

正誤表 プログラム編 (2008 年 9 月 3 日現在)

p.3 23 行目

誤 : 「# 条件付き確率」

正 : 削除

p. 34 23 行目

追加 : `k<- ncol(swiss)`

p. 39 10 行目

追加 : `m=k`

p.45 19 行目

誤 : `ypred<-matrix(0,ncol=n-nt,nrow=ndraw)`

正 : 17 行目に移動

p.64 5 行目

誤 : `y1 <- rep(y0,n); y2<-rep(y0,n)`

正 : `y1 <- rep(y0,T); y2<-rep(y0,T)`

p.88 26 行目

誤 : `le.post2`

正 : `pro.post2`

p.91 18 行目

誤 : `logit(p[i]) <- phi(b1*X[i,1]+b2*X[i,2]+b3*X[i,3])`

正 : `logit(p[i]) <- b1*X[i,1]+b2*X[i,2]+b3*X[i,3]`

この訂正に伴い、図 4.4 を修正した。

odel at "C:/Program Files/R/R-2.7.2/logit.txt", fit using WinBUGS, 3 chains, each with 10000 iterations (first 1000 disc

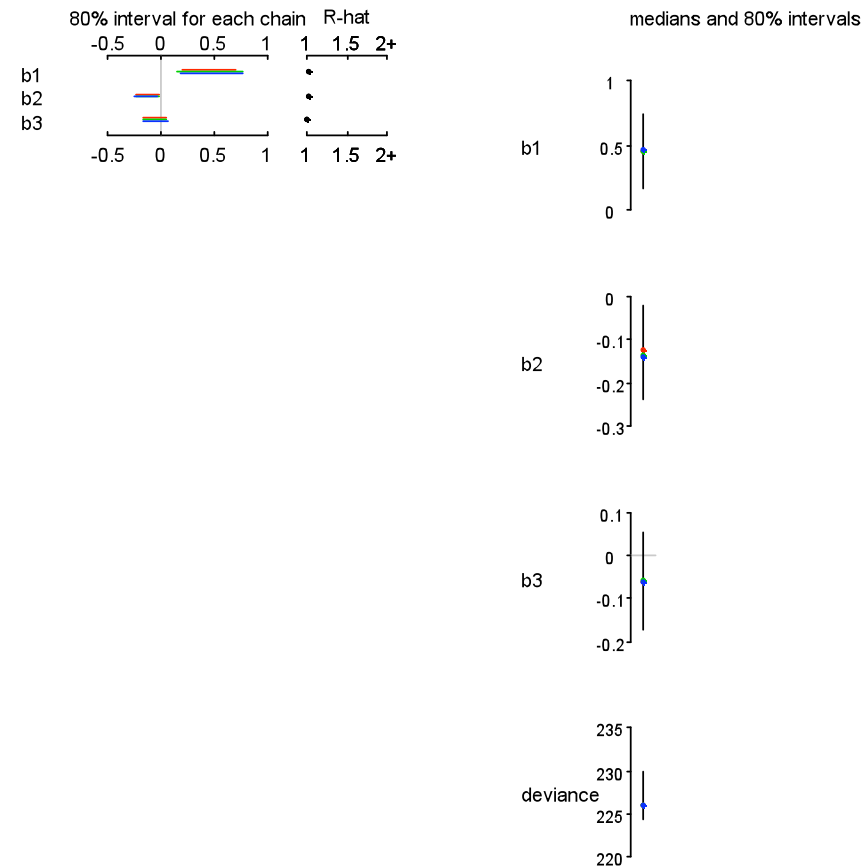


図 4.4

また、p.93 1 から 14 行目の結果は以下のようになる。

> print(log.post2, digits=3)

Inference for Bugs model at "C:/Program Files/R/R-2.7.2/logit.txt", fit using WinBUGS,

3 chains, each with 10000 iterations (first 1000 discarded), n.thin = 27

n.sims = 1002 iterations saved

	mean	sd	2.5%	25%	50%	75%	97.5%	Rhat	n.eff
b1	0.459	0.222	0.032	0.305	0.460	0.616	0.877	1.003	1000
b2	-0.134	0.086	-0.302	-0.193	-0.134	-0.073	0.030	1.006	330

b3	-0.062	0.090	-0.240	-0.121	-0.062	-0.001	0.122	1.000	1000
deviance	226.737	2.442	224.000	224.925	226.100	227.775	232.997	1.008	480

For each parameter, n.eff is a crude measure of effective sample size,
and Rhat is the potential scale reduction factor (at convergence, Rhat=1).

