Package: mcmcplots (via r-universe)

September 7, 2024

Type Package

Title Create Plots from MCMC Output

Version 0.4.4

Date 2018-07-02

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Depends coda (>= 0.17.1)

Imports sfsmisc, colorspace, denstrip

Description Functions for convenient plotting and viewing of MCMC output.

License GPL (>=2)

LazyLoad yes

LazyData yes

Repository https://s-mckay-curtis.r-universe.dev

RemoteUrl https://github.com/s-mckay-curtis/mcmcplots

RemoteRef HEAD

RemoteSha c01c19cc7fa94e3ca44912ea5fa638937132b6a1

Contents

`mcmcplots-package` *Plots for MCMC Output*

Description

Viewing diagnostics plots for MCMC output is often difficult when a Bayesian model has a large number of parameters. Fitting all density or trace plots in a single plotting window is not possible when the number of parameters is large. One common solution is to create one plot window at a time and prompt the user before creating each plot. However, clicking through plot windows can be tedious and slow.

This package attempts to address these problems by providing a function (`mcmcplot`) that produces common MCMC diagnostic plots in an html file that can be viewed from a web browser. When viewed in a web browser, hundreds of MCMC plots can be viewed efficiently by scrolling through the output as if it were any typical web page.

Also, `mcmcplot` and other functions in this package – `denplot`, `traplot`, `caterplot` – have arguments that facilitate selecting subsets of parameters to plot. For example, specifying the `parms` argument to be "beta" will prompt any of the previous functions to create plots for parameters with names that start with "beta", such as "beta[1]", "beta[2]", and so on. Additionally, specifying the `random` option in any of these functions will produce plots for a random subset of parameters in the model.

This package also contains other plotting functions which can be useful in developing and debugging MCMC software written in R. The `denoverplot` function creates overlaying density plots of all common parameters from two different MCMC simulations. This function can be useful when debugging MCMC software. MCMC software is sometimes written in stages, where the first stage of development involves writing an MCMC sampler in a high-level programming language like R\ or WinBUGS. If the program is too slow to be practical for most data sets, then the second stage of development involves rewriting the MCMC sampler in a low-level language like C or Fortran. If overlaying density plots show slight differences, then the new, low-level code likely has bugs.

The `corplot` function (see also `parcorplot`) creates a "heat plot" of a correlation matrix. This function can be useful in deciding on a blocking structure for an MCMC algorithm, because highly

correlated parameters can be sampled in a single block of an MCMC algorithm to improve efficiency.

Author(s)

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This research was supported in part by Grant R01 AG 029672 from the National Institute on Aging, Paul K. Crane, PI.

References

None.

See Also

coda

Examples

```
## Not run:
## mcmcplots functions work on bugs objects too
library(R2WinBUGS)
example("openbugs", "R2WinBUGS")
## from the help file for openbugs:
schools.sim <- bugs(data, inits, parameters, model.file,
                    n.chains = 3, n.iter = 5000,
                    program = "openbugs", working.directory = NULL)
caterplot(schools.sim, "theta")
traplot(schools.sim, "theta")
denplot(schools.sim, "theta")
mcmcplot(schools.sim)

## End(Not run)

## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

## Use mcmcplot to plot
## the fake MCMC output
## Not run:
mcmcplot(fakemcmc)
mcmcplot(fakemcmc, "gamma")
mcmcplot(fakemcmc, regex="alpha\\[[12]")
mcmcplot(fakemcmc, "gamma", "alpha\\[[12]")
```

```
mcmcplot(fakemcmc, random=2)
mcmcplot(fakemcmc, random=c(2, 3))

## End(Not run)

## Use traplot to create
## trace plots of fake MCMC data
traplot(fakemcmc)
traplot(fakemcmc, "gamma")
traplot(fakemcmc, "gamma", "alpha\\[[12]]$") # all gamma and alpha[1] and alpha[2]

## Use denplot to create
## density plots of fake MCMC data
denplot(fakemcmc)
denplot(fakemcmc, "gamma")
denplot(fakemcmc, "gamma", "alpha\\[[12]]$") # all gamma and alpha[1] and alpha[2]

## Use caterplot to create
## caterpillar plots of fake MCMC data
par(mfrow=c(2,2))
caterplot(fakemcmc, "alpha", collapse=FALSE)
caterplot(fakemcmc, "gamma", collapse=FALSE)
caterplot(fakemcmc, "alpha", labels.loc="axis", col="blue")
caterplot(fakemcmc, "gamma", labels.loc="above", col="red")

## Use caterplot to create
## caterpillar plots of fake MCMC data
## with density strips
caterplot(fakemcmc, "alpha", collapse=FALSE, denstrip=TRUE)
caterplot(fakemcmc, "gamma", collapse=FALSE, denstrip=TRUE)
caterplot(fakemcmc, "alpha", labels.loc="axis", col="blue", denstrip=TRUE)
caterplot(fakemcmc, "gamma", labels.loc="above", col="red", denstrip=TRUE)

## Overlay caterplots
caterplot(fakemcmc, "alpha", collapse=TRUE)
caterplot(fakemcmc, "gamma", collapse=TRUE, add=TRUE, cat.shift=-0.3)

## Use denoverplot to create overlaying density plots
## of all parameters in fake MCMC data
fakemcmc2 <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means, each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))
denoverplot(fakemcmc, fakemcmc2)

## Use corplot to create a "heat plot" of a
## correlation matrix of the fake MCMC draws
corplot(cor(as.matrix(fakemcmc)), cex.axis=0.75)  ## not exciting
Rho1 <- outer(1:10, 1:10, function(i, j) 0.5^(abs(i-j)))
Rho2 <- outer(1:5, 1:5, function(i, j) 0.25^(i!=j))
dat1 <- t(apply(matrix(rnorm(10*1000), 1000, 10), 1,
                function(z, Rho1) crossprod(Rho1, z), Rho1))
dat2 <- t(apply(matrix(rnorm(5*1000), 1000, 5), 1,
```

```
                function(z, Rho2) crossprod(Rho2,z), Rho2))
colnames(dat1) <- paste("theta[", 1:10, "]", sep="")
colnames(dat2) <- paste("alpha[", 1:5, "]", sep="")
dat <- cbind(dat1, dat2)
parcorplot(dat, "theta", col=gray(31:0/31), cex.axis=0.75)  ## just theta parameters
parcorplot(dat, col=heat.colors(31), cex.axis=0.75)
parcorplot(dat, col=topo.colors(31), cex.axis=0.75)
parcorplot(dat, col=terrain.colors(31), cex.axis=0.75)
parcorplot(dat, col=cm.colors(31), cex.axis=0.75)
```

`.graypr` *Create a Gray Plotting Region*

Description

Colors the plotting region gray and plots light-gray gridlines. This function is intended for internal use only.

