

Mixture Analysis of the Old Faithful Geyser Data Using the Package `mixAK`

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This document supplements a paper Komárek (2009) and shows an analysis of the Old Faithful Geyser data introduced in Härdle (1991) using the R package `mixAK`. The data have been analysed using mixtures by several researchers, e.g., Stephens (2000), Dellaportas and Papageorgiou (2006).

1 Introduction

- Due to the fact that some code (especially MCMC) is time consuming, some code chunks found in this vignette are not run when compiling the package. You should set the variable `RUN.TIMECONSUMING.CODE` to `TRUE` to run full MCMC and related code.
- Having run full MCMC and related code, setting the variable `RUN.ALLOUT` to `TRUE` will cause that all output shown in this vignette is re-created and not taken from previously computed results.
- Results based on full MCMC runs are stored (chains excluded) in `Faithful-Result.RData` in `./RESULT_OBJ` directory and are used to create majority of this vignette at the time of compilation of the package.

R⇒ Setting variables `RUN.ALLOUT` and `RUN.TIMECONSUMING.CODE`.

```
> RUN.TIMECONSUMING.CODE <- FALSE
> RUN.ALLOUT <- FALSE
```

R⇒ Directory to store postscript files with figures. Figures which require chains are stored in `FIGKEEPDIR` directory all other figures are stored in `FIGDIR` directory.

```
> FIGDIR <- "./figures/"
> FIGKEEPDIR <- "./figuresKeep/"
```

R⇒ Directories with results computed in past. Objects with chains will be stored in directory specified by variable `RESULTDIR`. All other objects will be stored in directory `RESULT2DIR`.

```
> RESULTDIR <- "/home/komarek/RESULT_OBJ/mixAK-Faithful-S081115/"
> RESULT2DIR <- "./RESULT_OBJ/"      ### available in package as /inst/doc/RESULT_OBJ
```

R⇒ Display options.

```
> options(width = 80)
```

R⇒ Load results computed in past. Variable `Kshow` determines which value for fixed number of components K is used in section 4.

```
> Kshow <- 3
> if (RUN.ALLOUT){
+   load(paste(RESULT2DIR, "Faithful-Result.RData", sep=""))
+   ## contains ModelK (without chains), MPDensModelK, JPDensModelK
+   load(paste(RESULTDIR, "Faithful-Model0", Kshow, ".RData", sep=""))
+   ## contains Model0=ModelK[[Kshow]] (chains included)
+   MPDensModel0 <- MPDensModelK[[Kshow]]
+   JPDensModel0 <- JPDensModelK[[Kshow]]
+ }else{
+   load(paste(RESULT2DIR, "Faithful-Result.RData", sep=""))
+   ## contains ModelK (without chains), MPDensModelK, JPDensModelK
+   Model0 <- ModelK[[Kshow]]
+   MPDensModel0 <- MPDensModelK[[Kshow]]
+   JPDensModel0 <- JPDensModelK[[Kshow]]
+ }
```

R⇒ Load the package `mixAK` and packages `coda` and `colorspace`. Package `coda` is used to perform some basic convergence diagnostics, package `colorspace` is used to draw nicer image plots with estimated bivariate densities.

```
> library("mixAK")
```

```
### Mixture of methods including mixtures
### Arnost Komarek
```

```
### See citation("mixAK") for the best way to cite
### the package if you find it useful.
```

```
> library("coda")
> library("colorspace")
```

2 Exploration of the data

R⇒ The data are read and summarized as follows.

```
> data("Faithful", package = "mixAK")
> summary(Faithful)
```

eruptions	waiting
Min. :1.600	Min. :43.0
1st Qu.:2.163	1st Qu.:58.0
Median :4.000	Median :76.0
Mean :3.488	Mean :70.9
3rd Qu.:4.454	3rd Qu.:82.0
Max. :5.100	Max. :96.0

R⇒ Additionally, Figure 1 shows the scatterplot and histograms of the data.

```
> postscript(paste(FIGDIR, "figFaithful01.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(bty="n")
> layout(matrix(c(0,1,1,1,1,0, 2,2,2,3,3,3), nrow=2, byrow=TRUE))
> plot(Faithful, col="red", pch=16,
+       xlab="Eruptions (min)", ylab="Waiting (min)")
> hist(Faithful$eruptions, prob=TRUE, col="sandybrown",
+       xlab="Eruptions (min)", ylab="Density", main="",
+       breaks=seq(1.4, 5.6, by=0.3))
> hist(Faithful$waiting, prob=TRUE, col="sandybrown",
+       xlab="Waiting (min)", ylab="Density", main="")
> dev.off()
```

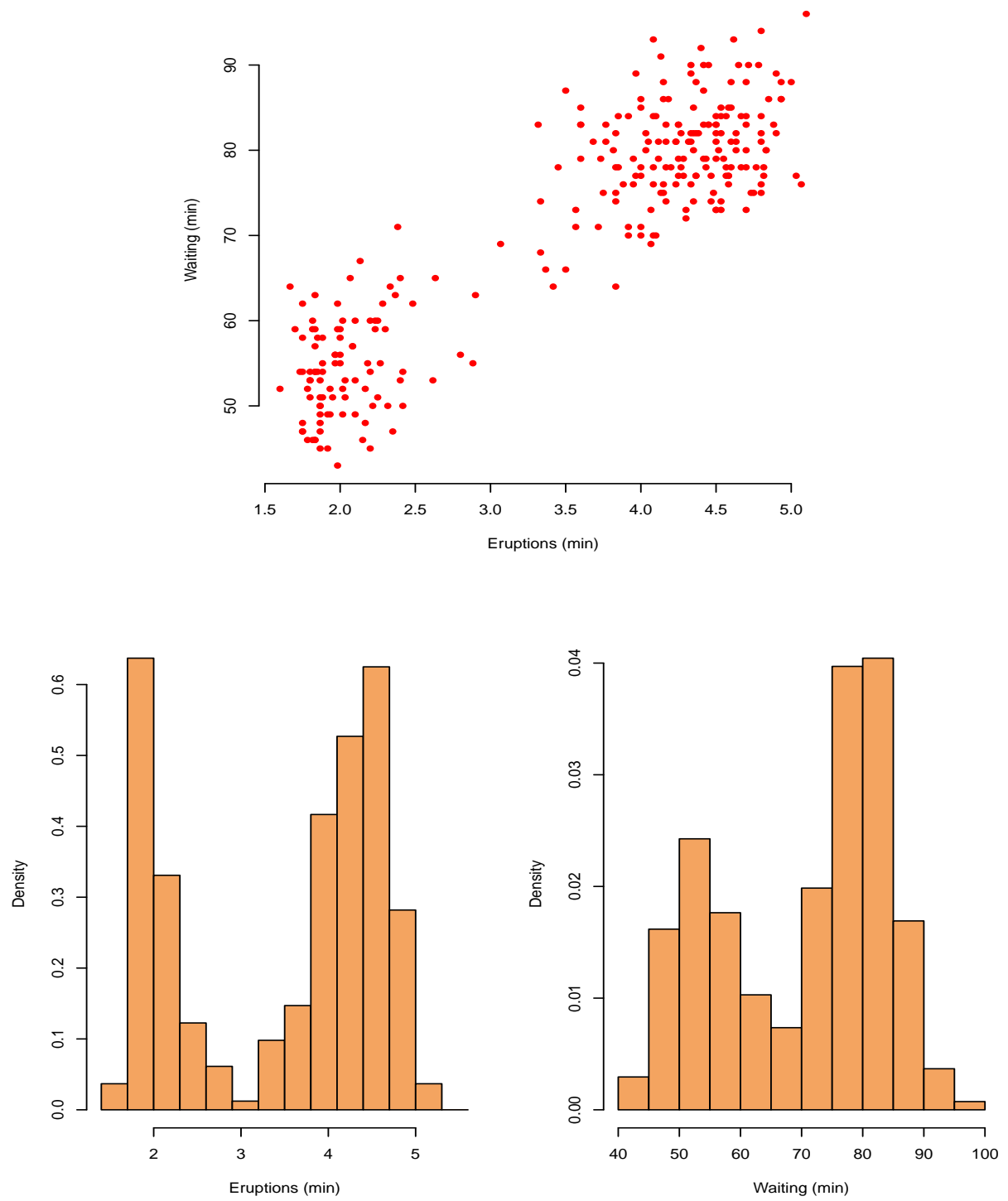


Figure 1: Scatterplot and histograms of Faithful data.

3 Preparation of the MCMC

R⇒ Length of the MCMC simulation for all models in this document (burn-in of 100 000 iterations, additional 500 000 iterations are kept for the inference, thinning of 1:10):

```
> nMCMC <- c(burn=100000, keep=500000, thin=10, info=10000)
```

R⇒ Grid of values where we evaluate and subsequently plot the predictive density for all models in this document:

```
> ygrid <- list(eruptions=seq(1, 6, length=100),  
+               waiting=seq(40, 100, length=100))
```

4 Model with three mixture components

In this section, we will fit a mixture model with $K = 3$ components.

4.1 Specification of the prior distributions and MCMC simulation

R⇒ The minimal specification of the prior distribution and running MCMC with default values for all prior parameters and $K = 3$:

```
> Prior0 <- list(priorK = "fixed", Kmax = 3)
```

R⇒ Two chains will be generated since the argument `PED` is set to `TRUE` (output is shown from MCMC simulation performed by author):

```
> if (RUN.TIMECONSUMING.CODE){  
+   set.seed(777988621)  
+   Model0 <- NMixMCMC(y0=Faithful, prior=Prior0, nMCMC=nMCMC, PED=TRUE)  
+ }
```

Chain number 1

=====

MCMC sampling started on Sat Nov 15 21:18:35 2008.

Burn-in iteration 100000

Iteration 600000

MCMC sampling finished on Sat Nov 15 21:38:44 2008.

Chain number 2

=====

MCMC sampling started on Sat Nov 15 21:38:52 2008.

Burn-in iteration 100000

Iteration 600000

MCMC sampling finished on Sat Nov 15 21:58:44 2008.

Computation of penalized expected deviance started on Sat Nov 15 21:58:53 2008.

Computation of penalized expected deviance finished on Sat Nov 15 22:09:28 2008.

R⇒ The prior distribution for the function `NMixMCMC` was the same as with

```
> Prior0 <- list(priorK="fixed", Kmax=3,  
+               delta=1,  
+               priormuQ="independentC",  
+               xi=c(-0.1207, -0.1028), D=diag(c(9.4033, 15.1983)),  
+               zeta=3, g=0.2, h=c(1.0635, 0.6580))
```

Note that due to the fact that the argument `scale` has not been specified in function `NMixMCMC`, the MCMC has been run on standardized data. Adding `scale=list(shift=0, scale=1)` would lead to the MCMC run on the original data.

4.2 Posterior inference

R⇒ Basic posterior summary of the fitted model is obtained using the command `print(Model0)`.

R⇒ Quantities shown in section labeled “Penalized expected deviance” are computed from two sampled chains and have the following meaning: `D.expect` is \hat{D}_e from Komárek (2009), `p(opt)` is estimated optimism \hat{p}_{opt} computed with unit weights, `PED` equals `D.expect` + `p(opt)` gives the estimate of penalized expected deviance with optimism computed without the use of importance sampling. Further, `wp(opt)` is estimated optimism \hat{p}_{opt} computed as described in Komárek (2009), i.e., using importance sampling. Finally, `wPED` equals `D.expect` + `wp(opt)` gives the estimate of penalized expected deviance as described in Komárek (2009).

R⇒ Quantities shown in section labeled “Deviance information criteria” are computed separately from the first and the second sampled chain. They have the following meaning: `DIC` is deviance information criterion denoted as \overline{DIC} in Komárek (2009), `pD` is the effective dimension p_D , `D.bar` is approximated posterior mean \overline{D} of the deviance and `D.in.bar` is \tilde{D} – deviance evaluated in the “estimate”.

