUE the chain information will be set by the
# second dimension of the assigned array
draws_of(x, with_chains = TRUE) <- array(2:11, dim = c(2,5))
x

draws_rvars

<table>
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<tr>
<th>Draws_rvars Format</th>
</tr>
</thead>
</table>

Description

The as_draws_rvars() methods convert objects to the draws_rvars format. The draws_rvars() function creates an object of the draws_rvars format based on a set of numeric vectors. See Details.

Usage

as_draws_rvars(x, ...)

## Default S3 method:
as_draws_rvars(x, ...)

## S3 method for class 'draws_rvars'
as_draws_rvars(x, ...)

## S3 method for class 'list'
as_draws_rvars(x, ...)

## S3 method for class 'draws_matrix'
as_draws_rvars(x, ...)

## S3 method for class 'draws_array'
as_draws_rvars(x, ...)

## S3 method for class 'draws_df'
as_draws_rvars(x, ...)

## S3 method for class 'draws_list'
as_draws_rvars(x, ...)

## S3 method for class 'mcmc'
as_draws_rvars(x, ...)

## S3 method for class 'mcmc.list'
as_draws_rvars(x, ...)

draws_rvars(..., .nchains = 1)

is_draws_rvars(x)
Arguments

x  An object to convert to a draws_rvars object.

... For as_draws_rvars(): Arguments passed to individual methods (if applicable). For draws_rvars(): Named arguments containing numeric vectors each defining a separate variable.

.nchains (positive integer) The number of chains. The default is 1.

Details

Objects of class "draws_rvars" are lists of rvar objects. See Examples.

Value

A draws_rvars object, which has classes c("draws_rvars", "draws", "list").

See Also

Other formats: draws_array(), draws_df(), draws_list(), draws_matrix(), draws

Examples

x1 <- as_draws_rvars(example_draws())
class(x1)
print(x1)
str(x1)

x2 <- draws_rvars(a = rnorm(10), b = rnorm(10), c = 1)
class(x2)
print(x2)
str(x2)
Usage

```r
summarise_draws(.x, ...)
summarize_draws(.x, ...)
```

```r
## S3 method for class 'draws'
summarise_draws(.x, ..., .args = list(), .cores = 1)
```

```r
## S3 method for class 'draws'
summary(object, ...)
```

```r
## S3 method for class 'rvar'
summarise_draws(.x, ...)
```

```r
## S3 method for class 'rvar'
summary(object, ...)
```

default_summary_measures()
default_convergence_measures()
default_mcse_measures()

Arguments

- `.x, object` (draws) A draws object or one coercible to a draws object.
- `...` Name-value pairs of summary or diagnostic functions. The provided names will be used as the names of the columns in the result unless the function returns a named vector, in which case the latter names are used. The functions can be specified in any format supported by `as_function()`. See Examples.
- `.args` (named list) Optional arguments passed to the summary functions.
- `.cores` (positive integer) The number of cores to use for computing summaries for different variables in parallel. Coerced to integer if possible, otherwise errors. The default is `.cores = 1`, in which case no parallelization is implemented. By default, a socket cluster is used on Windows and forks otherwise.

Details

The default summary functions used are the ones specified by `default_summary_measures()` and `default_convergence_measures()`:

```r
default_summary_measures()
```

- `mean()`
- `median()`
- `sd()`
- `mad()`
draws_summary

- quantile2()
- default_convergence_measures()
  - rhat()
  - ess_bulk()
  - ess_tail()

The var() function should not be used to compute variances due to its inconsistent behavior with matrices. Instead, please use distibutional::variance().

**Value**

The summarise_draws() methods return a tibble data frame. The first column ("variable") contains the variable names and the remaining columns contain summary statistics and diagnostics.

The functions default_summary_measures(), default_convergence_measures(), and default_mcse_measures() return character vectors of names of the default measures.

**See Also**

diagnostics for a list of available diagnostics and links to their individual help pages.

**Examples**

```r
x <- example_draws("eight_schools")
class(x)
str(x)

summarise_draws(x)
summarise_draws(x, "mean", "median")
summarise_draws(x, mean, mcse = mcse_mean)
summarise_draws(x, ~quantile(.x, probs = c(0.4, 0.6)))

# using default_*_measures()
summarise_draws(x, default_summary_measures())
summarise_draws(x, default_convergence_measures())
summarise_draws(x, default_mcse_measures())

# compute variance of variables
summarise_draws(x, var = distributional::variance)

# illustrate use of '.args'
ws <- rexp(ndraws(x))
summarise_draws(x, weighted.mean, .args = list(w = ws))
```
ess_basic

**Basic version of the effective sample size**

**Description**

Compute the basic effective sample size (ESS) estimate for a single variable as described in Gelman et al. (2013) with some changes according to Vehtari et al. (2021). For practical applications, we strongly recommend the improved ESS convergence diagnostics implemented in `ess_bulk()` and `ess_tail()`. See Vehtari (2021) for an in-depth comparison of different effective sample size estimators.

**Usage**

```r
ess_basic(x, ...)  

## Default S3 method: 
ess_basic(x, split = TRUE, ...)  

## S3 method for class 'rvar' 
ess_basic(x, split = TRUE, ...)  
```

**Arguments**

- `x`  
  (multiple options) One of:  
  - A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.  
  - An `rvar`.  
  - ...  
    Arguments passed to individual methods (if applicable).  
  - `split`  
    (logical) Should the estimate be computed on split chains? The default is `TRUE`.

**Value**

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, `NA`, `NaN`, `Inf`, or `-Inf`, the returned output will be (numeric) `NA`. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) `NA` as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an `rvar`, returns an array of the same dimensions as the `rvar`, where each element is equal to the value that would be returned by passing the draws array for that element of the `rvar` to this function.
References


See Also

Other diagnostics: `ess_bulk()`, `ess_quantile()`, `ess_sd()`, `ess_tail()`, `mcse_mean()`, `mcse_quantile()`, `mcse_sd()`, `rhat_basic()`, `rhat()`, `rstar()`

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
ess_basic(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
ess_basic(d$Sigma)
```

---

**ess_bulk**  
*Bulk effective sample size (bulk-ESS)*

Description

Compute a bulk effective sample size estimate (bulk-ESS) for a single variable. Bulk-ESS is useful as a diagnostic for the sampling efficiency in the bulk of the posterior. It is defined as the effective sample size for rank normalized values using split chains. For the tail effective sample size see `ess_tail()`. See Vehtari (2021) for an in-depth comparison of different effective sample size estimators.

Usage

```r
ess_bulk(x, ...)
```

## Default S3 method:
```
ess_basic(x, ...)
```

## S3 method for class 'rvar'
```
ess_bulk(x, ...)
```
ess_bulk

Arguments

x  (multiple options) One of:

- A matrix of draws for a single variable (iterations x chains). See extract_variable_matrix().
- An rvar.

...  Arguments passed to individual methods (if applicable).

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be (numeric) NA. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) NA as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an rvar, returns an array of the same dimensions as the rvar, where each element is equal to the value that would be returned by passing the draws array for that element of the rvar to this function.

References


See Also

Other diagnostics: ess_basic(), ess_quantile(), ess_sd(), ess_tail(), mcse_mean(), mcse_quantile(), mcse_sd(), rhat_basic(), rhat(), rstar()

Examples

mu <- extract_variable_matrix(example_draws(), "mu")
ess_bulk(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
ess_bulk(d$Sigma)
Description

Compute an effective sample size estimate for a mean (expectation) estimate of a single variable.

Usage

```r
ess_mean(x, ...)

## S3 method for class 'rvar'
ess_mean(x, ...)
```

Arguments

- `x` (multiple options) One of:
  - A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.
  - An `rvar`.
- `...` Arguments passed to individual methods (if applicable).

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, `NA`, `NaN`, `Inf`, or `-Inf`, the returned output will be (numeric) `NA`. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) `NA` as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an `rvar`, returns an array of the same dimensions as the `rvar`, where each element is equal to the value that would be returned by passing the draws array for that element of the `rvar` to this function.

References


Examples

```r
cmu <- extract_variable_matrix(example_draws(), "mu")
ess_mean(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
ess_mean(d$Sigma)
```
Effective sample sizes for quantiles

Description

Compute effective sample size estimates for quantile estimates of a single variable.

Usage

ess_quantile(x, probs = c(0.05, 0.95), ...)  
## Default S3 method:  
ess_quantile(x, probs = c(0.05, 0.95), names = TRUE, ...)  
## S3 method for class 'rvar'  
ess_quantile(x, probs = c(0.05, 0.95), names = TRUE, ...)  
ess_median(x, ...)  
## Default S3 method:  
ess_mean(x, ...)

Arguments

x  
(multiple options) One of:

- A matrix of draws for a single variable (iterations x chains). See extract_variable_matrix().
- An rvar.

probs  
(numeric vector) Probabilities in [0, 1].

...  
Arguments passed to individual methods (if applicable).

names  
(logical) Should the result have a names attribute? The default is TRUE, but use FALSE for improved speed if there are many values in probs.

Value

If the input is an array, returns a numeric vector with one element per quantile. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be a vector of (numeric) NA values. Also, if all draws of a variable are the same (constant), the returned output will be a vector of (numeric) NA values as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an rvar and length(probs) == 1, returns an array of the same dimensions as the rvar, where each element is equal to the value that would be returned by passing the draws array for that element of the rvar to this function. If length(probs) > 1, the first dimension of the result indexes the input probabilities; i.e. the result has dimension c(length(probs), dim(x)).
References


See Also

Other diagnostics: `ess_basic()`, `ess_bulk()`, `ess_sd()`, `ess_tail()`, `mcse_mean()`, `mcse_quantile()`, `mcse_sd()`, `rhat_basic()`, `rhat()`, `rstar()`

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
ess_quantile(mu, probs = c(0.1, 0.9))

d <- as_draws_rvars(example_draws("multi_normal"))
ess_quantile(d$mu, probs = c(0.1, 0.9))
```

---

**ess_sd**

*Effective sample size for the standard deviation*

**Description**

Compute an effective sample size estimate for the standard deviation (SD) estimate of a single variable. This is defined as the effective sample size estimate for the absolute deviation from mean.