Usage

```
.graypr(x.axis = TRUE, y.axis = TRUE,
x.major = TRUE, y.major = TRUE,
x.minor = TRUE, y.minor=TRUE,
x.malty = 1, y.malty = 1,
x.milty = 1, y.milty = 1)
```

Arguments

`x.axis`	if `TRUE` an x axis will be plotted.
`y.axis`	if `TRUE` a y axis will be plotted.
`x.major`	if `TRUE`, major gridlines on the x axis will be plotted.
`y.major`	if `TRUE`, major gridlines on the y axis will be plotted.
`x.minor`	if `TRUE`, minor gridlines on the x axis will be plotted.
`y.minor`	if `TRUE`, minor gridlines on the y axis will be plotted.
`x.malty`	line type to be used on the x-axis, major gridlines.
`y.malty`	line type to be used on the y-axis, major gridlines.
`x.milty`	line type to be used on the x-axis, minor gridlines.
`y.milty`	line type to be used on the y-axis, minor gridlines.

Author(s)

S. McKay Curtis

See Also

`rect`

`.html.begin` *Initialize an html file for use in the mcmcplot function.*

Description

Initializes an html file to capture output from the mcmcplot function. Intended for internal use only.

Usage

```
.html.begin(outdir = tempdir(), filename = "index", extension = "html", title, cssfile)
```

Arguments

`outdir`	file path for the output directory.
`filename`	name of the html file.
`extension`	name of the file extension.
`title`	title for the html file.
`cssfile`	css file name.

Value

String containing the path to the initialized html file.

Author(s)

Ilya Goldin

See Also

`.html.end`, `.html.img`, `mcmcplot`

Examples

```
## See examples for function mcmcplot
```

.html.end *Complete the html file for use in mcmcplot*

Description

Completes the html file that was generated by the mcmcplot function. Intended for internal use only.

Usage

```
.html.end(file)
```

Arguments

file	a string with a path to the html file.

Author(s)

Ilya Goldin

See Also

.html.begin, .html.img, mcmcplot

Examples

```
## See examples for function mcmcplot
```

.html.img *Insert an image into an html file*

Description

Embeds an image into an html file generated by the mcmcplot function. Intended for internal use only.

Usage

```
.html.img(file, ...)
```

Arguments

file	string containing the h
...	string containing additional html attributes for the image.

Author(s)

Ilya Goldin

See Also

.html.begin, .html.end, mcmcplot

Examples

```
## See examples for function mcmcplot
```

.to.greek *Parse strings containing names of greek letters.*

Description

Convert character vector with greek letters to an expression suitable for plotting greek symbols in titles and labels.

Usage

```
.to.greek(instr)
```

Arguments

instr	a character vector

Value

Parsed representation of the character vector.

Author(s)

Ilya Goldin

See Also

parse

Examples

```
## Not run: .to.greek(c("alpha", "beta", "mybeta", "YourDelta"))
```

as.mcmc.bugs *Convert a bugs Object to an mcmc or mcmc.list Object*

Description

Converts a bugs object to an mcmc object.

Usage

```
## S3 method for class 'bugs'
as.mcmc(x, ...)
```

Arguments

x	bugs object
...	unused

Value

If x contains multiple chains, the function returns an mcmc.list object. Otherwise, the function returns an mcmc object.

Author(s)

S. McKay Curtis

See Also

bugs in **R2WinBUGS**

Examples

```
## Not run:
## Data object "schools.sim" generated from the examples
## in the bugs function of the R2WinBUGS package.
outmcmc <- as.mcmc(schools.sim)

## Gelman Rubin diagnostics
:gelman.diag(outmcmc)
:mcmc.plot(outmcmc)

## End(Not run)
```

`as.mcmc.rjags` *Convert an rjags Object to an mcmc or mcmc.list Object.*

Description

Converts an `rjags` object to an `mcmc` object.

Usage

```
## S3 method for class 'rjags'
as.mcmc(x, ...)
```

Arguments

`x`	`rjags` object
`...`	unused

Details

If `x` contains multiple chains, the function returns an `mcmc.list` object. Otherwise, the function returns an `mcmc` object.

Value

An `mcmc.list` or `mcmc` object.

Author(s)

S. McKay Curtis

See Also

coda package.

Examples

```
## None ##
```

autplot1 *Autocorrelation Plot of MCMC Output*

Description

Creates an autocorrelation or partial autocorrelation plot of MCMC output.

Usage

```
autplot1(x, chain = 1, lag.max = NULL, partial = FALSE,
col = mcmcplotsPalette(1), style = c("gray", "plain"),
ylim = NULL, ...)
```

Arguments

x	an mcmc.list object with a single variable.
chain	the number of the parallel chain for plotting. The default is to use the first parallel chain.
lag.max	passed as an argument to the autocorrelation function acf.
partial	logical indicating whether paritial autocorrelation should be plotted.
col	color of the bars in the plot.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
ylim	limits for the y-axis.
...	further arguments passed to the plotting function.

Details

None.

Value

Creates a plot.

Author(s)

S. McKay Curtis (adapted from Martyn Plummer's autcorr.plot code in the **coda** package)

References

None.

