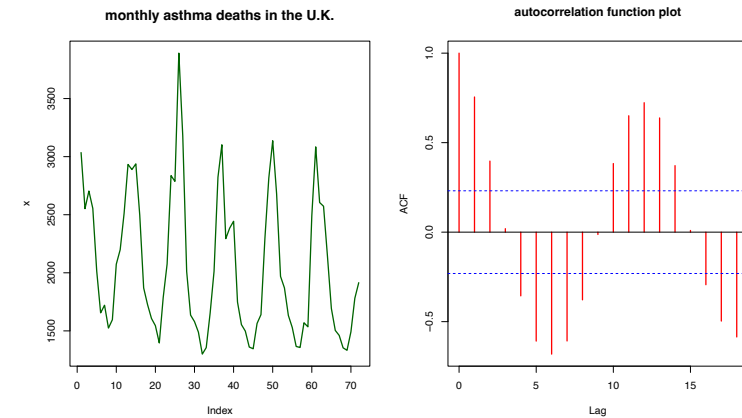


Monthly Asthma Deaths Example

37457 Advanced Bayesian Methods

Autocorrelation Function Plots

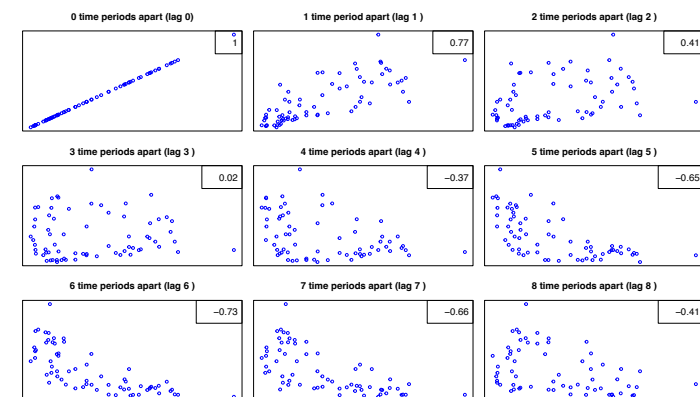


Markov Chain Monte Carlo Summary Plot from Assignment 4

parameter	trace	lag 1	acf	density	summary
μ					posterior mean: 83.5 95% credible interval: (82,85.1)
σ^2					posterior mean: 16.2 95% credible interval: (9.06,27.5)

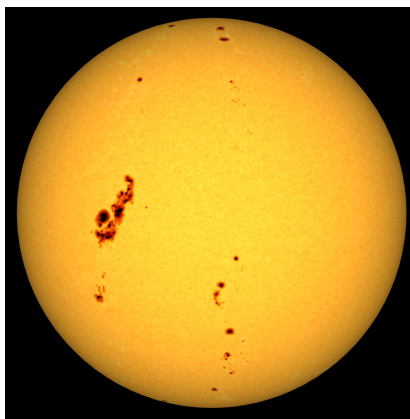
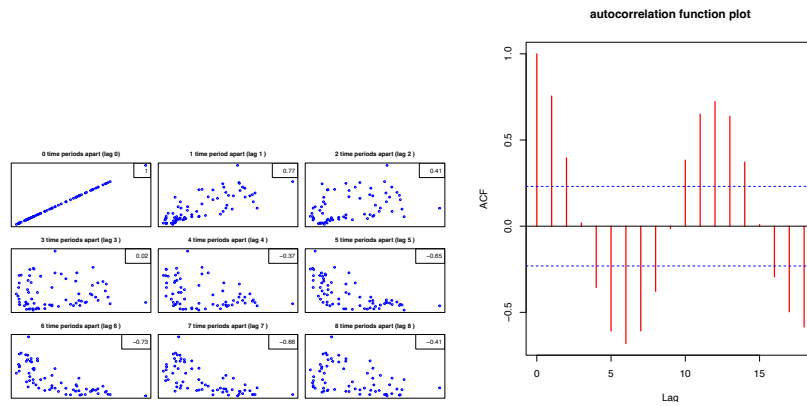
QUESTION: What are the **acf** plots in this graphic?

Lag Plots

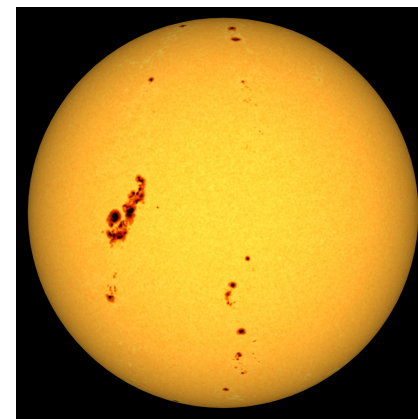
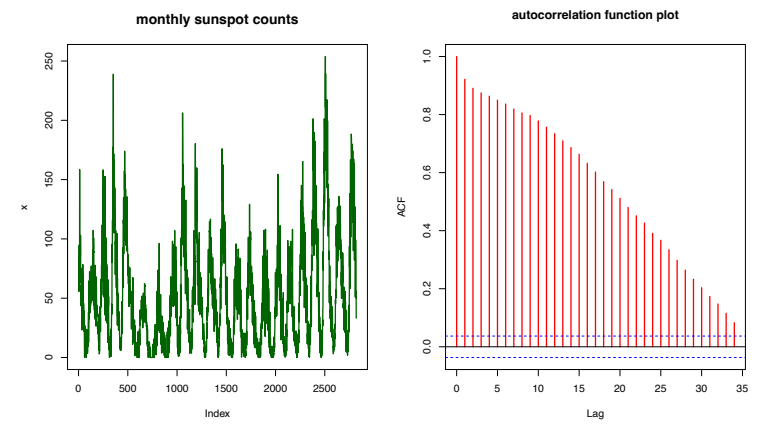


