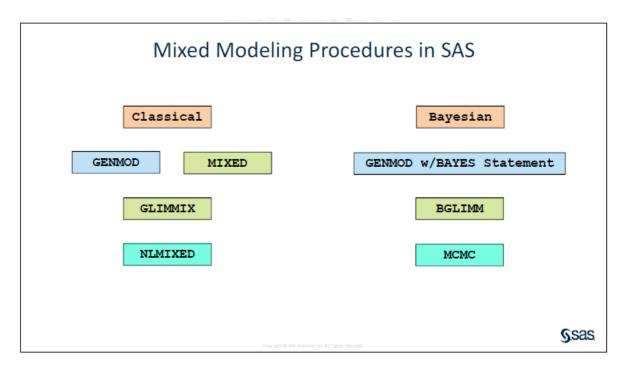
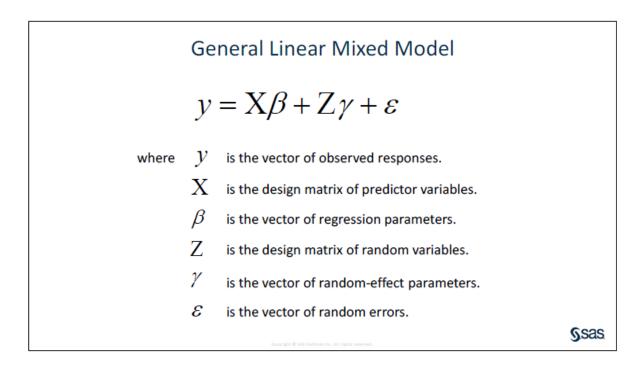
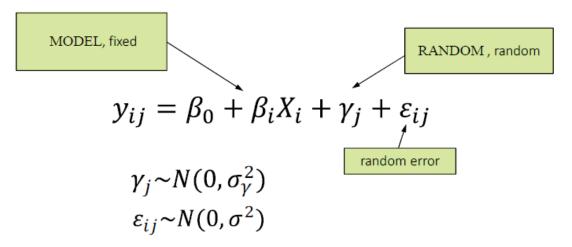
PROC BGLIMM: The Smooth Transition to Bayesian Analysis





General Linear Mixed Model



In []:

Generalized Linear Mixed Models (GzLMMs)

- GzLMMs enable modeling random effects and correlated errors for nonnormal data.
 - A linear predictor can contain random effects.

$$\eta = X\beta + Z\gamma$$

- · The random effects are normally distributed.
- The conditional mean, $\mu|\gamma$, relates to the linear predictor through a link function.

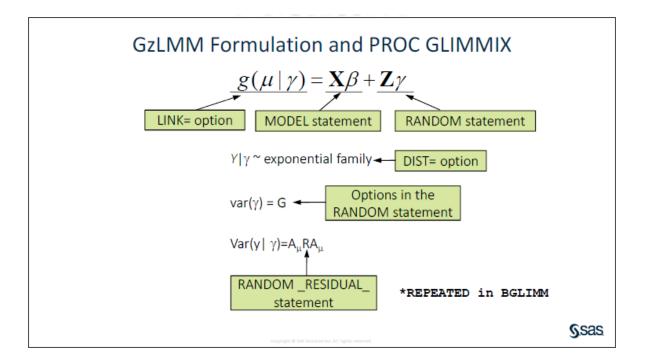
$$g(\mu|\gamma) = \eta$$

• The conditional distribution (given γ) of the data belongs to the exponential family of distributions.

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In []:

PROC MIXED Program

```
proc mixed data=sasuser.toy;
  class adhesive toy;
  model pressure=adhesive / solution ddfm=kr;
  random toy;
run;
```

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In []:

PROC MCMC Program

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In []:

In []:

PROC BGLIMM Program

```
proc bglimm data=sasuser.toy seed=8675309;
   class adhesive toy;
   model pressure=adhesive / dist=normal;
   random int / sub=toy;
run;
```

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Features of BGLIMM

- Suite of covariance structures (for both G- and R-side)
- Covariance heterogeneity modeling
- · Built-in priors
- Model Comparison via DIC statistic
- · Multi-threading of optimal sampling

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In []:

In []:

PROC BGLIMM Syntax

PROC BGLIMM Statement

DATA= names the input data setSEED= random seed for simulation

• OUTPOST= output a data set to contain posterior samples

NBI= number of burn-in iterations

NMC= number of Markov chain iterations

NTHREADS= number of CPUs to run simulations simultaneously

STATS= posterior statistics

DIAG= convergence diagnostics

PLOTS= plotting

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PROC BGLIMM Syntax

MODEL response = fixed effects / dist= link= ...;

- 9 response distributions:
 - Binomial Negative binomial
 - Exponential Normal - Gamma - Poisson - Geometric - Binary
 - Inverse Gaussian
- 8 link functions:

LogLogitLoglog

- Probit - Complementary loglog

- Inverse - PowerMinus2

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In []:

In []:

PROC BGLIMM Syntax

RANDOM random-effects / sub= group= type= ...;

- SUB= option to identify the subjects for the random effects
- GROUP= option to identify groups by which to vary the covariance parameters; each new level of the grouping effect produces a new set of covariance parameters
- TYPE= option to define the covariance structure of G
 - 13 choices: AR, ARMA, CS, TOEP, UN, VC, ...
- *Multiple RANDOM statements can be used.

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PROC BGLIMM Syntax

REPEATED repeated-effect / sub= group= type= ...;

- A repeated-effect is required to define the proper location of the repeated responses.
- SUB= option to group repeated measures together for the same subject
- GROUP= option to identify groups by which to vary the covariance parameters
- TYPE= option to define the covariance structure
 - 13 choices: AR, ARMA, CS, TOEP, UN, VC, ...

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In []:

In []:

Sampling

- PROC BGLIMM updates parameters conditionally and sequentially through Gibbs sampling.
 - The fixed-effect parameters are drawn together first at each iteration.
 - · The random-effect parameters are updated by subjects.
 - The G-side covariance parameters are then sampled.
 - Lastly, the R-side covariance parameters are updated.
 - If present, missing response values are treated as parameters and are thus sampled as well.

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Prior Distributions

- · Fixed-effect parameters (Betas)
 - Flat/constant; normal
- Scale parameter
 - Inverse gamma; gamma; improper
- G-side Covariance parameters
 - Inverse wishart; inverse gamma; uniform; halfcauchy; halfnormal; siwishart
- R-side Covariance parameters
 - Inverse wishart; inverse gamma

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In []:



In []:

Example Code using PROC BGLIMM

Simple Linear Regression with Class Variable

In [1]: proc bglimm data=sashelp.class seed=8675309;
 class sex;

model Weight = Height Age Sex / dist=normal coeffprior=normal(variance=1e6);
run;

SAS server started using Context SAS Studio compute context with SESSION_ID=50352737-d82b-4379-bbbd-1199407e31e6-ses0000

The BGLIMM Procedure

| Model Informatio | | |
|-------------------------|---------------|--|
| Data Set | SASHELP.CLASS | |
| Response Variable | Weight | |
| Distribution | Normal | |
| Link Function | Identity | |
| Fixed Effects Included | Yes | |
| Random Effects Included | No | |
| Sampling Algorithm | Conjugate | |
| Burn-In Size | 500 | |
| Simulation Size | 5000 | |
| Thinning | 1 | |
| Random Number Seed | 8675309 | |
| Number of Threads | 1 | |

| Class Level Information | | |
|-------------------------|--------|--------|
| Class | Levels | Values |
| Sex | 2 | FM |

| Number of Observations | |
|-----------------------------|----|
| Number of Observations Read | 19 |
| Number of Observations Used | 19 |

| Independent Normal Priors for Fixed Effects | | | | |
|---|---|---------|--|--|
| Parameter Mean Variance | | | | |
| Intercept | 0 | 1000000 | | |
| Height | 0 | 1000000 | | |
| Age | 0 | 1000000 | | |
| Sex F | 0 | 1000000 | | |

| Priors for Scale and Covariance Parameters | | |
|--|----------------------------------|--|
| Parameter | Prior | |
| Scale | Inverse Gamma (Shape=2, Scale=2) | |

| Posterior Summaries and Intervals | | | | | |
|-----------------------------------|------|---------|-----------------------|------------------|----------|
| Parameter | N | Mean | Standard Deviation | 95% HPD Interval | |
| Intercept | 5000 | -116.0 | 33.7405 | -186.5 | -52.4437 |
| Height | 5000 | 2.8694 | 0.9448 | 0.8729 | 4.6574 |
| Age | 5000 | 3.1130 | 3.0759 | -2.8693 | 9.3670 |
| Sex F | 5000 | -8.9601 | 5.4511 | -20.2018 | 1.1647 |
| Sex M | 0 | | | | |
| Scale | 5000 | 108.8 | 39.1999 | 46.6659 | 186.3 |

| Effective Sample Sizes | | | | |
|------------------------|--------|-------------------------|------------|--|
| Parameter | ESS | Autocorrelation Time | Efficiency | |
| Intercept | 5000.0 | 1.0000 | 1.0000 | |
| Height | 4813.2 | 1.0388 | 0.9626 | |
| Age | 5000.0 | 1.0000 | 1.0000 | |
| Sex F | 5000.0 | 1.0000 | 1.0000 | |
| Sex M | | | | |
| Scale | 3488.1 | 1.4334 | 0.6976 | |

Normal Response with Random Effects (MIXED)

```
In [2]: data work.toy;
    length toy $1;
    input toy $ adhesive $ pressure @@;
datalines;
1 c 67.0 1 b 71.9 1 a 72.2
2 c 67.5 2 b 68.8 2 a 66.4
3 c 76.0 3 b 82.6 3 a 74.5
4 c 72.7 4 b 78.1 4 a 67.3
5 c 73.1 5 b 74.2 5 a 73.2
6 c 65.8 6 b 70.8 6 a 68.7
7 c 75.6 7 b 84.9 7 a 69.0
;
run;
```

```
20 ods listing close;ods html5 (id=saspy_internal) options(bitmap_mode='inline') de
        vice=svg style=HTMLBlue; ods graphics on /
        20 ! outputfmt=png;
        NOTE: Writing HTML5(SASPY_INTERNAL) Body file: sashtml1.htm
        21
        22
            data work.toy;
        23
               length toy $1;
        24
               input toy $ adhesive $ pressure @@;
        25 datalines;
        NOTE: SAS went to a new line when INPUT statement reached past the end of a line.
        NOTE: The data set WORK.TOY has 21 observations and 3 variables.
        NOTE: DATA statement used (Total process time):
              real time
                                0.00 seconds
             cpu time
                               0.00 seconds
        33
            ;
        34
           run;
        35
             ods html5 (id=saspy_internal) close;ods listing;
        36
In [3]: proc mixed data=work.toy;
           class adhesive toy;
           model pressure = adhesive / solution ddfm=kr2;
          random toy;
        run;
```