**Usage**

```r
ess_sd(x, ...)
```

```
## Default S3 method:
ess_sd(x, ...)

## S3 method for class 'rvar'
ess_sd(x, ...)
```

**Arguments**

- `x` (multiple options) One of:
  - A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.
  - An `rvar`.

- `...` Arguments passed to individual methods (if applicable).
Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be (numeric) NA. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) NA as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an rvar, returns an array of the same dimensions as the rvar, where each element is equal to the value that would be returned by passing the draws array for that element of the rvar to this function.

References


See Also

Other diagnostics: ess_basic(), ess_bulk(), ess_quantile(), ess_tail(), mcse_mean(), mcse_quantile(), mcse_sd(), rhat_basic(), rhat(), rstar()

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
ess_sd(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
ess_sd(d$Sigma)
```
Usage

ess_tail(x, ...)

## Default S3 method:
ess_tail(x, ...)

## S3 method for class 'rvar'
ess_tail(x, ...)

Arguments

x  (multiple options) One of:

• A matrix of draws for a single variable (iterations x chains). See extract_variable_matrix().

• An rvar.

... Arguments passed to individual methods (if applicable).

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be (numeric) NA. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) NA as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an rvar, returns an array of the same dimensions as the rvar, where each element is equal to the value that would be returned by passing the draws array for that element of the rvar to this function.

References


See Also

Other diagnostics: ess_basic(), ess_bulk(), ess_quantile(), ess_sd(), mcse_mean(), mcse_quantile(), mcse_sd(), rhat_basic(), rhat(), rstar()

Examples

mu <- extract_variable_matrix(example_draws(), "mu")
ess_tail(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
example_draws

ess_tail(d$Sigma)

---

example_draws  |  Example draws objects

Description

Objects for use in examples, vignettes, and tests.

Usage

example_draws(example = "eight_schools")

Arguments

example (string) The name of the example draws object. See Details for available options.

Details

The following example draws objects are available.

- **eight_schools**: A draws_array object with 100 iterations from each of 4 Markov chains obtained by fitting the eight schools model described in Gelman et al. (2013) with Stan. The variables are:
  - \( \mu \): Overall mean of the eight schools
  - \( \tau \): Standard deviation between schools
  - \( \theta \): Individual means of each of the eight schools

- **multi_normal**: A draws_array object with 100 iterations from each of the 4 Markov chains obtained by fitting a 3-dimensional multivariate normal model to 100 simulated observations. The variables are:
  - \( \mu \): Mean parameter vector of length 3
  - \( \Sigma \): Covariance matrix of dimension 3 x 3

Value

A draws object.

Note

These objects are only intended to be used in demonstrations and tests. They contain fewer iterations and chains than recommended for performing actual inference.

References

extract_variable

Examples

draws_eight_schools <- example_draws("eight_schools")
summarise_draws(draws_eight_schools)

draws_multi_normal <- example_draws("multi_normal")
summarise_draws(draws_multi_normal)

extract_variable Extract draws of a single variable

Description
Extract a vector of draws of a single variable.

Usage
extract_variable(x, variable, ...)

## Default S3 method:
extract_variable(x, variable, ...)

## S3 method for class 'draws'
extract_variable(x, variable, ...)

## S3 method for class 'draws_rvars'
extract_variable(x, variable, ...)

Arguments

x (draws) A draws object or another R object for which the method is defined.
variable (string) The name of the variable to extract.
... Arguments passed to individual methods (if applicable).

Value
A numeric vector of length equal to the number of draws.

Examples

x <- example_draws()
mu <- extract_variable(x, variable = "mu")
str(mu)
extract_variable_matrix

Extract matrix of a single variable

Description

Extract an iterations x chains matrix of draws of a single variable. This is primarily used for convergence diagnostic functions such as \texttt{rhat()}.

Usage

\begin{verbatim}
extract_variable_matrix(x, variable, ...)

## Default S3 method:
extract_variable_matrix(x, variable, ...)

## S3 method for class 'draws'
extract_variable_matrix(x, variable, ...)

## S3 method for class 'draws_rvars'
extract_variable_matrix(x, variable, ...)
\end{verbatim}

Arguments

\begin{itemize}
  \item \textbf{x} (draws) A draws object or another \texttt{R} object for which the method is defined.
  \item \textbf{variable} (string) The name of the variable to extract.
  \item \textbf{...} Arguments passed to individual methods (if applicable).
\end{itemize}

Value

A matrix with dimension iterations x chains.

Examples

\begin{verbatim}
x <- example_draws()
mu <- extract_variable_matrix(x, variable = "mu")
dim(mu)
rhat(mu)
\end{verbatim}
is_rvar

| is_rvar          | Is x a random variable? |

Description
Test if x is an rvar.

Usage
is_rvar(x)

Arguments
x (any object) An object to test.

Value
TRUE if x is an rvar, FALSE otherwise.

See Also
as_rvar() to convert objects to rvars.

mcse_mean

| mcse_mean       | Monte Carlo standard error for the mean |

Description
Compute the Monte Carlo standard error for the mean (expectation) of a single variable.

Usage
mcse_mean(x, ...)

## Default S3 method:
mcse_mean(x, ...)

## S3 method for class 'rvar'
mcse_mean(x, ...)

Arguments
x (multiple options) One of:
• A matrix of draws for a single variable (iterations x chains). See extract_variable_matrix().
• An rvar.
...
Arguments passed to individual methods (if applicable).
mcse_quantile

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be (numeric) NA. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) NA as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an rvar, returns an array of the same dimensions as the rvar, where each element is equal to the value that would be returned by passing the draws array for that element of the rvar to this function.

References


See Also

Other diagnostics: ess_basic(), ess_bulk(), ess_quantile(), ess_sd(), ess_tail(), mcse_quantile(), mcse_sd(), rhat_basic(), rhat(), rstar()

Examples

mu <- extract_variable_matrix(example_draws(), "mu")
mcse_mean(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
mcse_mean(d$Sigma)

mcse_quantile

Monte Carlo standard error for quantiles

Description

Compute Monte Carlo standard errors for quantile estimates of a single variable.

Usage

mcse_quantile(x, probs = c(0.05, 0.95), ...)

## Default S3 method:
mcse_quantile(x, probs = c(0.05, 0.95), names = TRUE, ...)

## S3 method for class 'rvar'
mcse_quantile(x, probs = c(0.05, 0.95), names = TRUE, ...)

mcse_median(x, ...)
mcse_quantile

Arguments

- **x** (multiple options) One of:
  - A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.
  - An `rvar`.
- **probs** (numeric vector) Probabilities in $[0, 1]$.
- **names** (logical) Should the result have a `names` attribute? The default is `TRUE`, but use `FALSE` for improved speed if there are many values in `probs`.

Value

If the input is an array, returns a numeric vector with one element per quantile. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be a vector of (numeric) NA values. Also, if all draws of a variable are the same (constant), the returned output will be a vector of (numeric) NA values as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an `rvar` and `length(probs) == 1`, returns an array of the same dimensions as the `rvar`, where each element is equal to the value that would be returned by passing the draws array for that element of the `rvar` to this function. If `length(probs) > 1`, the first dimension of the result indexes the input probabilities; i.e. the result has dimension $(\text{length}(probs), \text{dim}(x))$.

References


See Also

Other diagnostics: `ess_basic()`, `ess_bulk()`, `ess_quantile()`, `ess_sd()`, `ess_tail()`, `mcse_mean()`, `mcse_sd()`, `rhat_basic()`, `rhat()`, `rstar()`

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
mcse_quantile(mu, probs = c(0.1, 0.9))

d <- as_draws_rvars(example_draws("multi_normal"))
mcse_quantile(d$mu)
```
mcse_sd

Monte Carlo standard error for the standard deviation

Description

Compute the Monte Carlo standard error for the standard deviation (SD) of a single variable without assuming normality using moments of moments and first order Taylor series approximation (Kenney and Keeping, 1951, p. 141).

Usage

mcse_sd(x, ...)

## Default S3 method:
mcse_sd(x, ...)

## S3 method for class 'rvar'
mcse_sd(x, ...)

Arguments

x (multiple options) One of:

• A matrix of draws for a single variable (iterations x chains). See extract_variable_matrix().
• An rvar.

... Arguments passed to individual methods (if applicable).

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, NA, NaN, Inf, or -Inf, the returned output will be (numeric) NA. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) NA as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an rvar, returns an array of the same dimensions as the rvar, where each element is equal to the value that would be returned by passing the draws array for that element of the rvar to this function.

