

BAYESIAN MODEL ASSESSMENT FOR JOINTLY MODELING MULTIDIMENSIONAL RESPONSE DATA WITH APPLICATION TO COMPUTERIZED TESTING Supplementary Materials

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In the Supplementary Materials, we include additional tables and figures, ranking item difficulty, diagnostics for model adequacy, trace, autocorrelation, and density plots, calibration of the DIC and LPML assessment criteria, and codes for MCMC sampling and decomposition of DIC and LPML.

S.1 Additional Tables and Figures

S.1.1 Additional Tables

Table S.1 provides the SE values for all item and latent attribute parameters in four different scenarios in the simulation for Subsection 5.1. Notice we have grouped parameters in their corresponding category according to $\mathbf{a} = (a_1, \dots, a_J)'$, $\mathbf{b} = (b_1, \dots, b_J)'$, $\boldsymbol{\lambda} = (\lambda_1, \dots, \lambda_J)'$, $\boldsymbol{\theta} = (\theta_1, \dots, \theta_N)'$ and $\boldsymbol{\tau} = (\tau_1, \dots, \tau_N)'$ for summarizing their results. For example, in Table S.1, the content in the intersection of Column ‘SE’ and Row ‘ \mathbf{a} (Min, Max)’ presents the median value of the SE among all a_j s and the bracket shows

Table S.1: SE Summary of parameters in the simulation

| | $N = 125, J = 20$ | $N = 125, J = 40$ | $N = 250, J = 20$ | $N = 250, J = 40$ |
|-----------------------------------|----------------------|----------------------|----------------------|----------------------|
| \mathbf{a} (Min, Max) | .253 (.151 , .292) | .248 (.139 , .295) | .193 (.117 , .274) | .188 (.104 , .267) |
| \mathbf{b} (Min, Max) | .255 (.157 , .376) | .236 (.141 , .400) | .166 (.091 , .349) | .153 (.098 , .325) |
| $\boldsymbol{\lambda}$ (Min, Max) | .056 (.039 , .078) | .056 (.034 , .076) | .040 (.026 , .056) | .039 (.026 , .055) |
| $\boldsymbol{\theta}$ (Min, Max) | .323 (.300 , .360) | .273 (.246 , .327) | .316 (.287 , .362) | .260 (.231 , .315) |
| $\boldsymbol{\tau}$ (Min, Max) | .350 (.326 , .392) | .268 (.247 , .298) | .338 (.311 , .362) | .259 (.239 , .284) |
| β_0 | .688 | .670 | .468 | .494 |
| β_1 | .838 | .689 | .552 | .492 |
| β_2 | 1.068 | .848 | .666 | .602 |
| σ_{PDE}^2 | 13.300 | 10.260 | 9.044 | 6.832 |

the range of the SE values for all a_j s. A similar interpretation can be applied to Bias, MSE, CP and SD for all other columns and rows in the table. Table S.2 to Table S.8 show the posterior estimates of all unknown parameters of the proposed joint model for the AppRISE data. In these tables, the abbreviation ‘PARM’ denotes the name of the unknown parameter in the model, ‘EAP’ means posterior estimate of that parameter, ‘SD’ is the sample standard deviation of our MCMC draws for the parameter and ‘HPD’ presents the 95% highest probability density interval.

Table S.2: The Discrimination estimation results of AppRISE data

| PARM | EAP | SD | HPD | PARM | EAP | SD | HPD |
|----------|-------|-------|-------------------|----------|-------|-------|-------------------|
| a_1 | 0.469 | 0.233 | [0.042 , 0.902] | a_2 | 0.337 | 0.204 | [0.000 , 0.701] |
| a_3 | 1.906 | 0.509 | [0.967 , 2.922] | a_4 | 1.210 | 0.394 | [0.458 , 1.993] |
| a_5 | 0.994 | 0.323 | [0.428 , 1.630] | a_6 | 1.695 | 0.429 | [0.912 , 2.543] |
| a_7 | 1.314 | 0.419 | [0.569 , 2.141] | a_8 | 1.370 | 0.464 | [0.532 , 2.260] |
| a_9 | 1.529 | 0.439 | [0.699 , 2.377] | a_{10} | 1.562 | 0.428 | [0.773 , 2.416] |
| a_{11} | 0.835 | 0.413 | [0.155 , 1.656] | a_{12} | 1.499 | 0.525 | [0.608 , 2.544] |
| a_{13} | 1.020 | 0.732 | [0.000 , 2.291] | a_{14} | 0.374 | 0.373 | [0.000 , 1.138] |
| a_{15} | 0.760 | 0.257 | [0.284 , 1.277] | a_{16} | 1.280 | 0.441 | [0.504 , 2.130] |
| a_{17} | 1.038 | 0.415 | [0.360 , 1.866] | a_{18} | 0.908 | 0.455 | [0.196 , 1.829] |
| a_{19} | 0.562 | 0.342 | [0.000 , 1.185] | a_{20} | 1.474 | 0.489 | [0.643 , 2.454] |
| a_{21} | 0.448 | 0.358 | [0.000 , 1.172] | a_{22} | 0.596 | 0.293 | [0.136 , 1.186] |
| a_{23} | 1.261 | 0.425 | [0.521 , 2.096] | a_{24} | 0.662 | 0.262 | [0.172 , 1.160] |
| a_{25} | 1.685 | 0.446 | [0.889 , 2.577] | a_{26} | 0.328 | 0.338 | [0.000 , 1.030] |
| a_{27} | 0.798 | 0.511 | [0.049 , 1.832] | a_{28} | 1.069 | 0.585 | [0.140 , 2.208] |
| a_{29} | 0.402 | 0.335 | [0.000 , 1.067] | a_{30} | 1.147 | 0.448 | [0.377 , 2.014] |
| a_{31} | 0.312 | 0.302 | [0.000 , 0.928] | a_{32} | 0.373 | 0.322 | [0.000 , 0.995] |
| a_{33} | 1.153 | 0.540 | [0.256 , 2.249] | a_{34} | 1.100 | 0.431 | [0.400 , 1.989] |
| a_{35} | 1.560 | 0.415 | [0.805 , 2.413] | a_{36} | 0.607 | 0.426 | [0.000 , 1.452] |
| a_{37} | 1.165 | 0.337 | [0.540 , 1.821] | a_{38} | 0.831 | 0.292 | [0.260 , 1.396] |
| a_{39} | 0.304 | 0.226 | [0.000 , 0.748] | a_{40} | 1.255 | 0.373 | [0.557 , 1.954] |
| a_{41} | 0.536 | 0.315 | [0.007 , 1.108] | a_{42} | 1.791 | 0.510 | [0.853 , 2.813] |
| a_{43} | 0.800 | 0.496 | [0.003 , 1.717] | | | | |

Table S.3: The Difficulty estimation results of AppRISE data

| PARM | EAP | SD | HPD | PARM | EAP | SD | HPD |
|----------|--------|-------|--------------------|----------|--------|-------|--------------------|
| b_1 | -0.558 | 0.670 | [-1.981 , 0.564] | b_2 | 0.434 | 0.836 | [-1.370 , 2.110] |
| b_3 | -1.927 | 0.386 | [-2.706 , -1.249] | b_4 | 0.087 | 0.267 | [-0.480 , 0.547] |
| b_5 | -2.690 | 0.854 | [-4.342 , -1.231] | b_6 | -0.334 | 0.193 | [-0.706 , 0.036] |
| b_7 | -2.814 | 0.855 | [-4.541 , -1.420] | b_8 | -2.371 | 0.766 | [-3.927 , -1.102] |
| b_9 | -2.017 | 0.484 | [-2.981 , -1.219] | b_{10} | -1.761 | 0.406 | [-2.602 , -1.087] |
| b_{11} | -1.474 | 1.204 | [-3.868 , 0.742] | b_{12} | -2.461 | 0.935 | [-4.344 , -0.902] |
| b_{13} | 2.106 | 1.557 | [-1.677 , 4.348] | b_{14} | -0.200 | 1.488 | [-3.128 , 2.499] |
| b_{15} | -0.672 | 0.427 | [-1.513 , 0.035] | b_{16} | -2.187 | 0.744 | [-3.704 , -0.993] |
| b_{17} | -1.982 | 1.033 | [-4.027 , -0.210] | b_{18} | -0.916 | 0.961 | [-2.783 , 0.606] |
| b_{19} | 0.303 | 0.806 | [-1.541 , 1.656] | b_{20} | -2.530 | 0.791 | [-4.103 , -1.227] |
| b_{21} | -0.143 | 1.154 | [-2.630 , 1.690] | b_{22} | -1.139 | 0.908 | [-3.069 , 0.265] |
| b_{23} | -2.369 | 0.768 | [-3.942 , -1.147] | b_{24} | -0.931 | 0.598 | [-2.139 , -0.027] |
| b_{25} | -1.739 | 0.370 | [-2.481 , -1.088] | b_{26} | -0.185 | 1.515 | [-3.149 , 2.565] |
| b_{27} | -0.491 | 1.161 | [-2.798 , 1.442] | b_{28} | -0.259 | 0.930 | [-2.219 , 1.062] |
| b_{29} | -0.524 | 1.327 | [-3.118 , 1.816] | b_{30} | -1.758 | 0.917 | [-3.603 , -0.285] |
| b_{31} | -0.221 | 1.395 | [-2.984 , 2.259] | b_{32} | -0.611 | 1.452 | [-3.445 , 2.217] |
| b_{33} | -1.170 | 1.121 | [-3.352 , 0.827] | b_{34} | -1.537 | 0.780 | [-3.126 , -0.300] |
| b_{35} | -1.681 | 0.384 | [-2.444 , -1.016] | b_{36} | -0.413 | 1.158 | [-2.798 , 1.456] |
| b_{37} | -2.046 | 0.561 | [-3.174 , -1.121] | b_{38} | 0.890 | 0.367 | [0.223 , 1.625] |
| b_{39} | -0.939 | 1.297 | [-3.432 , 1.488] | b_{40} | -2.379 | 0.596 | [-3.634 , -1.445] |
| b_{41} | 0.037 | 0.752 | [-1.635 , 1.311] | b_{42} | 2.151 | 0.360 | [1.539 , 2.899] |
| b_{43} | 0.105 | 0.877 | [-1.803 , 1.434] | | | | |

We note that the low frequency of subjects responding to some items may be a possible reason for the high posterior standard deviations for those items' difficulty levels. For example, 8 subjects responded item 26 and the posterior standard deviation of b_{26} is 1.515; on the contrary, 108 subjects responded item 6 and the posterior standard deviation of b_6 is 0.193.

Table S.4: The λ estimation results of AppRISE data

| PARM | EAP | SD | HPD | PARM | EAP | SD | HPD |
|----------------|-------|-------|-------------------|----------------|-------|-------|-------------------|
| λ_1 | 1.219 | 0.056 | [1.114 , 1.331] | λ_2 | 1.341 | 0.067 | [1.212 , 1.472] |
| λ_3 | 0.828 | 0.052 | [0.724 , 0.926] | λ_4 | 1.260 | 0.071 | [1.121 , 1.402] |
| λ_5 | 1.276 | 0.058 | [1.163 , 1.389] | λ_6 | 1.268 | 0.065 | [1.138 , 1.392] |
| λ_7 | 1.053 | 0.062 | [0.936 , 1.176] | λ_8 | 1.216 | 0.061 | [1.098 , 1.339] |
| λ_9 | 1.219 | 0.049 | [1.117 , 1.311] | λ_{10} | 1.019 | 0.053 | [0.915 , 1.121] |
| λ_{11} | 1.558 | 0.115 | [1.335 , 1.794] | λ_{12} | 1.212 | 0.066 | [1.078 , 1.340] |
| λ_{13} | 1.260 | 0.198 | [0.882 , 1.659] | λ_{14} | 1.758 | 0.289 | [1.199 , 2.343] |
| λ_{15} | 0.980 | 0.057 | [0.872 , 1.093] | λ_{16} | 1.098 | 0.059 | [0.986 , 1.215] |
| λ_{17} | 1.196 | 0.080 | [1.043 , 1.356] | λ_{18} | 1.397 | 0.119 | [1.170 , 1.637] |
| λ_{19} | 1.412 | 0.072 | [1.266 , 1.547] | λ_{20} | 0.963 | 0.052 | [0.867 , 1.068] |
| λ_{21} | 1.631 | 0.140 | [1.362 , 1.915] | λ_{22} | 1.498 | 0.068 | [1.366 , 1.633] |
| λ_{23} | 1.172 | 0.052 | [1.072 , 1.276] | λ_{24} | 1.223 | 0.063 | [1.095 , 1.341] |
| λ_{25} | 0.989 | 0.054 | [0.884 , 1.099] | λ_{26} | 1.873 | 0.281 | [1.328 , 2.446] |
| λ_{27} | 1.165 | 0.142 | [0.880 , 1.440] | λ_{28} | 1.579 | 0.114 | [1.346 , 1.796] |
| λ_{29} | 1.525 | 0.150 | [1.226 , 1.819] | λ_{30} | 1.230 | 0.070 | [1.095 , 1.367] |
| λ_{31} | 1.874 | 0.105 | [1.667 , 2.082] | λ_{32} | 1.500 | 0.301 | [0.921 , 2.118] |
| λ_{33} | 1.376 | 0.119 | [1.139 , 1.610] | λ_{34} | 1.318 | 0.066 | [1.190 , 1.446] |
| λ_{35} | 0.823 | 0.051 | [0.719 , 0.919] | λ_{36} | 1.295 | 0.115 | [1.071 , 1.519] |
| λ_{37} | 1.020 | 0.056 | [0.908 , 1.128] | λ_{38} | 1.469 | 0.070 | [1.330 , 1.605] |
| λ_{39} | 1.474 | 0.120 | [1.236 , 1.708] | λ_{40} | 0.931 | 0.047 | [0.835 , 1.020] |
| λ_{41} | 1.408 | 0.071 | [1.268 , 1.547] | λ_{42} | 1.250 | 0.079 | [1.088 , 1.397] |
| λ_{43} | 1.387 | 0.091 | [1.211 , 1.569] | | | | |

Table S.5: The σ_j^2 estimation results of AppRISE data

| PARAM | EAP | SD | HPD | PARAM | EAP | SD | HPD |
|-----------------|-------|-------|-------------------|-----------------|--------|-------|---------------------|
| σ_1^2 | 0.239 | 0.035 | [0.176 , 0.308] | σ_2^2 | 0.384 | 0.053 | [0.289 , 0.494] |
| σ_3^2 | 0.196 | 0.028 | [0.146 , 0.252] | σ_4^2 | 0.374 | 0.059 | [0.262 , 0.489] |
| σ_5^2 | 0.230 | 0.034 | [0.167 , 0.299] | σ_6^2 | 0.350 | 0.050 | [0.259 , 0.453] |
| σ_7^2 | 0.269 | 0.040 | [0.196 , 0.350] | σ_8^2 | 0.272 | 0.041 | [0.196 , 0.354] |
| σ_9^2 | 0.160 | 0.023 | [0.116 , 0.207] | σ_{10}^2 | 0.213 | 0.030 | [0.159 , 0.273] |
| σ_{11}^2 | 0.163 | 0.079 | [0.053 , 0.310] | σ_{12}^2 | 0.189 | 0.038 | [0.123 , 0.266] |
| σ_{13}^2 | 0.480 | 0.242 | [0.169 , 0.941] | σ_{14}^2 | 0.747 | 0.521 | [0.174 , 1.625] |
| σ_{15}^2 | 0.252 | 0.035 | [0.188 , 0.324] | σ_{16}^2 | 0.238 | 0.036 | [0.172 , 0.310] |
| σ_{17}^2 | 0.188 | 0.049 | [0.106 , 0.286] | σ_{18}^2 | 0.457 | 0.117 | [0.259 , 0.689] |
| σ_{19}^2 | 0.292 | 0.051 | [0.199 , 0.394] | σ_{20}^2 | 0.160 | 0.025 | [0.115 , 0.209] |
| σ_{21}^2 | 0.634 | 0.170 | [0.353 , 0.979] | σ_{22}^2 | 0.214 | 0.042 | [0.139 , 0.297] |
| σ_{23}^2 | 0.159 | 0.025 | [0.115 , 0.210] | σ_{24}^2 | 0.326 | 0.046 | [0.239 , 0.418] |
| σ_{25}^2 | 0.229 | 0.032 | [0.171 , 0.291] | σ_{26}^2 | 0.603 | 0.503 | [0.136 , 1.401] |
| σ_{27}^2 | 0.318 | 0.129 | [0.124 , 0.567] | σ_{28}^2 | 0.327 | 0.097 | [0.164 , 0.520] |
| σ_{29}^2 | 0.355 | 0.147 | [0.148 , 0.650] | σ_{30}^2 | 0.149 | 0.036 | [0.087 , 0.221] |
| σ_{31}^2 | 0.196 | 0.074 | [0.087 , 0.343] | σ_{32}^2 | 0.518 | 0.636 | [0.076 , 1.378] |
| σ_{33}^2 | 0.191 | 0.084 | [0.072 , 0.360] | σ_{34}^2 | 0.202 | 0.039 | [0.131 , 0.280] |
| σ_{35}^2 | 0.192 | 0.027 | [0.144 , 0.246] | σ_{36}^2 | 0.297 | 0.097 | [0.144 , 0.490] |
| σ_{37}^2 | 0.251 | 0.035 | [0.186 , 0.321] | σ_{38}^2 | 0.357 | 0.055 | [0.261 , 0.472] |
| σ_{39}^2 | 0.284 | 0.096 | [0.135 , 0.478] | σ_{40}^2 | 0.144 | 0.021 | [0.106 , 0.186] |
| σ_{41}^2 | 0.318 | 0.053 | [0.219 , 0.422] | σ_{42}^2 | 0.289 | 0.058 | [0.186 , 0.405] |
| σ_{43}^2 | 0.287 | 0.071 | [0.164 , 0.428] | μ_b | -0.958 | 0.301 | [-1.555 , -0.373] |
| σ_b^2 | 2.295 | 0.809 | [0.993 , 3.904] | | | | |

Table S.6: The ability estimation results of AppRISE data

| PARM | EAP | SD | HPD | PARM | EAP | SD | HPD |
|---------------|--------|-------|---------------------|---------------|--------|-------|---------------------|
| θ_1 | 1.363 | 0.472 | [0.432 , 2.268] | θ_2 | -1.907 | 0.403 | [-2.689 , -1.124] |
| θ_3 | 0.188 | 0.395 | [-0.567 , 0.963] | θ_4 | -1.668 | 0.381 | [-2.428 , -0.931] |
| θ_5 | -0.072 | 0.384 | [-0.843 , 0.658] | θ_6 | -0.183 | 0.369 | [-0.891 , 0.565] |
| θ_7 | 1.900 | 0.411 | [1.057 , 2.670] | θ_8 | 0.864 | 0.388 | [0.119 , 1.637] |
| θ_9 | -1.176 | 0.374 | [-1.926 , -0.456] | θ_{10} | 1.239 | 0.390 | [0.489 , 2.014] |
| θ_{11} | 2.763 | 0.441 | [1.905 , 3.640] | θ_{12} | 1.507 | 0.393 | [0.713 , 2.256] |
| θ_{13} | -0.239 | 0.375 | [-0.969 , 0.511] | θ_{14} | 0.584 | 0.396 | [-0.224 , 1.325] |
| θ_{15} | -0.583 | 0.357 | [-1.249 , 0.138] | θ_{16} | 0.487 | 0.412 | [-0.312 , 1.297] |
| θ_{17} | -0.082 | 0.417 | [-0.926 , 0.708] | θ_{18} | 1.773 | 0.407 | [0.976 , 2.564] |
| θ_{19} | -0.452 | 0.363 | [-1.149 , 0.271] | θ_{20} | 0.806 | 0.383 | [0.048 , 1.558] |
| θ_{21} | -1.724 | 0.390 | [-2.521 , -0.984] | θ_{22} | -0.578 | 0.361 | [-1.271 , 0.153] |
| θ_{23} | 0.230 | 0.395 | [-0.545 , 1.002] | θ_{24} | 0.491 | 0.413 | [-0.322 , 1.290] |
| θ_{25} | 0.010 | 0.387 | [-0.771 , 0.758] | θ_{26} | -0.497 | 0.372 | [-1.203 , 0.245] |
| θ_{27} | -0.298 | 0.369 | [-1.041 , 0.414] | θ_{28} | -1.040 | 0.376 | [-1.778 , -0.312] |
| θ_{29} | -0.023 | 0.383 | [-0.740 , 0.772] | θ_{30} | 1.085 | 0.389 | [0.341 , 1.851] |
| θ_{31} | 0.460 | 0.372 | [-0.272 , 1.169] | θ_{32} | 0.010 | 0.380 | [-0.731 , 0.757] |
| θ_{33} | 2.164 | 0.459 | [1.257 , 3.049] | θ_{34} | 0.177 | 0.371 | [-0.541 , 0.892] |
| θ_{35} | -1.460 | 0.381 | [-2.190 , -0.698] | θ_{36} | -1.106 | 0.383 | [-1.878 , -0.382] |
| θ_{37} | 0.866 | 0.389 | [0.109 , 1.635] | θ_{38} | 2.454 | 0.467 | [1.493 , 3.301] |
| θ_{39} | 0.593 | 0.373 | [-0.137 , 1.325] | θ_{40} | -0.716 | 0.351 | [-1.425 , -0.039] |
| θ_{41} | -0.358 | 0.380 | [-1.091 , 0.410] | θ_{42} | -0.318 | 0.373 | [-1.053 , 0.399] |
| θ_{43} | -0.138 | 0.380 | [-0.911 , 0.565] | θ_{44} | -1.096 | 0.346 | [-1.753 , -0.402] |
| θ_{45} | 0.296 | 0.374 | [-0.421 , 1.025] | θ_{46} | 0.604 | 0.393 | [-0.153 , 1.379] |
| θ_{47} | 0.617 | 0.414 | [-0.187 , 1.421] | θ_{48} | 0.189 | 0.396 | [-0.590 , 0.966] |
| θ_{49} | 0.111 | 0.389 | [-0.630 , 0.892] | θ_{50} | 1.907 | 0.409 | [1.107 , 2.717] |
| θ_{51} | -0.329 | 0.368 | [-1.045 , 0.393] | θ_{52} | 0.392 | 0.393 | [-0.383 , 1.168] |
| θ_{53} | -0.480 | 0.366 | [-1.166 , 0.266] | θ_{54} | 1.111 | 0.437 | [0.240 , 1.954] |
| θ_{55} | -1.183 | 0.366 | [-1.932 , -0.497] | θ_{56} | 0.440 | 0.397 | [-0.319 , 1.237] |
| θ_{57} | 0.197 | 0.401 | [-0.577 , 0.978] | θ_{58} | 0.542 | 0.403 | [-0.230 , 1.361] |
| θ_{59} | -0.001 | 0.371 | [-0.723 , 0.713] | θ_{60} | 1.019 | 0.414 | [0.210 , 1.822] |
| θ_{61} | -0.916 | 0.360 | [-1.605 , -0.185] | θ_{62} | 2.345 | 0.442 | [1.507 , 3.247] |
| θ_{63} | -1.778 | 0.399 | [-2.516 , -0.958] | θ_{64} | 1.109 | 0.393 | [0.373 , 1.917] |
| θ_{65} | 0.320 | 0.385 | [-0.413 , 1.104] | θ_{66} | -0.535 | 0.356 | [-1.230 , 0.158] |
| θ_{67} | 0.952 | 0.386 | [0.181 , 1.690] | θ_{68} | 2.058 | 0.420 | [1.262 , 2.899] |
| θ_{69} | -0.171 | 0.391 | [-0.918 , 0.611] | θ_{70} | -0.023 | 0.435 | [-0.858 , 0.845] |
| θ_{71} | 0.719 | 0.384 | [-0.010 , 1.507] | θ_{72} | 0.544 | 0.384 | [-0.189 , 1.330] |
| θ_{73} | 0.099 | 0.382 | [-0.634 , 0.863] | θ_{74} | 1.306 | 0.387 | [0.561 , 2.084] |
| θ_{75} | 0.999 | 0.394 | [0.238 , 1.793] | θ_{76} | -1.128 | 0.373 | [-1.860 , -0.392] |
| θ_{77} | -0.667 | 0.361 | [-1.398 , 0.018] | θ_{78} | 0.851 | 0.386 | [0.081 , 1.605] |

