

Package: priorsense (via r-universe)

November 1, 2024

Title Prior Diagnostics and Sensitivity Analysis

Version 1.0.4

Description Provides functions for prior and likelihood sensitivity analysis in Bayesian models. Currently it implements methods to determine the sensitivity of the posterior to power-scaling perturbations of the prior and likelihood.

License GPL (>= 3)

Encoding UTF-8

LazyData true

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

Imports checkmate (>= 2.3.1), ggdist (>= 3.3.2), ggh4x (>= 0.2.5), ggplot2 (>= 3.5.1), matrixStats (>= 1.3.0), methods, posterior (>= 1.6.0), rlang (>= 1.1.4), stats, tibble (>= 3.2.1), utils

Suggests bayesplot (>= 1.11.1), brms (>= 2.22.0), cmdstanr (>= 0.8.1), iwmm (>= 0.0.1), knitr (>= 1.47), philentropy (>= 0.8.0), rstan (>= 2.32.6), testthat (>= 3.0.0), transport (>= 0.15), rmarkdown (>= 2.27)

Config/testthat/edition 3

Depends R (>= 3.6.0)

VignetteBuilder knitr

Additional_repositories <https://topipa.r-universe.dev>,
<https://stan-dev.r-universe.dev>

URL <https://n-kall.github.io/priorsense/>

Repository <https://n-kall.r-universe.dev>

RemoteUrl <https://github.com/n-kall/priorsense>

RemoteRef HEAD

RemoteSha f31df102a94cceb7e15396e9de40ac1e5b01d8ae

Contents

priorsense-package	2
cjs_dist	3
create-priorsense-data	4
example_powerscale_model	6
log_lik_draws	6
log_prior_draws	7
powerscale-gradients	8
powerscale-overview	10
powerscale-sensitivity	13
powerscale_derivative	15
powerscale_plots	16
predictions_as_draws	18
Index	20

priorsense-package *priorsense: Prior (and likelihood) diagnostics and sensitivity analysis*

Description

The **priorsense** package provides functions for prior and likelihood sensitivity analysis of Bayesian models. Currently it implements methods to determine the sensitivity of the posterior to power-scaling perturbations of the prior and likelihood.

Details

The main diagnostic function provided by **priorsense** is `powerscale_sensitivity`. Given a fitted model or draws object, it computes the powerscaling sensitivity diagnostic described in Kallioinen et al. (2023). It does so by perturbing the prior and likelihood and computing the effect on the posterior, without needing to refit the model (using Pareto smoothed importance sampling and importance weighted moment matching; Vehtari et al. 2022, Paananen et al. 2021).

In addition, visual diagnostics are available by first using `powerscale_sequence` to create a sequence of perturbed posteriors, and then a plot function such as `powerscale_plot_ecdf` to visualise the change.

The following global options are available:

- `priorsense.plot_help_text`: If TRUE (the default), priorsense plots will include a title and explanatory text. If FALSE they will not.

Author(s)

Maintainer: Noa Kallioinen <noa.kallioinen@aalto.fi> [copyright holder]

Authors:

- Topi Paananen
- Paul-Christian Bürkner

- Aki Vehtari

Other contributors:

- Frank Weber [contributor]

References

Kallioinen, N., Paananen, T., Bürkner, P-C., Vehtari, A. (2023). Detecting and diagnosing prior and likelihood sensitivity with power-scaling perturbations. *Statistics and Computing*. 34(57). doi:10.1007/s11222-023-10366-5

Vehtari, A., Simpson, D., Gelman, A., Yao, Y., and Gabry, J. (2024). Pareto smoothed importance sampling. *Journal of Machine Learning Research*. 25(72). <https://jmlr.org/papers/v25/19-556.html>

Paananen, T., Piironen, J., Bürkner, P-C., Vehtari, A. (2021). Implicitly adaptive importance sampling. *Statistics and Computing*. 31(16). doi:10.1007/s11222-020-09982-2

See Also

[powerscale_sensitivity](#) [powerscale_sequence](#) [powerscale](#) [powerscale_plot_ecdf](#) [powerscale_plot_dens](#) [powerscale_plot_quantities](#)

cjs_dist

Cumulative Jensen-Shannon divergence

Description

Computes the cumulative Jensen-Shannon distance between two samples.

