

# BDA Project

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# 1 Introduction

Decisions on the planning of store deliveries and the opening of new stores are of great importance for retail companies. To support such decisions it is of interest to understand sales dynamics and to predict future sales. This work focuses on modeling and predicting retail store sales with data provided by Walmart. In order to do precise predictions, sales time series by site location as well as by product category are given. By using Bayesian modelling approaches this work shows how to model and predict store and department specific sales.

This work limits itself to modeling sales for one department for multiple stores. Figure 1 visualizes the data structure for 4 stores of department 4.

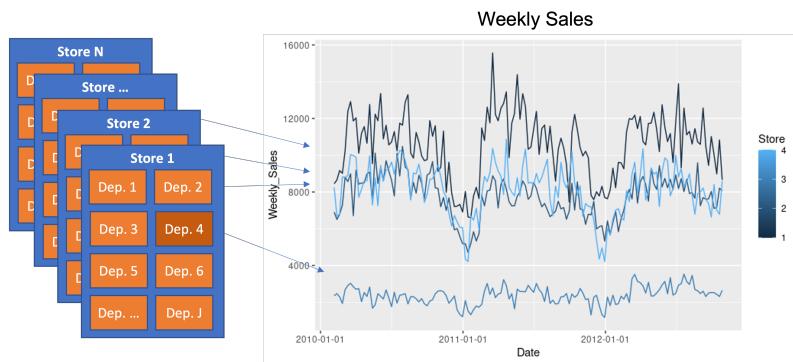


Figure 1: Data Structure

The basic modeling idea is that sales time series can be broken down into two main underlying processes: trend and seasonality. The sum of trend and seasonality gives the actual sales value. The trend is modeled by a simple linear trend whereas seasonality is enabled by Fourier series.

Two approaches are conducted: (1) separate model for store and department and (2) hierarchical model for store and department.

The separate model estimates all model parameters for each store independently. In contrast, the hierarchical model allows to use information about sales characteristics across different stores. Section 3 further elaborates the model formulation.

The remainder of the work is structured as follows: Section 2 introduces the data and analysis problem. In Section 3 the models are described. Section 4 shows the implementation of the models. Convergence and Diagnostics are discussed in Section 5. Models are compared in Section 8. Section 10 discusses and Section 11 concludes the project.

## 2 Data and analysis problem

We are using a dataset provided by Walmart, a popular US retail corporation. This dataset contains historical sales data from Walmart stores located in North America.

The dataset covers from 2010/02/05 to 2012/11/01, a little less than three years. Sales data on 45 different store locations are included. Each store contains a number of departments such as consumer products, grocery, or home improvement.

The task consists in forecasting the future weekly sales for each department in every store. For our analysis, we will only use past sales data, without adding additional explanatory variables such as the customer price index (CPI), the cost of fuel, or the presence of holidays.

This dataset was made public for the [Walmart Store Sales Forecasting](#) competition, which has been hosted on [Kaggle](#) in 2013. Most of the submissions in the Kaggle competitions use a nonlinear

model such as random forests or gradient boosted trees. These models are usually trained on a sliding window of the past values plus additional engineered features.

Our approach differs from the Kaggle submissions as we implement a model heavily inspired by [Facebook's Prophet](#), based on curve-fitting the time-series with a non-linear trend and multiple seasonality components. Finally, it differs from Prophet as we treat multiple time-series from different stores hierarchically.

In our analysis, for computational limitations, we will only use data on 4 stores and 1 department. In particular we will consider the first 4 stores and department 12.

Further we split the data into a train and test set, the first containing the first 100 weeks and the latter the remaining 43 weeks.

## 3 Model Description

### 3.1 Separate model

The separate model is a decomposable time-series model with two components: trend and seasonality. As the name suggest, we fit the parameters of each series separately, without sharing any information between the series.

Let  $N$  be the index of the number of observations for each time-series. Let  $J$  be the number of stores associated to one department.

#### 3.1.1 Observation error

Let  $n \in 1, \dots, N$ , let  $j \in 1, \dots, J$ . Then  $y_{nj}$  is the standardized (zero mean and unit variance) weekly sale amount for the  $j$ -th store at time  $n$ . We model the prediction error using independent normal residuals:

$$y_{nj} \sim N(\hat{y}_{nj}, \sigma_{\text{obs}})$$

The residuals have zero mean and variance  $\sigma_{\text{obs}}$  shared among all time-steps and stores.

#### 3.1.2 Decomposable time-series model

The actual model is specified in  $\hat{y}_{nj}$ . Let  $\hat{y}_j$  be a  $n$ -dimensional vector defined as:

$$\hat{y}_j = \text{trend}_j + \text{offset}_j + X\beta$$

where  $\text{trend}_j$  and  $\text{offset}_j$  are, respectively, the piecewise linear trend component, and the offsets necessary to make this trend continuous. Finally  $X\beta$  is the seasonality component of the  $j$ -th time-series.

#### 3.1.3 Trend and offset

Let  $L$  be the number of changepoints in the piecewise linear trend. Let  $s_l$  for  $l \in 1, \dots, L$  be the times at which the changes occur. For our models, we set the parameter  $L = 3$  representing roughly half-year trend changes.

The trend component is defined as:

$$\text{trend}_j = k_j t + A\delta_j \circ t$$

where  $k_j$  is the initial growth component associated to every store,  $A$  is a matrix defined as  $(A)_{nl} = t_n \geq s_l$ ,  $\delta_j$  is a vector containing the changes in growth at every changepoint time.

To make this linear trend continuous, we need to create an offset vector defined as follows:

$$\text{offset}_j = m_j + A(-s \circ \delta_k)$$

where  $m_j$  is the initial offset component for every store.

### 3.1.4 Seasonality

Following Prophet's approach, we model seasonality using Fourier series. Let  $K$  be the number of Fourier components, let  $k \in 1, \dots, K$ . We define a matrix  $X$  and a vector  $\beta \in \mathbb{R}^K$ . For our models, we set the parameter  $K = 10$ .

$$X_n = \left[ \cos\left(\frac{2\pi 1t}{365.25/7}\right), \dots, \sin\left(\frac{2\pi Kt}{365.25/7}\right) \right]$$

Multiplying  $X$  and  $\beta$  gives us the seasonality element.

### 3.1.5 Priors

$$\begin{aligned} \sigma_{\text{obs}} &\sim N(0, 0.5) \\ k_j &\sim N(0, 5) \\ m_j &\sim N(0, 5) \\ \delta_{lj} &\sim N(0, 5) \\ \beta_{kj} &\sim N(0, 5/20) \end{aligned}$$

### 3.1.6 Model summary

$$\begin{aligned} y_{nj} &\sim N(\hat{y}_{nj}, \sigma_{\text{obs}}) \\ \hat{y}_j &= \text{trend}_j + \text{offset}_j + X\beta \\ \text{trend}_j &= k_j t + A\delta_j \circ t \\ \text{offset}_j &= m_j + A(-s \circ \delta_k) \\ (A)_{nl} &= t_n \geq s_l \\ X_n &= \left[ \cos\left(\frac{2\pi 1n}{365.25/7}\right), \dots, \sin\left(\frac{2\pi Kn}{365.25/7}\right) \right] \end{aligned}$$

## 3.2 Hierarchical model

From our exploratory data analysis, we noticed that the sales of one department were highly similar across various stores. Because of this commonality, we decided to use a hierarchical model, with parameters shared across different stores.