R⇒ Section “Posterior summary statistics for moments of mixture for original data” gives posterior summary statistics for $E(\mathbf{Y}) = \mathbf{m} + \mathbf{SE}(\mathbf{Y}^*)$ and quantities derived from $\text{var}(\mathbf{Y}) = \mathbf{S} \text{var}(\mathbf{Y}^*) \mathbf{S}'$ in the notation of Komárek (2009), separately for each generated chain.

```
> print(Model0)
```

```

3 component normal mixture estimated using MCMC
=====

Penalized expected deviance:
-----
      D.expect      p(opt)      PED      wp(opt)      wPED
2254.01481    49.83073 2303.84554    65.44018 2319.45499

Deviance information criteria:
-----
              DIC      pD      D.bar D.in.bar
Chain 1 2274.618 20.41526 2254.203 2233.788
Chain 2 2274.640 20.46532 2254.175 2233.710

Posterior summary statistics for moments of mixture for original data:
-----
Means (chain 1):
      y.Mean.1  y.Mean.2
Mean      3.48276703 70.8387857
Std.Dev. 0.06887599 0.8228232
Min.      3.12980123 67.0204657
2.5%      3.34647886 69.2058761
1st Qu.   3.43665720 70.2872820
Median    3.48330318 70.8461866
3rd Qu.   3.52945459 71.3983297
```

97.5%	3.61615508	72.4281424
Max.	3.77453766	74.5192929

Means (chain 2):

	y.Mean.1	y.Mean.2
Mean	3.48275249	70.8387119
Std.Dev.	0.06880969	0.8228206
Min.	3.18001025	66.6570918
2.5%	3.34689706	69.2133404
1st Qu.	3.43646715	70.2859397
Median	3.48338237	70.8451770
3rd Qu.	3.52955716	71.3972907
97.5%	3.61603051	72.4315395
Max.	3.80148421	74.6265588

Standard deviations and correlations (chain 1):

	y.SD.1	y.Corr.2.1	y.SD.2
Mean	1.13958563	0.89591889	13.6159714
Std.Dev.	0.02583515	0.01113585	0.4003479
Min.	0.06771792	-0.61547798	1.0371961
2.5%	1.08782841	0.87375280	12.8423673
1st Qu.	1.12268084	0.88950179	13.3480601
Median	1.14014370	0.89662570	13.6132654
3rd Qu.	1.15703242	0.90317118	13.8808271
97.5%	1.18828521	0.91426570	14.4002020
Max.	2.37819603	0.97004335	24.5887557

Standard deviations and correlations (chain 2):

	y.SD.1	y.Corr.2.1	y.SD.2
Mean	1.13958293	0.89597106	13.6165269
Std.Dev.	0.02599097	0.01118269	0.4034239
Min.	0.10101659	-0.84440306	1.3401567
2.5%	1.08780340	0.87391881	12.8434681
1st Qu.	1.12274437	0.88955113	13.3482394
Median	1.14012439	0.89667413	13.6142453
3rd Qu.	1.15701185	0.90321251	13.8814610
97.5%	1.18816105	0.91430662	14.4060457
Max.	2.82812950	0.98656318	36.3131940

R⇒ Computation of the marginal (univariate) predictive densities (separately for chain 1 and chain 2):

```
> if (RUN.TIMECONSUMING.CODE){  
+   MPDensModel0 <- list()  
+   MPDensModel0[[1]] <- NMixPredDensMarg(Model0[[1]], grid=ygrid)  
+   MPDensModel0[[2]] <- NMixPredDensMarg(Model0[[2]], grid=ygrid)  
+ }
```

R⇒ Default `plot` method for the computed object (see Figure 2):

```
> postscript(paste(FIGDIR, "figFaithful02.ps", sep=""), width=7, height=5,  
+           horizontal=FALSE)  
> plot(MPDensModel0[[1]])  
> dev.off()
```

R⇒ Computation of the joint (bivariate) predictive densities (separately for chain 1 and chain 2):

```
> if (RUN.TIMECONSUMING.CODE){  
+   JPDensModel0 <- list()  
+   JPDensModel0[[1]] <- NMixPredDensJoint2(Model0[[1]], grid=ygrid)  
+   JPDensModel0[[2]] <- NMixPredDensJoint2(Model0[[2]], grid=ygrid)  
+ }
```

R⇒ Default `plot` method for the computed object (see Figure 3):

```
> postscript(paste(FIGDIR, "figFaithful03.ps", sep=""), width=7, height=5,  
+           horizontal=FALSE)  
> plot(JPDensModel0[[1]])  
> dev.off()
```

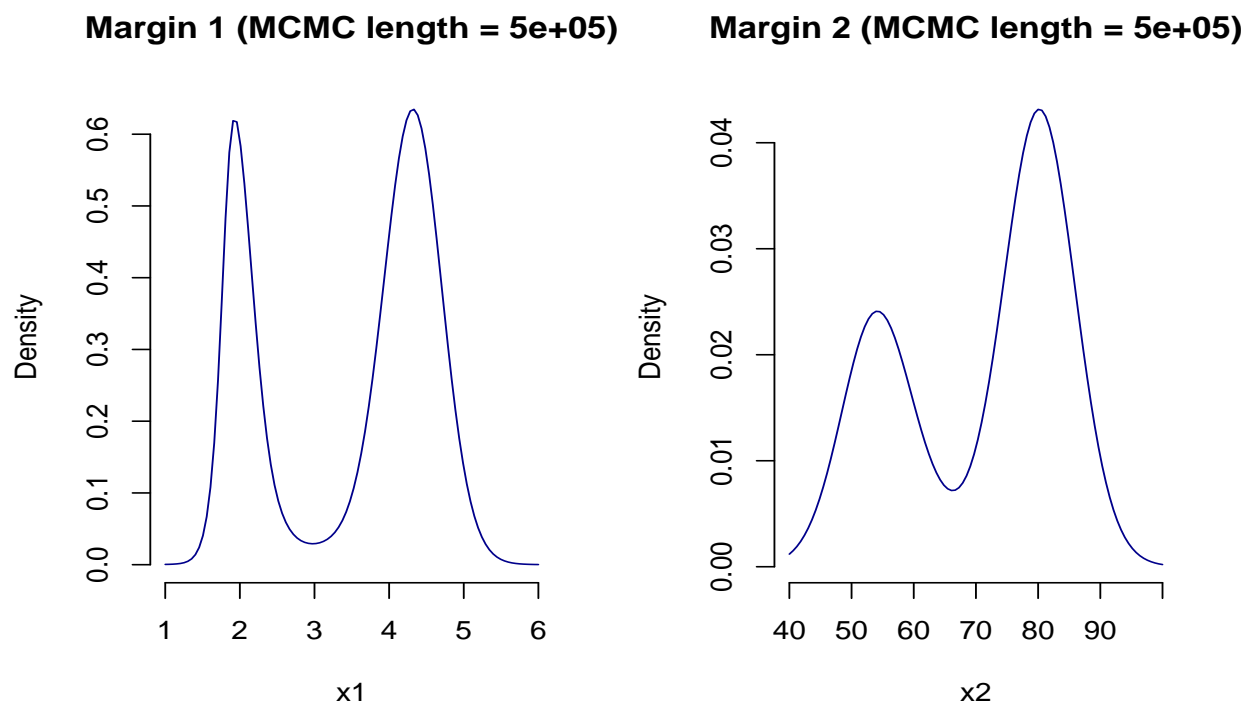


Figure 2: Default **plot** method for the marginal predictive densities based on the model with three mixture components (results from chain 1).

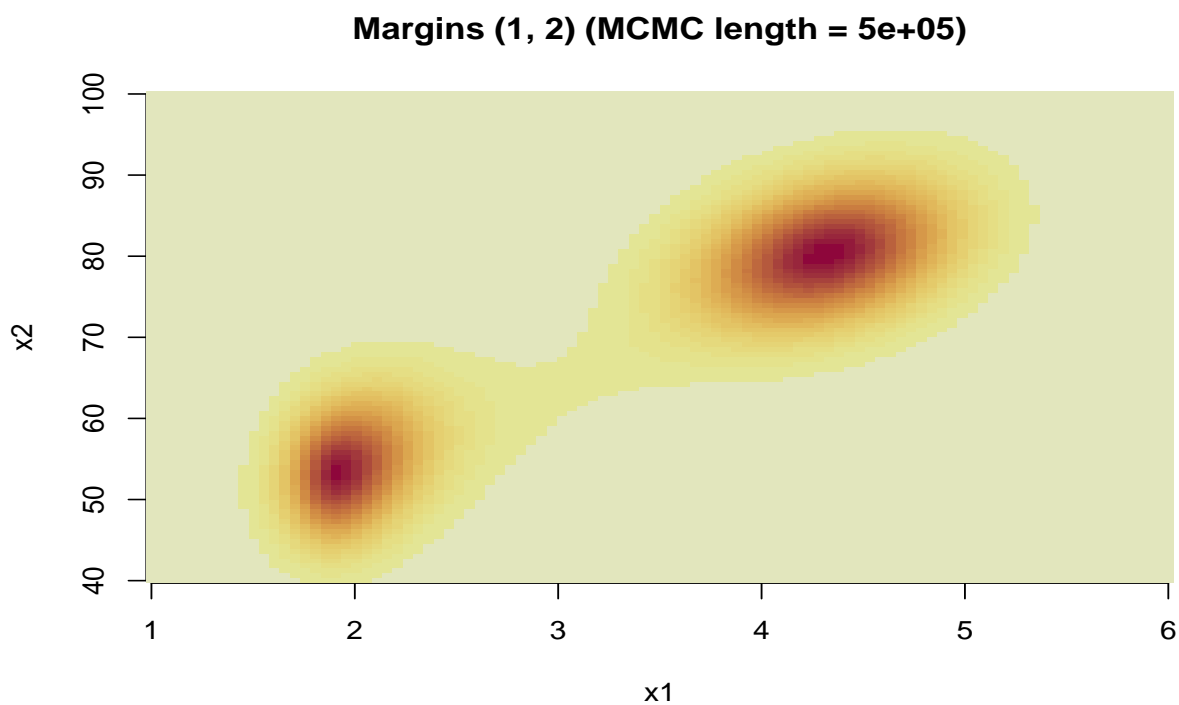


Figure 3: Default **plot** method for the joint predictive density based on the model with three mixture components (results from chain 1).

4.3 Nicer figures of posterior predictive densities

R⇒ Plot of the marginal predictive densities together with the histograms of the data, separate figures for two generated chains (see Figure 4):

```
> postscript(paste(FIGDIR, "figFaithful04.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mfrow=c(2, 2), bty="n")
> ylimE <- c(0, max(c(MPDensModel0[[1]]$dens[[1]], MPDensModel0[[2]]$dens[[1]])))
> ylimW <- c(0, max(c(MPDensModel0[[1]]$dens[[2]], MPDensModel0[[2]]$dens[[2]])))
> for (CH in 1:2){
+   hist(Faithful$eruptions, prob=TRUE, col="sandybrown",
+       xlab="Eruptions (min)", ylab="Density", main=paste("Chain", CH),
+       breaks=seq(1.4, 5.6, by=0.3), ylim=ylimE)
+   lines(MPDensModel0[[CH]]$x$x1, MPDensModel0[[CH]]$dens[[1]], col="darkblue", lwd=2)
+   hist(Faithful$waiting, prob=TRUE, col="sandybrown",
+       xlab="Waiting (min)", ylab="Density", main="", ylim=ylimW)
+   lines(MPDensModel0[[CH]]$x$x2, MPDensModel0[[CH]]$dens[[2]], col="darkblue", lwd=2)
+ }
> dev.off()
```

R⇒ Contour plot of the joint predictive density together with the scatterplot of the data, separate figures for two generated chains (see Figure 5):

```
> postscript(paste(FIGDIR, "figFaithful05.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mfrow=c(2, 1), bty="n")
> for (CH in 1:2){
+   plot(Faithful, col="red", xlab="Eruptions (min)", ylab="Waiting (min)",
+       main=paste("Chain", CH))
+   contour(JPDensModel0[[CH]]$x$x1, JPDensModel0[[CH]]$x$x2,
+       JPDensModel0[[CH]]$dens[["1-2"]],
+       col="darkblue", add=TRUE)
+ }
> dev.off()
```

