

Package ‘shinystan’

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Title Interactive Visual and Numerical Diagnostics and Posterior Analysis for Bayesian Models

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Description A graphical user interface for interactive Markov chain Monte Carlo (MCMC) diagnostics and plots and tables helpful for analyzing a posterior sample. The interface is powered by RStudio's Shiny web application framework and works with the output of MCMC programs written in any programming language (and has extended functionality for Stan models fit using the rstan and rstanarm packages).

URL <https://github.com/stan-dev/shinystan/>, <http://mc-stan.org/>

BugReports <https://github.com/stan-dev/shinystan/issues/>

License GPL (>= 3)

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shinystan-package	<i>ShinyStan interface and shinystan R package</i>
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Description

Applied Bayesian data analysis is primarily implemented through the Markov chain Monte Carlo (MCMC) algorithms offered by various software packages. When analyzing a posterior sample obtained by one of these algorithms the first step is to check for signs that the chains have converged to the target distribution and also for signs that the algorithm might require tuning or might be ill-suited for the given model. There may also be theoretical problems or practical inefficiencies with the specification of the model. ShinyStan provides interactive plots and tables helpful for analyzing a posterior sample, with particular attention to identifying potential problems with the performance of the MCMC algorithm or the specification of the model. ShinyStan is powered by RStudio's Shiny web application framework and works with the output of MCMC programs written in any programming language (and has extended functionality for models fit using the rstan package and the No-U-Turn sampler).

ShinyStan has extended functionality for Stan models

Stan (<http://mc-stan.org>) models can be run in R using the **rstan** and **rstanarm** packages.

Saving and sharing

The **shinystan** package allows you to store the basic components of an entire project (code, posterior samples, graphs, tables, notes) in a single object, a **shinystan object** (sso, for short). Users can save many of the plots as `ggplot2` objects for further customization and easy integration in reports or post-processing for publication.

The `deploy_shinystan` function lets you easily deploy your own ShinyStan apps online for any of your models using RStudio's shinyapps.io service. Each of your apps (each of your models) will have a unique url and will be compatible with Safari, Firefox, Chrome, and most other browsers.

License

The **shinystan** package is open source licensed under the GNU Public License, version 3 (GPLv3).

Demo

Check out the demo using `launch_shinystan_demo` or try it with one of your own models using `launch_shinystan`.

Help and bug reports

- Stan Users Google group (<https://groups.google.com/forum/#!forum/stan-users>)
- ShinyStan issue tracker (<https://github.com/stan-dev/shinystan/issues>)

See Also

`as.shinystan` for creating shinystan objects.

`launch_shinystan_demo` to try a demo.

`launch_shinystan` to launch the ShinyStan interface using a particular shinystan object.

as.shinystan

Create and test shinystan objects

Description

The `as.shinystan` function creates shinystan objects that can be used with `launch_shinystan` and various other functions in the **shinystan** package. `as.shinystan` is a generic for which the **shinystan** package provides several methods. Currently methods are provided for creating shinystan objects from arrays, lists of matrices, stanfit objects (**rstan**), stanreg objects (**rstanarm**), and mcmc.list objects (**coda**).

`is.shinystan` tests if an object is a shinystan object.

Usage

```

as.shinystan(X, ...)

is.shinystan(X)

## S4 method for signature 'array'
as.shinystan(X, model_name = "unnamed model", warmup = 0,
  burnin = 0, param_dims = list(), model_code = NULL, note = NULL,
  sampler_params = NULL, algorithm = NULL, max_treedepth = NULL, ...)

## S4 method for signature 'list'
as.shinystan(X, model_name = "unnamed model", warmup = 0,
  burnin = 0, param_dims = list(), model_code = NULL, note = NULL,
  sampler_params = NULL, algorithm = NULL, max_treedepth = NULL, ...)

## S4 method for signature 'mcmc.list'
as.shinystan(X, model_name = "unnamed model",
  warmup = 0, burnin = 0, param_dims = list(), model_code = NULL,
  note = NULL, ...)

## S4 method for signature 'stanfit'
as.shinystan(X, pars, model_name = X@model_name,
  note = NULL, ...)

## S4 method for signature 'stanreg'
as.shinystan(X, ppd = TRUE, seed = 1234,
  model_name = NULL, note = NULL, ...)