### 3.2.1 Priors

$$\begin{aligned} \sigma_{\text{obs}} &\sim N(0, 0.5) \\ k_j &\sim N(\mu_k, \sigma_k) \\ m_j &\sim N(\mu_m, \sigma_m) \\ \delta_{lj} &\sim N(\mu_\delta, \sigma_\delta) \\ \beta_{kj} &\sim N(\mu_\beta, \sigma_\beta) \end{aligned}$$

### 3.2.2 Hyperpriors

$$\begin{aligned}
\mu_k &\sim N(0, 5) \\
\mu_m &\sim N(0, 5) \\
\mu_\delta &\sim N(0, 5) \\
\mu_\beta &\sim N(0, 5) \\
\sigma_k &\sim \text{Inv-}\chi^2(1) \\
\sigma_m &\sim \text{Inv-}\chi^2(1) \\
\sigma_\delta &\sim \text{Inv-}\chi^2(1) \\
\sigma_\beta &\sim \text{Inv-}\chi^2(1)
\end{aligned}$$

### 3.3 Priors and their Justification

For our separate model the priors are set as rather weakly informative as shown above. As we do have significant amount of data it is reasonable to allow for flexibility. Further, the specifications are aligned with the priors introduced in [Facebook's Prophet](#). For our parameter  $k$  we set the prior centered around zero as we observe no clear overall trend in any sales time series. The same argument holds for the priors for  $\delta$ . We also set the priors of  $\beta$  centered around zero with a variance of 5 to allow to infer seasonality from the data. The parameter  $\sigma_{obs}$  has a prior somewhat close to 0 since we want the model to predict  $y$  with a limited variance.

A sensitivity analysis is conducted where we set the priors more narrow as shown below:

$$\begin{aligned}
\sigma_{obs} &\sim N(0, 0.5) \\
k_j &\sim N(0, 1) \\
m_j &\sim N(0, 1) \\
\delta_{lj} &\sim N(0, 1) \\
\beta_{kj} &\sim N(0, 1)
\end{aligned}$$

The results of the mean and standard deviation of the parameters of both separate models are shown in Table 3. Compared to the priors presented in sub-section 3.2 we see little differences. Thus, our model seems to be robust to more narrow priors. Different tests with unreasonable means reveal bad results. Further, no major differences between k-values and effective sample size are observed.

For our hierarchical model we do a similar kind of analysis. The hyper-priors are essentially derived from the separate models with the same reasoning as discussed above. We test an approach with even broader hyper-priors for our variances as shown below.

$$\begin{aligned}
\mu_k &\sim N(0, 5) \\
\mu_m &\sim N(0, 5) \\
\mu_\delta &\sim N(0, 5) \\
\mu_\beta &\sim N(0, 5) \\
\sigma_k &\sim \text{Inv-}\chi^2(2) \\
\sigma_m &\sim \text{Inv-}\chi^2(2) \\
\sigma_\delta &\sim \text{Inv-}\chi^2(2) \\
\sigma_\beta &\sim \text{Inv-}\chi^2(2)
\end{aligned}$$

The result change little as reported in the figures (4 and 5) below and in Table 4. In our further approach we use the specifications presented in 3.2.