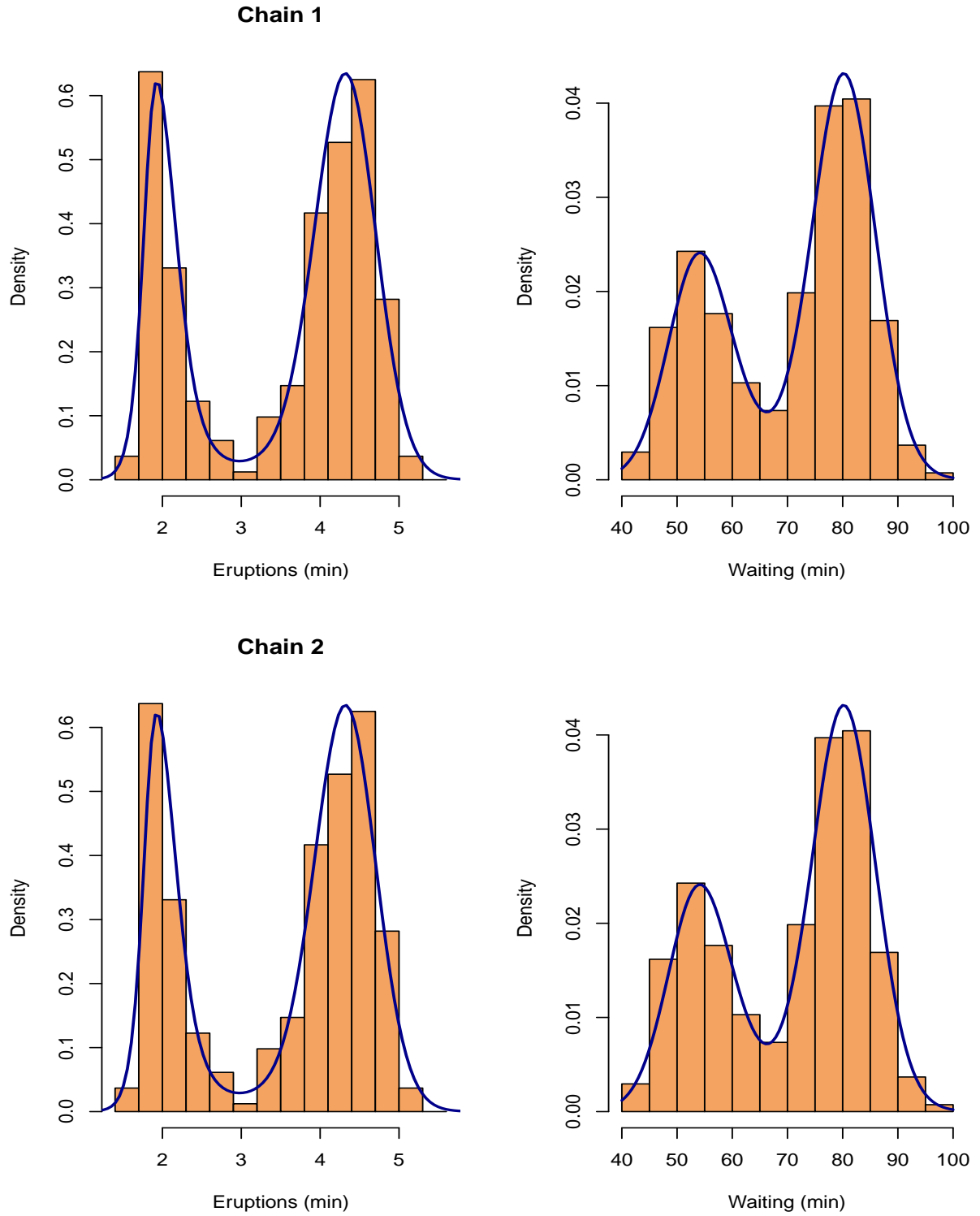


Figure 4: Marginal predictive densities (blue line) based on the model with three mixture components, separately for chain 1 and chain 2.

R⇒ Image plot of the joint predictive density together with the scatterplot of the data, separate figures for two generated chains (see Figure 6):

```
> postscript(paste(FIGDIR, "figFaithful06.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mfrow=c(2, 1), bty="n")
> for (CH in 1:2){
+   plot(Faithful, col="darkblue", xlab="Eruptions (min)", ylab="Waiting (min)",
+        main=paste("Chain", CH))
+   image(JPDensModel0[[CH]]$x$x1, JPDensModel0[[CH]]$x$x2,
+         JPDensModel0[[CH]]$dens[["1-2"]], add=TRUE,
+         col=rev(heat_hcl(33, c=c(80, 30), l=c(30, 90), power=c(1/5, 1.3))))
+   points(Faithful, col="darkblue")
+ }
> dev.off()
```

Note that package `colorspace` is needed to specify the colors in the plot.

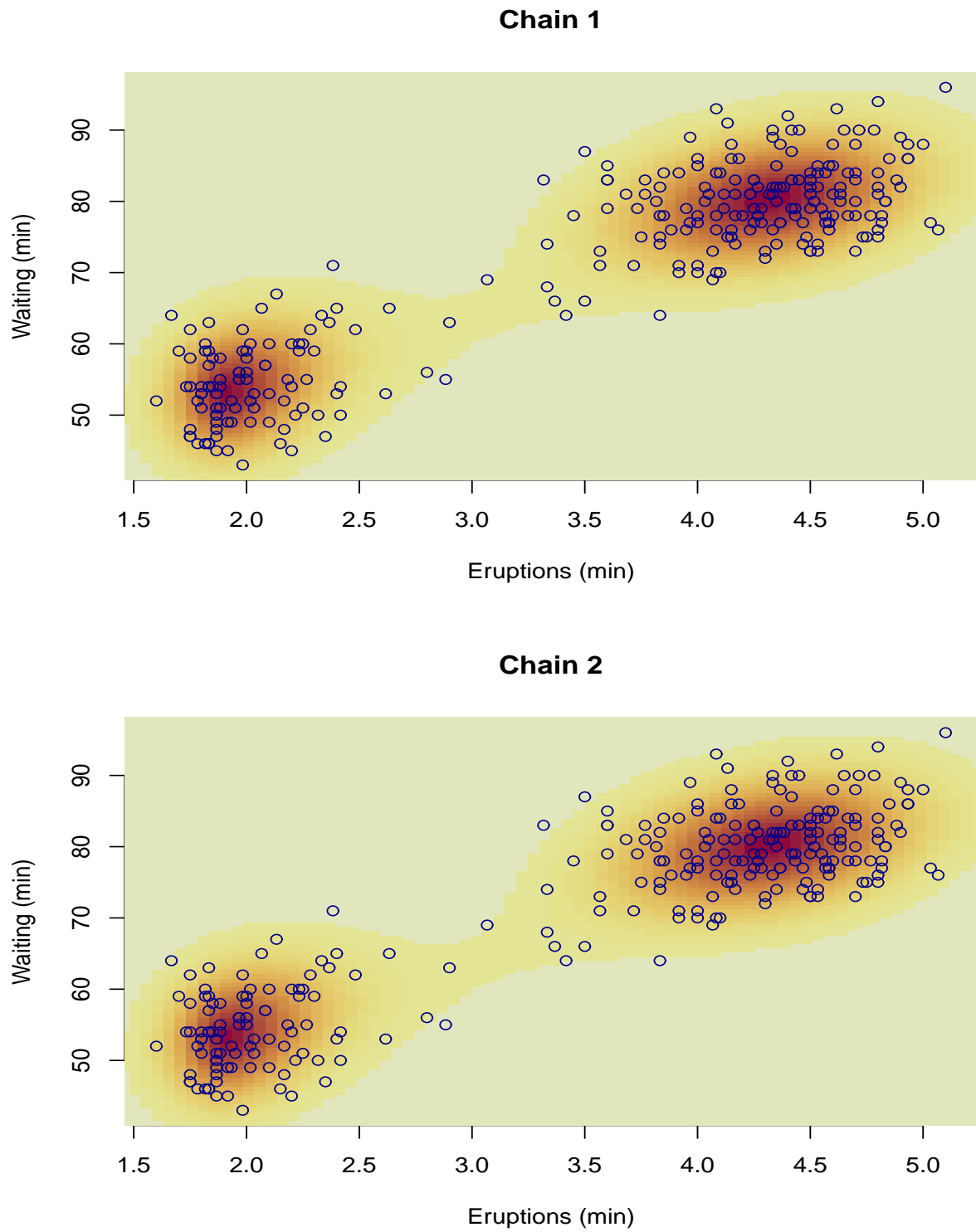


Figure 6: Image plot of the joint predictive density based on the model with three mixture components, separately for chain 1 and chain 2.

4.4 Convergence diagnostics

R⇒ Single chain convergence diagnostics using chain 1 will be shown here.

```
> CH <- 1
```

R⇒ Converting the chains into `mcmc` objects to be used in the package `coda`:

```
> if (RUN.ALLOUT){
+   start <- Model0[[CH]]$nMCMC["burn"] + 1
+   end <- Model0[[CH]]$nMCMC["burn"] + Model0[[CH]]$nMCMC["keep"]
+   chgammaInv <- mcmc(Model0[[CH]]$gammaInv, start=start, end=end)
+   chmixture <- mcmc(Model0[[CH]]$mixture, start=start, end=end)
+   chdeviance <- mcmc(Model0[[CH]]$deviance, start=start, end=end)
+ }
```

R⇒ Traceplots for selected parameters (only the first set of traceplots is shown, see Figure 7).

R⇒ Traceplots will be drawn for last 5 000 iterations only:

```
> if (RUN.ALLOUT){
+   tstart <- 495001
+   tend <- 500000
+   titers <- tstart:tend
+   chgammaInv2 <- mcmc(Model0[[CH]]$gammaInv[titers,], start=tstart, end=tend)
+   chmixture2 <- mcmc(Model0[[CH]]$mixture[titers,], start=tstart, end=tend)
+   chdeviance2 <- mcmc(Model0[[CH]]$deviance[titers,], start=tstart, end=tend)
+ }

> if (RUN.ALLOUT){
+   lwd <- 0.5
+   postscript(paste(FIGKEEPDIR, "figFaithful07.ps", sep=""), width=7, height=10,
+             horizontal=FALSE)
+   par(mfrow=c(2, 3), bty="n")
+   traceplot(chmixture2[, "y.Mean.1"], smooth=FALSE, col="darkblue", lwd=lwd,
+            main="E(eruptions)")
+   traceplot(chmixture2[, "y.Mean.2"], smooth=FALSE, col="darkblue", lwd=lwd,
+            main="E(waitings)")
+   traceplot(chgammaInv2[, "gammaInv1"], smooth=FALSE, col="brown", lwd=lwd,
+            main="gamma^{-1}")
+   traceplot(chmixture2[, "y.SD.1"], smooth=FALSE, col="darkgreen", lwd=lwd,
+            main="sd(eruptions)")
+   traceplot(chmixture2[, "y.SD.2"], smooth=FALSE, col="darkgreen", lwd=lwd,
+            main="sd(waitings)")
+   traceplot(chmixture2[, "y.Corr.2.1"], smooth=FALSE, col="red", lwd=lwd,
+            main="corr(eruptions, waitings)")
+   dev.off()
+ }
```



```

> if (RUN.ALLOUT){
+   postscript(paste(FIGKEEPDIR, "figFaithful08.ps", sep=""), width=7, height=10,
+             horizontal=FALSE)
+   par(mfrow=c(2, 2), bty="n")
+   traceplot(chdeviance2[, "LogL0"], smooth=FALSE, col="red", lwd=lwd,
+            main="Log(L0)")
+   traceplot(chdeviance2[, "LogL1"], smooth=FALSE, col="red", lwd=lwd,
+            main="Log(L1)")
+   traceplot(chdeviance2[, "dev.complete"], smooth=FALSE, col="red", lwd=lwd,
+            main="D(complete)")
+   traceplot(chdeviance2[, "dev.observed"], smooth=FALSE, col="red", lwd=lwd,
+            main="D(observed)")
+   dev.off()
+ }

```

R⇒ Posterior density estimates for selected parameters (see Figure 8):

```

> if (RUN.ALLOUT){
+   postscript(paste(FIGKEEPDIR, "figFaithful09.ps", sep=""), width=7, height=10,
+             horizontal=FALSE)
+   par(mfrow=c(2, 3), bty="n")
+   densplot(chmixture[, "y.Mean.1"], show.obs=FALSE, col="darkblue",
+            main="E(eruptions)")
+   densplot(chmixture[, "y.Mean.2"], show.obs=FALSE, col="darkblue",
+            main="E(waitings)")
+   densplot(chgammaInv[, "gammaInv1"], show.obs=FALSE, col="brown",
+            main="gamma-1")
+   densplot(chmixture[, "y.SD.1"], show.obs=FALSE, col="darkgreen",
+            main="sd(eruptions)")
+   densplot(chmixture[, "y.SD.2"], show.obs=FALSE, col="darkgreen",
+            main="sd(waitings)")
+   densplot(chmixture[, "y.Corr.2.1"], show.obs=FALSE, col="red",
+            main="corr(eruptions, waitings)")
+   dev.off()
+ }

