

```
model
{
  x[1] ~ dnorm(0,0.01)
  for(i in 2:n){
    mean[i] <- mu + rho*x[i-1]
    x[i] ~ dnorm(mean[i],tau)
  }
  for(i in 1:n){
    V[i] ~ dnorm(x[i],100)
    L[i] <- exp(V[i])-0.05
    U[i] <- exp(V[i])+0.05
    y[i] ~ dunif(L[i],U[i])
  }
  mu ~ dflat()
  rho ~ dunif(-1,1)
  tau ~ dgamma(a,b)
}
```

**Figure 17.8** Winbugs code for specifying model (17.10).