Usage

```
cjs_dist(  
  x,  
  y,  
  x_weights = NULL,  
  y_weights = NULL,  
  metric = TRUE,  
  unsigned = TRUE,  
  ...  
)
```

Arguments

x	numeric vector of samples from first distribution
y	numeric vector of samples from second distribution
x_weights	numeric vector of weights of first distribution
y_weights	numeric vector of weights of second distribution

metric	Logical; if TRUE, return square-root of CJS
unsigned	Logical; if TRUE then return max of CJS(P(x) Q(x)) and CJS(P(-x) Q(-x)). This ensures invariance to transformations such as PCA.
...	unused

Details

The Cumulative Jensen-Shannon distance is a symmetric metric based on the cumulative Jensen-Shannon divergence. The divergence CJS(P || Q) between two cumulative distribution functions P and Q is defined as:

$$CJS(P||Q) = \sum P(x) \log \frac{P(x)}{0.5(P(x) + Q(x))} + \frac{1}{2 \ln 2} \sum (Q(x) - P(x))$$

The symmetric metric is defined as:

$$CJS_{dist}(P||Q) = \sqrt{CJS(P||Q) + CJS(Q||P)}$$

This has an upper bound of $\sqrt{\sum (P(x) + Q(x))}$

Value

distance value based on CJS computation.

References

Nguyen H-V., Vreeken J. (2015). Non-parametric Jensen-Shannon Divergence. In: Appice A., Rodrigues P., Santos Costa V., Gama J., Jorge A., Soares C. (eds) Machine Learning and Knowledge Discovery in Databases. ECML PKDD 2015. Lecture Notes in Computer Science, vol 9285. Springer, Cham. doi:10.1007/978-3-319-23525-7_11

Examples

```
x <- rnorm(100)
y <- rnorm(100, 2, 2)
cjs_dist(x, y, x_weights = NULL, y_weights = NULL)
```

create-priorsense-data

Create data structure for priorsense

Description

Create a data structure that contains all required data and functions for priorsense

Usage

```

create_priorsense_data(x, ...)

## Default S3 method:
create_priorsense_data(
  x,
  fit = NULL,
  log_prior_fn = log_prior_draws,
  log_lik_fn = log_lik_draws,
  log_prior = NULL,
  log_lik = NULL,
  log_ratio_fn = NULL,
  ...
)

## S3 method for class 'stanfit'
create_priorsense_data(x, ...)

## S3 method for class 'CmdStanFit'
create_priorsense_data(x, ...)

## S3 method for class 'draws'
create_priorsense_data(x, ...)

```

Arguments

<code>x</code>	an object for which the method is defined
<code>...</code>	arguments passed to methods
<code>fit</code>	a model fit object (only used if <code>x</code> is not a fit object)
<code>log_prior_fn</code>	function to derive log prior from object
<code>log_lik_fn</code>	function to derive log likelihood from object
<code>log_prior</code>	draws from log prior
<code>log_lik</code>	draws from log likelihood
<code>log_ratio_fn</code>	function for moment matching

Value

A `priorsense_data` object, which contains the data and functions to run sensitivity analyses.

Examples

```

x <- example_powerscale_model()
drw <- x$draws

psd <- create_priorsense_data(drw)

```

```
example_powerscale_model
```

Example Stan model for power-scaling

Description

Provides example models (with data) that are ready for use with power-scaling.

Usage

```
example_powerscale_model(model = "univariate_normal")
```

Arguments

`model` Character specifying which model code to return. Currently "univariate_normal" and "eight_schools" are implemented.

Value

List containing model code and corresponding data.

Examples

```
ex_normal <- example_powerscale_model(model = "univariate_normal")
ex_eightschools <- example_powerscale_model(model = "eight_schools")
```

```
log_lik_draws
```

Extract log likelihood draws

Description

Extract log likelihood from fitted model and return as a draws object.

