

```

> library(coda)
> t4nutims <- read.table("t4nu.txt", sep = ",")
> t4tautims <- read.table("t4taue.txt", sep = ",")
> normnutims <- read.table("normnu.txt", sep = ",")
> normtautims <- read.table("normtaue.txt", sep = ",")
> t10nutims <- read.table("t10nu.txt", sep = ",")
> t10tautims <- read.table("t10taue.txt", sep = ",")
> ndraw <- dim(normnutims)[1]

```

## 1 Normal Data

```

> MCMCts <- mcmc(data = normtautims, start = 1, end = ndraw, thin = 1)
> summary(MCMCts)

```

```

Iterations = 1:10000
Thinning interval = 1
Number of chains = 1
Sample size per chain = 10000

```

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

Mean	SD	Naive SE	Time-series SE
0.9772086	0.0345558	0.0003456	0.0005596

2. Quantiles for each variable:

2.5%	25%	50%	75%	97.5%
0.9111	0.9538	0.9767	1.0000	1.0461

```

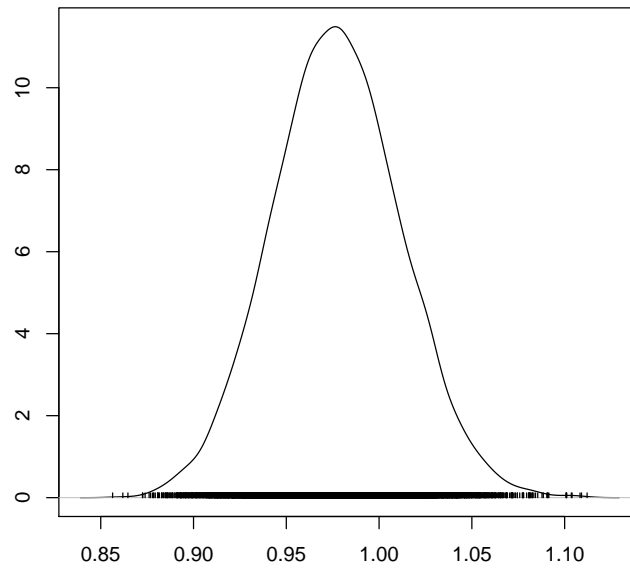
> heidel.diag(MCMCts)

```

Stationarity test	start iteration	p-value
V1 passed	1	0.501

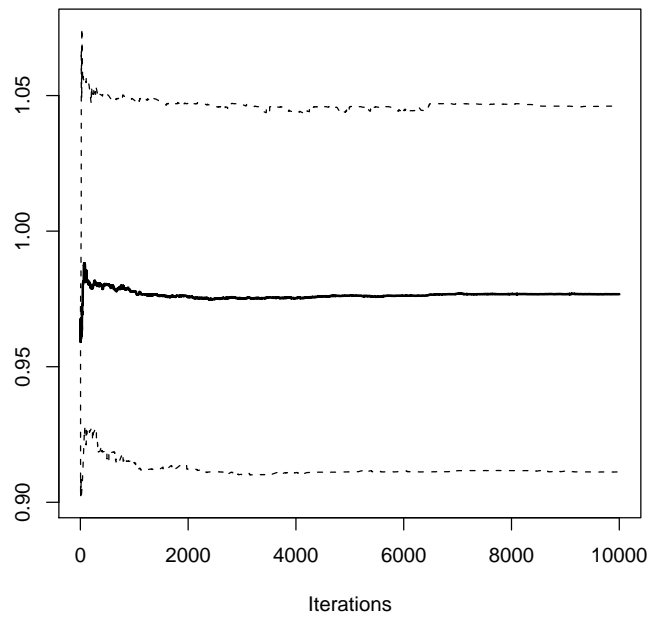
Halfwidth test	Mean	Halfwidth
V1 passed	0.977	0.00110