References


merge_chains

See Also

Other diagnostics: ess_basic(), ess_bulk(), ess_quantile(), ess_sd(), ess_tail(), mcse_mean(), mcse_quantile(), rhat_basic(), rhat(), rstar()

Examples

mu <- extract_variable_matrix(example_draws(), "mu")
mcese_sd(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
mcese_sd(d$Sigma)

merge_chains Merge chains of draws objects

Description

Merge chains of draws objects into a single chain. Some operations will trigger an automatic merging of chains, for example, because chains do not match between two objects involved in a binary operation. By default, no warning will be issued when this happens but you can activate one via options(posterior.warn_on_merge_chains = TRUE).

Usage

merge_chains(x, ...)

## S3 method for class 'draws_matrix'
merge_chains(x, ...)

## S3 method for class 'draws_array'
merge_chains(x, ...)

## S3 method for class 'draws_df'
merge_chains(x, ...)

## S3 method for class 'draws_list'
merge_chains(x, ...)

## S3 method for class 'rvar'
merge_chains(x, ...)

## S3 method for class 'draws_rvars'
merge_chains(x, ...)

Arguments

- **x**: (draws) A `draws` object or another `R` object for which the method is defined.
- **...**: Arguments passed to individual methods (if applicable).

Value

A `draws` object of the same class as `x`.

Examples

```r
x <- example_draws()

# draws_array with 4 chains, 100 iters each
str(x)

# draws_array with 1 chain of 400 iterations
str(merge_chains(x))
```

---

**mutate_variables**  
*Mutate variables in draws objects*

Description

Mutate variables in a `draws` object.

Usage

```r
mutate_variables(.x, ...)
```

```r
## S3 method for class 'draws_matrix'
mutate_variables(.x, ...)
```

```r
## S3 method for class 'draws_array'
mutate_variables(.x, ...)
```

```r
## S3 method for class 'draws_df'
mutate_variables(.x, ...)
```

```r
## S3 method for class 'draws_list'
mutate_variables(.x, ...)
```

```r
## S3 method for class 'draws_rvars'
mutate_variables(.x, ...)
```
Arguments

\textcode{
.x (draws) A \texttt{draws} object.
}

\textcode{... Name-value pairs of expressions, each with either length 1 or the same length as in the entire input (i.e., number of iterations or draws). The name of each argument will be the name of a new variable, and the value will be its corresponding value. Use a \texttt{NULL} value in \texttt{mutate_variables} to drop a variable. New variables overwrite existing variables of the same name.}

Details

In order to mutate variables in \texttt{draws_matrix} and \texttt{draws_array} objects, they are transformed to \texttt{draws_df} objects first and then transformed back after mutation. As those transformations are quite expensive for larger number of draws, we recommend using \texttt{mutate_variables} on \texttt{draws_df} and \texttt{draws_list} objects if speed is an issue.

In \texttt{draws_rvars} objects, the output of each expression in \texttt{...} is coerced to an \texttt{rvar} object if it is not already one using \texttt{as_rvar()}. 

Value

Returns a \texttt{draws} object of the same format as \texttt{x}, with variables mutated according to the expressions provided in \texttt{...}.

See Also

\texttt{variables, rename_variables}

Examples

\textcode{\
  x <- as_draws_df(example_draws())
  x <- subset(x, variable = c("mu", "tau"))

  mutate_variables(x, tau2 = tau^2)
  mutate_variables(x, scale = 1.96 * tau, lower = mu - scale)
}

\begin{verbatim}

order_draws

Order \texttt{draws} objects

Description

Order \texttt{draws} objects according to iteration and chain number. By default, \texttt{draws} objects are ordered but subsetting or extracting parts of them may leave them in an unordered state.

\end{verbatim}
print.draws_array

Usage

order_draws(x, ...)

## S3 method for class 'draws_matrix'
order_draws(x, ...)

## S3 method for class 'draws_array'
order_draws(x, ...)

## S3 method for class 'draws_df'
order_draws(x, ...)

## S3 method for class 'draws_list'
order_draws(x, ...)

## S3 method for class 'draws_rvars'
order_draws(x, ...)

## S3 method for class 'rvar'
order_draws(x, ...)

Arguments

x (draws) A draws object or another R object for which the method is defined.
...
Arguments passed to individual methods (if applicable).

Value

A draws object of the same class as x.

See Also

repair_draws()

Examples

x <- as_draws_array(example_draws())
dimnames(x[10:5, 4:3, ])
dimnames(order_draws(x[10:5, 4:3, ]))
## S3 method for class 'draws_array'
print(
  x,
  digits = 2,
  max_iterations = getOption("posterior.max_iterations", 5),
  max_chains = getOption("posterior.max_chains", 8),
  max_variables = getOption("posterior.max_variables", 4),
  reserved = FALSE,
  ...
)

### Arguments

- **x** (draws) A `draws` object or another R object for which the method is defined.
- **digits** (nonnegative integer) The minimum number of significant digits to print.
- **max_iterations** (positive integer) The maximum number of iterations to print. Can be controlled globally via the "posterior.max_iterations" option.
- **max_chains** (positive integer) The maximum number of chains to print. Can be controlled globally via the "posterior.max_chains" option.
- **max_variables** (positive integer) The maximum number of variables to print. Can be controlled globally via the "posterior.max_variables" option.
- **reserved** (logical) Should reserved variables be included in the output? Defaults to FALSE. See `reserved_variables` for an overview of currently reserved variable names.
- **...** Further arguments passed to the underlying `print()` methods.

### Value

A `draws` object of the same class as `x`.

### Examples

```r
x <- as_draws_array(example_draws())
print(x)
```

---

**print.draws_df**  
*Print `draws_df` objects*

**Description**

Pretty printing for `draws_df` objects.
print.draws_list

Usage

## S3 method for class 'draws_df'
print(
  x,
  digits = 2,
  max_draws = getOption("posterior.max_draws", 10),
  max_variables = getOption("posterior.max_variables", 8),
  reserved = FALSE,
  ...
)

Arguments

x (draws) A draws object or another R object for which the method is defined.
digits (nonnegative integer) The minimum number of significant digits to print.
max_draws (positive integer) The maximum number of draws to print. Can be controlled
globally via the "posterior.max_draws" option.
max_variables (positive integer) The maximum number of variables to print. Can be controlled
globally via the "posterior.max_variables" option.
reserved (logical) Should reserved variables be included in the output? Defaults to FALSE.
See reserved_variables for an overview of currently reserved variable names.
...
Further arguments passed to the underlying print() methods.

Value

A draws object of the same class as x.

Examples

x <- as_draws_df(example_draws())
print(x)

print.draws_list  Print draws_list objects

Description

Pretty printing for draws_list objects.
print.draws_matrix

Usage

## S3 method for class 'draws_list'
print(
  x, 
  digits = 2, 
  max_iterations = getOption("posterior.max_iterations", 10), 
  max_chains = getOption("posterior.max_chains", 2), 
  max_variables = getOption("posterior.max_variables", 4), 
  reserved = FALSE, 
  ...
)

Arguments

x (draws) A draws object or another R object for which the method is defined.
digits (nonnegative integer) The minimum number of significant digits to print.
max_iterations (positive integer) The maximum number of iterations to print. Can be controlled globally via the "posterior.max_iterations" option.
max_chains (positive integer) The maximum number of chains to print. Can be controlled globally via the "posterior.max_chains" option.
max_variables (positive integer) The maximum number of variables to print. Can be controlled globally via the "posterior.max_variables" option.
reserved (logical) Should reserved variables be included in the output? Defaults to FALSE. See reserved_variables for an overview of currently reserved variable names.
...
Further arguments passed to the underlying print() methods.

Value

A draws object of the same class as x.

Examples

x <- as_draws_list(example_draws())
print(x)

print.draws_matrix  Print draws_matrix objects

Description

Pretty printing for draws_matrix objects.
print.draws_rvars

Usage

## S3 method for class 'draws_matrix'
print(
  x,
  digits = 2,
  max_draws = getOption("posterior.max_draws", 10),
  max_variables = getOption("posterior.max_variables", 8),
  reserved = FALSE,
  ...
)

Arguments

x (draws) A draws object or another R object for which the method is defined.
digits (nonnegative integer) The minimum number of significant digits to print.
max_draws (positive integer) The maximum number of draws to print. Can be controlled
globally via the "posterior.max_draws" option.
max_variables (positive integer) The maximum number of variables to print. Can be controlled
globally via the "posterior.max_variables" option.
reserved (logical) Should reserved variables be included in the output? Defaults to FALSE. See
reserved_variables for an overview of currently reserved variable names.
...

Value

A draws object of the same class as x.

Examples

x <- as_draws_matrix(example_draws())
print(x)

print.draws_rvars  Print draws_rvars objects

Description

Pretty printing for draws_rvars objects.
print.rvar

Usage

## S3 method for class 'draws_rvars'
print(
  x,
  digits = 2,
  max_variables = getOption("posterior.max_variables", 8),
  summary = getOption("posterior.rvar_summary", "mean_sd"),
  reserved = FALSE,
  
)

Arguments

  x  (draws) A draws object or another R object for which the method is defined.
  digits (nonnegative integer) The minimum number of significant digits to print.
  max_variables (positive integer) The maximum number of variables to print. Can be controlled globally via the "posterior.max_variables" option.
  summary (string) The style of summary to display: "mean_sd" displays mean±sd, "median_mad" displays median±mad. If NULL, getOption("posterior.rvar_summary") is used (default "mean_sd").
  reserved (logical) Should reserved variables be included in the output? Defaults to FALSE. See reserved_variables for an overview of currently reserved variable names.
  ... Further arguments passed to the underlying print() methods.

Value

A draws object of the same class as x.