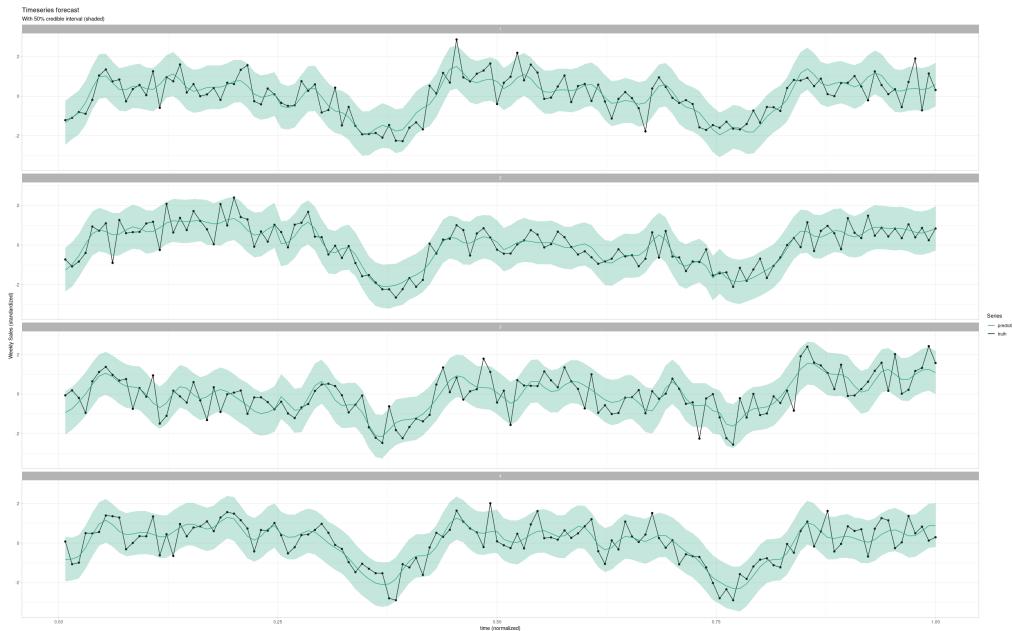


Figure 2: Predictive posterior results with wide priors - separate model

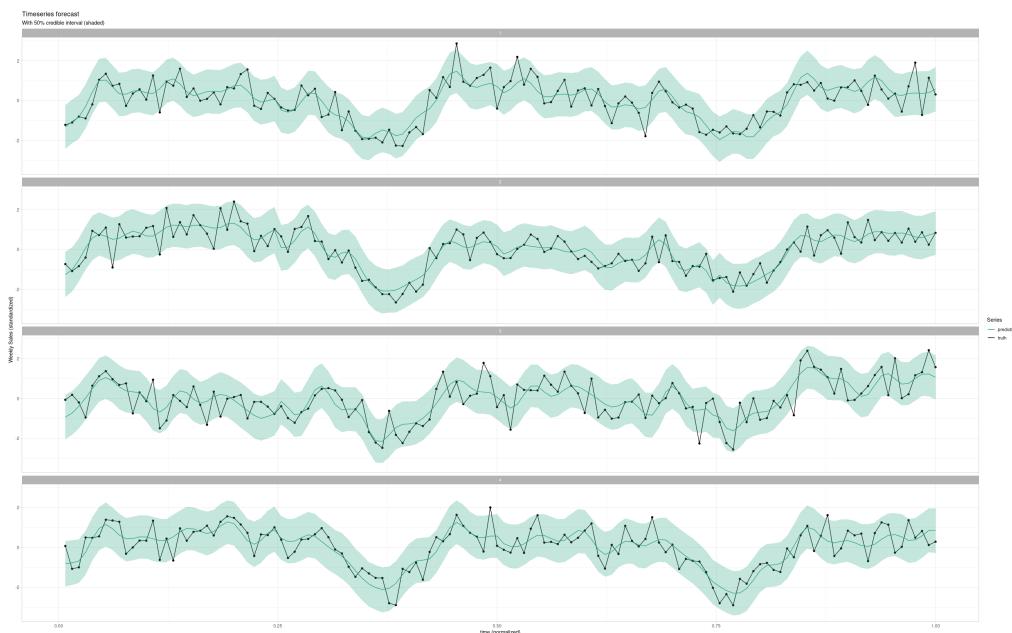


Figure 3: Predictive posterior results with narrow priors - separate model

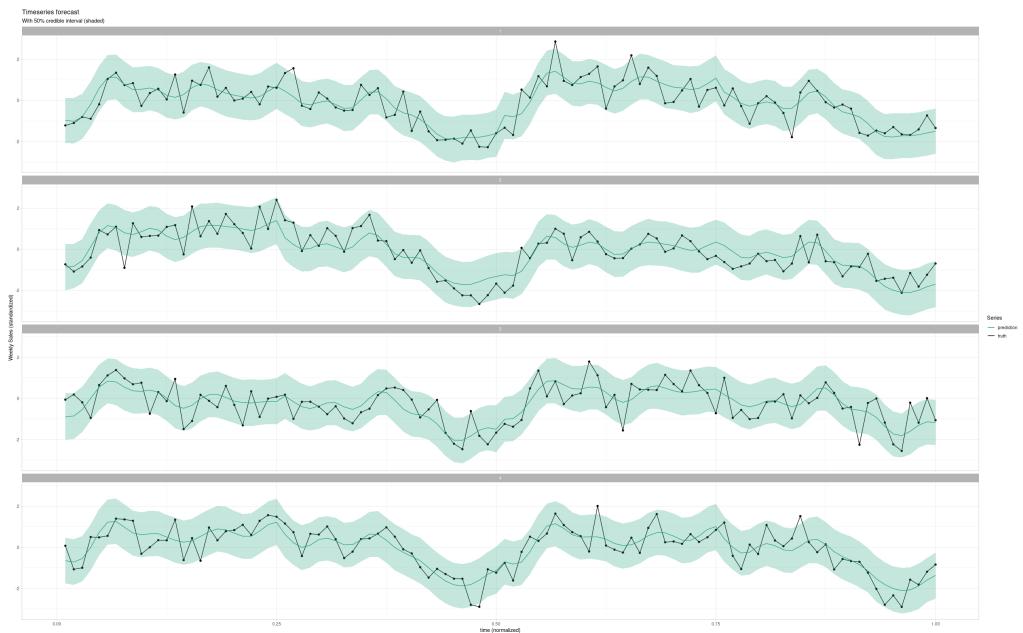


Figure 4: Predictive posterior results with narrow priors - hierarchical model

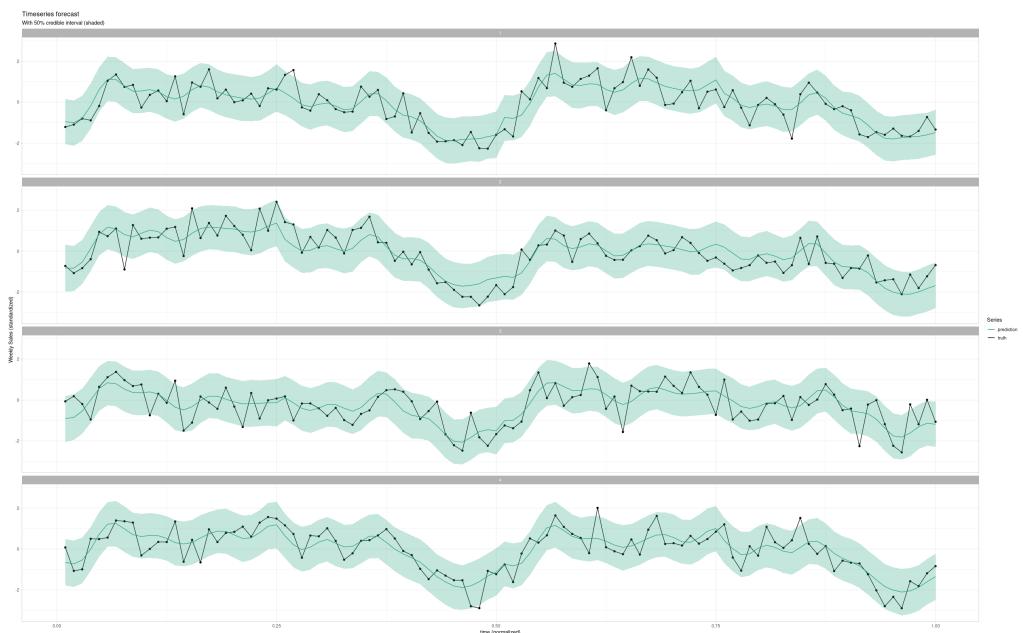


Figure 5: Predictive posterior results with wide priors - hierarchical model

## 4 Stan Implementation

The code listings below show the implementation of the separate and hierarchical model.

```

1  data {
2    int<lower=1> N; # Length of Time Series
3    int<lower=1> J; # Number of Time Series
4    int<lower=1> K; # Degree of Seasonality
5    int<lower=1> L; # Number of Trend Changepoints
6    vector[N] t; # week number
7    matrix[N,J] y; # sales
8    matrix[N,K] X; # Seasonality Matrix
9    matrix[N, L] A; # Trend Matrix
10   vector[L] s; # Change Points
11
12   real sigma_k;
13   real sigma_m;
14   real sigma_beta;
15   real sigma_delta;
16 }
17 parameters {
18   vector [J] k;
19   vector [J] m;
20   matrix[K,J] beta;
21   matrix[L,J] delta;
22   real<lower=0> sigma_obs;
23 }
24 transformed parameters {
25   matrix[N,J] yhat;
26   matrix[N,J] trend;
27   matrix[N,J] offset;
28   //trend = A*delta;
29
30   for (j in 1:J) {
31     trend[,j] = k[j] * t + A*delta[,j] .* t;
32     offset[,j] = m[j] + A * -(s .* delta[,j]);
33     yhat[,j] = trend[,j] + X * beta[,j] + offset[,j];
34   }
35 }
36
37
38 model {
39   for (j in 1:J){
40     // how does the model change when priors are adjusted (wider/narrow)
41     k[j] ~ normal(0, sigma_k);
42     m[j] ~ normal(0, sigma_m);
43     beta[,j] ~ normal(0, sigma_beta);
44     delta[,j] ~ double_exponential(0, sigma_delta);
45   }
46   sigma_obs ~ normal(0, 0.5);
47
48   for (j in 1:J) {
49     y[,j] ~ normal(yhat[,j], sigma_obs);
50   }
51 }
52 generated quantities{
53   matrix[N,J] log_lik;
54   matrix[N,J] y_pred;
55   for (i in 1:N) {
56     for(j in 1:J){
57       log_lik[i,j] = normal_lpdf(y[i,j]|yhat[i,j], sigma_obs);
58       y_pred[i,j] = normal_rng (yhat[i,j], sigma_obs);
59     }
60   }
61 }
```

Listing 1: Implementation of the Separate Model

```

1  data {
2      int<lower=1> N; # Length of Time Series
3      int<lower=1> J; # Number of Time Series
4      int<lower=1> K; # Degree of Seasonality
5      int<lower=1> L; # Number of Trend Changepoints
6      vector[N] t; # week number
7      matrix[N,J] y; # sales
8      matrix[N,K] X; # Seasonality Matrix
9      matrix[N, L] A; # Trend Matrix
10     vector[L] s; # Change Points
11 }
12 parameters {
13     vector [J] k;
14     real k_shared;
15     real <lower=0> sigma_k;
16     vector [J] m;
17     real m_shared;
18     real <lower=0> sigma_m;
19     matrix[K,J] beta;
20     vector [K] beta_shared;
21     real <lower=0> sigma_betas;
22     matrix[L,J] delta;
23     vector[L] delta_shared;
24     real <lower=0> sigma_deltas;
25     real<lower=0> sigma_obs;
26 }
27 transformed parameters {
28     matrix[N,J] yhat;
29     matrix[N,J] trend;
30     matrix[N,J] offset;
31
32     for (j in 1:J) {
33         trend[,j] = k[j] * t + A*delta[,j] .* t;
34         offset[,j] = m[j] + A * -(s .* delta[,j]);
35         yhat[,j] = trend[,j] + X * beta[,j] + offset[,j];
36     }
37 }
38 model {
39     k_shared ~ normal(0,5);
40     sigma_k ~ inv_chi_square(1);
41     m_shared ~ normal(0,5);
42     sigma_m ~ inv_chi_square(1);
43
44     beta_shared ~ normal(0, 5);
45     delta_shared ~ normal(0, 5);
46
47     sigma_betas ~ inv_chi_square(1);
48     sigma_deltas ~ inv_chi_square(1);
49
50     sigma_obs ~ normal(0,0.5);
51
52     for (j in 1:J){
53         k[j] ~ normal(k_shared, sigma_k);
54         m[j] ~ normal(m_shared, sigma_m);
55         beta[,j] ~ normal(beta_shared, sigma_betas);
56         delta[,j] ~ normal(delta_shared, sigma_deltas);
57     }
58
59     for (j in 1:J) {
60         y[,j] ~ normal(yhat[,j], sigma_obs);
61     }
62 }
63 generated quantities{
64     matrix[N,J] log_lik;
65     matrix[N,J] y_pred;
66     for (i in 1:N) {
67         for(j in 1:J){