Density of V1

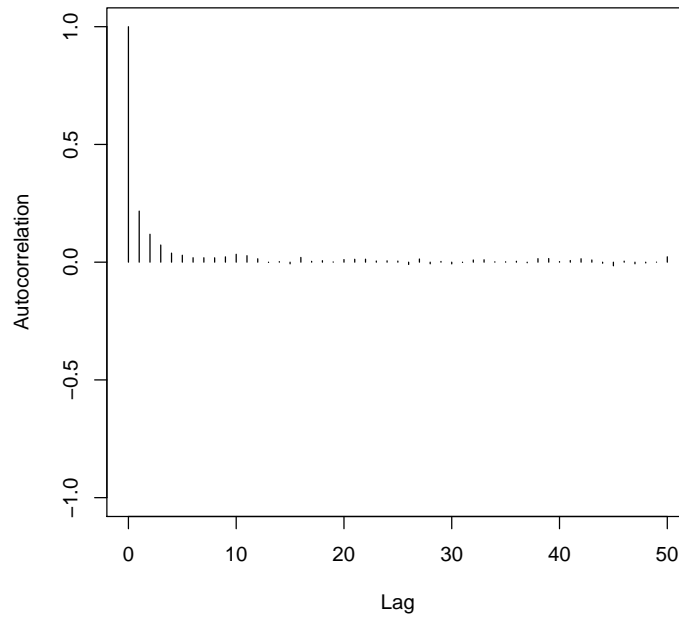


N = 10000 Bandwidth = 0.005783

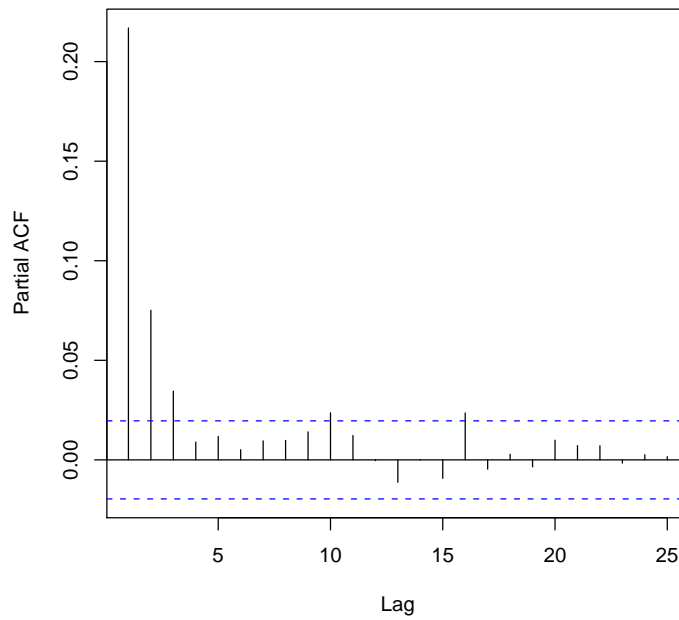
V1



V1



Series MCMCts



```
> effectiveSize(MCMCts)
```

V1

5164.511

```
> raftery.diag(MCMCts, q = 0.05, r = 0.025, 0.95)
```

Quantile (q) = 0.05  
Accuracy (r) = +/- 0.025  
Probability (s) = 0.95

	Burn-in (M)	Total (N)	Lower bound (Nmin)	Dependence factor (I)
V1	3	340	292	1.16

## 2 $t_4$ Data

```
> MCMCts <- mcmc(data = t4nutims, start = 1, end = ndraw, thin = 1)  
> summary(MCMCts)
```

Iterations = 1:10000  
Thinning interval = 1  
Number of chains = 1  
Sample size per chain = 10000