```

Arguments

X	For as.shinystan, an object to be converted to a shinystan object. See the Methods section below. For is.shinystan, an object to check.
...	Arguments passed to the individual methods.
model_name	A string giving a name for the model.
warmup	The number of iterations to treat as warmup. Should be 0 if warmup iterations are not included in X.
burnin	Deprecated. Use warmup instead. The burnin argument will be removed in a future release.
param_dims	Rarely used and never necessary. A named list giving the dimensions for all parameters. For scalar parameters use 0 as the dimension. See Examples.
model_code	Optionally, a character string with the code used to run the model. This can also be added to your shinystan object later using the model_code function. See model_code for additional formatting instructions. After launching the app the code will be viewable in the Model Code tab. For stanfit (rstan) and stanreg (rstanarm) objects the model code is automatically retrieved from the object.
note	Optionally, text to display on ShinyStan's notes page (stored in user_model_info slot).

sampler_params, algorithm, max_treedepth	Rarely used and never necessary. If using the as.shinystan method for arrays or lists, these arguments can be used to manually provide information that is automatically retrieved from a stanfit object when using the as.shinystan method for stanfit objects. If specified, sampler_params must have the same structure as an object returned by get_sampler_params (rstan) , which is a list of matrices, with one matrix per chain. algorithm, if specified, must be either "NUTS" or "HMC" (static HMC). If algorithm is "NUTS" then max_treedepth (an integer indicating the maximum allowed treedepth when the model was fit) must also be provided.
pars	For stanfit objects (rstan), an optional character vector specifying which parameters should be included in the shinystan object.
ppd	For stanreg objects (rstanarm), ppd (logical) indicates whether to draw from the posterior predictive distribution before launching ShinyStan. The default is TRUE, although for very large objects it can be convenient to set it to FALSE as drawing from the posterior predictive distribution can be time consuming. If ppd is TRUE then graphical posterior predictive checks are available when ShinyStan is launched.
seed	Passed to pp_check (rstanarm) if ppd is TRUE.

Value

as.shinystan returns a shinystan object, which is an instance of S4 class "shinystan".

is.shinystan returns TRUE if the tested object is a shinystan object and FALSE otherwise.

Methods (by class)

- array: Create a shinystan object from a 3-D [array](#) of simulations. The array should have dimensions corresponding to iterations, chains, and parameters, in that order.
- list: Create a shinystan object from a [list](#) of matrices. Each [matrix](#) (or 2-D array) should contain the simulations for an individual chain and all of the matrices should have the same number of iterations (rows) and parameters (columns). Parameters should have the same names and be in the same order.
- mcmc.list: Create a shinystan object from an mcmc.list (**coda**).
- stanfit: Create a shinystan object from a stanfit object (**rstan**). Fewer optional arguments are available for this method because all important information can be taken automatically from the stanfit object.
- stanreg: Create a shinystan object from a stanreg object (**rstanarm**).

See Also

[launch_shinystan](#) to launch the ShinyStan interface using a particular shinystan object.

[drop_parameters](#) to remove parameters from a shinystan object.

[generate_quantity](#) to add a new quantity to a shinystan object.