See Also

acf, autocorr.plot

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <-
    coda::as.mcmc.list(
        lapply(1:3,
               function(i)
                   coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                     nrow=nr, dimnames=list(NULL,pnames)))))

autplot1(fakemcmc[, "alpha[1]", drop=FALSE])
autplot1(fakemcmc[, "alpha[1]", drop=FALSE], chain=2, style="plain")
autplot1(fakemcmc[, "alpha[1]", drop=FALSE], partial=TRUE)
```

`caterplot` *Caterpillar Plots of MCMC Output*

Description

Creates plots of credible intervals for parameters from an MCMC simulation. Because these types of plots have been called "caterpillar" plots by other Bayesian software (like WinBUGS), this function is called *cater*plot, where the "cat" is pronounced as in caterpillar and not as in the word "cater".)

Usage

```
caterplot(mcmcout, parms = NULL, regex = NULL, random = NULL,
leaf.marker = "[\\[_]", quantiles = list(), collapse = TRUE,
reorder = collapse, denstrip = FALSE, add = FALSE, labels = NULL,
labels.loc = "axis", las = NULL, cex.labels = NULL, greek = FALSE,
horizontal=TRUE, val.lim = NULL, lab.lim = NULL, lwd = c(1, 2),
pch = 16, eps = 0.1, width = NULL, col = NULL, cat.shift=0,
style=c("gray", "plain"), ...)
```

Arguments

`mcmcout`	a `matrix`, `bugs`, `mcmc`, or `mcmc.list` object. All objects will be coerced to `mcmc.list`.
`parms`	a vector of character strings that identifies which variables in `mcmcout` should be plotted. If `parms` and `regex` are both `NULL`, all parameter will be plotted.
`regex`	a vector of character strings with regular expressions that identify which variables in `mcmcout` should be plotted.

random	integer specifying how many parameters from each group will be randomly selected for plotting. This argument is useful when mcmcout has a large number of parameters (e.g., from a hierarchical model). If NULL, all parameters will be plotted.
leaf.marker	a regular expression with a character class that marks the beginning of the "leaf" portion of a parameter name. The default character class includes [and _
quantiles	list with two elements outer and inner. The outer element of the list should contain the quantiles of the posterior draws that will be plotted as the longer, thinner line. The inner element of the list should contain the quantiles of posterior draws that will be plotted as the shorter, thicker line. If missing, the default is to use list(outer=c(0.025,0.975),inner=c(0.16,0.84)), which corresponds to 95% and 68% credible intervals.
collapse	if TRUE, all parallel chains are collapsed into one chain before plotting. If FALSE, parallel chains are plotted nearly on top of each other with colors as specified in col.
reorder	if TRUE, caterpillars will be ordered according to their medians. This option only works when collapse=TRUE.
denstrip	if TRUE, then density strips will be plotted rather than quantile line plots.
add	if TRUE, output will be added to the existing plot.
labels	labels for the individual "caterpillars." If NULL, parameter names in mcmcout are used.
labels.loc	if 'axis,' then parameter labels (the names of the parameters) will be plotted on the axis. If 'above,' then variable names will be plotted above the means for each 'caterplot.' If any other value, no names will be plotted.
las	controls the rotation of the labels on the label axis. See documentation for par for more information.
cex.labels	character expansion factor for the plot labels. If names of parameters will not be plotted, this argument is ignored.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
horizontal	logical indicating whether intervals should be plotted parallel to the x-axis (so *horizontal* lines) or parallel to the y axis.
val.lim	a vector containing the upper and lower limits for the "value" axis (which is the x axis if horizontal=TRUE). If NULL, the minimum and maximum values found by outer quantiles are used.
lab.lim	a vector containing the upper and lower limits for the "label" axis (which is the y axis if horizontal=TRUE). If NULL, limits are automatically selected to contain all the labels of the plotted intervals.
col	a single value or a vector of values specifying the colors to be used in plotting. Default is mcmcplotsPalette(nchains)
lwd	a vector of length 2 of line weights used for plotting the inner and outer caterpillars.
pch	plot character to use in plotting the medians of the intervals.

eps	controls the spacing between parallel caterpillars when collapse=FALSE
width	width of the density strips.
cat.shift	if greater than 0, "caterpillars" are translated up (left) by the amount cat.shift. If less than 0, "caterpillars" are translated down (right) by the amount cat.shift.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
...	further arguments passed to the plotting function.

Details

The caterplot function uses the internal function parms2plot to match the strings in the parms argument to the names of the variables in mcmcout. Quantiles, as specified in the quantiles argument, are computed for the posterior draws of each variable returned by the call to parms2plot. The quantiles are then used to create plots of the posterior intervals of each matched variable. Medians are also plotted. If the option denstrip is set to TRUE, then density strips are plotted instead of quantile lines. (See Jackson, 2008.)

This function produces a plot similar to the plots produced by the coefplot function in the R package **arm** and the caterpillar plots in the WinBUGS software.

Value

Invisibly returns a character vector with the names of the parameters that were plotted. This can be useful when the option random is specified and not all of the parameters are plotted. See caterpoints for an example of how to use the return value.

Note

None.

Author(s)

S. McKay Curtis

References

Jackson, C. H. (2008) "Displaying uncertainty with shading". *The American Statistician*, 62(4):340-347.

See Also

caterpoints, mcmcplot, denstrip, parms2plot

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[1,", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
```

```
    lapply(1:3,
           function(i)
               coda::mcmc(matrix(rnorm(nc*nr, rep(means, each=nr)),
                                 nrow=nr, dimnames=list(NULL,pnames)))))

## caterplot plots of the fake MCMC output
par(mfrow=c(2,2))
caterplot(fakemcmc, "alpha", collapse=FALSE)
caterplot(fakemcmc, "gamma", collapse=FALSE)
caterplot(fakemcmc, "alpha", labels.loc="axis", greek=TRUE, col="blue")
caterplot(fakemcmc, "gamma", labels.loc="above", greek=TRUE, col="red")

caterplot(fakemcmc, "alpha", collapse=FALSE, denstrip=TRUE)
caterplot(fakemcmc, "gamma", collapse=FALSE, denstrip=TRUE)
caterplot(fakemcmc, "alpha", labels.loc="axis", col="blue", denstrip=TRUE)
caterplot(fakemcmc, "gamma", labels.loc="above", col="red", denstrip=TRUE)

caterplot(fakemcmc, "alpha", collapse=FALSE, style="plain")
caterplot(fakemcmc, "gamma", collapse=FALSE, style="plain")
caterplot(fakemcmc, "alpha", labels.loc="axis")
caterplot(fakemcmc, "gamma", labels.loc="above")

caterplot(fakemcmc, "alpha", horizontal=FALSE)
caterplot(fakemcmc, horizontal=FALSE)
caterpoints(rnorm(10, 21, 2), horizontal=FALSE, pch="x", col="red")
caterplot(fakemcmc, horizontal=FALSE, denstrip=TRUE, col="blue", pch=NA)
caterplot(fakemcmc, horizontal=FALSE, col="red", pch=19, add=TRUE)
caterplot(fakemcmc, denstrip=TRUE, col="blue", pch=NA)
caterplot(fakemcmc, col="purple", pch=19, add=TRUE)

## Overlay caterplots
caterplot(fakemcmc, "alpha", collapse=TRUE)
caterplot(fakemcmc, "gamma", collapse=TRUE, add=TRUE, cat.shift=-0.3)

## What happens with NULL varnames?
coda::varnames(fakemcmc) <- NULL
caterplot(fakemcmc)
caterplot(fakemcmc, collapse=FALSE)

## Not run:
## caterplot works on bugs objects too:
library(R2WinBUGS)
example("openbugs", "R2WinBUGS")
## from the help file for openbugs:
schools.sim <- bugs(data, inits, parameters, model.file,
                    n.chains = 3, n.iter = 5000,
                    program = "openbugs", working.directory = NULL)
caterplot(schools.sim, "theta")

## End(Not run)
```