The Mixed Procedure

| Model Information | | |
|---------------------------|---------------------|--|
| Data Set WORK. | | |
| Dependent Variable | pressure | |
| Covariance Structure | Variance Components | |
| Estimation Method | REML | |
| Residual Variance Method | Profile | |
| Fixed Effects SE Method | Kenward-Roger2 | |
| Degrees of Freedom Method | Kenward-Roger2 | |

| Class Level Information | | | |
|-------------------------|---|---------|--|
| Class Levels Value | | | |
| adhesive | 3 | abc | |
| toy | 7 | 1234567 | |

| Dimensions | |
|-----------------------|----|
| Covariance Parameters | 2 |
| Columns in X | 4 |
| Columns in Z | 7 |
| Subjects | 1 |
| Max Obs per Subject | 21 |

| Number of Observations | | |
|---------------------------------|----|--|
| Number of Observations Read | 21 | |
| Number of Observations Used | 21 | |
| Number of Observations Not Used | 0 | |

| Iteration History | | | |
|-------------------|-------------|-----------------|------------|
| Iteration | Evaluations | -2 Res Log Like | Criterion |
| 0 | 1 | 112.40987952 | |
| 1 | 1 | 107.79020201 | 0.00000000 |

Convergence criteria met.

| Covariance Parameter Estimates | | | |
|--------------------------------|---------|--|--|
| Cov Parm Estimate | | | |
| toy | 11.4478 | | |
| Residual | 10.3716 | | |

| Fit Statistics | | |
|--------------------------|-------|--|
| -2 Res Log Likelihood | 107.8 | |
| AIC (Smaller is Better) | 111.8 | |
| AICC (Smaller is Better) | 112.6 | |
| BIC (Smaller is Better) | 111.7 | |

| Solution for Fixed Effects | | | | | | |
|----------------------------|----------|----------|-------------------|------|---------|---------|
| Effect | adhesive | Estimate | Standard Error | DF | t Value | Pr > t |
| Intercept | | 71.1000 | 1.7655 | 11.6 | 40.27 | <.0001 |
| adhesive | а | -0.9143 | 1.7214 | 12 | -0.53 | 0.6050 |
| adhesive | b | 4.8000 | 1.7214 | 12 | 2.79 | 0.0164 |
| adhesive | С | 0 | | | | |

| Type 3 Tests of Fixed Effects | | | | | |
|-------------------------------|--------|--------|---------|--------|--|
| Effect | Num DF | Den DF | F Value | Pr > F | |
| adhesive | 2 | 12 | 6.36 | 0.0131 | |

Normal Response with Random Effects (BGLIMM)

```
In [4]: proc bglimm data=work.toy seed=8675309;
    class adhesive toy;
    model pressure = adhesive / dist=normal coeffprior=normal(variance=1e6);
    random int / subject=toy;
run;
```

The BGLIMM Procedure

| Model Information | | | | |
|-------------------|--|--|--|--|
| WORK.TOY | | | | |
| pressure | | | | |
| Normal | | | | |
| Identity | | | | |
| Yes | | | | |
| Yes | | | | |
| Conjugate | | | | |
| 500 | | | | |
| 5000 | | | | |
| 1 | | | | |
| 8675309 | | | | |
| 1 | | | | |
| | | | | |

| Class Level Information | | | | |
|-------------------------|--------|---------|--|--|
| Class | Levels | Values | | |
| adhesive | 3 | abc | | |
| toy | 7 | 1234567 | | |

| Number of Observations | | | |
|-----------------------------|----|--|--|
| Number of Observations Read | 21 | | |
| Number of Observations Used | 21 | | |

| Independent Normal Priors for Fixed Effects | | | | |
|---|------|----------|--|--|
| Parameter | Mean | Variance | | |
| Intercept | 0 | 1000000 | | |
| adhesive a | 0 | 1000000 | | |
| adhesive b | 0 | 1000000 | | |

| Random Effect Information | | | | | | |
|---------------------------|-----------------------|-------------------|-------------|--|--|--|
| Subject | Number of Subjects | Subject Values | Cov Type | | | |
| toy | 7 | 1234567 | VC | | | |

| Priors for Scale and Covariance Parameters | | | |
|--|----------------------------------|--|--|
| Parameter | Prior | | |
| Scale | Inverse Gamma (Shape=2, Scale=2) | | |
| Random Var | Inverse Gamma (Shape=2, Scale=2) | | |

| Posterior Summaries and Intervals | | | | | |
|-----------------------------------|--------------------------------------|---------|--------|------------|---------|
| Parameter | er N Mean Standard Deviation 95% HPI | | | D Interval | |
| Intercept | 5000 | 71.0953 | 1.6200 | 67.9998 | 74.3500 |
| adhesive a | 5000 | -0.8956 | 1.8515 | -4.6440 | 2.8192 |
| adhesive b | 5000 | 4.7668 | 1.8608 | 1.0038 | 8.3715 |
| adhesive c | sive c 0 . | | | | |
| Scale | 5000 | 12.2922 | 5.5328 | 3.8440 | 23.0906 |
| Random Var | 5000 | 4.9750 | 5.1886 | 0.2362 | 14.0160 |

| | Effective Sample Sizes | | | | | |
|------------|------------------------|-------------------------|------------|--|--|--|
| Parameter | ESS | Autocorrelation Time | Efficiency | | | |
| Intercept | 1328.1 | 3.7649 | 0.2656 | | | |
| adhesive a | 5000.0 | 1.0000 | 1.0000 | | | |
| adhesive b | 5000.0 | 1.0000 | 1.0000 | | | |
| adhesive c | | | | | | |
| Scale | 894.9 | 5.5874 | 0.1790 | | | |
| Random Var | 757.2 | 6.6036 | 0.1514 | | | |

Comparison of Frequentist Estimates and Posterior Means:

| Parameter | MIXED Value | BGLIMM Value |
|-------------|-------------|---------------------|
| Intercept | 71.1000 | 71.0953 |
| Adhesive a | -0.9143 | -0.8956 |
| Adhesive b | 4.8000 | 4.7668 |
| Adhesive c | 0 | 0 |
| VC Toy | 11.4478 | 4.9750 |
| VC Residual | 10.3716 | 12.2922 |

```
In [5]: data work.crab;
         input color spine width satellites weight site;
         color=color-1;
         weight=weight/1000;
       datalines;
       3 3 28.3 8
                    3050 1
         3 22.5 0
                    1550 1
       2 1 26.0 9
                    2300 1
       4 3 24.8 0 2100 1
       4
         3 26.0 4 2600 1
       3 3 23.8 0 2100 1
       2
         1 26.5 0
                    2350 1
       4
         2 24.7 0 1900 1
       3 1 23.7 0 1950 1
       4 3 25.6 0 2150 1
       4 3 24.3 0 2150 1
       3
         3 25.8 0 2650 1
       3 3 28.2 11 3050 2
       5
         2 21.0 0 1850 2
       3 1 26.0 14 2300 2
       2 1 27.1 8 2950 2
       3 3 25.2 1
                    2000 2
       3 3 29.0 1 3000 2
       5
         3 24.7 0
                    2200 2
       3 3 27.4 5
                    2700 2
       3 2 23.2 4 1950 3
       2 2 25.0 3 2300 3
       3 1 22.5 1 1600 3
       4
         3 26.7 2
                    2600 3
       5
         3 25.8 3
                    2000 3
       5
         3 26.2 0
                    1300 3
       3 3 28.7 3 3150 3
       3 1 26.8 5 2700 3
       5
         3 27.5 0
                    2600 3
       3 3 24.9 0
                    2100 3
       2
         1 29.3 4
                    3200 3
       2 3 25.8 0
                    2600 4
       3 2 25.7 0
                    2000 4
       3 1 25.7 8 2000 4
       3 1 26.7 5 2700 4
       5
         3 23.7 0
                    1850 4
       3 3 26.8 0 2650 4
       3
         3 27.5 6
                    3150 4
       5
        3 23.4 0 1900 4
       3 3 27.9 6
                    2800 4
       4
         3 27.5 3
                    3100 4
       2 1 26.1 5 2800 4
       2
         1 27.7 6
                    2500 4
       3 1 30.0 5
                    3300 5
       4 1 28.5 9
                    3250 5
       4
         3 28.9 4
                    2800 5
       3
        3 28.2 6 2600 5
       3
         3 25.0 4
                    2100 5
       3 3
            28.5 3
                    3000 5
       3 1
            30.3 3
                    3600 5
       5 3 24.7 5 2100 5
```

```
3 3 27.7 5 2900 6
2
  1
    27.4
          6
             2700 6
3
    22.9 4
            1600 6
             2000 6
3
    25.7 5
  1
3 3 28.3 15 3000 6
3 3 27.2 3
             2700 6
4
  3 26.2 3
             2300 6
3
 1 27.8 0 2750 6
5
  3
    25.5 0
             2250 6
  3 27.1 0
4
            2550 6
  3 24.5 5
4
             2050 6
4
  1 27.0 3
            2450 6
3
 3 26.0 5 2150 6
3
  3
    28.0 1
             2800 7
3
 3 30.0 8
             3050 7
3
  3 29.0 10 3200 7
3 3 26.2 0
             2400 7
3 1 26.5 0 1300 7
            2400 7
3
  3 26.2 3
 3 25.6 7
             2800 7
4
  3
    23.0 1
             1650 7
4
 3 23.0 0 1800 7
3 3 25.4 6
            2250 7
            1900 7
4
  3 24.2 0
3 2 22.9 0 1600 7
4
  2
    26.0 3
             2200 7
3
  3 25.4 4
            2250 7
4
  3
    25.7 0
            1200 8
3
 3 25.1 5
             2100 8
4
  2 24.5 0
             2250 8
5
  3
    27.5 0
             2900 8
  3 23.1 0 1650 8
4
  1
    25.9 4
             2550 8
3
 3 25.8 0
            2300 8
5 3 27.0 3
             2250 8
3
  3 28.5 0
             3050 8
5
 1 25.5 0 2750 8
5
  3
    23.5 0
             1900 8
3
 2 24.0 0 1700 8
3
  1 29.7 5
             3850 8
3
  1 26.8 0
            2550 8
5
 3 26.7 0 2450 9
3
  1 28.7
          0
             3200 9
  3 23.1 0 1550 9
3
  1
    29.0 1
             2800 9
4
  3 25.5 0
            2250 9
  3 26.5 1 1967 9
4
4
  3 24.5 1
             2200 9
  3 28.5 1
            3000 9
3
  3
    28.2 1
             2867 9
3
  3 24.5 1 1600 9
3
 3
    27.5 1
             2550 9
3 2 24.7 4
             2550 9
3 1
    25.2 1
             2000 9
4
  3
             2900 10
    27.3 1
3 3 26.3 1
            2400 10
3 3 29.0 1 3100 10
```

```
3 3 25.3 2 1900 10
3
 3
    26.5 4
            2300 10
3 3 27.8 3 3250 10
3 3 27.0 6
            2500 10
4 3 25.7 0 2100 10
3 3 25.0 2 2100 10
3
  3 31.9 2 3325 10
5
 3 23.7 0 1800 10
5
  3 29.3 12 3225 10
4 3 22.0 0 1400 10
3 3 25.0 5
            2400 10
4 3 27.0 6 2500 10
4 3 23.8 6 1800 10
2
  1 30.2 2 3275 10
 3 26.2 0 2225 11
 3 24.2 2 1650 11
3
3 3 27.4 3 2900 11
3 2 25.4 0 2300 11
4
  3 28.4 3 3200 11
5
 3 22.5 4 1475 11
3
  3
    26.2 2
            2025 11
3 1 24.9 6 2300 11
2 2 24.5 6 1950 11
3 3 25.1 0 1800 11
3 1 28.0 4 2900 11
5
  3 25.8 10 2250 11
3 3 27.9 7
            3050 11
3 3 24.9 0
            2200 11
3 1 28.4 5 3100 11
4 3 27.2 5 2400 11
3
  2 25.0 6 2250 11
3 3 27.5 6 2625 11
3 1 33.5 7 5200 12
3 3 30.5 3 3325 12
4 3 29.0 3 2925 12
3 1 24.3 0 2000 12
3 3 25.8 0 2400 12
5
  3
    25.0 8
            2100 12
3 1 31.7 4 3725 12
3 3 29.5 4 3025 12
4 3 24.0 10 1900 12
3 3 30.0 9
            3000 12
3
  3 27.6 4
            2850 12
3 3 26.2 0 2300 12
3 1 23.1 0
            2000 12
3 1 22.9 0 1600 12
5 3 24.5 0 1900 12
3
  3 24.7 4 1950 12
3 3 28.3 0 3200 12
3
  3
    23.9 2
            1850 12
4 3 23.8 0 1800 12
4 2 29.8 4 3500 12
3 3 26.5 4
            2350 13
3 3 26.0 3
            2275 13
3
  3
    28.2 8
            3050 13
5 3 25.7 0 2150 13
3 3 26.5 7 2750 13
```

```
3 3 25.8 0 2200 13
        4 3 24.1 0 1800 13
        4 3 26.2 2 2175 13
        4 3 26.1 3 2750 13
        4 3 29.0 4 3275 13
        2 1 28.0 0 2625 13
        5 3 27.0 0 2625 13
        3 2 24.5 0 2000 13
        run;
             ods listing close;ods html5 (id=saspy_internal) options(bitmap_mode='inline') de
        vice=svg style=HTMLBlue; ods graphics on /
        55 ! outputfmt=png;
        NOTE: Writing HTML5(SASPY_INTERNAL) Body file: sashtml4.htm
        57 data work.crab;
        58
                input color spine width satellites weight site;
        59
               color=color-1;
        60
               weight=weight/1000;
        61 datalines;
        NOTE: The data set WORK.CRAB has 173 observations and 6 variables.
        NOTE: DATA statement used (Total process time):
                                0.00 seconds
              real time
                                 0.01 seconds
              cpu time
        235 ;
        236 run;
        237
        238
        239 ods html5 (id=saspy_internal) close;ods listing;
        240
In [6]: proc glimmix data=work.crab;
          class color spine site;
           model satellites = color spine weight width / dist=poi link=log solution;
           random int / subject=site;
```

