Bertinelli_Gabriele_rlab06

June 1, 2023

1 RLab06 - Gabriele Bertinelli (1219907 - tri)

```
[34]: library(tidyverse)
    library(emdbook)
    library(gridExtra)
    library(rjags)
    library(tidybayes)
    library(emdbook)
```

2 1)

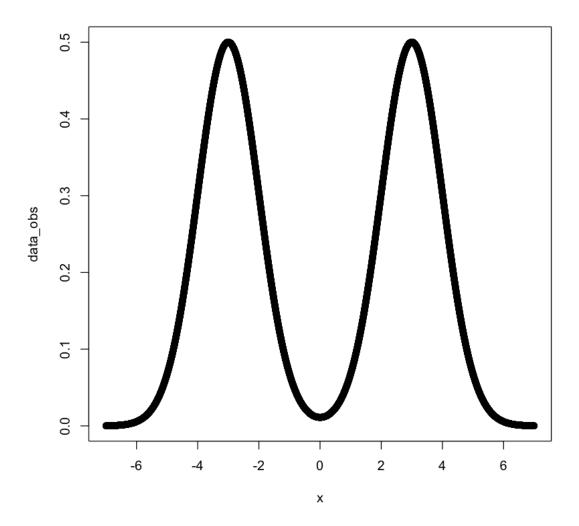
```
[3]: data_size <- 1000

x<-seq(-7,7,1/data_size)

data_obs<- g(x)

data <- NULL
data$X <- data_obs</pre>
```

```
[4]: plot(x,data_obs)
```

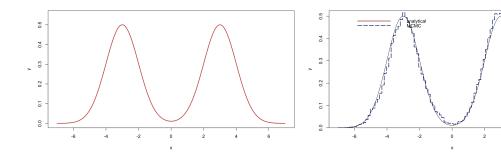


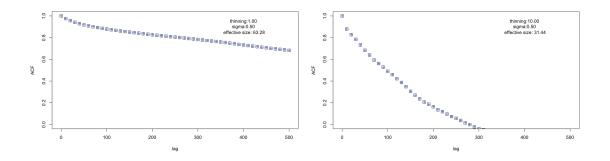
```
[5]: # func : a function whose first argument is a real vector of parameters
# func returns a log10 of the likelihood function
# theta.init : the initial value of the Markov Chain (and of func)
# n.sample: number of required samples
# sigma : standar deviation of the gaussian MCMC sampling pdf

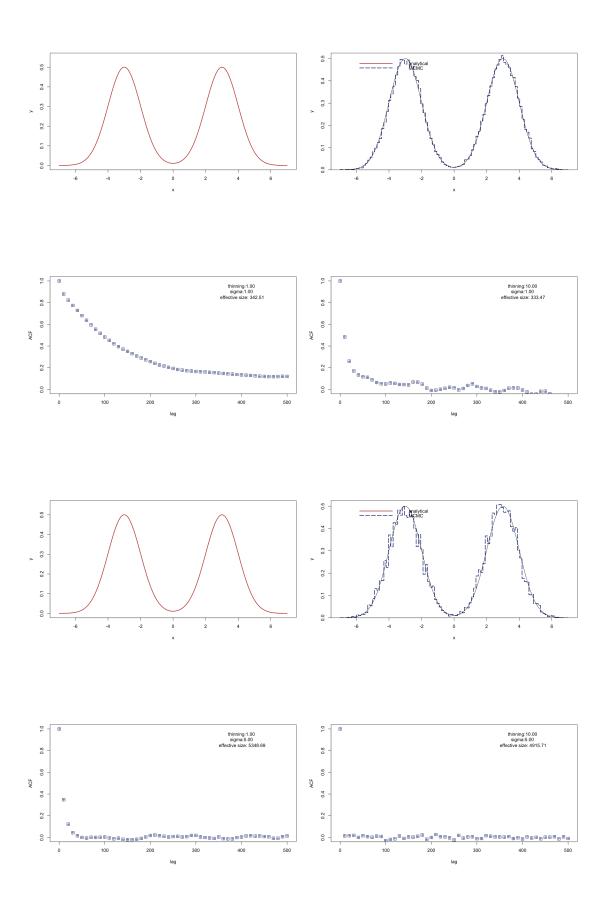
metropolis.1dim <- function(func, theta.init, n.sample , sigma) {
    theta.cur <- theta.init
    func.Cur <- func(theta.cur)
    func.Samp <- matrix(data=NA, nrow=n.sample , ncol=2+1)</pre>
```