```

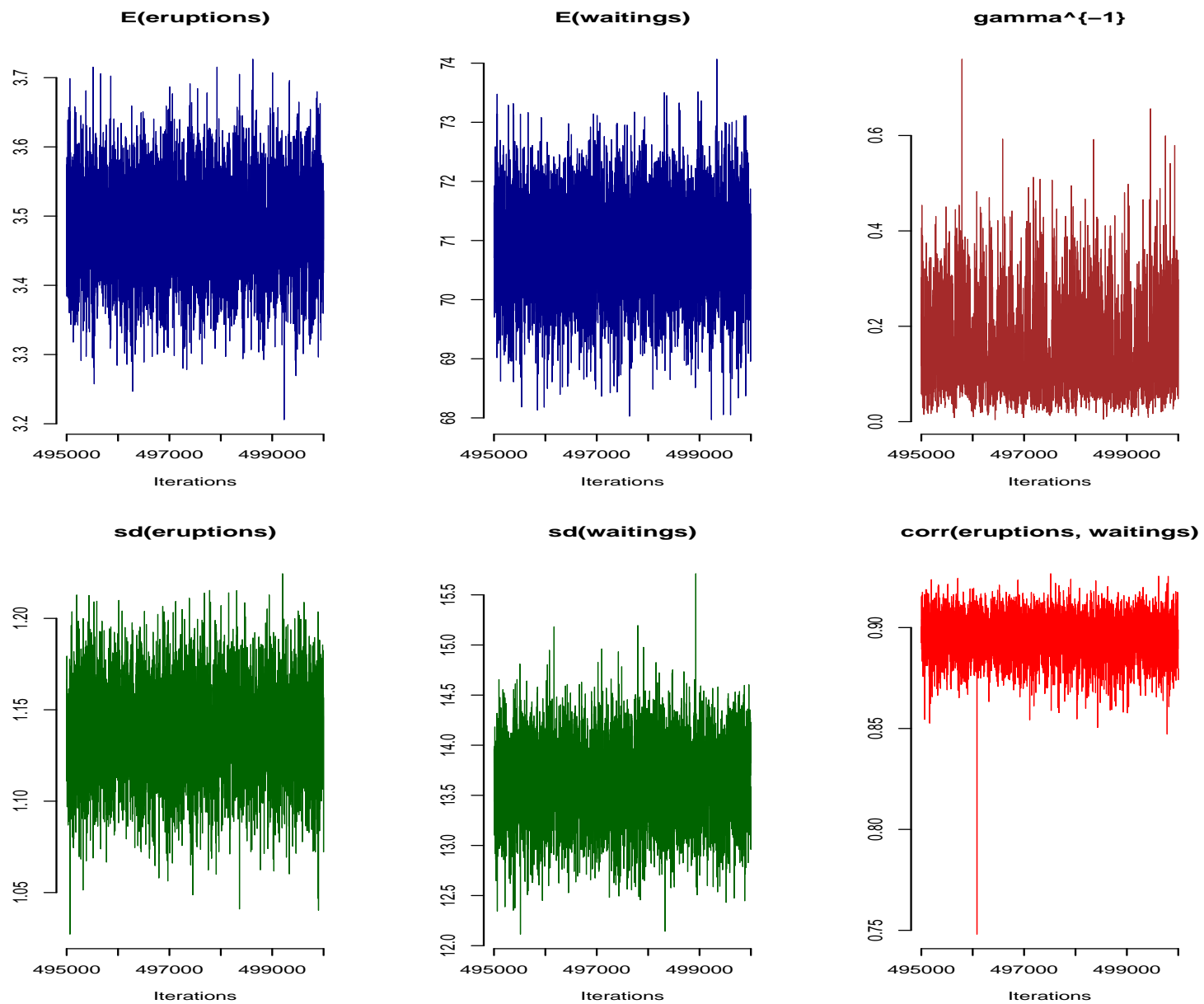


Figure 7: Model with three mixture components. Traceplots for selected parameters.

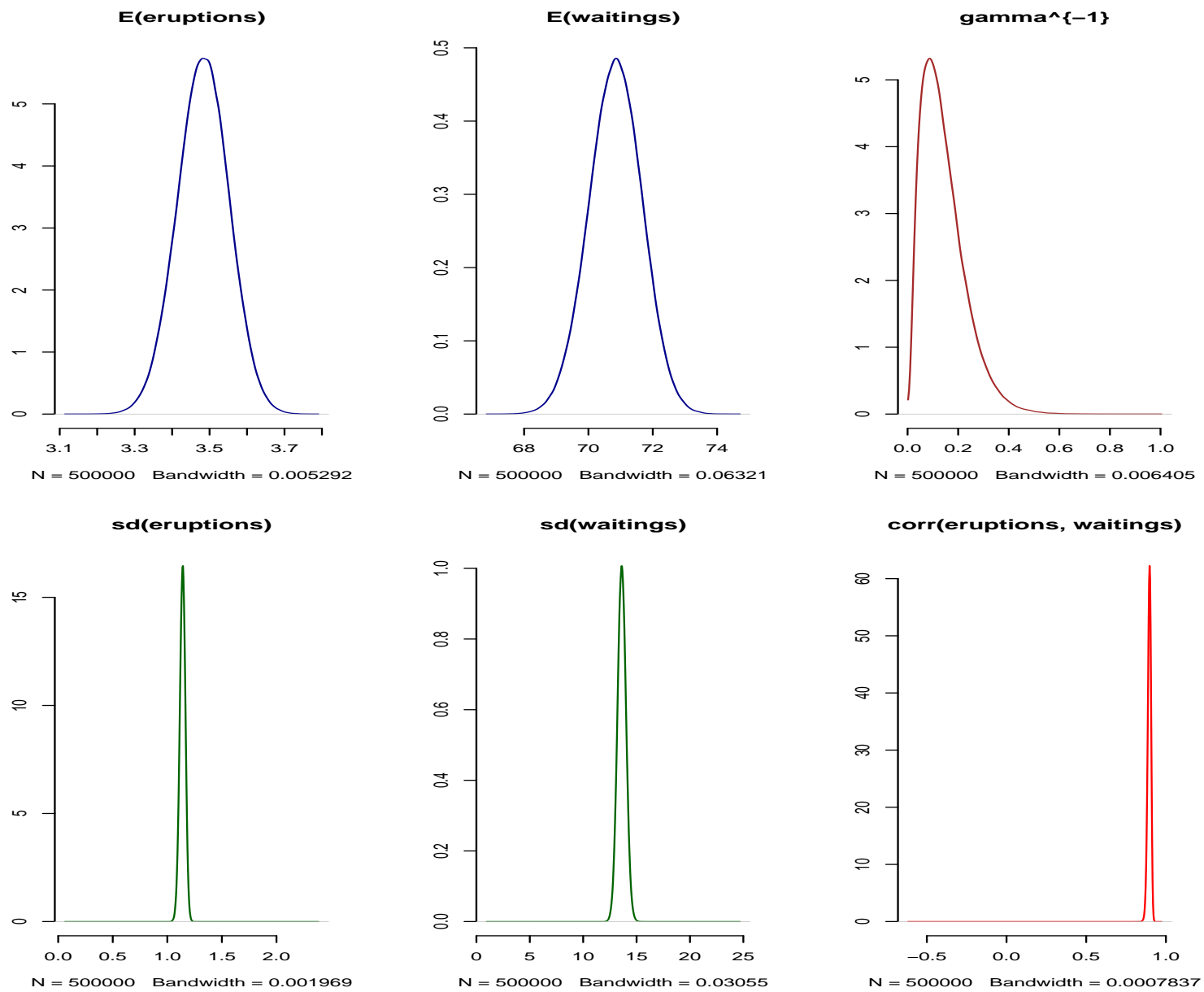


Figure 8: Model with three mixture components. Posterior density estimates for selected parameters.

R⇒ Autocorrelation plots for selected parameters (see Figure 9):

```
> if (RUN.ALLOUT){  
+   postscript(paste(FIGKEEPDIR, "figFaithful10.ps", sep=""), width=7, height=10,  
+             horizontal=FALSE)  
+   par(mfrow=c(2, 3), bty="n")  
+   autocorr.plot(chmixture[, "y.Mean.1"], auto.layout=FALSE,  
+                 ask=FALSE, col="darkblue", main="E(eruptions)")  
+   autocorr.plot(chmixture[, "y.Mean.2"], auto.layout=FALSE,  
+                 ask=FALSE, col="darkblue", main="E(waitings)")  
+   autocorr.plot(chgammaInv[, "gammaInv1"], auto.layout=FALSE,  
+                 ask=FALSE, col="brown", main="gamma-1")  
+   autocorr.plot(chmixture[, "y.SD.1"], auto.layout=FALSE,  
+                 ask=FALSE, col="darkgreen", main="sd(eruptions)")  
+   autocorr.plot(chmixture[, "y.SD.2"], auto.layout=FALSE,  
+                 ask=FALSE, col="darkgreen", main="sd(waitings)")  
+   autocorr.plot(chmixture[, "y.Corr.2.1"], auto.layout=FALSE,  
+                 ask=FALSE, col="red", main="corr(eruptions, waitings)")  
+   dev.off()  
+ }
```

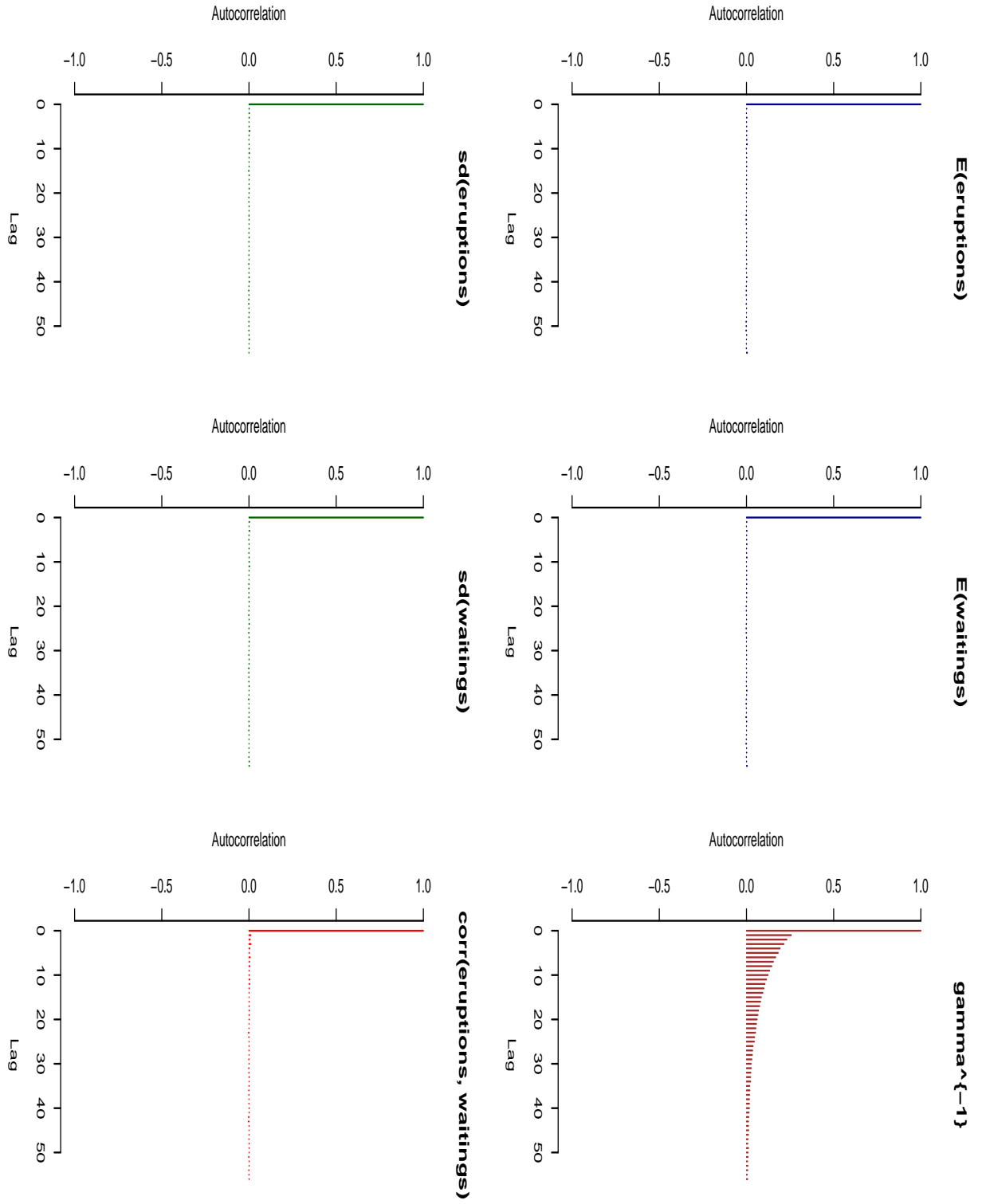


Figure 9: Model with three mixture components. Autocorrelation plots for selected parameters.