run;

The GLIMMIX Procedure

| Model Information | | | |
|-------------------|--|--|--|
| WORK.CRAB | | | |
| satellites | | | |
| Poisson | | | |
| Log | | | |
| Default | | | |
| site | | | |
| Residual PL | | | |
| Containment | | | |
| | | | |

| Class Level Information | | | | | |
|-------------------------|--------|-------------------------------|--|--|--|
| Class | Levels | Values | | | |
| color | 4 | 1 2 3 4 | | | |
| spine | 3 | 123 | | | |
| site | 13 | 1 2 3 4 5 6 7 8 9 10 11 12 13 | | | |

| Number of Observations Read | 173 |
|-----------------------------|-----|
| Number of Observations Used | 173 |

| Dimensions | | |
|--------------------------|----|--|
| G-side Cov. Parameters | 1 | |
| Columns in X | 10 | |
| Columns in Z per Subject | 1 | |
| Subjects (Blocks in V) | 13 | |
| Max Obs per Subject | 20 | |

| Optimization Information | | | |
|----------------------------|-------------------|--|--|
| Optimization Technique | Dual Quasi-Newton | | |
| Parameters in Optimization | 1 | | |
| Lower Boundaries | 1 | | |
| Upper Boundaries | 0 | | |
| Fixed Effects | Profiled | | |
| Starting From | Data | | |

| Iteration History | | | | | | |
|-------------------|----------|----------------------------------|--------------|------------|-----------------|--|
| Iteration | Restarts | Subiterations Objective Function | | Change | Max Gradient | |
| 0 | 0 | 2 | 449.40569089 | 2.00000000 | 0.000623 | |
| 1 | 0 | 4 | 614.1159541 | 2.00000000 | 0.000098 | |
| 2 | 0 | 4 | 663.19815369 | 0.85657396 | 9.516E-6 | |
| 3 | 0 | 2 | 666.8508521 | 0.01462831 | 1.617E-7 | |
| 4 | 0 | 1 | 666.88102643 | 0.00001436 | 7.644E-9 | |
| 5 | 0 | 0 | 666.881122 | 0.00000000 | 5.635E-6 | |

Convergence criterion (PCONV=1.11022E-8) satisfied.

| Fit Statistics | | | |
|------------------------------------|--------|--|--|
| -2 Res Log Pseudo-Likelihood 666.8 | | | |
| Generalized Chi-Square | 467.88 | | |
| Gener. Chi-Square / DF | 2.84 | | |

| Covariance Parameter Estimates | | | | | | |
|--------------------------------|---------|----------|-------------------|--|--|--|
| Cov Parm | Subject | Estimate | Standard Error | | | |
| Intercept | site | 0.1494 | 0.07803 | | | |

| | Solutions for Fixed Effects | | | | | | |
|-----------|-----------------------------|-------|----------|-------------------|-----|---------|---------|
| Effect | color | spine | Estimate | Standard Error | DF | t Value | Pr > t |
| Intercept | | | -0.6317 | 1.0019 | 12 | -0.63 | 0.5402 |
| color | 1 | | 0.3829 | 0.2385 | 153 | 1.61 | 0.1105 |
| color | 2 | | 0.1641 | 0.1702 | 153 | 0.96 | 0.3364 |
| color | 3 | | -0.00907 | 0.1866 | 153 | -0.05 | 0.9613 |
| color | 4 | | 0 | | | | |
| spine | | 1 | -0.03307 | 0.1242 | 153 | -0.27 | 0.7904 |
| spine | | 2 | -0.1886 | 0.2022 | 153 | -0.93 | 0.3525 |
| spine | | 3 | 0 | | | | |
| weight | | | 0.5395 | 0.1755 | 153 | 3.07 | 0.0025 |
| width | | | 0.006855 | 0.05181 | 153 | 0.13 | 0.8949 |

| Type III Tests of Fixed Effects | | | | | |
|---------------------------------|----------------------------------|--|--|--|--|
| Effect | ect Num DF Den DF F Value Pr > F | | | | |

| Type III Tests of Fixed Effects | | | | | | |
|---------------------------------|--------------------------|-----|------|--------|--|--|
| Effect | Num DF Den DF F Value Pr | | | | | |
| color | 3 | 153 | 1.48 | 0.2217 | | |
| spine | 2 | 153 | 0.44 | 0.6447 | | |
| weight | 1 | 153 | 9.45 | 0.0025 | | |
| width | 1 | 153 | 0.02 | 0.8949 | | |

Poisson Regression with Random Effects (BGLIMM)

```
In [7]: proc bglimm data=work.crab seed=8675309 diag=all plots=all;
    class color spine site;
    model satellites = color spine weight width / dist=poisson link=log;
    random int / subject=site;
run;
```

The BGLIMM Procedure

| | Model Information |
|-------------------------|---------------------|
| Data Set | WORK.CRAB |
| Response Variable | satellites |
| Distribution | Poisson |
| Link Function | Log |
| Fixed Effects Included | Yes |
| Random Effects Included | Yes |
| Sampling Algorithm | Gamerman, Conjugate |
| Burn-In Size | 500 |
| Simulation Size | 5000 |
| Thinning | 1 |
| Random Number Seed | 8675309 |
| Number of Threads | 1 |

| Class Level Information | | | | | |
|-------------------------|--------|-------------------------------|--|--|--|
| Class | Levels | Values | | | |
| color | 4 | 1234 | | | |
| spine | 3 | 123 | | | |
| site | 13 | 1 2 3 4 5 6 7 8 9 10 11 12 13 | | | |

| Number of Observations | | | |
|-----------------------------|-----|--|--|
| Number of Observations Read | 173 | | |
| Number of Observations Used | 173 | | |

| Priors for Fixed Effects | | | | |
|--------------------------|----------|--|--|--|
| Parameter Prior | | | | |
| Intercept | Constant | | | |
| color 1 | Constant | | | |
| color 2 | Constant | | | |
| color 3 | Constant | | | |
| spine 1 | Constant | | | |
| spine 2 | Constant | | | |
| weight | Constant | | | |

| Priors for Fixed Effects | | | | |
|--------------------------|----------|--|--|--|
| Parameter Prior | | | | |
| width | Constant | | | |

| Random Effect Information | | | | |
|---------------------------|-------------------------------|-----------------------|---------|--|
| Cov Type | Subject Values | Number of Subjects | Subject | |
| VC | 1 2 3 4 5 6 7 8 9 10 11 12 13 | 13 | site | |

| Priors for Scale and Covariance Parameters | | | | |
|--|----------------------------------|--|--|--|
| Parameter | Prior | | | |
| Random Var | Inverse Gamma (Shape=2, Scale=2) | | | |

| Posterior Summaries and Intervals | | | | | | |
|-----------------------------------|------|----------|-----------------------|------------------|--------|--|
| Parameter | N | Mean | Standard Deviation | 95% HPD Interval | | |
| Intercept | 5000 | -0.6361 | 1.0030 | -2.5912 | 1.2345 | |
| color 1 | 5000 | 0.3608 | 0.2335 | -0.1052 | 0.8109 | |
| color 2 | 5000 | 0.1612 | 0.1720 | -0.1633 | 0.5129 | |
| color 3 | 5000 | -0.00556 | 0.1875 | -0.3535 | 0.3736 | |
| color 4 | 0 | | | | | |
| spine 1 | 5000 | -0.0265 | 0.1243 | -0.2535 | 0.2281 | |
| spine 2 | 5000 | -0.2025 | 0.2088 | -0.6026 | 0.2103 | |
| spine 3 | 0 | | | | | |
| weight | 5000 | 0.5456 | 0.1764 | 0.2051 | 0.8781 | |
| width | 5000 | 0.00533 | 0.0519 | -0.0919 | 0.1066 | |
| Random Var | 5000 | 0.4560 | 0.1912 | 0.1827 | 0.8319 | |

| | Posterior Autocorrelations | | | | | | |
|-----------|----------------------------|---------|---------|---------|--|--|--|
| Parameter | Lag 1 | Lag 5 | Lag 10 | Lag 50 | | | |
| Intercept | 0.4222 | 0.0068 | -0.0030 | -0.0076 | | | |
| color 1 | 0.4470 | 0.0430 | -0.0167 | 0.0064 | | | |
| color 2 | 0.4387 | 0.0112 | -0.0191 | -0.0086 | | | |
| color 3 | 0.4325 | -0.0014 | -0.0380 | -0.0223 | | | |
| color 4 | | | | | | | |
| spine 1 | 0.4034 | 0.0528 | 0.0077 | 0.0257 | | | |
| spine 2 | 0.4475 | 0.0315 | 0.0263 | 0.0058 | | | |
| spine 3 | | | | | | | |

| Posterior Autocorrelations | | | | | | |
|----------------------------|--------|--------|---------|---------|--|--|
| Parameter | Lag 1 | Lag 5 | Lag 10 | Lag 50 | | |
| weight | 0.3996 | 0.0236 | -0.0082 | -0.0124 | | |
| width | 0.4106 | 0.0036 | -0.0036 | -0.0090 | | |
| Random Var | 0.1051 | 0.0428 | 0.0408 | 0.0231 | | |

| Effective Sample Sizes | | | | | |
|------------------------|--------|-------------------------|------------|--|--|
| Parameter | ESS | Autocorrelation Time | Efficiency | | |
| Intercept | 1985.1 | 2.5188 | 0.3970 | | |
| color 1 | 1729.1 | 2.8917 | 0.3458 | | |
| color 2 | 1882.4 | 2.6561 | 0.3765 | | |
| color 3 | 1988.5 | 2.5144 | 0.3977 | | |
| color 4 | | | | | |
| spine 1 | 1750.2 | 2.8568 | 0.3500 | | |
| spine 2 | 1779.7 | 2.8095 | 0.3559 | | |
| spine 3 | | | | | |
| weight | 2101.2 | 2.3796 | 0.4202 | | |
| width | 2086.5 | 2.3963 | 0.4173 | | |
| Random Var | 2425.5 | 2.0615 | 0.4851 | | |

| Monte Carlo Standard Errors | | | | | |
|-----------------------------|---------|-----------------------|---------|--|--|
| Parameter | MCSE | Standard Deviation | MCSE/SD | | |
| Intercept | 0.0225 | 1.0030 | 0.0224 | | |
| color 1 | 0.00561 | 0.2335 | 0.0240 | | |
| color 2 | 0.00396 | 0.1720 | 0.0230 | | |
| color 3 | 0.00420 | 0.1875 | 0.0224 | | |
| color 4 | | | | | |
| spine 1 | 0.00297 | 0.1243 | 0.0239 | | |
| spine 2 | 0.00495 | 0.2088 | 0.0237 | | |
| spine 3 | | | | | |
| weight | 0.00385 | 0.1764 | 0.0218 | | |
| width | 0.00114 | 0.0519 | 0.0219 | | |
| Random Var | 0.00388 | 0.1912 | 0.0203 | | |