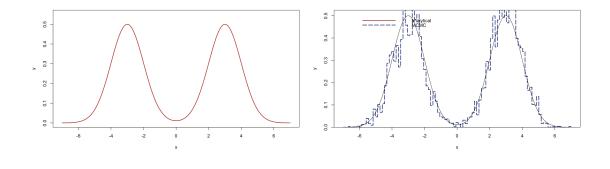
```
n.accept <- 0</pre>
    rate.accept <- 0.0
    for (n in 1:n.sample) {
         theta.prop <- rnorm(n=1, mean = theta.cur, sigma)</pre>
         func.Prop <- func(theta.prop)</pre>
         logMR <- func.Prop - func.Cur # Log10 of the Metropolis ratio</pre>
         if ( logMR >=0 || logMR>log10(runif(1)) ) {
             theta.cur <- theta.prop</pre>
             func.Cur <- func.Prop</pre>
             n.accept <- n.accept + 1</pre>
        }
         func.Samp[n, 1] <- func.Cur</pre>
         func.Samp[n, 2] <- theta.cur</pre>
    }
    return(func.Samp)
}
\# - interface for the metropolis function , gets the log10 of test function
testfunc.metropolis <- function(theta) {</pre>
    return(log10(g(theta))) }
```

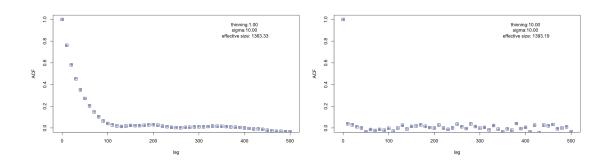
```
par(mfrow=c(1,2))
x \leftarrow seq(-7, 7, length.out=10**4)
y \leftarrow g(x)
ymax < -1.05 * max(y)
# Compute normalization function: used later to put on same as histogram
Zfunc <- sum(y)*diff(range(x))/(length(x))</pre>
plot(x, y, ylim=c(0,max(y)*1.10), type='l', lwd=2, col='firebrick3')
plot(x, y, type="n", yaxs="i", ylim=c(0,1.05*max(y)))
sa \leftarrow which(chain[,2]>=min(x) & chain[,2]<=max(x))
hist <- hist(chain[sa,2], breaks=seq(from=min(x), to=max(x),length.out=100),__
→plot=FALSE)
Zhist <- sum(hist$counts)*diff(range(hist$breaks))/(length(hist$counts))</pre>
lines(hist$breaks , c(hist$counts*Zfunc/Zhist,0), col='navy', type="s" , lwd=2,__
 →lty=5)
lines(x, y, lwd=1, lty=1)
leg.labels = c('analytical', 'MCMC')
leg.ltype = c(1, 5)
leg.colors = c('firebrick3', 'navy')
legend("topleft", inset=.05, bty='n', legend = leg.labels, lty=leg.ltype,
\hookrightarrowcol=leg.colors,lwd = 2)
c.chain1 <- as.mcmc(chain[,2])</pre>
my.lags = seq(0,500,10)
y1 <- autocorr(c.chain1, lags=my.lags)</pre>
thin < -1
plot(my.lags, y1, ylim=c(0,1), pch=12, col='navy', xlab='lag', ylab='ACF', u
 \hookrightarrowcex=1.3)
text(400,0.9, sprintf('sigma:%.2f',sample.sig))
text(400,0.85,sprintf(" effective size: %.2f" , effectiveSize(c.chain1)))
text(400,0.95, sprintf('thinning:%.2f',thin))
allSamp<-chain
thin<-10
thinSel <- seq(from=1, to=nrow(allSamp), by=thin) # thin by factor 25
```