caterpoints *Points on a "caterplot"*

Description

Adds points to a caterplot.

Usage

```
caterpoints(x, parnames, horizontal = TRUE, ...)
```

Arguments

x	vector of points to add to a caterplot.
parnames	an optional vector of parameter names. If specified, x must have a names attribute. The argument parnames will be used to subset the vector x for plotting, as in x[parnames].
horizontal	logical value that should match the argument of the same name in the original call to caterplot.
...	further arguments passed to the function points.

Author(s)

S. McKay Curtis

See Also

caterplot

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means, each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))
posterior.medians <- apply(do.call("rbind", fakemcmc), 2, median)


## caterplot plots of the fake MCMC output
par(mfrow=c(2,2))
caterplot(fakemcmc, "alpha", collapse=FALSE)
caterpoints(runif(5, 10, 20), pch="x", col="red")
caterplot(fakemcmc, "alpha", horizontal=FALSE)
caterpoints(runif(5, 10, 20), horizontal=FALSE, pch="x", col="red")
```

```
parms <- caterplot(fakemcmc, random=3) # keep the names of plotted parameters
caterpoints(posterior.medians[parms], pch="x", col="red")
```

`convert.mcmc.list` *Convert an object to mcmc.list object*

Description

Attempts to convert any object to an `mcmc.list` object. Intended for internal use only.

Usage

```
convert.mcmc.list(x)
```

Arguments

x	an object.

Value

An object of class `mcmc.list`.

Author(s)

S. McKay Curtis

`corplot` *Plot a Correlation Matrix*

Description

Creates an image plot of a correlation matrix where colors of different shades represent differing levels of correlation.

Usage

```
corplot(mat, col = mcmcplotsPalette(11, "sequential"), outline = TRUE,
greek = FALSE, legend.scale = 0.75, mar=c(5, 4, 1, 1) + 0.1, ...)
```

Arguments

mat	correlation matrix.
col	colors to be used in the plot.
outline	logical indicating whether outlines of image squares should be drawn.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
legend.scale	scales the height of the legend with respect to the height of the plot. Default is 0.75 which makes the legend 3 quarters as tall as the plot.
mar	graphical parameter mar. See documentation for par.
...	further arguments passed to the plotting function.

Details

One possible use of this function is to plot the correlation between posterior draws of an MCMC run. Patterns in the plot can aid in constructing a more efficient blocking structure for an MCMC algorithm, where highly correlated parameters should be placed in the same MCMC update block. None.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

image

Examples

```
Rho <- matrix(c(
 1.00,  0.35, -0.65, -0.66,  0.46,  0.42,
 0.35,  1.00, -0.69, -0.64,  0.40, -0.06,
-0.65, -0.69,  1.00,  0.70, -0.57, -0.11,
-0.66, -0.64,  0.70,  1.00, -0.15, -0.10,
 0.46,  0.40, -0.57, -0.15,  1.00,  0.18,
 0.42, -0.06, -0.11, -0.10,  0.18,  1.00), 6, 6)
dimnames(Rho) <- list(paste("rho[", 1:6, "]", sep=""), paste("rho[", 1:6, "]", sep=""))
corplot(Rho)
corplot(Rho, greek=TRUE)
```

denoverplot *Overlaying Densities for Parameters from two MCMC Simulations.*

Description

Determines which parameters are in common from two different MCMC simulations and plots overlaying density estimates of the parameters in common.

Usage

```
denoverplot(mcmc1, mcmc2, parms = NULL, regex = NULL, random = NULL,
ci = NULL, auto.layout = TRUE, legend = TRUE,
mar = c(2.0, 2.0, 1.5, 0.25) + 0.1, col = mcmcplotsPalette(2),
lty = 1, plot.title = NULL, main = NULL, greek =FALSE,
style = c("gray", "plain"), ...)
```

Arguments

mcmc1	object that can be coerced to an mcmc object.
mcmc2	object that can be coerced to an mcmc object.
parms	character vector specifying which subsets of parameters to plot. If NULL and regex=NULL, denoverplot will plot all common parameters mcmc1 and mcmc2. See documentation for parms2plot for more information.
regex	character vector of regular expressions denoting groups of parameters to plot.
random	integer specifying how many parameters from each group will be randomly selected for plotting. This argument is useful when mcmcout has a large number of parameters (e.g., from a hierarchical model). If NULL, mcmcplot will plot all parameters.
ci	if non NULL, plots (100*ci)% credible interval limits on the density plots. The default (ci=NULL) is not to plot the intervals.
auto.layout	logical specifying whether the mult.fig function from the **sfsmisc** package should be used to construct the plotting region.
legend	if TRUE an extra plot in the plotting region is used as a legend.
mar	argument passed to multi.fig if auto.layout=TRUE
col	colors for plotting the densites.
lty	line types for plotting densities. Argument is recylced to be of length 2.
plot.title	title to put in the outer margin. Default is no title.
main	character vector of titles to put over each individual plot. If NULL, then the names of the parameters are used.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
...	additional arguments passed to the denoverplot function.

Details

This function can be used in debugging MCMC code by comparing distributions of parameters from the development MCMC code and a reference MCMC simulation.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

denplot, parms2plot

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means, each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))
fakemcmc2 <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means, each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

## Plot the fake MCMC output
denoverplot(fakemcmc, fakemcmc2)
denoverplot(fakemcmc, fakemcmc2, style="plain",
            col=mcmcplotsPalette(3, type="grayscale"),
            ci=0.95, greek=TRUE)
denoverplot(fakemcmc, fakemcmc2,
            plot.title="Comparison of densities of fake data")
denoverplot(fakemcmc, fakemcmc2,
            plot.title="Comparison of densities of fake data", greek=TRUE)
```

---

denoverplot1 *Plot Overlaying Densities*

Description

Creates a plot containing overlaying kernel density estimates from different MCMC simulations. This function is used in the denoverplot function to produce plots of overlaying densities for parameters in common from two different MCMC simulations.