Table S.7: The ability and speed estimation results of AppRISE data

| PARM | EAP | SD | HPD | PARM | EAP | SD | HPD |
|----------------|--------|-------|------------------|----------------|--------|-------|------------------|
| θ_{79} | 0.080 | 0.378 | [-0.651, 0.823] | θ_{80} | 0.532 | 0.393 | [-0.237, 1.307] |
| θ_{81} | -0.397 | 0.361 | [-1.097, 0.308] | θ_{82} | 0.599 | 0.396 | [-0.162, 1.389] |
| θ_{83} | -0.563 | 0.394 | [-1.317, 0.208] | θ_{84} | 0.770 | 0.400 | [-0.005, 1.566] |
| θ_{85} | -0.207 | 0.405 | [-0.995, 0.573] | θ_{86} | -0.088 | 0.369 | [-0.800, 0.631] |
| θ_{87} | -0.319 | 0.362 | [-1.061, 0.360] | θ_{88} | -0.392 | 0.364 | [-1.108, 0.311] |
| θ_{89} | -0.690 | 0.355 | [-1.399, -0.014] | θ_{90} | -0.011 | 0.382 | [-0.756, 0.736] |
| θ_{91} | -0.261 | 0.361 | [-0.954, 0.447] | θ_{92} | 2.450 | 0.457 | [1.559, 3.333] |
| θ_{93} | 1.618 | 0.406 | [0.822, 2.403] | θ_{94} | 0.648 | 0.387 | [-0.083, 1.430] |
| θ_{95} | 0.417 | 0.388 | [-0.347, 1.175] | θ_{96} | -0.314 | 0.383 | [-1.081, 0.421] |
| θ_{97} | 0.824 | 0.387 | [0.084, 1.596] | θ_{98} | 0.236 | 0.362 | [-0.448, 0.979] |
| θ_{99} | 0.062 | 0.392 | [-0.673, 0.856] | θ_{100} | -0.517 | 0.409 | [-1.322, 0.287] |
| θ_{101} | -0.510 | 0.398 | [-1.277, 0.266] | θ_{102} | -1.389 | 0.385 | [-2.142, -0.624] |
| θ_{103} | -1.877 | 0.402 | [-2.662, -1.102] | θ_{104} | -1.657 | 0.391 | [-2.440, -0.900] |
| θ_{105} | -0.698 | 0.356 | [-1.376, 0.010] | θ_{106} | -0.652 | 0.350 | [-1.328, 0.048] |
| θ_{107} | -0.724 | 0.353 | [-1.381, -0.005] | θ_{108} | 1.373 | 0.396 | [0.630, 2.174] |
| θ_{109} | -1.019 | 0.373 | [-1.727, -0.264] | θ_{110} | -0.392 | 0.377 | [-1.122, 0.342] |
| θ_{111} | -0.542 | 0.403 | [-1.318, 0.250] | θ_{112} | 1.286 | 0.396 | [0.554, 2.085] |
| θ_{113} | -0.337 | 0.367 | [-1.062, 0.370] | θ_{114} | -0.642 | 0.361 | [-1.340, 0.070] |
| θ_{115} | 0.219 | 0.397 | [-0.556, 0.988] | θ_{116} | -0.795 | 0.341 | [-1.446, -0.119] |
| θ_{117} | -0.011 | 0.378 | [-0.719, 0.766] | | | | |
| τ_1 | -0.156 | 0.404 | [-0.963, 0.615] | τ_2 | 1.667 | 0.541 | [0.654, 2.781] |
| τ_3 | -2.272 | 0.388 | [-3.043, -1.544] | τ_4 | 1.558 | 0.518 | [0.553, 2.557] |
| τ_5 | -0.496 | 0.390 | [-1.234, 0.277] | τ_6 | 0.302 | 0.357 | [-0.381, 1.016] |
| τ_7 | 0.339 | 0.367 | [-0.408, 1.027] | τ_8 | -1.200 | 0.340 | [-1.868, -0.553] |
| τ_9 | -0.385 | 0.470 | [-1.287, 0.536] | τ_{10} | -0.866 | 0.336 | [-1.525, -0.209] |
| τ_{11} | 1.044 | 0.430 | [0.197, 1.886] | τ_{12} | 0.785 | 0.344 | [0.101, 1.451] |
| τ_{13} | 0.824 | 0.362 | [0.138, 1.563] | τ_{14} | -0.085 | 0.353 | [-0.765, 0.628] |
| τ_{15} | -0.523 | 0.368 | [-1.255, 0.210] | τ_{16} | -0.945 | 0.392 | [-1.739, -0.204] |
| τ_{17} | -0.431 | 0.398 | [-1.200, 0.360] | τ_{18} | 0.910 | 0.364 | [0.187, 1.616] |
| τ_{19} | -0.065 | 0.383 | [-0.796, 0.696] | τ_{20} | 0.691 | 0.343 | [0.018, 1.350] |
| τ_{21} | 0.184 | 0.523 | [-0.835, 1.196] | τ_{22} | -0.155 | 0.388 | [-0.911, 0.616] |
| τ_{23} | -0.409 | 0.376 | [-1.161, 0.302] | τ_{24} | 0.351 | 0.384 | [-0.403, 1.104] |
| τ_{25} | 0.068 | 0.379 | [-0.687, 0.792] | τ_{26} | -1.022 | 0.393 | [-1.785, -0.244] |
| τ_{27} | -0.225 | 0.354 | [-0.971, 0.433] | τ_{28} | 0.444 | 0.468 | [-0.416, 1.424] |
| τ_{29} | 0.634 | 0.385 | [-0.121, 1.386] | τ_{30} | 1.157 | 0.340 | [0.491, 1.828] |
| τ_{31} | 0.278 | 0.341 | [-0.387, 0.944] | τ_{32} | 0.359 | 0.380 | [-0.399, 1.094] |
| τ_{33} | 1.165 | 0.405 | [0.337, 1.924] | τ_{34} | -0.991 | 0.342 | [-1.675, -0.334] |
| τ_{35} | 0.943 | 0.490 | [-0.005, 1.913] | τ_{36} | -1.221 | 0.477 | [-2.188, -0.316] |
| τ_{37} | 0.531 | 0.347 | [-0.150, 1.227] | τ_{38} | 1.027 | 0.429 | [0.214, 1.911] |

Table S.8: The speed estimation results of AppRISE data

| PARM | EAP | SD | HPD | PARM | EAP | SD | HPD |
|--------------|--------|-------|------------------|--------------|--------|-------|------------------|
| τ_{39} | 0.042 | 0.334 | [-0.624, 0.666] | τ_{40} | -0.020 | 0.392 | [-0.775, 0.745] |
| τ_{41} | -1.766 | 0.403 | [-2.539, -0.959] | τ_{42} | 1.273 | 0.387 | [0.527, 2.056] |
| τ_{43} | 1.094 | 0.393 | [0.328, 1.895] | τ_{44} | -1.041 | 0.419 | [-1.855, -0.232] |
| τ_{45} | 1.318 | 0.344 | [0.665, 1.997] | τ_{46} | -1.184 | 0.339 | [-1.866, -0.552] |
| τ_{47} | -2.828 | 0.381 | [-3.568, -2.098] | τ_{48} | -1.199 | 0.384 | [-1.935, -0.430] |
| τ_{49} | 0.340 | 0.386 | [-0.403, 1.121] | τ_{50} | 1.215 | 0.366 | [0.477, 1.910] |
| τ_{51} | -0.853 | 0.368 | [-1.578, -0.146] | τ_{52} | -2.644 | 0.377 | [-3.398, -1.920] |
| τ_{53} | -0.574 | 0.383 | [-1.325, 0.180] | τ_{54} | -0.108 | 0.389 | [-0.871, 0.668] |
| τ_{55} | -0.304 | 0.471 | [-1.224, 0.629] | τ_{56} | 0.681 | 0.360 | [-0.037, 1.376] |
| τ_{57} | -0.652 | 0.383 | [-1.398, 0.096] | τ_{58} | -0.997 | 0.364 | [-1.694, -0.282] |
| τ_{59} | -0.355 | 0.349 | [-1.029, 0.321] | τ_{60} | -0.985 | 0.365 | [-1.728, -0.308] |
| τ_{61} | 0.634 | 0.415 | [-0.181, 1.442] | τ_{62} | 1.074 | 0.404 | [0.299, 1.890] |
| τ_{63} | 2.389 | 0.536 | [1.374, 3.461] | τ_{64} | 1.260 | 0.355 | [0.573, 1.960] |
| τ_{65} | -0.659 | 0.359 | [-1.380, 0.031] | τ_{66} | -0.402 | 0.384 | [-1.164, 0.342] |
| τ_{67} | 0.796 | 0.350 | [0.107, 1.474] | τ_{68} | 0.284 | 0.380 | [-0.471, 1.007] |
| τ_{69} | -1.027 | 0.398 | [-1.835, -0.269] | τ_{70} | 1.364 | 0.423 | [0.524, 2.175] |
| τ_{71} | 0.239 | 0.343 | [-0.428, 0.925] | τ_{72} | 0.181 | 0.351 | [-0.502, 0.864] |
| τ_{73} | 0.654 | 0.341 | [0.002, 1.336] | τ_{74} | 0.591 | 0.337 | [-0.071, 1.249] |
| τ_{75} | -0.909 | 0.347 | [-1.615, -0.254] | τ_{76} | 0.485 | 0.461 | [-0.404, 1.406] |
| τ_{77} | -0.387 | 0.392 | [-1.154, 0.365] | τ_{78} | 0.112 | 0.338 | [-0.596, 0.747] |
| τ_{79} | 0.238 | 0.353 | [-0.449, 0.923] | τ_{80} | 0.515 | 0.363 | [-0.202, 1.216] |
| τ_{81} | 0.176 | 0.378 | [-0.546, 0.929] | τ_{82} | -1.286 | 0.375 | [-2.052, -0.583] |
| τ_{83} | 0.907 | 0.455 | [0.022, 1.817] | τ_{84} | -0.933 | 0.357 | [-1.632, -0.227] |
| τ_{85} | -0.505 | 0.412 | [-1.307, 0.302] | τ_{86} | -0.689 | 0.353 | [-1.397, -0.019] |
| τ_{87} | -0.043 | 0.375 | [-0.788, 0.677] | τ_{88} | -0.546 | 0.382 | [-1.305, 0.198] |
| τ_{89} | -0.561 | 0.379 | [-1.293, 0.19] | τ_{90} | -0.002 | 0.382 | [-0.767, 0.742] |
| τ_{91} | -0.28 | 0.35 | [-0.968, 0.409] | τ_{92} | 1.43 | 0.419 | [0.605, 2.237] |
| τ_{93} | 1.182 | 0.359 | [0.467, 1.866] | τ_{94} | 0.37 | 0.348 | [-0.291, 1.077] |
| τ_{95} | -0.134 | 0.356 | [-0.802, 0.591] | τ_{96} | 0.743 | 0.393 | [-0.029, 1.504] |
| τ_{97} | -0.194 | 0.329 | [-0.816, 0.482] | τ_{98} | -0.572 | 0.33 | [-1.204, 0.086] |
| τ_{99} | -1.541 | 0.366 | [-2.25, -0.82] | τ_{100} | 1.48 | 0.457 | [0.609, 2.383] |
| τ_{101} | -0.076 | 0.457 | [-0.959, 0.82] | τ_{102} | 0.92 | 0.489 | [-0.073, 1.853] |
| τ_{103} | 0.049 | 0.528 | [-0.986, 1.071] | τ_{104} | -0.937 | 0.525 | [-1.965, 0.112] |
| τ_{105} | -0.715 | 0.386 | [-1.478, 0.037] | τ_{106} | -1.078 | 0.394 | [-1.844, -0.322] |
| τ_{107} | 0.54 | 0.388 | [-0.256, 1.265] | τ_{108} | 0.382 | 0.344 | [-0.295, 1.063] |
| τ_{109} | 1.054 | 0.474 | [0.102, 1.97] | τ_{110} | 0.364 | 0.386 | [-0.378, 1.135] |
| τ_{111} | -0.384 | 0.451 | [-1.267, 0.508] | τ_{112} | 0.105 | 0.336 | [-0.584, 0.742] |
| τ_{113} | 0.811 | 0.379 | [0.043, 1.531] | τ_{114} | -0.241 | 0.394 | [-0.992, 0.545] |
| τ_{115} | 0.588 | 0.389 | [-0.204, 1.323] | τ_{116} | -0.094 | 0.356 | [-0.785, 0.612] |
| τ_{117} | 1.6 | 0.367 | [0.873, 2.309] | | | | |

Table S.9: Posterior estimates of the covariance and correlation parameters in equation 2.4 for the AppRISE data.

| Parameter | EAP | SD | 95% HPD Interval |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|-------|------------------|
| $\sigma_{12} = \sigma_{\tau} \sin \varphi$ | 0.134 | 0.035 | [0.062, 0.199] |
| $\sigma_{13} = \beta_1$ | 14.563 | 1.264 | [12.052, 17.065] |
| $\sigma_{23} = \sigma_{\tau}(\beta_1 \sin \varphi + \beta_2 \cos \varphi)$ | 3.056 | 0.601 | [1.889, 4.220] |
| $\rho_{12} = \frac{\sigma_{12}}{\sigma_{\tau}} = \sin \varphi$ | 0.398 | 0.097 | [0.196, 0.570] |
| $\rho_{13} = \frac{\sigma_{13}}{\sqrt{\sigma_{33}}} = \frac{\beta_1}{\sqrt{\beta_1^2 + \beta_2^2 + \sigma_{\text{PDE}}^2}}$ | 0.864 | 0.043 | [0.773, 0.941] |
| $\rho_{23} = \frac{\sigma_{23}}{\sigma_{\tau} \sqrt{\sigma_{33}}} = \frac{\beta_1 \sin \varphi + \beta_2 \cos \varphi}{\sqrt{\beta_1^2 + \beta_2^2 + \sigma_{\text{PDE}}^2}}$ | 0.538 | 0.070 | [0.393, 0.666] |

Table S.10: Difference measures of model assessment criteria for the AppRISE data.

| Difference Measure | Value |
|----------------------------------------------|---------|
| $\Delta\text{DIC}_{[\text{AC},\text{RT}]}$ | 132.900 |
| $\Delta\text{LPML}_{[\text{AC},\text{RT}]}$ | 71.702 |
| $\Delta\text{DIC}_{[\text{AC},\text{PDE}]}$ | 38.109 |
| $\Delta\text{LPML}_{[\text{AC},\text{PDE}]}$ | 21.410 |
| $\Delta\text{DIC}_{[\text{RT},\text{PDE}]}$ | 109.067 |
| $\Delta\text{LPML}_{[\text{RT},\text{PDE}]}$ | 60.188 |

We note that (i) $\Delta\text{DIC}_{[\text{AC},\text{RT}]} = \text{DIC}_{[\text{AC},\text{RT}]} - \text{DIC}_{[\text{AC},\text{RT}|\text{PDE}]}$ and $\Delta\text{LPML}_{[\text{AC},\text{RT}]} = \text{LPML}_{[\text{AC},\text{RT}|\text{PDE}]} - \text{LPML}_{[\text{AC},\text{RT}]}$, which quantify the gain in the fit of the AC and RT data by incorporating the PDE data; (ii) $\Delta\text{DIC}_{[\text{AC},\text{PDE}]} = \text{DIC}_{[\text{AC},\text{PDE}]} - \text{DIC}_{[\text{AC},\text{PDE}|\text{RT}]}$ and $\Delta\text{LPML}_{[\text{AC},\text{PDE}]} = \text{LPML}_{[\text{AC},\text{PDE}|\text{RT}]} - \text{LPML}_{[\text{AC},\text{PDE}]}$, which quantify the gain in the fit of the AC and PDE data by incorporating the RT data; and (iii) $\Delta\text{DIC}_{[\text{RT},\text{PDE}]} = \text{DIC}_{[\text{RT},\text{PDE}]} - \text{DIC}_{[\text{RT},\text{PDE}|\text{AC}]}$ and $\Delta\text{LPML}_{[\text{RT},\text{PDE}]} = \text{LPML}_{[\text{RT},\text{PDE}|\text{AC}]} - \text{LPML}_{[\text{RT},\text{PDE}]}$, which quantify the gain in the fit of the RT and PDE data by incorporating the AC data.

S.1.2 Additional Figures

Figures S.1, S.2, and S.3 show the frequency plots in the left panel are based on simulation design $N = 125$ and $J = 40$ and the frequency plots in the right panel are based on AppRISE data for the θ_i and τ_i parameters, for the a_j and b_j parameters, and for the λ_j and σ_j^2 parameters, respectively, while Figure S.4 shows the distributions of item accuracies, response times, and PDE scores of the AppRISE data.

From Figures S.1, S.2, and S.3, we see that (i) the distributions of the true θ_i and τ_i parameters in the simulation study are similar to those of the posterior means of the θ_i and τ_i parameters from the empirical data; (ii) there are more true a_j parameters that are greater than 1 and more true b_j parameters that are greater than 0 compared to the posterior means of the a_j parameters as well as the b_j parameters, implying that the items in our simulation study are more discriminable and more difficult than those items in the AppRISE data; and (iii) the distribution of the true λ_j parameters in the simulation study is similar to the distribution of the posterior means of λ_j from the empirical data but there are more true σ_j^2 parameters that are greater than 0.4 in the simulation study compared to those posterior means of the σ_j^2 parameters from the empirical data, implying that the response times in the simulation study are more variable than those in the AppRISE data.

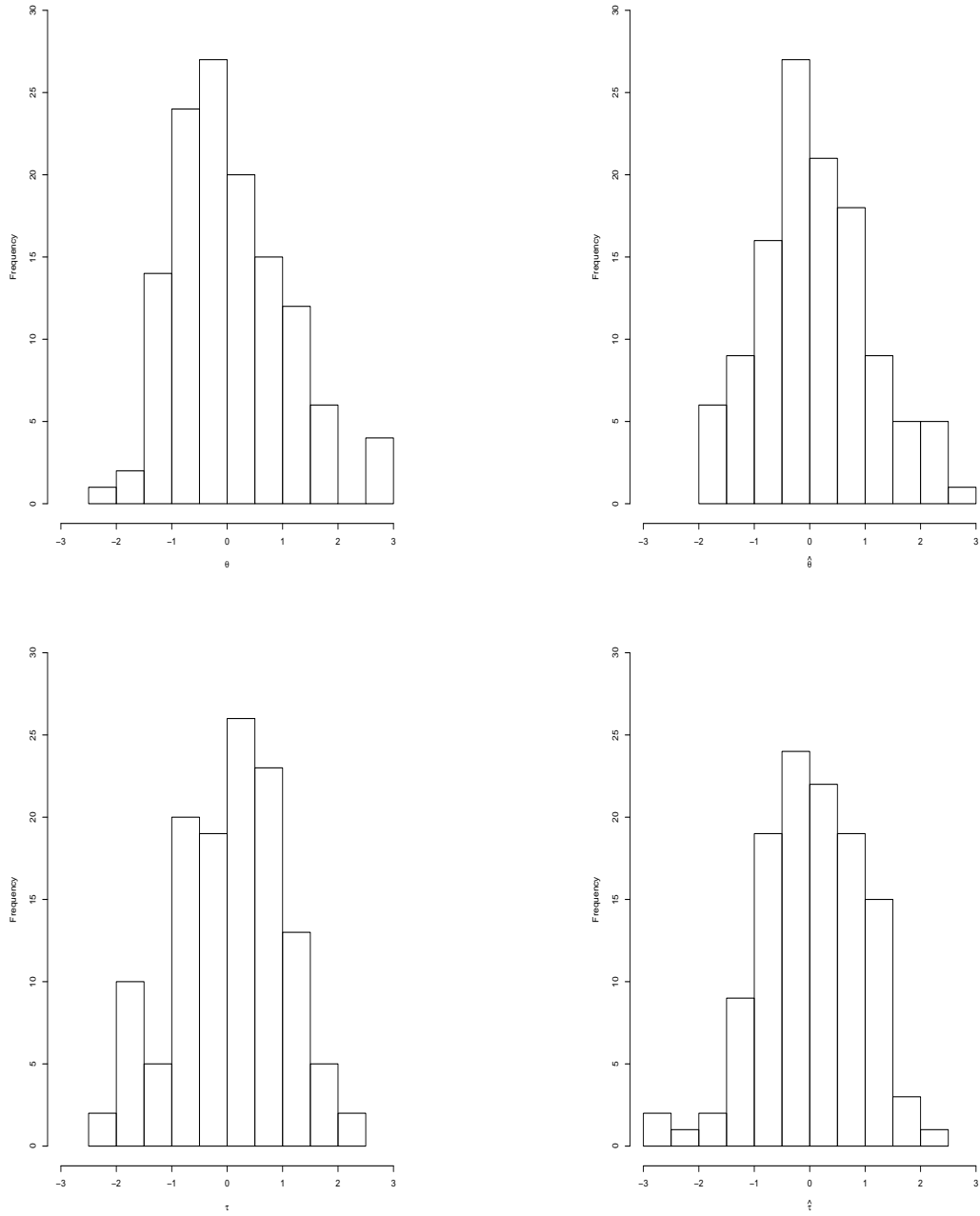


Figure S.1: The frequency plots in the left panel are based on simulation design $N = 125$ and $J = 40$ and the frequency plots in the right panel are based on AppRISE data for the θ_i and τ_i parameters.

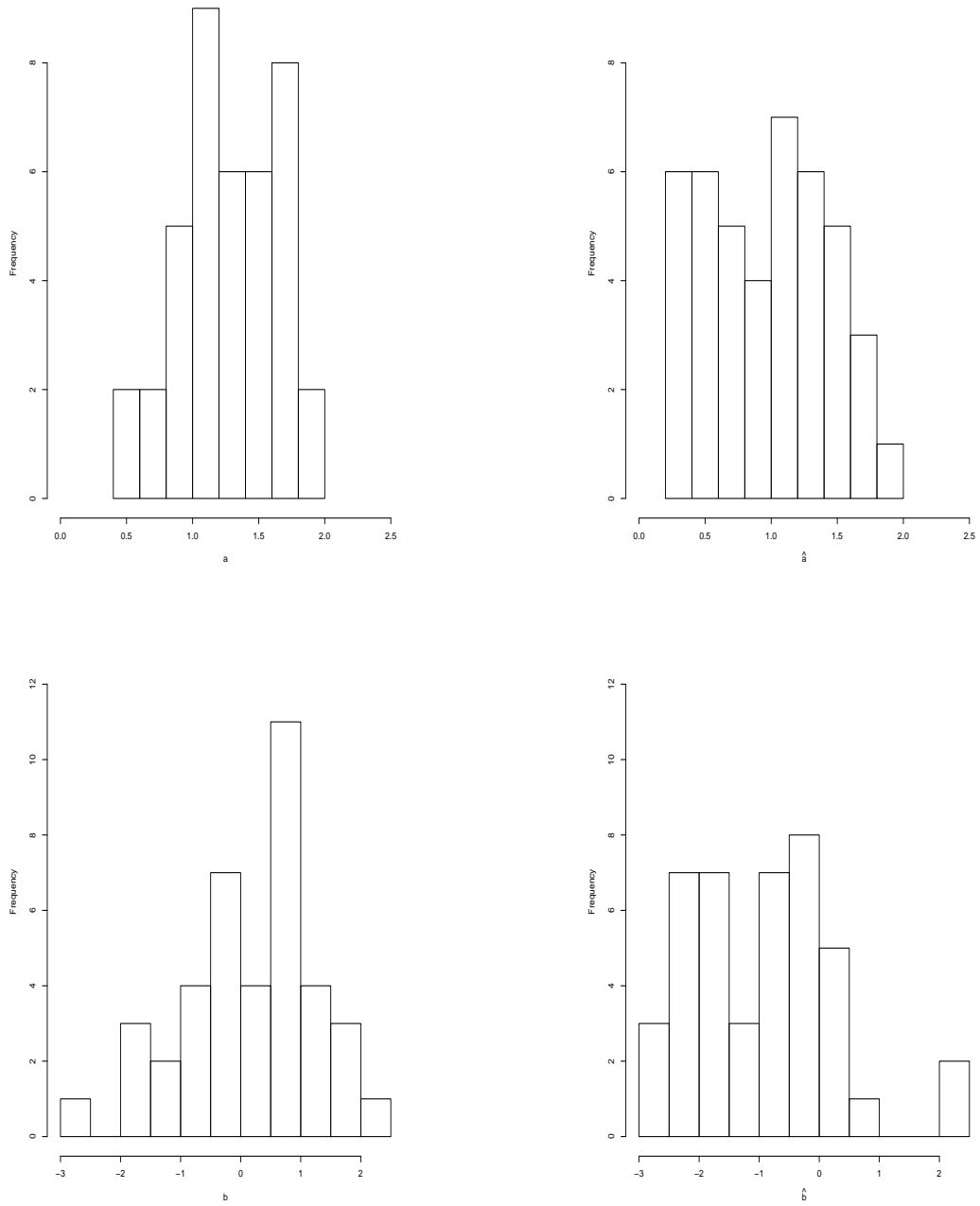


Figure S.2: The frequency plots in the left panel are based on simulation design $N = 125$ and $J = 40$ and the frequency plots in the right panel are based on AppRISE data for the a_j and b_j parameters.

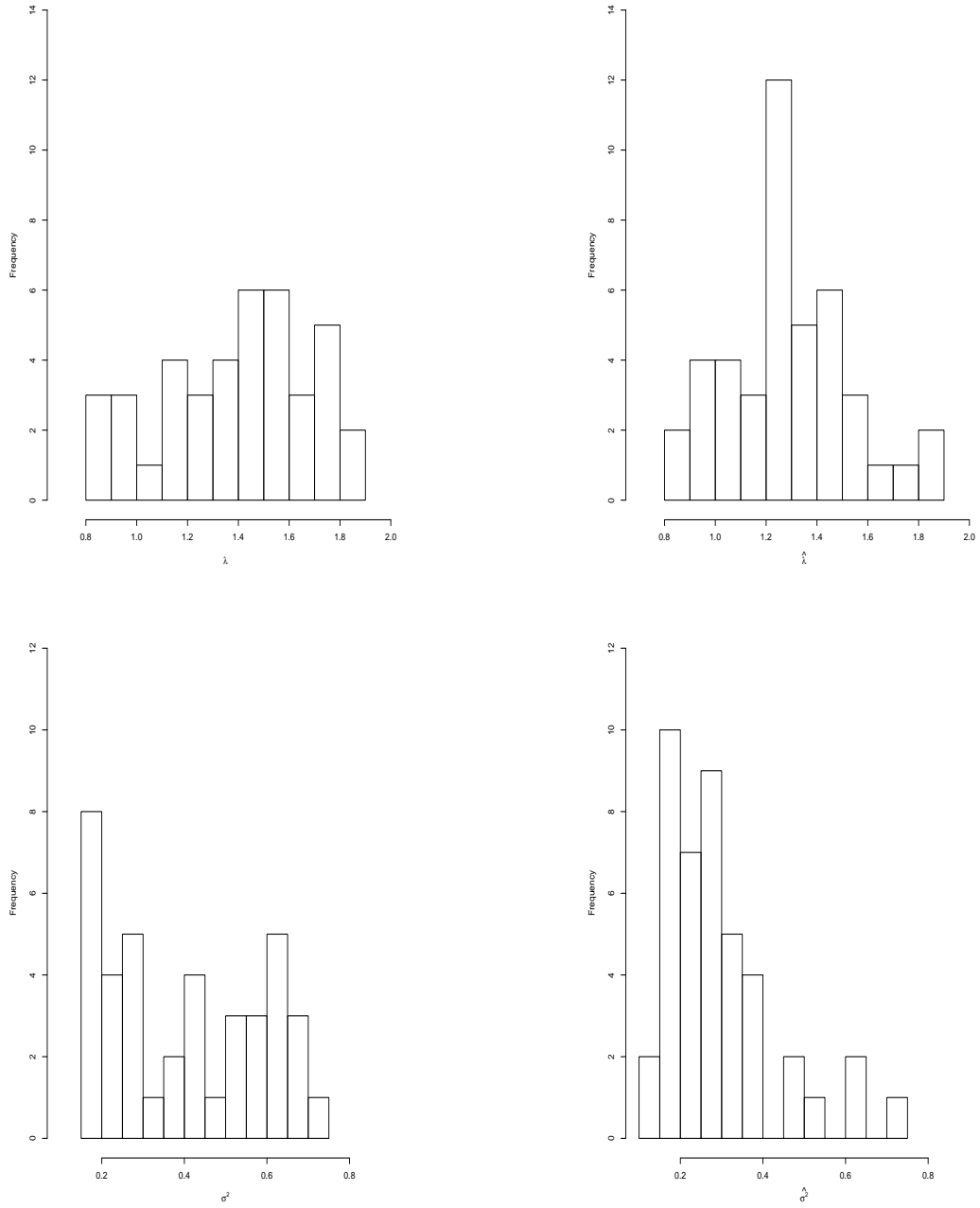
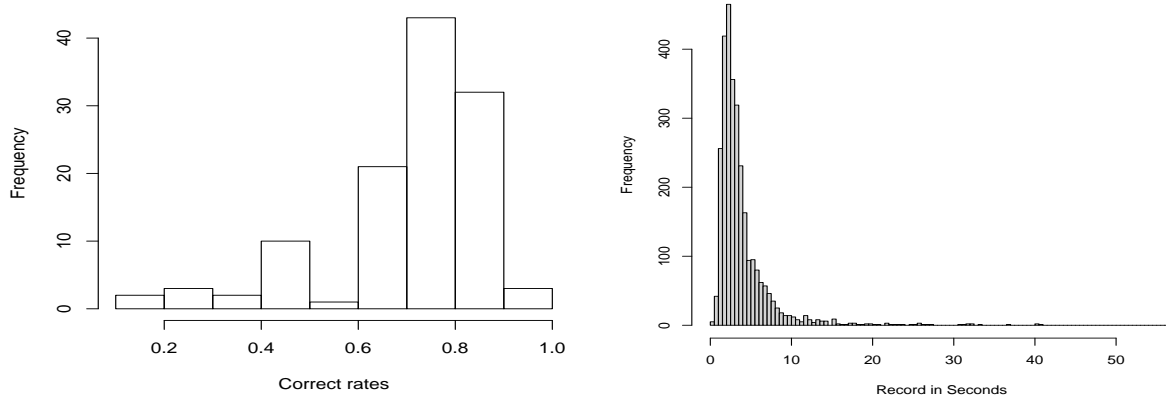
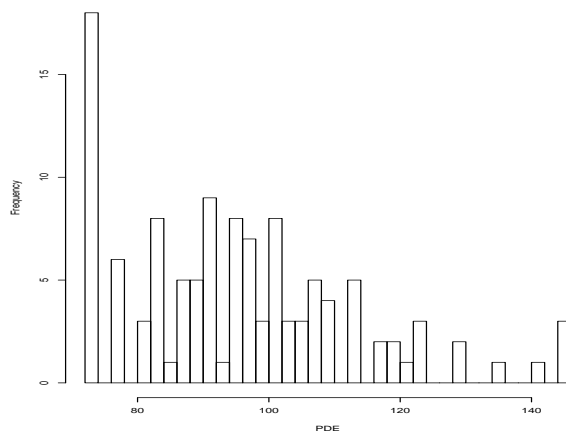


Figure S.3: The frequency plots in the left panel are based on simulation design $N = 125$ and $J = 40$ and the frequency plots in the right panel are based on AppRISE data for the λ_j and σ_j^2 parameters.