1. Empirical mean and standard deviation for each variable,  
plus standard error of the mean:

Mean	SD	Naive SE	Time-series SE
4.082000	0.315414	0.003154	0.012689

2. Quantiles for each variable:

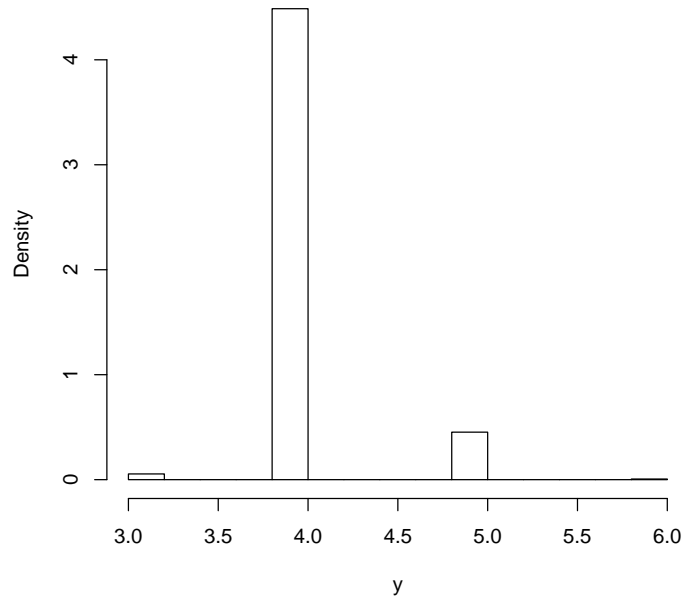
2.5%	25%	50%	75%	97.5%
4	4	4	4	5

```
> heidel.diag(MCMCts)
```

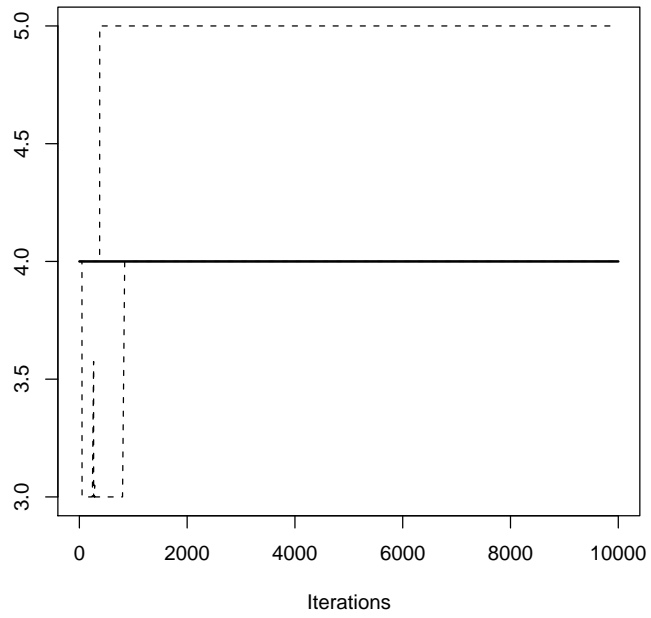
Stationarity test	start iteration	p-value
V1 passed	1	0.193

