```
package mcmc;

import java.io.BufferedReader;
import java.io.File;
import java.io.FileReader;
import java.io.IOException;
import java.util.ArrayList;
import java.util.Random;

import org.uncommons.maths.random.GaussianGenerator;

public class mcmc {
	final int n = 5000;
	final int nParam = 4;
	final String filename = "data.csv";
	private Random rand;
	// 学習データ
	private double[][] x;
	private int[] y;
	// 推定過程における現在のパラメータ値
	private double[] param;
	// パラメータサンプル
	private ArrayList<double[]> params;
	// MCMCの各種設定
	final int MaxLoop = 2000;
	final int burnin = 1000;
	final int interval = 100;
	final double sigma = 0.01;
	// ハイパーパラメータ
	final double[] prior = {0.0, 1.0};

	mcmc() throws IOException{
		init();
		FileReader(filename);
		runMCMC();
		double[] eap = getEap();
		printResult(eap);
```

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    }

    // 各変数の初期化
    void init(){
        rand = new Random();
        x = new double[n][nParam-1];
        y = new int[n];
        param = new double[nParam];
        params = new ArrayList<double[]>();
    }

    // データファイルの読み込み
    void FileReader(String fileName) throws IOException {
        BufferedReader br = new BufferedReader(new FileReader(new
File(fileName)));
        br.readLine();
        for(int l=0;l<n;l++){
            String line = br.readLine();
            if(line == null) break;
            String[] d = line.split(",");
            for(int i=0;i<nParam-1;i++){
                x[l][i] = Double.valueOf(d[i]);
            }
            y[l] = Integer.valueOf(d[nParam-1]);
        }
        br.close();
    }

    void runMCMC(){
        for(int i=0;i<MaxLoop;i++){
            if(i % 500 == 0) System.out.println("Loop " + i);
            // 各パラメータを更新
            for(int j=0;j<nParam;j++){
                update(j);
            }
            if(i > burnin){
                if(i% interval == 0){
                    params.add(param.clone());
```

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                        }
                    }
                }
            }

            void update(int i) {
                double _p = param[i];
                // 更新前の事後確率
                double lb = getLogLikelihood() + getLogGaussian(prior[0], prior[1],
param[i]);
                // 候補値のサンプリング
                GaussianGenerator proposal = new GaussianGenerator(param[i], sigma,
rand);
                param[i] = proposal.nextValue();
                // 更新後の事後確率
                double la = getLogLikelihood() + getLogGaussian(prior[0], prior[1],
param[i]);
                // 採択確率の計算
                double alfa = Math.exp(la - lb);
                // 採択棄却
                double t = rand.nextDouble();
                if (t > alfa) {
                    param[i] = _p;
                }
            }

            // 対数尤度の計算
            double getLogLikelihood(){
                double LL = 0;
                for(int i=0;i<n;i++){
                    double p = 1.0 / (1.0 + Math.exp(-(param[0]*x[i][0] + param[1]*x[i]
[1] + param[2]*x[i][2]+ param[3])));
                    if(y[i] == 1) LL += Math.log(p);
                    else LL += Math.log(1.0 - p);
                }
                return LL;
            }
```

```
        // 正規分布に基づく確率値の対数を取得
        double getLogGaussian(double m, double s, double v) {
            double ee = - Math.pow(v - m, 2) / (2 * s * s);
            return Math.log(Math.exp(ee) / (Math.sqrt(2 * Math.PI) * s));
        }

        // EAP推定値を計算
        double[] getEap(){
            double[] eap = new double[nParam];
            int L = params.size();
            for(int i=0;i<L;i++){
                double[] cParam = params.get(i);
                for(int j=0;j<nParam;j++){
                    eap[j] += cParam[j] / L;
                }
            }
            return eap;
        }

        void printResult(double[] eap){
            System.out.println("EAP推定値:");
            System.out.println(" a = " + eap[0]);
            System.out.println(" b = " + eap[1]);
            System.out.println(" c = " + eap[2]);
            System.out.println(" d = " + eap[3]);
        }

        public static void main(String args[]) throws IOException {
            new mcmc();
        }
    }
```