R⇒ In advance, we know that the posterior distribution has 3! symmetric modes which should all be visited by the Markov chain. Indication of failing to visit all the modes is provided by exploration of posterior distribution of mixture weights, means and variance-covariance matrices. If no identifiability constraints are imposed (as is done in our implementation of MCMC), posterior distributions of mixture weights, means and variance-covariance matrices should be identical for all mixture components if the chain succeeded to visit all the modes of the posterior. The following figures show possibility for exploration of these posterior distributions (see Figures 10, 11, 12 for results). To make the size of the resulting pdf file reasonable, all scatterplots are drawn for 5000 randomly selected iterations only.

```
> if (RUN.ALLOUT){
+   PCH <- 1; CEX <- 0.5
+   set.seed(770328)
+   SELECT <- sample(end-start+1, size=5000, replace=FALSE)
+
+   MuDens1 <- MuDens2 <- list()
+   for (j in 1:3){
+     MuDens1[[j]] <- density(Model0[[CH]]$mu[, (j-1)*2+1])
+     MuDens2[[j]] <- density(Model0[[CH]]$mu[, j*2])
+   }
+   LTY <- c(1, 2, 4)
+   COL <- c("blue", "red", "darkgreen")
+
+   XLIM <- c(-2, 2); YLIM <- c(-2, 2);
+   XLAB <- "Mean, margin 1"; YLAB <- "Mean, margin 2"
+   postscript(paste(FIGKEEPDIR, "figFaithful16.ps", sep=""), width=7, height=10,
+             horizontal=FALSE)
+   par(bty="n")
+   layout(matrix(c(1,0, 1,4, 2,4, 2,5, 3,5, 3,6), ncol=2, byrow=TRUE))
+   plot(Model0[[CH]]$mu[SELECT, "mu.1.1"], Model0[[CH]]$mu[SELECT, "mu.1.2"],
+        col="blue", pch=PCH, cex=CEX, xlim=XLIM, ylim=YLIM,
+        xlab=XLAB, ylab=YLAB, main=expression(mu[1]))
+   plot(Model0[[CH]]$mu[SELECT, "mu.2.1"], Model0[[CH]]$mu[SELECT, "mu.2.2"],
+        col="blue", pch=PCH, cex=CEX, xlim=XLIM, ylim=YLIM,
+        xlab=XLAB, ylab=YLAB, main=expression(mu[2]))
+   plot(Model0[[CH]]$mu[SELECT, "mu.3.1"], Model0[[CH]]$mu[SELECT, "mu.3.2"],
+        col="blue", pch=PCH, cex=CEX, xlim=XLIM, ylim=YLIM,
+        xlab=XLAB, ylab=YLAB, main=expression(mu[3]))
+   #
+   plot(MuDens1[[1]]$x, MuDens1[[1]]$y, type="l", lty=LTY[1], col=COL[1],
+        xlab="Mean, margin 1", ylab="Posterior density", xlim=XLIM,
+        main="Margin 1")
+   for (j in 2:3) lines(MuDens1[[j]]$x, MuDens1[[j]]$y, lty=LTY[j], col=COL[j])
+   #
+   plot(MuDens2[[1]]$x, MuDens2[[1]]$y, type="l", lty=LTY[1], col=COL[1],
+        xlab="Mean, margin 2", ylab="Posterior density", xlim=YLIM,
+        main="Margin 2")
+   for (j in 2:3) lines(MuDens2[[j]]$x, MuDens2[[j]]$y, lty=LTY[j], col=COL[j])
+ }
```

```

+ #
+ plot(0:100, 0:100, type="n", xlab="", ylab="", xaxt="n", yaxt="n")
+ legend(10, 99, paste("Comp.", 1:3), lty=LTY, col=COL, bty="n", y.intersp=1)
+ dev.off()
+
+ XLIM <- c(0, 1)
+ YLIM <- c(0, 1.5)
+ XLAB <- "Variance, margin 1"
+ YLAB <- "Variance, margin 2"
+ postscript(paste(FIGKEEPDIR, "figFaithful17.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
+ par(bty="n")
+ layout(matrix(c(0,1,1,0, 2,2,3,3), nrow=2, byrow=TRUE))
+ plot(Model0[[CH]]$Sigma[SELECT, "Sigma1.1.1"],
+       Model0[[CH]]$Sigma[SELECT, "Sigma1.2.2"],
+       col="red", pch=PCH, cex=CEX, xlim=XLIM, ylim=YLIM,
+       xlab=XLAB, ylab=YLAB, main=expression(Sigma[1]))
+ plot(Model0[[CH]]$Sigma[SELECT, "Sigma2.1.1"],
+       Model0[[CH]]$Sigma[SELECT, "Sigma2.2.2"],
+       col="red", pch=PCH, cex=CEX, xlim=XLIM, ylim=YLIM,
+       xlab=XLAB, ylab=YLAB, main=expression(Sigma[2]))
+ plot(Model0[[CH]]$Sigma[SELECT, "Sigma3.1.1"],
+       Model0[[CH]]$Sigma[SELECT, "Sigma3.2.2"],
+       col="red", pch=PCH, cex=CEX, xlim=XLIM, ylim=YLIM,
+       xlab=XLAB, ylab=YLAB, main=expression(Sigma[3]))
+ dev.off()
+
+ XLIM <- c(0, 1)
+ YLIM <- c(0, 4.5)
+ XLAB <- "Weight"
+ YLAB <- "Density"
+ postscript(paste(FIGKEEPDIR, "figFaithful18.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
+ par(bty="n")
+ layout(matrix(c(0,1,1,0, 2,2,3,3), nrow=2, byrow=TRUE))
+ hist(Model0[[CH]]$w[, "w1"], prob=TRUE, col="sandybrown",
+       xlim=XLIM, ylim=YLIM, xlab=XLAB, ylab=YLAB, main=expression(w[1]))
+ hist(Model0[[CH]]$w[, "w2"], prob=TRUE, col="sandybrown",
+       xlim=XLIM, ylim=YLIM, xlab=XLAB, ylab=YLAB, main=expression(w[2]))
+ hist(Model0[[CH]]$w[, "w3"], prob=TRUE, col="sandybrown",
+       xlim=XLIM, ylim=YLIM, xlab=XLAB, ylab=YLAB, main=expression(w[3]))
+ dev.off()
+ }

```

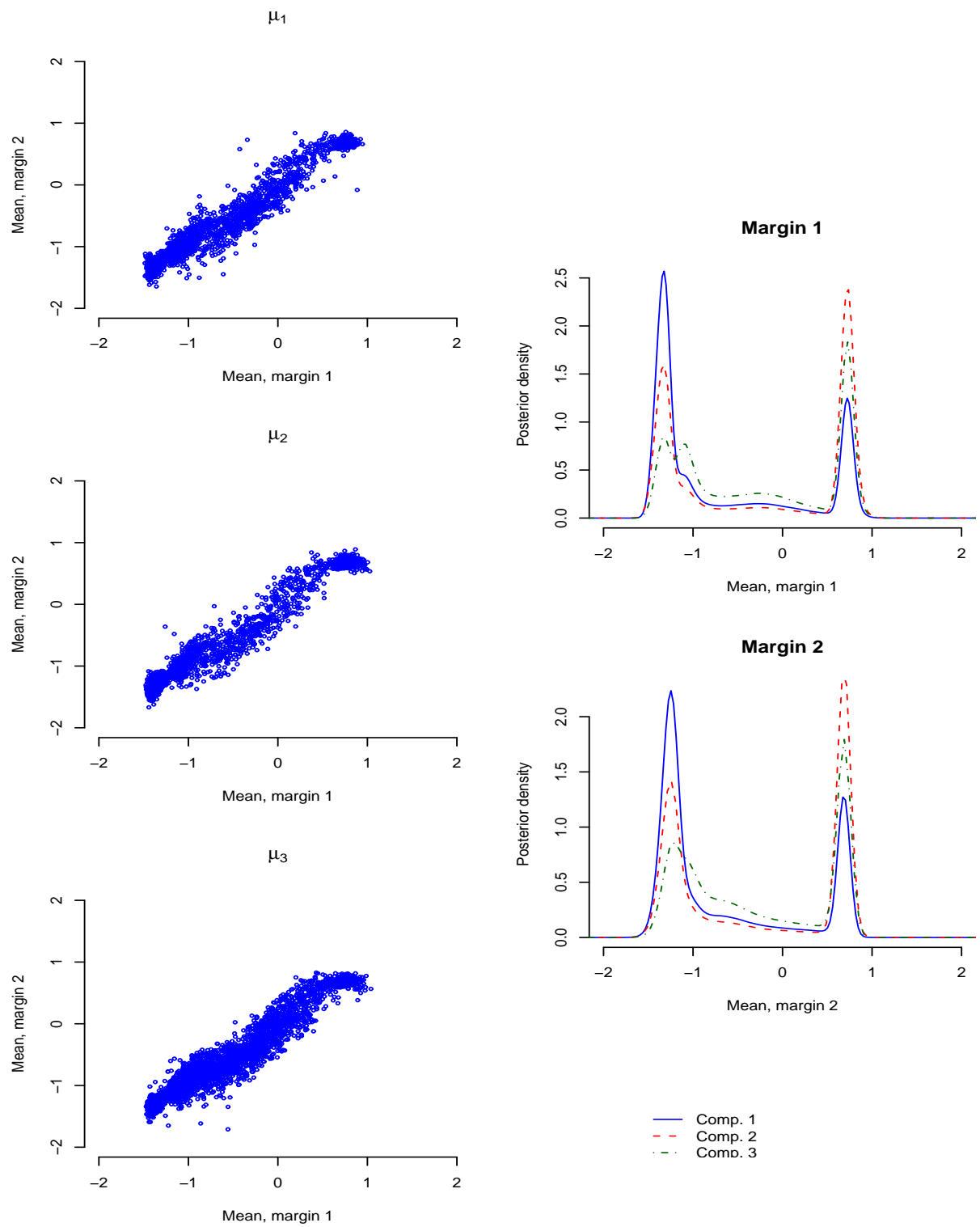


Figure 10: Model with three mixture components. Scatterplots of sampled mixture means (5000 randomly selected iterations) without imposing any identifiability constraints and posterior densities for marginal mixture means in the three components.