3 2)

```
table(janssen.tb[[2]], janssen.tb[[1]])
head(janssen.tb)
```

```
Neg
                     Pos
   Placebo 19343
                     348
   Vaccine 19514
                     116
                tested
                         patient
                <chr>
                         <chr>
                Pos
                         Vaccine
                         Vaccine
                Pos
A tibble: 6 \times 2
                         Vaccine
                Pos
                         Vaccine
                Pos
                         Vaccine
                Pos
                Pos
                         Vaccine
```

Compiling model graph

Resolving undeclared variables Allocating nodes

Graph information:

Observed stochastic nodes: 39321 Unobserved stochastic nodes: 2

Total graph size: 78648

Initializing model

```
[109]: # Update the Markov chain (Burn -in)
update (jm , 10000)
chain <- coda.samples(jm , c("theta"), n.iter=10000)
summary(chain)</pre>
```

Iterations = 10001:20000
Thinning interval = 1
Number of chains = 1
Sample size per chain = 10000

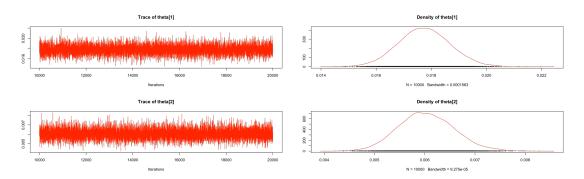
1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

Mean SD Naive SE Time-series SE theta[1] 0.017744 0.0009314 9.314e-06 9.314e-06 theta[2] 0.006034 0.0005521 5.521e-06 5.521e-06

2. Quantiles for each variable:

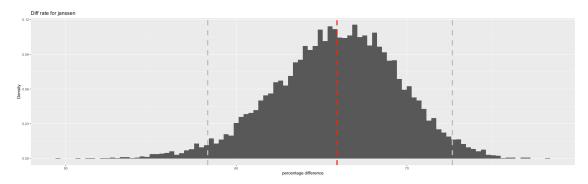
2.5% 25% 50% 75% 97.5% theta[1] 0.01594 0.017119 0.017735 0.018366 0.019589 theta[2] 0.00500 0.005656 0.006016 0.006401 0.007173

[110]: plot(chain, col="red")



```
[111]: janssen_res<- tidybayes::tidy_draws(chain) %>%
                        select('theta[1]':'theta[2]') %>%
                       rename(Placebo = 'theta[1]', Vaccine = 'theta[2]') %>%
                       mutate(diff_rate = (Placebo - Vaccine) / Placebo * 100,
                            Placebo_perc = Placebo * 100, Vaccine_perc = Vaccine * 100)
       allmcmc2 <- as.mcmc(janssen_res, vars="diff_rate" )</pre>
       df<-as.data.frame(allmcmc2)</pre>
       rates<-as_tibble(janssen_res$diff_rate)</pre>
       ci<-summarise_draws(rates, mean,~quantile(.x,probs = c(0.025, 0.975)))</pre>
       print(ci)
       a <- ggplot() +
         geom_histogram(aes(df$diff_rate, y=after_stat(density)), bins=100) +
                     geom_vline(xintercept =ci[[3]],linetype='dashed',__

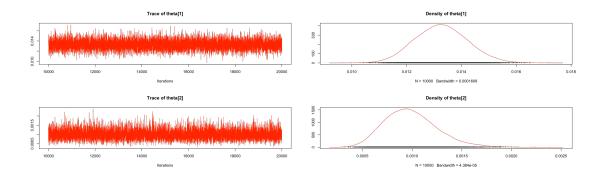
¬color='grey',linewidth=1.5)+
                      geom_vline(xintercept_
        ⇒=ci[[4]],linetype='dashed',color='grey',linewidth=1.5)+
                       geom_vline(xintercept□
        ←=ci[[2]],linetype='dashed',color='red',linewidth=1.5)+
               labs(title='Diff rate for janssen', x='percentage difference',
                                        y='Density')
       a
```



```
[103]: #Spikevax
       tot_vaccine <- 14134
       tot_placebo <- 14073
       patient <- c(rep(" Vaccine" , tot_vaccine), rep(" Placebo" , tot_placebo))</pre>
       # Number of patients tested postive after RCT:
       pos vaccine <- 11
       pos_placebo <- 185
       tested <- c(rep(" Pos" , pos_vaccine),</pre>
                    rep(" Neg" , tot_vaccine - pos_vaccine),
                    rep(" Pos" , pos_placebo),
                   rep(" Neg" , tot_placebo - pos_placebo))
       spikevax.tb <- tibble(tested = tested, patient=patient)</pre>
       table(spikevax.tb[[2]], spikevax.tb[[1]])
       head(spikevax.tb)
                    Neg
                          Pos
         Placebo 13888
                          185
         Vaccine 14123
                           11
                      tested
                              patient
                      <chr>
                              <chr>
                      Pos
                              Vaccine
                              Vaccine
                     Pos
      A tibble: 6 \times 2
                              Vaccine
                      Pos
                              Vaccine
                      Pos
                      Pos
                              Vaccine
                              Vaccine
                      Pos
[104]: dataList = list(tested = ifelse(spikevax.tb$tested == " Neg" , 0, 1),
                        patient = as.integer(factor(spikevax.tb$patient)),
                        Ntot = nrow(spikevax.tb) ,
                        Nclass = nlevels(factor(spikevax.tb$patient))
       )
       #model
```