(a) Distribution of item accuracy of participants. (b) supplfig/Distribution of item response time.



(c) PDE standard scores

Figure S.4: Frequency histograms of the AppRISE data.

S.2 Ranking Item Difficulty

Researchers are often interested in comparing and ordering item difficulties. In our Bayesian framework, one way to rank the difficulty is to compare the posterior means of b_j s in the IRT model equation 2.1, which can be computed via averaging the MCMC samples from their posterior distributions. However, this approach does not account for uncertainty of the b_j s. A better approach, often used in network meta-analysis to compare different treatments (Rücker & Schwarzer, 2015), is to rank the estimated probability for b_j s being the maximum among all items using the MCMC samples. To illustrate the idea of how to compute this probability, we use Item 1 as an example. Assume the probability of Item 1 being ranked as the most difficult item among all J items, namely, $P(b_1 = \max_{1 \leq j \leq J} b_j \mid \mathcal{D}_{obs})$ can be estimated using the MCMC samples as follows.

- Step 1: Generate MCMC samples $b_j^{[m]}$ from the posterior distribution, for $m = 1, \dots, M$
- Step 2: Then, $\sum_{m=1}^M I\{b_1^{[m]} = \max_{1 \leq j \leq J} b_j^{[m]}\} / M$ is used to estimate $P(b_1 = \max_{1 \leq j \leq J} b_j \mid \mathcal{D}_{obs})$.

Here $I\{b_1^{[m]} = \max_{1 \leq j \leq J} b_j^{[m]}\}$ is the indicator function, being one when b_1 is the maximum and zero if otherwise. The above probability can be displayed using a cumulative ranking curve and summarized by the surface under the cumulative ranking curve (SUCRA) (Salanti et al., 2011; Chaimani et al., 2013). The most difficult item will have the highest SUCRA value. Thus, when the value of SUCRA is one, the corresponding item is the most difficult, while the value of SUCRA is zero, it indicates that item is the easiest one.

Figure S.5 presents the results of SUCRA values under the joint model and IRT model alone for all 43 items in AppRISE data, where the blue triangle indicates the SUCRA value for the joint model, while the red dot represents the SUCRA value from the IRT model alone. We have marked out the item numbers and their corresponding SUCRA values for the five most difficult one and the five most easiest one for the two models in

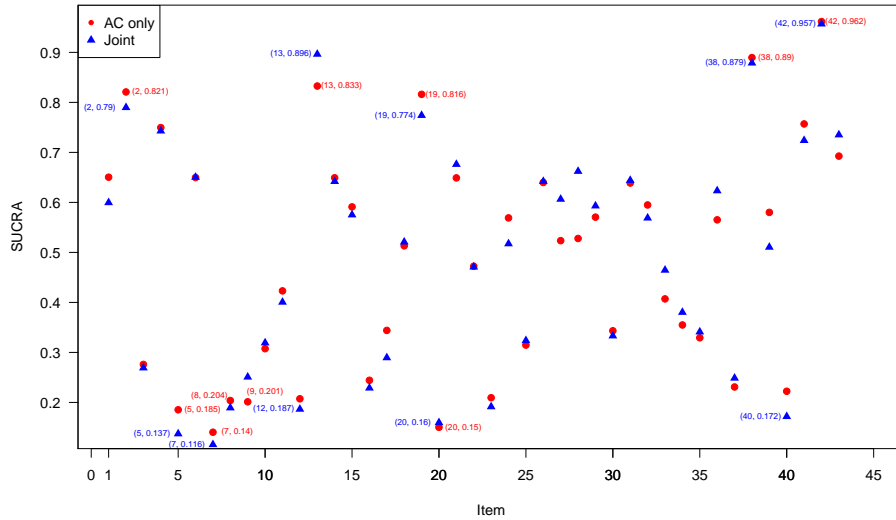


Figure S.5: The results of SUCRA values under the joint model and IRT model alone.

the comparison, which are shown as a pair in the brackets near the triangles or dots of the plot. It is clearly seen that the trend of SUCRA values are similar for both model, but with slightly changes of values on some specific items. From Figure S.5, we see the most five difficult items are the same for the two models we consider, which are Item 2, Item 13, Item 19, Item 38 and Item 42 based on their SUCRA values, while the set of the five most easiest items for these two models is slightly different. The Item 13 and Item 42 have the biggest SUCRA value for the joint model, which is concordant with that they have lowest correct rate, 0.154 and 0.158, respectively in the exploratory data analysis. In the IRT model, the SUCRA values are changed a little bit for Item 13 from 0.896 to 0.833, which make Item 42 becomes the most difficult one in the IRT model and then Item 38 becomes the second. Similar phenomenon happens for Item 27 and Item 28, where they also have similar correct rate, 0.765 and 0.750, respectively. The changes of SUCRA values are comparatively large for these two items between the two models in the comparison. In addition, we have found that the number of participants who took Item 13, Item 42, Item 27 and Item 28 are 13, 57, 28 and 17. It seems if based only on item

response data to rank the item difficulty of the items that have similar correct rates, there is less support to distinguish the difficulty very well when the number of participants is small.

S.3 Diagnostics for Model Adequacy

Following the criteria of $\Delta\text{DIC}_{\text{AC}}$ and $\Delta\text{LPML}_{\text{AC}}$, it supports the joint model is favorable over the AC model alone in the analysis of AppRISE data. But in the joint model, we are still not sure whether the two-parameter logistic AC model is adequate in fitting the item response data. How about the log-normal model for the RT data? Is it reasonable for the PDE data with normal model? In this section, we focus on the development of Bayesian residuals for assessing the model adequacy of the joint model in fitting the item response, RT and PDE data. As the item responses are dichotomous but the RT and PDE data are continuous, we employ two different methods to evaluate the residuals of AC, PDE models, and RT model, separately.

S.3.1 The Residuals for Item Response Data

There is a rich literature on Bayesian model adequacy such as Box (1980); Geisser (1987); Gelfand et al. (1992); Dey et al. (1995); Chen et al. (1998) and many others. Particularly, Chen et al. (1998) and Gelfand et al. (1992) discussed a cross-validation based approach, in which the predictive distribution is used to assess model adequacy. We employ this approach to our joint model as follows.

Denote $\mathcal{D}_{obs}^{(-\mathbf{y}_i)}$ to indicate the data with only the i th participant's responses removed from our multidimensional response data. Then, define a CPO using the posterior predictive density of \mathbf{y}_i given $\mathcal{D}_{obs}^{(-\mathbf{y}_i)}$, i.e.,

$$\text{CPO}_i^{(-\mathbf{y}_i)} = \pi\left(\mathbf{y}_i | \mathcal{D}_{obs}^{(-\mathbf{y}_i)}\right) = \int \int f(\mathbf{y}_i | \boldsymbol{\gamma}, \theta_i) \pi(\boldsymbol{\gamma}, \theta_i | \mathcal{D}_{obs}^{(-\mathbf{y}_i)}) d\boldsymbol{\gamma} d\theta_i,$$

which is called the cross-validated predictive density. To save the space, we omit the detailed derivation of $f(\mathbf{y}_i | \boldsymbol{\gamma}, \theta_i)$ and $\pi(\boldsymbol{\gamma}, \theta_i | \mathcal{D}_{obs}^{(-\mathbf{y}_i)})$, which are not hard to obtain. Then, the Bayesian standardized residual for the i th participant is computed through

$$\mathbf{d}_i = (d_{i1}, d_{i2}, \dots, d_{iJ_i})' = \left[\text{Cov} \left(\mathbf{y}_i \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right) \right]^{-1/2} \times \left[\mathbf{y}_i - \text{E} \left(\mathbf{y}_i \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right) \right], \quad (1)$$

where $\text{E} \left(\mathbf{y}_i \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right)$ is a J_i -dimensional vector of expected values and $\text{Cov} \left(\mathbf{y}_i \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right)$ is a $J_i \times J_i$ covariance matrix of the posterior predictive distribution $\pi \left(\mathbf{y}_i \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right)$. Although the key quantities in Equation (1) are not in closed form, we can use a posterior sampling-based method to approximate them. Recall that $\boldsymbol{\gamma}^{[m]}$ and $\theta_i^{[m]}$ for $m = 1, \dots, M$ are MCMC draws from the joint posterior of the joint model given \mathcal{D}_{obs} and denote $\mathbf{p}_i = (p_{i1}, \dots, p_{iJ_i})'$ with p_{ij} defined in equation 2.7, then, for $j = 1, \dots, J_i$, $k = 1, \dots, J_i$ and $j \neq k$,

$$\begin{aligned} \widehat{\text{E}}(\mathbf{y}_i \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)}) &= \widehat{\text{CPO}}_i^{(-\mathbf{y}_i)} \times \frac{1}{M} \sum_{m=1}^M \frac{\mathbf{p}_i^{[m]}}{f(\mathbf{y}_i \mid \boldsymbol{\gamma}^{[m]}, \theta_i^{[m]})}, \\ \widehat{\text{Var}}(y_{ij} \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)}) &= \widehat{\text{CPO}}_i^{(-\mathbf{y}_i)} \times \frac{1}{M} \sum_{m=1}^M \frac{p_{ij}^{[m]}}{f(\mathbf{y}_i \mid \boldsymbol{\gamma}^{[m]}, \theta_i^{[m]})} - \left[\widehat{\text{E}} \left(y_{ij} \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right) \right]^2, \\ \widehat{\text{Cov}}(y_{ij}, y_{ik} \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)}) &= \widehat{\text{CPO}}_i^{(-\mathbf{y}_i)} \times \frac{1}{M} \sum_{m=1}^M \frac{p_{ij}^{[m]} p_{ik}^{[m]}}{f(\mathbf{y}_i \mid \boldsymbol{\gamma}^{[m]}, \theta_i^{[m]})} - \widehat{\text{E}} \left(y_{ij} \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right) \widehat{\text{E}} \left(y_{ik} \mid \mathcal{D}_{obs}^{(-\mathbf{y}_i)} \right), \end{aligned}$$

where $\widehat{\text{CPO}}_i^{(-\mathbf{y}_i)} = M / \sum_{m=1}^M \left[f(\mathbf{y}_i \mid \boldsymbol{\gamma}^{[m]}, \theta_i^{[m]}) \right]^{-1}$ and $\mathbf{p}_i^{[m]} = (p_{i1}^{[m]}, \dots, p_{iJ_i}^{[m]})'$.

Though we can plug in these estimates above into Equation (1), the estimate \mathbf{d}_i is a vector. To better present in a graph, we average the elements of \mathbf{d}_i to define $s_i = \sum_{j=1}^{J_i} d_{ij} / J_i$, where the idea of taking averages specific to a participant's level was enlightened by Wright and Stone (1979) and Wang et al. (2018). Then, a substantially large absolute value of s_i , i.e., $|s_i|$, indicates an aberrant. We use a simple scatter plot of the residual s_i versus the participant in Figure S.6 to show any potential outliers in the item response data. From this figure, most points are uniformly spread out above and below zero, which indicates the two-parameter logistic IRT model used in our analysis fit the item response data well.

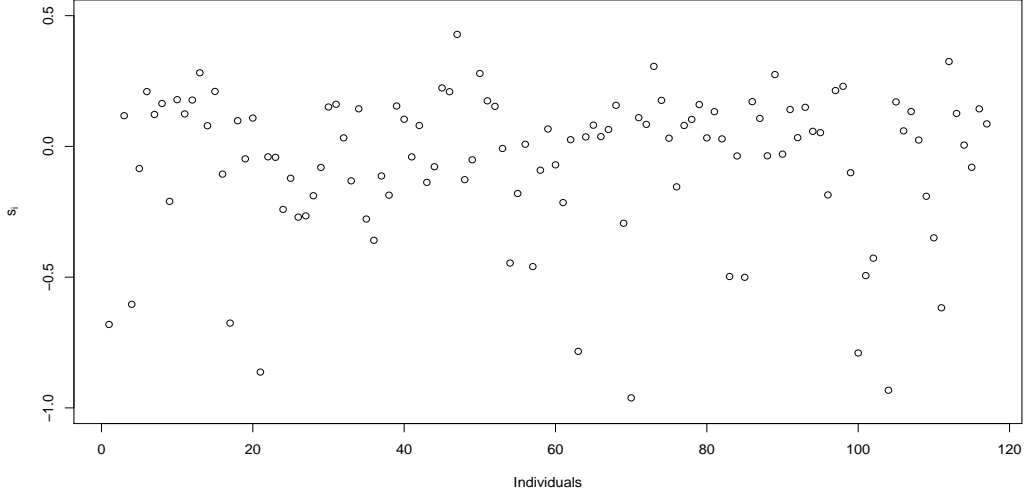


Figure S.6: Bayesian residual plots of s_i versus participants for item response data

S.3.2 The Residuals for the RT Data

Following the RT model 2.2, given the j th item, for any $i \in \{1, \dots, N\}$, we have

$$\epsilon_{ij}/\sigma_j = (\log t_{ij} - \lambda_j + \sigma_\tau \tau_i^*)/\sigma_j \sim \mathcal{N}(0, 1). \quad (2)$$

Since the RT is continuous, define $e_{ij} = (\log t_{ij} - \hat{\lambda}_j + \hat{\sigma}_\tau \hat{\tau}_i^*)/\hat{\sigma}_j$, as a standardized residual, where $\hat{\lambda}_j$, $\hat{\tau}_i^*$ and $\hat{\sigma}_j^2$ denote the posterior means of λ_j , τ_i^* and σ_j^2 in the model 2.2. Then, for a given item j , we order the values of e_{ij} for $i = 1, \dots, N$ and suppose there are $K(\leq N)$ distinct residuals in total, which yields $e_{(1)j} < \dots \leq e_{(k)j} < \dots \leq e_{(K)j}$ with $e_{(k)j}$ indicating the k th order statistic of residuals for the j th item, $e_{(1)j}$ being the minimum value and $e_{(K)j}$ being the maximum. Define a probability $S_j(e) = P(Z_j \geq e)$, where Z_j represents a random event that the residual of a participant for the RT model will be larger than a real value e for the j th item, where $j = 1, \dots, J$. Then, from Formula (2), we have $Z_j \sim \mathcal{N}(0, 1)$ and thus, $1 - S_j(e)$ is a cdf of the standard normal distribution.

We estimate $S_j(e)$ by $\hat{S}_j(e) = \prod_{k:e_{(k)j} \leq e} (1 - c_{kj}/h_{kj})$ according to Kaplan and Meier (1958) (KM), where h_{kj} is the number of e_{ijs} satisfying $e \geq e_{(k)j}$ and c_{kj} equals to the

number of e_{ij} s with $e = e_{(k)j}$, for $i \in \{1, \dots, N\}$. Hence, if a log-normal model for the RT data is appropriate, then $\Phi^{-1}(1 - S(e_{ij}))$ versus e_{ij} should be roughly linear with slope equal to one, where $\Phi^{-1}(\cdot)$ is the inverse of standard normal cdf. To derive the frequentist confidence intervals with better small sample properties, we follow the idea of Borgan and Liestøl (1990) to use the log-minus-log transformation of the standard $100(1 - \alpha)\%$ confidence interval for $S(e_{ij})$. Then, the transformed $100(1 - \alpha)\%$ confidence interval is $([\widehat{S}(e_{ij})]^\rho, \widehat{S}(e_{ij})^{1/\rho})$, where $\widehat{S}(e_{ij})$ is the KM estimate, $\rho = e^{z_{\alpha/2}\widehat{\sigma}_S(e_{ij})/\log \widehat{S}(e_{ij})}$, $z_{\alpha/2}$ is the upper $(\alpha/2)\%$ percentile of the standard normal pdf, $\widehat{\sigma}_S^2(e_{ij}) = \widehat{\text{Var}}(\widehat{S}(e_{ij}))/\widehat{S}^2(e_{ij})$, and $\widehat{\text{Var}}(\widehat{S}(e_{ij})) = [\widehat{S}(e_{ij})]^2 \sum_{k:e_{(k)j} \leq e_{ij}} c_{kj}/(h_{kj}(h_{kj} - c_{kj}))$ is the variance of the KM estimator calculated by Greenwood's formula (Greenwood, 1926).

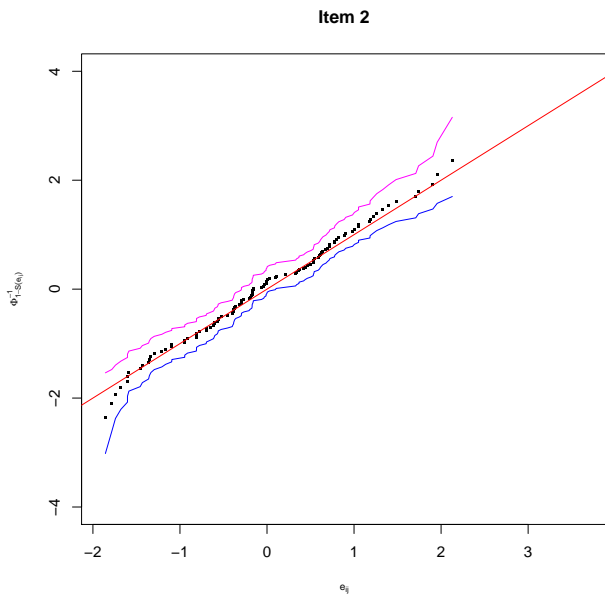
Figure S.7 presents the plot of item specific residuals for the RT data, where to save the space, we only select the graphs for a few items. The subfigures in Figure S.7 illustrate three different types of the number of participants (small, medium and comparatively large) for item specific residuals. When the number of participants increases, the residuals in black dots are much closer to the red line with slope one, which suggests the log-normal RT model fits the data very well. In addition, the 95% confidence bands of the estimation of $\Phi^{-1}(1 - S(e_{ij}))$ are much tighter when the sample size of participants increase, which implies there are less uncertainty about our conclusion for log-normal model in fitting the RT data.

S.3.3 The Residuals for the PDE Data

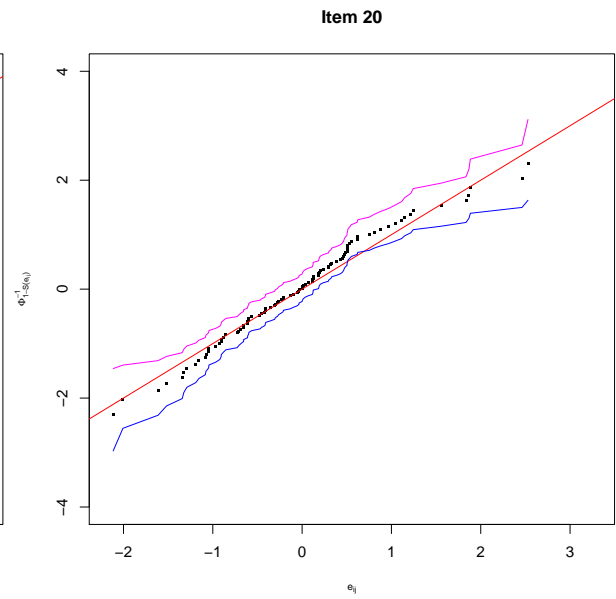
Following the PDE model 2.9, denote $\mathcal{D}_{obs}^{(-\text{PDE}_i)}$ the data with only the i th participant's PDE score removed from our multidimensional response data. Then, define a CPO using the posterior predictive density of PDE_i given $\mathcal{D}_{obs}^{(-\text{PDE}_i)}$, i.e.,

$$\text{CPO}_i^{(-\text{PDE}_i)} = \pi\left(\text{PDE}_i | \mathcal{D}_{obs}^{(-\text{PDE}_i)}\right) = \int \int \int f(\text{PDE}_i | \gamma, \theta_i, \tau_i) \pi(\gamma, \theta_i, \tau_i | \mathcal{D}_{obs}^{(-\text{PDE}_i)}) d\gamma d\theta_i d\tau_i,$$

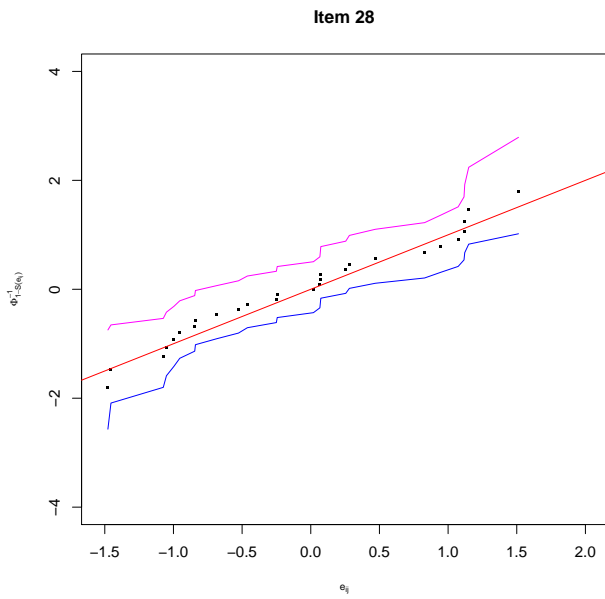
Bayesian standardized residual for i th subject is defined as



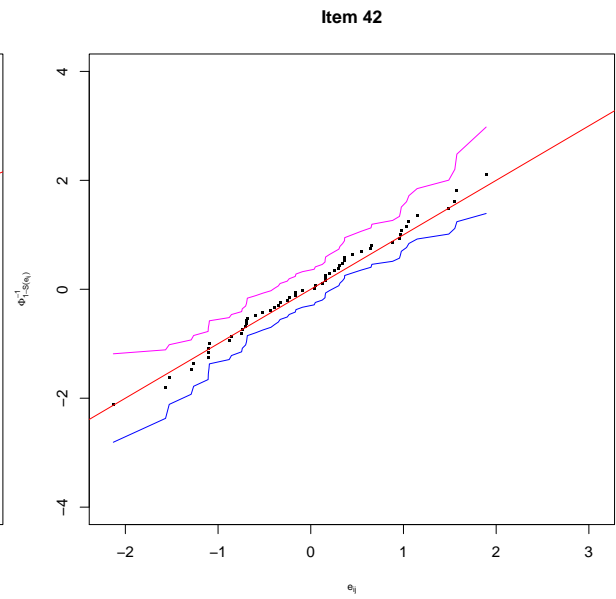
(a) Item 2 (111 participants took)



(b) Item 20 (95 participants took)



(c) Item 28 (28 participants took)



(d) Item 42 (57 participants took)

Figure S.7: The Item-based residuals for the RT data

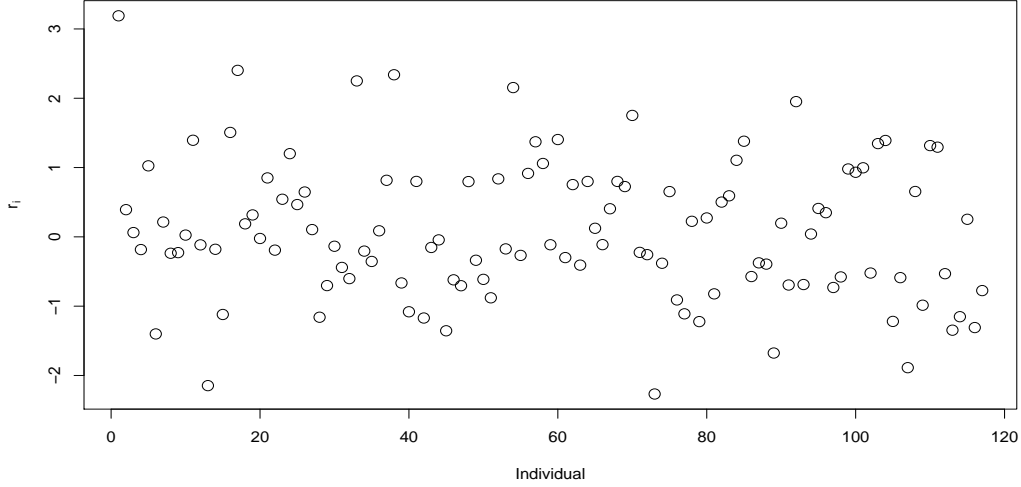


Figure S.8: Bayesian residual plots of r_i versus participants for PDE data

$$r_i = \frac{\text{PDE}_i - \text{E}(\text{PDE}_i \mid \mathcal{D}_{obs}^{(-\text{PDE}_i)})}{\sqrt{\text{Var}(\text{PDE}_i \mid \mathcal{D}_{obs}^{(-\text{PDE}_i)})}} \quad (3)$$

the key quantities in equation (3) can be approximated by using a posterior sampling-based method. Notice that $\gamma^{[m]}$, $\theta_i^{[m]}$ and $\tau_i^{[m]}$ for $m = 1, \dots, M$ are MCMC draws from the joint posterior of the joint model given \mathcal{D}_{obs} . Then,

$$\begin{aligned} \widehat{\text{E}}(\text{PDE}_i \mid \mathcal{D}_{obs}^{(-\text{PDE}_i)}) &= \widehat{\text{CPO}}_i^{(-\text{PDE}_i)} \times \frac{1}{M} \sum_{m=1}^M \frac{\beta_0^{[m]} + \beta_1^{[m]} \theta_i^{[m]} + \beta_2^{[m]} \tau_i^{[m]}}{f(\text{PDE}_i \mid \gamma^{[m]}, \theta_i^{[m]}, \tau_i^{[m]})}, \\ \widehat{\text{Var}}(\text{PDE}_i \mid \mathcal{D}_{obs}^{(-\text{PDE}_i)}) &= \widehat{\text{CPO}}_i^{(-\text{PDE}_i)} \times \frac{1}{M} \sum_{m=1}^M \frac{\sigma_{\text{PDE}}^{2[m]} + (\beta_0^{[m]} + \beta_1^{[m]} \theta_i^{[m]} + \beta_2^{[m]} \tau_i^{[m]})^2}{f(\text{PDE}_i \mid \gamma^{[m]}, \theta_i^{[m]}, \tau_i^{[m]})} \\ &\quad - \left[\widehat{\text{E}}(\text{PDE}_i \mid \mathcal{D}_{obs}^{(-\text{PDE}_i)}) \right]^2, \end{aligned}$$

where $\widehat{\text{CPO}}_i^{(-\text{PDE}_i)} = M / \sum_{m=1}^M \left[f(\text{PDE}_i \mid \gamma^{[m]}, \theta_i^{[m]}, \tau_i^{[m]}) \right]^{-1}$.