Usage

```
denoverplot1(..., ci = NULL, col = NULL, lty = 1, xlim = NULL,
ylim = NULL, xlab = "", ylab = "Density", main = NULL, style = c("gray",
"plain"), gpar = NULL)
```

Arguments

...	one or more vectors or a list containing one or more vectors to be plotted.
ci	if non NULL, plots (100*ci)% credible interval limits on the density plots. The default (NULL) is not to plot the intervals.
col	one or more colors for the densities. Default is mcmcplotsPalette(n), where n is the number of elements in the ... argument.
lty	types of lines to plot.
xlim	limits for the x axis.
ylim	limits for the y axis.
xlab	label for the x axis.
ylab	label for the y axis.
main	main title for plot.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
gpar	a list of additional graphical parameters to be passed to the plotting function. See help for par.

Value

Creates a plot.

Author(s)

S. McKay Curtis with contributions from Ilya Goldin

See Also

denoverplot, denplot, traplot1

Examples

```
denoverplot1(rnorm(1000), rnorm(1000))
denoverplot1(rnorm(1000, 0.0, 1.0), rnorm(1000, 0.1, 1.0),
             style="plain", col=mcmcplotsPalette(2, type="grayscale"),
             ci=0.95)
denoverplot1(list(rgamma(1000, 1, 1), rgamma(1000, 1, 1)))
```

denplot *Density Plots for MCMC Parameters on a Single Plot*

Description

Creates a plot of densities for specified parameters from an MCMC simulation in a single plot or plots densities for those parameters as indicated by the parms and regex.

Usage

```
denplot(mcmcout, parms = NULL, regex = NULL, random = NULL,
leaf.marker="[\\[_]", ci = NULL, xlim = NULL,
ylim = NULL, auto.layout = TRUE, mar=c(2.0, 2.0, 1.5, 0.25) + 0.1, col =
NULL, lty = 1, xlab = "", ylab = "", plot.title = NULL, main = NULL,
greek = FALSE, collapse = FALSE, style=c("gray", "plain"), ...)
```

Arguments

mcmcout	an object that can be coerced to an mcmc or mcmc.list object
parms	a vector of character strings that identifies which variables in mcmcout should be plotted. If parms and regex are both NULL, all parameters will be plotted.
regex	a vector of character strings with regular expressions that identify which variables in mcmcout should be plotted.
random	an integer indicating the maximum number of parameters to randomly select for plotting from each group of parameters as specified by the parms argument.
leaf.marker	a regular expression with a character class that marks the beginning of the "leaf" portion of a parameter name. The default character class includes [and _
ci	if non NULL, plots (100*ci)% credible interval limits on the density plots. The default (NULL) is not to plot the intervals.
xlim	limits of the x-axis.
ylim	limits of the y-axis.
auto.layout	if TRUE, denplot automatically creates a plot layout using mult.fig from the **sfsmisc** package.
mar	argument passed to multi.fig if auto.layout=TRUE
col	colors to be used in plotting the densities.
lty	line types to be used in plotting.
xlab	label for the x-axis.
ylab	label for the y-axis.
plot.title	title to put in the outer margin. Default is no title.
main	character vector of titles for each individual plot. If NULL, then the names of the parameters are used.

greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
collapse	if TRUE, all parallel chains are collapsed into one chain before plotting. If FALSE, parallel chains are plotted with colors as specified in col.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
...	further arguments to be passed to the plotting function.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

mcmcplot, parms2plot

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

## Plot densities of the fake MCMC output
denplot(fakemcmc)
denplot(fakemcmc, style="plain")
denplot(fakemcmc, collapse=TRUE, greek=TRUE, ci=0.95)
denplot(fakemcmc, xlim=range(unlist(fakemcmc)),
        plot.title="Density plots of fake data. Yawn.")
denplot(fakemcmc, "gamma")
denplot(fakemcmc, "gamma", "alpha\\[[12]]$") # all gamma and alpha[1] and alpha[2]

## What happens with NULL varnames?
coda::varnames(fakemcmc) <- NULL
denplot(fakemcmc)

## Not run:
## denplot works on bugs objects too
library(R2WinBUGS)
example("openbugs", "R2WinBUGS")
## from the help file for openbugs:
schools.sim <- bugs(data, inits, parameters, model.file,
                    n.chains = 3, n.iter = 5000,
```

```
                    program = "openbugs", working.directory = NULL)
denplot(schools.sim, "theta")

## End(Not run)
```

---

mcmcplot *Diagnostics Plots for MCMC in HTML format*

Description

Creates an HTML file that displays diagnostic plots (trace, density, autocorrelation) from an MCMC simulation. When the number of parameters in an MCMC simulation is large, viewing all plots in a web browser is much easier than clicking through R graph windows.

Usage