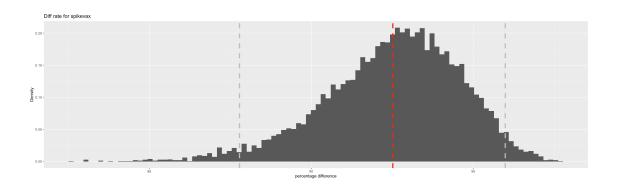
model_bugs <- "model{</pre>

```
for ( i in 1:Ntot ){
          tested[i] ~ dbern( theta[patient[i]] )
       for ( k in 1:Nclass ) {
           theta[k] ~ dbeta(3 , 100) } }"
       jm <- jags.model(textConnection(model_bugs), data=dataList)</pre>
      Compiling model graph
         Resolving undeclared variables
         Allocating nodes
      Graph information:
         Observed stochastic nodes: 28207
         Unobserved stochastic nodes: 2
         Total graph size: 56420
      Initializing model
[105]: # Update the Markov chain (Burn -in)
       update (jm , 10000)
       chain <- coda.samples(jm , c("theta"), n.iter=10000)</pre>
       summary(chain)
       plot(chain, col="red")
      Iterations = 10001:20000
      Thinning interval = 1
      Number of chains = 1
      Sample size per chain = 10000
      1. Empirical mean and standard deviation for each variable,
         plus standard error of the mean:
                                SD Naive SE Time-series SE
                    Mean
      theta[1] 0.0132698 0.0009578 9.578e-06
                                                   9.435e-06
      theta[2] 0.0009881 0.0002653 2.653e-06 2.653e-06
      2. Quantiles for each variable:
                    2.5%
                             25%
                                        50%
                                                75%
                                                       97.5%
      theta[1] 0.0114572 0.01261 0.0132538 0.01391 0.015202
      theta[2] 0.0005394 0.00080 0.0009665 0.00115 0.001576
```



```
[106]: spikevax_res<- tidybayes::tidy_draws(chain) %>%
                       select('theta[1]':'theta[2]') %>%
                       rename(Placebo = 'theta[1]', Vaccine = 'theta[2]') %>%
                       mutate(diff_rate = (Placebo - Vaccine) / Placebo * 100,
                            Placebo_perc = Placebo * 100, Vaccine_perc = Vaccine * 100)
       allmcmc2 <- as.mcmc(spikevax_res, vars="diff_rate" )</pre>
       df<-as.data.frame(allmcmc2)</pre>
       rates<-as_tibble(spikevax_res$diff_rate)</pre>
       ci<-summarise_draws(rates, mean,~quantile(.x,probs = c(0.025, 0.975)))</pre>
       print(ci)
       a <- ggplot() +
         geom_histogram(aes(df$diff_rate, y=after_stat(density)), bins=100) +
                     geom_vline(xintercept =ci[[3]],linetype='dashed',__

color='grey',linewidth=1.5)+
                      geom_vline(xintercept_
        ⇒=ci[[4]],linetype='dashed',color='grey',linewidth=1.5)+
                       geom_vline(xintercept_
        ⇔=ci[[2]],linetype='dashed',color='red',linewidth=1.5)+
               labs(title='Diff rate for spikevax', x='percentage difference',
                                        y='Density')
       а
```