Usage

```
log_lik_draws(x, ...)

## S3 method for class 'stanfit'
log_lik_draws(x, joint = FALSE, log_lik_name = "log_lik", ...)

## S3 method for class 'CmdStanFit'
log_lik_draws(x, joint = FALSE, log_lik_name = "log_lik", ...)

## S3 method for class 'draws'
log_lik_draws(x, joint = FALSE, log_lik_name = "log_lik", ...)
```

Arguments

x	Model fit or draws object.
...	Arguments passed to individual methods.
joint	Logical indicating whether to return the joint log likelihood or array. Default is FALSE.
log_lik_name	Name of parameter in Stan model corresponding to log likelihood, default is "log_lik".

Value

A draws_array object containing log_lik values.

Examples

```
ex <- example_powerscale_model()
drw <- ex$draws

log_lik_draws(drw)
```

log_prior_draws	<i>Extract log prior draws</i>
-----------------	--------------------------------

Description

Extract log likelihood from fitted model and return as a draws object.

Usage

```
log_prior_draws(x, ...)

## S3 method for class 'stanfit'
log_prior_draws(x, joint = FALSE, log_prior_name = "lprior", ...)

## S3 method for class 'CmdStanFit'
log_prior_draws(x, joint = FALSE, log_prior_name = "lprior", ...)

## S3 method for class 'draws'
log_prior_draws(x, joint = FALSE, log_prior_name = "lprior", ...)
```

Arguments

x	Model fit or draws object.
...	Arguments passed to individual methods.
joint	Logical indicating whether to return the joint log prior or array. Default is FALSE.
log_prior_name	Name of parameter in Stan model corresponding to log prior, default is "lprior".

Value

A `draws_array` object containing `log_prior` values.

Examples

```
ex <- example_powerscale_model()
drw <- ex$draws

log_prior_draws(drw)
```

powerscale-gradients *Power-scale gradients*

Description

Calculate the numerical derivative of posterior quantities/divergence with respect to power-scaling the specified component (prior or likelihood). This is done using importance sampling (and optionally moment matching).

Usage

```
powerscale_gradients(x, ...)

## Default S3 method:
powerscale_gradients(x, ...)

## S3 method for class 'priorsense_data'
powerscale_gradients(
  x,
  variable = NULL,
  component = c("prior", "likelihood"),
  type = c("quantities", "divergence"),
  lower_alpha = 0.99,
  upper_alpha = 1.01,
  div_measure = "cjs_dist",
  measure_args = list(),
  moment_match = FALSE,
  k_threshold = 0.5,
  resample = FALSE,
  transform = NULL,
  prediction = NULL,
  scale = FALSE,
  prior_selection = NULL,
  likelihood_selection = NULL,
  ...
)
```


Arguments

x	Model fit or draws object.
...	Further arguments passed to functions.
variable	Variables to compute sensitivity of. If NULL (default) sensitivity is computed for all variables.
component	Component to power-scale (prior or likelihood).
type	type of sensitivity to measure ("distance", "quantity"). Multiple options can be specified at the same time.
lower_alpha	lower power to scale component by, should be < 1 (default is 0.9).
upper_alpha	upper power to scale component by, should be > 1 (default is 1.1).
div_measure	The divergence measure to use. The following methods are implemented: <ul style="list-style-type: none"> • "cjs_dist": Cumulative Jensen-Shannon distance. Default method. See function <code>cjs_dist</code> for more details. • "js_dist": Jensen-Shannon distance. • "js_div": Jensen-Shannon divergence. • "hellinger_dist": Hellinger distance. • "kl_dist": Kullback-Leibler distance. • "kl_div": Kullback-Leibler divergence. • "ks_dist": Kolmogorov-Smirnov distance. • "hellinger_dist": Hellinger distance. • "ws_dist": Wasserstein distance (pass <code>measure_args = list(p = N)</code>) for a different order, where N is the order.
measure_args	Named list of further arguments passed to divergence measure functions.
moment_match	Logical; Indicate whether or not moment matching should be performed. Can only be TRUE if <code>is_method</code> is "psis".
k_threshold	Threshold value for Pareto k values above which the moment matching algorithm is used. Default is 0.5.
resample	Logical; Indicate whether or not draws should be resampled based on calculated importance weights.
transform	Indicate a transformation of posterior draws to perform before sensitivity analysis. Either "scale" or "whiten".
prediction	Function taking the model fit and returning a <code>draws_df</code> of predictions to be appended to the posterior draws
scale	logical scale quantity gradients by base posterior standard deviation.
prior_selection	Numeric vector specifying which priors to consider.
likelihood_selection	Numeric vector specifying which likelihoods to consider.