Examples

  x <- as_draws_rvars(example_draws())
  print(x)

print.rvar  Print or format a random variable

Description

Printing and formatting methods for rvars.
## Usage

```r
## S3 method for class 'rvar'
print(x, ..., summary = NULL, digits = 2, color = TRUE)

## S3 method for class 'rvar'
format(x, ..., summary = NULL, digits = 2, color = FALSE)

## S3 method for class 'rvar'
str(
  object,
  ..., 
  summary = NULL,
  vec.len = NULL,
  indent.str = paste(rep.int(" ", max(0, nest.lev + 1)), collapse = ".."),
  nest.lev = 0,
  give.attr = TRUE
)
```

### Arguments

- `x, object` (rvar) The rvar to print.
- `...` Further arguments passed to the underlying print() methods.
- `summary` (string) The style of summary to display: "mean_sd" displays mean±sd, "median_mad" displays median±mad. If NULL,getOption("posterior.rvar_summary") is used (default "mean_sd").
- `digits` (nonnegative integer) The minimum number of significant digits to print.
- `color` (logical) Whether or not to use color when formatting the output. If TRUE, the pillar::style_num() functions may be used to produce strings containing control sequences to produce colored output on the terminal.
- `vec.len` (nonnegative integer) How many 'first few' elements are displayed of each vector. If NULL, defaults togetOption("str")$vec.len, which defaults to 4.
- `indent.str` (string) The indentation string to use.
- `nest.lev` (nonnegative integer) Current nesting level in the recursive calls to str().
- `give.attr` (logical) If TRUE (default), show attributes as sub structures.

### Details

print() and str() print out rvar objects by summarizing each element in the random variable with either its mean±sd or median±mad, depending on the value of summary. Both functions use the format() implementation for rvar objects under the hood, which returns a character vector in the mean±sd or median±mad form.

### Value

For print(), an invisible version of the input object.

For str(), nothing; i.e. invisible(NULL).
quantile2

For `format()`, a character vector of the same dimensions as `x` where each entry is of the form "mean±sd" or "median±mad", depending on the value of `summary`.

Examples

```r
set.seed(5678)
x = rbind(
  cbind(rvar(rnorm(1000, 1)), rvar(rnorm(1000, 2))),
  cbind(rvar(rnorm(1000, 3)), rvar(rnorm(1000, 4)))
)
print(x)
print(x, summary = "median_mad")
str(x)
format(x)
```

quantile2

### Compute Quantiles

#### Description

Compute quantiles of a sample and return them in a format consistent with other summary functions in the `posterior` package.

#### Usage

```r
quantile2(x, probs = c(0.05, 0.95), na.rm = FALSE, ...)  
```

#### Arguments

- **x** (multiple options) One of:
  - A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.
  - An `rvar`.
- **probs** (numeric vector) Probabilities in \([0, 1]\).
- **na.rm** (logical) Should `NA` and `NaN` values be removed from `x` prior to computing quantiles? The default is `FALSE`.
- **...** Arguments passed to individual methods (if applicable) and then on to `stats:quantile()`.
- **names** (logical) Should the result have a names attribute? The default is `TRUE`, but use `FALSE` for improved speed if there are many values in `probs`.  

Value

A numeric vector of length `length(probs)`. If `names = TRUE`, it has a `names` attribute with names like "q5", "q95", etc, based on the values of `probs`.

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
quantile2(mu)
```

---

`rdo`  
Execute expressions of random variables

Description

Execute (nearly) arbitrary R expressions that may include `rvars`, producing a new `rvar`.

Usage

```r
rdo(expr, dim = NULL, ndraws = NULL)
```

Arguments

- `expr` *(expression)* A bare expression that can (optionally) contain `rvars`. The expression supports quasiquotation.
- `dim` *(integer vector)* One or more integers giving the maximal indices in each dimension to override the dimensions of the `rvar` to be created (see `dim()`). If `NULL` (the default), `dim` is determined by the input. **NOTE:** This argument controls the dimensions of the `rvar`, not the underlying array, so you cannot change the number of draws using this argument.
- `ndraws` *(positive integer)* The number of draws used to construct new random variables if no `rvars` are supplied in `expr`. If `NULL`, `getOption("posterior.rvar_ndraws")` is used (default 4000). If `expr` contains `rvars`, the number of draws in the provided `rvars` is used instead of the value of this argument.

Details

This function evaluates `expr` possibly multiple times, once for each draw of the `rvars` it contains, then returns a new `rvar` representing the output of those expressions. To identify `rvars`, `rdo()` searches the calling environment for any variables named in `expr` for which `is_rvar()` evaluates to TRUE. If `expr` contains no `rvars`, then it will be executed `ndraws` times and an `rvar` with that many draws returned.

`rdo()` is not necessarily fast (in fact in some cases it may be very slow), but it has the advantage of allowing a nearly arbitrary R expression to be executed against `rvars` simply by wrapping it with `rdo(...)`. This makes it especially useful as a prototyping tool. If you create code with `rdo()` and it is unacceptably slow for your application, consider rewriting it using math operations directly on `rvars` (which should be fast), using `rvar_rng()`, and/or using operations directly on the arrays that back the `rvars` (via `draws_of()`).
rename_variables

Value

An `rvar`.

See Also

Other `rfun`: `rfun()`, `rvar_rng()`

Examples

```r
mu <- rdo(rnorm(10, mean = 1:10, sd = 1))
sigma <- rdo(rgamma(1, shape = 1, rate = 1))
x <- rdo(rnorm(10, mu, sigma))
x
```

rename_variables

Rename variables in `draws` objects

Description

Rename variables in a `draws` object.

Usage

```r
rename_variables(.x, ...)
```

### S3 method for class 'draws'

```r
class_rename_variables(.x, ...)
```

Arguments

- `.x` (draws) A `draws` object.

- `...` One or more expressions, separated by commas, indicating the variables to rename. The variable names can be unquoted (newname = oldname) or quoted ("new_name" = "old_name"). For non-scalar variables, all elements can be renamed together ("new_name" = "old_name") or they can be renamed individually ("new_name[1]" = "old_name[1]").

Value

Returns a `draws` object of the same format as `.x`, with variables renamed according to the expressions provided in `...`.

See Also

`variables`, `mutate_variables`
Examples

```r
x <- as_draws_df(example_draws())
variables(x)

x <- rename_variables(x, mean = mu, sigma = tau)
variables(x)

x <- rename_variables(x, b = 'theta[1]') # or b = "theta[1]"
variables(x)

# rename all elements of 'theta' at once
x <- rename_variables(x, alpha = theta)
variables(x)
```

repair_draws | Repair indices of draws objects

Description

Repair indices of draws objects so that iterations, chains, and draws are continuously and consistently numbered.

Usage

```r
repair_draws(x, order = TRUE, ...)
```

## S3 method for class 'draws_matrix'

```r
repair_draws(x, order = TRUE, ...)
```

## S3 method for class 'draws_array'

```r
repair_draws(x, order = TRUE, ...)
```

## S3 method for class 'draws_df'

```r
repair_draws(x, order = TRUE, ...)
```

## S3 method for class 'draws_list'

```r
repair_draws(x, order = TRUE, ...)
```

## S3 method for class 'draws_rvars'

```r
repair_draws(x, order = TRUE, ...)
```

## S3 method for class 'rvar'

```r
repair_draws(x, order = TRUE, ...)
```
Arguments

- **x** (draws) A draws object or another R object for which the method is defined.
- **order** (logical) Should draws be ordered (via `order_draws()`) before repairing indices? Defaults to TRUE.
- **...** Arguments passed to individual methods (if applicable).

Value

A draws object of the same class as `x`.

See Also

`order_draws()`

Examples

```r
x <- as_draws_array(example_draws())
(x <- x[10:5, 3:4, ])
repair_draws(x)
```

---

Description

Resample draws objects according to provided weights, for example weights obtained through importance sampling.

Usage