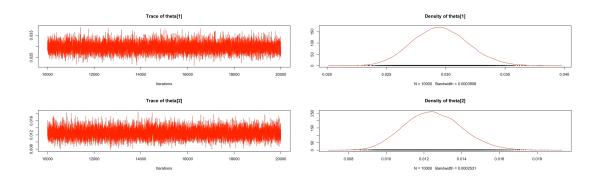
```
Placebo 5056 154
   Vaccine 5194
                    64
                tested
                        patient
                <chr>
                         <chr>
                         Vaccine
                Pos
                         Vaccine
                Pos
A tibble: 6 \times 2
                Pos
                         Vaccine
                         Vaccine
                Pos
                Pos
                         Vaccine
                         Vaccine
                Pos
```

Neg Pos

```
[96]: dataList = list(tested = ifelse(astrazeneca.tb$tested == " Neg" , 0, 1),
                      patient = as.integer(factor(astrazeneca.tb$patient)),
                      Ntot = nrow(astrazeneca.tb) ,
                      Nclass = nlevels(factor(astrazeneca.tb$patient))
      )
      #model.
      model_bugs <- "model{</pre>
      for ( i in 1:Ntot ){
         tested[i] ~ dbern( theta[patient[i]] )
      for ( k in 1:Nclass ) {
          theta[k] ~ dbeta(3 , 100) } }"
      jm <- jags.model(textConnection(model_bugs), data=dataList)</pre>
     Compiling model graph
        Resolving undeclared variables
        Allocating nodes
     Graph information:
        Observed stochastic nodes: 10468
        Unobserved stochastic nodes: 2
        Total graph size: 20942
     Initializing model
[97]: # Update the Markov chain (Burn -in)
      update (jm , 10000)
      chain <- coda.samples(jm , c("theta"), n.iter=10000)</pre>
      summary(chain)
      plot(chain, col="red")
     Iterations = 10001:20000
     Thinning interval = 1
     Number of chains = 1
     Sample size per chain = 10000
     1. Empirical mean and standard deviation for each variable,
        plus standard error of the mean:
                            SD Naive SE Time-series SE
     theta[1] 0.02955 0.002326 2.326e-05
                                               2.326e-05
     theta[2] 0.01250 0.001507 1.507e-05
                                              1.464e-05
```

2. Quantiles for each variable:

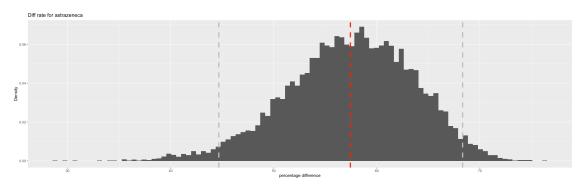
```
2.5% 25% 50% 75% 97.5% theta[1] 0.025156 0.02794 0.02950 0.03109 0.03423 theta[2] 0.009735 0.01144 0.01245 0.01350 0.01559
```



```
[102]: astrazeneca_res<- tidybayes::tidy_draws(chain) %>%
                       select('theta[1]':'theta[2]') %>%
                       rename(Placebo = 'theta[1]', Vaccine = 'theta[2]') %>%
                       mutate(diff_rate = (Placebo - Vaccine) / Placebo * 100,
                            Placebo_perc = Placebo * 100, Vaccine_perc = Vaccine * 100)
       allmcmc2 <- as.mcmc(astrazeneca_res, vars="diff_rate" )</pre>
       df<-as.data.frame(allmcmc2)</pre>
       rates<-as_tibble(astrazeneca_res$diff_rate)</pre>
       ci<-summarise_draws(rates, mean,~quantile(.x,probs = c(0.025, 0.975)))</pre>
       print(ci)
       a <- ggplot() +
         geom_histogram(aes(df$diff_rate, y=after_stat(density)), bins=100) +
                     geom_vline(xintercept =ci[[3]],linetype='dashed',__

color='grey',linewidth=1.5)+
                      geom_vline(xintercept_
        ⇒=ci[[4]],linetype='dashed',color='grey',linewidth=1.5)+
                       geom_vline(xintercept□
        ⇔=ci[[2]],linetype='dashed',color='red',linewidth=1.5)+
               labs(title='Diff rate for astrazeneca', x='percentage difference',
                                        y='Density')
```

a



4 3

```
[167]: covid <- read.delim("owid-covid-data.csv", header = TRUE, sep = ",",)
```