```

```

68     log_lik[i,j] = normal_lpdf(y[i,j]|yhat[i,j], sigma_obs);
69     y_pred[i,j] = normal_rng(yhat[i,j], sigma_obs);
70   }
71 }

```

Listing 2: Implementation of the Hierarchical Model

#### 4.1 Stan Specification

In both the separate and hierarchical model we set the default specifications when running Stan, i.e. number of chains is set to 4, number of iterations is set to 2000 (first 1000 for warmup) and the maximum tree depth is 10.

The code below shows how the model is run.

```

sep_model_stores_department <- stan(file = 'Project_hier_v2.stan',
                                     data = data,
                                     refresh = 100,
                                     chains = 4,
                                     iter = 2000,
                                     warmup = 1000)

```

### 5 Convergence and Diagnostics

In this section the convergence of the presented models is analyzed. The  $\hat{R}$  values of the separate and hierarchical model are presented below in Figure 6 and 7. Values close to one are observed.<sup>1</sup>. This means that the distribution of our chains are approaching each other, i.e. they are converging in both the separate and hierarchical model.

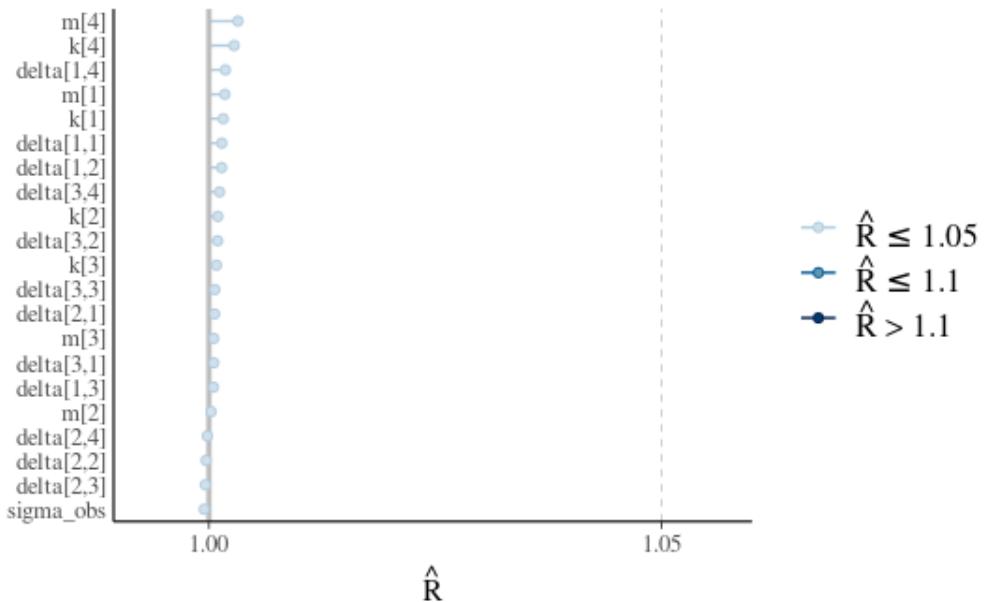


Figure 6:  $\hat{R}$  values - separate model

<sup>1</sup>We rely on the Rhat function from the Rstan library to calculate  $\hat{R}$  values.

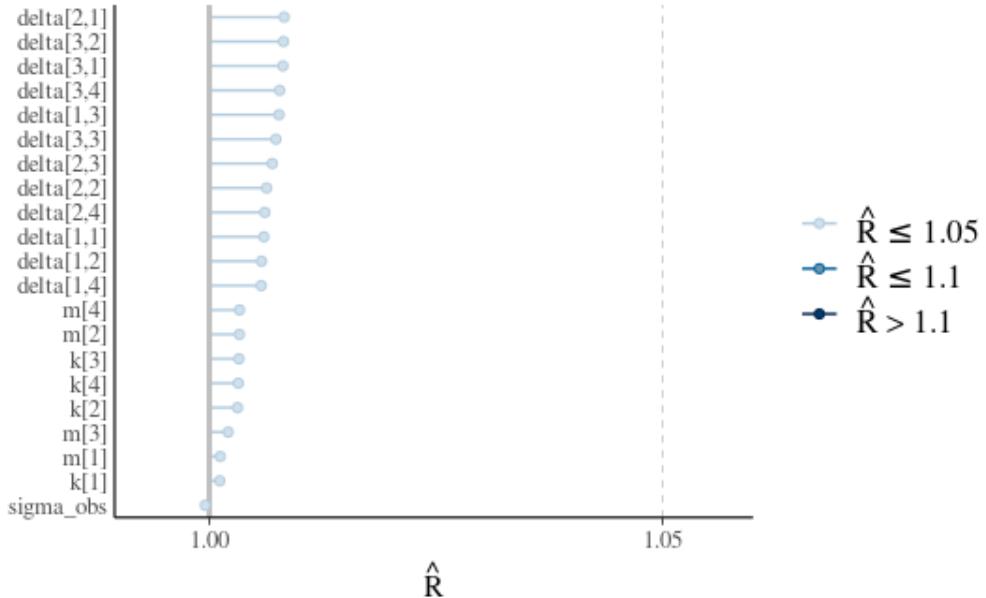


Figure 7:  $\hat{R}$  values - hierarchical model, selected parameters

During the simulation no warnings about convergence problems and maximum tree depth are reported for the separate and hierarchical model. We use Stan standard specification when running the models, i.e. tree depth = 10. The code below shows the output of the HMC diagnostic check.

```
> check_hmc_diagnostics(fit)

Divergences:
0 of 4000 iterations ended with a divergence.

Tree depth:
0 of 4000 iterations saturated the maximum tree depth of 10.

Energy:
E-BFMI indicated no pathological behavior.
```

Figure 8 and 9 shows the ratio of the effective sample size for the parameters of the separate and hierarchical model respectively. For some parameters we observe values smaller than 0.5 which indicates that those parameter estimation are less stable and show a higher standard deviation. For the hierarchical model we observe even values lower than 0.1 which resulted also in a warning during running the model. Further improvements are necessary to increase the effective sample size. One possibility is to increase the iteration size per chain. Also changes in the parameterization of the model could lead to better results.

Based on the analysed diagnostics it can be assumed that our sampler is working correctly and is able to adequately approximate the posterior distributions for both the separate and hierarchical model. For the hierarchical we may have higher uncertainty about some parameters since the effective sample size is low.