Value

Maximum of the absolute derivatives above and below $\alpha = 1$.

Examples

```
ex <- example_powerscale_model()
drw <- ex$draws

powerscale_gradients(drw)
```

powerscale-overview *Prior/likelihood power-scaling perturbation*

Description

Estimate posterior draws based on power-scaling perturbations of prior or likelihood using importance sampling (and optionally moment matching).

Usage

```
powerscale(x, ...)
```

```
## Default S3 method:
powerscale(
  x,
  component,
  alpha,
  moment_match = FALSE,
  k_threshold = NULL,
  resample = FALSE,
  transform = NULL,
  prediction = NULL,
  variable = NULL,
  selection = NULL,
  ...
)
```

```
## S3 method for class 'priorsense_data'
powerscale(
  x,
  component,
  alpha,
  moment_match = FALSE,
  k_threshold = NULL,
  resample = FALSE,
  transform = NULL,
  prediction = NULL,
  variable = NULL,
  selection = NULL,
  ...
)
```

```
powerscale_sequence(x, ...)  
  
## Default S3 method:  
powerscale_sequence(  
  x,  
  lower_alpha = 0.8,  
  upper_alpha = 1/lower_alpha,  
  length = 3,  
  variable = NULL,  
  component = c("prior", "likelihood"),  
  moment_match = FALSE,  
  k_threshold = 0.5,  
  resample = FALSE,  
  transform = NULL,  
  prediction = NULL,  
  auto_alpha_range = FALSE,  
  symmetric = TRUE,  
  prior_selection = NULL,  
  likelihood_selection = NULL,  
  ...  
)  
  
## S3 method for class 'priorsense_data'  
powerscale_sequence(  
  x,  
  lower_alpha = 0.8,  
  upper_alpha = 1/lower_alpha,  
  length = 3,  
  variable = NULL,  
  component = c("prior", "likelihood"),  
  moment_match = FALSE,  
  k_threshold = 0.5,  
  resample = FALSE,  
  transform = NULL,  
  prediction = NULL,  
  auto_alpha_range = FALSE,  
  symmetric = TRUE,  
  prior_selection = NULL,  
  likelihood_selection = NULL,  
  ...  
)
```

Arguments

x	A fitted model object.
...	Further arguments passed to internal functions.
component	Component to be power-scaled (either "prior" or "likelihood"). For power-

	scale_sequence, this can be both "prior" and "likelihood".
alpha	Value by which to power-scale specified component. (likelihood/prior).
moment_match	Logical; Indicate whether or not moment matching should be performed. Can only be TRUE if is_method is "psis".
k_threshold	Threshold value for Pareto k values above which the moment matching algorithm is used. Default is 0.5.
resample	Logical; Indicate whether or not draws should be resampled based on calculated importance weights.
transform	Indicate a transformation of posterior draws to perform before sensitivity analysis. Either "scale" or "whiten".
prediction	Function taking the model fit and returning a draws_df of predictions to be appended to the posterior draws
variable	Vector of variable names to return estimated posterior draws for. If NULL all variables will be included.
selection	Numeric vector specifying partitions of component to be included in power-scaling. Default is NULL, which takes all partitions.
lower_alpha	Lower power-scaling alpha value in sequence.
upper_alpha	Upper power-scaling alpha value in sequence.
length	Length of alpha sequence.
auto_alpha_range	Boolean. Restrict range to ensure Pareto-k values below threshold?
symmetric	Boolean. Should the alpha range be symmetrical around alpha = 1, on log-space?
prior_selection	Numeric vector of prior partitions to include in power-scaling. Default is NULL, which takes all partitions.
likelihood_selection	Numeric vector of likelihood partitions to include in power-scaling. Default is NULL, which takes all partitions.

Value

A powerscaled_draws or powerscaled_sequence object, which contains the estimated posterior draws resulting from the power-scaling perturbations and details of the perturbation and estimation methods.