[168]: colnames(covid)

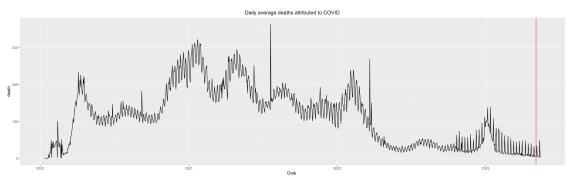
1. 'iso code' 2. 3. 'location' 4. 'date' 5. 'total cases' 'continent' 7. 6. 'new cases smoothed' 'total deaths' 9. 'new deaths' 'new cases' 8. 10. 'new_deaths_smoothed' 11. 'total_cases_per_million' 'new cases per million' 12. 13. 'new cases smoothed per million' 14. 'total deaths per million' 15. 'new deaths per million' 16. 'new_deaths_smoothed_per_million' 17. 'reproduction rate' 'icu patients' 'icu patients per million' 18. 19. 20. 'hosp_patients' 21. 'hosp_patients_per_million' 22.'weekly_icu_admissions' 23. 'weekly icu admissions per million' 24. 'weekly hosp admissions' 25. 'weekly hosp admissions per million' 'total tests' 27. 'new tests' 26. 28.30. tal tests per thousand' 29. 'new tests per thousand' 'new tests smoothed' 31. 'new tests smoothed per thousand' 32. 'positive rate' 33. 'tests per case' 34. 'tests units' 35. 'total_vaccinations' 36. 'people_vaccinated' 37. 'people_fully_vaccinated' 38. 'total_boosters' 39. 'new_vaccinations' 40. 'new_vaccinations_smoothed' 41. 'total_vaccinations_per_hundred' 42. 'people_vaccinated_per_hundred' 43. 'people_fully_vaccinated_per_hundred' 44. 'total boosters per hundred' 45. 'new vaccinations smoothed per million' 46. 'new_people_vaccinated_smoothed' 47. 'new_people_vaccinated_smoothed_per_hundred' 'stringency index' 49. 'population density' 50. 'median age' 51. 'aged 65 older' 52. 'aged_70_older' 53. 'gdp_per_capita' 54. 'extreme_poverty' 55. 'cardiovasc_death_rate' 56. 'diabetes_prevalence' 57. 'female_smokers' 58. 'male_smokers' 59. 'handwashing facilities' 60. 'hospital_beds_per_thousand' 61. 'life_expectancy' 62. 'human_development_index'

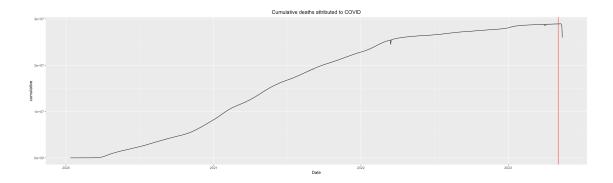
63. 'population' 64. 'excess_mortality_cumulative_absolute' 65. 'excess_mortality_cumulative' 66. 'excess_mortality' 67. 'excess_mortality_cumulative_per_million'

Columns used: - new_vaccinations: New COVID-19 vaccination doses administered (only calculated for consecutive days) - total_vaccinations: Total number of COVID-19 vaccination doses administered - new_deaths: New deaths attributed to COVID-19. Counts can include probable deaths, where reported. - total_deaths: Total deaths attributed to COVID-19. Counts can include probable deaths, where reported.