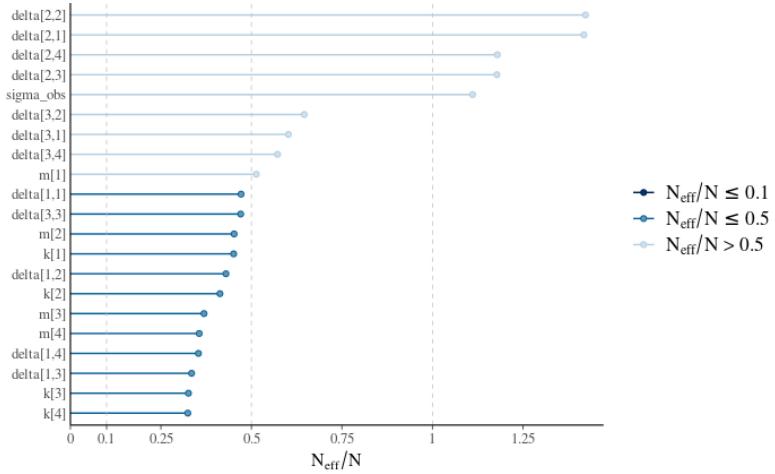


Figure 8:  $\frac{n_{\text{eff}}}{n}$  - separate model

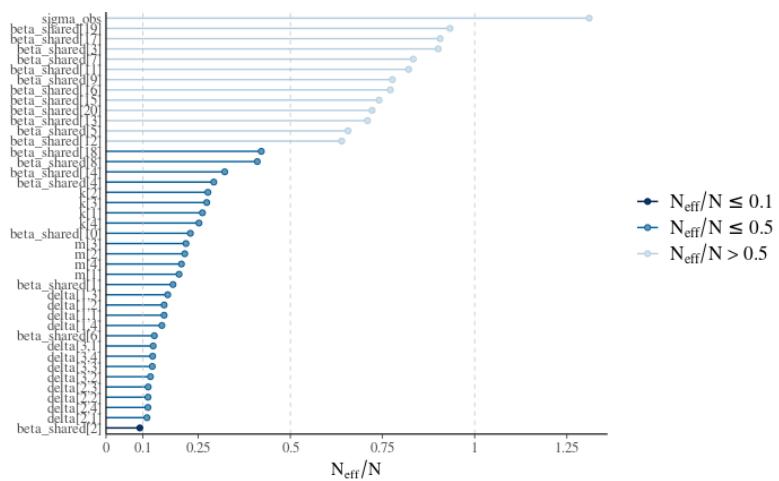


Figure 9:  $\frac{n_{\text{eff}}}{n}$  - hierarchical model

## 6 Posterior predictive check

In figures 10 and 11 we plot the 1-week-ahead out-of-sample forecasts of, respectively the separate and the hierarchical model.

From just these plots we can observe how the seasonality has been modeled well, leading to a good fit. However, especially for the separate model, the trend element does not seem to capture the offset between seasonality and ground truth.

From these checks we can conclude that we need better trend modeling, perhaps adding additional explanatory variables.

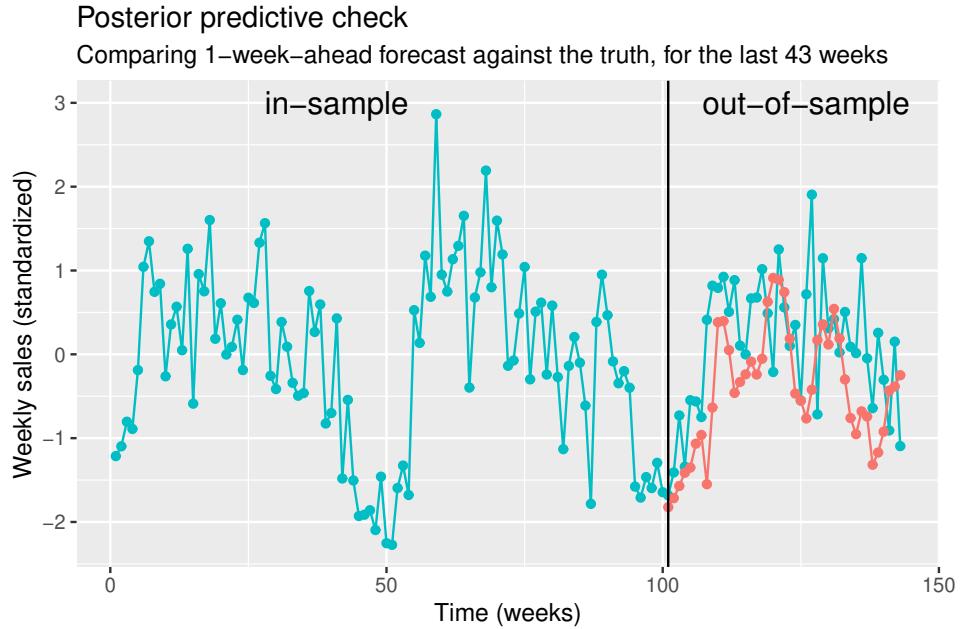


Figure 10: Posterior predictive check for store 1, separate model

## 7 Model comparison

To evaluate the performance of our models we use the Expected Log Predictive Density (ELPD). Because we are in a timeseries setting, with a focus on forecasting, we want to estimate the future predictive performance as precisely as possible.

Unfortunately, as discussed in [Approximate leave-future-out cross-validation for Bayesian time series models](#), leave-one-out cross-validation is not optimal for evaluating predictive performance, as it allows information from the future i.e.  $y_{t+1}, y_{t+2}, \dots$  to influence predictions of the past e.g.,  $y_t$ .

Because of this "information leakage" we turn to 1-step-ahead leave-future-out cross-validation, where a model trained on  $y_1, \dots, y_t$  is used to predict  $y_{t+1}$ . This step is repeated for  $N - L$  times, where  $N$  is the total number of time steps and  $L$  is the minimum amount of time steps we will use to train our model.

### 7.1 Results

Shown in table 7.1.

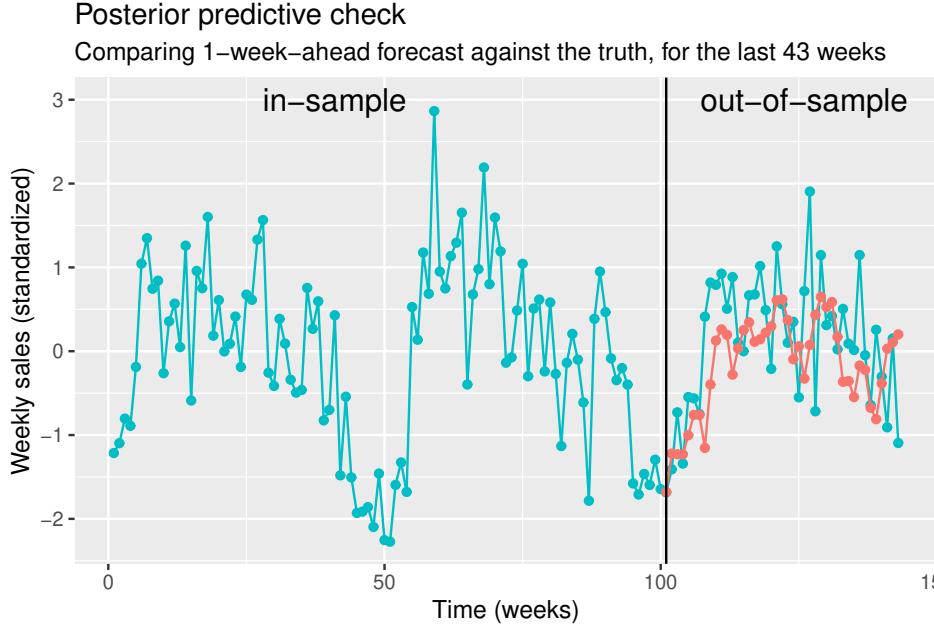


Figure 11: Posterior predictive check for store 1, hierarchical model

		Store			
		1	2	3	4
ELPD	Separate	-57	-45	-67	-50
	Hierarchical	<b>-48</b>	<b>-42</b>	<b>-53</b>	<b>-43</b>

Table 1: Expected Log Posterior Densities for both models, evaluated on every store.

