Package ‘gammSlice’

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Type Package

Title Generalized additive mixed model analysis via slice sampling

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Description Uses a slice sampling-based Markov chain Monte Carlo to conduct Bayesian fitting and inference for generalized additive mixed models (GAMM). Generalized linear mixed models and generalized additive models are also handled as special cases of GAMM.

Depends R(>= 2.13), KernSmooth, lattice, mgcv

License GPL (>= 2)

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R topics documented:

  gSlc ................................................................. 2
  gSlc.control ....................................................... 4
  gSlcSim ............................................................. 5
  indonRespir ....................................................... 7
  plot.gSlc ........................................................... 7
  summary.gSlc ..................................................... 8
  toenail ............................................................. 9

Index 10
gS1c

Generalized additive mixed model analysis via slice sampling

Description

Use slice sampling-based Markov chain Monte Carlo to fit a generalized additive mixed model.

Usage

gS1c(formula, data = NULL, random = NULL, family, control = gS1c.control())

Arguments

- formula: Formula describing the generalized additive mixed model.
- data: Data frame containing the input data.
- random: List describing random effects structure. This argument is optional.
- family: Distribution family of the response variable. Options are "binomial" and "poisson".
- control: Control options specified by gS1c.control.

Details

A Bayesian generalized additive mixed model is fitted to the input data according to specified formula. Such models are special cases of the general design generalized linear mixed models of Zhao, Staudenmayer, Coull and Wand (2003). Markov chain Monte Carlo, with slice sampling for the fixed and random effects, is used to obtain samples from the posterior distributions of the model parameters. Full details of the sampling scheme are in the appendix of Pham and Wand (2012).

Value

- nu: Matrix containing the MCMC samples for the combined fixed effects and random effects vectors. Each column of nu is a separate MCMC sample.
- beta: Matrix containing the MCMC samples for the fixed effects vector.
- u: Matrix containing the MCMC samples for the random effects vector. If the model contains smooth function components then u includes both random intercept and spline coefficient MCMC samples.
- sigmaSquared: Matrix contain of variances.
- scaledData: The scaled data set was used to fit in.
- formulaInfor: Information obtained from the formula.
- timeTaken: Time in seconds taken by the MCMC sampling.
- xmin: The minimum values of each predictor variable.
- xmax: The maximum values of each predictor variable.
- xrange: The difference between Xmax and Xmin.
gSlc

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References

See Also
gSlc.control, plot.gSlc, summary.gSlc

Examples

```r
## Not run:
library(mgcv)

dat0 <- gamSim(eg=1, n=500, scale = 0.2, dist = "poisson")
fit0 <- gSlc(y ~ s(x0) + s(x1) + s(x2) + s(x3), family = "poisson", data = dat0)
plot(fit0, pages = 1)
summary(fit0)

dat1 <- gamSim(eg=6, n=400, scale = 0.1, dist = "poisson")
fit1 <- gSlc(y ~ s(x0) + s(x1) + s(x2) + s(x3), family = "poisson",
            data = dat1, random = list(fac=-1))
plot(fit1, pages=2)
summary(fit1)

dat2 <- gSlcSim(eg = 2, numGrp = 200, family = "poisson",
                 randomFactor = FALSE)
fit2 <- gSlc(y~x1 + x2, family = "poisson", data = dat2)
summary(fit2)

dat3 <- gSlcSim(eg = 3, numGrp = 1000, family = "binomial",
                 randomFactor = FALSE)
fit3 <- gSlc(y ~ s(x1), family = "binomial", data = dat3)
plot(fit3)
summary(fit3)

fit3a <- gSlc(y~s(x1,nBasis=10), family = "binomial",
              data = dat3)
plot(fit3a)
summary(fit3a)
```
dat4 <- gslcSim(eg = 4, numGrp = 400, family = "poisson", randomFactor = FALSE)
fit4 <- gslc(y~x1 + s(x2), family = "poisson", data = dat4)
plot(fit4)
summary(fit4)

dat5 <- gslcSim(eg=6,family = "poisson", randomFactor = TRUE)
fit5 <- gslc(y~x1 + x2 + s(x3) + s(x4), random = list(idnum=~1), family = "poisson", data = dat5)
plot(fit5)
summary(fit5)

## End(Not run)

gSlc.control  

Modification of the gSlc defaults

Description

The fitting of a generalized additive mixed model in gammSlice via the core function gSlc entails various fitting options to be set to default values. The gSlc.control function supports modification of these options.

Usage

gSlc.control(nBurnin = 5000,nIter = 5000,nThin = 5,fixedEffPriorVar = 1e10, sdPriorScale = 1e5)

Arguments

nBurnin  The length of the burnin. The first nBurnin Markov chain Monte Carlo samples are discarded. Its default value of nBurnin is 5000.
nIter   The number of retained Markov chain Monte Carlo samples after the burnin period. The default value of nIter is 5000.
nThin  Thinning factor applied to the retained Markov chain Monte Carlo samples. Setting nIter to be an integer greater than 1 results in every nIterth value in the post-burnin samples being retained. The final Markov chain Monte Carlo sample size is an integer close to nIter divided by nIter. The default value of nThin is 5.
fixedEffPriorVar  The variance in the independent zero mean Normal priors of the fixed effect parameters after the predictor data have been transformed to the interval [0,1]. The default value of fixedEffPriorVar is 1e10.
sdPriorScale  The scale parameter in the Half Cauchy priors on standard deviation parameters after the predictor data have been transformed to the interval [0,1]. The default value of sdPriorScale is 1e5.
gSlcSim

Simulate data from a generalized additive mixed model

Description

Six types of generalized additive mixed model structures can be simulated. The user has the option to specify the response distribution and sample sizes.