Examples

```

## Not run:
sso <- as.shinystan(X, ...) # replace ... with optional arguments or omit it
launch_shinystan(sso)

## End(Not run)

## Not run:
#####
### list of matrices ###
#####

# Generate some fake data
chain1 <- cbind(beta1 = rnorm(100), beta2 = rnorm(100), sigma = rexp(100))
chain2 <- cbind(beta1 = rnorm(100), beta2 = rnorm(100), sigma = rexp(100))
sso <- as.shinystan(list(chain1, chain2))
launch_shinystan(sso)

# We can also specify some or all of the optional arguments
# note: in order to use param_dims we need to rename 'beta1' and 'beta2'
# to 'beta[1]' and 'beta[2]'
colnames(chain1) <- colnames(chain2) <- c(paste0("beta[",1:2,"]"), "sigma")
sso2 <- as.shinystan(list(chain1, chain2),
                      model_name = "Example", warmup = 0,
                      param_dims = list(beta = 2, sigma = 0))
launch_shinystan(sso2)

## End(Not run)

## Not run:
#####
### stanfit object ###
#####
library("rstan")
fit <- stan_demo("eight_schools")
sso <- as.shinystan(fit, model_name = "example")

## End(Not run)

## Not run:
#####
### stanreg object ###
#####
library("rstanarm")
example("example_model")
sso <- as.shinystan(example_model)
launch_shinystan(sso)

## End(Not run)

```

deploy_shinystan *Deploy a ShinyStan app on the web using shinyapps.io by RStudio*

Description

Requires a (free or paid) ShinyApps account. Visit <http://www.shinyapps.io/> to sign up.

Usage

```
deploy_shinystan(sso, appName, account = NULL, ..., deploy = TRUE)
```

Arguments

sso	A shinystan object.
appName	The name to use for the application. Application names must be at least four characters long and may only contain letters, numbers, dashes and underscores.
account	shinyapps.io account username. Only required if more than one account is configured on the system.
...	Optional arguments. See Details.
deploy	Should the app be deployed? The only reason for this to be FALSE is if you just want to check that the preprocessing before deployment is successful.

Details

In ..., the arguments `ppcheck_data` and `ppcheck_yrep` can be specified. `ppcheck_data` should be a vector of observations to use for graphical posterior predictive checking and `ppcheck_yrep` should be a character string naming the parameter in `sso` containing the posterior predictive simulations/replications. The value of `ppcheck_yrep` is only used to preselect the appropriate parameter/generated quantity to use for the posterior predictive checking. `ppcheck_yrep` (but not `ppcheck_data`) can also be set interactively on shinyapps.io when using the app.

Value

[Invisibly](#), TRUE if deployment succeeded (did not encounter an error) or, if `deploy` argument is set to FALSE, the path to the temporary directory containing the app ready for deployment (also invisibly).

See Also

The example in the *Deploying to shinyapps.io* vignette that comes with this package.

<http://www.shinyapps.io/> to sign up for a free or paid ShinyApps account and for details on how to configure your account on your local system using RStudio's [rsconnect](#) package.

Examples

```
## Not run:
# For this example assume sso is the name of the shinystan object for
# the model you want to use. Assume also that you want to name your app
# 'my-model' and that your shinyapps.io username is 'username'.

deploy_shinystan(sso, appName = "my-model", account = "username")

# If you only have one ShinyApps account configured then you can also omit
# the 'account' argument.

deploy_shinystan(sso, appName = "my-model")

## End(Not run)
```

drop_parameters

Drop parameters from a shinystan object

Description

Remove selected parameters from a shinystan object. This is useful if you have a very large shinystan object when you only want to look at a subset of parameters. With a smaller shinystan object, [launch_shinystan](#) will be faster and you should experience better performance (responsiveness) after launching when using the ShinyStan app.

Usage

```
drop_parameters(sso, pars)
```

Arguments

sso	A shinystan object .
pars	A character vector of parameter names. If the name of a non-scalar (e.g. vector, matrix) parameter is included in pars all of its elements will be removed. Currently it is not possible to remove only a subset of the elements of a non-scalar parameter.

Value

sso, with pars dropped.

See Also

[generate_quantity](#) to add a new quantity to a shinystan object.