References

- Kallioinen, N., Paananen, T., Bürkner, P-C., Vehtari, A. (2023). Detecting and diagnosing prior and likelihood sensitivity with power-scaling perturbations. *Statistics and Computing*. 34(57). doi:10.1007/s11222-023-10366-5
- Vehtari, A., Simpson, D., Gelman, A., Yao, Y., and Gabry, J. (2024). Pareto smoothed importance sampling. *Journal of Machine Learning Research*. 25(72). <https://jmlr.org/papers/v25/19-556.html>
- Paananen, T., Piironen, J., Bürkner, P-C., Vehtari, A. (2021). Implicitly adaptive importance sampling. *Statistics and Computing*. 31(16). doi:10.1007/s11222-020-09982-2

Examples

```
ex <- example_powerscale_model()

powerscale(ex$draws, component = "prior", alpha = 0.5)

powerscale_sequence(ex$draws)
```

powerscale-sensitivity

Power-scaling sensitivity analysis

Description

Calculates the prior/likelihood sensitivity based on power-scaling perturbations. This is done using importance sampling (and optionally moment matching).

Usage

```
powerscale_sensitivity(x, ...)
```

```
## Default S3 method:
powerscale_sensitivity(
  x,
  variable = NULL,
  lower_alpha = 0.99,
  upper_alpha = 1.01,
  div_measure = "cjs_dist",
  measure_args = list(),
  component = c("prior", "likelihood"),
  sensitivity_threshold = 0.05,
  moment_match = FALSE,
  k_threshold = 0.5,
  resample = FALSE,
  transform = NULL,
  prediction = NULL,
  prior_selection = NULL,
  likelihood_selection = NULL,
  num_args = NULL,
  ...
)
```

```
## S3 method for class 'priorsense_data'
powerscale_sensitivity(
  x,
  variable = NULL,
  lower_alpha = 0.99,
  upper_alpha = 1.01,
```

```

div_measure = "cjs_dist",
measure_args = list(),
component = c("prior", "likelihood"),
sensitivity_threshold = 0.05,
moment_match = FALSE,
k_threshold = 0.5,
resample = FALSE,
transform = NULL,
prediction = NULL,
prior_selection = NULL,
likelihood_selection = NULL,
num_args = NULL,
...
)

## S3 method for class 'CmdStanFit'
powerscale_sensitivity(x, ...)

## S3 method for class 'stanfit'
powerscale_sensitivity(x, ...)

```

Arguments

x	Model fit object or priorsense_data object.
...	Further arguments passed to functions.
variable	Character vector of variables to check.
lower_alpha	Lower alpha value for gradient calculation.
upper_alpha	Upper alpha value for gradient calculation.
div_measure	The divergence measure to use. The following methods are implemented: <ul style="list-style-type: none"> • "cjs_dist": Cumulative Jensen-Shannon distance. Default method. See function <code>cjs_dist</code> for more details. • "js_dist": Jensen-Shannon distance. • "js_div": Jensen-Shannon divergence. • "hellinger_dist": Hellinger distance. • "kl_dist": Kullback-Leibler distance. • "kl_div": Kullback-Leibler divergence. • "ks_dist": Kolmogorov-Smirnov distance. • "hellinger_dist": Hellinger distance. • "ws_dist": Wassterstein distance (pass <code>measure_args = list(p = N)</code>) for a different order, where N is the order.
measure_args	Named list of further arguments passed to divergence measure functions.
component	Character vector specifying component(s) to scale (default is both "prior" and "likelihood").
sensitivity_threshold	Threshold for flagging variable as sensitive to power-scaling.

moment_match	Logical; Indicate whether or not moment matching should be performed. Can only be TRUE if is_method is "psis".
k_threshold	Threshold value for Pareto k values above which the moment matching algorithm is used. Default is 0.5.
resample	Logical; Indicate whether or not draws should be resampled based on calculated importance weights.
transform	Indicate a transformation of posterior draws to perform before sensitivity analysis. Either "scale" or "whiten".
prediction	Function taking the model fit and returning a draws_df of predictions to be appended to the posterior draws
prior_selection	Numeric vector of prior partitions to include in power-scaling. Default is NULL, which takes all partitions.
likelihood_selection	Numeric vector of likelihood partitions to include in power-scaling. Default is NULL, which takes all partitions.
num_args	(named list) Optional arguments passed to <code>num()</code> for pretty printing of summaries. Can be controlled globally via the <code>posterior.num_args</code> option.