Usage

\[
gSlcSim(eg, family, numRep = 10, numGps = 100, randomFactor)
\]
Arguments

eg            An integer between 1 and 6 that specifies the type of example. Details are given below.
family        Distribution family of the response variable. Options are "binomial" and "poisson".
numRep        The number of repeated measures within each group.
numGrp        The number of groups.
randomFactor  Boolean flag that indicates whether or not the model has a random intercept. If randomFactor is FALSE then the random intercept is omitted and numRep is automatically set to 1.

Details

The example types are (as specified by the value of eg):
1. Example contains only one linear function.
2. Example contains two linear functions.
3. Example has only one smooth function.
4. Example contains one linear function and one smooth function.
5. Example contains only two smooth functions.
6. Example contains two linear functions and two smooth functions.

Value

A data frame containing the response and predictors as columns. If randomFactor is true then a column of containing group labels, and named idnum, is also included.

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References


See Also

gS1c

Examples

dat1 <- gS1cSim(eg = 6, family = "binomial", randomFactor = TRUE)
dat2 <- gS1cSim(eg = 4, numGrp = 500, family = "poisson",
                randomFactor = FALSE)
**The Indonesian Children’s Health Study data**

**Description**

The Indonesian Children’s Health Study data, corresponding to a cohort of 275 Indonesian children. The response variable is respiratory infection whilst potential predictors are age, indicator of vitamin A deficiency, sex, height, indicator of being stunted and the number of clinic visits for each child.

**plot.gSlc**

*Plot smooth function components of gSlc fits*

**Description**

Smooth function components of generalized additive mixed model fits obtained via gSlc are plotted.

**Usage**

```r
## S3 method for class 'gSlc'
plot(x, pages = 0, responseScale = FALSE, xlab = NULL, ylab = NULL, main = NULL, bty = NULL, ...)
```

**Arguments**

- `x` : gSlc object.
- `pages` : The number of pages used to display the smooth function fits. The default value of pages is 0. Set to 0 to have the routine leave the graphic settings as they are.
- `responseScale` : Boolean flag indicating whether or the smooth function fits are plotted on the same scale as the response variable. If `responseScale` is set to FALSE then the smooth function fits are plotted on the link scale. The default value of `responseScale` is FALSE.
- `xlab` : They are used as the x label for plots if supplied.
- `ylab` : They are used as the y labels for plots if supplied.
- `main` : They are used as the title for plots if supplied.
- `bty` : A character string which determined the type of box which is drawn about plots. See `par` for reference.
- `...` : Other graphic parameters.

**Details**

For each smooth function component of the generalized additive mixed model specified in the call to gSlc the pointwise posterior mean is plotted along with a shaded polygon corresponding to pointwise 95% credible sets.
summary.gSlc

Summary of the generalized additive mixed model fit produced by gSlc

Description

A graphical table showing, for key model parameters, the Markov chain Monte Carlo (MCMC) samples, diagnostic plots and meaningful summaries.

Usage

```r
## S3 method for class 'gSlc'
summary(object, pages = 1, ...)
```

Arguments

- `object`: A gSlc object.
- `pages`: The number of pages used to display summary. The default value of pages is 1.
- `...`: Other parameters.
Details

The columns of the graphical table are:

1. parameter name,
2. trace plot of the MCMC sample,
3. plot of MCMC sample against its lag 1 sample,
4. sample autocorrelation function,
5. kernel density estimate of posterior density function,
6. numerical summaries of posterior density function.

Author(s)

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References

Pham, T. and Wand, M.P. (2012).
Generalized additive mixed model analysis via gamSlice.
Submitted.

See Also

gslc, plot.gslc

Examples

```r
## Not run:
dat1 <- gslcSim(eg=3, num.rep = 10, num.gps = 100, family = "binomial",
               random.factor = FALSE)
fit1 <- gslc(y~s(x1), family = "binomial", data = dat1)
summary(fit1)

dat2 <- gslcSim(eg=6,family = "poisson", random.factor = TRUE)
fit2 <- gslc(y~x1 + x2 + s(x3) + s(x4), random = list(idnum=-1),
            family = "poisson", data = dat2)
summary(fit2)
## End(Not run)
```

toenail

A toenail data set

Description

The toenail data, the response measurement is onycholysis. The predictors variables are term and month.
Index

*Topic models
  gSlc, 2
  gSlc.control, 4
  gSlcSim, 5
  plot.gSlc, 7
  summary.gSlc, 8
*Topic regression
  gSlc, 2
  gSlc.control, 4
  gSlcSim, 5
  plot.gSlc, 7
  summary.gSlc, 8

box, 7

gSlc, 2, 5, 6, 8, 9
gSlc.control, 2, 3, 4
gSlcSim, 5

indonRespir, 7

par, 7
plot.gSlc, 3, 7, 9

summary.gSlc, 3, 8, 8

toenail, 9