```
mcmcplot(mcmcout, parms = NULL, regex = NULL, random = NULL,
leaf.marker = "[\\[_]", dir = tempdir(), filename = "MCMCoutput",
extension = "html", title = NULL,
heading = title, col = NULL, lty = 1,
xlim = NULL, ylim = NULL,
style=c("gray", "plain"), greek = FALSE)
```

Arguments

mcmcout	posterior draws. This argument will be coerced to an mcmc object.
parms	character vector specifying subsets of parameters to plot. If parms=NULL and regex=NULL, mcmcplot will plot all parameters.
regex	character vector of regular expressions denoting groups of parameters to plot.
random	integer specifying how many parameters from each group will be randomly selected for plotting. This argument is useful when mcmcout has a large number of parameters (e.g., from a hierarchical model). If NULL, mcmcplot will plot all parameters.
leaf.marker	a regular expression with a character class that marks the beginning of the "leaf" portion of a parameter name. The default character class includes [and _
dir	string containing the directory where the plots and the main html file will be stored. This directory must exist or the function will throw an error.
filename	string containing the name of the main html file which will contain code to display each plot produced by mcmcplot.
extension	string containing the extension to be used for the html file.
title	string containing the title to be included in the html file. Default is to use the name of object passed as the mcmcout argument prepended with the string "MCMC Output: ".
heading	string containing the heading to be used for the html file. Default is to use the title.

col	vector of colors. This will determine the colors that will be used to plot each chain in the traceplots and density plots. Default is mcmcplotsPalette(nchains).
lty	vector of line types. This will determine the line types that will be used to plot each chain in the traceplots and density plots. If missing, mcmcplot will use 1 for all line types.
xlim	limits for the x axis of the density plot.
ylim	limits for the y axis of the density plot.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
browse	if TRUE, the html file will be opened up in a browser window using browseURL

Details

The mcmcplot function generates an html file that contains diagnostics plots – trace plots, autocorrelation plots, and density plots – for parameters from an MCMC simulation. When an MCMC simulation contains a large number of parameters, it is no longer convenient to view plots in a small graph window. Viewing the plots in a web browser gives the user the ability to scroll through and examine a large number of plots in a more convenient manner.

See documentation for parms2plot for more information on how to "smartly" select parameters to plot using the parms, regex, and random arguments.

Value

Invisibly returns a string containing the path to filename.

Author(s)

S. McKay Curtis and Ilya Goldin

See Also

parms2plot, plotting functions in the **coda** package.

Examples

```
## Not run:
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

## Use mcmcplot to plot
```

```
## the fake MCMC output
mcmcplot(fakemcmc)
mcmcplot(fakemcmc, greek=TRUE)
mcmcplot(fakemcmc, xlim=range(fakemcmc)) # put the densities on the same scale
mcmcplot(fakemcmc, "gamma")
mcmcplot(fakemcmc, regex="alpha\\[[12]", style="plain")
mcmcplot(fakemcmc, "gamma", regex="alpha\\[[12]")
mcmcplot(fakemcmc, random=2)
mcmcplot(fakemcmc, random=c(2, 3))

## What happens with NULL varnames?
coda::varnames(fakemcmc) <- NULL
mcmcplot(fakemcmc)

## mcmcplot works on bugs objects too
library(R2WinBUGS)
example("openbugs", "R2WinBUGS")
## from the help file for openbugs:
schools.sim <- bugs(data, inits, parameters, model.file,
                    n.chains = 3, n.iter = 5000,
                    program = "openbugs", working.directory = NULL)
mcmcplot(schools.sim)

## End(Not run)
```

`mcmcplot1` *MCMC Diagnostics Plots for one Model Parameter*

Description

Creates a graph window containing three different plots—a trace plot, a density plot, and an autocorrelation plot—for one parameter in an MCMC run. This function is used by `mcmcplot` to construct an html file of MCMC diagnostics. This function is intended for internal use only.

Usage

```
mcmcplot1(x, col = mcmcplotsPalette(n), lty = 1, xlim = NULL, ylim =
NULL, style = c("gray", "plain"), greek = FALSE)
```

Arguments

`x`	an `mcmc` object with a single variable.
`col`	colors for plotting each parallel chain. The default is `seq(nchains)+1` where `nchains` is the number of parallel chains in `mcmcout`. If there is only one parallel chain, then the default is 1.
`lty`	line types for plotting each parallel chain. The default is 1 for all parallel chains.
`xlim`	limits for the x axis of the density plot.
`ylim`	limits for the y axis of the density plot.

style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.

Value

Creates a plot.

Note

Only the first parallel chain is used to create the autocorrelation plot. This function is used by mcmcplot to create html output for all the parameters of an MCMC simulation.

Author(s)

S. McKay Curtis

References

No references.

See Also

mcmcplot

Examples

```
## Create fake MCMC output
fakemcmc <- coda::as.mcmc.list(coda::mcmc(sapply(1:5, function(dum) rnorm(1000))))
coda::varnames(fakemcmc) <- c("gamma[1,1]", "gamma[1,2]", "gamma[1,3]", "sigma[1]", "sigma[2]")

mcmcplot1(fakemcmc[, "sigma[1]", drop=FALSE])
mcmcplot1(fakemcmc[, "gamma[1,3]", drop=FALSE], style="plain")
```

---

mcmcplotsPalette *Color Palette for the mcmcplots Package*

Description

Creates a color palette for plotting functions in the **mcmcplots** package using functions in the **colorspace** package.

Usage

```
mcmcplotsPalette(n, type = c("rainbow", "sequential",
"grayscale"), seq = NULL)
```

Arguments

n	number of colors
type	denotes the type of color palette to create.
seq	deprecated

Value

A color palette of n colors.

Author(s)

S. McKay Curtis

References

Zeileis, A., Hornik, K. and Murrell, P. (2009) "Escaping RGBland: Selecting colors for statistical graphs." Compuational Statistics & Data Analysis, 53, 3259–3270.

See Also

rainbow_hcl, sequential_hcl

Examples

```
colorpie <- function(n, type="rainbow") pie(rep(1, n), col=mcmcplotsPalette(n, type=type))
colorpie(1)
colorpie(8)
colorpie(4, type="sequential")
colorpie(4, type="grayscale")

## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

denplot(fakemcmc)
denplot(fakemcmc, style="plain", col=mcmcplotsPalette(3, type="sequential"))
denplot(fakemcmc, style="plain", col=mcmcplotsPalette(3, type="grayscale"))
```

parcorplot *Correlation Plot for MCMC Draws of Model Parameters*

Description

Creates an image plot of posterior correlations between model parameters from an MCMC simulation.

Usage

```
parcorplot(mcmcout, parms = NULL, regex = NULL, random = NULL, col = gray(11:0/11), ...)
```

Arguments

mcmcout	posterior draws. This argument will be coerced to an mcmc object.
parms	character vector specifying which subsets of parameters to plot. If NULL and regex=NULL, mcmcplot will plot all parameters. Regular expressions are used to strip all numbers and punctuation out of the parameter names to find the parameters that match the character strings in parms.
regex	character vector of regular expressions denoting groups of parameters to plot.
random	integer specifying how many parameters from each group will be randomly selected for plotting. This argument is useful when mcmcout has a large number of parameters (e.g., from a hierarchical model). If NULL, mcmcplot will plot all parameters.
col	colors to be used in the plot.
...	further arguments that are passed to the corplot function.

Details

The parcorplot is a wrapper function to corplot that allows the use of arguments parms, regex, and random to conveniently select parameters from an MCMC simulation to plot with corplot.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

corplot, parms2plot

Examples