Value

Table of sensitivity values for each specified variable.

References

- Kallioinen, N., Paananen, T., Bürkner, P-C., Vehtari, A. (2023). Detecting and diagnosing prior and likelihood sensitivity with power-scaling perturbations. *Statistics and Computing*. 34(57). doi:10.1007/s11222-023-10366-5
- Vehtari, A., Simpson, D., Gelman, A., Yao, Y., and Gabry, J. (2024). Pareto smoothed importance sampling. *Journal of Machine Learning Research*. 25(72). <https://jmlr.org/papers/v25/19-556.html>
- Paananen, T., Piironen, J., Bürkner, P-C., Vehtari, A. (2021). Implicitly adaptive importance sampling. *Statistics and Computing*. 31(16). doi:10.1007/s11222-020-09982-2

Examples

```
ex <- example_powerscale_model()
powerscale_sensitivity(ex$draws)
```

powerscale_derivative *Derivative with respect to power-scaling*

Description

Calculate the analytical derivative of a quantity with respect to power-scaling prior or likelihood.

Usage

```
powerscale_derivative(x, log_component, quantity = "mean", ...)
```

Arguments

x	Posterior draws.
log_component	Log likelihood or log prior values.
quantity	Character specifying quantity of interest (default is "mean"). Options are "mean", "sd", "var".
...	unused

Value

Derivative of the quantity with respect to \log_2 of the power-scaling factor (α).

Examples

```
example_model <- example_powerscale_model()
draws <- example_model$draws
log_prior <- log_prior_draws(draws, joint = TRUE)
posterior::summarise_draws(
  posterior::subset_draws(draws, variable = c("mu", "sigma")),
  mean,
  mean_sens = ~powerscale_derivative(.x, log_prior, quantity = "mean")
)
```

powerscale_plots

Diagnostic plots for power-scaling sensitivity

Description

Various diagnostic plots for power-scaling sensitivity. See **Plot Descriptions** below for details.

Usage

```
powerscale_plot_dens(x, ...)
```

```
powerscale_plot_ecdf(x, ...)
```

```
## S3 method for class 'powerscaled_sequence'
powerscale_plot_ecdf(
  x,
  variable = NULL,
  resample = FALSE,
  length = 3,
  facet_rows = "component",
  help_text = getOption("priorsense.plot_help_text", TRUE),
```



```

    colors = NULL,
    ...
)

powerscale_plot_quantities(x, ...)

## S3 method for class 'powerscaled_sequence'
powerscale_plot_quantities(
  x,
  variable = NULL,
  quantity = c("mean", "sd"),
  div_measure = "cjs_dist",
  resample = FALSE,
  measure_args = NULL,
  mcse = TRUE,
  quantity_args = NULL,
  help_text = getOption("priorsense.plot_help_text", TRUE),
  colors = NULL,
  ...
)

```

Arguments

x	An object of class <code>powerscaled_sequence</code> or an object for which <code>powerscale_sequence</code> will first be run on.
...	Arguments passed to <code>powerscale_sequence</code> if <code>x</code> is not of class <code>powerscaled_sequence</code> .
variable	A character vector of variable names. If <code>NULL</code> (the default) all variables will be plotted.
resample	Logical; Indicate whether or not draws should be resampled based on calculated importance weights.
length	Numeric specifying how many alpha values should be used. Ignored if the object is of class <code>powerscaled_sequence</code> .
facet_rows	Character defining the rows of the plot facets, either "variable" or "component". Default is "variable".
help_text	Logical indicating whether title and subtitle with explanatory description should be included in the plot. Default is <code>TRUE</code> . Can be set via option "priorsense.show_help_text".
colors	Character vector of colors to be used for plots. Either length 3 for <code>powerscale_plot_ecdf</code> and <code>powerscale_plot_dens</code> with order lowest, base, highest; or length 2 for <code>powerscale_plot_quantities</code> with order low Pareto k, high Pareto k. If <code>NULL</code> the defaults will be used.
quantity	A character vector specifying one or several quantities to plot. Options are "mean", "median", "sd", "mad", "quantile".
div_measure	The divergence measure to use. The following methods are implemented: <ul style="list-style-type: none"> "cjs_dist": Cumulative Jensen-Shannon distance. Default method. See function <code>cjs_dist</code> for more details. "js_dist": Jensen-Shannon distance.