```r
resample_draws(x, ...)
```

## S3 method for class 'draws'
```r
resample_draws(x, weights = NULL, method = "stratified", ndraws = NULL, ...)
```

Arguments

- **x** (draws) A draws object or another R object for which the method is defined.
- **...** Arguments passed to individual methods (if applicable).
- **weights** (numeric vector) A vector of positive weights of length `ndraws(x)`. The weights will be internally normalized. If weights is not specified, an attempt will be made to extract any weights already stored in the draws object (via `weight_draws()`). How exactly the weights influence the resampling depends on the `method` argument.
- **method** (string) The resampling method to use:
• "simple": simple random resampling with replacement
• "simple_no_replace": simple random resampling without replacement
• "stratified": stratified resampling with replacement
• "deterministic": deterministic resampling with replacement

Currently, "stratified" is the default as it has comparably low variance and bias with respect to ideal resampling. The latter would sample perfectly proportional to the weights, but this is not possible in practice due to the finite number of draws available. For more details about resampling methods, see Kitagawa (1996).

\texttt{ndraws} (positive integer) The number of draws to be returned. By default \texttt{ndraws} is set internally to the total number of draws in \texttt{x} if sensible.

\section*{Details}

Upon usage of \texttt{resample_draws(\textbackslash .)}, chains will automatically be merged due to subsetting of individual draws (see \texttt{subset_draws} for details). Also, weights stored in the \texttt{draws} object will be removed in the process, as resampling invalidates existing weights.

\section*{Value}

A \texttt{draws} object of the same class as \texttt{x}.

\section*{References}


\section*{See Also}

\texttt{resample_draws(\textbackslash .)}

\section*{Examples}

\begin{verbatim}
x <- as_draws_df(example_draws())

# random weights for just for demonstration
w <- runif(ndraws(x), 0, 10)

# use default stratified sampling
x_rs <- resample_draws(x, weights = w)
summarise_draws(x_rs, default_summary_measures())

# use simple random sampling
x_rs <- resample_draws(x, weights = w, method = "simple")
summarise_draws(x_rs, default_summary_measures())
\end{verbatim}
Description
Get names of reserved variables from objects in the posterior package.

Usage
reserved_variables(x, ...)

## Default S3 method:
reserved_variables(x, ...)

## S3 method for class 'draws_matrix'
reserved_variables(x, ...)

## S3 method for class 'draws_array'
reserved_variables(x, ...)

## S3 method for class 'draws_df'
reserved_variables(x, ...)

## S3 method for class 'draws_list'
reserved_variables(x, ...)

## S3 method for class 'draws_rvars'
reserved_variables(x, ...)

Arguments
x (draws) A draws object or another R object for which the method is defined.
...
Arguments passed to individual methods (if applicable).

Details
reserved_variables() returns the names of reserved variables in use by an object.
The following variables names are currently reserved for special use cases in all draws formats:

- .log_weight: Log weights per draw (see weight_draws).

Further, specific for the draws_df format, there are three additional reserved variables:

- .chain: Chain index per draw
- .iteration: Iteration index within each chain
- .draw: Draw index across chains

More reserved variables may be added in the future.
rfun

Create functions of random variables

Description

Function that create functions that can accept and/or produce rvars.

Usage

rfun(.f, rvar_args = NULL, ndraws = NULL)

Arguments

.f (multiple options) A function to turn into a function that accepts and/or produces random variables:

- A function
- A one-sided formula that can be parsed by `rlang::as_function()`

rvar_args (character vector) The names of the arguments of .f that should be allowed to accept rvars as arguments. If NULL (the default), all arguments to .f are turned into arguments that accept rvars.

ndraws (positive integer) The number of draws used to construct new random variables if no rvars are supplied as arguments to the returned function. If NULL, `getOption("posterior.rvar_ndraws")` is used (default 4000). If any arguments to the returned function contain rvars, the number of draws in the provided rvars is used instead of the value of this argument.

Details

This function wraps an existing function (.f) such that it returns rvars containing whatever type of data .f would normally return.

The returned function, when called, executes .f possibly multiple times, once for each draw of the rvars passed to it, then returns a new rvar representing the output of those function evaluations.
If the arguments contain no rvars, then .f will be executed ndraws times and an rvar with that many draws returned.

Functions created by rfun() are not necessarily fast (in fact in some cases they may be very slow), but they have the advantage of allowing a nearly arbitrary R functions to be executed against rvars simply by wrapping them with rfun(). This makes it especially useful as a prototyping tool. If you create code with rfun() and it is unacceptably slow for your application, consider rewriting it using math operations directly on rvars (which should be fast), using rvar_rng(), and/or using operations directly on the arrays that back the rvars (via draws_of()).

Value

A function with the same argument specification as .f, but which can accept and return rvars.

See Also

Other rfun: rdo(), rvar_rng()

Examples

rvar_norm <- rfun(rnorm)
rvar_gamma <- rfun(rgamma)

mu <- rvar_norm(10, mean = 1:10, sd = 1)
sigma <- rvar_gamma(1, shape = 1, rate = 1)
x <- rvar_norm(10, mu, sigma)
x

rhat

Rhat convergence diagnostic

Description

Compute the Rhat convergence diagnostic for a single variable as the maximum of rank normalized split-Rhat and rank normalized folded-split-Rhat as proposed in Vehtari et al. (2021).

Usage

rhat(x, ...)

## Default S3 method:
rhat(x, ...)

## S3 method for class 'rvar'
rhat(x, ...)

rhat convergence diagnostic
Arguments

x  (multiple options) One of:
  • A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.
  • An `rvar`.

Arguments passed to individual methods (if applicable).

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, `NA`, `NaN`, `Inf`, or `-Inf`, the returned output will be (numeric) `NA`. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) `NA` as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an `rvar`, returns an array of the same dimensions as the `rvar`, where each element is equal to the value that would be returned by passing the draws array for that element of the `rvar` to this function.

References


See Also

Other diagnostics: `ess_basic()`, `ess_bulk()`, `ess_quantile()`, `ess_sd()`, `ess_tail()`, `mcse_mean()`, `mcse_quantile()`, `mcse_sd()`, `rhat_basic()`, `rstar()`

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
rhat(mu)

d <- as_draws_rvars(example_draws("multi_normal"))
rhat(d$Sigma)
```

---

**rhat_basic**

*Basic version of the Rhat convergence diagnostic*

**Description**

Compute the basic Rhat convergence diagnostic for a single variable as described in Gelman et al. (2013) with some changes according to Vehtari et al. (2021). For practical applications, we strongly recommend the improved Rhat convergence diagnostic implemented in `rhat()`.
**rhat_basic**

Usage

```r
rhat_basic(x, ...)
```

## Default S3 method:
```r
rhat_basic(x, split = TRUE, ...)
```

## S3 method for class 'rvar'
```r
rhat_basic(x, split = TRUE, ...)
```

Arguments

- `x` (multiple options) One of:
  - A matrix of draws for a single variable (iterations x chains). See `extract_variable_matrix()`.
  - An `rvar`.
- `...` Arguments passed to individual methods (if applicable).
- `split` (logical) Should the estimate be computed on split chains? The default is `TRUE`.

Value

If the input is an array, returns a single numeric value. If any of the draws is non-finite, that is, `NA`, `NaN`, `Inf`, or `-Inf`, the returned output will be (numeric) `NA`. Also, if all draws within any of the chains of a variable are the same (constant), the returned output will be (numeric) `NA` as well. The reason for the latter is that, for constant draws, we cannot distinguish between variables that are supposed to be constant (e.g., a diagonal element of a correlation matrix is always 1) or variables that just happened to be constant because of a failure of convergence or other problems in the sampling process.

If the input is an `rvar`, returns an array of the same dimensions as the `rvar`, where each element is equal to the value that would be returned by passing the draws array for that element of the `rvar` to this function.

References


See Also

Other diagnostics: `ess_basic()`, `ess_bulk()`, `ess_quantile()`, `ess_sd()`, `ess_tail()`, `mcse_mean()`, `mcse_quantile()`, `mcse_sd()`, `rhat()`, `rstar()`

Examples

```r
mu <- extract_variable_matrix(example_draws(), "mu")
rhat_basic(mu)
```
rstar <- as_draws_rvars(example_draws("multi_normal"))
rhat_basic(d$Sigma)

---

**rstar**

*Calculate R* convergence diagnostic*

**Description**

The `rstar()` function generates a measure of convergence for MCMC draws based on whether it is possible to determine the Markov chain that generated a draw with probability greater than chance. To do so, it fits a machine learning classifier to a training set of MCMC draws and evaluates its predictive accuracy on a testing set: giving the ratio of accuracy to predicting a chain uniformly at random.

**Usage**

```r
rstar(
  x,
  split = TRUE,
  uncertainty = FALSE,
  method = "rf",
  hyperparameters = NULL,
  training_proportion = 0.7,
  nsimulations = 1000,
  ...
)
```

**Arguments**

- `x` *(draws)* A `draws_df` object or one coercible to a `draws_df` object.
- `split` *(logical)* Should the estimate be computed on split chains? The default is `TRUE`.
- `uncertainty` *(logical)* Indicates whether to provide a vector of R* values representing uncertainty in the calculated value (if `TRUE`) or a single value (if `FALSE`). The default is `TRUE`.
- `method` *(string)* The machine learning classifier to use (must be available in the `caret` package). The default is "rf", which calls the random forest classifier.
- `hyperparameters` *(named list)* Hyperparameter settings passed to the classifier. The default for the random forest classifier (method = "rf") is `list(mtry = floor(sqrt(nvariables(x))))`. The default for the gradient-based model (method = "gbm") is `list(interaction.depth = 3, n.trees = 50, shrinkage = 0.1, n.minobsinnode = 10)`.
- `training_proportion` *(positive real)* The proportion in `(0, 1)` of iterations in used to train the classifier. The default is 0.7.
The `rstar()` function provides a measure of MCMC convergence based on whether it is possible to determine the chain that generated a particular draw with a probability greater than chance. To do so, it fits a machine learning classifier to a subset of the original MCMC draws (the training set) and evaluates its predictive accuracy on the remaining draws (the testing set). If predictive accuracy exceeds chance (i.e., predicting the chain that generated a draw uniformly at random), the diagnostic measure R* will be above 1, indicating that convergence has yet to occur. This statistic is recently developed, and it is currently unclear what is a reasonable threshold for diagnosing convergence.

The statistic, R*, is stochastic, meaning that each time the test is run, unless the random seed is fixed, it will generally produce a different result. To minimize the implications of this stochasticity, it is recommended to repeatedly run this function to calculate a distribution of R*; alternatively, an approximation to this distribution can be obtained by setting `uncertainty = TRUE`, although this approximation of uncertainty will generally have a lower mean.

By default, a random forest classifier is used (`method = "rf"`), which tends to perform best for target distributions of around 4 dimensions and above. For lower dimensional targets, gradient boosted models (called via `method = "gbm"`) tend to have a higher classification accuracy. On a given MCMC sample, it is recommended to try both of these classifiers.

**Value**

A numeric vector of length 1 (by default) or length `nsimulations` (if `uncertainty = TRUE`).