Examples

```
# Using example shinystan object 'eight_schools'
print(eight_schools@param_names)

# Remove the scalar parameters mu and tau
sso <- drop_parameters(eight_schools, pars = c("mu", "tau"))
print(sso@param_names)

# Remove all elements of the parameter vector theta
sso <- drop_parameters(sso, pars = "theta")
print(sso@param_names)
```

generate_quantity *Add new quantity to shinystan object*

Description

Add to shinystan object a new parameter as a function of one or two existing parameters.

Usage

```
generate_quantity(sso, param1, param2, fun, new_name)
```

Arguments

sso	A shinystan object .
param1	Name of first parameter as character string.
param2	Optional. Name of second parameter as character string.
fun	Function to call, i.e. <code>function(param1)</code> or <code>function(param1,param2)</code> . See Examples, below.
new_name	Name for the new parameter as character string.

Value

sso, updated. See Examples.

See Also

[drop_parameters](#) to remove parameters from a shinystan object.

Examples

```
# Using example shinystan object 'eight_schools'
sso <- eight_schools
sso <- generate_quantity(sso, fun = function(x) x^2,
                        param1 = "tau", new_name = "tau_sq")
sso <- generate_quantity(sso, fun = "-",
                        param1 = "theta[1]", param2 = "theta[2]",
                        new_name = "theta1minus2")
```

launch_shinystan *Launch the ShinyStan app*

Description

Launch the ShinyStan app in the default web browser. RStudio users also have the option of launching the app in RStudio's pop-up Viewer.

Usage

```
launch_shinystan(object, rstudio = getOption("shinystan.rstudio"), ...)
```

Arguments

object	An object of class shinystan, stanfit, or stanreg. To use other types of objects first create a shinystan object using as.shinystan .
rstudio	Only relevant for RStudio users. The default (FALSE) is to launch the app in the user's default web browser rather than RStudio's pop-up Viewer. Users can change the default to TRUE by setting the global option <code>options(shinystan.rstudio = TRUE)</code> .
...	Optional arguments passed to runApp .

Value

The launch_shinystan function is used for the side effect of starting the ShinyStan app, but it also returns a shinystan object, an instance of S4 class "shinystan".

See Also

[as.shinystan](#) for creating shinystan objects.

[update_sso](#) to update a shinystan object created by a previous version of the package.

[launch_shinystan_demo](#) to try a demo.

Examples

```
## Not run:
#####
# Example 1: 'sso' is a shinytan object
#####

# Just launch shinytan
launch_shinytan(sso)

# Launch shinytan and replace sso with an updated version of itself
# if any changes are made to sso while using the app
sso <- launch_shinytan(sso)

# Launch shinytan but save any changes made to sso while running the app
# in a new shinytan object sso2. sso will remained unchanged.
sso2 <- launch_shinytan(sso)

#####
# Example 2: 'sf' is a stanfit object
#####

# Just launch shinytan
launch_shinytan(sf)

# Launch shinytan and save the resulting shinytan object
sf_sso <- launch_shinytan(sf)

# Now sf_sso is a shinytan object and so Example 1 (above) applies when
# using sf_sso.

#####
# Example 3: 'fit' is an mcmc.list, array or list of matrices
#####

# First create shinytan object (see ?as.shinytan for full details)
fit_sso <- as.shinytan(fit, model_name = "Example")

# Now fit_sso is a shinytan object and so Example 1 (above) applies.

## End(Not run)
```

launch_shinytan_demo *ShinyStan demo*

Description

ShinyStan demo

Usage

```
launch_shinystan_demo(demo_name = "eight_schools",
  rstudio = getOption("shinystan.rstudio"), ...)
```

Arguments

demo_name	The name of the demo. Currently "eight_schools" is the only option, but additional demos may be available in future releases.
eight_schools	Hierarchical meta-analysis model. See <i>Meta Analysis</i> chapter of the Stan manual (chapter 11.2 in version 2.9), http://mc-stan.org/documentation/ .
rstudio	Only relevant for RStudio users. The default (FALSE) is to launch the app in the user's default web browser rather than RStudio's pop-up Viewer. Users can change the default to TRUE by setting the global option <code>options(shinystan.rstudio = TRUE)</code> .
...	Optional arguments passed to <code>runApp</code> .