DIC info (using the rule, $pD = \bar{D} - \hat{D}$)

$pD = 3.0$ and $DIC = 229.7$

DIC is an estimate of expected predictive error (lower deviance is better).

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DIC info (using the rule, $pD = \bar{D} - \hat{D}$)

$pD = 3.0$ and $DIC = 229.7$

DIC is an estimate of expected predictive error (lower deviance is better).

p.97 27 行目

誤 : $\mu[i] \leftarrow \text{phi}(b1 \cdot X[i,1] + b2 \cdot X[i,2] + b3 \cdot X[i,3])$

正 : $\mu[i] \leftarrow b1 \cdot X[i,1] + b2 \cdot X[i,2] + b3 \cdot X[i,3]$

この修正に伴い、図 4.7 を修正した。

Model at "C:/Program Files/R/R-2.7.2/tobit.txt", fit using WinBUGS, 1 chains, each with 10000 iterations (first 1000 discarded)

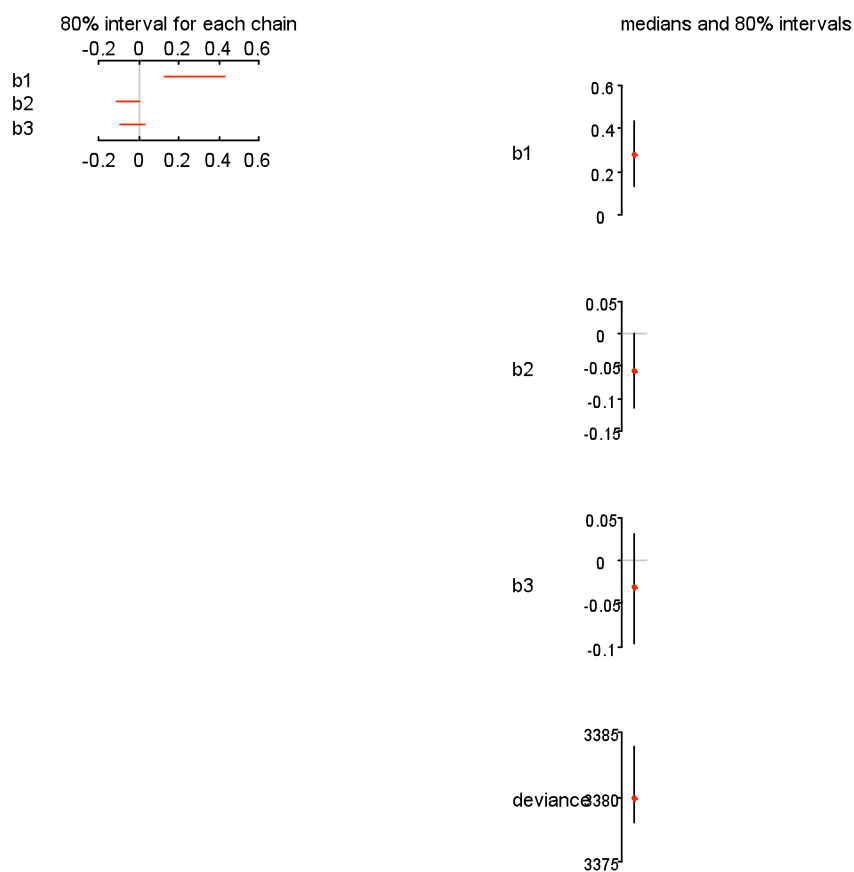


図 4.7

また計算結果は以下のようになる。

```
> print(tob.post2,digits=3)
```

Inference for Bugs model at "C:/Program Files/R/R-2.7.2/tobit.txt", fit using WinBUGS,

1 chains, each with 10000 iterations (first 1000 discarded)

n.sims = 9000 iterations saved

	mean	sd	2.5%	25%	50%	75%	97.5%
b1	0.281	0.119	0.044	0.199	0.281	0.360	0.521
b2	-0.057	0.046	-0.151	-0.088	-0.057	-0.026	0.033

b3	-0.031	0.048	-0.127	-0.064	-0.032	0.003	0.062
deviance	3380.602	2.867	3377.000	3378.000	3380.000	3382.000	3388.000

DIC info (using the rule, $pD = \bar{D} - \hat{D}$)

$pD = 4.1$ and $DIC = 3384.7$

DIC is an estimate of expected predictive error (lower deviance is better).