```
Rho1 <- outer(1:10, 1:10, function(i, j) 0.5^(abs(i-j)))
Rho2 <- outer(1:5, 1:5, function(i, j) 0.25^(i!=j))
dat1 <- t(apply(matrix(rnorm(10*1000), 1000, 10), 1, function(z, Rho1) t(Rho1)%*%z, Rho1))
dat2 <- t(apply(matrix(rnorm(5*1000), 1000, 5), 1, function(z, Rho2) t(Rho2)%*%z, Rho2))
colnames(dat1) <- paste("theta[", 1:10, "]", sep="")
colnames(dat2) <- paste("alpha[", 1:5, "]", sep="")
dat <- cbind(dat1, dat2)
parcorplot(dat, "theta", col=gray(31:0/31), cex.axis=0.75)
parcorplot(dat, col=heat.colors(31), cex.axis=0.75)
parcorplot(dat, col=topo.colors(31), cex.axis=0.75)
parcorplot(dat, col=terrain.colors(31), cex.axis=0.75)
parcorplot(dat, col=cm.colors(31), cex.axis=0.75)
```

---

parms2plot *Matches groups of parameters to plot in MCMC diagnostics plots.*

Description

Utility function that finds the parameter names to plot in the `mcmcplot` function. Intended for internal use only.

Usage

```
parms2plot(parnames, parms, regex, random, leaf.marker = "[\\[_]", do.unlist = TRUE)
```

Arguments

`parnames`	parameter names from an MCMC run
`parms`	partial parameter names that will be used to determine which subset of `parnames` will be plotted.
`regex`	a vector of character strings containing regular expressions to match parameter names in the `mcmc` object.
`random`	an integer or `NULL`. If an integer is specified, the function will select only `random` number of plots from each parameter group for plotting. If `NULL`, all parameter names from groups specified in `params` will be plotted.
`leaf.marker`	a regular expression with a character class that marks the beginning of the "leaf" portion of a parameter name. The default character class includes `[` and `_`
`do.unlist`	a logical indicating whether the function should return the vector of parameter names or a list of parameter names according to parameter "groupings" (so parameters can be accessed according to their "stems"). This option was added in order to improve the functionality of `mcmcplot` function.

Details

The function parms2plot is used internally by most plotting functions in the **mcmcplots** package. The function's purpose is to allow users to conveniently specify groups of parameters to be used in plots of MCMC output.

parms2plot relies on using regular expressions to find "stems" and "leaves" in parameter names and to create groups of parameters. For example, the parameter beta[10] has stem beta and leaf [10], and this naming convention indicates that the parameter beta[10] is part of a larger collection of beta parameters.

parms2plot uses a "leaf marker" specified by the leaf.marker argument to determine the end of the parameter stem and the beginning of its leaf. The default leaf marker is an open left bracket "[" or an "_" as specified by a regular expression character class.

Creating plots of specific groupings of parameters is possible by specifying parameter stems in the parms argument. For example, calling the function traplot(mcmcout, parms="beta") will create a single plot window of trace plots for parameters beta[1], ..., beta[10].

At first glance the leaf-marker concept might seem like overkill. For example, to plot parameters mu[1], ..., mu[10] why not simply use a string matching function to match "mu" in the parameter names? The answer is that other parameter names might also match "mu" but may not be part of the grouping mu[1], ..., mu[10]. A model with parameter name mu.gamma would match the string "mu" but is not part of the parameter grouping mu[1], ..., mu[10]. parms2plot avoids this "greedy" matching by requiring an explicit declaration of a leaf marker.

parms2plot also allows the user to specify regular expressions for more direct control over the groups of parameters that are plotted. Regular expressions are specified via the regex argument. When parms, regex, and random are NULL, parms2plot will return all parameter names.

The random option is useful when an MCMC simulation contains a large number of parameters in a group, e.g. in a hierarchical model with one or more parameter per observation in the data set. In such settings, it is not feasible to create or examine plots for all parameters in a model. The random argument allows the user to specify a maximum number of plots to create for each parameter grouping. If a parameter grouping exceeds the number specified in random, then a number of parameters (as specified in random) will be randomly selected for plotting. If random is a vector, then each element of random corresponds to a parameter grouping specified in parms and regex. If specified, the random argument is recycled to be the same length as length(parms) + length(regex). Values of NA in random denote parameter groupings where all parameters in the group will be plotted.

Value

A character vector with parameter names.

Author(s)

S. McKay Curtis with contributions from Ilya Goldin

See Also

mcmcplot, caterplot, traplot, denplot

Examples

```
prm <- c(paste("gamma[", 1:30, "]", sep=""), paste("alpha[", 1:20, "]", sep=""))

parms2plot(prm, NULL, NULL, NULL)      # returns all
parms2plot(prm, NULL, NULL, 5)         # returns 5 randomly from each group
parms2plot(prm, NULL, NULL, c(5, 10))  # 5 from gamma, 10 from alpha
parms2plot(prm, NULL, NULL, c(10, NA)) # 10 from gamma, all from alpha
parms2plot(prm, "alpha", NULL, NULL)   # all alphas
parms2plot(prm, "gamma", NULL, NULL)   # all gammas
parms2plot(prm, NULL, "alpha\\[1[[:digit:]]\\]$", NULL)   # alpha[10]-alpha[19]
parms2plot(prm, "gamma", "alpha\\[1[[:digit:]]\\]$", NULL) # all gamma and alpha[10]-alpha[19]
```

`rmeanplot` *Running Mean Plots of Multiple Parameters*

Description

This function produces running mean plots from an MCMC simulation on a single plot for all parameters (by default) or those parameters indicated by the `parms` argument.

Usage