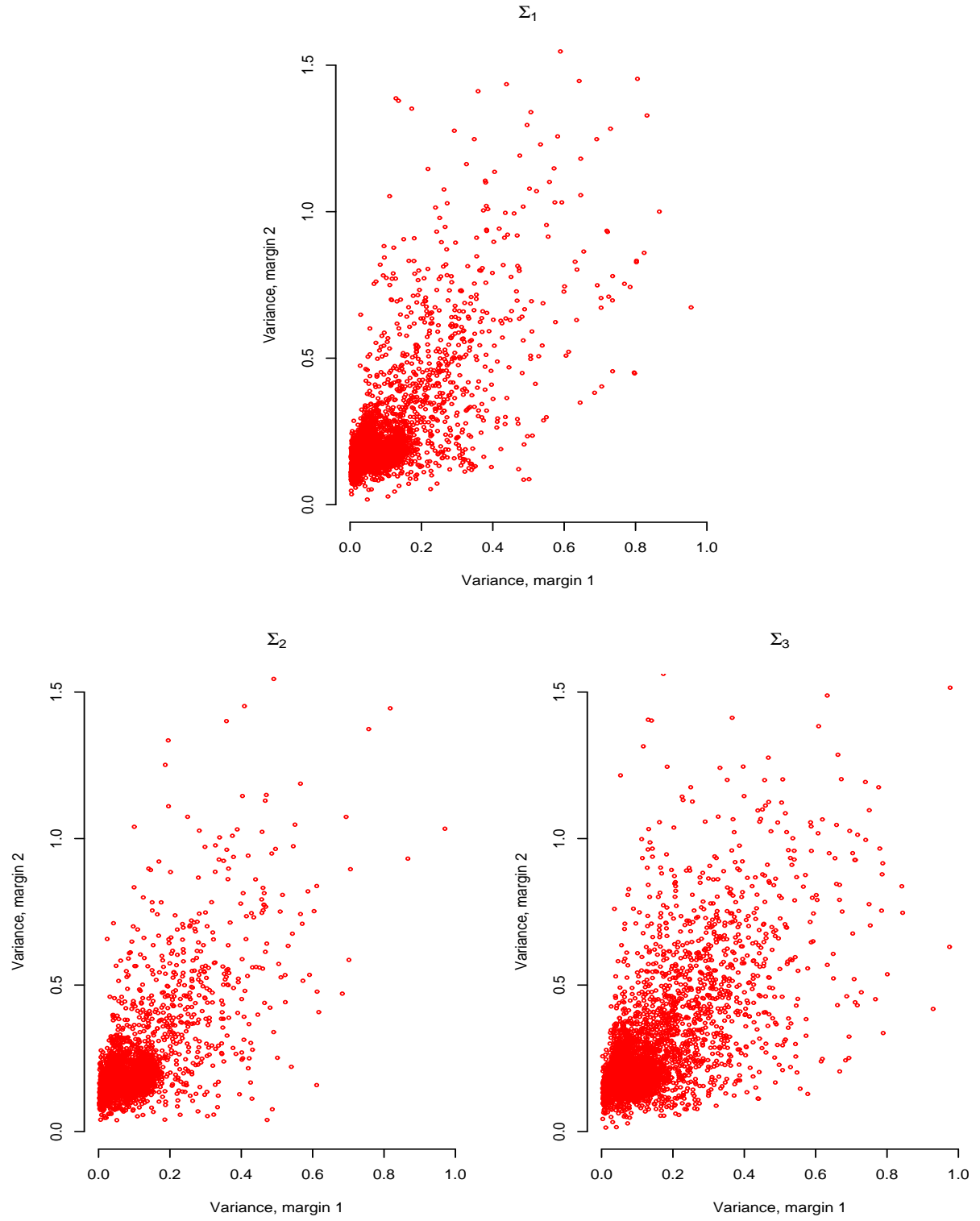


Figure 11: Model with three mixture components. Scatterplots of sampled mixture variances (5 000 randomly selected iterations) without imposing any identifiability constraints.

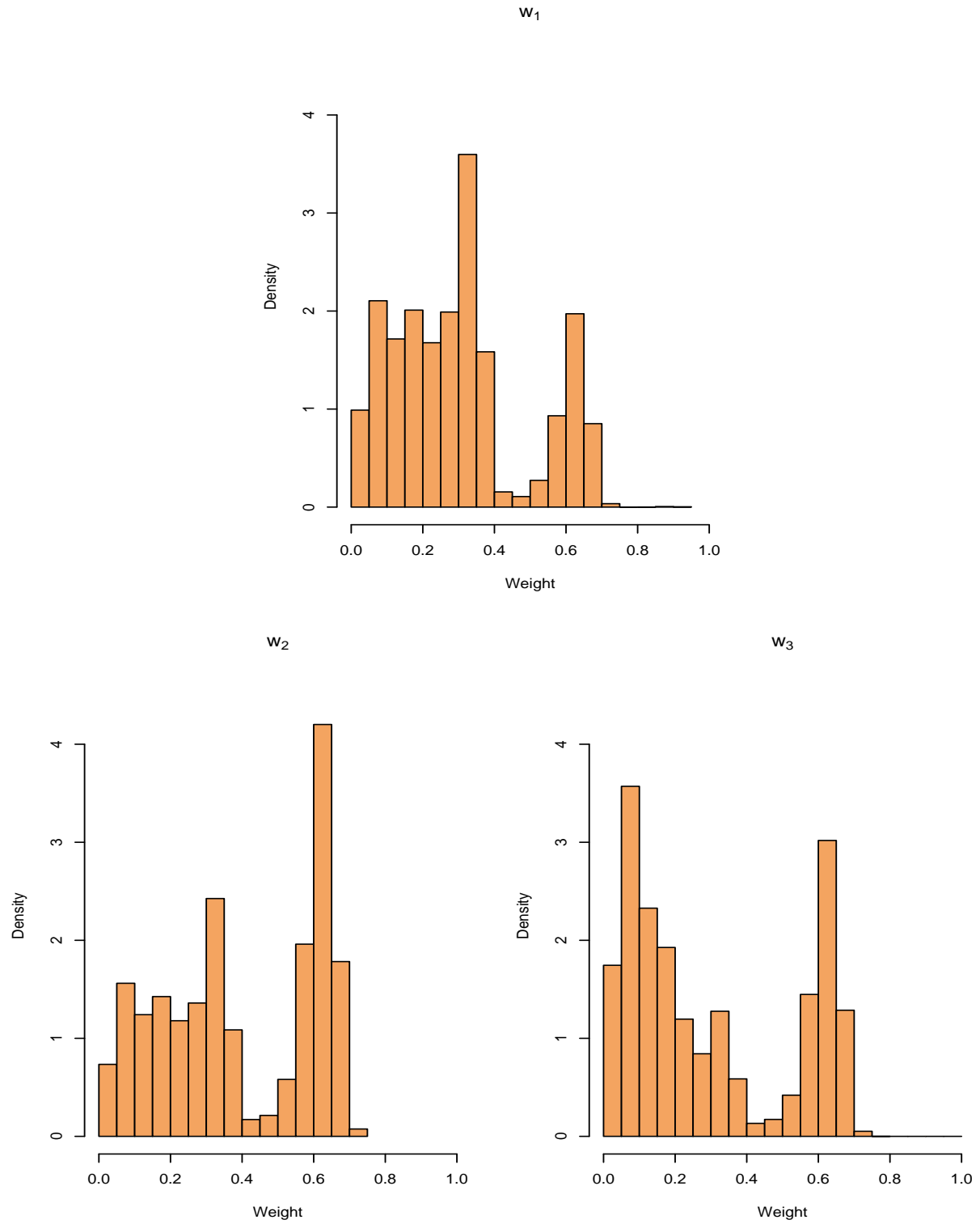


Figure 12: Model with three mixture components. Histograms of sampled mixture weights without imposing any identifiability constraints.

5 Models with different fixed numbers of components

In this section, we will fit a mixture model for $K = 1, \dots, 10$, compare the deviance based quantities and predictive densities.

R⇒ Running the MCMC simulation for $K = 1, \dots, 10$ (output printed during the MCMC run on the screen not shown), computation of predictive densities.

R⇒ After predictive densities are computed, we remove all chains from resulting objects (to save some memory).

```
> if (RUN.TIMECONSUMING.CODE){
+   Seed <- c(777988621, 777988621, 777988621, 777988621, 780830,
+           780830, 777988621, 777988621, 777988621, 777988621)
+   #
+   Keep <- c("iter", "nMCMC", "dim", "prior", "init", "RJMCMC",
+           "scale", "state", "freqK", "propK", "DIC", "moves",
+           "pm.y", "pm.z", "pm.indDev", "pred.dens", "summ.y.Mean",
+           "summ.y.SDCorr", "summ.z.Mean", "summ.z.SDCorr")
+   #
+   ModelK <- list()
+   MPDensModelK <- list()
+   JPDensModelK <- list()
+   for (k in 1:10){
+     set.seed(Seed[k])
+     cat(paste("K = ", k, "\n-----\n", sep=""))
+     PriorNow <- Prior0
+     PriorNow$Kmax <- k
+     ModelK[[k]] <- NMixMCMC(y0=Faithful, prior=PriorNow, nMCMC=nMCMC, PED=TRUE)
+     #
+     cat(paste("\nComputation of marginal pred. densities started on ", date(),
+             "\n", sep=""))
+     MPDensModelK[[k]] <- list()
+     MPDensModelK[[k]][[1]] <- NMixPredDensMarg(ModelK[[k]][[1]], grid=ygrid)
+     MPDensModelK[[k]][[2]] <- NMixPredDensMarg(ModelK[[k]][[2]], grid=ygrid)
+     cat(paste("Computation of marginal pred. densities finished on ", date(),
+             "\n\n", sep=""))
+     #
+     cat(paste("Computation of joint pred. densities started on ", date(),
+             "\n", sep=""))
+     JPDensModelK[[k]] <- list()
+     JPDensModelK[[k]][[1]] <- NMixPredDensJoint2(ModelK[[k]][[1]], grid=ygrid)
+     JPDensModelK[[k]][[2]] <- NMixPredDensJoint2(ModelK[[k]][[2]], grid=ygrid)
+     cat(paste("Computation of joint pred. densities finished on ", date(),
+             "\n\n\n", sep=""))
+     #
+     ModelK[[k]][[1]] <- ModelK[[k]][[1]][Keep]
+     ModelK[[k]][[2]] <- ModelK[[k]][[2]][Keep]
+     class(ModelK[[k]][[1]]) <- class(ModelK[[k]][[2]]) <- "NMixMCMC"
```

```
+   }
+ }
```

R⇒ Summary of PED and DIC's for the fitted models:

```
> PED <- ModelK[[1]]$PED
> DIC <- list(Chain1 = ModelK[[1]][[1]]$DIC, Chain2 = ModelK[[1]][[2]]$DIC)
> for (k in 2:length(ModelK)) {
+   PED <- rbind(PED, ModelK[[k]]$PED)
+   DIC[[1]] <- rbind(DIC[[1]], ModelK[[k]][[1]]$DIC)
+   DIC[[2]] <- rbind(DIC[[2]], ModelK[[k]][[2]]$DIC)
+ }
> rownames(PED) <- rownames(DIC[[1]]) <- rownames(DIC[[2]]) <- paste("K=",
+   1:length(ModelK), sep = "")
```

```
> print(PED)
```

	D.expect	p(opt)	PED	wp(opt)	wPED
K=1	2584.614	10.07656	2594.691	10.10785	2594.722
K=2	2271.574	22.90130	2294.475	22.97497	2294.549
K=3	2254.015	49.83073	2303.846	65.44018	2319.455
K=4	2261.309	128.95254	2390.261	329.28420	2590.593
K=5	2270.776	300.87314	2571.649	617.23516	2888.011
K=6	2271.931	433.32046	2705.252	686.77180	2958.703
K=7	2271.061	544.32400	2815.385	733.33584	3004.396
K=8	2270.613	642.65954	2913.273	782.67754	3053.291
K=9	2271.691	736.80114	3008.492	860.15062	3131.842
K=10	2271.252	818.84434	3090.097	907.26121	3178.513

```
> print(DIC)
```

```
$Chain1
      DIC      pD    D.bar D.in.bar
K=1  2588.514  3.897188 2584.617 2580.720
K=2  2282.605 11.033362 2271.572 2260.538
K=3  2274.618 20.415258 2254.203 2233.788
K=4  2300.796 38.538356 2262.258 2223.720
K=5  2322.212 48.817365 2273.394 2224.577
K=6  2319.594 47.292302 2272.302 2225.010
K=7  2320.086 47.384916 2272.701 2225.316
K=8  2316.717 45.617064 2271.100 2225.483
K=9  2319.168 46.840837 2272.327 2225.486
K=10 2317.516 46.040202 2271.476 2225.435
```

```
$Chain2
```

	DIC	pD	D.bar	D.in.bar
K=1	2588.501	3.888788	2584.612	2580.723
K=2	2282.611	11.034632	2271.576	2260.542
K=3	2274.640	20.465325	2254.175	2233.710
K=4	2301.159	38.693754	2262.465	2223.772
K=5	2323.386	49.862152	2273.524	2223.662
K=6	2322.783	48.834225	2273.948	2225.114
K=7	2318.592	46.659287	2271.932	2225.273
K=8	2318.144	46.332396	2271.812	2225.480
K=9	2318.270	46.417038	2271.853	2225.436
K=10	2316.980	45.758336	2271.222	2225.463

\Rightarrow Plot of the marginal predictive densities ([eruptions](#)) for different values of K , densities computed from chain 1 (see Figures 13 and 15):

```
> CH <- 1
> postscript(paste(FIGDIR, "figFaithful11.ps", sep=""), width=6, height=6,
+           horizontal=FALSE)
> par(mfrow=c(1, 1), bty="n")
> hist(Faithful$eruptions, prob=TRUE, col="grey90",
+      xlab="Eruptions (min)", ylab="Density", main="",
+      breaks=seq(1.4, 5.6, by=0.3))
> for (k in 1:10){
+   lines(MPDensModelK[[k]][[CH]]$x$x1, MPDensModelK[[k]][[CH]]$dens[[1]],
+         col="red")
+ }
> dev.off()

> postscript(paste(FIGDIR, "figFaithful12.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mar=c(3, 2, 2, 1)+0.1)
> par(mfrow=c(5, 2), bty="n")
> for (k in 1:10){
+   hist(Faithful$eruptions, prob=TRUE, col="lightblue",
+        xlab="", ylab="", main=paste("K = ", k, sep=""),
+        breaks=seq(1.4, 5.6, by=0.3))
+   lines(MPDensModelK[[k]][[CH]]$x$x1, MPDensModelK[[k]][[CH]]$dens[[1]],
+         col="red", lwd=2)
+ }
> dev.off()
```