## 7.2 Discussion

Comparing ELPDs, we see that the hierarchical model fits the data better in all stores. The difference in ELPDs is large enough (i.e. bigger the Monte Carlo standard error) for us to conclude that the hierarchical model has achieved a better fit.

## 8 Predictive Performance Assessment

We evaluate the practical usefulness of the accuracy using a similar metric to the one used in the Kaggle competition. We will be using mean absolute error (MAE):

$$\text{MAE} = \frac{1}{n} \sum_{i=1}^n |y_i - \hat{y}_i|$$

### 8.1 Results

Shown in table 8.1.

### 8.2 Discussion

Consistent with the ELPDs, we see in table 8.1 that the hierarchical model has a lower mean average error in all stores. Considering that the Kaggle competition winners achieved a (weighted)

		Store			
		1	2	3	4
MAE	Separate	0.7	0.5	0.9	0.6
	Hierarchical	<b>0.5</b>	<b>0.5</b>	<b>0.7</b>	<b>0.5</b>

Table 2: Mean Average Errors for both models, evaluated on every store.

MAE of about 0.14 (after standardization), we are satisfied with the performance of our model, especially considering the small dataset we have used for training.

## 9 Sensitivity Analysis

We find that narrowing the priors in our separate model does not significantly change our posteriors. Though, in the hierarchical model we see problems of low  $n_{\text{eff}}$  with both narrow and wider hyper-prior distributions.

Since no significant changes are observed, it can be concluded that there is enough data, i.e. the results are less sensitive to the specified priors.

For more detailed sensitivity analysis please refer to Section 3.3.

## 10 Discussion

### 10.1 Issues

The model building workflow is by nature an iterative process. This requires refitting the model several times. In our case, Stan's total time for the separate model is about 4 minutes, and for the hierarchical model it is about 6 minutes. Even though this is still manageable, it is still far from the near real-time performance we would get from just using maximum likelihood estimation (MLE) paired with an optimizer such as L-BFGS.

When plotting the predictions and the true values in our posterior predictive checks, we noticed that the seasonality was not perfect. That is, peaks in weekly sales could occasionally arrive later than expected. It is not clear why this happens (perhaps a late winter affected the demand for warm clothes), but the model in its current state cannot model this properly.

When trying to evaluate the predictive performance, we struggled to find a robust method for extending the estimated piecewise linear trend into the future. Prophet's paper proposes to estimate a new parameter  $\lambda$  from the data, and use that to simulate further realization of the trends. In our case we assumed that the trend would be similar to the initial growth, and used that to extend our predictions.

### 10.2 Potential improvements

To reduce the fitting time, a more optimized implementation of the Stan model could be helpful. Taking care to vectorize as much as possible and perhaps reparametrizing the model. Additionally it could be interesting to explore non-MCMC approaches, such as variational inference based methods.

In the full dataset from the Kaggle competition, a number of explanatory variables were provided. Adding them to the model could potentially lead to big improvements in the predictive performance.

Finally, testing a wider range of interpolating functions could lead to better model fits, at the cost of an higher number of parameters and risk of overfitting. In particular, we would like to

test multiplicative effects (thus escaping the realm of Generalized Additive Models or GAMs) and other trends such as logistic and exponential.

## 11 Conclusion

This work introduced a Bayesian approach to model weekly sales of Walmart retail stores. Inspired by [Facebook's Prophet](#) a separate and hierarchical model is implemented in Stan.

We observe that both models are flexible enough to capture the sales dynamics. Also, we do not observe over-fitting nor under-fitting which we can see from our prior sensitivity analysis.

When it comes to predictive performance assessment we observe that the hierarchical model performs slightly better than the separate. A reason for this may be that dynamics are better generalized as it shares information across multiple stores.

In general, our run time for fitting the model is long which leaves room for further improvements of the model specifications. This will also facilitate running larger models that take into account more stores for a single department.

### 11.1 What was learned?

During our work we learned how to apply Bayesian modelling techniques to time series data. We were inspired by the modeling approach of [Facebook's Prophet](#).

Further, we learned how to apply a Bayesian model building workflow including prior specification and sensitivity testing as well as convergence and posterior predictive checks.

Lastly, we discovered and tested a new cross validation technique - leave future out CV - which is designed for comparing different time series models.