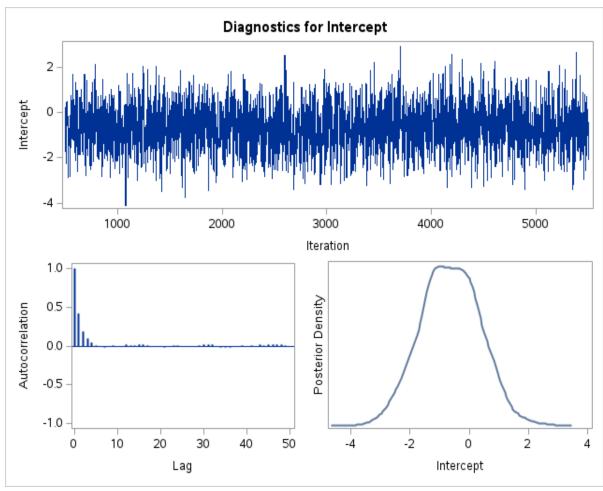
| Ge | Geweke Diagnostics | | | | | | |
|------------|---------------------------|--------|--|--|--|--|--|
| Parameter | rameter z Pr > | | | | | | |
| Intercept | -0.7959 | 0.4261 | | | | | |
| color 1 | 0.0963 | 0.9233 | | | | | |
| color 2 | 0.3204 | 0.7487 | | | | | |
| color 3 | 0.4559 | 0.6485 | | | | | |
| color 4 | | | | | | | |
| spine 1 | 1.6449 | 0.1000 | | | | | |
| spine 2 | -1.6347 | 0.1021 | | | | | |
| spine 3 | | | | | | | |
| weight | 0.4923 | 0.6225 | | | | | |
| width | -0.9570 | 0.3386 | | | | | |
| Random Var | -0.0642 | 0.9488 | | | | | |

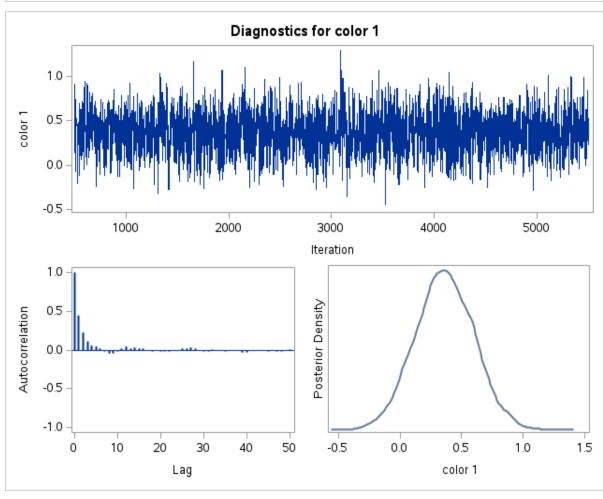
| Raftery-Lewis Diagnostics | | | | | | | |
|---|---------|------------|---------|--------|--|--|--|
| Quantile=0.025 Accuracy=+/-0.005 Probability=0.95 Epsilon=0.001 | | | | | | | |
| | | Dependence | | | | | |
| Parameter | Burn-In | Total | Minimum | Factor | | | |
| Intercept | 7 | 7398 | 3746 | 1.9749 | | | |
| color 1 | 8 | 8927 | 3746 | 2.3831 | | | |
| color 2 | 7 | 7677 | 3746 | 2.0494 | | | |
| color 3 | 6 | 7004 | 3746 | 1.8697 | | | |
| color 4 | | | | | | | |
| spine 1 | 9 | 9874 | 3746 | 2.6359 | | | |
| spine 2 | 16 | 16853 | 3746 | 4.4989 | | | |
| spine 3 | | | | | | | |
| weight | 8 | 8600 | 3746 | 2.2958 | | | |
| width | 7 | 7677 | 3746 | 2.0494 | | | |
| Random Var | 2 | 3742 | 3746 | 0.9989 | | | |

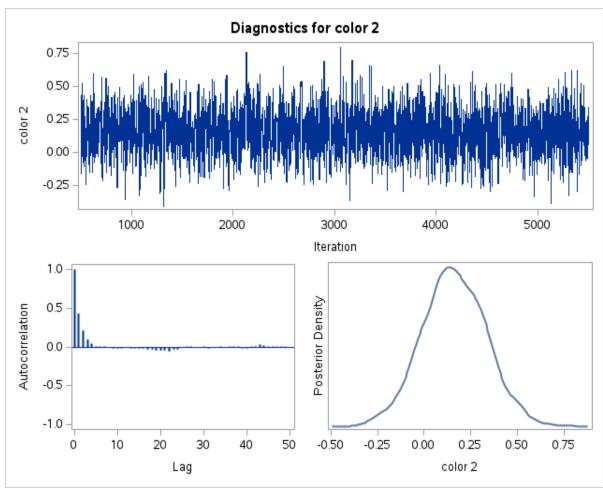
| | Heidelberger-Welch Diagnostics | | | | | | | |
|-------------------|---------------------------------|-------------|-----------------|-------------------------|----------------|---------|----------------------------|-----------------|
| Stationarity Test | | | | | | | Half- | Width Test |
| Parameter | Cramer- von Mises Stat | p- Value | Test Outcome | Iterations Discarded | Half- Width | Mean | Relative Half- Width | Test Outcome |
| Intercept | 0.1470 | 0.3988 | Passed | 0 | 0.0478 | -0.6361 | -0.0751 | Passed |
| color 1 | 0.0535 | 0.8549 | Passed | 0 | 0.0107 | 0.3608 | 0.0295 | Passed |

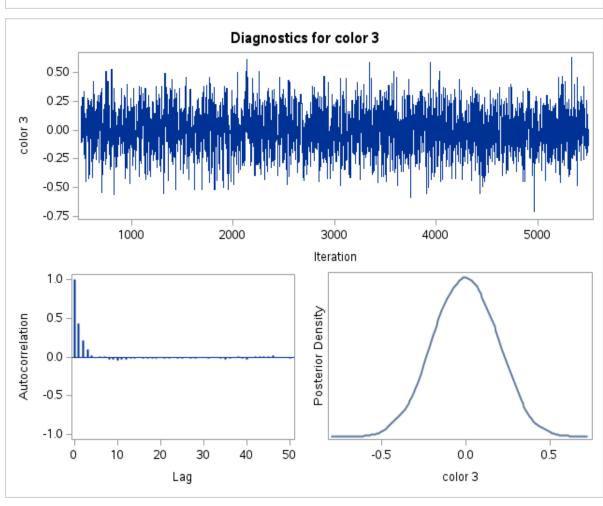
| | Heidelberger-Welch Diagnostics | | | | | | | |
|---------------|---------------------------------|-------------|-----------------|-------------------------|----------------|----------|----------------------------|-----------------|
| | Stationarity Test | | | | | Half- | Width Test | |
| Parameter | Cramer- von Mises Stat | p- Value | Test Outcome | Iterations Discarded | Half- Width | Mean | Relative Half- Width | Test Outcome |
| color 2 | 0.2780 | 0.1562 | Passed | 0 | 0.00626 | 0.1612 | 0.0388 | Passed |
| color 3 | 0.1529 | 0.3808 | Passed | 0 | 0.00623 | -0.00556 | -1.1198 | Failed |
| color 4 | | | | | | | | |
| spine 1 | 0.4039 | 0.0706 | Passed | 500 | 0.00757 | -0.0275 | -0.2754 | Failed |
| spine 2 | 0.4229 | 0.0629 | Passed | 0 | 0.00996 | -0.2025 | -0.0492 | Passed |
| spine 3 | | | | | | | | |
| weight | 0.0343 | 0.9600 | Passed | 0 | 0.00727 | 0.5456 | 0.0133 | Passed |
| width | 0.2058 | 0.2565 | Passed | 0 | 0.00237 | 0.00533 | 0.4451 | Failed |
| Random Var | 0.3336 | 0.1090 | Passed | 0 | 0.00944 | 0.4560 | 0.0207 | Passed |