Halfwidth test	Mean	Halfwidth
V1 passed	4.08	0.0249

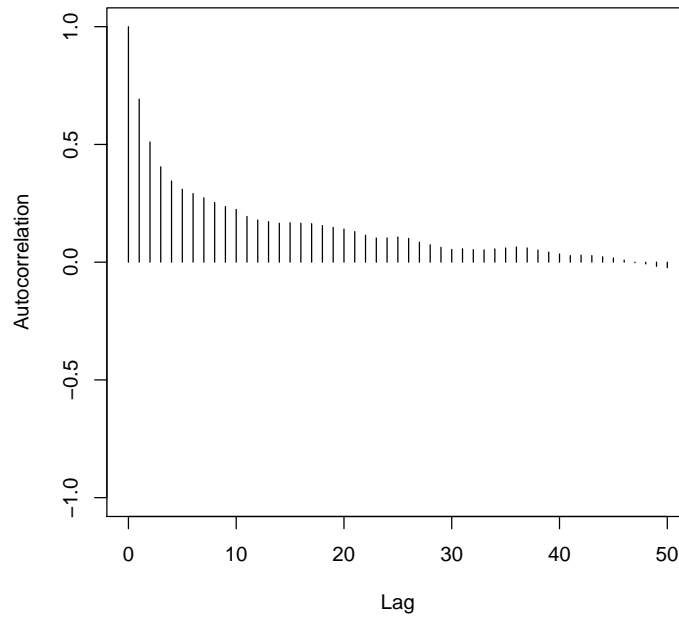
Density of V1



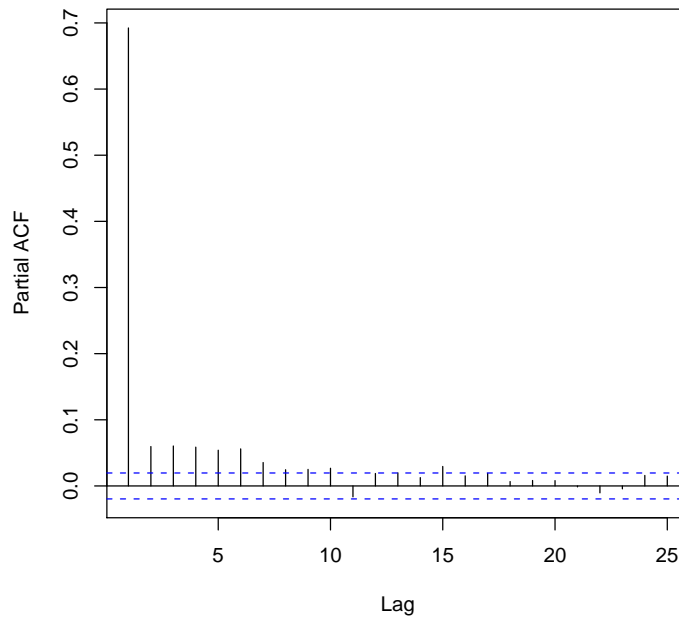
V1



### V1



### Series MCMCts



```
> effectiveSize(MCMCts)
```

V1

668.2405

```
> raftery.diag(MCMCts, q = 0.5, r = 0.05, 0.95)
```

```
Quantile (q) = 0.5  
Accuracy (r) = +/- 0.05  
Probability (s) = 0.95
```

	Burn-in (M)	Total (N)	Lower bound (Nmin)	Dependence factor (I)
V1	36	1398	385	3.63

### 3 $t_{10}$ Data

```
> MCMCts <- mcmc(data = t10nutims, start = 1, end = ndraw, thin = 1)  
> summary(MCMCts)
```

```
Iterations = 1:10000  
Thinning interval = 1  
Number of chains = 1  
Sample size per chain = 10000
```

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

	Mean	SD	Naive SE	Time-series SE
V1	13.57270	4.98259	0.04983	0.36378

2. Quantiles for each variable:

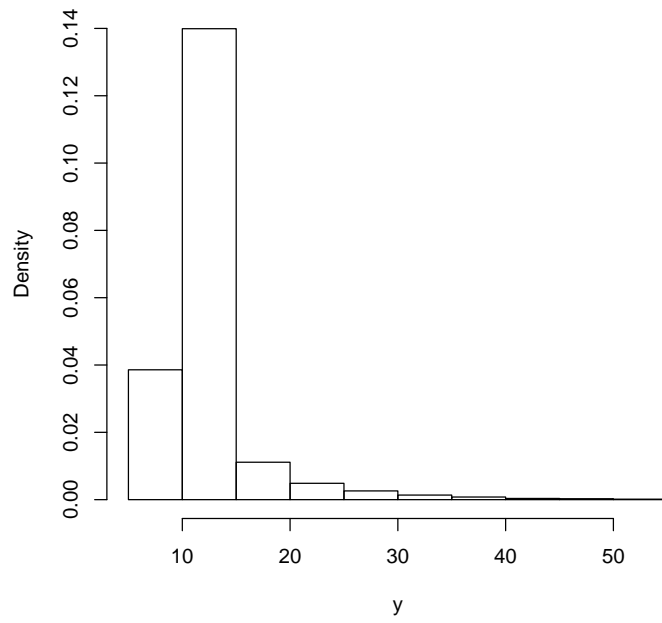
	2.5%	25%	50%	75%	97.5%
V1	8	11	13	14	30

```
> heidel.diag(MCMCts)
```