```
rmeanplot(mcmcout, parms = NULL, regex = NULL, random = NULL,
leaf.marker = "[\\[_]", ylim = NULL, auto.layout = TRUE,
mar = c(2, 2, 1.5, 0.25) + 0.1, col = NULL, lty = 1,
plot.title = NULL, main = NULL, greek = FALSE,
style = c("gray", "plain"), ...)
```

Arguments

`mcmcout`	an object that can be coerced to an `mcmc` or `mcmc.list` object
`parms`	character vector specifying which subsets of parameters to plot. If `NULL`, `mcmcplot` will plot all parameters. Regular expressions are used to strip all numbers and punctuation out of the parameter names to find the parameters that match the character strings in `parms`.
`regex`	character vector of regular expressions denoting groups of parameters to plot.
`random`	an integer indicating the maximum number of parameters to randomly select for plotting from each group of parameters as specified by the `parms` argument.
`leaf.marker`	a regular expression with a character class that marks the beginning of the "leaf" portion of a parameter name. The default character class includes `[` and `_`
`ylim`	limits for the y-axis.
`auto.layout`	automatically creates a plot layout using `mult.fig` if `TRUE`.
`mar`	argument passed to `multi.fig` if `auto.layout=TRUE`
`col`	colors to be used in plotting the densities. Default is `mcmcplotsPalette(nchains)`.
`lty`	line types to be used in plotting.

plot.title	title to put in the outer margin. Default is no title.
main	main title for the plots. Default is to use parameter names.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
...	further arguments passed to the plotting function.

Value

Creates a plot.

Author(s)

Evangelos Evangelou

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

## Plot traces of the fake MCMC output
rmeanplot(fakemcmc)
rmeanplot(fakemcmc, style="plain")
rmeanplot(fakemcmc, "gamma", greek=TRUE)
```

---

rmeanplot1 *Running Mean Plot for a Single Parameter in MCMC Output*

Description

Creates a trace plot of a running mean for one parameter in an MCMC simulation. This function is called by the mcmcplot function, and is intended for internal use only.

Usage

```
rmeanplot1(x, col = NULL, lty = 1, style = c("gray", "plain"), ...)
```

Arguments

x	an mcmc.list object with a single variable.
col	one or more colors for the trace lines. Default is mcmcplotsPalette(nchains).
lty	one or more line types for the trace lines.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
...	further arguments passed to the plotting function.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

mcmcplot1, denoverplot1, autplot1, traplot1

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

rmeanplot(fakemcmc[, "alpha[5]", drop=FALSE])
rmeanplot(fakemcmc[, "alpha[5]", drop=FALSE], style="plain")
```

---

traplot *Traceplots of Multiple Parameters.*

Description

This function produces trace plots from an MCMC simulation on a single plot for all parameters (by default) or those parameters indicated by the parms argument.

Usage

```
traplot(mcmcout, parms = NULL, regex = NULL, random = NULL,
leaf.marker="[\\[_]", ylim = NULL, auto.layout = TRUE,
mar = c(2.0, 2.0, 1.5, 0.25) + 0.1, col =
NULL, lty = 1, plot.title = NULL, main = NULL,
greek = FALSE, style = c("gray", "plain"), ...)
```

Arguments

mcmcout	an object that can be coerced to an mcmc or mcmc.list object
parms	character vector specifying which subsets of parameters to plot. If NULL, mcmcplot will plot all parameters. Regular expressions are used to strip all numbers and punctuation out of the parameter names to find the parameters that match the character strings in parms.
regex	character vector of regular expressions denoting groups of parameters to plot.
random	an integer indicating the maximum number of parameters to randomly select for plotting from each group of parameters as specified by the parms argument.
leaf.marker	a regular expression with a character class that marks the beginning of the "leaf" portion of a parameter name. The default character class includes [and _
ylim	limits for the y-axis.
auto.layout	automatically creates a plot layout using mult.fig if TRUE.
mar	argument passed to multi.fig if auto.layout=TRUE
col	colors to be used in plotting the densities. Default is mcmcplotsPalette(nchains).
lty	line types to be used in plotting.
plot.title	title to put in the outer margin. Default is no title.
main	main title for the plots. Default is to use parameter names.
greek	if TRUE, the names of greek letters in the labels will be displayed as greek characters on the plot.
style	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
...	further arguments passed to the plotting function.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

denplot, parms2plot

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
```

```
                                        nrow=nr, dimnames=list(NULL,pnames)))))

## Plot traces of the fake MCMC output
traplot(fakemcmc)
traplot(fakemcmc, style="plain")
traplot(fakemcmc, "gamma", greek=TRUE)

## What happens with NULL varnames?
coda::varnames(fakemcmc) <- NULL
traplot(fakemcmc)

## Not run:
## traplot works on bugs objects too
library(R2WinBUGS)
example("openbugs", "R2WinBUGS")
## from the help file for openbugs:
schools.sim <- bugs(data, inits, parameters, model.file,
                    n.chains = 3, n.iter = 5000,
                    program = "openbugs", working.directory = NULL)
traplot(schools.sim, "theta")

## End(Not run)
```

`traplot1` *Trace Plot for a Single Parameter in MCMC Output*

Description

Creates a trace plot for one parameter in an MCMC simulation. This function is called by the `mcmcplot` function, and is intended for internal use only.

Usage

```
traplot1(x, col = NULL, lty = 1, style = c("gray", "plain"), ...)
```

Arguments

`x`	an `mcmc.list` object with a single variable.
`col`	one or more colors for the trace lines. Default is `mcmcplotsPalette(nchains)`.
`lty`	one or more line types for the trace lines.
`style`	if "gray", then the plotting region is printed with a gray background, otherwise the default plotting region is used.
`...`	further arguments passed to the plotting function.

Value

Creates a plot.

Author(s)

S. McKay Curtis

See Also

mcmcplot1, denoverplot1, autplot1

Examples

```
## Create fake MCMC output
nc <- 10; nr <- 1000
pnames <- c(paste("alpha[", 1:5, "]", sep=""), paste("gamma[", 1:5, "]", sep=""))
means <- rpois(10, 20)
fakemcmc <- coda::as.mcmc.list(
    lapply(1:3,
           function(i) coda::mcmc(matrix(rnorm(nc*nr, rep(means,each=nr)),
                                         nrow=nr, dimnames=list(NULL,pnames)))))

traplot(fakemcmc[, "alpha[5]", drop=FALSE])
traplot(fakemcmc[, "alpha[5]", drop=FALSE], style="plain")
```

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