\Rightarrow Plot of the marginal predictive densities ([waiting](#)) for different values of K , densities computed from chain 1 (see Figures 14 and 16):

```
> CH <- 1
> postscript(paste(FIGDIR, "figFaithful13.ps", sep=""), width=6, height=6,
+           horizontal=FALSE)
> par(mfrow=c(1, 1), bty="n")
> hist(Faithful$waiting, prob=TRUE, col="grey90",
+      xlab="Waiting (min)", ylab="Density", main="")
> for (k in 1:10){
+   lines(MPDensModelK[[k]][[CH]]$x2, MPDensModelK[[k]][[CH]]$dens[[2]],
+         col="red")
+ }
> dev.off()

> postscript(paste(FIGDIR, "figFaithful14.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mar=c(3, 2, 2, 1)+0.1)
> par(mfrow=c(5, 2), bty="n")
> for (k in 1:10){
+   hist(Faithful$waiting, prob=TRUE, col="lightblue",
+       xlab="", ylab="", main=paste("K = ", k, sep=""))
+   lines(MPDensModelK[[k]][[CH]]$x2, MPDensModelK[[k]][[CH]]$dens[[2]],
+         col="red", lwd=2)
+ }
> dev.off()
```

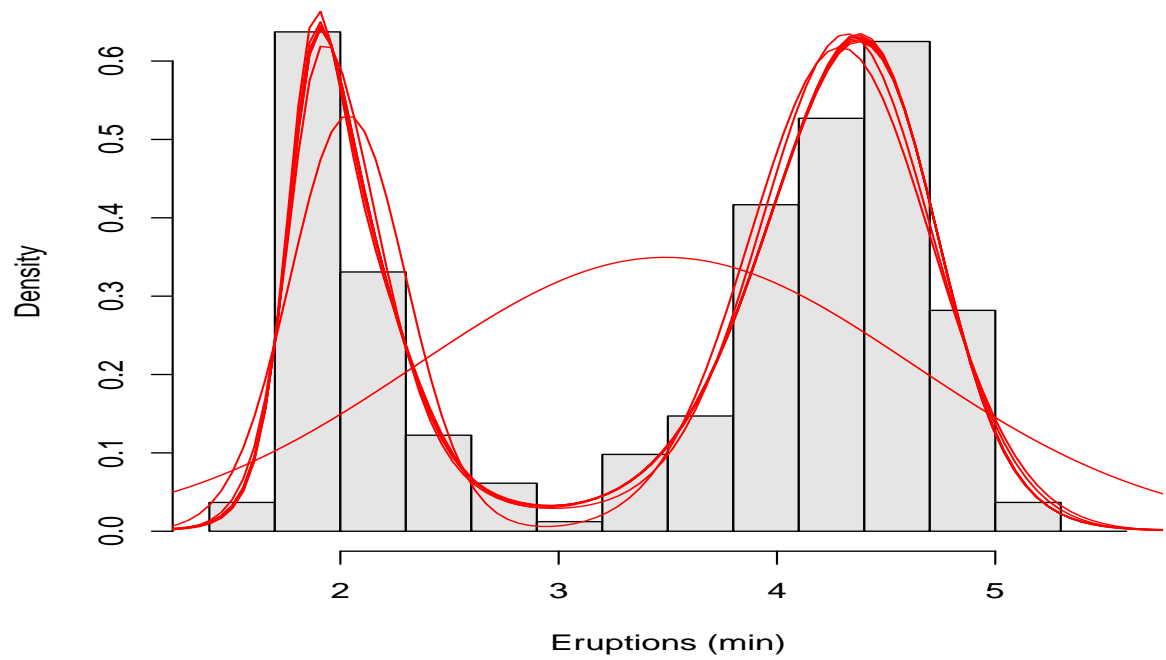


Figure 13: Marginal predictive density for [eruptions](#) based on the models with a fixed number of mixture components, results from chain 1.

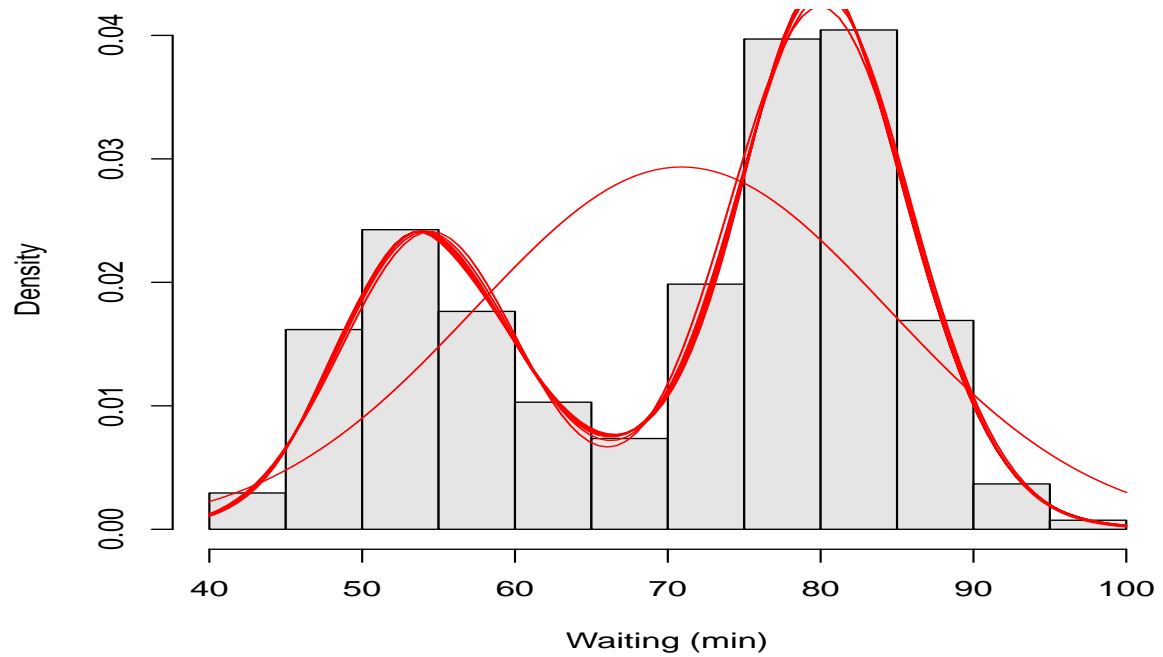


Figure 14: Marginal predictive density for [waiting](#) based on the models with a fixed number of mixture components, results from chain 1.

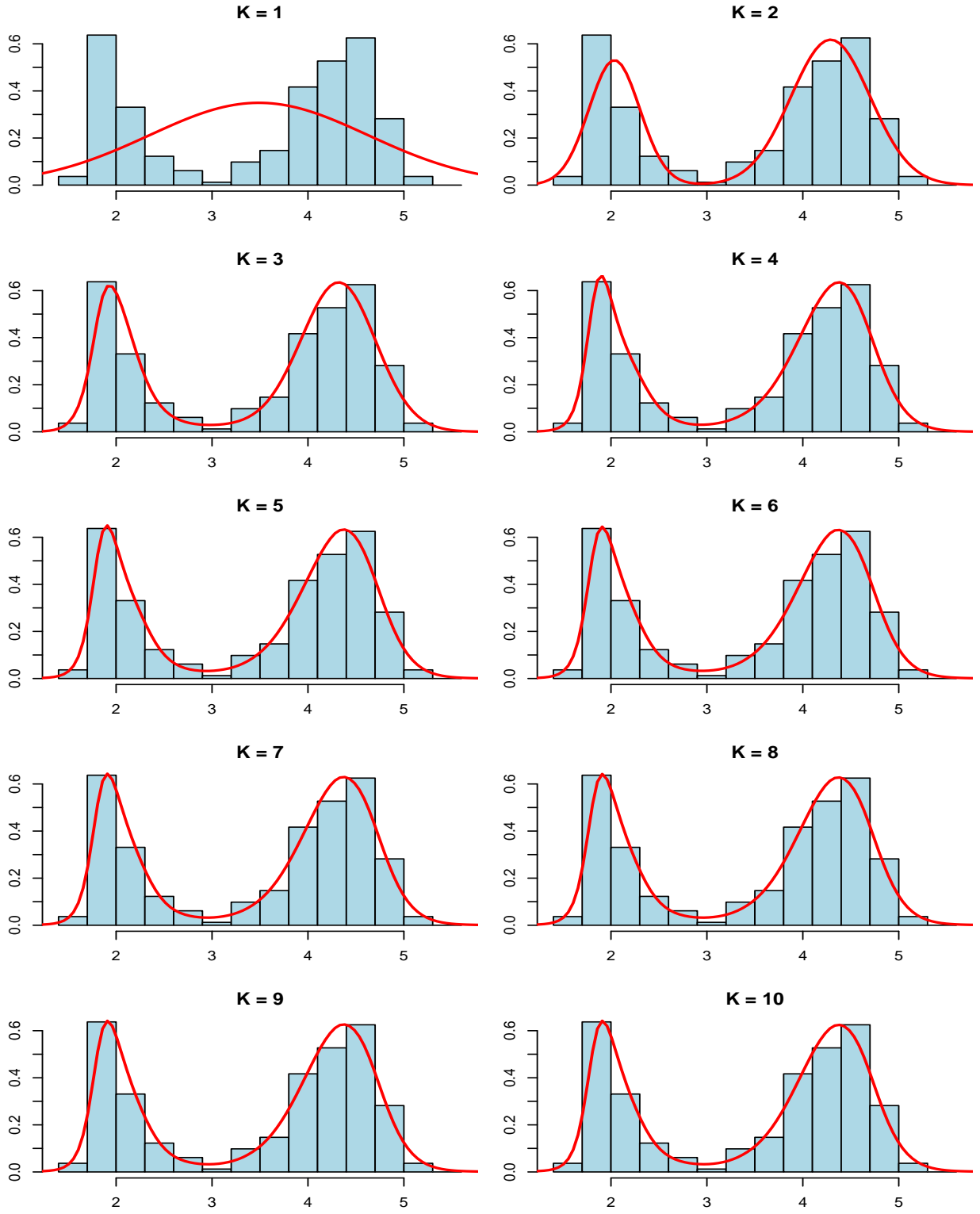


Figure 15: Marginal predictive density for [eruptions](#) based on the models with a fixed number of mixture components, results from chain 1.