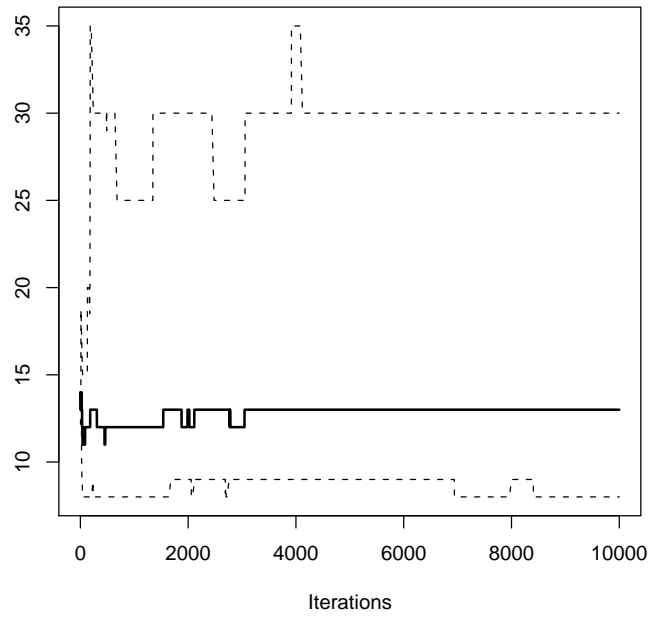
	Stationarity test	start iteration	p-value
V1	passed	4001	0.331

	Halfwidth test	Mean	Halfwidth
V1	passed	13.1	0.583

Density of V1

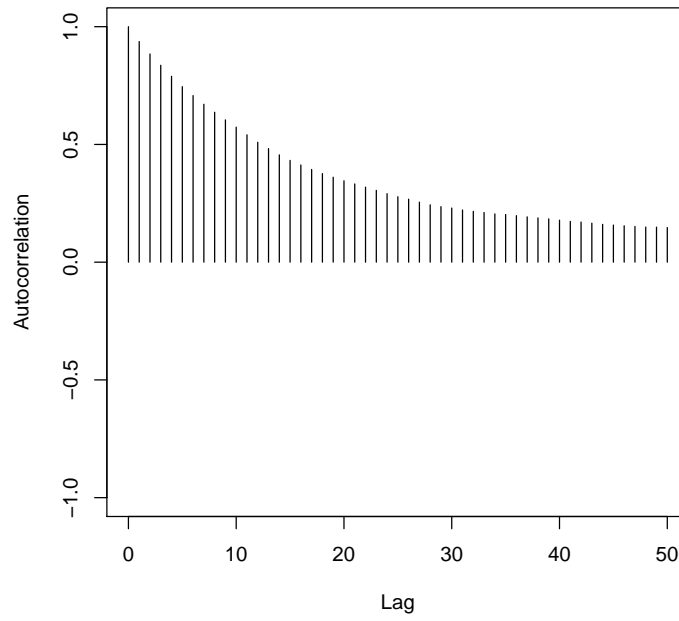


V1

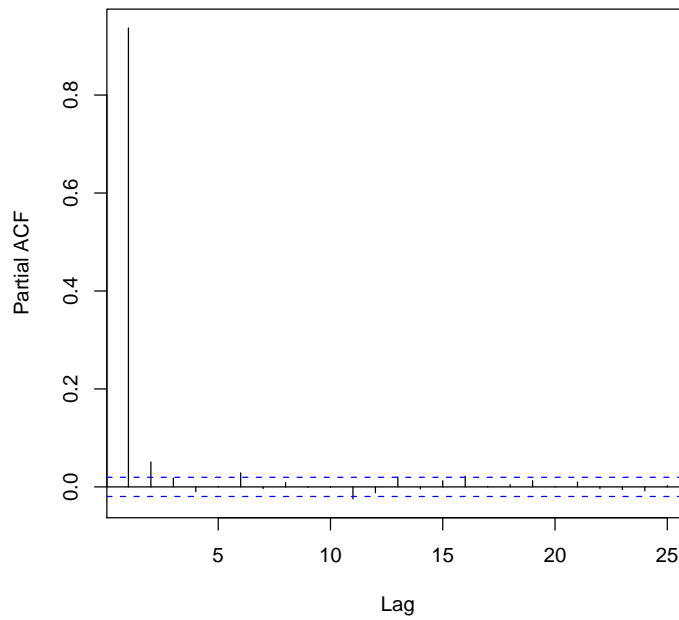




### V1



### Series MCMCts



```
> effectiveSize(MCMCts)
```

V1

272.1943

```
> raftery.diag(MCMCts, q = 0.5, r = 0.05, 0.95)
```

Quantile (q) = 0.5

Accuracy (r) = +/- 0.05

Probability (s) = 0.95

	Burn-in	Total	Lower	bound	Dependence
	(M)	(N)	(Nmin)		factor (I)
V1	64	7176	385		18.6