Value

An S4 shinystan object.

See Also

[launch_shinystan](#) to launch the ShinyStan interface using a particular shinystan object.
[as.shinystan](#) for creating shinystan objects.

Examples

```
## Not run:
# launch demo but don't save a shinystan object
launch_shinystan_demo()

# launch demo and save the shinystan object for the demo
sso_demo <- launch_shinystan_demo()

## End(Not run)
```

retrieve

Get summary statistics from shinystan object

Description

From a shinystan object get rhat, effective sample size, posterior quantiles, means, standard deviations, sampler diagnostics, etc.

Usage

```
retrieve(sso, what, ...)
```

Arguments

sso	A shinystan object .
what	What do you want to get? See Details, below.
...	Optional arguments, in particular pars to specify parameter names (by default all parameters will be used). For NUTS sampler parameters only (e.g. step-size, treedepth) inc_warmup can also be specified to include/exclude warmup iterations (the default is FALSE). See Details, below.

Details

The argument what can take on the values below. Args: arg means that arg can be specified in ... for this value of what.

"rhat", "Rhat", "r_hat", or "R_hat" returns: Rhat statistics. Args: pars

"N_eff", "n_eff", "neff", "Neff", "ess", or "ESS" returns: Effective sample sizes. Args: pars

"mean" returns: Posterior means. Args: pars

"sd" returns: Posterior standard deviations. Args: pars

"se_mean" or "mcse" returns: Monte carlo standard error. Args: pars

"median" returns: Posterior medians. Args: pars.

"quantiles" or any string with "quant" in it (not case sensitive) returns: 2.5%, 25%, 50%, 75%, 97.5% posterior quantiles. Args: pars.

"avg_accept_stat" or any string with "accept" in it (not case sensitive) returns: Average value of "accept_stat" (which itself is the average acceptance probability over the NUTS subtree). Args: inc_warmup

"prop_divergent" or any string with "diverg" in it (not case sensitive) returns: Proportion of divergent iterations for each chain. Args: inc_warmup

"max_treedepth" or any string with "tree" or "depth" in it (not case sensitive) returns: Maximum treedepth for each chain. Args: inc_warmup

"avg_stepsize" or any string with "step" in it (not case sensitive) returns: Average stepsize for each chain. Args: inc_warmup

Note

Sampler diagnostics (e.g. "avg_accept_stat") only available for models originally fit using Stan.

Examples

```
# Using example shinystan object 'eight_schools'
sso <- eight_schools
retrieve(sso, "rhat")
retrieve(sso, "mean", pars = c('theta[1]', 'mu'))
retrieve(sso, "quantiles")
```

```

retrieve(sso, "max_treedepth") # equivalent to retrieve(sso, "depth"), retrieve(sso, "tree"), etc.
retrieve(sso, "prop_divergent")
retrieve(sso, "prop_divergent", inc_warmup = TRUE)

```

shinystan-class

S4 shinystan objects

Description

See [as.shinystan](#) for documentation on creating shinystan objects and [eight_schools](#) for an example object.

Slots

model_name ("character") Model name.

param_names ("character") Parameter names.

param_dims ("list") Parameter dimensions.

posterior_sample ("array") MCMC sample.

summary ("matrix") Summary stats for posterior_sample.

sampler_params ("list") Sampler parameters (for certain Stan models only).

n_chain ("integer") Number of chains.

n_iter ("integer") Number of iterations per chain.

n_warmup ("integer") Number of warmup iterations per chain.

user_model_info ("character") Notes to display on ShinyStan's **Notepad** page.

model_code ("character") Model code to display on ShinyStan's **Model Code** page.

misc ("list") Miscellaneous, for internal use.

See Also

[as.shinystan](#) for creating shinystan objects.

[drop_parameters](#) to remove parameters from a shinystan object.