We present a simple scatter plot of the residual r_i by plugging in those quantities into equation 3 versus the participant in Figure S.8 to show any potential outliers in the PDE data. From this figure, we see that most points are uniformly spread out above and below zero, which indicates the normal model used in our analysis fit the PDE data well.

S.4 The Trace, Autocorrelation Function, and Density Plots

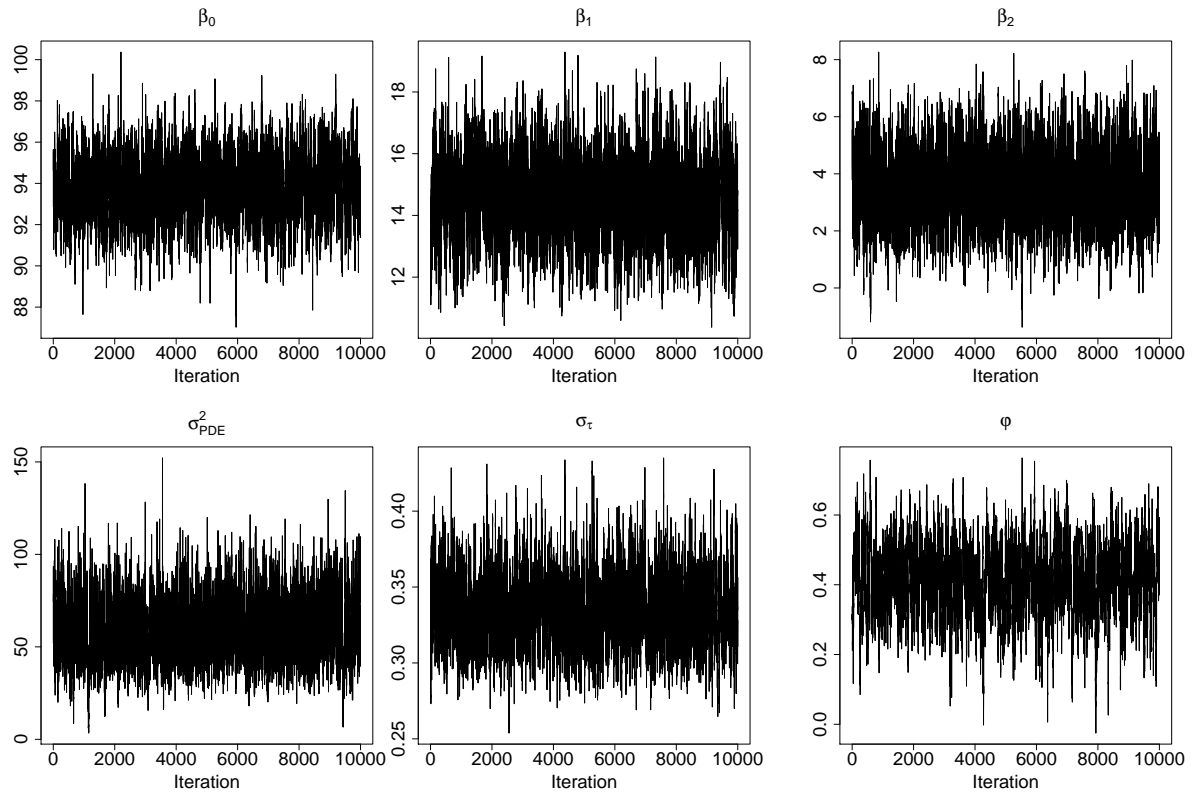


Figure S.9: The trace plots for $\beta_0, \beta_1, \beta_2, \sigma_{\text{PDE}}^2, \sigma_\tau, \varphi$.

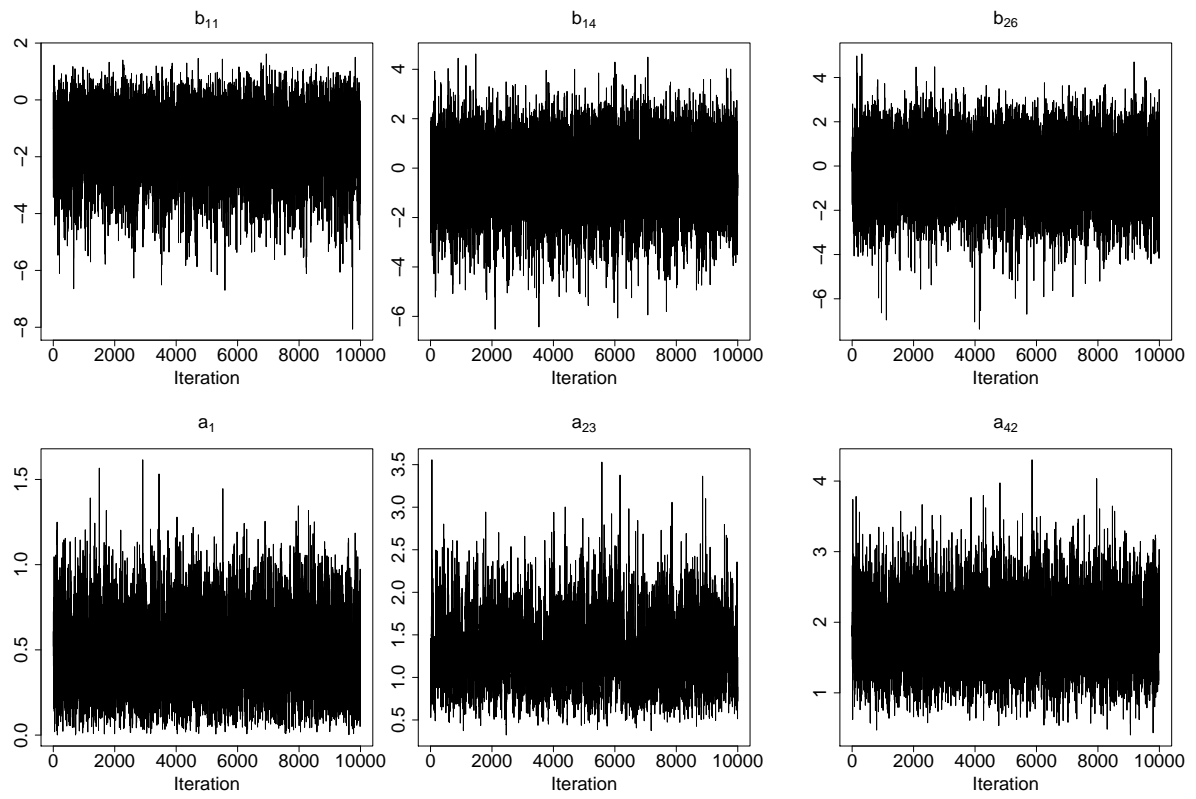


Figure S.10: The trace plots of a_j and b_j for some j .

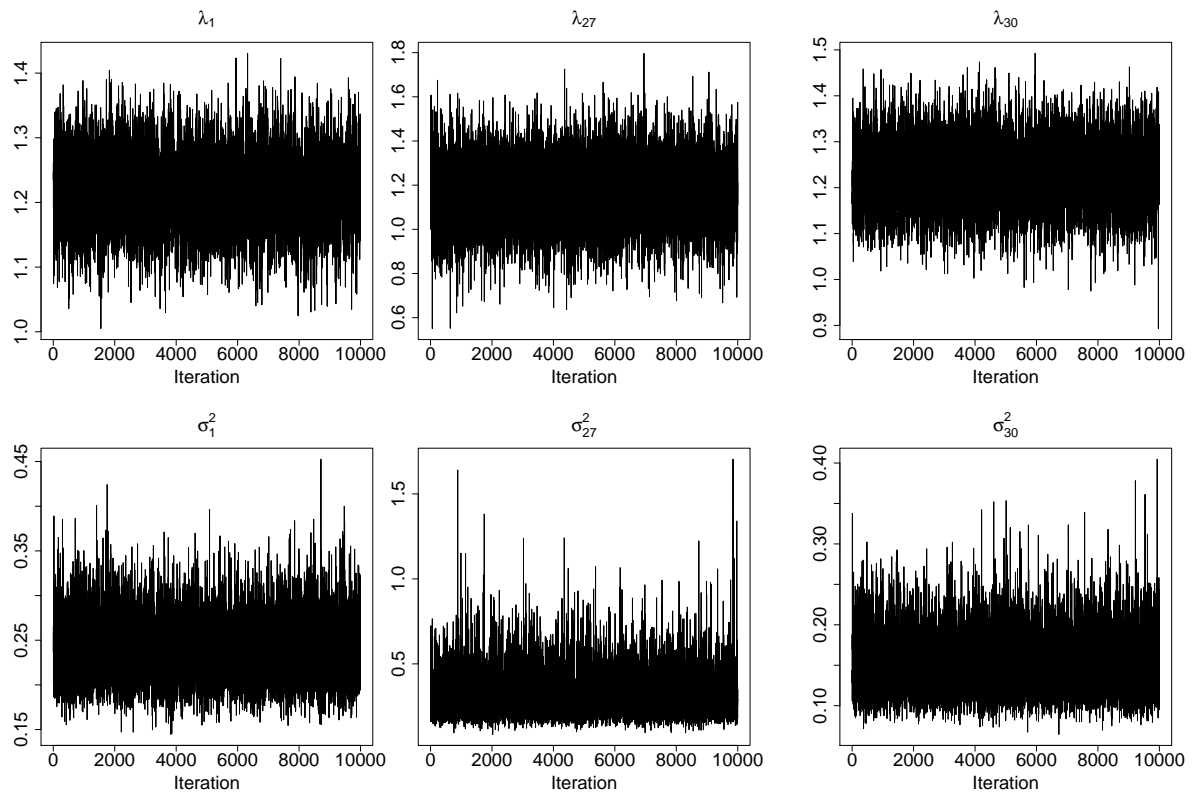


Figure S.11: The trace plots of λ_j and σ_j^2 for some j .

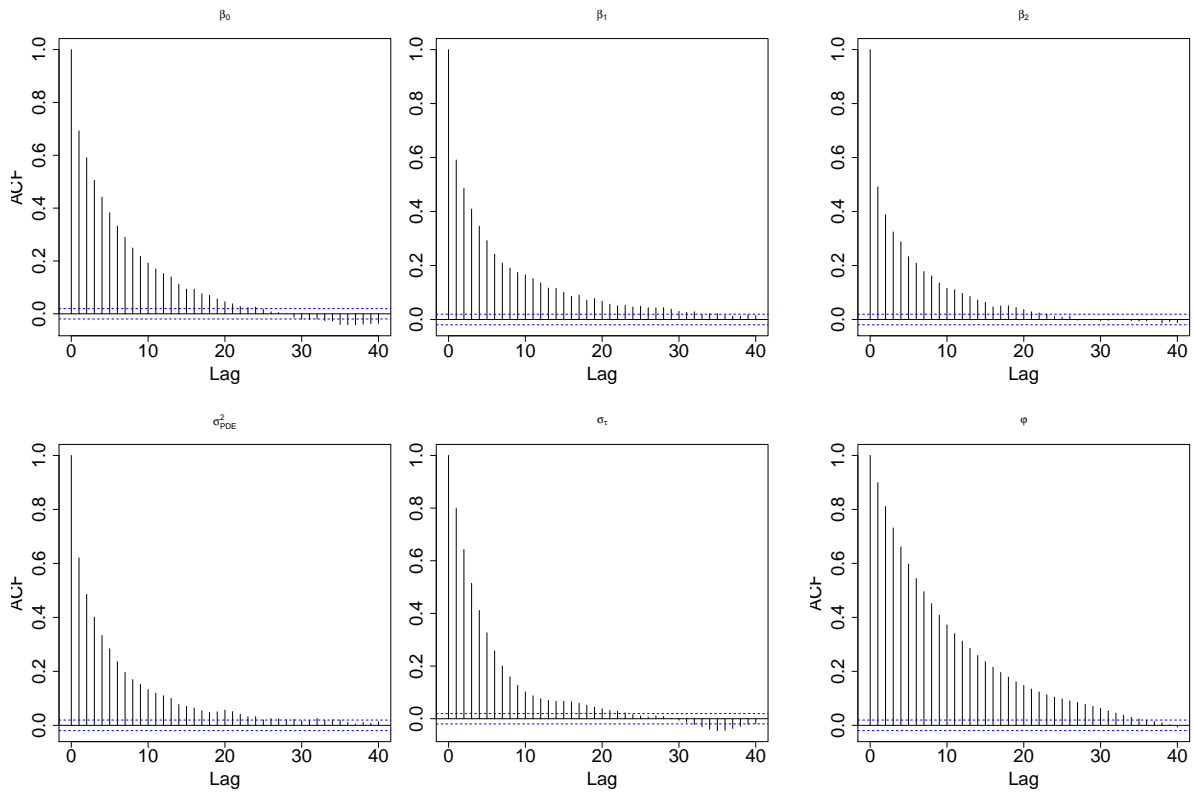


Figure S.12: The Acf plots for $\beta_0, \beta_1, \beta_2, \sigma_{PDE}^2, \sigma_\tau, \varphi$.

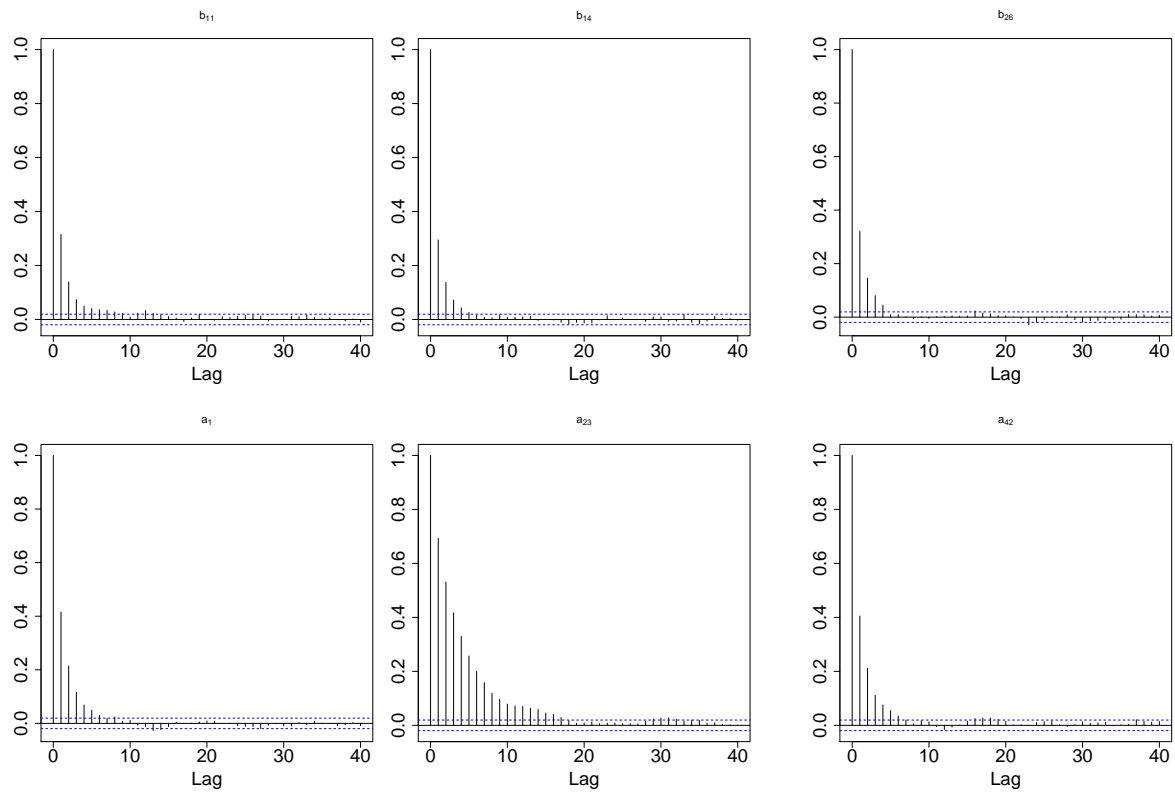


Figure S.13: The Acf plots of a_j and b_j for some j .

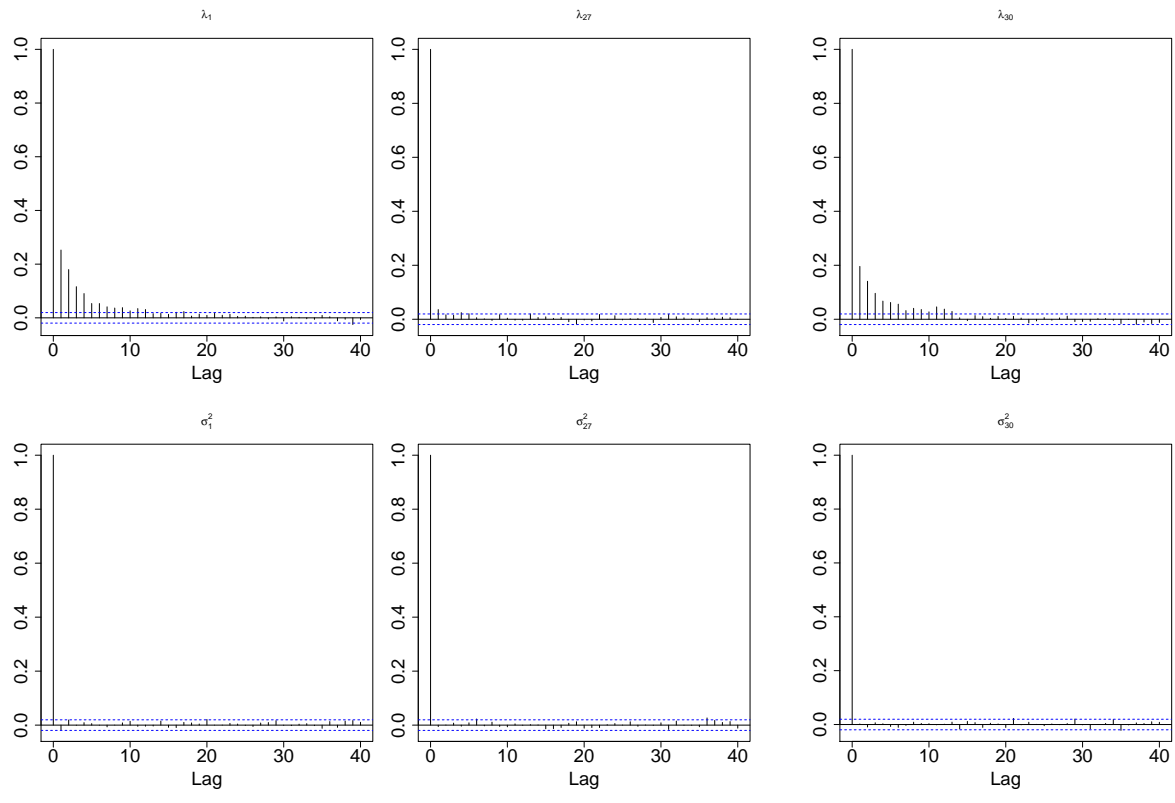


Figure S.14: The Acf plots of λ_j and σ_j^2 for some j .

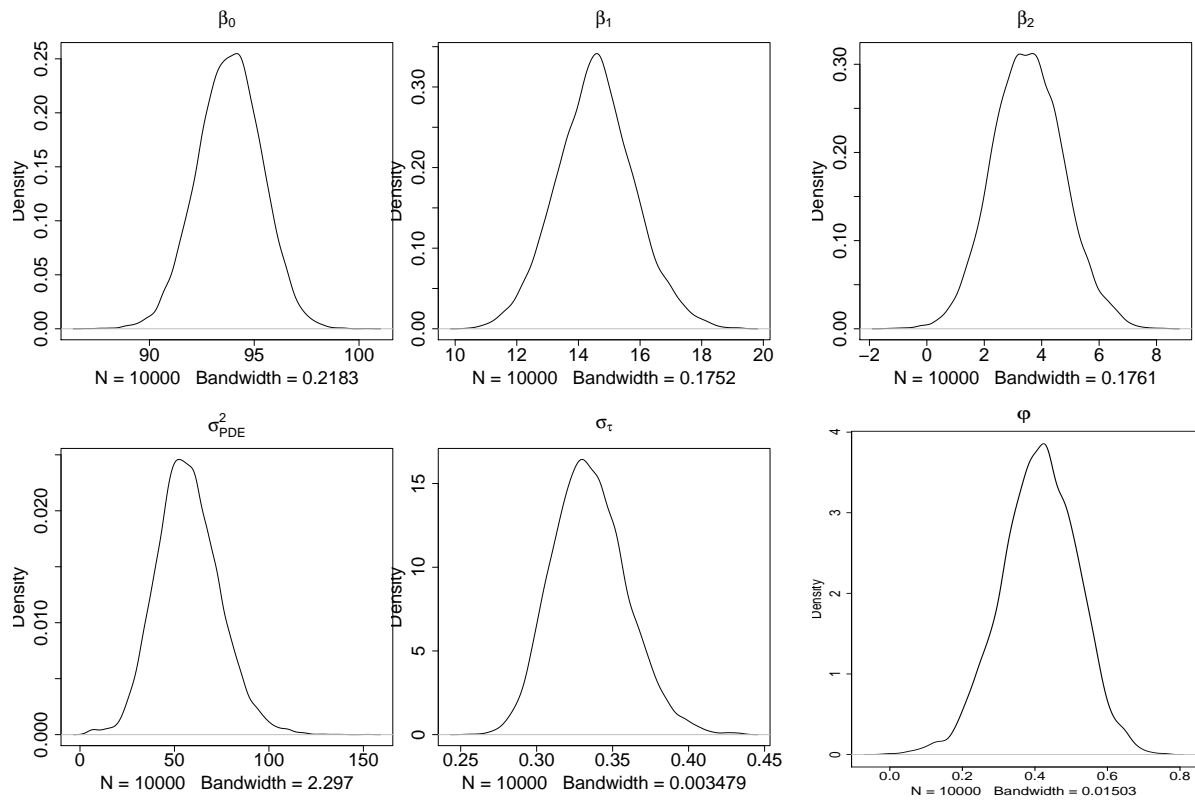


Figure S.15: The Density plots for $\beta_0, \beta_1, \beta_2, \sigma_{PDE}^2, \sigma_\tau, \varphi$.

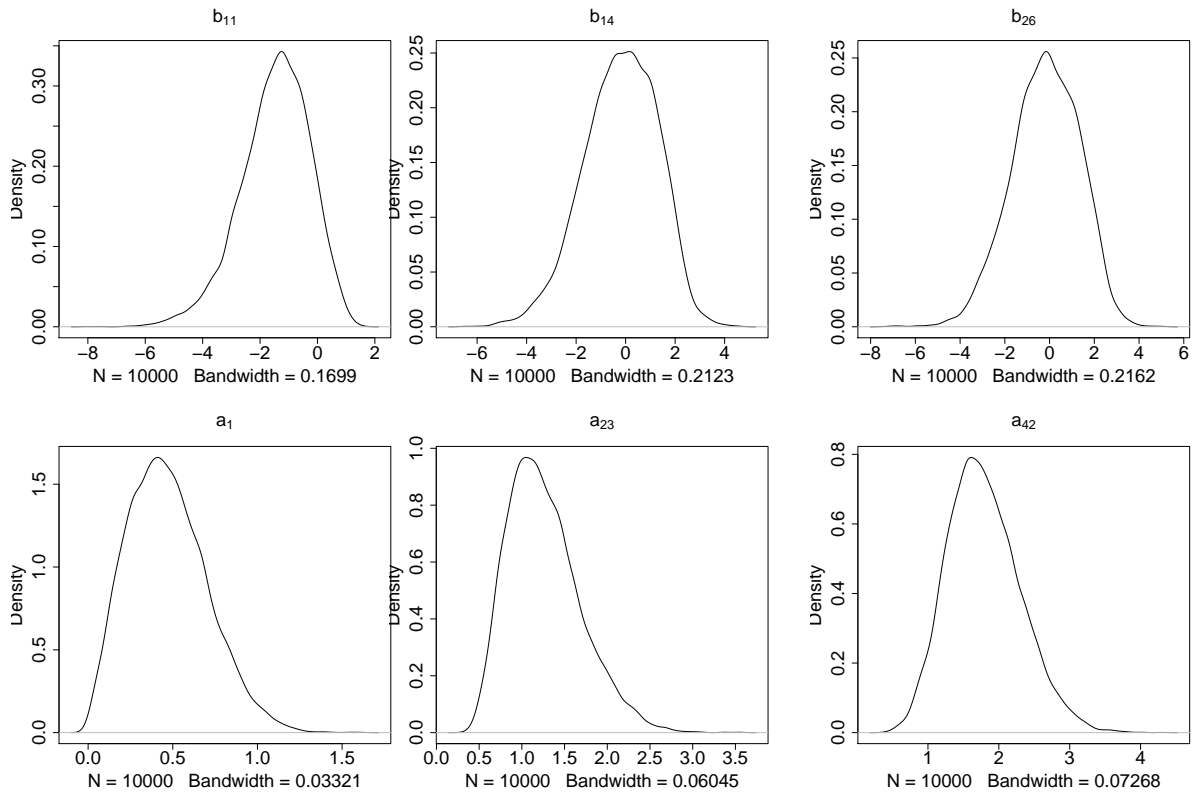


Figure S.16: The Density plots of a_j and b_j for some j .