**References**


**See Also**

Other diagnostics: `ess_basic()`, `ess_bulk()`, `ess_quantile()`, `ess_sd()`, `ess_tail()`, `mcse_mean()`, `mcse_quantile()`, `mcse_sd()`, `rhat_basic()`, `rhat()`

**Examples**

```r
if (require("caret", quietly = TRUE) && require("randomForest", quietly = TRUE)) {
  x <- example_draws("eight_schools")
  print(rstar(x))
  print(rstar(x, split = FALSE))
  print(rstar(x, method = "gbm"))
  # can pass additional arguments to methods
  print(rstar(x, method = "gbm", verbose = FALSE))

  # with uncertainty, returns a vector of R* values
  hist(rstar(x, uncertainty = TRUE))
}
```
```r
hist(rstar(x, uncertainty = TRUE, nsimulations = 100))

# can use other classification methods in caret library
print(rstar(x, method = "knn"))
```

---

**rvar**

*Random variables of arbitrary dimension*

**Description**

Random variables backed by arrays of arbitrary dimension

**Usage**

```r
rvar(
x = double()
, dim = NULL,
  dimnames = NULL,
  nchains = 1L,
  with_chains = FALSE
)
```

**Arguments**

- **x** *(multiple options)* The object to convert to an `rvar`:
  - A vector of draws from a distribution.
  - An array where the first dimension represents draws from a distribution. The resulting `rvar` will have dimension `dim(x)[-1]`; that is, everything except the first dimension is used for the shape of the variable, and the first dimension is used to index draws from the distribution (see `Examples`). Optionally, if `with_chains == TRUE`, the first dimension indexes the iteration and the second dimension indexes the chain (see `with_chains`).

- **dim** *(integer vector)* One or more integers giving the maximal indices in each dimension to override the dimensions of the `rvar` to be created (see `dim()`). If `NULL` (the default), `dim` is determined by the input. **Note**: This argument controls the dimensions of the `rvar`, not the underlying array, so you cannot change the number of draws using this argument.

- **dimnames** *(list)* Character vectors giving the names in each dimension to override the names of the dimensions of the `rvar` to be created (see `dimnames()`). If `NULL` (the default), this is determined by the input. **Note**: This argument controls the names of the dimensions of the `rvar`, not the underlying array.

- **nchains** *(positive integer)* The number of chains. The default is 1.
with_chains  (logical) Does x include a dimension for chains? If FALSE (the default), chains are not included, the first dimension of the input array should index draws, and the nchains argument can be used to determine the number of chains. If TRUE, the nchains argument is ignored and the second dimension of x is used to index chains. Internally, the array will be converted to a format without the chain index.

Details

The "rvar" class internally represents random variables as arrays of arbitrary dimension, where the first dimension is used to index draws from the distribution. Most mathematical operators and functions are supported, including efficient matrix multiplication and vector and array-style indexing. The intent is that an rvar works as closely as possible to how a base vector/matrix/array does, with a few differences:

- The default behavior when subsetting is not to drop extra dimensions (i.e. the default drop argument for [ is FALSE, not TRUE).
- Rather than base R-style recycling, rvars use a limited form of broadcasting: if an operation is being performed on two vectors with different size of the same dimension, the smaller vector will be recycled up to the size of the larger one along that dimension so long as it has size 1.

For functions that expect base numeric arrays and for which rvars cannot be used directly as arguments, you can use rfun() or rdo() to translate your code into code that executes across draws from one or more random variables and returns a random variable as output. Typically rdo() offers the most straightforward translation.

As rfun() and rdo() incur some performance cost, you can also operate directly on the underlying array using the draws_of() function. To re-use existing random number generator functions to efficiently create rvars, use rvar_rng().

Value

An object of class "rvar" representing a random variable.

See Also

as_rvar() to convert objects to rvars. See rdo(), rfun(), and rvar_rng() for higher-level interfaces for creating rvars.

Examples

set.seed(1234)

# To create a "scalar" 'rvar', pass a one-dimensional array or a vector
# whose length (here '4000') is the desired number of draws:
x <- rvar(rnorm(4000, mean = 1, sd = 1))
x

# Create random vectors by adding an additional dimension:
n <- 4  # length of output vector
x <- rvar(array(rnorm(4000 * n, mean = rep(1:n, each = 4000), sd = 1), dim = c(4000, n)))
x

# Create a random matrix:
rows <- 4
cols <- 3
x <- rvar(array(rnorm(4000 * rows * cols, mean = 1, sd = 1), dim = c(4000, rows, cols)))
x

# If the input sample comes from multiple chains, we can indicate that using the
# nchains argument (here, 1000 draws each from 4 chains):
x <- rvar(rnorm(4000, mean = 1, sd = 1), nchains = 4)
x

# Or if the input sample has chain information as its second dimension, we can
# use with_chains to create the rvar
x <- rvar(array(rnorm(4000, mean = 1, sd = 1), dim = c(1000, 4)), with_chains = TRUE)
x

---

rvar-dist

**Density, CDF, and quantile functions of random variables**

**Description**

The probability density function (density()), cumulative distribution function (cdf()), and quantile function / inverse CDF (quantile()) of an `rvar`.

**Usage**

```r
## S3 method for class 'rvar'
density(x, at, ...)

## S3 method for class 'rvar'
cdf(x, q, ...)

## S3 method for class 'rvar'
quantile(x, probs, ...)
```

**Arguments**

- **x** (rvar) An `rvar` object.
- **...** Additional arguments passed onto underlying methods:
  - For density(), these are passed to `stats::density()`.
  - For cdf(), these are ignored.
  - For quantile(), these are passed to `stats::quantile()`.

- **q, at** (numeric vector) One or more quantiles.
- **probs** (numeric vector) One or more probabilities in [0,1].
Value

If \( x \) is a scalar \texttt{rvar}, returns a vector of the same length as the input (\( q \), \( at \), or \( probs \)) containing values from the corresponding function of the given \texttt{rvar}.

If \( x \) has length greater than 1, returns an array with dimensions \( c(\text{length}(y), \text{dim}(x)) \) where \( y \) is \( q \), \( at \), or \( probs \), where each \( \text{result}[i, \ldots] \) is the value of the corresponding function, \( f(y[i]) \), for the corresponding cell in the input array, \( x[\ldots] \).

Examples

```r
set.seed(1234)
x = rvar(rnorm(100))
density(x, seq(-2, 2, length.out = 10))
cdf(x, seq(-2, 2, length.out = 10))
quantile(x, ppoints(10))

x2 = c(rvar(rnorm(100, mean = -0.5)), rvar(rnorm(100, mean = 0.5)))
density(x2, seq(-2, 2, length.out = 10))
cdf(x2, seq(-2, 2, length.out = 10))
quantile(x2, ppoints(10))
```

---

\texttt{rvar-matmult} \quad \textit{Matrix multiplication of random variables}

Description

Matrix multiplication of random variables.

Usage

\( x \ %*% y \)

Arguments

\( x \) (multiple options) The object to be postmultiplied by \( y \):
  - An \texttt{rvar}
  - A \texttt{numeric} vector or matrix
  - A \texttt{logical} vector or matrix
  
  If a vector is used, it is treated as a \texttt{row} vector.

\( y \) (multiple options) The object to be premultiplied by \( x \):
  - An \texttt{rvar}
  - A \texttt{numeric} vector or matrix
  - A \texttt{logical} vector or matrix
  
  If a vector is used, it is treated as a \texttt{column} vector.
Details

If \( x \) or \( y \) are vectors, they are converted into matrices prior to multiplication, with \( x \) converted to a row vector and \( y \) to a column vector. Numerics and logicals can be multiplied by \texttt{rvars} and are broadcasted across all draws of the \texttt{rvar} argument. Tensor multiplication is used to efficiently multiply matrices across draws, so if either \( x \) or \( y \) is an \texttt{rvar}, \( x \times y \) will be much faster than \texttt{rdo(x \times y)}.

Because \texttt{rvar} is an S3 class and S3 classes cannot properly override \( \times \), \texttt{rvars} use \( \times \times \) for matrix multiplication.

Value

An \texttt{rvar} representing the matrix product of \( x \) and \( y \).

Examples

```r
# d has mu (mean vector of length 3) and Sigma (3x3 covariance matrix)
d <- as_draws_rvars(example_draws("multi_normal"))
d$Sigma

# trivial example: multiplication by a non-random matrix
d$Sigma %**% diag(1:3)

# Decompose Sigma into R s.t. R' R = Sigma ...
R <- chol(d$Sigma)
# ... and recreate Sigma using matrix multiplication
t(R) %**% R
```

Description

Compute summaries within elements of an \texttt{rvar} and over draws of each element, producing an array of the same shape as the input random variable (except in the case of \texttt{range()}, see \texttt{Details}).

Usage

```r
E(x, ...)

## S3 method for class 'rvar'
mean(x, ...)

Pr(x, ...)
```
## Default S3 method:
Pr(x, ...)

## S3 method for class 'logical'
Pr(x, ...)

## S3 method for class 'rvar'
Pr(x, ...)

## S3 method for class 'rvar'
median(x, ...)

## S3 method for class 'rvar'
min(x, ...)

## S3 method for class 'rvar'
max(x, ...)

## S3 method for class 'rvar'
sum(x, ...)

## S3 method for class 'rvar'
prod(x, ...)

## S3 method for class 'rvar'
all(x, ...)

## S3 method for class 'rvar'
any(x, ...)

## S3 method for class 'rvar'
Summary(...)

## S3 method for class 'rvar'
variance(x, ...)

var(x, ...)