[generate_quantity](#) to add a new quantity to a shinystan object.

[shinystan-metadata](#) to view or change metadata associated with a shinystan object.

shinystan-metadata *View or change metadata associated with a shinystan object*

Description

View or change metadata associated with a shinystan object

Usage

```
sso_info(sso)

model_code(sso, code = NULL)

notes(sso, note = NULL, replace = FALSE)

model_name(sso, name = NULL)
```

Arguments

sso	A shinystan object .
code	A string, containing model code to be added, that can be used as an argument to cat . See Examples .
note	A string containing a note to add to any existing notes or replace existing notes, depending on the value of replace.
replace	If TRUE the existing notes are overwritten by note if note is specified. If FALSE (the default) if note is specified then its content is appended to the existing notes.
name	A string giving the new model name to use.

Value

sso_info prints basic metadata including number of parameters, chains, iterations, warmup iterations, etc. It does not return anything.

model_code returns or replaces model code stored in a shinystan object. If code is NULL then any existing model code stored in sso is returned as a character string. If code is specified then an updated shinystan object is returned with code added. For shinystan objects created from stanfit (**rstan**) and stanreg (**rstanarm**) objects, model code is automatically taken from that object and does not need to be added manually. From within the ShinyStan interface model code can be viewed on the **Model Code** page.

notes returns, amends, or replaces notes stored in a shinystan object. If note is NULL then any existing notes stored in sso are returned as a character string. If note is specified then an updated shinystan object is returned with either note added to the previous notes (if replace=FALSE) or overwritten by note (if replace = TRUE). From within the ShinyStan interface, notes are viewable on the **Notepad** page.

`model_name` returns or replaces the model name associated with a shinystan object. If name is NULL then the current model name is returned. If name is specified then `sso` is returned with an updated model name.

See Also

[as.shinystan](#) for creating shinystan objects.

[drop_parameters](#) to remove parameters from a shinystan object.

[generate_quantity](#) to add a new quantity to a shinystan object.

Examples

```
# use eight_schools example object
sso <- eight_schools

#####
### sso_info ###
#####

sso_info(sso)

#####
### model_code ###
#####

# view model code in example shinystan object 'eight_schools'
cat(model_code(sso))

# change the model code in sso
# some jags style code
my_code <- "
model {
  for (i in 1:length(Y)) {
    Y[i] ~ dpois(lambda[i])
    log(lambda[i]) <- inprod(X[i,], theta[])
  }
  for (j in 1:J) {
    theta[j] ~ dt(0.0, 1.0, 1.0)
  }
}
"

sso <- model_code(sso, my_code)
cat(model_code(sso))

#####
### notes ###
#####

# view existing notes
notes(sso)

# add a note to the existing notes
```



```
sso <- notes(sso, "New note")
notes(sso)
cat(notes(sso))

# replace existing notes
sso <- notes(sso, "replacement note", replace = TRUE)
notes(sso)

#####
### model_name ###
#####

# view model name
model_name(sso)

# change model name
sso <- model_name(sso, "some other name")
identical(model_name(sso), "some other name")
```

update_sso

Update an object created by the previous version of shinystan

Description

If you encounter any errors when using a shinystan object (`sso`) created by a previous version of **shinystan**, you might need to run `update_sso`. If `update_sso` does not resolve the problem and you still have the object (e.g. `stanfit`, `stanreg`, `mcmc.list`) from which `sso` was originally created, you can create a new shinystan object using [as.shinystan](#).

Usage

```
update_sso(sso)
```

Arguments

`sso` A [shinystan object](#).

Value

If `sso` is already compatible with your version of **shinystan** then `sso` itself is returned and a message is printed indicating that `sso` is already up-to-date. Otherwise an updated version of `sso` is returned unless an error is encountered.

See Also

[as.shinystan](#) for creating shinystan objects.

Examples

```
## Not run:  
sso_new <- update_sso(sso)  
  
## End(Not run)
```

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