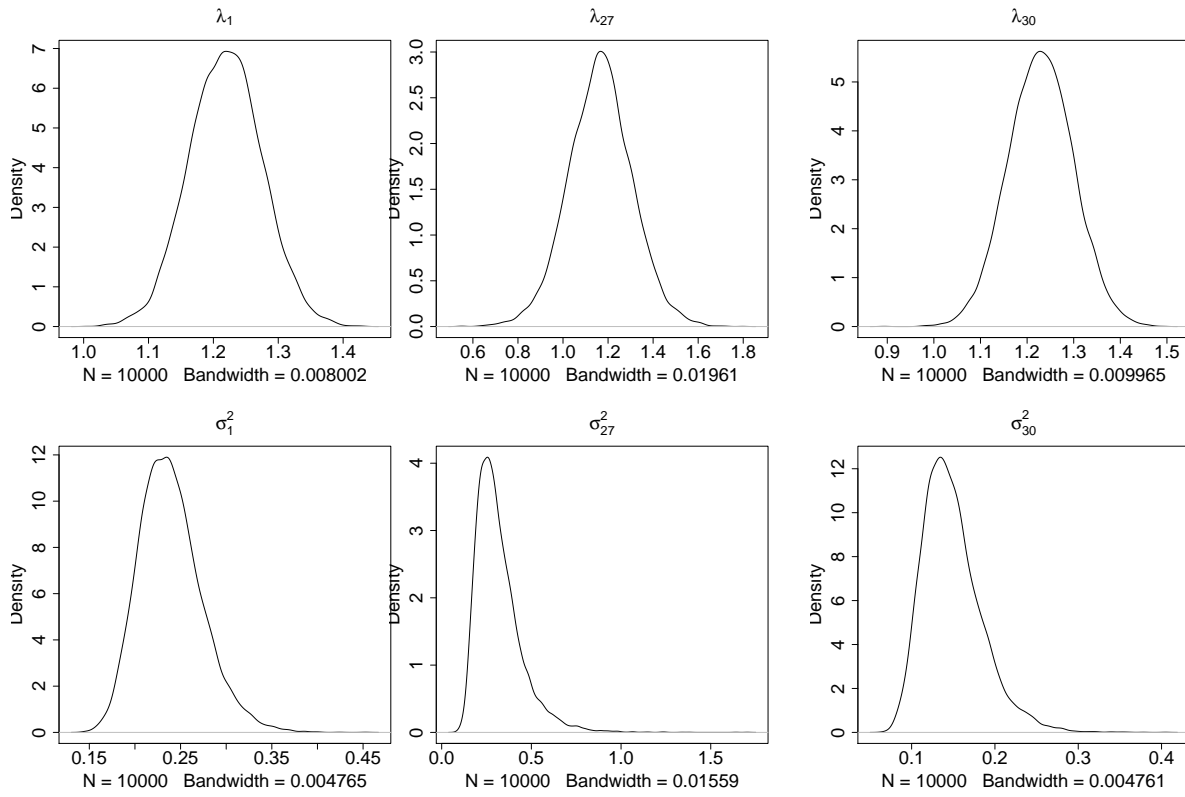


Figure S.17: The Density plots of λ_j and σ_j^2 for some j .

S.5 Calibration of the DIC and LPML Assessment Criteria

In this section, we develop a posterior-predictive approach to obtain a calibration distribution. Let $\pi(\boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R \mid \mathcal{D}_{obs})$ denote the augmented joint posterior distribution of $\boldsymbol{\gamma}$, $\boldsymbol{\theta}^R$ and $\boldsymbol{\tau}^R$ given in Section 3. Also, let \mathcal{D}_{new} denote the future data, which has the same structure as \mathcal{D}_{obs} . Furthermore, we let $f(\mathcal{D}_{new} \mid \boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R)$ denote the density of \mathcal{D}_{new} under the proposed joint model given in equations 2.7-2.9. Then the calibration distribution of \mathcal{D}_{new} is defined as

$$f(\mathcal{D}_{new} \mid \mathcal{D}_{obs}) = \int f(\mathcal{D}_{new} \mid \boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R) \pi(\boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R \mid \mathcal{D}_{obs}) d\boldsymbol{\gamma} d\boldsymbol{\theta}^R d\boldsymbol{\tau}^R.$$

Let DIC_{new} and $LPML_{new}$ denote two DIC and LPML assessment criteria of interest calculated based on \mathcal{D}_{new} . Also let DIC_{obs} and $LPML_{obs}$ denote the corresponding two DIC and LPML assessment criteria of interest calculated based on \mathcal{D}_{obs} . The calibration algorithm for quantifying uncertainty of the model assessment criteria is given as follows:

- Step 1.** Generate $(\boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R)$ from $\pi(\boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R \mid \mathcal{D}_{obs})$;
- Step 2.** Sample \mathcal{D}_{new} from $f(\mathcal{D}_{new} \mid \boldsymbol{\gamma}, \boldsymbol{\theta}^R, \boldsymbol{\tau}^R)$;
- Step 3.** Compute DIC_{new} and $LPML_{new}$; and
- Step 4.** Repeat Step 1 - Step 4 independently B times to obtain $\{(DIC_{new,b}, LPML_{new,b}), b = 1, \dots, B\}$.
- Step 5.** Use the predictive samples from Step 4 to calculate the sample standard deviations (SDs), denoted by $SD(DIC_{obs})$ and $SD(LPML_{obs})$, or the 95% predictive intervals for qualifying the uncertainty of DIC_{obs} and $LPML_{obs}$.

We apply the above algorithm to compute the SDs of the model assessment criteria in the simulation study as well as in the empirical study. For the simulation study, we

only consider $N = 125$ and $J = 20$. The results are reported in Table S.11. From this table, we see that all SEs of the model assessment criteria fall within the respective ranges of SDs. For the AppRISE data, the values of SDs for these difference assessment criteria are shown in Table S.12.

Table S.11: Mean, SE, and SD values for all variations of ΔDIC and ΔLPML discussed in Section 4 for simulation of Section 5.

| | Mean | SE | Range (Min, Max) of SD |
|----------------------------------|---------|--------|------------------------|
| $\Delta\text{DIC}_{\text{AC}}$ | 121.961 | 14.548 | (11.654, 27.772) |
| $\Delta\text{DIC}_{\text{AC}}^*$ | 16.876 | 4.893 | (4.105, 9.774) |
| $\Delta\text{LPML}_{\text{AC}}$ | 63.126 | 7.302 | (5.807, 13.953) |
| $\Delta\text{DIC}_{\text{RT}}$ | 38.533 | 8.762 | (7.054, 17.509) |
| $\Delta\text{DIC}_{\text{RT}}^*$ | 15.358 | 4.760 | (4.272, 9.488) |
| $\Delta\text{LPML}_{\text{RT}}$ | 20.612 | 4.335 | (3.574, 9.141) |
| $\Delta\text{DIC}_{\text{PDE}}$ | 145.017 | 15.176 | (13.367, 26.925) |
| $\Delta\text{LPML}_{\text{PDE}}$ | 74.211 | 7.860 | (6.588, 18.859) |

Table S.12: Values (SDs) of Model Assessment Criteria for the AppRISE Data

| | | | |
|--------------------------------|----------------------------------|---------------------------------|----------------------------------|
| $\Delta\text{DIC}_{\text{AC}}$ | $\Delta\text{DIC}_{\text{AC}}^*$ | $\Delta\text{LPML}_{\text{AC}}$ | $\Delta\text{DIC}_{\text{PDE}}$ |
| 106.021 (20.251) | 11.824 (7.173) | 55.020 (9.998) | 133.210 (22.098) |
| $\Delta\text{DIC}_{\text{RT}}$ | $\Delta\text{DIC}_{\text{RT}}^*$ | $\Delta\text{LPML}_{\text{RT}}$ | $\Delta\text{LPML}_{\text{PDE}}$ |
| 35.615 (10.469) | 12.376 (6.393) | 19.523 (5.406) | 68.687 (11.946) |

S.6 The Codes for MCMC Sampling and Decomposition of DIC and LPML

S.6.1 R Codes for MCMC Sampling

First, we present the R simulation codes, which include setting the true values for the parameters, generating data and fitting data in the ‘nimble’ language.

(i) SetTruePara_Simulated.R

```
## Set true values for parameters in Simulation
# index: seed for generating seed of fitting and generating
# simulation data under different N and J
rm(list = ls())
repli = 500
N = 125
J = 20
index = (N==125)*(J==20)+2*(N==125)*(J==40)+3*(N==250)*(J==20)+4*(N==250)*(J==40)
set.seed(index)
repli = 500
seed.mcmcjoint = sample(1:10000, repli)
seed.data.ac = sample(1:10000, repli)
seed.data.rt = sample(1:10000, repli)
seed.data.pde = sample(1:10000, repli)
seed.mcmcaonly = sample(1:10000, repli)
seed.mcmcrtonly = sample(1:10000, repli)
seed.mcmcpdeonly = sample(1:10000, repli)
seed.mcmcac_rtpde = sample(1:10000, repli)
seed.mcmcr_tacpde = sample(1:10000, repli)
seed.mcmcpde_acrt = sample(1:10000, repli)
```

```

# Nit[i]: the numbers of items that subject i take
Nit = rep(J, N)
# each row of stu_item represents the item index for each subject
stu_item = matrix(rep(1:J, N), N, J, byrow = TRUE)
# set true value
varphi = 0.411
beta0 = 93.8
beta1 = 14.5
beta2 = 3.5
sigma2_pde = 57
w = -1
sigma_tau = exp(w)
mub=0
sigma2b=1
set.seed(3705)
b=rnorm(J, mean = mub, sd = sqrt(sigma2b))
set.seed(290)
a = runif(J, 0.3, 1.9)
set.seed(369879)
th = rnorm(N, mean = 0, sd = 1)
stu_p=matrix(NA,N,J)
for (i in 1:N) {
  for (j in 1:J) {
    ep=a[j]*(th[i]-b[j])
    p=ifelse(ep<=0,exp(ep)/(1+exp(ep)),1/(1+exp(-ep)))
    stu_p[i,j]=p }}
set.seed(234578)
lambda = runif(J, 0.8, 1.9)

```

```

set.seed(54633)
sigma2 = runif(J, 0.14, 0.75)
set.seed(4032)
tau = rnorm(N, 0, 1)
truePara = c(a, b, beta0, beta1, beta2, lambda, mub,
             sigma2, sigma2b, sigma2_pde, tau, th,
             varphi, w)
##.....basic setting for nimble
Path0 = Sys.getenv('PATH')
Pathrtools = paste( "C:\\Rtools\\bin;C:\\Rtools\\mingw_64\\bin;",Path0 ,sep="" )
Sys.setenv( PATH = Pathrtools)

```

Then, we introduce nimble fitting under joint modelling as follow,

(ii) **joint.R**

```

rm(list = ls())
source('SetTruePara_Simulated.R')
require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    mu_PDE[i] <- beta0 + beta1*theta[i] + beta2*tau[i]
    PDE[i] ~ dnorm(mean = mu_PDE[i], var = sigma2_pde)
    for (j in 1:Nit[i]){
      ind[i, j] <- a[stu_item[i, j]]*(theta[i] - b[stu_item[i, j]])
      p[i, j] <- 1/(1+exp(-ind[i, j]))*(ind[i, j] > 0)
      + exp(ind[i, j])/(1+exp(ind[i, j]))*(ind[i, j] <= 0)
      stu_resp[i, j] ~ dbern(prob = p[i, j])
      mu_rt[i, j] <- lambda[stu_item[i, j]]
      - exp(w)*(sin(varphi)*theta[i]+cos(varphi)*tau[i])
    }
  }
})

```

```

      rt[i, j] ~ dnorm(mean = mu_rt[i,j], var = sigma2[stu_item[i, j]])
    }
  }
  for(i in 1:N)
  {
    theta[i] ~ dnorm(mean = 0, sd = 1)
    tau[i] ~ dnorm(mean = 0, sd = 1)
  }
  for(j in 1:J)
  {
    a[j] ~ T(dnorm(mean = 0, sd = 1), 0, )
    b[j] ~ dnorm(mean = mu_b, var = sigma2_b)
    sigma2[j] ~ dinvgamma(shape = 0.1, scale = 0.1)
    lambda[j] ~ dnorm(mean = 0, sd = 10)
  }
  mu_b ~ dnorm(mean = 0, var = 10*sigma2_b)
  sigma2_b ~ dinvgamma(shape = 0.1, scale = 0.1)
  w ~ dnorm(mean = 0, sd = 10)
  varphi ~ dunif(-pi/2, pi/2)
  sigma2_pde ~ dinvgamma(shape = 0.1, scale = 0.1)
  beta0 ~ dnorm(mean = 0, sd = 10)
  beta1 ~ dnorm(mean = 0, sd = 10)
  beta2 ~ dnorm(mean = 0, sd = 10)
})
constants <- list(N = N, J = J, Nit = Nit, stu_item = stu_item, pi = pi)
jointModel <- nimbleModel(joint,
                          constants = constants,
                          check = TRUE)

```

```

for (k in 1:500) {
  set.seed(seed.data.ac[k])
  stu_resp = matrix(,N, J)
  for (i in 1:N) {
    for (j in 1:J) {
      stu_resp[i,j]=ifelse(runif(1)<=stu_p[i, j], 1, 0)
    }
  }
  write.csv(stu_resp,paste0('stu_resp',N,'_',J,'_',k,'.csv'))
  set.seed(seed.data.rt[k])
  rt=matrix(NA,N,J)
  tau_star = sigma_tau*(th*sin(varphi)+tau*cos(varphi))
  for (i in 1:N) {
    for (j in 1:J) {
      mu=lambda[j]-tau_star[i]
      rt[i,j]=rnorm(1,mu,sd=sqrt(sigma2[j]))
    }
  }
  write.csv(rt,paste0('rt',N,'_',J,'_',k,'.csv'))
  set.seed(seed.data.pde[k])
  PDE=rep(0,N)
  for(i in 1:N){
    PDE[i]=rnorm(1,beta0+beta1*th[i]+beta2*tau[i],sd=sqrt(sigma2_pde))
  }
  write.csv(PDE,paste0('PDE',N,'_',J,'_',k,'.csv'))
  set.seed(seed.mcmcjoint[k])
  data <- list( rt = rt, stu_resp = stu_resp, PDE = PDE)
  inits <- list(beta0 = 0, beta1 = 2, beta2 = 2, sigma2_pde = 1,

```

```

mu_b = 0, sigma2_b = 2,
varphi = 0, w = 2, sigma2 = rep(1, J), theta = rnorm(N),
a = rep(1, J), b = rnorm(J), tau = rnorm(N), lambda = rnorm(J))
jointModel$setData(data)
jointModel$setInits(inits)
samples <- nimbleMCMC(model = jointModel,
                      niter = 25000, nchains = 1, nburnin = 5000, thin=2,
                      monitors = c("sigma2_pde", "beta0", "beta1", "beta2",
                                   "mu_b", "sigma2_b", "w", "varphi", "sigma2",
                                   "a", "b", "lambda", "theta", "tau")
)
write.csv(samples, paste0('samples_resprtpde_', N, '_', J, '_', k, '.csv'))
summary <- matrix(0, 4*J + 8 + 2*N, 7)
colnames(summary) <- c('true', 'eap', 'bias', 'sd', 'lower', 'Upper', 'cp')
rownames(summary) <- colnames(samples)
eap = colMeans(samples)
sd = apply(samples, 2, sd)
require(boa)
hpd = apply(samples, 2, boa.hpd, alpha = 0.05)
summary[, 'true'] = truePara
summary[, 'eap'] = eap
summary[, 'bias'] = summary[, 'eap'] - summary[, 'true']
summary[, 'sd'] = sd
summary[, c('lower', 'Upper')] = t(hpd)
gh1 = truePara-hpd[1, ]
gh2 = truePara-hpd[2, ]
summary[, 'cp'] = ifelse(gh1*gh2 <= 0, 1, 0)
write.csv(summary, paste0('summ_resprtpde_', N, '_', J, '_', k, '.csv'))

```



```
}
```

The response only, response time only and PDE only model fitting codes are given as follows.

(iii) **onlyresp.R**

```
rm(list = ls())
source('SetTruePara_Simulated.R')
require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    for (j in 1:Nit[i]){
      ind[i, j] <- a[stu_item[i, j]]*(theta[i] - b[stu_item[i, j]])
      p[i, j] <- 1/(1+exp(-ind[i, j]))*(ind[i, j]>0) +
        exp(ind[i, j])/(1+exp(ind[i, j]))*(ind[i, j]<=0)
      stu_resp[i, j] ~ dbern(prob = p[i, j])
    }
  }
  for(i in 1:N)
  {
    theta[i] ~ dnorm(mean = 0, sd = 1)
  }
  for(j in 1:J)
  {
    a[j] ~ T(dnorm(mean = 0, sd = 1), 0, )
    b[j] ~ dnorm(mean = mu_b, var = sigma2_b)
  }
  mu_b ~ dnorm(mean = 0, var = 10*sigma2_b)
  sigma2_b ~ dinvgamma(shape = 0.1, scale = 0.1)
```

```

})
constants <- list(N = N, J = J, Nit = Nit, stu_item = stu_item)
jointModel <- nimbleModel(joint,
                          constants = constants,
                          check = TRUE)
for (k in 1:500) {
  set.seed(seed.data.ac[k])
  stu_resp = matrix(,N, J)
  for (i in 1:N) {
    for (j in 1:J) {
      stu_resp[i,j]=ifelse(runif(1)<=stu_p[i, j], 1, 0)
    }
  }
  set.seed(seed.mcmcaonly[k])
  data <- list(stu_resp = stu_resp)
  inits <- list(mu_b = 0, sigma2_b = 2, theta = rnorm(N),
               a = rep(1, J), b = rnorm(J))
  jointModel$setData(data)
  jointModel$setInits(inits)
  samples <- nimbleMCMC(model = jointModel,
                       niter = 25000, nchains = 1, nburnin = 5000,thin=2,
                       monitors = c("mu_b","sigma2_b","a", "b","theta"))
  write.csv(samples,paste0('samples_resonly_',N,'_',J,'_',k,'.csv'))
}

```

(iv) **onlyrt.R**

```

rm(list = ls())
source('SetTruePara_Simulated.R')

```

```

DICLPLM_rtonly=function(samples, N,J, rt, Nit, stu_item ){
  mvdnorm = function(x, mu, Sigma){
    K = length(x)
    logf = -K/2*log(2*pi)-0.5*log(det(Sigma))-0.5*t(x-mu)%*%solve(Sigma)%*(x-mu)
    return(exp(logf))
  }
  logf = matrix(, nrow(samples), N)
  Dev = vector(length = nrow(samples))
  mcmc_lambda=samples[,paste0('lambda[',1:J,']')]
  mcmc_sigma2=samples[,paste0('sigma2[',1:J,']')]
  mcmc_w=samples[, 'w']
  require(MASS)
  for (k in 1:nrow(samples)) {
    lambda = mcmc_lambda[k,]
    sigma2 = mcmc_sigma2[k,]
    sigma_tau = exp(mcmc_w[k])
    for (i in 1:N) {
      t = rt[i, 1:Nit[i]]
      item = stu_item[i, 1:Nit[i]]
      mu = lambda[item]
      Sigma = matrix(sigma_tau^2, Nit[i], Nit[i])+diag(sigma2[item])
      logf[k, i] = log(mvdnorm(t, mu, Sigma))
    }
    Dev[k] = -2*sum(logf[k, ])
  }
  Dev_bar = mean(Dev)
  lambda = colMeans(mcmc_lambda)
  sigma2 = colMeans(mcmc_sigma2)
}

```

```

sigma_tau = mean(exp(mcmc_w))
Dev_hat = 0
for (i in 1:N) {
  t = rt[i, 1:Nit[i]]
  item = stu_item[i, 1:Nit[i]]
  mu = lambda[item]
  Sigma = matrix(sigma_tau^2, Nit[i], Nit[i])+diag(sigma2[item])
  Dev_hat =Dev_hat -2*log(mvdnorm(t, mu, Sigma))
}
PD = Dev_bar - Dev_hat
DIC = Dev_hat + 2*PD
Umax = apply(-logf, 2, max)
H = exp(-logf - outer(rep(1, nrow(samples)), Umax))
logCPO=-log(colMeans(H))-Umax
LPML=sum(logCPO)
Cri=c(DIC,PD,LPML)
}
require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    for (j in 1:Nit[i]){
      mu_rt[i, j] <- lambda[stu_item[i, j]] - exp(w)*tau[i]
      rt[i, j] ~ dnorm(mean = mu_rt[i, j], var = sigma2[stu_item[i, j]])
    }
  }
}
for(i in 1:N)
{
  tau[i] ~ dnorm(mean = 0, sd = 1)
}

```

```

}
for(j in 1:J)
{
  sigma2[j] ~ dinvgamma(shape = 0.1, scale = 0.1)
  lambda[j] ~ dnorm(mean = 0, sd = 10)
}
w ~ dnorm(mean = 0, sd = 10)
})
constants <- list(N = N, J = J, Nit = Nit, stu_item = stu_item)
jointModel <- nimbleModel(joint,
                          constants = constants,
                          check = TRUE)

diclpml=matrix(,repli, 3)
for (k in 1:500) {
  set.seed(seed.data.rt[k])
  rt=matrix(NA,N,J)
  tau_star = sigma_tau*(th*sin(varphi)+tau*cos(varphi))
  for (i in 1:N) {
    for (j in 1:J) {
      mu=lambda[j]-tau_star[i]
      rt[i,j]=rnorm(1,mu,sd=sqrt(sigma2[j]))
    }
  }
  set.seed(seed.mcmcrtonly[k])
  data <- list( rt = rt)
  inits <- list(w = 2, sigma2 = rep(1, J), lambda=rnorm(J), tau = rnorm(N))
  jointModel$setData(data)
  jointModel$setInits(inits)

```

```

samples <- nimbleMCMC(model = jointModel,
                      niter = 25000, nchains = 1, nburnin = 5000, thin = 2,
                      monitors = c("w", "sigma2", "lambda", "tau"))
diclpml[k,]=DICLPML_rtonly(samples, N, J,rt, Nit, stu_item )
write.csv(diclpml, paste0('diclpml_rtonly_',N,'_',J,'.csv'))
}

```

(v) **onlypde.R**

```

rm(list = ls())
source('SetTruePara_Simulated.R')
DICLPML_pdeonly=function(samples,N){
  nlen=nrow(samples)
  u=matrix(, nlen, N)
  dev=rep(0, nlen)
  for (m in 1:nlen) {
    mu_PDE = samples[m, 'mu_PDE']
    sigma2_pde = samples[m, 'sigma2_pde']
    u[m,] = dnorm(PDE, mu_PDE, sd = sqrt(sigma2_pde), log=TRUE)
    dev[m] = -2*sum(u[m,])
  }
  eap = colMeans(samples)
  mu_PDE_hat = eap['mu_PDE']
  sigma2_pde_hat = eap['sigma2_pde']
  dev_hat = -2*sum(dnorm(PDE, mu_PDE_hat, sd = sqrt(sigma2_pde_hat), log=TRUE))
  dev_bar = mean(dev)
  pd = dev_bar - dev_hat
  dic = dev_hat + 2*pd
  cpo=1/(colMeans(1/exp(u)))
}

```

```

  lpml=sum(log(cpo))
  h=c(dic,pd,lpml)
}

require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    PDE[i] ~ dnorm(mean = mu_PDE, var = sigma2_pde)
  }
  mu_PDE ~ dnorm(mean = 0, sd = 10)
  sigma2_pde ~ dinvgamma(shape = 0.1, scale = 0.1)
})

constants <- list(N = N)
jointModel <- nimbleModel(joint, constants = constants,check = TRUE)
diclpml=matrix(,repli, 3)
colnames(diclpml) = c('dic', 'pd', 'lpml')
for (k in 1:500) {
  set.seed(seed.data.pde[k])
  PDE=rep(0,N)
  for(i in 1:N){
    PDE[i]=rnorm(1,beta0+beta1*th[i]+beta2*tau[i],sd=sqrt(sigma2_pde))
  }
  set.seed(seed.mcmcpdeonly[k])
  data <- list( PDE = PDE)
  inits <- list(sigma2_pde = 58, mu_PDE = 0)
  jointModel$setData(data)
  jointModel$setInits(inits)
  samples <- nimbleMCMC(model = jointModel,

```

```

        niter = 25000, nchains = 1, nburnin = 5000, thin = 2,
        monitors = c("sigma2_pde", "mu_PDE"))
diclpml[k,]=DICLPML_pdeonly(samples,N)
write.csv(diclpml,paste0('DICLPML_pdeonly_',N,'_',J,'.csv'))
}

```

Below are the MCMC codes for sampling from the conditional distributions.