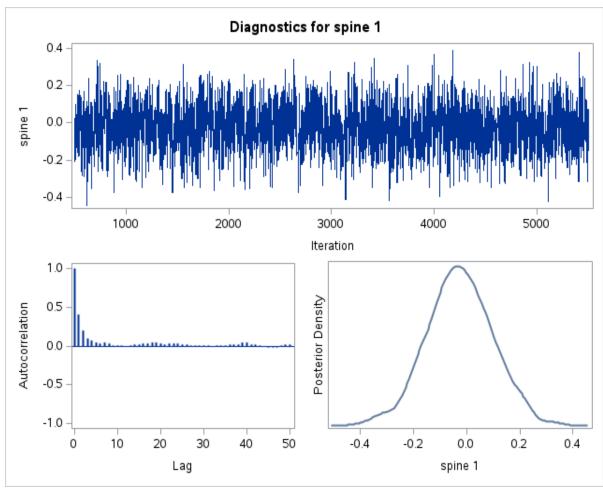
The BGLIMM Procedure

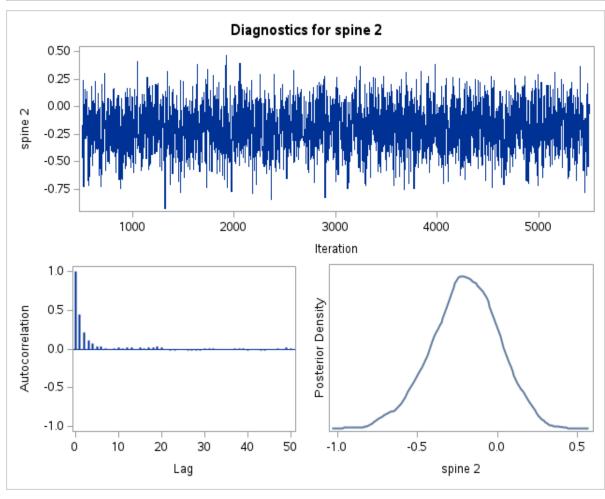


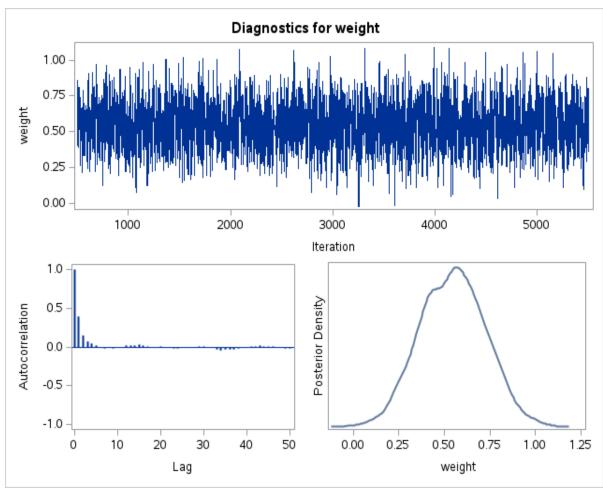


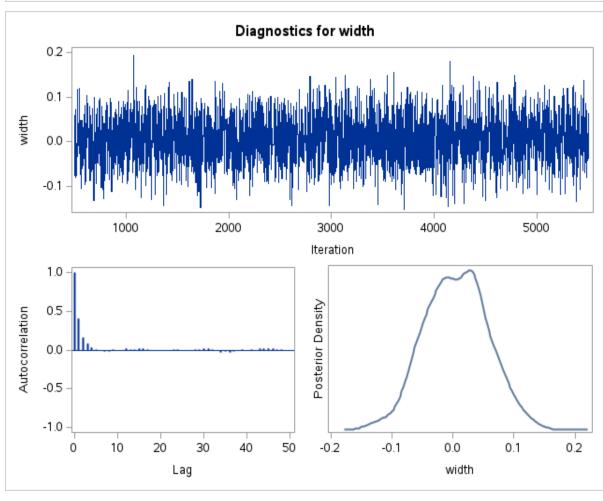


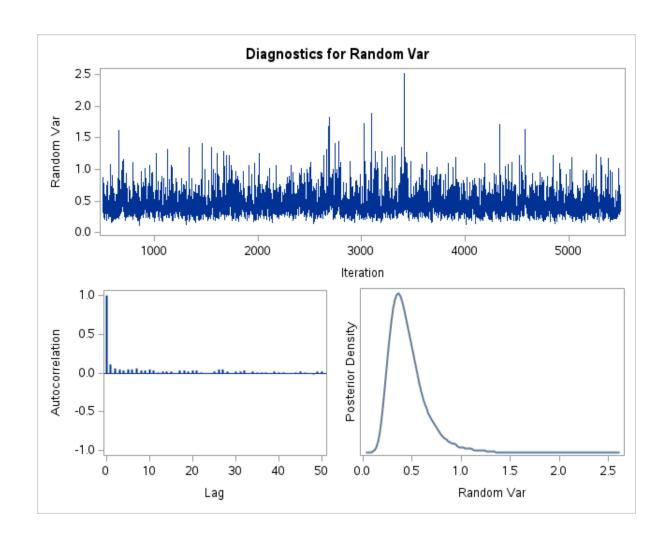












Comparison of Frequentist Estimates and Posterior Means:

| Parameter | GLIMMIX | BGLIMM |
|-----------|----------|----------|
| Intercept | -0.6317 | -0.6361 |
| Color1 | 0.3829 | 0.3608 |
| Color2 | 0.1641 | 0.1612 |
| Color3 | -0.00907 | -0.00556 |
| Color4 | 0 | 0 |
| Spine1 | -0.03307 | -0.0265 |
| Spine2 | -0.1886 | -0.2025 |
| Spine3 | 0 | 0 |
| Weight | 0.5395 | 0.5456 |
| Width | 0.006855 | 0.00533 |
| VC Site | 0.1494 | 0.4560 |

Continuous Response (Normal) with Repeated Measures (MIXED)

```
In [8]: data work.heartrate;
        input patient drug$ baseline hr1 hr5 hr15 hr30 hr1h;
        array hra{5} hr1 hr5 hr15 hr30 hr1h;
        do i = 1 to 5;
           if (i = 1) then hours = 1/60;
           else if (i = 2) then hours = 5/60;
           else if (i = 3) then hours = 15/60;
           else if (i = 4) then hours = 30/60;
           else hours = 1;
           heartrate = hra{i};
           output;
        end;
        drop i hr1 hr5 hr15 hr30 hr1h;
        datalines;
                 76
                      84
                          88
                              96
                                 84
      201 p
              92
      202 b
              54 58
                      60
                         60
                             60
                                 64
                      82 84
                                 82
      203 p 84 86
                             86
      204 a 72 72
                      68
                         68
                             78
                                 72
      205 b 80 84
                      84 96 92
                                 72
      206 p 68 72 68 68 64
                                 62
      207 a 100 104 100
                         92
                            92
                                 68
      208 a 60 60
                     58 56 50
                                 56
      209 a 88 104
                      88
                         88 78
                                 84
      210 b 92 82
                      82 76
                            82
                                 80
      211 b 88 80
                      84 80 80
                                 78
      212 p 102 86 86
                         96
                            86
                                 88
      214 a 84 92 100
                         88 88
                                 80
      215 b
             104 100
                      96
                         88
                             92
                                 84
      216 a 92 80
                      72
                         64
                             68
                                 64
            92 88
                      84 76
                             88
      217 p
                                 84
      218 a 72 84
                      78 80
                             80
                                 76
      219 b 72 100
                      92 84
                            88
                                 80
      220 p
              80 80
                      80 78
                             80
                                 78
      221 p 72 68
                      76 72
                             72
                                 68
            88 88
                      98 98
      222 b
                            96
                                 88
      223 b 88 88
                      96 88 88
                                 80
      224 p 88 78
                      84 64 68
                                 64
      232 a 78 72 72 78 80
                                 68
      run;
```

```
260 ods listing close;ods html5 (id=saspy_internal) options(bitmap_mode='inline') de
        vice=svg style=HTMLBlue; ods graphics on /
        260! outputfmt=png;
        NOTE: Writing HTML5(SASPY_INTERNAL) Body file: sashtml7.htm
        261
        262 data work.heartrate;
                input patient drug$ baseline hr1 hr5 hr15 hr30 hr1h;
        263
                array hra{5} hr1 hr5 hr15 hr30 hr1h;
        264
        265
                do i = 1 to 5;
                   if (i = 1) then hours = 1/60;
        266
        267
                   else if (i = 2) then hours = 5/60;
        268
                   else if (i = 3) then hours = 15/60;
        269
                   else if (i = 4) then hours = 30/60;
                   else hours = 1;
        270
        271
                   heartrate = hra{i};
        272
                   output;
        273
              end;
        274
                drop i hr1 hr5 hr15 hr30 hr1h;
        275
                datalines;
        NOTE: The data set WORK.HEARTRATE has 120 observations and 5 variables.
        NOTE: DATA statement used (Total process time):
              real time
                                  0.00 seconds
              cpu time
                                  0.00 seconds
        300 ;
        301 run;
        302
        303
        304 ods html5 (id=saspy_internal) close;ods listing;
        305
In [9]: proc mixed data=work.heartrate;
          class drug hours;
           model heartrate = baseline drug drug*baseline / solution ddfm=kr2;
           repeated hours/ type=un subject=patient;
```

run;

The Mixed Procedure

| Model Informatio | | | | |
|---------------------------|----------------|--|--|--|
| Data Set WORK.HEARTR | | | | |
| Dependent Variable | heartrate | | | |
| Covariance Structure | Unstructured | | | |
| Subject Effect | patient | | | |
| Estimation Method | REML | | | |
| Residual Variance Method | None | | | |
| Fixed Effects SE Method | Kenward-Roger2 | | | |
| Degrees of Freedom Method | Kenward-Roger2 | | | |

| Class Level Information | | | | |
|-------------------------|--------|--------------------------------------|--|--|
| Class | Levels | Values | | |
| drug | 3 | аbр | | |
| hours | 5 | 0.0166666667 0.0833333333 0.25 0.5 1 | | |

| Dimensions | | |
|------------------------------|----|--|
| Covariance Parameters | | |
| Columns in X | 8 | |
| Columns in Z | 0 | |
| Subjects | 24 | |
| Max Obs per Subject | 5 | |

| Number of Observations | | |
|---------------------------------|-----|--|
| Number of Observations Read 12 | | |
| Number of Observations Used | 120 | |
| Number of Observations Not Used | | |

| Iteration History | | | | | | | |
|-------------------|-------------|-----------------|------------|--|--|--|--|
| Iteration | Evaluations | -2 Res Log Like | Criterion | | | | |
| 0 | 1 | 853.84973139 | | | | | |
| 1 | 2 | 780.74069548 | 0.00157255 | | | | |
| 2 | 1 | 780.22026660 | 0.00015186 | | | | |
| 3 | 1 | 780.17341828 | 0.00000304 | | | | |

| | | Itera | ation History |
|-----------|-------------|-----------------|---------------|
| Iteration | Evaluations | -2 Res Log Like | Criterion |
| 4 | 1 | 780.17253674 | 0.00000000 |

Convergence criteria met.

| Covariance Parameter Estimates | | | |
|--------------------------------|---------|----------|--|
| Cov Parm | Subject | Estimate | |
| UN(1,1) | patient | 121.93 | |
| UN(2,1) | patient | 88.8569 | |
| UN(2,2) | patient | 94.6168 | |
| UN(3,1) | patient | 64.1357 | |
| UN(3,2) | patient | 66.2286 | |
| UN(3,3) | patient | 92.3397 | |
| UN(4,1) | patient | 60.5103 | |
| UN(4,2) | patient | 65.9367 | |
| UN(4,3) | patient | 75.3812 | |
| UN(4,4) | patient | 87.2560 | |
| UN(5,1) | patient | 18.9874 | |
| UN(5,2) | patient | 17.9136 | |
| UN(5,3) | patient | 39.6907 | |
| UN(5,4) | patient | 36.5657 | |
| UN(5,5) | patient | 61.8748 | |

| Fit Statistics | |
|--------------------------|-------|
| -2 Res Log Likelihood | 780.2 |
| AIC (Smaller is Better) | 810.2 |
| AICC (Smaller is Better) | 815.1 |
| BIC (Smaller is Better) | 827.8 |

| Null | Null Model Likelihood Ratio Test | | |
|------|----------------------------------|------------|--|
| DF | Chi-Square | Pr > ChiSq | |
| 14 | 73.68 | <.0001 | |

| Solution for Fixed Effects | | | | | | |
|----------------------------|------|----------|-------------------|----|---------|---------|
| Effect | drug | Estimate | Standard Error | DF | t Value | Pr > t |

| Solution for Fixed Effects | | | | | | |
|----------------------------|------|----------|-------------------|----|---------|---------|
| Effect | drug | Estimate | Standard Error | DF | t Value | Pr > t |
| Intercept | | 26.3125 | 24.6028 | 18 | 1.07 | 0.2990 |
| baseline | | 0.6081 | 0.2881 | 18 | 2.11 | 0.0491 |
| drug | а | 10.3427 | 32.0594 | 18 | 0.32 | 0.7507 |
| drug | b | 15.2890 | 30.6136 | 18 | 0.50 | 0.6235 |
| drug | р | 0 | | | | |
| baseline*drug | а | -0.1431 | 0.3826 | 18 | -0.37 | 0.7128 |
| baseline*drug | b | -0.1327 | 0.3600 | 18 | -0.37 | 0.7166 |
| baseline*drug | р | 0 | | | | |

| | Type 3 Tests of Fixed Effects | | | | | |
|---------------|-------------------------------|--------|---------|--------|--|--|
| Effect | Num DF | Den DF | F Value | Pr > F | | |
| baseline | 1 | 18 | 12.42 | 0.0024 | | |
| drug | 2 | 18 | 0.12 | 0.8834 | | |
| baseline*drug | 2 | 18 | 0.09 | 0.9179 | | |