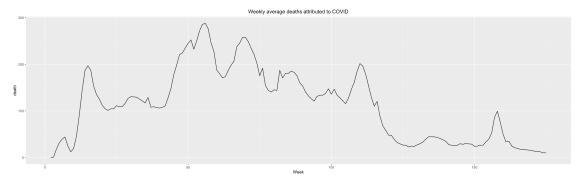
https://github.com/owid/covid-19-data/tree/master/public/data

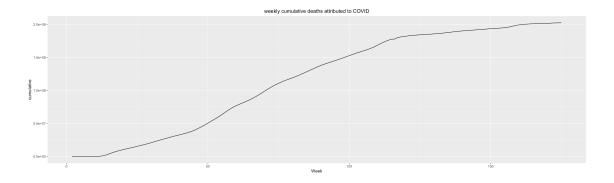
```
[333]: deaths<-data.frame(covid$date,covid$new_deaths,covid$total_deaths)
       deaths$covid.date <- as.Date(deaths$covid.date, "%Y-%m-%d")
       deaths<-as_tibble(deaths)</pre>
       tda<-deaths$covid.date
       deaths$week <- (interval(min(tda), tda) %/% weeks(1)) + 1</pre>
       a<-deaths %>% drop_na() %>% group_by(covid.date)%>%
                           summarise(death = mean(covid.new_deaths),
                                     cumulative=sum(covid.total_deaths))
       a < -slice(a, 1:(n() - 2))
       ggplot(data=a,aes(x=covid.date,y=death))+geom_line(aes(y=death))+_
        -geom_vline(xintercept =as.Date('2023-05-05',"%Y-%m-%d"),color='red')+
           ggtitle("Daily average deaths attributed to COVID") +
          theme(plot.title = element_text(hjust = 0.5)) +
          xlab("Date ")
       ggplot(data=a,aes(x=covid.date,y=cumulative))+geom line(aes(y=cumulative))+__
        ogeom_vline(xintercept =as.Date('2023-05-05',"%Y-%m-%d"),color='red')+
       ggtitle("Cumulative deaths attributed to COVID") +
          theme(plot.title = element text(hjust = 0.5)) +
          xlab("Date")
```



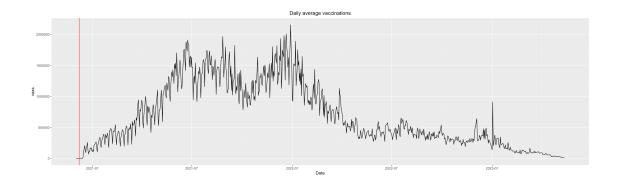


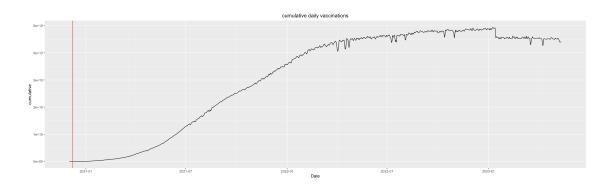
On 2023-05-05 WHO declared the end of the covid pandemic (red line).





```
[335]: vax<-data.frame(covid$date,covid$new_vaccinations,covid$total_vaccinations)
       vax$covid.date <- as.Date(vax$covid.date, "%Y-%m-%d")</pre>
       vax<-as_tibble(vax)</pre>
       tda<-vax$covid.date
       vax$week <- (interval(min(tda), tda) %/% weeks(1)) + 1</pre>
       a<-vax %>% drop_na() %>% group_by(covid.date)%>%
                           summarise(vaxs = mean(covid.new_vaccinations),
                                     cumulative=sum(covid.total_vaccinations))
       a < -slice(a, 1:(n() - 6)) #discarded last six rows
       ggplot(data=a,aes(x=covid.date,y=vaxs))+geom_line(aes(y=vaxs))+_u
        -geom_vline(xintercept =as.Date('2020-12-8',"%Y-%m-%d"),color='red')+
        ggtitle("Daily average vaccinations") +
          theme(plot.title = element_text(hjust = 0.5)) +
          xlab("Date")
       ggplot(data=a,aes(x=covid.
        ⇒date,y=cumulative))+geom_line(aes(y=cumulative))+geom_vline(xintercept =as.
        →Date('2020-12-8',"%Y-%m-%d"),color='red')+
        ggtitle("cumulative daily vaccinations") +
          theme(plot.title = element_text(hjust = 0.5)) +
          xlab("Date")
```





On 2020-12-8 (red line) the first person had received the vaccine.