(vi) **cond_resp_rtpde.R**

```

rm(list = ls())
source('SetTruePara_Simulated.R')
require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    mu_PDE[i] <- beta0 + beta1*theta[i] + beta2*tau[i]
    PDE[i] ~ dnorm(mean = mu_PDE[i], var = sigma2_pde)
    for (j in 1:Nit[i]){
      ind[i, j] <- a[stu_item[i, j]]*(theta[i] - b[stu_item[i, j]])
      p[i, j] <- 1/(1+exp(-ind[i, j]))*(ind[i, j] > 0)
        + exp(ind[i, j])/(1+exp(ind[i, j]))*(ind[i, j] <= 0)
      stu_resp[i, j] ~ dbern(prob = p[i, j])
      mu_rt[i, j] <- lambda[stu_item[i, j]]
        -exp(w)*(sin(varphi)*theta[i]+cos(varphi)*tau[i])
      rt[i, j] ~ dnorm(mean = mu_rt[i,j], var = sigma2[stu_item[i, j]])
    }
  }
})
for(i in 1:N)
{
  theta[i] ~ dnorm(mean = 0, sd = 1)
}

```



```

    tau[i] ~ dnorm(mean = 0, sd = 1)
  }
  for(j in 1:J)
  {
    a[j] ~ T(dnorm(mean = 0, sd = 1), 0, )
    b[j] ~ dnorm(mean = mu_b, var = sigma2_b)
  }
  mu_b ~ dnorm(mean = 0, var = 10*sigma2_b)
  sigma2_b ~ dinvgamma(shape = 0.1, scale = 0.1)
})
for (k in 1:500) {
  set.seed(seed.data.ac[k])
  stu_resp = matrix(,N, J)
  for (i in 1:N) {
    for (j in 1:J) {
      stu_resp[i,j]=ifelse(runif(1)<=stu_p[i, j], 1, 0)
    }
  }
  set.seed(seed.data.rt[k])
  rt=matrix(NA,N,J)
  tau_star = sigma_tau*(th*sin(varphi)+tau*cos(varphi))
  for (i in 1:N) {
    for (j in 1:J) {
      mu=lambda[j]-tau_star[i]
      rt[i,j]=rnorm(1,mu,sd=sqrt(sigma2[j]))
    }
  }
  set.seed(seed.data.pde[k])

```

```

PDE=rep(0,N)
for(i in 1:N){
  PDE[i]=rnorm(1,beta0+beta1*th[i]+beta2*tau[i],sd=sqrt(sigma2_pde))
}
summ = read.csv(paste0('summ_resprtpde_',N,'_',J,'_',k,'.csv'))
eap = summ$eap
names(eap) = summ$X
eap_beta0 = eap['beta0']
eap_beta1 = eap['beta1']
eap_beta2 = eap['beta2']
eap_sigma2_pde = eap['sigma2_pde']
eap_varphi = eap['varphi']
eap_w = eap['w']
eap_sigma2 = eap[paste0('sigma2[', 1:J, ']')]
eap_lambda = eap[paste0('lambda[', 1:J, ']')]
set.seed(seed.mcmcac_rtpde[k])
data <- list( rt = rt, stu_resp = stu_resp, PDE = PDE)
constants <- list(N = N, J = J, Nit = Nit, stu_item = stu_item, pi = pi,
  beta0 = eap_beta0, beta1 = eap_beta1, beta2 = eap_beta2,
  sigma2_pde = eap_sigma2_pde, varphi = eap_varphi,
  w = eap_w, sigma2 = eap_sigma2, lambda = eap_lambda)
inits <- list( mu_b = 0, sigma2_b = 2, theta = rnorm(N), a = rep(1, J),
  b = rnorm(J), tau = rnorm(N))
jointmodel <- nimbleModel(joint,
  data = data,
  constants = constants,
  inits = inits,
  check = TRUE)

```

```

samples <- nimbleMCMC(model = jointmodel,
                      niter = 25000, nchains = 1, nburnin = 5000, thin = 2,
                      monitors = c("mu_b", "sigma2_b", "a", "b", "theta"))
write.csv(samples, paste0('samplescond_resp_rtpde_', N, '_', J, '_', k, '.csv'))
}

```

(vii) **cond_rt_resppde.R**

```

rm(list = ls())
source('SetTruePara_Simulated.R')
require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    mu_PDE[i] <- beta0 + beta1*theta[i] + beta2*tau[i]
    PDE[i] ~ dnorm(mean = mu_PDE[i], var = sigma2_pde)
    for (j in 1:Nit[i]){
      ind[i, j] <- a[stu_item[i, j]]*(theta[i] - b[stu_item[i, j]])
      p[i, j] <- 1/(1+exp(-ind[i, j]))*(ind[i, j] > 0)
        + exp(ind[i, j])/(1+exp(ind[i, j]))*(ind[i, j] <= 0)
      stu_resp[i, j] ~ dbern(prob = p[i, j])
      mu_rt[i, j] <- lambda[stu_item[i, j]]
        - exp(w)*(sin(varphi)*theta[i]+cos(varphi)*tau[i])
      rt[i, j] ~ dnorm(mean = mu_rt[i, j], var = sigma2[stu_item[i, j]])
    }
  }
  for(i in 1:N)
  {
    theta[i] ~ dnorm(mean = 0, sd = 1)
    tau[i] ~ dnorm(mean = 0, sd = 1)
  }
}

```

```

}
for(j in 1:J)
{
  sigma2[j] ~ dinvgamma(shape = 0.1, scale = 0.1)
  lambda[j] ~ dnorm(mean = 0, sd = 10)
}
w ~ dnorm(mean = 0, sd = 10)
varphi ~ dunif(-pi/2, pi/2)
})
for (k in 1:500) {
  set.seed(seed.data.ac[k])
  stu_resp = matrix(,N, J)
  for (i in 1:N) {
    for (j in 1:J) {
      stu_resp[i,j]=ifelse(runif(1)<=stu_p[i, j], 1, 0)
    }
  }
  set.seed(seed.data.rt[k])
  rt=matrix(NA,N,J)
  tau_star = sigma_tau*(th*sin(varphi)+tau*cos(varphi))
  for (i in 1:N) {
    for (j in 1:J) {
      mu=lambda[j]-tau_star[i]
      rt[i,j]=rnorm(1,mu,sd=sqrt(sigma2[j]))
    }
  }
  set.seed(seed.data.pde[k])
  PDE=rep(0,N)

```

```

for(i in 1:N){
  PDE[i]=rnorm(1,beta0+beta1*th[i]+beta2*tau[i],sd=sqrt(sigma2_pde))
}
summ = read.csv(paste0('summ_resprtpde_',N,'_',J,'_',k,'.csv'))
eap = summ$eap
names(eap) = summ$X
eap_a = eap[paste0('a[', 1:J, ']')]
eap_b = eap[paste0('b[', 1:J, ']')]
eap_beta0 = eap['beta0']
eap_beta1 = eap['beta1']
eap_beta2 = eap['beta2']
eap_sigma2_pde = eap['sigma2_pde']
set.seed(seed.mcmcrt_acpde[k])
data <- list( rt = rt, stu_resp = stu_resp, PDE = PDE)
constants <- list(N = N, J = J, Nit = Nit, stu_item = stu_item, pi = pi,
  beta0 = eap_beta0, beta1 = eap_beta1, beta2 = eap_beta2,
  sigma2_pde = eap_sigma2_pde, a = eap_a, b = eap_b)
inits <- list(varphi = 0, w = 2, sigma2 = rep(1, J), theta = rnorm(N),
  tau = rnorm(N), lambda = rnorm(J))
jointmodel <- nimbleModel(joint,
  data = data,
  constants = constants,
  inits = inits,
  check = TRUE)
samples <- nimbleMCMC(model = jointmodel,
  niter = 25000, nchains = 1, nburnin = 5000, thin = 2,
  monitors = c( "w", "varphi", "sigma2", "lambda", "theta"))
write.csv(samples,paste0('samplescond_rt_resppde_',N,'_',J,'_',k,'.csv'))

```

```
}
```

(viii) `cond_pde_acrt.R`

```
rm(list = ls())
source('SetTruePara_Simulated.R')
require(nimble)
joint <- nimbleCode({
  for(i in 1:N){
    mu_PDE[i] <- beta0 + beta1*theta[i] + beta2*tau[i]
    PDE[i] ~ dnorm(mean = mu_PDE[i], var = sigma2_pde)
    for (j in 1:Nit[i]){
      ind[i, j] <- a[stu_item[i, j]]*(theta[i] - b[stu_item[i, j]])
      p[i, j] <- 1/(1+exp(-ind[i, j]))*(ind[i, j] > 0)
        + exp(ind[i, j])/(1+exp(ind[i, j]))*(ind[i, j] <= 0)
      stu_resp[i, j] ~ dbern(prob = p[i, j])
      mu_rt[i, j] <- lambda[stu_item[i, j]]
        - exp(w)*(sin(varphi)*theta[i]+cos(varphi)*tau[i])
      rt[i, j] ~ dnorm(mean = mu_rt[i,j], var = sigma2[stu_item[i, j]])
    }
  }
  for(i in 1:N)
  {
    theta[i] ~ dnorm(mean = 0, sd = 1)
    tau[i] ~ dnorm(mean = 0, sd = 1)
  }
  sigma2_pde ~ dinvgamma(shape = 0.1, scale = 0.1)
  beta0 ~ dnorm(mean = 0, sd = 10)
  beta1 ~ dnorm(mean = 0, sd = 10)
```

```

    beta2 ~ dnorm(mean = 0, sd = 10)
  })
for (k in 1:500) {
  set.seed(seed.data.ac[k])
  stu_resp = matrix(,N, J)
  for (i in 1:N) {
    for (j in 1:J) {
      stu_resp[i,j]=ifelse(runif(1)<=stu_p[i, j], 1, 0)
    }
  }
  set.seed(seed.data.rt[k])
  rt=matrix(NA,N,J)
  tau_star = sigma_tau*(th*sin(varphi)+tau*cos(varphi))
  for (i in 1:N) {
    for (j in 1:J) {
      mu=lambda[j]-tau_star[i]
      rt[i,j]=rnorm(1,mu,sd=sqrt(sigma2[j]))
    }
  }
  set.seed(seed.data.pde[k])
  PDE=rep(0,N)
  for(i in 1:N){
    PDE[i]=rnorm(1,beta0+beta1*th[i]+beta2*tau[i],sd=sqrt(sigma2_pde))
  }
  summ = read.csv(paste0('summ_resprtpde_',N,'_',J,'_',k,'.csv'))
  eap = summ$eap
  names(eap) = summ$X
  eap_a = eap[paste0('a[', 1:J, ' ]')]
}

```

```

eap_b = eap[paste0('b[, 1:J, ')]
eap_varphi = eap['varphi']
eap_w = eap['w']
eap_sigma2 = eap[paste0('sigma2[, 1:J, ')]
eap_lambda = eap[paste0('lambda[, 1:J, ')]
set.seed(seed.mcmcpde_acrt[k])
data <- list( rt = rt, stu_resp = stu_resp, PDE = PDE)
constants <- list(N = N, J = J, Nit = Nit, stu_item = stu_item, pi = pi,
                 a = eap_a, b = eap_b, varphi = eap_varphi,
                 w = eap_w, sigma2 = eap_sigma2, lambda = eap_lambda)
inits <- list(beta0 = 0, beta1 = 2, beta2 = 2, sigma2_pde = 1,
             theta = rnorm(N), tau = rnorm(N))
jointmodel <- nimbleModel(joint,
                          data = data,
                          constants = constants,
                          inits = inits,
                          check = TRUE)
samples <- nimbleMCMC(model = jointmodel,
                     niter = 25000, nchains = 1, nburnin = 5000, thin = 2,
                     monitors = c("sigma2_pde", "beta0", "beta1", "beta2",
                                   "theta"))
write.csv(samples,paste0('samplescond_pde_resprt_',N,'_',J,'_',k,'.csv'))
}

```

With all the MCMC samples available, the decomposition codes include two parts (Matlab and FORTRAN).

S.6.2 Matlab Codes for Decomposition of DIC

Matlab codes shown below are only for computing $DIC_{[RT,PDE]}$ and $DIC_{[RT]}$.

```
function logf=LOGF_RTPDE_AC RTPDE(varphi,lambda,sigma2,sigma2_tau,
                                beta0,beta1,beta2,sigma2_pde,
                                PDE,rt,stu_item,Nit)

    dim=size(rt);
    N=dim(1);
    logf=zeros(N,1);
    for i=1:N
        t=rt(i,1:Nit(i));
        item=stu_item(i,1:Nit(i));
        mu=[lambda(item),beta0];
        Sigma=diag([sigma2(item)+sigma2_tau,beta1^2+beta2^2+sigma2_pde]);
        for j=1:(Nit(i)-1)
            for k=(j+1):(Nit(i))
                Sigma(j,k)=sigma2_tau;
                Sigma(k,j)=Sigma(j,k);
            end
        end
        Sigma(Nit(i)+1,1:Nit(i))=-sin(varphi)*beta1*sqrt(sigma2_tau)...
            -cos(varphi)*beta2*sqrt(sigma2_tau);
        Sigma(1:Nit(i),Nit(i)+1)=Sigma(Nit(i)+1,1:Nit(i));
        logf(i)=log(mvnpdf([t,PDE(i)],mu,Sigma));
    end
end

function logf=LOGF_RT_PDEACRT(lambda,sigma2,sigma2_tau,rt,stu_item,Nit)
```

```

dim=size(rt);
N=dim(1);
logf=zeros(N,1);
for i=1:N
    t=rt(i,1:Nit(i));
    item=stu_item(i,1:Nit(i));
    mu=lambda(item);
    Sigma=diag(sigma2(item)+sigma2_tau);
    for j=1:(Nit(i)-1)
        for k=(j+1):(Nit(i))
            Sigma(j,k)=sigma2_tau;
            Sigma(k,j)=Sigma(j,k);
        end
    end
    logf(i)=log(mvnpdf(t,mu,Sigma));
end
end
end

```

S.6.3 FORTRAN Codes for Decomposition of DIC and LPML

We develop the FORTRAN codes to compute all of the other quantities in the decomposition of DIC and LPML except for $DIC_{[RT,PDE]}$ and $DIC_{[RT]}$. Note that the data should be transformed into a correct format in order to import into FORTRAN. FORTRAN codes mainly focus on the calculation of quantities that involve one-dimensional integrals over θ_i . The key subroutines and user-defined functions are **DICPDcalculate.f**, **floatingControl.f**, and **function.f**.

(ix) **function.f**

```

c.....function for [ACRT]
      real*8 function fnacrt(x)
            implicit real*8 (a-h,o-z)
            parameter(nitem=20)
            parameter(pi=3.141592741012573)
            real*8 x, Ln, yi
            integer irespi(nitem)
            integer indi(nitem), Niti
            real*8 Ln_hati, t(nitem)
            real*8 ak(nitem), bk(nitem)
            real*8 lambdak(nitem), sigma2k(nitem)
            real*8 varphik, sigma2_tauk
            common /va/ak
            common /vb/bk
            common /vsigma2_tau/sigma2_tauk
            common /vlambda/lambdak
            common /vsigma2/sigma2k
            common /vvarphi/varphik
            common /vLn_hati/Ln_hati
            common /virespi/irespi
            common /vNiti/Niti
            common /vindi/indi
            common /vt/t
            Ln=-0.5d0*x**2-0.5d0*(Niti+1)*dlog(2*pi)
            h=1.0d0
            h0=0.0d0
            h1=0.0d0
            yi=0.0d0

```

```

h2=0.0d0
do k=1,Niti
  j=indi(k)
  h2=h2+dlog(sigma2k(j))
  ep=ak(j)*(x-bk(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
  endif
  h=h+dcos(varphik)**2*sigma2_tauk/sigma2k(j)
  ep1=t(k)-lambdak(j)+dsqrt(sigma2_tauk)*dsin(varphik)*x
  h0=h0+ep1**2/sigma2k(j)
  h1=h1+dcos(varphik)*dsqrt(sigma2_tauk)*ep1/sigma2k(j)
enddo
Ln=Ln+yi-0.5d0*h2-0.5d0*dlog(h)-0.5d0*h0
1      +0.5d0/h*h1**2
      fnacrt=dexp(Ln-Ln_hati)
end

C.....
c.....function for [ACRTPDE]
real*8 function fnacrtpe(x)
  implicit real*8 (a-h,o-z)
  parameter(nitem=20)
  parameter(pi=3.141592741012573)
  real*8 x,Ln,yi
  integer irespi(nitem)
  integer indi(nitem),Niti

```

```

real*8 Ln_hati,t(nitem),PDEi
real*8 ak(nitem),bk(nitem)
real*8 lambdak(nitem),sigma2k(nitem)
real*8 varphik,sigma2_tauk
real*8 beta0k,beta1k,beta2k,sigma2_pdek
common /va/ak
common /vb/bk
common /vsigma2_tau/sigma2_tauk
common /vlambda/lambdak
common /vsigma2/sigma2k
common /vvarphi/varphik
common /vLn_hati/Ln_hati
common /virespi/irespi
common /vNiti/Niti
common /vindi/indi
common /vt/t
common /vbeta0/beta0k
common /vbeta1/beta1k
common /vbeta2/beta2k
common /vsigma2_pde/sigma2_pdek
common /vPDEi/PDEi
Ln=-0.5d0*x**2-0.5d0*(Niti+2)*dlog(2*pi)
1      -0.5*dlog(sigma2_pdek)
1      -0.5d0/(sigma2_pdek)*(PDEi-beta0k-beta1k*x)**2
h=1.0d0+beta2k**2/sigma2_pdek
h0=0.0d0
h1=-beta2k*(PDEi-beta0k-beta1k*x)/sigma2_pdek
yi=0.0d0

```

```

h2=0.0d0
do k=1,Niti
  j=indi(k)
  h2=h2+dlog(sigma2k(j))
  ep=ak(j)*(x-bk(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
  endif
  h=h+dcos(varphik)**2*sigma2_tauk/sigma2k(j)
  ep1=t(k)-lambdak(j)+dsqrt(sigma2_tauk)*dsin(varphik)*x
  h0=h0+ep1**2/sigma2k(j)
  h1=h1+dcos(varphik)*dsqrt(sigma2_tauk)*ep1/sigma2k(j)
enddo
Ln=Ln+yi-0.5d0*h2-0.5d0*dlog(h)-0.5d0*h0+0.5d0/h*h1**2
fnacrtpe=dexp(Ln-Ln_hati)
end

```

C.....

c.....function for [AC|RTPDE]

```

real*8 function fnac_rtpde(x)
  implicit real*8 (a-h,o-z)
  parameter(nitem=20)
  parameter(pi=3.141592741012573)
  real*8 x,Ln,yi
  integer irespi(nitem)
  integer indi(nitem),Niti
  real*8 Ln_hati,AA,BB,PDEi

```

```

real*8  t(nitem)
real*8  ak(nitem),bk(nitem)
real*8  sigma2k(nitem)
real*8  lambdak(nitem)
real*8  sigma2_tauk,varphik
real*8  beta0k,beta1k,beta2k,sigma2_pdek
common /va/ak
common /vb/bk
common /virespi/irespi
common /vNiti/Niti
common /vindi/indi
common /vvarphi/varphik
common /vlambda/lambdak
common /vsigma2/sigma2k
common /vsigma2_tau/sigma2_tauk
common /vLn_hati/Ln_hati
common /vt/t
common /vbeta0/beta0k
common /vbeta1/beta1k
common /vbeta2/beta2k
common /vsigma2_pde/sigma2_pdek
common /vPDEi/PDEi
h1=0.0d0
h2=0.0d0
h3=0.0d0
h4=0.0d0
h7=0.0d0
do k=1,Niti

```

```

        j=indi(k)
        h1=h1+1.0d0/sigma2k(j)
        h2=h2+1.0d0/(sigma2k(j)**2)
        h3=h3+(t(k)-lambdak(j))/(sigma2k(j)**2)
        h4=h4+(dsin(varphik)*dsqrt(sigma2_tauk)*(PDEi-beta0k)
1          -beta1k*(t(k)-lambdak(j)))/sigma2k(j)
        h7=h7+(t(k)-lambdak(j))/sigma2k(j)
    enddo
    h5=0.0d0
    h6=0.0d0
    do it=1,(Niti-1)
        j=indi(it)
        do it1=(it+1),Niti
            k=indi(it1)
            h5=h5+1.0d0/sigma2k(j)/sigma2k(k)
            ep=t(it)-lambdak(j)+t(it1)-lambdak(k)
            h6=h6+ep/sigma2k(j)/sigma2k(k)
        enddo
    enddo
    h0=dsin(varphik)*dcos(varphik)
    deno=1.0d0+beta2k**2/sigma2_pdek
1      +dcos(varphik)**2*sigma2_tauk*h1
    anume_AA=(h0*sigma2_tauk)**2*(h2+2*h5)
1      +beta1k*beta2k/sigma2_pdek*(beta1k*beta2k
1      +2*h0*sigma2_tauk*sigma2_pdek*h1)/sigma2_pdek
    AA=1.0d0+beta1k**2/sigma2_pdek
1      +dsin(varphik)**2*sigma2_tauk*h1-anume_AA/deno
    bnume_BB=(beta1k*beta2k**2*(PDEi-beta0k)

```



```

1          +dcos(varphik)*dsqrt(sigma2_tauk)*beta2k
1          *sigma2_pdek*h4)/(sigma2_pdek**2)
1          -h0*dcos(varphik)*(dsqrt(sigma2_tauk))**3*(h3+h6)
          BB=dsin(varphik)*dsqrt(sigma2_tauk)*h7
1          -beta1k*(PDEi-beta0k)/sigma2_pdek+(bnume_BB)/deno
Ln=-0.5d0*dlog(2*pi)+0.5d0*dlog(AA)-0.5d0*AA*(x+BB/AA)**2
yi=0.0d0
do k=1,Niti
  j=indi(k)
  ep=ak(j)*(x-bk(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
  endif
enddo
Ln=Ln+yi
fnac_rtpde=dexp(Ln-Ln_hati)
end
C.....
c.....function for [ACPDE]
real*8 function fnacpde(x)
  implicit real*8 (a-h,o-z)
  parameter(nitem=20)
  parameter(pi=3.141592741012573)
  real*8 x,Ln,yi
  integer irespi(nitem)
  integer indi(nitem),Niti

```

```

real*8 Ln_hati,PDEi
real*8 ak(nitem),bk(nitem)
real*8 beta0k,beta1k,beta2k,sigma2_pdek
common /va/ak
common /vb/bk
common /vLn_hati/Ln_hati
common /virespi/irespi
common /vNiti/Niti
common /vindi/indi
common /vbeta0/beta0k
common /vbeta1/beta1k
common /vbeta2/beta2k
common /vsigma2_pde/sigma2_pdek
common /vPDEi/PDEi
h=1.0d0+beta2k**2/sigma2_pdek
Ln=-0.5d0*x**2-dlog(2*pi)-0.5*dlog(sigma2_pdek)
1      -0.5d0/(sigma2_pdek)*(PDEi-beta0k-beta1k*x)**2
1      -0.5d0*dlog(h)
1      +0.5d0/h*(beta2k*(PDEi-beta0k-beta1k*x)/sigma2_pdek)**2
yi=0.0d0
do k=1,Niti
  j=indi(k)
  ep=ak(j)*(x-bk(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
  endif

```

```

        enddo
        Ln=Ln+yi
        fnacpde=dexp(Ln-Ln_hati)
    end
c.....function for [AC|RT]
    real*8 function fnac_rt(x)
        implicit real*8 (a-h,o-z)
        parameter(nitem=20)
        parameter(pi=3.141592741012573)
        real*8 x, Ln, yi
        integer irespi(nitem)
        integer indi(nitem), Niti
        real*8 Ln_hati, AA, BB
        real*8 t(nitem)
        real*8 ak(nitem), bk(nitem)
        real*8 sigma2k(nitem)
        real*8 lambdak(nitem)
        real*8 sigma2_tauk, varphik
        common /va/ak
        common /vb/bk
        common /virespi/irespi
        common /vNiti/Niti
        common /vindi/indi
        common /vvarphi/varphik
        common /vlambda/lambdak
        common /vsigma2/sigma2k
        common /vsigma2_tau/sigma2_tauk

```

```

common /vLn_hati/Ln_hati
common /vt/t
h1=0.0d0
h2=0.0d0
h3=0.0d0
h7=0.0d0
do k=1,Niti
    j=indi(k)
    h1=h1+1.0d0/sigma2k(j)
    h2=h2+1.0d0/(sigma2k(j)**2)
    h3=h3+(t(k)-lambdak(j))/(sigma2k(j)**2)
    h7=h7+(t(k)-lambdak(j))/sigma2k(j)
enddo
h5=0.0d0
h6=0.0d0
do it=1,(Niti-1)
    j=indi(it)
    do it1=(it+1),Niti
        k=indi(it1)
        h5=h5+1.0d0/sigma2k(j)/sigma2k(k)
        ep=t(it)-lambdak(j)+t(it1)-lambdak(k)
        h6=h6+ep/sigma2k(j)/sigma2k(k)
    enddo
enddo
h0=dsin(varphik)*dcos(varphik)
deno=1.0d0+dcos(varphik)**2*sigma2_tauk*h1
anume_AA=(h0*sigma2_tauk)**2*(h2+2*h5)
AA=1.0d0+dsin(varphik)**2*sigma2_tauk*h1-anume_AA/deno

```

```

    bnume_BB=h0*dcos(varphik)*(dsqrt(sigma2_tauk))**3*(h3+h6)
    BB=dsin(varphik)*dsqrt(sigma2_tauk)*h7-(bnume_BB)/deno
    Ln=-0.5d0*dlog(2*pi)+0.5d0*dlog(AA)-0.5d0*AA*(x+BB/AA)**2
    yi=0.0d0
    do k=1,Niti
        j=indi(k)
        ep=ak(j)*(x-bk(j))
        if(ep.le.0.0d0)then
            yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
        else
            yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
        endif
    enddo
    Ln=Ln+yi
    fnac_rt=dexp(Ln-Ln_hati)
end

```

C.....

c.....function for [AC]

```

real*8 function fnac(x)
    implicit real*8 (a-h,o-z)
    parameter(nitem=20)
    parameter(pi=3.141592741012573)
    real*8 x,Ln,yi
    integer irespi(nitem)
    integer indi(nitem),Niti
    real*8 Ln_hati
    real*8 ak(nitem),bk(nitem)
    common /va/ak

```

```

common /vb/bk
common /virespi/irespi
common /vNiti/Niti
common /vindi/indi
common /vLn_hati/Ln_hati
Ln=-0.5d0*dlog(2*pi)-0.5d0*x**2
yi=0.0d0
do k=1,Niti
  j=indi(k)
  ep=ak(j)*(x-bk(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
  endif
enddo
Ln=Ln+yi
fnac=dexp(Ln-Ln_hati)
end

```

(x) **floatingControl.f**

```

c.....Ln_hat_acrtpde for [ACRTPDE]
subroutine Ln_hat_ACRTPDEjoint(Ln_hat,th,sigma2,
1                               sigma2_tau,lambda,varphi,a,b,
1                               beta0,beta1,beta2,sigma2_pde,
1                               PDE,Nit,ind,iresp,rt,nstu,nitem)
implicit real*8 (a-h,o-z)
parameter(pi=3.141592741012573)

```

```

real*8 rt(nstu,nitem),PDE(nstu)
integer nstu,nitem
real*8 Ln_hat(nstu),th(nstu)
real*8 sigma2(nitem),sigma2_tau
real*8 lambda(nitem),varphi
real*8 a(nitem),b(nitem)
integer Nit(nstu),iresp(nstu,nitem),ind(nstu,nitem)
real*8 beta0,beta1,beta2,sigma2_pde
do i=1,nstu
  thi=th(i)
  Ln_hat(i)=-0.5d0*(Nit(i)+2)*dlog(2*pi)-0.5d0*thi**2
1          -0.5d0*dlog(sigma2_pde)-0.5d0/sigma2_pde
1          *(PDE(i)-beta0-beta1*thi)**2
  h=1.0d0+beta2**2/sigma2_pde
  h0=0.0d0
  h1=-beta2/sigma2_pde*(PDE(i)-beta0-beta1*thi)
  yi=0.0d0
  h2=0.0d0
  do k=1,Nit(i)
    j=ind(i,k)
    t=rt(i,k)
    iu=iresp(i,k)
    h2=h2+dlog(sigma2(j))
    h=h+dcos(varphi)**2*sigma2_tau/sigma2(j)
    ep=t-lambda(j)+dsqrt(sigma2_tau)*dsin(varphi)*thi
    h0=h0+ep**2/sigma2(j)
    h1=h1+ep/sigma2(j)*dcos(varphi)*dsqrt(sigma2_tau)
    ep1=a(j)*(thi-b(j))

```

```

        if(ep1.le.0.0d0)then
            yi=yi+ep1*iu-dlog(1.0d0+dexp(ep1))
        else
            yi=yi+ep1*(iu-1)-dlog(1.0d0+dexp(-ep1))
        endif
    enddo
    Ln_hat(i)=Ln_hat(i)+yi-0.5d0*dlog(h)
1      -0.5d0*h0-0.5d0*h2+0.5d0/h*h1**2
    enddo
end
c.....Ln_hat_acrt for [ACRT]
c.....
subroutine Ln_hat_ACRT_PDEACRT(Ln_hat,th,sigma2,
1      sigma2_tau,lambda,varphi,
1      a,b,Nit,ind,iresp,rt,nstu,nitem)
    implicit real*8 (a-h,o-z)
    parameter(pi=3.141592741012573)
    real*8 rt(nstu,nitem)
    integer nstu,nitem
    real*8 Ln_hat(nstu),th(nstu)
    real*8 sigma2(nitem),sigma2_tau
    real*8 lambda(nitem),varphi
    real*8 a(nitem),b(nitem)
    integer Nit(nstu),iresp(nstu,nitem),ind(nstu,nitem)
    do i=1,nstu
        thi=th(i)
        Ln_hat(i)=-0.5d0*(Nit(i)+1)*dlog(2*pi)-0.5d0*thi**2
        h0=0.0d0