## Default S3 method:
var(x, ...)

## S3 method for class 'rvar'
var(x, ...)

sd(x, ...)

## Default S3 method:
sd(x, ...)
## S3 method for class 'rvar'

sd(x, ...)

mad(x, ...)

## Default S3 method:

mad(x, ...)

## S3 method for class 'rvar'

mad(x, ...)

## S3 method for class 'rvar'

range(x, ...)

## S3 method for class 'rvar'

is.finite(x)

## S3 method for class 'rvar'

is.infinite(x)

## S3 method for class 'rvar'

is.nan(x)

## S3 method for class 'rvar'

is.na(x)

### Arguments

- **x** *(rvar)* An *rvar*.
- **...** Further arguments passed to underlying functions (e.g., `base::mean()` or `base::median()`), such as `na.rm`.

### Details

Summaries include expectations (**E()** or **mean()**), probabilities (**Pr()**), medians (**median()**), spread (**var()**, **variance()**, **sd()**, **mad()**), sums and products (**sum()**, **prod()**), extrema and ranges (**min()**, **max()**, **range()**), logical summaries (**all()**, **any()**), and special value predicates (**is.finite()**, **is.infinite()**, **is.nan()**, **is.na()**).

Unless otherwise stated, these functions return a numeric array with the same shape (same dimensions) as the input *rvar*, *x*.

- **range(x)** returns an array with dimensions `c(2, dim(x))`, where the last dimension contains the minimum and maximum values.
- **is.infinite(x)**, **is.nan(x)**, and **is.na(x)** return logical arrays, where each element is **TRUE** if **any** draws in its corresponding element in *x* match the predicate. Each elements in the result of **is.finite(x)** is **TRUE** if **all** draws in the corresponding element in *x* are finite.

Both **E()**, **mean()**, and **Pr()** return the means of each element in the input. **Pr()** additionally checks that the provided *rvar* is a logical variable (hence, taking its expectation results in a probability).
For consistency, \(E()\) and \(\Pr()\) are also defined for base arrays so that they can be used as summary functions in \texttt{summarise_draws()}.

**Value**

A numeric or logical vector with the same dimensions as the given random variable, where each entry in the vector is the mean, median, or variance of the corresponding entry in \(x\).

**See Also**

rvar-summaries-within-draws for summary functions within draws. rvar-dist for density, CDF, and quantile functions of random variables.

Other rvar-summaries: rvar-summaries-within-draws, rvar_is_finite()

**Examples**

```r
set.seed(5678)
x = rvar_rng(rnorm, 4, mean = 1:4, sd = 2)

# These should all be \(\approx\) c(1, 2, 3, 4)
E(x)
mean(x)
median(x)

# This ...
Pr(x < 1.5)
# ... should be about the same as this:
pnorm(1.5, mean = 1:4, sd = 2)
```

---

**rvar-summaries-within-draws**

*Summaries of random variables over array elements, within draws*

**Description**

Compute summaries of random variables over array elements and within draws, producing a new random variable of length 1 (except in the case of \texttt{rvar_range()}, see Details).

**Usage**

- \texttt{rvar_mean(..., na.rm = FALSE)}
- \texttt{rvar_median(..., na.rm = FALSE)}
- \texttt{rvar_sum(..., na.rm = FALSE)}
**Arguments**

- `...` (rvar) One or more rvars.
- `na.rm` (logical) Should NAs be removed from the input before summaries are computed? The default is FALSE.
- `constant` (scalar real) For rvar_mad(), a scale factor for computing the median absolute deviation. See the details of stats::mad() for the justification for the default value.
- `probs` (numeric vector) For rvar_quantile(), probabilities in [0, 1].
- `names` (logical) For rvar_quantile(), if TRUE, the result has a names attribute.

**Details**

These functions compute statistics within each draw of the random variable. For summaries over draws (such as expectations), see rvar-summaries-over-draws.

Each function defined here corresponds to the base function of the same name without the rvar_ prefix (e.g., rvar_mean() calls mean() under the hood, etc).

**Value**

An rvar of length 1 (for range(), length 2; for quantile(), length equal to length(probs)) with the same number of draws as the input rvar(s) containing the summary statistic computed within each draw of the input rvar(s).

**See Also**

rvar-summaries-over-draws for summary functions across draws (e.g. expectations). rvar-dist for density, CDF, and quantile functions of random variables.
Other rvar-summaries: `rvar-summaries-over-draws`, `rvar_is_finite()`

**Examples**

```r
set.seed(5678)
x = rvar_rng(rnorm, 4, mean = 1:4, sd = 2)

# These will give similar results to mean(1:4),
# median(1:4), sum(1:4), prod(1:4), etc
rvar_mean(x)
rvar_median(x)
rvar_sum(x)
rvar_prod(x)
rvar_range(x)
rvar_quantile(x, probs = c(0.25, 0.5, 0.75), names = TRUE)
```

---

**rvar_apply**

*Random variable resulting from a function applied over margins of an array or random variable*

**Description**

Returns an `rvar` obtained by applying a function to margins of an array or `rvar`. Acts like `apply()`, except that the function supplied (.f) should return an `rvar`, and the final result is always an `rvar`.

**Usage**

```r
rvar_apply(.x, .margin, .f, ...)
```

**Arguments**

- `.x` An array or an `rvar`.
- `.margin` (multiple options) The subscripts which the function will be applied over:
  - An integer vector. E.g., for a matrix 1 indicates rows, 2 indicates columns, `c(1, 2)` indicates rows and columns.
  - A character vector of dimension names if `.x` has named dimensions.
- `.f` (function) The function to be applied. The function `.f` must return an `rvar` and the dimensions of the result of `.f` applied to each margin of `.x` must be able to be broadcasted to a common shape (otherwise the resulting `rvar` cannot be simplified). See **Details**.
- `...` Optional arguments passed to `.f`. 
Details

This function acts much like apply(), except that the function passed to it (\texttt{.f}) must return \texttt{rvars}, and the result is simplified into an \texttt{rvar}. Unlike apply(), it also keeps the dimensions of the returned values along each margin, rather than simplifying each margin to a vector, and if the results of \texttt{.f} do not all have the same dimensions, it applies the \texttt{rvar} broadcasting rules to bind results together rather than using vector recycling.

If you wish to apply functions over \texttt{rvars} where the result is not intended to be simplified into an \texttt{rvar}, you can use the standard \texttt{apply()}, \texttt{lapply()}, \texttt{sapply()}, or \texttt{vapply()} functions.

Value

An \texttt{rvar}.

If the result of each call to \texttt{.f} returns an \texttt{rvar} of dimension \texttt{d} after being broadcast to a common shape, then \texttt{rvar_apply()} returns an \texttt{rvar} of dimension \texttt{c(d, dim(.x)[.margin])}. If the last dimension of the result would be \texttt{1}, it is dropped (other dimensions equal to \texttt{1} are retained). If \texttt{d} is \texttt{0}, the result has length \texttt{0} but not necessarily the 'correct' dimension.

See Also

\texttt{as_rvar()} to convert objects to \texttt{rvars}. See \texttt{rdo()}, \texttt{rfun()}, and \texttt{rvar_rng()} for higher-level interfaces for creating \texttt{rvars}.

Examples

```r
set.seed(3456)
x <- rvar_rng(rnorm, 24, mean = 1:24)
dim(x) <- c(2,3,4)

# we can find the distributions of marginal means of the above array
# using rvar_mean along with rvar_apply
rvar_apply(x, 1, rvar_mean)
rvar_apply(x, 2:3, rvar_mean)
```

---

\texttt{rvar_is_finite} \hspace{1cm} Special value predicates for random variables

Description

Compute special value predicates (checking for finite / infinite values, \texttt{NaN}, and \texttt{NA}) on all draws within a random variable, returning a random variable.
Usage

rvar_is_finite(x)

rvar_is_infinite(x)

rvar_is_nan(x)

rvar_is_na(x)

Arguments

x (rvar) An rvar.

Details

These functions return a new rvar that is the result of applying is.finite(), is.infinite(), is.nan(), or is.na() to every draw in the input random variable.

Value

A logical rvar of the same length as the input.

See Also

rvar-summaries-over-draws for summary functions across draws, including implementations of is.finite(), is.infinite(), is.nan(), and is.na() for rvars.

Other rvar-summaries: rvar-summaries-over-draws, rvar-summaries-within-draws

Examples

x <- rvar(c(1, Inf, -Inf, NaN, NA))
x

rvar_is_finite(x)
rvar_is_infinite(x)
rvar_is_nan(x)
rvar_is_na(x)

rvar_rng

Create random variables from existing random number generators

Description

Specialized alternative to rdo() or rfun() for creating rvars from existing random-number generator functions (such as rnorm(), rbinom(), etc).
Usage

rvar_rng(.f, n, ..., ndraws = NULL)

Arguments

.f  (function) A function (or string naming a function) representing a random-number generating function that follows the pattern of base random number generators (like rnorm(), rbinom(), etc). It must:
   • Have a first argument, n, giving the number of draws to take from the distribution
   • Have vectorized parameter arguments
   • Return a single vector of length n

n  (positive integer) The length of the output rvar vector (not the number of draws).

...  Arguments passed to .f. These arguments may include rvars, so long as they are vectors only (no multidimensional rvars are allowed).

ndraws  (positive integer) The number of draws used to construct the returned random variable if no rvars are supplied in .... If NULL, getOption("posterior.rvar_ndraws") is used (default 4000). If ... contains rvars, the number of draws in the provided rvars is used instead of the value of this argument.