parameter	Separate Model with wide priors									Separate Model with narrow priors								
	mean	sd	2.50%	97.50%	n_eff	Rhat	mean	sd	2.50%	97.50%	n_eff	Rhat						
sigma_0bs	0.6139	0.0212	0.5731	0.6564	4443.9570	0.9995	0.6138	0.0208	0.5754	0.6580	4817.2150	0.9997						
m[1]	-0.6048	0.2396	-1.0750	-0.1396	2053.8380	1.0018	-0.5629	0.2348	-1.0247	-0.0883	1912.1770	1.0004						
m[2]	0.0152	0.2428	-0.4654	0.4932	1808.9690	1.0002	0.0067	0.2355	-0.4574	0.4722	1871.8970	1.0005						
m[3]	0.0030	0.2424	-0.4703	0.4855	1476.2580	1.0005	-0.0028	0.2301	-0.4507	0.4374	2031.5690	0.9998						
m[4]	-0.1462	0.2425	-0.6245	0.3193	1423.5190	1.0002	-0.1272	0.2314	-0.5810	0.3513	2052.1430	1.0013						
k[1]	0.1340	0.0703	0.0018	0.2747	1804.2120	1.0016	0.1240	0.0698	-0.0144	0.2366	1639.9320	1.0006						
k[2]	0.1211	0.0713	-0.0171	0.2623	1652.4530	1.0001	0.1228	0.0702	-0.0149	0.2597	1773.1660	0.9998						
k[3]	-0.1315	0.0712	-0.2711	0.0105	1304.3440	1.0008	-0.1291	0.0688	-0.2597	0.0039	1822.9220	1.0007						
k[4]	0.0755	0.0720	-0.0648	0.2177	1297.0270	1.0028	0.0715	0.0684	-0.0638	0.2043	1855.0820	1.0010						
beta[1,1]	-0.5714	0.1057	-0.7772	-0.3665	2566.1010	1.0007	-0.5719	0.1060	-0.7782	-0.3590	2381.9140	0.9998						
beta[1,2]	-0.7873	0.1070	-0.9955	-0.5802	2434.8280	1.0009	-0.7805	0.1072	-0.9897	-0.5690	2478.9570	1.0016						
beta[1,3]	-0.4829	0.1071	-0.6902	-0.2700	1988.0770	0.9997	-0.4790	0.1076	-0.6859	-0.2683	2704.5850	1.0000						
beta[1,4]	-0.7988	0.1090	-1.0142	-0.5927	2071.3490	1.0007	-0.7973	0.1043	-1.0036	-0.5965	2813.2130	1.0001						
beta[2,1]	0.7857	0.0862	0.6121	0.9514	5227.8240	0.9996	0.7757	0.0834	0.6109	0.9363	5104.5170	0.9995						
beta[2,2]	0.3662	0.0876	0.1980	0.5375	5935.3340	0.9995	0.3654	0.0886	0.1884	0.5384	5288.5290	1.0007						
beta[2,3]	0.4927	0.0878	0.3200	0.6597	5071.7150	0.9999	0.4903	0.0856	0.3225	0.6582	5182.2190	0.9996						
beta[2,4]	0.5245	0.0870	0.3494	0.6971	5290.2360	0.9994	0.5165	0.0861	0.3532	0.6857	5508.7380	0.9997						
beta[3,1]	-0.3860	0.0786	-0.5400	-0.2281	5290.9620	0.9996	-0.3831	0.0812	-0.5409	-0.2213	5257.6250	1.0000						
beta[3,2]	-0.5571	0.0823	-0.7158	-0.3948	6010.7610	0.9997	-0.5543	0.0813	-0.7152	-0.3925	7016.5330	0.9997						
beta[3,3]	-0.2942	0.0810	-0.4536	-0.1346	6248.2330	0.9999	-0.2946	0.0793	-0.4516	-0.1387	5405.4380	0.9997						
beta[3,4]	-0.3323	0.0814	-0.4886	-0.1718	5049.9520	1.0009	-0.3305	0.0814	-0.4929	-0.1715	6568.1900	0.9993						
beta[4,1]	0.4255	0.0812	0.2682	0.5832	7746.6380	1.0000	0.4192	0.0781	0.2659	0.5738	5869.2490	0.9994						
beta[4,2]	0.2949	0.0791	0.1433	0.4511	6403.3130	0.9994	0.2920	0.0754	0.1453	0.4395	7771.3910	0.9997						
beta[4,3]	0.3005	0.0783	0.1450	0.4529	7613.1050	0.9996	0.3013	0.0777	0.1498	0.4513	7654.2220	0.9993						
beta[4,4]	0.5160	0.0772	0.3663	0.6677	7432.2490	0.9994	0.5131	0.0789	0.3647	0.6662	7322.3580	0.9996						
beta[5,1]	-0.1139	0.0806	-0.2700	0.0404	5381.9490	0.9995	-0.1173	0.0776	-0.2646	0.0404	5753.0420	0.9992						
beta[5,2]	-0.1099	0.0794	-0.2644	0.0431	5979.0560	0.9996	-0.1101	0.0821	-0.2713	0.0506	6110.4510	0.9997						
beta[5,3]	-0.3420	0.0796	-0.5000	-0.1889	6398.8260	0.9995	-0.3415	0.0787	-0.4904	-0.1838	5693.9540	0.9993						
beta[5,4]	-0.0981	0.0795	-0.2517	0.0593	6062.3670	0.9995	-0.0989	0.0797	-0.2559	0.0588	5569.1150	1.0002						
beta[6,1]	0.3728	0.0810	0.2126	0.5347	5559.0460	0.9998	0.3679	0.0794	0.2136	0.5194	6571.1340	0.9993						
beta[6,2]	0.4360	0.0784	0.2756	0.5851	5234.8140	0.9999	0.4362	0.0797	0.2796	0.5936	5835.0100	1.0001						
beta[6,3]	0.4863	0.0805	0.3238	0.6461	5921.4790	0.9993	0.4864	0.0793	0.3326	0.6404	6124.5160	0.9998						
beta[6,4]	0.4840	0.0803	0.3292	0.6438	5815.5720	0.0004	0.4820	0.0803	0.3258	0.6384	5593.8900	0.9996						
beta[7,1]	0.0419	0.0772	-0.1055	0.1962	7597.5690	0.9999	0.0412	0.0773	-0.1138	0.1900	6230.7870	0.9997						
beta[7,2]	-0.0489	0.0773	-0.1994	0.1050	6087.8920	0.9998	-0.0475	0.0807	-0.2075	0.1133	8191.5730	1.0002						
beta[7,3]	-0.0109	0.0798	-0.1687	0.1486	6252.1640	1.0001	-0.0124	0.0786	-0.1653	0.1380	7066.2810	1.0004						
beta[7,4]	0.0027	0.0797	-0.1476	0.1553	7676.6090	1.0000	0.0044	0.0788	-0.1499	0.1543	8314.2050	0.9995						
beta[8,1]	0.0472	0.0797	-0.1091	0.2052	5150.2720	0.9993	0.0479	0.0810	-0.1112	0.2076	5550.7630	0.9991						
beta[8,2]	0.0001	0.0815	-0.1627	0.1592	5150.5700	1.0008	0.0011	0.0810	-0.1606	0.1614	4476.2610	1.0007						
beta[8,3]	0.0326	0.0817	-0.1250	0.1947	4443.1150	0.9992	0.0320	0.0814	-0.1278	0.1959	6496.9190	0.9996						
beta[8,4]	-0.0360	0.0811	-0.1975	0.1218	5185.1820	0.9996	-0.0358	0.0826	-0.1933	0.1271	6300.7920	0.9995						
beta[9,1]	-0.2551	0.0778	-0.4080	-0.1030	6448.1470	0.9996	-0.2533	0.0797	-0.4076	-0.0999	6506.1320	0.9993						
beta[9,2]	-0.1431	0.0805	-0.3006	0.0181	6944.2860	0.9995	-0.1426	0.0792	-0.2967	0.0151	7046.0500	0.9998						
beta[9,3]	0.0579	0.0805	-0.0975	0.2111	6708.3850	0.9992	0.0588	0.0815	-0.0989	0.2225	6806.5670	0.9996						
beta[9,4]	-0.0095	0.0780	-0.1570	0.1427	6198.5590	1.0001	-0.0088	0.0792	-0.1662	0.1479	6097.6380	0.9997						
beta[10,1]	-0.1769	0.0778	-0.3352	-0.0288	6973.1160	0.9991	-0.1761	0.0769	-0.3269	-0.0251	6352.0520	1.0000						
beta[10,2]	0.0484	0.0779	-0.1026	0.2012	6120.8480	0.9995	0.0479	0.0769	-0.0999	0.1979	6115.9400	0.9999						
beta[10,3]	-0.1461	0.0770	-0.2963	0.0023	6257.0190	0.9998	-0.1454	0.0790	-0.2978	0.0110	5968.0770	0.9991						
beta[10,4]	-0.0343	0.0795	-0.1918	0.1205	6668.5170	1.0004	-0.0346	0.0775	-0.1857	0.1174	5356.9120	1.0005						
beta[11,1]	0.0163	0.0786	-0.1397	0.1743	8019.0290	0.9999	0.0151	0.0764	-0.1384	0.1636	6162.8360	0.9999						
beta[11,2]	0.1085	0.0770	-0.0427	0.2594	7518.8800	0.9996	0.1083	0.0774	-0.0411	0.2599	6637.5700	0.9996						
beta[11,3]	0.0530	0.0771	-0.1005	0.2040	7808.0860	0.9992	0.0544	0.0767	-0.0942	0.2014	6649.5340	0.9991						
beta[11,4]	0.1027	0.0764	-0.0487	0.2499	6758.7840	0.9995	0.1028	0.0783	-0.0499	0.2552	7262.6690	0.9997						
beta[12,1]	-0.0599	0.0762	-0.2056	0.0881	6949.0490	0.9993	-0.0582	0.0767	-0.2105	0.0947	5685.8840	0.9993						
beta[12,2]	0.0403	0.0778	-0.1089	0.1931	8529.0760	0.9995	0.0369	0.0796	-0.1191	0.1950	7154.8000	0.9998						
beta[12,3]	-0.0760	0.0775	-0.2278	0.0734	8875.8220	0.9995	-0.0754	0.0774	-0.2289	0.0810	6292.9460	0.9995						
beta[12,4]	-0.1046	0.0792	-0.2607	0.0481	8113.7680	0.9994	-0.1027	0.0767	-0.2589	0.0512	6947.4900	0.9997						
beta[13,1]	0.0108	0.0770	-0.1381	0.1583	7394.0050	0.9994	0.0146	0.0777	-0.1362	0.1692	7337.0950	1.0004						
beta[13,2]	0.0288	0.0763	-0.1202	0.1774	6465.4980	1.0001	0.0277	0.0769	-0.1230	0.1795	7683.7000	0.9996						
beta[13,3]	-0.0167	0.0781	-0.1672	0.1398	6565.8760	0.9993	-0.0153	0.0791	-0.1694	0.1397	6398.8790	0.9996						
beta[13,4]	0.0207	0.0803	-0.1360	0.1801	5839.4440	1.0000	0.0211	0.0792	-0.1347	0.1711	6029.3480	0.9999						
beta[14,1]	0.0062	0.0782	-0.1488	0.1599	7319.1910	0.9995	0.0075	0.0793	-0.1507	0.1625	6480.6390	0.9998						
beta[14,2]	-0.0977	0.0763	-0.2492	0.0522	7477.9610	1.0004	-0.0970	0.0766	-0.2451	0.0546	7833.3430	0.9994						
beta[14,3]	0.0572	0.0762	-0.0911	0.2044	5816.2640	0.9997	0.0567	0.0763	-0.0898	0.2130	6217.7550	0.9993						
beta[14,4]	-0.0550	0.0763	-0.1559	0.1425	6977.7380	0.9994	-0.0503	0.0767	-0.1517	0.1396	7568.0010	0.9993						
beta[15,1]	0.0180	0.0746	-0.1281	0.1635	7400.4260	0.9996	0.0182	0.0765	-0.1291	0.1669	6234.6780	0.9993						
beta[15,2]	-0.0067	0.0792	-0.2392	0.0626	6065.3950	0.9993	-0.0877	0.0773	-0.2385	0.0657	7233.6950	0.9994						
beta[17,1]	0.0082	0.0781	-0.1455	0.1618	7429.1640	0.9993	0.0084	0.0769	-0.1447	0.1579	7020.3060	0.9992						
beta[17,2]	-0.0746	0.0780	-0.2255	0.0769	7111.1690	1.0000	-0.0734	0.0760	-0.2222	0.0727	5860.4100	0.9995						
beta[17,3]	-0.0101	0.0771	-0.16															