```



```

h=1.0d0
h1=0.0d0
yi=0.0d0
h2=0.0d0
do k=1,Nit(i)
  j=ind(i,k)
  t=rt(i,k)
  iu=iresp(i,k)
  h2=h2+dlog(sigma2(j))
  h=h+dcos(varphi)**2*sigma2_tau/sigma2(j)
  ep=t-lambda(j)+dsqrt(sigma2_tau)*dsin(varphi)*thi
  h0=h0+ep**2/sigma2(j)
  h1=h1+ep/sigma2(j)*dcos(varphi)*dsqrt(sigma2_tau)
  ep=a(j)*(thi-b(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*iu-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(iu-1)-dlog(1.0d0+dexp(-ep))
  endif
enddo
Ln_hat(i)=Ln_hat(i)+yi-0.5d0*dlog(h)
1      -0.5d0*h0-0.5d0*h2+0.5d0/h*h1**2
      enddo
end

```

C.....

c.....Ln_hat_ac_rtpde for [AC|RTPDE]

```

subroutine Ln_hatAC_RTPDE(Ln_hat,th,sigma2,
1      sigma2_tau,lambda,varphi,a,b,

```

```

1                                     beta0,beta1,beta2,sigma2_pde,
1                                     PDE,Nit,ind,iresp,rt,nstu,nitem)

implicit real*8 (a-h,o-z)
parameter(pi=3.141592741012573)
real*8 rt(nstu,nitem),PDE(nstu)
integer nstu,nitem
real*8 Ln_hat(nstu),th(nstu)
real*8 sigma2(nitem),sigma2_tau
real*8 lambda(nitem),varphi
real*8 a(nitem),b(nitem)
integer Nit(nstu),iresp(nstu,nitem),ind(nstu,nitem)
real*8 beta0,beta1,beta2,sigma2_pde
real*8 AA,BB
Ln_hat=-0.5d0*dlog(2*pi)
do i=1,nstu
  thi=th(i)
  yi=0.0d0
  do k=1,Nit(i)
    j=ind(i,k)
    ep1=a(j)*(thi-b(j))
    iu=iresp(i,k)
    if(ep1.le.0.0d0)then
      yi=yi+ep1*iu-dlog(1.0d0+dexp(ep1))
    else
      yi=yi+ep1*(iu-1)-dlog(1.0d0+dexp(-ep1))
    endif
  enddo
h1=0.0d0

```

```

h2=0.0d0
h3=0.0d0
h4=0.0d0
h7=0.0d0
do k=1,Nit(i)
  j=ind(i,k)
  h1=h1+1.0d0/sigma2(j)
  h2=h2+1.0d0/(sigma2(j)**2)
  h3=h3+(rt(i,k)-lambda(j))/(sigma2(j)**2)
  h4=h4+(dsin(varphi)*dsqrt(sigma2_tau)*(PDE(i)-beta0)
1      -beta1*(rt(i,k)-lambda(j)))/sigma2(j)
  h7=h7+(rt(i,k)-lambda(j))/sigma2(j)
enddo
h5=0.0d0
h6=0.0d0
do it=1,(Nit(i)-1)
  j=ind(i,it)
  do it1=(it+1),Nit(i)
    k=ind(i,it1)
    h5=h5+1.0d0/sigma2(j)/sigma2(k)
    ep=rt(i,it)-lambda(j)+rt(i,it1)-lambda(k)
    h6=h6+ep/sigma2(j)/sigma2(k)
  enddo
enddo
h0=dsin(varphi)*dcos(varphi)
deno=1.0d0+beta2**2/sigma2_pde
1      +dcos(varphi)**2*sigma2_tau*h1
anume_AA=(h0*sigma2_tau)**2*(h2+2*h5)

```

```

1          +beta1*beta2/sigma2_pde*(beta1*beta2
1          +2*h0*sigma2_tau*sigma2_pde*h1)/sigma2_pde
AA=1.0d0+beta1**2/sigma2_pde
1          +dsin(varphi)**2*sigma2_tau*h1-anume_AA/deno
bnume_BB=(beta1*beta2**2*(PDE(i)-beta0)
1          +dcos(varphi)*dsqrt(sigma2_tau)*beta2
1          *sigma2_pde*h4)/(sigma2_pde**2)
1          -h0*dcos(varphi)*(dsqrt(sigma2_tau))**3*(h3+h6)
BB=dsin(varphi)*dsqrt(sigma2_tau)*h7
1          -beta1*(PDE(i)-beta0)/sigma2_pde+(bnume_BB)/deno
Ln_hat(i)=Ln_hat(i)+yi+0.5d0*dlog(AA)
1          -0.5d0*AA*(thi+BB/AA)**2
        enddo
    end
C.....
c..... [ACPDE]
    subroutine Ln_hat_ACPDE_RTACPDE(Ln_hat,th,a,b,
1          beta0,beta1,beta2,sigma2_pde,
1          PDE,Nit,ind,iresp,nstu,nitem)
        implicit real*8 (a-h,o-z)
        parameter(pi=3.141592741012573)
        real*8 PDE(nstu)
        integer nstu,nitem
        real*8 Ln_hat(nstu),th(nstu)
        real*8 a(nitem),b(nitem)
        integer Nit(nstu),iresp(nstu,nitem),ind(nstu,nitem)
        real*8 beta0,beta1,beta2,sigma2_pde
        h=1.0d0+beta2**2/sigma2_pde

```

```

do i=1,nstu
  thi=th(i)
  Ln_hat(i)=-dlog(2*pi)-0.5d0*thi**2
1          -0.5d0*dlog(sigma2_pde)-0.5d0/sigma2_pde
1          *(PDE(i)-beta0-beta1*thi)**2-0.5d0*dlog(h)
1          +0.5d0/h*((PDE(i)-beta0-beta1*thi)*beta2/sigma2_pde)**2
  yi=0.0d0
  do k=1,Nit(i)
    j=ind(i,k)
    iu=iresp(i,k)
    ep1=a(j)*(thi-b(j))
    if(ep1.le.0.0d0)then
      yi=yi+ep1*iu-dlog(1.0d0+dexp(ep1))
    else
      yi=yi+ep1*(iu-1)-dlog(1.0d0+dexp(-ep1))
    endif
  enddo
  Ln_hat(i)=Ln_hat(i)+yi
enddo
end

```

C.....

c.....Ln_hat_ac_rt for [AC|RT]

```

subroutine Ln_hatAC_RT(Ln_hat,th,sigma2,sigma2_tau,lambda,varphi,
1          a,b,Nit,ind,iresp,rt,nstu,nitem)
  implicit real*8 (a-h,o-z)
  parameter(pi=3.141592741012573)
  real*8 rt(nstu,nitem)
  integer nstu,nitem

```

```

real*8 Ln_hat(nstu),th(nstu)
real*8 sigma2(nitem),sigma2_tau
real*8 lambda(nitem),varphi
real*8 a(nitem),b(nitem)
integer Nit(nstu),iresp(nstu,nitem),ind(nstu,nitem)
real*8 AA,BB
Ln_hat=-0.5d0*dlog(2*pi)
do i=1,nstu
  thi=th(i)
  yi=0.0d0
  do k=1,Nit(i)
    j=ind(i,k)
    ep1=a(j)*(thi-b(j))
    iu=iresp(i,k)
    if(ep1.le.0.0d0)then
      yi=yi+ep1*iu-dlog(1.0d0+dexp(ep1))
    else
      yi=yi+ep1*(iu-1)-dlog(1.0d0+dexp(-ep1))
    endif
  enddo
  h1=0.0d0
  h2=0.0d0
  h3=0.0d0
  h7=0.0d0
  do k=1,Nit(i)
    j=ind(i,k)
    h1=h1+1.0d0/sigma2(j)
    h2=h2+1.0d0/(sigma2(j)**2)
  enddo
enddo

```

```

        h3=h3+(rt(i,k)-lambda(j))/(sigma2(j)**2)
        h7=h7+(rt(i,k)-lambda(j))/sigma2(j)
    enddo
    h5=0.0d0
    h6=0.0d0
    do it=1,(Nit(i)-1)
        j=ind(i,it)
        do it1=(it+1),Nit(i)
            k=ind(i,it1)
            h5=h5+1.0d0/sigma2(j)/sigma2(k)
            ep=rt(i,it)-lambda(j)+rt(i,it1)-lambda(k)
            h6=h6+ep/sigma2(j)/sigma2(k)
        enddo
    enddo
    h0=dsin(varphi)*dcos(varphi)
    deno=1.0d0+dcos(varphi)**2*sigma2_tau*h1
    anume_AA=(h0*sigma2_tau)**2*(h2+2*h5)
    AA=1.0d0+dsin(varphi)**2*sigma2_tau*h1-anume_AA/deno
    bnume_BB=h0*dcos(varphi)*(dsqrt(sigma2_tau))**3*(h3+h6)
    BB=dsin(varphi)*dsqrt(sigma2_tau)*h7-(bnume_BB)/deno
    Ln_hat(i)=Ln_hat(i)+yi+0.5d0*dlog(AA)
1          -0.5d0*AA*(thi+BB/AA)**2
        enddo
    end
C.....
c..... [AC]
    subroutine Ln_hat_AC_PDEACRT(Ln_hat,th,a,b,
1          Nit,ind,iresp,nstu,nitem)

```

```

implicit real*8 (a-h,o-z)
parameter(pi=3.141592741012573)
integer nstu,nitem
real*8 Ln_hat(nstu),th(nstu)
real*8 a(nitem),b(nitem)
integer Nit(nstu),iresp(nstu,nitem),ind(nstu,nitem)
do i=1,nstu
  thi=th(i)
  Ln_hat(i)=-0.5*dlog(2*pi)-0.5d0*thi**2
  yi=0.0d0
  do k=1,Nit(i)
    j=ind(i,k)
    iu=iresp(i,k)
    ep1=a(j)*(thi-b(j))
    if(ep1.le.0.0d0)then
      yi=yi+ep1*iu-dlog(1.0d0+dexp(ep1))
    else
      yi=yi+ep1*(iu-1)-dlog(1.0d0+dexp(-ep1))
    endif
  enddo
  Ln_hat(i)=Ln_hat(i)+yi
enddo
end

```

(xi) **DICPDcalculate.f**

```

subroutine DICPDcalculate(DIC,PD,Dev,niter)
implicit real*8 (a-h,o-z)
integer niter

```



```

real*8  DIC,PD,Dev(1+niter)
real*8  Dev_hat,Dev_bar
Dev_hat=Dev(1+niter)
Dev_bar=sum(Dev(1:niter))/niter
PD=Dev_bar-Dev_hat
DIC=Dev_hat+2*PD
end

```

Below is the main program for DIC and LPML decomposition.

(xii) **dic.f**

```

      program DIC_Decompositions
c.....
c      DIC decomposition: [ACRTPDE]=[AC|RTPDE]+[RTPDE]
c                          =[PDE|ACRT]+[ACRT]
c                          =[RT|ACPDE]+[ACPDE]
c.....
c
c      nstu:      no. of subjects
c      nitem:     no. of items
c      npara:     no. of parameters from MCMC samples of joint model
c      niter:     length of MCMC
c      iresp:     nstu-by-nitem matrix, which save the response data
c      ind:       nstu-by-nitem matrix, which save the item index
c      Nit:       vector with length nstu, which save the total no.
c                  of response items for each subjects.
c      samples:   (1+niter)-by-npara matrix, which save the MCMC
c                  samples from joint model.
c      rt:        nstu-by-nitem matrix,

```

```

c           which save the response time data
c PDE:       vector with length nstu, which save the PDE data.
implicit real*8 (a-h,o-z)
parameter(nstu=125,nitem=20)
parameter(npara=4*nitem+2*nstu+8,niter=10000)
parameter(nrep0=270,nrep=270)
parameter(pi=3.141592741012573)
character(3)sequ
character(26)respfile
character(20)rtfile
character(21)PDEfile
character(36)mcmcfile
character(36)resultsfile
character(3)sequi
character(2)sequj
integer iresp(nstu,nitem)
integer ind(nstu,nitem)
integer Nit(nstu),istu
real*8  samples(1+niter,npara)
real*8  rt(nstu,nitem),PDE(nstu)
c.....indicate the beginning time
integer now(3),ntoday(3)
c.....mcmc variables
real*8  a(1+niter,nitem),a_hat(nitem)
real*8  b(1+niter,nitem),b_hat(nitem)
real*8  theta(1+niter,nstu),theta_hat(nstu)
real*8  sigma2(1+niter,nitem),sigma2_hat(nitem)
real*8  lambda(1+niter,nitem),lambda_hat(nitem)

```

```

real*8 tau(1+niter,nstu),w(1+niter)
real*8 varphi(1+niter),varphi_hat
real*8 sigma2_tau(1+niter),sigma2_tau_hat
real*8 beta0(1+niter),beta0_hat
real*8 beta1(1+niter),beta1_hat
real*8 beta2(1+niter),beta2_hat
real*8 sigma2_pde(1+niter),sigma2_pde_hat
c.....Ln_hat
real*8 Ln_hat_acrt(1+niter,nstu)
real*8 Ln_hat_acrt(nstu)
real*8 Ln_hat_acpde(1+niter,nstu)
real*8 Ln_hat_ac(nstu)
c.....dic decomposition lpml
real*8 uacrt(1+niter,nstu),Devacrt(1+niter)
real*8 DICacrt,PDacrt
real*8 uac(1+niter,nstu),Devac(1+niter)
real*8 urt_ac(1+niter,nstu),Devrt_ac(1+niter)
real*8 DICac,PDac,DICrt_ac,PDrt_ac
real*8 upde_acrt(1+niter,nstu),Devpde_acrt(1+niter)
real*8 DICpde_acrt,PDpde_acrt
real*8 uacrt(1+niter,nstu),Devacrt(1+niter)
real*8 DICacrt,PDacrt,LPMLacrt
real*8 uacpde(1+niter,nstu),Devacpde(1+niter)
real*8 DICacpde,PDacpde,DICrt_acpde,PDrt_acpde
real*8 urt_acpde(1+niter,nstu),Devrt_acpde(1+niter)
c.....integral variable
integer interv
real*8 result

```

```

        real*8  bound,errabs,errrel,delta,errest
c.....common
        real*8  ak(nitem),bk(nitem),sigma2k(nitem),lambdak(nitem)
        real*8  sigma2_tauk,varphik,thetak(nstu)
        real*8  beta0k,beta1k,beta2k,sigma2_pdek
        integer irespi(nitem),Niti,indi(nitem)
        real*8  t(nitem),Ln_hati
        external fnacrt,fnacrtpe,fnac_rtpde,fnacpde
        external fnac_rt,fnac
        common /va/ak
        common /vb/bk
        common /vvarphi/varphik
        common /vlambda/lambdak
        common /vsigma2/sigma2k
        common /vsigma2_tau/sigma2_tauk
        common /vLn_hati/Ln_hati
        common /virespi/irespi
        common /vNiti/Niti
        common /vindi/indi
        common /vt/t
        common /vbeta0/beta0k
        common /vbeta1/beta1k
        common /vbeta2/beta2k
        common /vsigma2_pde/sigma2_pdek
        common /vPDEi/PDEi
        common /vistu/istu
c.....show beginning time.
        call tdate(iday,month,iyear)

```

```

call timdy(ihour,imin,isec)
write(*,*)'starting time is'
write(*,*)iyear,'-',month,'-',iday,' ',
1          ihour,':',imin,':',isec
c.....read data
write(sequi,'(i3.3)')nstu
write(sequj,'(i2.2)')nitem
do nsim=nrep0,nrep
write(*,*)'nsim=',nsim
write(sequ,'(i3.3)')nsim
PDEfile='For_PDE'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
rtfile='For_rt'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
respfile='For_stu_resp'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
mcmcfiler='For_samples_resprtpde_'//sequi//'_ '//sequj//'_ '
1          //sequ//'.csv'
do i=1,nstu
  Nit(i)=nitem
  do j=1,nitem
    ind(i,j)=j
  enddo
enddo
open(unit=21,file=respfile,status='old')
do i=1,nstu
  read(21,*)iresp(i,1:Nit(i))
enddo
close(21)
open(unit=231,file=rtfile,status='old')
do i=1,nstu

```

```

        read(231,*)rt(i,1:Nit(i))
    enddo
close(231)
open(unit=231,file=PDEfile,status='old')
do i=1,nstu
    read(231,*)PDE(i)
enddo
close(231)
open(unit=22,file=mcmcfile,status='old')
do i=1,niter
    read(22,*)samples(i,1:npara)
enddo
close(22)
c.....separate mcmc
a(1:niter,1:nitem)=samples(1:niter,1:nitem)
b(1:niter,1:nitem)=samples(1:niter,(1+nitem):(2*nitem))
beta0(1:niter)=samples(1:niter,1+2*nitem)
beta1(1:niter)=samples(1:niter,2+2*nitem)
beta2(1:niter)=samples(1:niter,3+2*nitem)
lambda(1:niter,1:nitem)=samples(1:niter,(4+2*nitem):(3+3*nitem))
sigma2(1:niter,1:nitem)=samples(1:niter,
1
                                (1+4+3*nitem):(4+4*nitem))
sigma2_pde(1:niter)=samples(1:niter,4*nitem+6)
tau(1:niter,1:nstu)=samples(1:niter,
1
                                (4*nitem+6+1):(4*nitem+6+nstu))
theta(1:niter,1:nstu)=samples(1:niter,
1
                                (4*nitem+6+nstu+1):(4*nitem+6+2*nstu))
varphi(1:niter)=samples(1:niter,4*nitem+6+2*nstu+1)

```

```

w(1:niter)=samples(1:niter,4*nitem+6+2*nstu+2)
do i=1,niter
    sigma2_tau(i)=dexp(2*w(i))
enddo
c.....eap
do j=1,nitem
    a(1+niter,j)=sum(a(1:niter,j))/niter
    b(1+niter,j)=sum(b(1:niter,j))/niter
    lambda(1+niter,j)=sum(lambda(1:niter,j))/niter
    sigma2(1+niter,j)=sum(sigma2(1:niter,j))/niter
enddo
sigma2_pde(1+niter)=sum(sigma2_pde(1:niter))/niter
sigma2_tau(1+niter)=sum(sigma2_tau(1:niter))/niter
varphi(1+niter)=sum(varphi(1:niter))/niter
beta0(1+niter)=sum(beta0(1:niter))/niter
beta1(1+niter)=sum(beta1(1:niter))/niter
beta2(1+niter)=sum(beta2(1:niter))/niter
do i=1,nstu
    theta(1+niter,i)=sum(theta(1:niter,i))/niter
    tau(1+niter,i)=sum(tau(1:niter,i))/niter
enddo
c.....hat
a_hat=a(1+niter,1:nitem)
b_hat=b(1+niter,1:nitem)
beta0_hat=beta0(1+niter)
beta1_hat=beta1(1+niter)
beta2_hat=beta2(1+niter)
lambda_hat=lambda(1+niter,1:nitem)

```

```

sigma2_hat=sigma2(1+niter,1:nitem)
sigma2_pde_hat=sigma2_pde(1+niter)
theta_hat=theta(1+niter,1:nstu)
varphi_hat=varphi(1+niter)
sigma2_tau_hat=sigma2_tau(1+niter)
c.....start decomposition.....
c.....Ln_hat
ak=a_hat
bk=b_hat
beta0k=beta0_hat
beta1k=beta1_hat
beta2k=beta2_hat
lambdak=lambda_hat
sigma2k=sigma2_hat
sigma2_pdek=sigma2_pde_hat
thetak=theta_hat
varphik=varphi_hat
sigma2_tauk=sigma2_tau_hat
! [ACRTPDE]
call Ln_hat_ACRTPDEjoint(Ln_hat_acrtpe,thetak,sigma2k,
1 sigma2_tauk,lambdak,varphik,ak,bk,
1 beta0k,beta1k,beta2k,sigma2_pdek,
1 PDE,Nit,ind,iresp,rt,nstu,nitem)
! [ACRT]
call Ln_hat_ACRT_PDEACRT(Ln_hat_acrt,thetak,sigma2k,
1 sigma2_tauk,lambdak,varphik,
1 ak,bk,Nit,ind,iresp,rt,nstu,nitem)
! [ACPDE]

```



```

    call Ln_hat_ACPDE_RTACPDE(Ln_hat_acpde,thetak,ak,bk,
1                               beta0k,beta1k,beta2k,sigma2_pdek,
1                               PDE,Nit,ind,iresp,nstu,nitem)
    ! [AC]
    call Ln_hat_AC_PDEACRT(Ln_hat_ac,thetak,ak,bk,
1                               Nit,ind,iresp,nstu,nitem)
c.....integral
    interv=2
    bound=0.0d0
    errabs=0.0d0
    errrel=0.00001d0
    do it=1,(1+niter)
        if(mod(it,2000).eq.0)then
            write(*,*)it
        endif
        ak=a(it,1:nitem)
        bk=b(it,1:nitem)
        lambdak=lambda(it,1:nitem)
        sigma2k=sigma2(it,1:nitem)
        sigma2_tauk=sigma2_tau(it)
        varphik=varphi(it)
        beta0k=beta0(it)
        beta1k=beta1(it)
        beta2k=beta2(it)
        sigma2_pdek=sigma2_pde(it)
        do istu=1,nstu
            t=rt(istu,1:nitem)
            irespi=iresp(istu,1:nitem)

```

```

indi=ind(istu,1:nitem)
Niti=Nit(istu)
PDEi=PDE(istu)
! [ACRTPDE]
Ln_hati=Ln_hat_acrtpde(istu)
call DQDAGI(fnacrtpde,bound,interv,errabs,errrel,
1          result,errest)
uacrtpde(it,istu)=dlog(result)+Ln_hat_acrtpde(istu)
! [ACRT] + [PDE|ACRT]
Ln_hati=Ln_hat_acrt(istu)
call DQDAGI(fnacrt,bound,interv,errabs,errrel,
1          result,errest)
uacrt(it,istu)=dlog(result)+Ln_hat_acrt(istu)
upde_acrt(it,istu)=uacrtpde(it,istu)-uacrt(it,istu)
! [AC] & [RT|AC]
Ln_hati=Ln_hat_ac(istu)
call DQDAGI(fnac,bound,interv,errabs,errrel,
1          result,errest)
uac(it,istu)=dlog(result)+Ln_hat_ac(istu)
urt_ac(it,istu)=uacrt(it,istu)-uac(it,istu)
! [ACPDE] + [RT|ACPDE]
Ln_hati=Ln_hat_acpde(istu)
call DQDAGI(fnacpde,bound,interv,errabs,errrel,
1          result,errest)
uacpde(it,istu)=dlog(result)+Ln_hat_acpde(istu)
urt_acpde(it,istu)=uacrtpde(it,istu)-uacpde(it,istu)
enddo
Devacrt(it)=-2*sum(uacrt(it,1:nstu))

```

```

    Devacrtpde(it)=-2*sum(uacrtpde(it,1:nstu))
    Devpde_acrt(it)=-2*sum(upde_acrt(it,1:nstu))
    Devacpde(it)=-2*sum(uacpde(it,1:nstu))
    Devrt_acpde(it)=-2*sum(urt_acpde(it,1:nstu))
    Devrt_ac(it)=-2*sum(urt_ac(it,1:nstu))
    Devac(it)=-2*sum(uac(it,1:nstu))
enddo

call DICPDcalculate(DICacrt,PDacrt,Devacrt,niter)
call DICPDcalculate(DICacrtpde,PDacrtpde,Devacrtpde,niter)
call DICPDcalculate(DICpde_acrt,PDpde_acrt,Devpde_acrt,niter)
call DICPDcalculate(DICacpde,PDacpde,Devacpde,niter)
call DICPDcalculate(DICrt_acpde,PDrt_acpde,Devrt_acpde,niter)
call DICPDcalculate(DICac,PDac,Devac,niter)
call DICPDcalculate(DICrt_ac,PDrt_ac,Devrt_ac,niter)
write(*,*)'dicacrt=',DICacrt
write(*,*)'pdacrt=',PDacrt
write(*,*)'dicacrtpde=',DICacrtpde
write(*,*)'pdacrtpde=',PDacrtpde
write(*,*)'dicpde_acrt=',DICpde_acrt
write(*,*)'pdpde_acrt=',PDpde_acrt
write(*,*)'DICacpde=',DICacpde
write(*,*)'pdacpde=',PDacpde
write(*,*)'DICrt_acpde=',DICrt_acpde
write(*,*)'pdrt_acpde=',PDrt_acpde
write(*,*)'dicac=',DICac
write(*,*)'pdac=',PDac
write(*,*)'dicrt_ac=',DICrt_ac
write(*,*)'pdrt_ac=',PDrt_ac

```

```

LPMLacrtpe=0.0d0
do i=1,nstu
  umax=maxval(-uacrtpe(1:niter,i))
  yi=0.0d0
  do k=1,niter
    yi=yi+dexp(-uacrtpe(k,i)-umax)
  enddo
  yi=yi/niter
  LPMLacrtpe=LPMLacrtpe-umax-dlog(yi)
enddo
write(*,*)'LPMLacrtpe=',LPMLacrtpe
c.....save to file
resultsfile='DICdecomResults_simple'//sequi//'_ '//sequj//'_ '
1                                     //sequ//'.dat'
open(unit=16,file=resultsfile,access='sequential',
1          status='unknown')
write(16,983)DICacrt
write(16,984)PDacrt
write(16,985)DICpde_acrt
write(16,986)PDpde_acrt
write(16,987)DICacrtpe
write(16,988)PDacrtpe
write(16,989)LPMLacrtpe
write(16,880)DICac
write(16,881)PDac
write(16,886)DICrt_ac
write(16,887)PDrt_ac
write(16,888)DICacpde

```

```

write(16,889)PDacpde
write(16,890)DICrt_acpde
write(16,891)PDrt_acpde
close(16)
983   format('DICacrt=',f12.6)
984   format('PDacrt=',f12.6)
985   format('DICpde_acrt=',f12.6)
986   format('PDpde_acrt=',f12.6)
987   format('DICacrt_pde=',f12.6)
988   format('PDacrt_pde=',f12.6)
989   format('LPMLacrt_pde=',f12.6)
880   format('DICac=',f12.6)
881   format('PDac=',f12.6)
886   format('DICrt_ac=',f12.6)
887   format('PDrt_ac=',f12.6)
888   format('DICacpde=',f12.6)
889   format('PDacpde=',f12.6)
890   format('DICrt_acpde=',f12.6)
891   format('PDrt_acpde=',f12.6)
c.....ending time.
      call tdate(iday,month,iyear)
      call timdy(ihour,imin,isec)
      write(*,*)'ending time is'
      write(*,*)iyear,'-',month,'-',iday,' ',
1         ihour,':',imin,':',isec
      enddo
end
include 'DICPDcalculate.f'