Continuous Response (Normal) with Repeated Measures (BGLIMM)

```
In [10]: proc bglimm data=work.heartrate seed=8675309 diag=all plots=all;
    class drug hours patient;
    model heartrate = baseline drug drug*baseline / dist=normal;
    repeated hours/ type=un sub=patient;
run;
```

The SAS System

The BGLIMM Procedure

| | Model Information |
|-------------------------|-------------------|
| Data Set | WORK.HEARTRATE |
| Response Variable | heartrate |
| Distribution | Normal |
| Link Function | Identity |
| Fixed Effects Included | Yes |
| Random Effects Included | No |
| Sampling Algorithm | Conjugate |
| Burn-In Size | 500 |
| Simulation Size | 5000 |
| Thinning | 1 |
| Random Number Seed | 8675309 |
| Number of Threads | 1 |

| | | Class Level Information |
|---------|--------|---|
| Class | Levels | Values |
| drug | 3 | аьр |
| hours | 5 | 0.0166666667 0.0833333333 0.25 0.5 1 |
| patient | 24 | 201 202 203 204 205 206 207 208 209 210 211 212 214 215 216 217 218 219 220 221 222 223 224 232 |

| Number of Observations | |
|---------------------------------|-----|
| Number of Observations Read 120 | |
| Number of Observations Used | 120 |

| Priors for Fixed Effects | | |
|---------------------------------|----------|--|
| Parameter Prior | | |
| Intercept | Constant | |
| baseline | Constant | |
| drug a | Constant | |
| drug b | Constant | |
| baseline*drug a | Constant | |
| baseline*drug b | Constant | |

| Priors for Scale and Covariance Parameters | | |
|--|--|--|
| Parameter Prior | | |
| Residual Cov Inverse Wishart (DF=8, Scale= | | |

| Posterior Summaries and Intervals | | | | | | | |
|-----------------------------------|------|---------|-----------------------|----------|------------|--|--|
| Parameter | N | Mean | Standard Deviation | 95% HP[|) Interval | | |
| Intercept | 5000 | 26.6251 | 17.3101 | -4.6967 | 63.0853 | | |
| baseline | 5000 | 0.6047 | 0.2011 | 0.1805 | 0.9723 | | |
| drug a | 5000 | 9.5789 | 26.0936 | -43.9401 | 59.3345 | | |
| drug b | 5000 | 15.0200 | 22.0831 | -28.4949 | 58.8145 | | |
| drug p | 0 | | | | | | |
| baseline*drug a | 5000 | -0.1331 | 0.3239 | -0.7473 | 0.5337 | | |
| baseline*drug b | 5000 | -0.1287 | 0.2630 | -0.6272 | 0.4156 | | |
| baseline*drug p | 0 | | | | | | |
| Residual UN(1,1) | 5000 | 113.0 | 44.8455 | 42.5884 | 201.7 | | |
| Residual UN(2,1) | 5000 | 82.3507 | 38.2465 | 24.6172 | 160.5 | | |
| Residual UN(2,2) | 5000 | 88.0431 | 35.8068 | 33.7373 | 161.1 | | |
| Residual UN(3,1) | 5000 | 59.5948 | 31.5897 | 9.8821 | 122.9 | | |
| Residual UN(3,2) | 5000 | 61.6034 | 28.5501 | 16.0573 | 117.4 | | |
| Residual UN(3,3) | 5000 | 86.1366 | 28.0398 | 39.5599 | 140.0 | | |
| Residual UN(4,1) | 5000 | 56.1634 | 31.6483 | 5.9291 | 117.4 | | |
| Residual UN(4,2) | 5000 | 61.2318 | 28.9605 | 16.0253 | 118.7 | | |
| Residual UN(4,3) | 5000 | 70.0939 | 26.3206 | 27.9061 | 121.5 | | |
| Residual UN(4,4) | 5000 | 81.2360 | 27.9096 | 38.6838 | 135.9 | | |
| Residual UN(5,1) | 5000 | 18.5105 | 20.0519 | -16.7690 | 61.6879 | | |
| Residual UN(5,2) | 5000 | 17.6011 | 17.4506 | -13.5262 | 53.9192 | | |
| Residual UN(5,3) | 5000 | 37.7513 | 18.8746 | 7.6873 | 75.5229 | | |
| Residual UN(5,4) | 5000 | 34.8159 | 17.7153 | 3.3200 | 69.5687 | | |
| Residual UN(5,5) | 5000 | 58.9579 | 24.8244 | 24.1370 | 106.3 | | |

| Posterior Autocorrelations | | | | | | | |
|----------------------------|--------|--------|--------|---------|--|--|--|
| Parameter | Lag 1 | Lag 5 | Lag 10 | Lag 50 | | | |
| Intercept | 0.0570 | 0.0249 | 0.0303 | -0.0023 | | | |
| baseline | 0.0468 | 0.0190 | 0.0304 | -0.0071 | | | |
| drug a | 0.2796 | 0.0729 | 0.0325 | 0.0239 | | | |
| drug b | 0.1112 | 0.0356 | 0.0103 | 0.0046 | | | |

| Posterior Autocorrelations | | | | | | | | |
|----------------------------|--------|--------|--------|---------|--|--|--|--|
| Parameter | Lag 1 | Lag 5 | Lag 10 | Lag 50 | | | | |
| drug p | | | | | | | | |
| baseline*drug a | 0.3372 | 0.0879 | 0.0326 | 0.0211 | | | | |
| baseline*drug b | 0.1347 | 0.0385 | 0.0095 | 0.0023 | | | | |
| baseline*drug p | | | | | | | | |
| Residual UN(1,1) | 0.4569 | 0.1225 | 0.0068 | 0.0011 | | | | |
| Residual UN(2,1) | 0.5165 | 0.1362 | 0.0258 | -0.0009 | | | | |
| Residual UN(2,2) | 0.4919 | 0.1267 | 0.0412 | -0.0025 | | | | |
| Residual UN(3,1) | 0.4491 | 0.0952 | 0.0312 | 0.0084 | | | | |
| Residual UN(3,2) | 0.4271 | 0.0820 | 0.0419 | 0.0063 | | | | |
| Residual UN(3,3) | 0.2258 | 0.0221 | 0.0276 | 0.0056 | | | | |
| Residual UN(4,1) | 0.4933 | 0.1232 | 0.0352 | 0.0093 | | | | |
| Residual UN(4,2) | 0.4691 | 0.1074 | 0.0481 | 0.0117 | | | | |
| Residual UN(4,3) | 0.2832 | 0.0539 | 0.0417 | 0.0149 | | | | |
| Residual UN(4,4) | 0.2911 | 0.0595 | 0.0411 | 0.0229 | | | | |
| Residual UN(5,1) | 0.3406 | 0.0470 | 0.0182 | 0.0137 | | | | |
| Residual UN(5,2) | 0.3086 | 0.0230 | 0.0172 | -0.0060 | | | | |
| Residual UN(5,3) | 0.2418 | 0.0068 | 0.0179 | 0.0098 | | | | |
| Residual UN(5,4) | 0.2500 | 0.0082 | 0.0169 | -0.0028 | | | | |
| Residual UN(5,5) | 0.4732 | 0.0959 | 0.0095 | 0.0059 | | | | |

| | | Effective Sa | imple Sizes |
|------------------|--------|-------------------------|-------------|
| Parameter | ESS | Autocorrelation Time | Efficiency |
| Intercept | 3761.9 | 1.3291 | 0.7524 |
| baseline | 4571.9 | 1.0936 | 0.9144 |
| drug a | 1545.8 | 3.2346 | 0.3092 |
| drug b | 2928.6 | 1.7073 | 0.5857 |
| drug p | | | |
| baseline*drug a | 1392.2 | 3.5914 | 0.2784 |
| baseline*drug b | 2763.2 | 1.8095 | 0.5526 |
| baseline*drug p | | | |
| Residual UN(1,1) | 1236.9 | 4.0424 | 0.2474 |
| Residual UN(2,1) | 1093.2 | 4.5738 | 0.2186 |
| Residual UN(2,2) | 1116.7 | 4.4777 | 0.2233 |
| Residual UN(3,1) | 1278.6 | 3.9107 | 0.2557 |

| Effective Sample Sizes | | | | | | | |
|------------------------|--------|-------------------------|------------|--|--|--|--|
| Parameter | ESS | Autocorrelation Time | Efficiency | | | | |
| Residual UN(3,2) | 1330.1 | 3.7591 | 0.2660 | | | | |
| Residual UN(3,3) | 2440.9 | 2.0485 | 0.4882 | | | | |
| Residual UN(4,1) | 1138.7 | 4.3911 | 0.2277 | | | | |
| Residual UN(4,2) | 1196.0 | 4.1807 | 0.2392 | | | | |
| Residual UN(4,3) | 1983.0 | 2.5215 | 0.3966 | | | | |
| Residual UN(4,4) | 1696.9 | 2.9465 | 0.3394 | | | | |
| Residual UN(5,1) | 1888.0 | 2.6483 | 0.3776 | | | | |
| Residual UN(5,2) | 2154.7 | 2.3205 | 0.4309 | | | | |
| Residual UN(5,3) | 2710.3 | 1.8448 | 0.5421 | | | | |
| Residual UN(5,4) | 2687.2 | 1.8607 | 0.5374 | | | | |
| Residual UN(5,5) | 1391.4 | 3.5935 | 0.2783 | | | | |

| Monte Carlo Standard Errors | | | | | | | | |
|-----------------------------|---------|-----------------------|---------|--|--|--|--|--|
| Parameter | MCSE | Standard Deviation | MCSE/SD | | | | | |
| Intercept | 0.2822 | 17.3101 | 0.0163 | | | | | |
| baseline | 0.00297 | 0.2011 | 0.0148 | | | | | |
| drug a | 0.6637 | 26.0936 | 0.0254 | | | | | |
| drug b | 0.4081 | 22.0831 | 0.0185 | | | | | |
| drug p | | | | | | | | |
| baseline*drug a | 0.00868 | 0.3239 | 0.0268 | | | | | |
| baseline*drug b | 0.00500 | 0.2630 | 0.0190 | | | | | |
| baseline*drug p | | | | | | | | |
| Residual UN(1,1) | 1.2751 | 44.8455 | 0.0284 | | | | | |
| Residual UN(2,1) | 1.1568 | 38.2465 | 0.0302 | | | | | |
| Residual UN(2,2) | 1.0715 | 35.8068 | 0.0299 | | | | | |
| Residual UN(3,1) | 0.8835 | 31.5897 | 0.0280 | | | | | |
| Residual UN(3,2) | 0.7828 | 28.5501 | 0.0274 | | | | | |
| Residual UN(3,3) | 0.5675 | 28.0398 | 0.0202 | | | | | |
| Residual UN(4,1) | 0.9379 | 31.6483 | 0.0296 | | | | | |
| Residual UN(4,2) | 0.8374 | 28.9605 | 0.0289 | | | | | |
| Residual UN(4,3) | 0.5911 | 26.3206 | 0.0225 | | | | | |
| Residual UN(4,4) | 0.6775 | 27.9096 | 0.0243 | | | | | |
| Residual UN(5,1) | 0.4615 | 20.0519 | 0.0230 | | | | | |

