

It is strongly recommended that you install the required software before the day of the workshop.

### 1) Install Stan and Matlabstan

If you have a windows or a linux computer, look at the files for how to install Stan on those platforms. If you have a mac, go to: <https://github.com/brian-lau/MatlabStan/wiki> and follow the instructions under 'getting started'. This will lead you to download: CmdStan, MatlabProcessManager and MatlabStan. For MatlabStan, don't clone the repo, but follow the link 'get a copy here' (<https://github.com/brian-lau/MatlabStan/releases/tag/v2.15.1.0>) and download the .zip file. This is because there are some code changes in the github repository.

### 2) Setting up Stan

In the MatlabStan folder, inside +mstan, open stan\_home.m Change the path to your installation of cmdstan. Add MatlabStan to your homedir.

### 3) Testing your Stan setup

Open Matlab. In Matlab, set the current folder to the folder with the Matlab course files (e.g. 'CourseMatlab\_ParticipantVersion' unless you have renamed it). Open and run the Matlab script 'StanTest.m'. If your Stan is set up correctly, you should see an output like this:

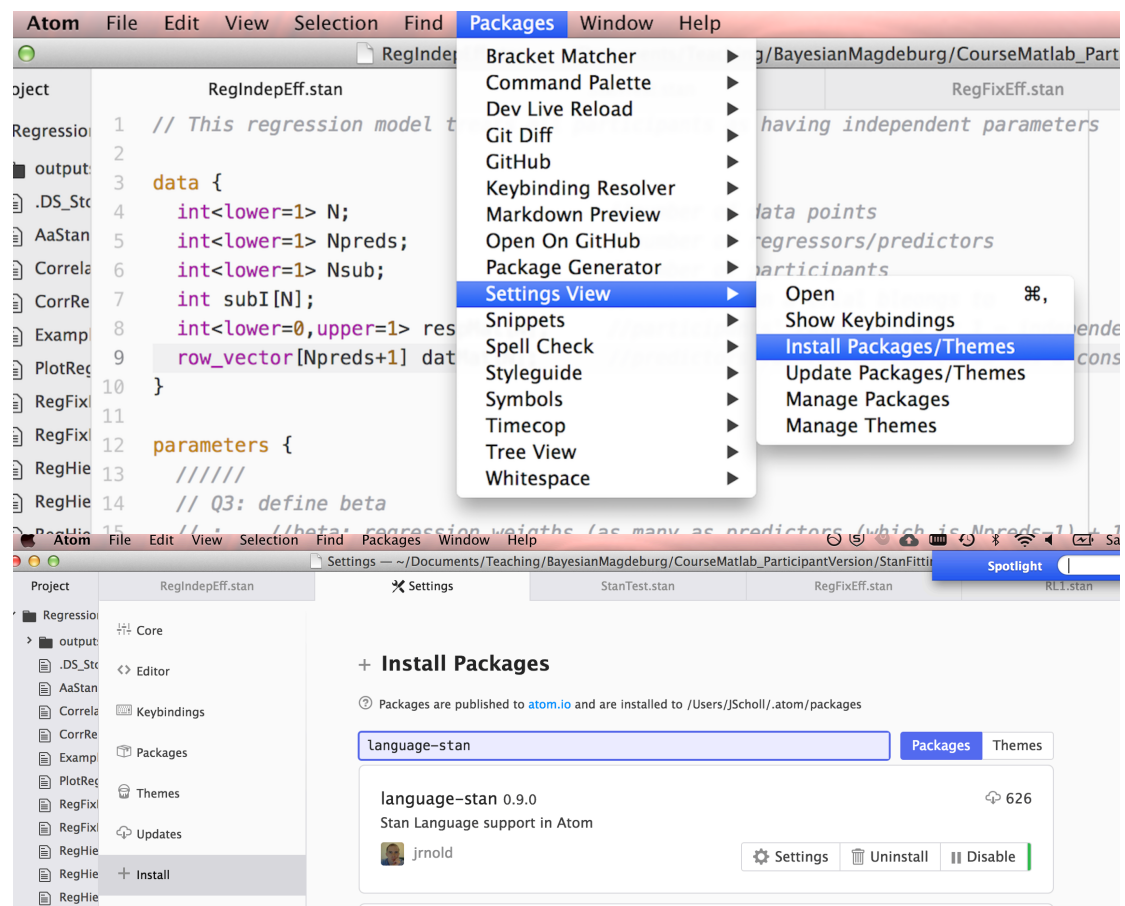
```
inference for Stan model: stan_test_model
4 chains: each with iter=(500,500,500,500); warmup=(0,0,0,0); thin=(1,1,1,1); 2000
Warmup took (0.0076, 0.0047, 0.0050, 0.0053) seconds, 0.023 seconds total
Sampling took (0.013, 0.0083, 0.0081, 0.0083) seconds, 0.038 seconds total

      Mean      MCSE      StdDev      5%      50%      95%      N_Eff      N_Eff/s      R_hat
lp__          -69    3.6e-02         1.1      -71      -69      -68         853        22414    1.0e+00
accept_stat__  0.84    6.1e-03         0.19     0.40     0.91     1.0         989        25986    1.0e+00
stepsize__     1.2    5.9e-02         0.083     1.1     1.2     1.3          2.0          53    9.5e+13
treedepth__    1.1    9.1e-03         0.35     1.0     1.0     2.0        1492        39214    1.0e+00
n_leapfrog__   2.6    1.7e-02         0.78     1.0     3.0     3.0        2000        52564    1.0e+00
divergent__    0.00    0.0e+00         0.00     0.00     0.00     0.00        2000        52564         nan
energy__       70    5.0e-02         1.5       68       70       73         866        22760    1.0e+00
y_mu          9.8    1.5e-02         0.55     8.9     9.8     11        1303        34234    1.0e+00
y_sd          3.5    1.2e-02         0.41     2.9     3.4     4.2        1110        29162    1.0e+00
Samples were drawn using hmc with nuts.
For each parameter, N_Eff is a crude measure of effective sample size,
and R_hat is the potential scale reduction factor on split chains (at
convergence, R_hat=1).
>>
```

### 4) Text editors for Stan files

.stan files can be opened with any text editor. But, it will make coding much easier if you choose one that has code highlighting for Stan. Recommendation: Atom and the Stan plugin (<https://atom.io/packages/language-stan>). This can easily be installed, as described in the link from the Packages tab in Atom. (Emacs also has a Stan plugin, but this may be tedious to install unless you're very familiar with emacs)

Here are screenshot for how to get the stan plugin for atom:



## 5) Matlab toolboxes

You will need: Statistics and Machine Learning Toolbox