```

```
include 'floatingControl.f'
include 'function.f'
```

(xiii) **lpml.f**

```

program LPML_Decompositions
c.....
c      LPML decomposition: [ACRTPDE]=[AC|RTPDE]+[RTPDE]
c                               =[PDE|ACRT]+[ACRT]
c                               =[RT|ACPDE]+[ACPDE]
c.....

implicit real*8 (a-h,o-z)
parameter(nstu=125,nitem=20)
parameter(npara=4*nitem+2*nstu+8,niter=10000)
parameter(nac_rtpde=2*nitem+nstu+2)
parameter(npde_acrt=4+nstu)
parameter(nrt_acpde=2*nitem+nstu+2)
parameter(nrep0=270,nrep=270)
parameter(pi=3.141592741012573)
character(3)sequ
character(26)respfile
character(20)rtfile
character(21)PDEfile
character(36)mcmcfile
character(41)mcmcac_rtpdefile
character(41)mcmcpde_acrtfile
character(41)mcmcrt_acpdefile
character(30)resultsfile
character(3)sequi
```

```

character(2)sequj
integer iresp(nstu,nitem)
integer ind(nstu,nitem)
integer Nit(nstu),istu
real*8  samples(1+niter,npara)
real*8  rt(nstu,nitem),PDE(nstu)
real*8  sac_rtpde(1+niter,nac_rtpde)
real*8  spde_acrt(1+niter,npde_acrt)
real*8  srt_acpde(1+niter,nrt_acpde)
c.....indicate the beginning time
integer now(3),ntoday(3)
c.....mcmc variables
real*8  a(1+niter,nitem),a_hat(nitem)
real*8  b(1+niter,nitem),b_hat(nitem)
real*8  theta(1+niter,nstu),theta_hat(nstu)
real*8  sigma2(1+niter,nitem),sigma2_hat(nitem)
real*8  lambda(1+niter,nitem),lambda_hat(nitem)
real*8  tau(1+niter,nstu),w(1+niter)
real*8  varphi(1+niter),varphi_hat
real*8  sigma2_tau(1+niter),sigma2_tau_hat
real*8  beta0(1+niter),beta0_hat
real*8  beta1(1+niter),beta1_hat
real*8  beta2(1+niter),beta2_hat
real*8  sigma2_pde(1+niter),sigma2_pde_hat
c.....Ln_hat
real*8  Ln_hat_acrtpde(nstu)
real*8  Ln_hat_acrt(nstu)
real*8  Ln_hat_ac_rtpde(nstu)

```

```

        real*8 Ln_hat_acpde(nstu)
c.....lpml
        real*8 uacrt(1+niter,nstu)
        real*8 upde_acrt(1+niter,nstu)
        real*8 LPMLpde_acrt
        real*8 uacrtpde(1+niter,nstu)
        real*8 uac_rtpde(1+niter,nstu)
        real*8 LPMLac_rtpde
        real*8 uacpde(1+niter,nstu)
        real*8 LPMLrt_acpde
        real*8 urt_acpde(1+niter,nstu)
c.....integral variable
        integer interv
        real*8 result
        real*8 bound,errabs,errrel,delta,errest
c.....common
        real*8 ak(nitem),bk(nitem),sigma2k(nitem),lambdak(nitem)
        real*8 sigma2_tauk,varphik,thetak(nstu)
        real*8 beta0k,beta1k,beta2k,sigma2_pdek
        integer irespi(nitem),Niti,indi(nitem)
        real*8 t(nitem),Ln_hati
        external fnacrt,fnacrtpde,fnac_rtpde,fnacpde
        common /va/ak
        common /vb/bk
        common /vvarphi/varphik
        common /vlambda/lambdak
        common /vsigma2/sigma2k
        common /vsigma2_tau/sigma2_tauk

```



```

common /vLn_hati/Ln_hati
common /virespi/irespi
common /vNiti/Niti
common /vindi/indi
common /vt/t
common /vbeta0/beta0k
common /vbeta1/beta1k
common /vbeta2/beta2k
common /vsigma2_pde/sigma2_pdek
common /vPDEi/PDEi
common /vistu/istu
c.....show beginning time.
    call tdate(iday,month,iyear)
    call timdy(ihour,imin,isec)
    write(*,*)'starting time is'
    write(*,*)iyear,'-',month,'-',iday,' ',
1          ihour,':',imin,':',isec
c.....read data
    write(sequi,'(i3.3)')nstu
    write(sequj,'(i2.2)')nitem
    do nsim=nrep0,nrep
    write(*,*)'nsim=',nsim
    write(sequ,'(i3.3)')nsim
    PDEfile='For_PDE'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
    rtfile='For_rt'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
    respfile='For_stu_resp'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
    mcmcfile='For_samples_resprtpde_'//sequi//'_ '//sequj//'_ '
1                                     //sequ//'.csv'

```

```

do i=1,nstu
  Nit(i)=nitem
  do j=1,nitem
    ind(i,j)=j
  enddo
enddo
open(unit=21,file=respfile,status='old')
do i=1,nstu
  read(21,*)iresp(i,1:Nit(i))
enddo
close(21)
open(unit=231,file=rtfile,status='old')
do i=1,nstu
  read(231,*)rt(i,1:Nit(i))
enddo
close(231)
open(unit=231,file=PDEfile,status='old')
do i=1,nstu
  read(231,*)PDE(i)
enddo
close(231)
open(unit=22,file=mcmcfile,status='old')
do i=1,niter
  read(22,*)samples(i,1:npara)
enddo
close(22)
c.....separate mcmc
a(1:niter,1:nitem)=samples(1:niter,1:nitem)

```

```

b(1:niter,1:nitem)=samples(1:niter,(1+nitem):(2*nitem))
beta0(1:niter)=samples(1:niter,1+2*nitem)
beta1(1:niter)=samples(1:niter,2+2*nitem)
beta2(1:niter)=samples(1:niter,3+2*nitem)
lambda(1:niter,1:nitem)=samples(1:niter,(4+2*nitem):(3+3*nitem))
sigma2(1:niter,1:nitem)=samples(1:niter,
1
                                (1+4+3*nitem):(4+4*nitem))
sigma2_pde(1:niter)=samples(1:niter,4*nitem+6)
tau(1:niter,1:nstu)=samples(1:niter,
1
                                (4*nitem+6+1):(4*nitem+6+nstu))
theta(1:niter,1:nstu)=samples(1:niter,
1
                                (4*nitem+6+nstu+1):(4*nitem+6+2*nstu))
varphi(1:niter)=samples(1:niter,4*nitem+6+2*nstu+1)
w(1:niter)=samples(1:niter,4*nitem+6+2*nstu+2)
do i=1,niter
    sigma2_tau(i)=dexp(2*w(i))
enddo
c.....eap
do j=1,nitem
    a(1+niter,j)=sum(a(1:niter,j))/niter
    b(1+niter,j)=sum(b(1:niter,j))/niter
    lambda(1+niter,j)=sum(lambda(1:niter,j))/niter
    sigma2(1+niter,j)=sum(sigma2(1:niter,j))/niter
enddo
sigma2_pde(1+niter)=sum(sigma2_pde(1:niter))/niter
sigma2_tau(1+niter)=sum(sigma2_tau(1:niter))/niter
varphi(1+niter)=sum(varphi(1:niter))/niter
beta0(1+niter)=sum(beta0(1:niter))/niter

```

```

beta1(1+niter)=sum(beta1(1:niter))/niter
beta2(1+niter)=sum(beta2(1:niter))/niter
do i=1,nstu
    theta(1+niter,i)=sum(theta(1:niter,i))/niter
    tau(1+niter,i)=sum(tau(1:niter,i))/niter
enddo
c.....hat
a_hat=a(1+niter,1:nitem)
b_hat=b(1+niter,1:nitem)
beta0_hat=beta0(1+niter)
beta1_hat=beta1(1+niter)
beta2_hat=beta2(1+niter)
lambda_hat=lambda(1+niter,1:nitem)
sigma2_hat=sigma2(1+niter,1:nitem)
sigma2_pde_hat=sigma2_pde(1+niter)
theta_hat=theta(1+niter,1:nstu)
varphi_hat=varphi(1+niter)
sigma2_tau_hat=sigma2_tau(1+niter)
c.....integral
interv=2
bound=0.0d0
errabs=0.0d0
errrel=0.00001d0
c.....
c.....[AC|RTPDE]
mcmcac_rtpdefile='For_samplescond_resp_rtpde_'//sequi//'_ '//
1          sequj//'_ '//sequ//'.csv'
write(*,*)mcmcac_rtpdefile

```

```

open(unit=2,file=mcmcac_rtpdefile,status='old')
do i=1,niter
  read(2,*)sac_rtpde(i,1:nac_rtpde)
enddo
close(2)
a(1:niter,1:nitem)=sac_rtpde(1:niter,1:nitem)
b(1:niter,1:nitem)=sac_rtpde(1:niter,(1+nitem):(2*nitem))
theta(1:niter,1:nstu)=sac_rtpde(1:niter,
1          (1+2+2*nitem):(2*nitem+2+nstu))
do j=1,nitem
  a(1+niter,j)=sum(a(1:niter,j))/niter
  b(1+niter,j)=sum(b(1:niter,j))/niter
enddo
do i=1,nstu
  theta(1+niter,i)=sum(theta(1:niter,i))/niter
enddo
ak=a(1+niter,1:nitem)
bk=b(1+niter,1:nitem)
beta0k=beta0_hat
beta1k=beta1_hat
beta2k=beta2_hat
lambdak=lambda_hat
sigma2k=sigma2_hat
sigma2_pdek=sigma2_pde_hat
thetak=theta(1+niter,1:nstu)
varphik=varphi_hat
sigma2_tauk=sigma2_tau_hat
! [AC|RTPDE]

```

```

call Ln_hatAC_RTPDE(Ln_hat_ac_rtpde,thetak,sigma2k,
1
                        sigma2_tauk,lambdak,varphik,ak,bk,
1
                        beta0k,beta1k,beta2k,sigma2_pdek,
1
                        PDE,Nit,ind,iresp,rt,nstu,nitem)
uac_rtpde=0.0d0
do it=1,(1+niter)
    if(mod(it,2000).eq.0)then
        write(*,*)it
    endif
    ak=a(it,1:nitem)
    bk=b(it,1:nitem)
do istu=1,nstu
    t=rt(istu,1:nitem)
    irespi=iresp(istu,1:nitem)
    indi=ind(istu,1:nitem)
    Niti=Nit(istu)
    PDEi=PDE(istu)
    Ln_hati=Ln_hat_ac_rtpde(istu)
    call DQDAGI(fnac_rtpde,bound,interv,errabs,errrel,
1
                result,errest)
    uac_rtpde(it,istu)=dlog(result)+Ln_hat_ac_rtpde(istu)
enddo
enddo
LPMLac_rtpde=0.0d0
do i=1,nstu
    umax=maxval(-uac_rtpde(1:niter,i))
    !write(*,*)'umaix(',i,')=' ,umax
    yi=0.0d0

```

```

do k=1,niter
    yi=yi+dexp(-uac_rtpde(k,i)-umax)
enddo
yi=yi/niter
LPMLac_rtpde=LPMLac_rtpde-umax-dlog(yi)
enddo
write(*,992)LPMLac_rtpde
992    format('LPMLac_rtpde=',f12.6)

C.....
c..... [PDE|ACRT]
mcmcpde_acrtfile='For_samplescond_pde_resprt_'//sequi//'_ '//
1          sequj//'_ '//sequ//'.csv'
open(unit=2,file=mcmcpde_acrtfile,status='old')
do i=1,niter
    read(2,*)spde_acrt(i,1:npde_acrt)
enddo
close(2)
beta0(1:niter)=spde_acrt(1:niter,1)
beta1(1:niter)=spde_acrt(1:niter,2)
beta2(1:niter)=spde_acrt(1:niter,3)
sigma2_pde(1:niter)=spde_acrt(1:niter,4)
theta(1:niter,1:nstu)=spde_acrt(1:niter,5:(4+nstu))
sigma2_pde(1+niter)=sum(sigma2_pde(1:niter))/niter
beta0(1+niter)=sum(beta0(1:niter))/niter
beta1(1+niter)=sum(beta1(1:niter))/niter
beta2(1+niter)=sum(beta2(1:niter))/niter
do i=1,nstu

```

```

        theta(1+niter,i)=sum(theta(1:niter,i))/niter
    enddo
    ak=a_hat
    bk=b_hat
    beta0k=beta0(1+niter)
    beta1k=beta1(1+niter)
    beta2k=beta2(1+niter)
    lambdak=lambda_hat
    sigma2k=sigma2_hat
    sigma2_pdek=sigma2_pde(1+niter)
    thetak=theta(1+niter,1:nstu)
    varphik=varphi_hat
    sigma2_tauk=sigma2_tau_hat
    ! [ACRT]
    call Ln_hat_ACRT_PDEACRT(Ln_hat_acrt,thetak,sigma2k,
1                               sigma2_tauk,lambdak,varphik,
1                               ak,bk,Nit,ind,iresp,rt,nstu,nitem)
    ! [ACRTPDE]
    call Ln_hat_ACRTPDEjoint(Ln_hat_acrtpde,thetak,sigma2k,
1                               sigma2_tauk,lambdak,varphik,ak,bk,
1                               beta0k,beta1k,beta2k,sigma2_pdek,
1                               PDE,Nit,ind,iresp,rt,nstu,nitem)
    upde_acrt=0.0d0
    do it=1,(1+niter)
        if(mod(it,2000).eq.0)then
            write(*,*)it
        endif
        beta0k=beta0(it)

```



```

beta1k=beta1(it)
beta2k=beta2(it)
sigma2_pdek=sigma2_pde(it)
do istu=1,nstu
  t=rt(istu,1:nitem)
  irespi=iresp(istu,1:nitem)
  indi=ind(istu,1:nitem)
  Niti=Nit(istu)
  PDEi=PDE(istu)
  ![ACRTPDE]
  Ln_hati=Ln_hat_acrtpde(istu)
  call DQDAGI(fnacrtpde,bound,interv,errabs,errrel,
1                                     result,errest)
  uacrtpde(it,istu)=dlog(result)+Ln_hat_acrtpde(istu)
  ![ACRT]
  Ln_hati=Ln_hat_acrt(istu)
  call DQDAGI(fnacrt,bound,interv,errabs,errrel,result,errest)
  uacrt(it,istu)=dlog(result)+Ln_hat_acrt(istu)
  upde_acrt(it,istu)=uacrtpde(it,istu)-uacrt(it,istu)
enddo
enddo
LPMLpde_acrt=0.0d0
do i=1,nstu
  umax=maxval(-upde_acrt(1:niter,i))
  !write(*,*)'umaix(',i,')=',umax
  yi=0.0d0
  do k=1,niter
    yi=yi+dexp(-upde_acrt(k,i)-umax)

```

```

        enddo
        yi=yi/niter
        LPMLpde_acrt=LPMLpde_acrt-umax-dlog(yi)
    enddo
write(*,993)LPMLpde_acrt
993    format('LPMLpde_acrt=',f12.6)

C.....
c..... [RT|ACPDE]
        mcmcrt_acpdefile='For_samplescond_rt_resppde_'//sequi//'_ '//
1          sequj//'_ '//sequ//'.csv'

        open(unit=2,file=mcmcrt_acpdefile,status='old')
        do i=1,niter
            read(2,*)srt_acpde(i,1:nrt_acpde)
        enddo
        close(2)
        lambda(1:niter,1:nitem)=srt_acpde(1:niter,1:nitem)
        sigma2(1:niter,1:nitem)=srt_acpde(1:niter,(1+nitem):(2*nitem))
        theta(1:niter,1:nstu)=srt_acpde(1:niter,
1          (1+2*nitem):(2*nitem+nstu))
        varphi(1:niter)=srt_acpde(1:niter,2*nitem+nstu+1)
        w(1:niter)=srt_acpde(1:niter,2*nitem+nstu+2)
        do i=1,niter
            sigma2_tau(i)=dexp(2*w(i))
        enddo
c.....eap
        do j=1,nitem

```

```

        lambda(1+niter,j)=sum(lambda(1:niter,j))/niter
        sigma2(1+niter,j)=sum(sigma2(1:niter,j))/niter
    enddo
sigma2_tau(1+niter)=sum(sigma2_tau(1:niter))/niter
varphi(1+niter)=sum(varphi(1:niter))/niter
do i=1,nstu
    theta(1+niter,i)=sum(theta(1:niter,i))/niter
enddo
ak=a_hat
bk=b_hat
beta0k=beta0_hat
beta1k=beta1_hat
beta2k=beta2_hat
lambdak=lambda(1+niter,1:nitem)
sigma2k=sigma2(1+niter,1:nitem)
sigma2_pdek=sigma2_pde_hat
thetak=theta(1+niter,1:nstu)
varphik=varphi(1+niter)
sigma2_tauk=sigma2_tau(1+niter)
! [ACPDE]
call Ln_hat_ACPDE_RTACPDE(Ln_hat_acpde,thetak,ak,bk,
1                               beta0k,beta1k,beta2k,sigma2_pdek,
1                               PDE,Nit,ind,iresp,nstu,nitem)
! [ACRTPDE]
call Ln_hat_ACRTPDEjoint(Ln_hat_acrtpde,thetak,sigma2k,
1                               sigma2_tauk,lambdak,varphik,ak,bk,
1                               beta0k,beta1k,beta2k,sigma2_pdek,
1                               PDE,Nit,ind,iresp,rt,nstu,nitem)

```

```

urt_acpde=0.0d0
do it=1,(1+niter)
  if(mod(it,2000).eq.0)then
    write(*,*)it
  endif
  lambdak=lambda(it,1:nitem)
  sigma2k=sigma2(it,1:nitem)
  varphik=varphi(it)
  sigma2_tauk=sigma2_tau(it)
  do istu=1,nstu
    t=rt(istu,1:nitem)
    irespi=iresp(istu,1:nitem)
    indi=ind(istu,1:nitem)
    Niti=Nit(istu)
    PDEi=PDE(istu)
    ! [ACRTPDE]
    Ln_hati=Ln_hat_acrtpde(istu)
    call DQDAGI(fnacrtpde,bound,interv,errabs,errrel,
1                                     result,errest)
    uacrtpde(it,istu)=dlog(result)+Ln_hat_acrtpde(istu)
    ! [ACPDE]
    Ln_hati=Ln_hat_acpde(istu)
    call DQDAGI(fnacpde,bound,interv,errabs,errrel,result,errest)
    uacpde(it,istu)=dlog(result)+Ln_hat_acpde(istu)
    urt_acpde(it,istu)=uacrtpde(it,istu)-uacpde(it,istu)
  enddo
enddo
LPMLrt_acpde=0.0d0

```

```

do i=1,nstu
    umax=maxval(-urt_acpde(1:niter,i))
    !write(*,*)'umaix(',i,')=',umax
    yi=0.0d0
    do k=1,niter
        yi=yi+dexp(-urt_acpde(k,i)-umax)
    enddo
    yi=yi/niter
    LPMLrt_acpde=LPMLrt_acpde-umax-dlog(yi)
enddo
write(*,*)LPMLrt_acpde
994    format('LPMLrt_acpde=',f12.6)
    resultsfile='LPMLdecomResults'//sequi//'_ '//sequj//'_ '
1                                     //sequ//'.dat'
    open(unit=16,file=resultsfile,access='sequential',
1         status='unknown')
    write(16,993)LPMLpde_acrt
    write(16,992)LPMLac_rtpde
    write(16,994)LPMLrt_acpde
    close(16)
c.....ending time.
    call tdate(iday,month,iyear)
    call timdy(ihour,imin,isec)
    write(*,*)'ending time is'
    write(*,*)iyear,'-',month,'-',iday,' ',
1         ihour,':',imin,':',isec
enddo
end

```

```

include 'floatingControl.f'
include 'function.f'

```

Under AC model only, the DIC and LPML are calculated as follow.

(xiv) **margresp_only.f**

```

program resonly
  implicit real*8 (a-h,o-z)
  parameter(nstu=125,nitem=20)
  parameter(npara=nstu+2+2*nitem)
  parameter(niter=10000)
  parameter(nrep0=270,nrep=270)
  parameter(pi=3.141592741012573)
  character(3)sequ
  character(26)respfile
  character(30)mcmcfile
  character(22)resultsfile
  character(3)sequi
  character(2)sequj
  integer iresp(nstu,nitem),ind(nstu,nitem)
  integer Nit(nstu),istu
  real*8  samples(1+niter,npara)
c.....indicate the beginning time
  integer now(3),ntoday(3)
c.....mcmc variables
  real*8  a(1+niter,nitem),b(1+niter,nitem)
  real*8  theta(1+niter,nstu)
c.....dic lpml
  real*8  u(1+niter,nstu),Dev(1+niter),Dev_hat,Dev_bar,PD,umax,lpml

```

```

c.....integral variable
      integer interv
      real*8  result
      real*8  bound,errabs,errrel,delta,errest
c.....common
      real*8  Ln_hati,Ln_hat(nstu)
      real*8  ak(nitem),bk(nitem)
      integer irespi(nitem),Niti,indi(nitem)
      external fnaconly
      common /va/ak
      common /vb/bk
      common /vLn_hati/Ln_hati
      common /virespi/irespi
      common /vNiti/Niti
      common /vindi/indi
c.....show beginning time.
      call tdate(iday,month,iyear)
      call timdy(ihour,imin,isec)
      write(*,*)'starting time is'
      write(*,*)iyear,'-',month,'-',iday,' ',
1          ihour,':',imin,':',isec
c.....read data
      write(sequi,'(i3.3)')nstu
      write(sequj,'(i2.2)')nitem
      do nsim=nrep0,nrep
      write(*,*)'nsim=',nsim
      write(sequ,'(i3.3)')nsim
      respfile='For_stu_resp'//sequi//'_ '//sequj//'_ '//sequ//'.csv'

```

```

mcmcfiler='For_samples_resp'//sequi//'_ '//sequj//'_ '//sequ//'.csv'
do i=1,nstu
  Nit(i)=nitem
  do j=1,nitem
    ind(i,j)=j
  enddo
enddo
open(unit=21,file=respfile,status='old')
do i=1,nstu
  read(21,*)iresp(i,1:Nit(i))
enddo
close(21)
open(unit=22,file=mcmcfiler,status='old')
do i=1,niter
  read(22,*)samples(i,1:npara)
enddo
close(22)
c.....separate different parameters
a(1:niter,1:nitem)=samples(1:niter,1:nitem)
b(1:niter,1:nitem)=samples(1:niter,(1+nitem):(2*nitem))
theta(1:niter,1:nstu)=samples(1:niter,
1
                                (2*nitem+2+1):(2*nitem+2+nstu))
do j=1,nitem
  a(1+niter,j)=sum(a(1:niter,j))/niter
  b(1+niter,j)=sum(b(1:niter,j))/niter
enddo
do i=1,nstu
  theta(1+niter,i)=sum(theta(1:niter,i))/niter

```



```

        enddo
c.....Ln_hat
Ln_hat=-0.5d0*dlog(2*pi)
do i=1,nstu
    yi=0.0d0
    do k=1,Nit(i)
        j=ind(i,k)
        ep=a(1+niter,j)*(theta(1+niter,i)-b(1+niter,j))
        if(ep.le.0.0d0)then
            yi=yi+ep*iresp(i,k)-dlog(1.0d0+dexp(ep))
        else
            yi=yi+ep*(iresp(i,k)-1)-dlog(1.0d0+dexp(-ep))
        endif
    enddo
    Ln_hat(i)=Ln_hat(i)+yi-0.5d0*theta(1+niter,i)**2
enddo
c.....integral
interv=2
bound=0.0d0
errabs=0.0d0
errrel=0.00001d0
u=0.0d0
Dev=0.0d0
do k=1,(niter+1)
    if(mod(k,2000).eq.0)then
        write(*,*)k
    endif
    ak=a(k,1:nitem)

```

```

bk=b(k,1:nitem)
do istu=1,nstu
  Ln_hati=Ln_hat(istu)
  Niti=Nit(istu)
  indi=ind(istu,1:nitem)
  irespi=iresp(istu,1:nitem)
  call DQDAGI(fnaconly,bound,interv,errabs,errel,
1          result,errest)
  u(k,istu)= -dlog(result)-Ln_hati
enddo
Dev(k)=2*sum(u(k,1:nstu))
enddo
Dev_hat=Dev(1:niter)
Dev_bar=sum(Dev(1:niter))/niter
PD=Dev_bar-Dev_hat
DIC=Dev_hat+2*PD
lpml=0.0d0
do i=1,nstu
  umax=maxval(u(1:niter,i))
  yi=0.0d0
  do k=1,niter
    yi=yi+dexp(u(k,i)-umax)
  enddo
  yi=yi/niter
  lpml=lpml-umax-dlog(yi)
enddo
write(*,*)'dic=',DIC
write(*,*)'pd=',PD

```

```

        write(*,*)'lpml=',lpml
c.....save marginal DIC, LPML to file
        resultsfile='responly'//sequi//'_ '//sequj//'_ '//sequ//'.dat'
        open(unit=16,file=resultsfile,access='sequential',
1           status='unknown')
        write(16,12)DIC
        write(16,13)PD
        write(16,14)lpml
12         format(f12.6)
13         format(f12.6)
14         format(f12.6)
c.....ending time.
        call tdate(iday,month,iyear)
        call timdy(ihour,imin,isec)
        write(*,*)'ending time is'
        write(*,*)iyear,'-',month,'-',iday,' ',
1           ihour,':',imin,':',isec
        enddo
        end
c.....function for DQDAGI
        real*8 function fnaconly(x)
                implicit real*8 (a-h,o-z)
                parameter(nitem=20)
                parameter(pi=3.141592741012573)
                real*8 x,Ln,yi
                integer irespi(nitem)
                integer indi(nitem),Niti
                real*8 Ln_hati

```

```

real*8  ak(nitem),bk(nitem)
common /va/ak
common /vb/bk
common /vLn_hati/Ln_hati
common /virespi/irespi
common /vNiti/Niti
common /vindi/indi
Ln=-0.5d0*dlog(2*pi)-0.5d0*x**2
yi=0.0d0
do k=1,Niti
  j=indi(k)
  ep=ak(j)*(x-bk(j))
  if(ep.le.0.0d0)then
    yi=yi+ep*(irespi(k))-dlog(1.0d0+dexp(ep))
  else
    yi=yi+ep*(irespi(k)-1)-dlog(1.d0+dexp(-ep))
  endif
enddo
Ln=Ln+yi
fnaconly=dexp(Ln-Ln_hati)
end

```

Additional References

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