| Monte Carlo Standard Errors | | | | | | | | |
|-----------------------------|--------|-----------------------|---------|--|--|--|--|--|
| Parameter | MCSE | Standard Deviation | MCSE/SD | | | | | |
| Residual UN(5,2) | 0.3759 | 17.4506 | 0.0215 | | | | | |
| Residual UN(5,3) | 0.3625 | 18.8746 | 0.0192 | | | | | |
| Residual UN(5,4) | 0.3417 | 17.7153 | 0.0193 | | | | | |
| Residual UN(5,5) | 0.6655 | 24.8244 | 0.0268 | | | | | |

| Geweke Diagnostics | | | | | | |
|--------------------|---------|---------|--|--|--|--|
| Parameter | z | Pr > z | | | | |
| Intercept | 0.0394 | 0.9685 | | | | |
| baseline | -0.0675 | 0.9462 | | | | |
| drug a | -0.2494 | 0.8030 | | | | |
| drug b | -0.4477 | 0.6544 | | | | |
| drug p | | | | | | |
| baseline*drug a | 0.1832 | 0.8547 | | | | |
| baseline*drug b | 0.4513 | 0.6518 | | | | |
| baseline*drug p | | | | | | |
| Residual UN(1,1) | 0.7854 | 0.4322 | | | | |
| Residual UN(2,1) | 0.5858 | 0.5580 | | | | |
| Residual UN(2,2) | 0.4917 | 0.6229 | | | | |
| Residual UN(3,1) | 0.8063 | 0.4200 | | | | |
| Residual UN(3,2) | 0.6498 | 0.5158 | | | | |
| Residual UN(3,3) | 0.6659 | 0.5055 | | | | |
| Residual UN(4,1) | 0.7147 | 0.4748 | | | | |
| Residual UN(4,2) | 0.5946 | 0.5521 | | | | |
| Residual UN(4,3) | 0.8636 | 0.3878 | | | | |
| Residual UN(4,4) | 0.7499 | 0.4533 | | | | |
| Residual UN(5,1) | 1.3171 | 0.1878 | | | | |
| Residual UN(5,2) | 1.1225 | 0.2617 | | | | |
| Residual UN(5,3) | 1.1777 | 0.2389 | | | | |
| Residual UN(5,4) | 1.1873 | 0.2351 | | | | |
| Residual UN(5,5) | 0.7208 | 0.4710 | | | | |

Raftery-Lewis Diagnostics Quantile=0.025 Accuracy=+/-0.005 Probability=0.95 Epsilon=0.001 **Number of Samples** Dependence **Parameter Factor** Burn-In Total **Minimum** Intercept 2 3742 3746 0.9989 baseline 2 3995 3746 1.0665 4198 drug a 3 3746 1.1207 drug b 2 3930 3746 1.0491 drug p baseline*drug a 3 4268 3746 1.1393 baseline*drug b 3 4304 3746 1.1490 baseline*drug p Residual UN(1,1) 7 3746 2.3841 8931 Residual UN(2,1) 7 9422 3746 2.5152 Residual UN(2,2) 3 4559 3746 1.2170 Residual UN(3,1) 3 4063 3746 1.0846 Residual UN(3,2) 3 4268 3746 1.1393 3 4130 Residual UN(3,3) 3746 1.1025 Residual UN(4,1) 3 4063 3746 1.0846 Residual UN(4,2) 4130 3 3746 1.1025 4198 Residual UN(4,3) 3 3746 1.1207 Residual UN(4,4) 3 4063 3746 1.0846 Residual UN(5,1) 2 3742 3746 0.9989 2 Residual UN(5,2) 3866 3746 1.0320 Residual UN(5,3) 2 3742 3746 0.9989

3803

3866

2

2

Residual UN(5,4)

Residual UN(5,5)

| | Heidelberger-Welch Diagnostics | | | | | | | | |
|-----------|-----------------------------------|-------------|--------|---|----------------|---------|----------------------------|-----------------|--|
| | Stationarity Test Half-Width Test | | | | | | | | |
| Parameter | Cramer- von Mises Stat | p- Value | | | Half- Width | Mean | Relative Half- Width | Test Outcome | |
| Intercept | 0.0868 | 0.6538 | Passed | 0 | 0.5825 | 26.6251 | 0.0219 | Passed | |
| baseline | 0.0852 | 0.6622 | Passed | 0 | 0.00636 | 0.6047 | 0.0105 | Passed | |
| drug a | 0.0951 | 0.6096 | Passed | 0 | 1.1968 | 9.5789 | 0.1249 | Failed | |

3746

3746

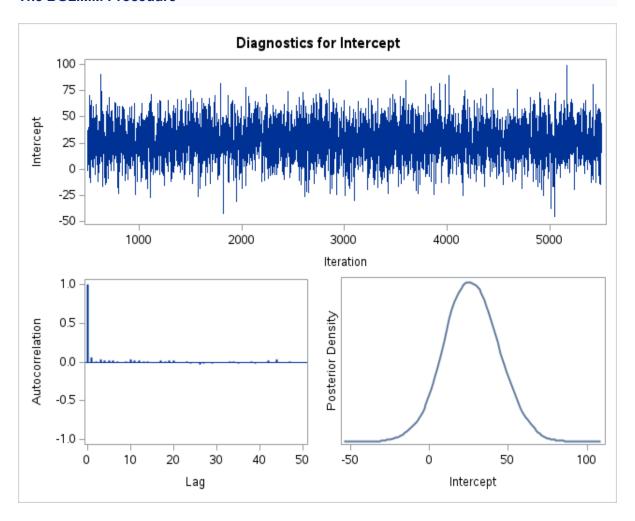
1.0152

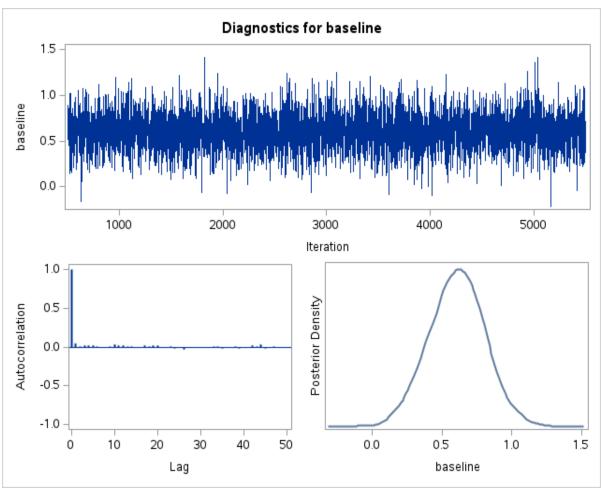
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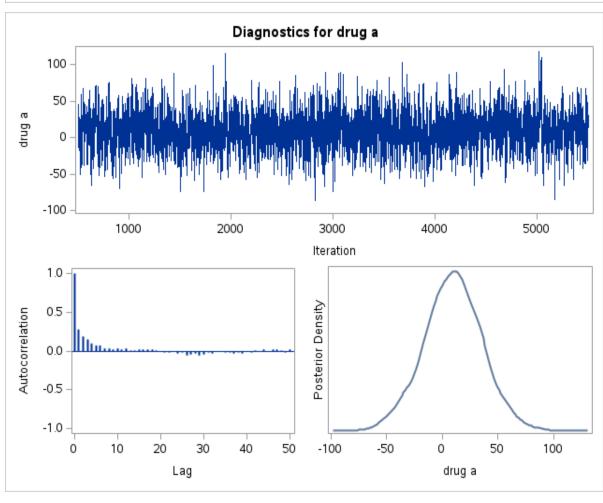
| Heidelberger-Welch Diagnostics | | | | | | | | | |
|--------------------------------|----------------------------|---------|----------------|-------------------------|-------------------|-------------|---------------------------------|---------------------|--|
| Width Test | Half-Width Te | | | | Stationarity Test | | | | |
| Test Outcome | Relative Half- Width | Mean | Half- Width | Iterations Discarded | Test Outcome | p- Value | Cramer- von Mises Stat | Parameter | |
| Passed | 0.0501 | 15.0200 | 0.7529 | 0 | Passed | 0.5407 | 0.1094 | drug b | |
| | | | | | | | | drug p | |
| Failed | -0.1182 | -0.1331 | 0.0157 | 0 | Passed | 0.6804 | 0.0820 | baseline*drug a | |
| Passed | -0.0705 | -0.1287 | 0.00907 | 0 | Passed | 0.5644 | 0.1042 | baseline*drug b | |
| | | | | | | | | baseline*drug p | |
| Passed | 0.0232 | 113.0 | 2.6235 | 0 | Passed | 0.9251 | 0.0415 | Residual UN(1,1) | |
| Passed | 0.0282 | 82.3507 | 2.3227 | 0 | Passed | 0.9334 | 0.0400 | Residual UN(2,1) | |
| Passed | 0.0240 | 88.0431 | 2.1136 | 0 | Passed | 0.9179 | 0.0429 | Residual UN(2,2) | |
| Passed | 0.0295 | 59.5948 | 1.7603 | 0 | Passed | 0.8299 | 0.0575 | Residual UN(3,1) | |
| Passed | 0.0246 | 61.6034 | 1.5168 | 0 | Passed | 0.8858 | 0.0484 | Residual UN(3,2) | |
| Passed | 0.0126 | 86.1366 | 1.0813 | 0 | Passed | 0.8678 | 0.0514 | Residual UN(3,3) | |
| Passed | 0.0338 | 56.1634 | 1.8960 | 0 | Passed | 0.8652 | 0.0518 | Residual UN(4,1) | |
| Passed | 0.0265 | 61.2318 | 1.6249 | 0 | Passed | 0.8968 | 0.0466 | Residual UN(4,2) | |
| Passed | 0.0171 | 70.0939 | 1.1964 | 0 | Passed | 0.6611 | 0.0854 | Residual UN(4,3) | |
| Passed | 0.0164 | 81.2360 | 1.3300 | 0 | Passed | 0.7080 | 0.0772 | Residual UN(4,4) | |
| Passed | 0.0506 | 18.5105 | 0.9363 | 0 | Passed | 0.6057 | 0.0958 | Residual UN(5,1) | |
| Passed | 0.0439 | 17.6011 | 0.7735 | 0 | Passed | 0.7456 | 0.0710 | Residual UN(5,2) | |
| Passed | 0.0192 | 37.7513 | 0.7241 | 0 | Passed | 0.5431 | 0.1089 | Residual UN(5,3) | |
| Passed | 0.0199 | 34.8159 | 0.6922 | 0 | Passed | 0.6685 | 0.0841 | Residual UN(5,4) | |
| Passed | 0.0224 | 58.9579 | 1.3200 | 0 | Passed | 0.5810 | 0.1008 | Residual UN(5,5) | |