	<ul style="list-style-type: none"> • "js_div": Jensen-Shannon divergence. • "hellinger_dist": Hellinger distance. • "kl_dist": Kullback-Leibler distance. • "kl_div": Kullback-Leibler divergence. • "ks_dist": Kolmogorov-Smirnov distance. • "hellinger_dist": Hellinger distance. • "ws_dist": Wassterstein distance (pass <code>measure_args = list(p = N)</code>) for a different order, where N is the order.
measure_args	Named list of further arguments passed to divergence measure functions.
mcse	Boolean; If TRUE will plot +/- 2 * Monte Carlo standard error of the base quantity on the quantities plot.
quantity_args	Named list of further arguments passed to quantity functions. Passed as <code>.args</code> to <code>[posterior::summarise_draws]</code> .

Value

A ggplot object that can be further customized using the **ggplot2** package.

Plot Descriptions

`powerscale_plot_dens()` Kernel density plot of power-scaled posterior draws with respect to power-scaling.

`powerscale_plot_ecdf()` Empirical cumulative distribution function plot of power-scaled posterior draws with respect to power-scaling.

`powerscale_plot_quantities()` Plot of posterior quantities with respect to power-scaling.

Examples

```
ex <- example_powerscale_model()

powerscale_plot_dens(ex$draws)
```

predictions_as_draws *brms predictions as draws*

Description

Create predictions using brms functions and convert them into draws format

Usage

```
predictions_as_draws(
  x,
  predict_fn,
  prediction_names = NULL,
  warn_dims = getOption("priorsense.warn", TRUE),
  ...
)
```

Arguments

x	brmsfit object
predict_fn	function for predictions
prediction_names	optional names of the predictions
warn_dims	throw a warning when coercing predict_fn's output from 3 margins to 2 margins?
...	further arguments passed to predict_fn

Value

draws array of predictions

Examples

```
## Not run:
library(brms)

if ("log_prior_draws.brmsfit" %in% methods(log_prior_draws) &&
    ("log_lik_draws.brmsfit" %in% methods(log_lik_draws))) {
  fit <- brm(
    yield ~ N * P * K,
    data = npk,
    prior = prior(normal(0, 1), class = "b"),
    refresh = 0
  )

  powerscale_sensitivity(
    fit,
    variable = "_pred",
    prediction = function(x) predictions_as_draws(
      x, brms::posterior_epred
    )
  )
}

## End(Not run)
```

Index

cjs_dist, 3
create-priorsense-data, 4
create_priorsense_data
 (create-priorsense-data), 4

example_powerscale_model, 6

log_lik_draws, 6
log_prior_draws, 7

num(), 15

option, 15

powerscale, 3
powerscale (powerscale-overview), 10
powerscale-gradients, 8
powerscale-overview, 10
powerscale-sensitivity, 13
powerscale.default
 (powerscale-overview), 10
powerscale.priorsense_data
 (powerscale-overview), 10
powerscale_derivative, 15
powerscale_gradients
 (powerscale-gradients), 8
powerscale_plot_dens, 3
powerscale_plot_dens
 (powerscale_plots), 16
powerscale_plot_ecdf, 2, 3
powerscale_plot_ecdf
 (powerscale_plots), 16
powerscale_plot_quantities, 3
powerscale_plot_quantities
 (powerscale_plots), 16
powerscale_plots, 16
powerscale_sensitivity, 2, 3
powerscale_sensitivity
 (powerscale-sensitivity), 13
powerscale_sequence, 2, 3

powerscale_sequence
 (powerscale-overview), 10
predictions_as_draws, 18
priorsense (priorsense-package), 2
priorsense-package, 2