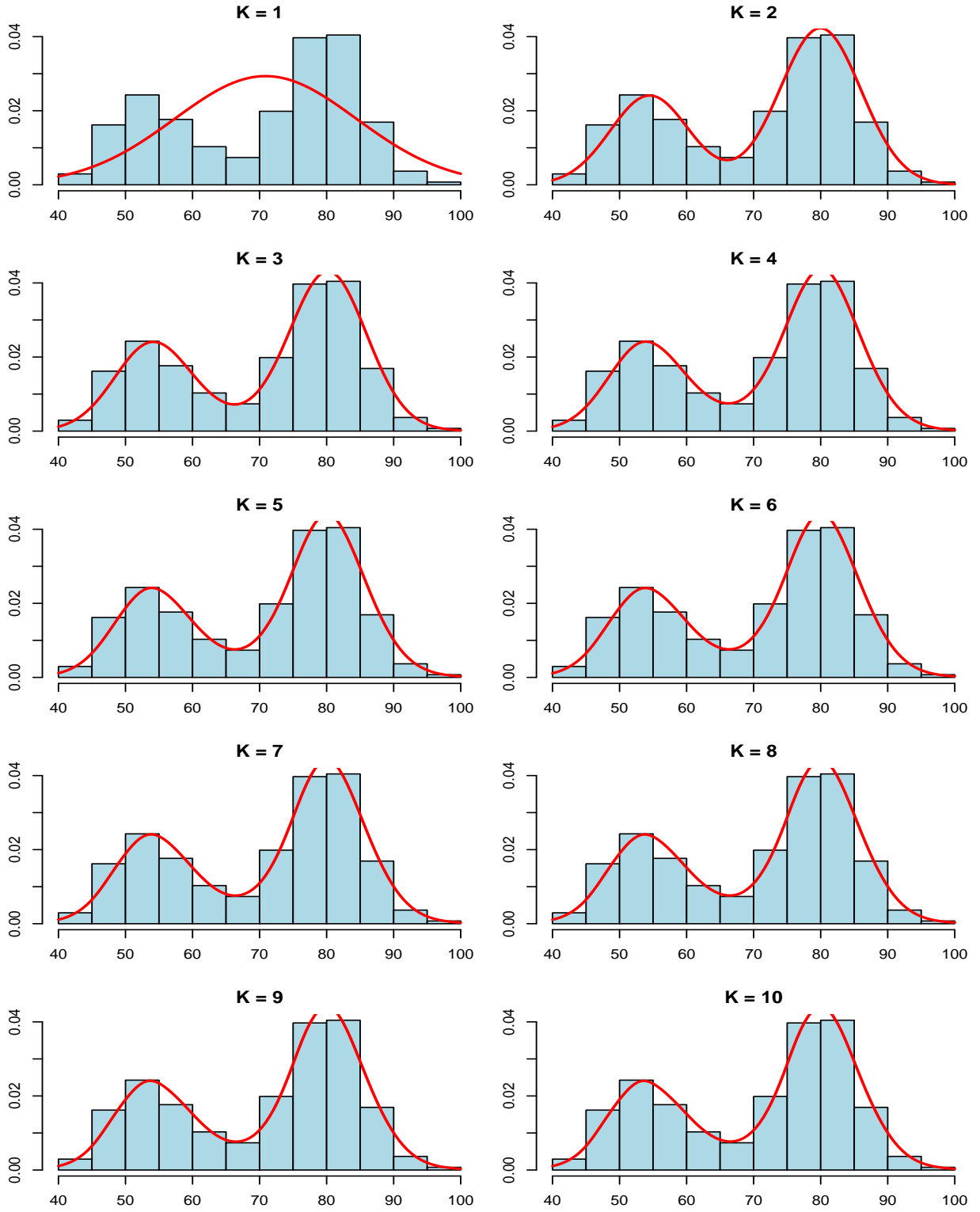


Figure 16: Marginal predictive density for **waiting** based on the models with a fixed number of mixture components, results from chain 1..

R⇒ Plots of the joint predictive density (contour plots) for different values of K , densities computed from chain 1 (see Figure 17):

```
> CH <- 1
> postscript(paste(FIGDIR, "figFaithful15.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mar=c(3, 2, 2, 1)+0.1)
> par(mfrow=c(5, 2), bty="n")
> for (k in 1:10){
+   plot(Faithful, col="red", xlab="", ylab="",
+        main=paste("K = ", k, sep=""))
+   contour(JPDensModelK[[k]][[CH]]$x$x1, JPDensModelK[[k]][[CH]]$x$x2,
+           JPDensModelK[[k]][[CH]]$dens[["1-2"]],
+           col="darkblue", add=TRUE)
+ }
> dev.off()
```

R⇒ Plots of the joint predictive density (image plots) for different values of K , densities computed from chain 1 (see Figure 18):

```
> CH <- 1
> postscript(paste(FIGDIR, "figFaithful19.ps", sep=""), width=7, height=10,
+           horizontal=FALSE)
> par(mar=c(3, 2, 2, 1)+0.1)
> par(mfrow=c(5, 2), bty="n")
> for (k in 1:10){
+   plot(Faithful, col="darkblue", xlab="", ylab="",
+        main=paste("K = ", k, sep=""))
+   image(JPDensModelK[[k]][[CH]]$x$x1, JPDensModelK[[k]][[CH]]$x$x2,
+         JPDensModelK[[k]][[CH]]$dens[["1-2"]], add=TRUE,
+         col=rev(heat_hcl(33, c=c(80, 30), l=c(30, 90), power=c(1/5, 1.3))))
+   # points(Faithful, col="darkblue")
+ }
> dev.off()
```

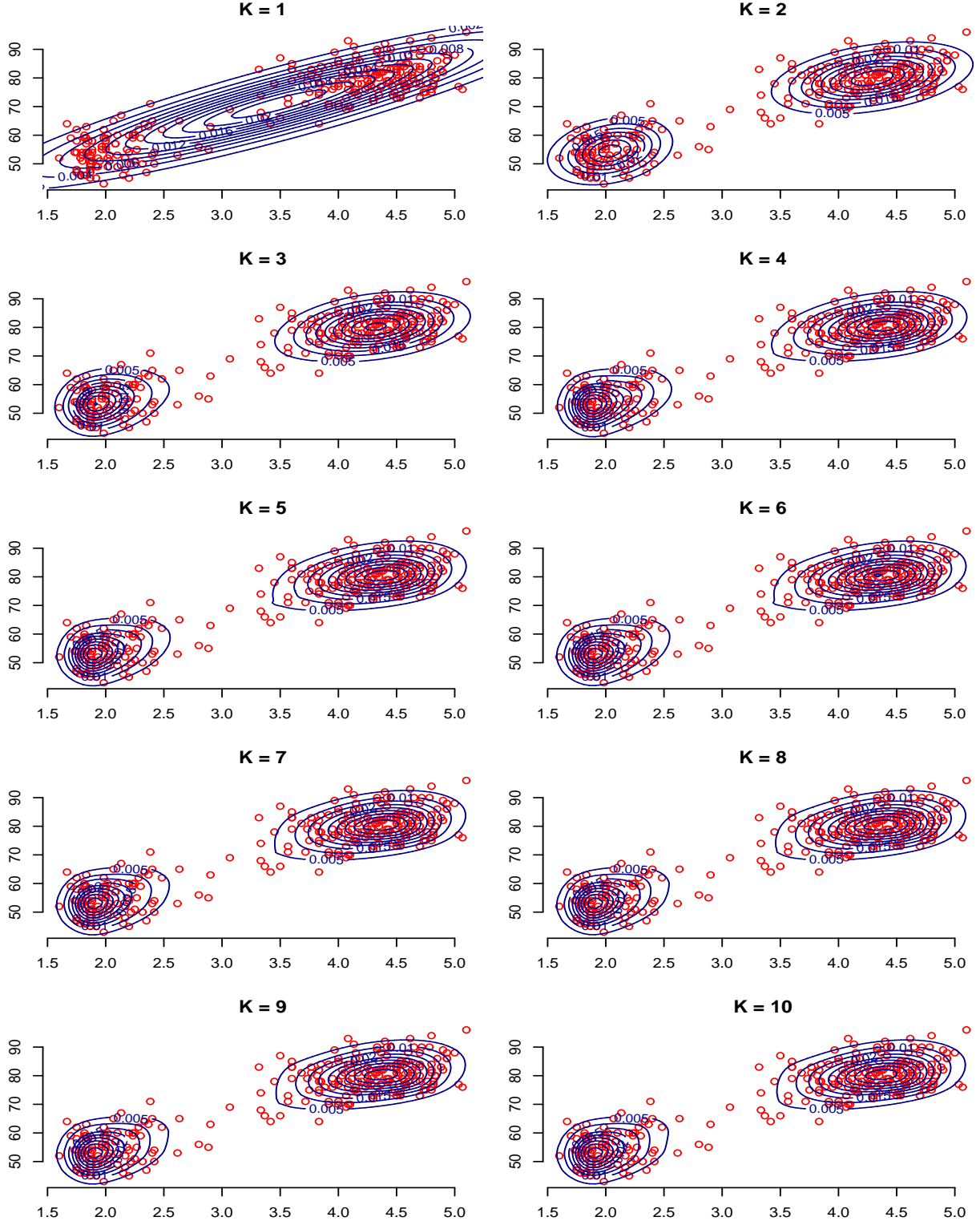


Figure 17: Joint predictive density based on the models with a fixed number of mixture components, results from chain 1.

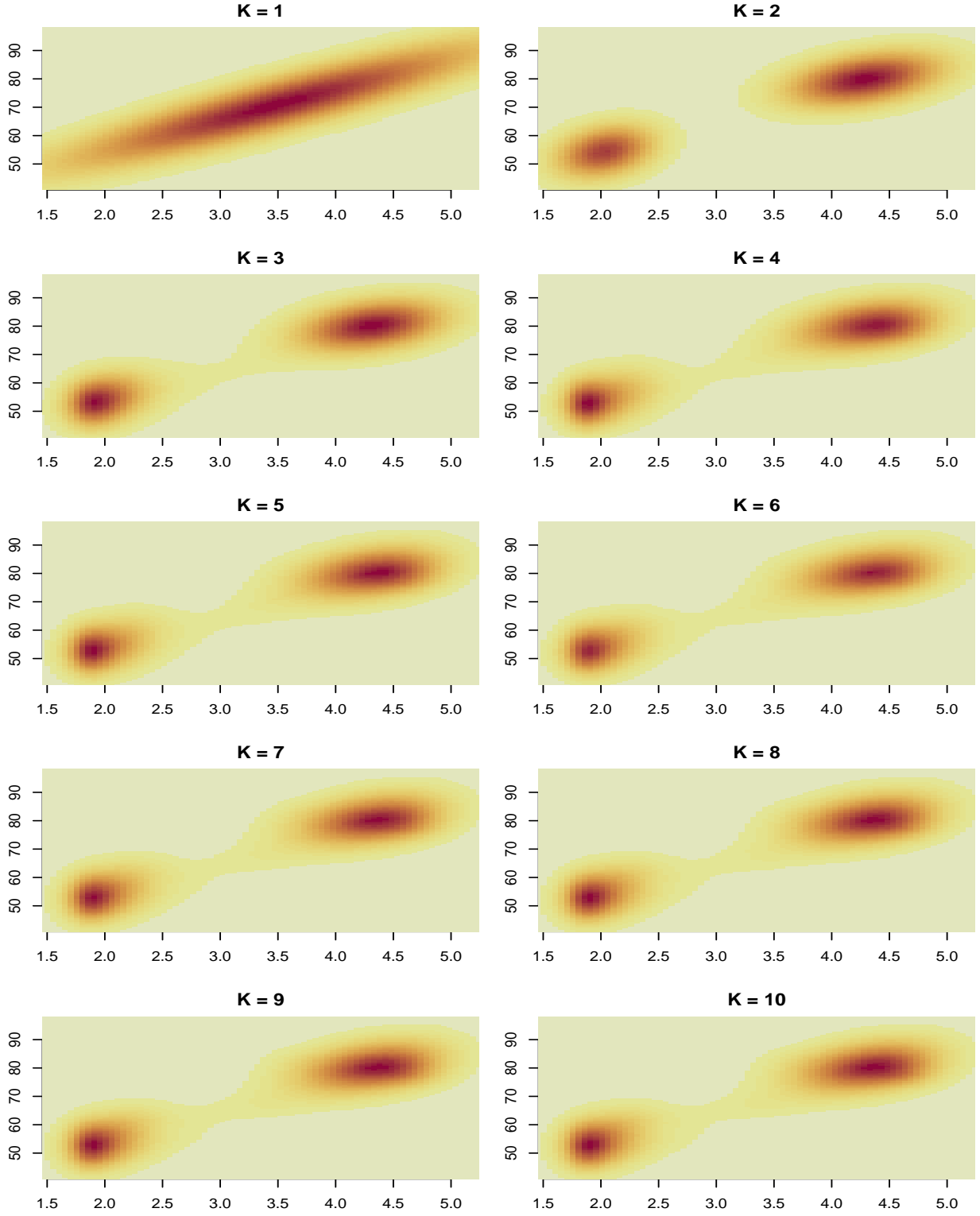


Figure 18: Joint predictive density based on the models with a fixed number of mixture components, results from chain 1.

R⇒ Save results for future use:

```
> if (RUN.TIMECONSUMING.CODE){  
+   save(list="Model0",  
+       file=paste(RESULTDIR, "/Faithful-Model0", Kshow, ".RData", sep=""))  
+   save(list=c("ModelK", "MPDensModelK", "JPDensModelK"),  
+       file=paste(RESULT2DIR, "/Faithful-Result.RData", sep=""))  
+ }
```

References

- DELLAPORTAS, P. and PAPAGEORGIOU, I. (2006). Multivariate mixtures of normals with unknown number of components. *Statistics and Computing*, **16**, 57–68.
- HÄRDLE, W. (1991). *Smoothing Techniques with Implementation in S*. Springer Verlag, New York. ISBN 978-0-387-97367-8.
- KOMÁREK, A. (2009). A new R package for Bayesian estimation of multivariate normal mixtures allowing for selection of the number of components and interval-censored data. *Computational Statistics and Data Analysis*, **53**, To appear.
- STEPHENS, M. (2000). Dealing with label switching in mixture models. *Journal of the Royal Statistical Society, Series B*, **62**, 795–809.