EXAMPLE The lag 1 plot is: number of asthma deaths this month versus number of asthma deaths in the previous month.

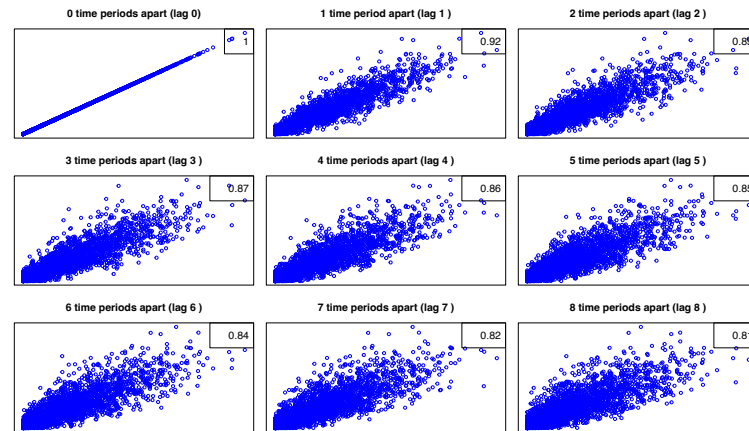
ACF Plot Spike Heights



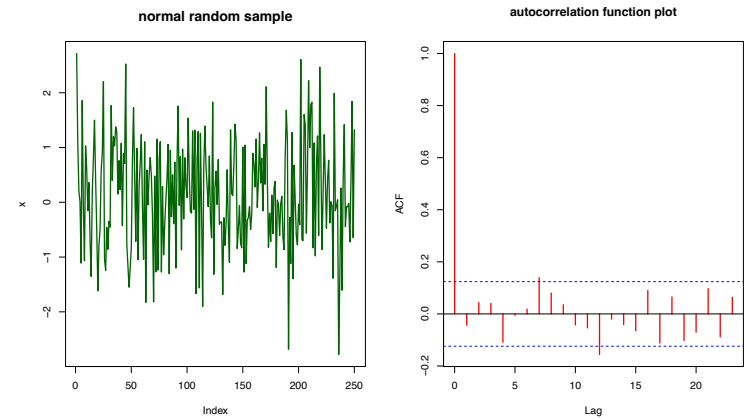
Monthly Sunspots from 1749 to 1983



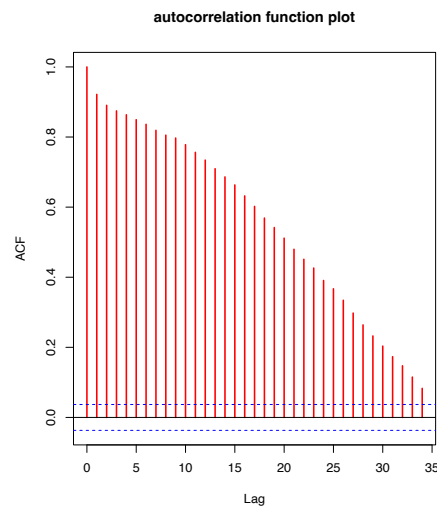
Lag Plots



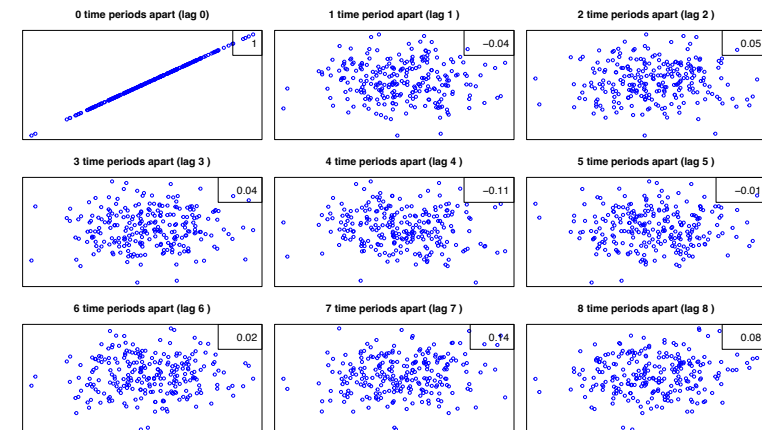
A Random Sample from the Normal Distribution



The Correlations in the Previous Slide Lag Plots Give...



Lag Plots



The Correlations in the Previous Slide Lag Plots Give...