Details

This function unwraps the arrays underlying the input rvars in ... and then passes them to .f, relying on the vectorization of .f to evaluate it across draws from the input rvars. This is why the arguments of .f must be vectorized. It asks for n times the number of draws in the input rvars (or ndraws if none are given) draws from the random number generator .f, then reshapes the output from .f into an rvar with length n.

rvar_rng() is a fast alternative to rdo() or rfun(), but you must ensure that .f satisfies the preconditions described above for the result to be correct. Most base random number generators satisfy these conditions. It is advisable to test against rdo() or rfun() (which should be correct, but slower) if you are uncertain.

Value

A single-dimensional rvar of length n.

See Also

Other rfun: rdo(), rfun()

Examples

mu <- rvar_rng(rnorm, 10, mean = 1:10, sd = 1)
sigma <- rvar_rng(rgamma, 1, shape = 1, rate = 1)
x <- rvar_rng(rnorm, 10, mu, sigma)
x
**split_chains**

*Split Chains*

**Description**

Split chains by halving the number of iterations per chain and doubling the number of chains.

**Usage**

```r
split_chains(x, ...)
```

**Arguments**

- `x` (draws) A `draws` object or another `R` object for which the method is defined.
- `...` Arguments passed to individual methods (if applicable).

**Value**

A `draws` object of the same class as `x`.

**Examples**

```r
x <- example_draws()
niterations(x)
nchains(x)

x <- split_chains(x)
niterations(x)
nchains(x)
```

---

**subset_draws**

*Subset draws objects*

**Description**

Subset `draws` objects by variables, iterations, chains, and draws indices.
Usage

subset_draws(x, ...)

## S3 method for class 'draws_matrix'
subset_draws(
  x,
  variable = NULL,
  iteration = NULL,
  chain = NULL,
  draw = NULL,
  regex = FALSE,
  unique = TRUE,
  ...
)

## S3 method for class 'draws_array'
subset_draws(
  x,
  variable = NULL,
  iteration = NULL,
  chain = NULL,
  draw = NULL,
  regex = FALSE,
  unique = TRUE,
  ...
)

## S3 method for class 'draws_df'
subset_draws(
  x,
  variable = NULL,
  iteration = NULL,
  chain = NULL,
  draw = NULL,
  regex = FALSE,
  unique = TRUE,
  ...
)

## S3 method for class 'draws_list'
subset_draws(
  x,
  variable = NULL,
  iteration = NULL,
  chain = NULL,
  draw = NULL,
  regex = FALSE,
  unique = TRUE,
## S3 method for class 'draws_rvars'
subset_draws(
  x,
  variable = NULL,
  iteration = NULL,
  chain = NULL,
  draw = NULL,
  regex = FALSE,
  unique = TRUE,
  ...
)

## S3 method for class 'draws'
subset(x, ...)

### Arguments

- **x** *(draws)*: A `draws` object or another R object for which the method is defined.
- **variable** *(character vector)*: The variables to select. All elements of non-scalar variables can be selected at once.
- **iteration** *(integer vector)*: The iteration indices to select.
- **chain** *(integer vector)*: The chain indices to select.
- **draw** *(integer vector)*: The draw indices to be select. Subsetting draw indices will lead to an automatic merging of chains via `merge_chains`.
- **regex** *(logical)*: Should `variable` should be treated as a (vector of) regular expressions? Any variable in `x` matching at least one of the regular expressions will be selected. Defaults to `FALSE`.
- **unique** *(logical)*: Should duplicated selection of chains, iterations, or draws be allowed? If `TRUE` (the default) only unique chains, iterations, and draws are selected regardless of how often they appear in the respective selecting arguments.

### Details

To ensure that multiple consecutive subsetting operations work correctly, `subset()` *repa`irs the `draws` object before and after subsetting.

### Value

A `draws` object of the same class as `x`. 
Examples

```r
x <- example_draws()
subset_draws(x, variable = c("mu", "tau"))
subset_draws(x, chain = 2)
subset_draws(x, iteration = 5:10, chain = 3:4)

# extract the first chain twice
subset_draws(x, chain = c(1, 1), unique = FALSE)

# extract all elements of 'theta'
subset_draws(x, variable = "theta")
```

Description

Thin draws objects to reduce their size and autocorrelation in the chains.

Usage

```r
thin_draws(x, thin, ...)
```

## S3 method for class 'draws'
thin_draws(x, thin, ...)

Arguments

- `x` (draws) A draws object or another R object for which the method is defined.
- `thin` (positive integer) The period for selecting draws.
- `...` Arguments passed to individual methods (if applicable).

Value

A draws object of the same class as `x`.

Examples

```r
x <- example_draws()
niterations(x)

x <- thin_draws(x, thin = 5)
niterations(x)
```
weights.draws  

**Extract Weights from Draws Objects**

Description

Extract weights from draws objects, with one weight per draw. See `weight_draws` for details how to add weights to draws objects.

Usage

```r
## S3 method for class 'draws'
weights(object, log = FALSE, normalize = TRUE, ...)
```

Arguments

- **object** (draws) A draws object.
- **log** (logical) Should the weights be returned on the log scale? Defaults to FALSE.
- **normalize** (logical) Should the weights be normalized to sum to 1 on the standard scale? Defaults to TRUE.
- **...** Arguments passed to individual methods (if applicable).

Value

A vector of weights, with one weight per draw.

See Also

`weight_draws`, `resample_draws`

Examples

```r
x <- example_draws()

# sample some random weights for illustration
wts <- rexp(ndraws(x))
head(wts)

# add weights
x <- weight_draws(x, weights = wts)

# extract weights
head(weights(x)) # defaults to normalized weights
head(weights(x, normalize=FALSE)) # recover original weights
head(weights(x, log=TRUE)) # get normalized log-weights

# add weights which are already on the log scale
log_wts <- log(wts)
head(log_wts)
```
x <- weight_draws(x, weights = log_wts, log = TRUE)
# extract weights
head(weights(x))
head(weights(x, log=TRUE, normalize = FALSE)) # recover original log_wts

---

weight_draws

Weight draws objects

Description

Add weights to draws objects, with one weight per draw, for use in subsequent weighting operations. For reasons of numerical accuracy, weights are stored in the form of unnormalized log-weights (in a variable called .log_weight). See weights.draws() for details how to extract weights from draws objects.

Usage

weight_draws(x, weights, ...)

## S3 method for class 'draws_matrix'
weight_draws(x, weights, log = FALSE, ...)

## S3 method for class 'draws_array'
weight_draws(x, weights, log = FALSE, ...)

## S3 method for class 'draws_df'
weight_draws(x, weights, log = FALSE, ...)

## S3 method for class 'draws_list'
weight_draws(x, weights, log = FALSE, ...)

## S3 method for class 'draws_rvars'
weight_draws(x, weights, log = FALSE, ...)

Arguments

x (draws) A draws object or another R object for which the method is defined.
weights (numeric vector) A vector of weights of length ndraws(x). Weights will be internally stored on the log scale (in a variable called .log_weight) and will not be normalized, but normalized (non-log) weights can be returned via the weights.draws() method later.
... Arguments passed to individual methods (if applicable).
log (logical) Are the weights passed already on the log scale? The default is FALSE, that is, expecting weights to be on the standard (non-log) scale.
Value

A draws object of the same class as x.

See Also

weights.draws(), resample_draws()

Examples

x <- example_draws()

# sample some random weights for illustration
wts <- rexp(ndraws(x))
head(wts)

# add weights
x <- weight_draws(x, weights = wts)

# extract weights
head(weights(x)) # defaults to normalized weights
head(weights(x, normalize=FALSE)) # recover original weights
head(weights(x, log=TRUE)) # get normalized log-weights

# add weights which are already on the log scale
log_wts <- log(wts)
head(log_wts)

x <- weight_draws(x, weights = log_wts, log = TRUE)
# extract weights
head(weights(x))
head(weights(x, log=TRUE, normalize = FALSE)) # recover original log_wts

[draws_array]

Extract parts of a draws_array object

Description

Extract parts of a draws_array object. They are strictly defined as arrays of 3 dimensions (iteration x chain x variable) so dropping any of the dimensions breaks the expected structure of the object. Accordingly, no dropping of dimensions is done by default even if the extracted slices are of length 1. If drop is manually set to TRUE and any of the dimensions is actually dropped, this will lead to dropping the "draws_array" class as well.

Usage

## S3 method for class 'draws_array'
x[i, j, ..., drop = FALSE]
[.draws_matrix

Arguments

x, i, j, ..., drop
Same as in the default extraction method but with drop being set to FALSE by default.

Value

An object of class "draws_array" unless any of the dimensions was dropped during the extraction.

Description

Extract parts of a draws_matrix object. They are strictly defined as matrices (draws x variable) so dropping any of the dimensions breaks the expected structure of the object. Accordingly, no dropping of dimensions is done by default even if the extracted slices are of length 1. If drop is manually set to TRUE and any of the dimensions is actually dropped, this will lead to dropping the "draws_matrix" class as well.

Usage

## S3 method for class 'draws_matrix'
x[i, j, ..., drop = FALSE]

Arguments

x, i, j, ..., drop
Same as in the default extraction method but with drop being set to FALSE by default.

Value

An object of class "draws_matrix" unless any of the dimensions was dropped during the extraction.
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