parameter	Separate Model with wide priors						Separate Model with narrow priors					
	mean	std	2.5%	97.5%	mean	std	mean	std	2.5%	97.5%	mean	std
sigma_pobs	0.621421954	0.0237098	0.57775831	0.69922105	532.2062	0.0995554	0.62163917	0.02370954	0.57752882	0.67062397	5281.2287	0.999393
m[1]	0.097254625	0.2698571	-0.436662974	0.622248996	792.5745	1.0012075	0.07295319	0.27142482	-0.438343927	0.025440393	700.5659	1.0037518
m[2]	0.218302635	0.27574358	-0.315153056	0.759354996	854.4363	1.0032420	0.232235506	0.27723976	-0.310133727	0.077750688	751.373	1.0049047
m[3]	0.13913931	0.27574358	-0.393247788	0.801254005	867.4363	1.0026987	0.232235506	0.27723976	-0.310133727	0.077750688	751.373	1.0049047
m[4]	0.23867777	0.27574358	-0.398268529	0.769818556	718.6011	1.0014453	0.23106525	0.26582688	-0.292964118	0.075150494	751.504	1.003625
k[1][0]	-0.018171191	0.08098387	-0.172373707	0.133344048	1046.1861	1.0011508	-0.022765303	0.08303521	-0.18211605	0.130198391	1005.7922	1.002238
k[2][0]	0.091838904	0.08389041	-0.07031347	0.258660877	1105.3129	1.0031174	0.08477407	0.0845176	-0.078530124	0.025563405	1009.6077	1.0009746
k[3][0]	-0.157598506	0.085600603	-0.324888993	0.018114106	1092.7425	1.0027678	-0.152440756	0.084111378	-0.140565886	0.130198391	1005.4219	1.0004234
k[4][0]	0.0012044	0.08297497	-0.19221175	0.108415237	1008.4129	1.0026707	0.08207042	0.08207042	-0.140565886	0.130198391	1005.4219	1.0004234
beta[1][1]	0.56882572	0.08297497	-0.24307666	0.152375237	1008.4129	1.0026707	0.08207042	0.08207042	-0.140565886	0.130198391	1005.4219	1.0004234
beta[1][2]	-0.639118972	0.08297497	-0.792322394	-0.478200478	880.3683	1.0269005	-0.41316109	0.08243807	-0.80462953	0.482276683	917.2115	1.0034366
beta[1][3]	-0.460701958	0.08964907	-0.626638232	-0.281094968	848.4983	1.036397	-0.463285061	0.08267373	-0.626853079	0.295327777	917.5372	1.002675
beta[1][4]	-0.657376160	0.08484214	-0.82698369	0.853965	885.9695	1.0034498	-0.585355198	0.082561074	-0.815684497	0.494526039	1014.2737	1.0030149
beta[2][1]	0.226655301	0.08297497	-0.06325277	0.062886077	387.1277	1.0009176	0.205247802	0.16816363	0.275848029	0.341861399	341.861399	1.000969
beta[2][2]	0.313417686	0.08297497	-0.258660877	0.265275844	383.1484	1.0009431	0.150969110	0.08369072	0.270506874	0.173034898	342.535	1.0008118
beta[2][3]	0.29909818	0.08297497	-0.13333458	0.064055918	397.1295	1.007734	0.207968707	0.20171489	0.096533344	0.4032158	1.0100857	
beta[3][1]	-0.389269585	0.069698019	-0.512816703	0.29117329	426.7865	1.0000383	-0.787278937	0.06067518	0.507932121	0.250555588	435.1353	0.999409
beta[3][2]	0.20333276	0.069698019	-0.21246776	0.06237676	357.8653	1.0000383	-0.156260953	0.06067518	0.33937374	0.072369595	343.1353	1.0002065
beta[3][3]	-0.26788161	0.069698019	-0.292366093	0.06237676	357.8653	1.0000383	-0.156260953	0.06067518	0.33937374	0.072369595	343.1353	1.0002065
beta[3][4]	-0.306316058	0.069698019	-0.430664198	0.06237676	357.8653	1.0000383	-0.156260953	0.06067518	0.33937374	0.072369595	343.1353	1.0002065
beta[4][1]	0.223311057	0.06671609	-0.475547469	0.06237676	357.8653	1.0000383	-0.156260953	0.06067518	0.33937374	0.072369595	343.1353	1.0002065
beta[4][2]	-0.306316058	0.069698019	-0.430664198	0.06237676	357.8653	1.0000383	-0.156260953	0.06067518	0.33937374	0.072369595	343.1353	1.0002065
beta[4][3]	0.36168969	0.08297497	0.200530662	0.52487524	1545.6174	0.9995530	0.359276582	0.08269087	0.194117040	0.158170912	1265.2021	1.0007391
beta[4][4]	0.427278317	0.08297497	0.167670787	0.17482401	1478.2401	0.9995530	0.324257801	0.08269087	0.167194994	0.486973101	1341.1858	1.001320
beta[4][5]	0.460701958	0.08297497	0.167670787	0.17482401	1478.2401	0.9995530	0.324257801	0.08269087	0.167194994	0.486973101	1341.1858	1.001320
beta[4][6]	0.437170237	0.08297497	0.167670787	0.17482401	1478.2401	0.9995530	0.324257801	0.08269087	0.167194994	0.486973101	1341.1858	1.001320
beta[5][1]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[5][2]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[5][3]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[5][4]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[5][5]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[5][6]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[6][1]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[6][2]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[6][3]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[6][4]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[6][5]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[6][6]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[7][1]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[7][2]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[7][3]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[7][4]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[7][5]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[7][6]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
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beta[8][4]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[8][5]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[8][6]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[9][1]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[9][2]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[9][3]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[9][4]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[9][5]	-0.151355453	0.07880904	-0.281459078	-0.17482401	369.9628	1.0017672	0.23381109	0.08369072	0.270506874	0.59930384	318.4995	1.0005411
beta[9][6]	-0.151355453	0.07880904	-0.281459078	-0.174824								