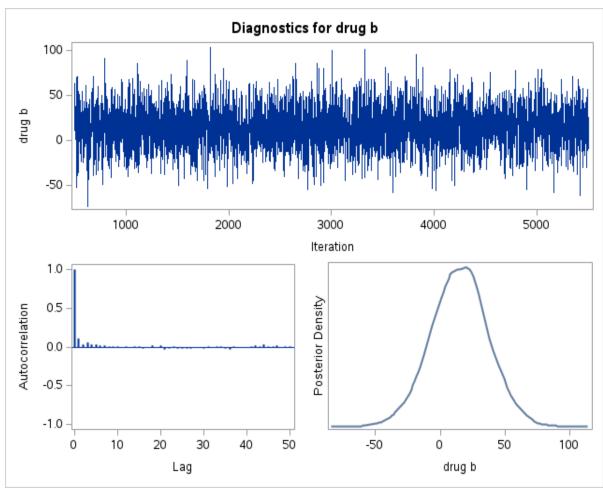
The SAS System

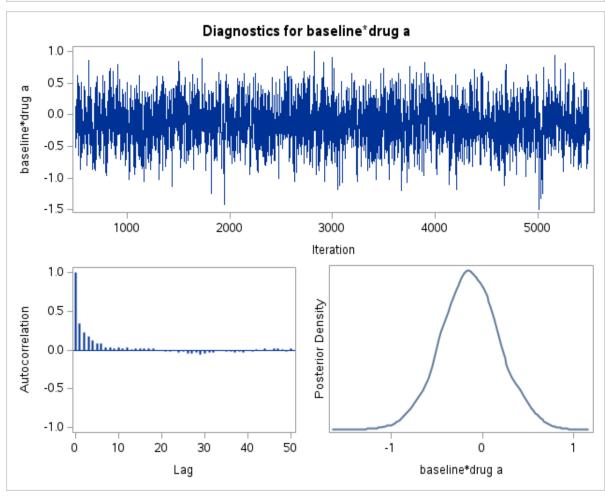
The BGLIMM Procedure

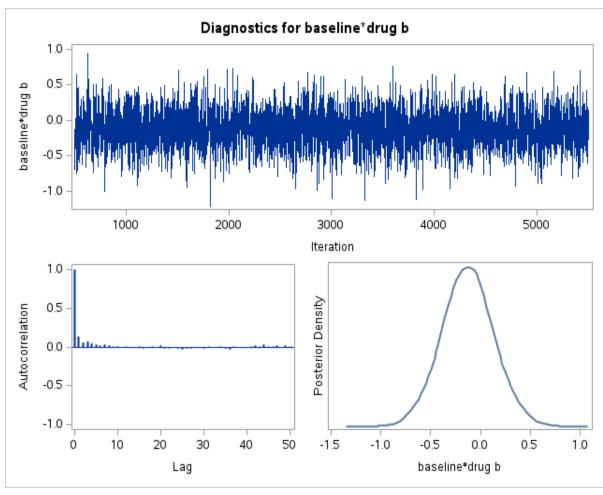


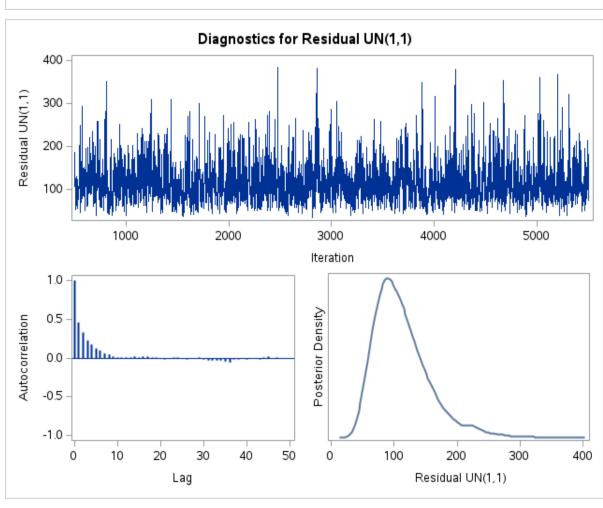


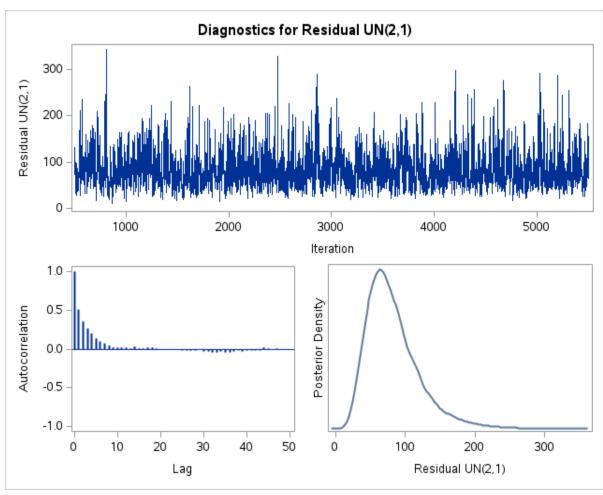


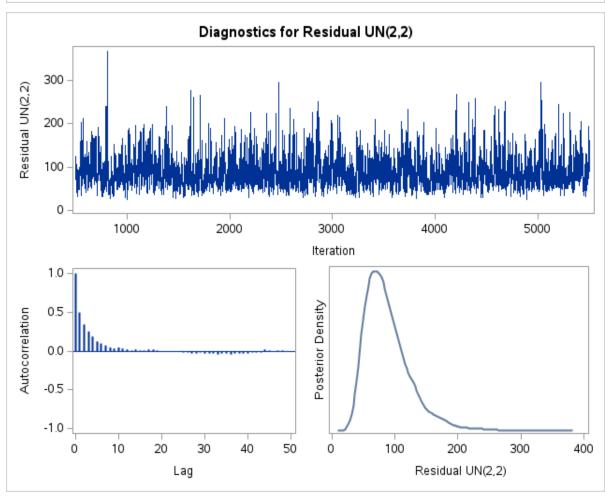


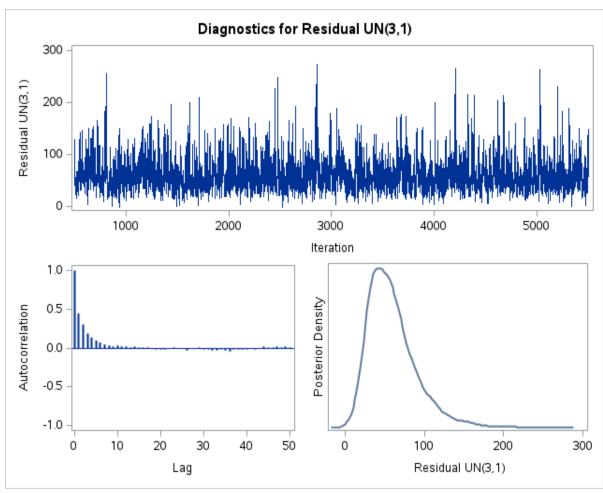


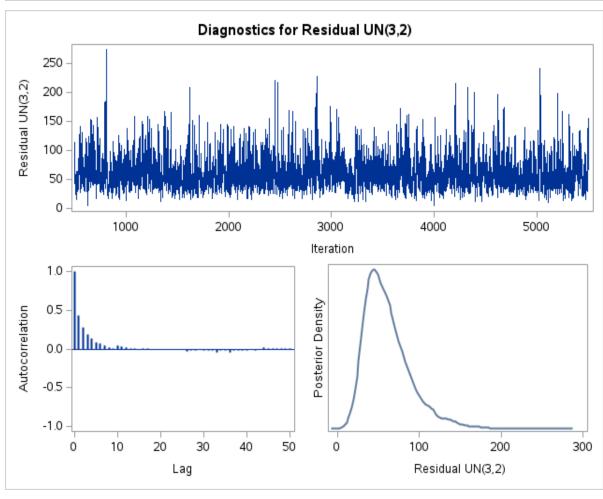


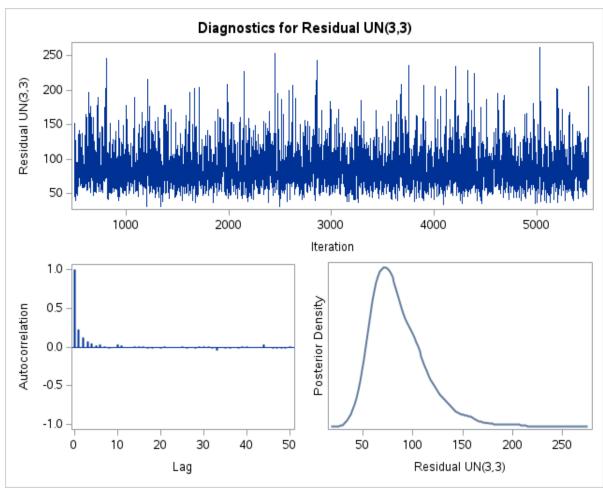


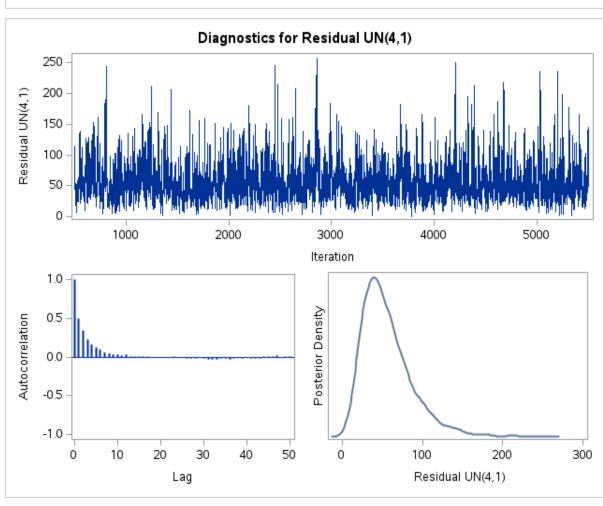


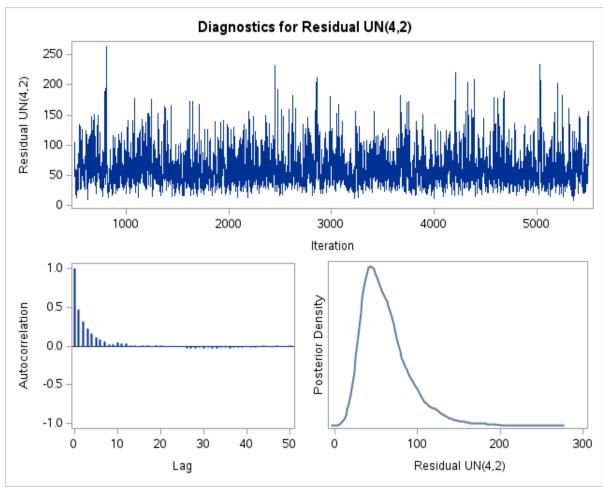


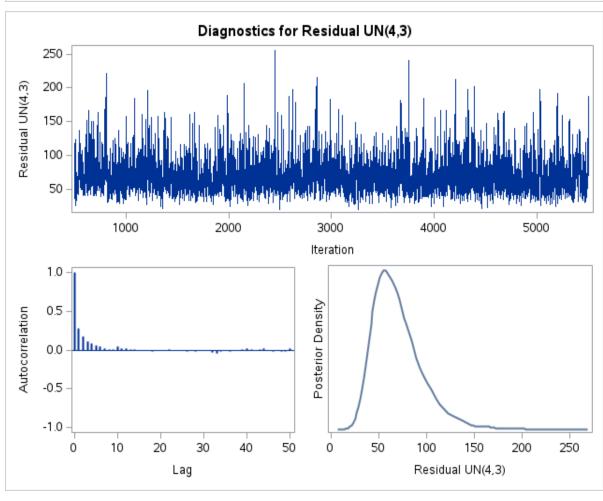


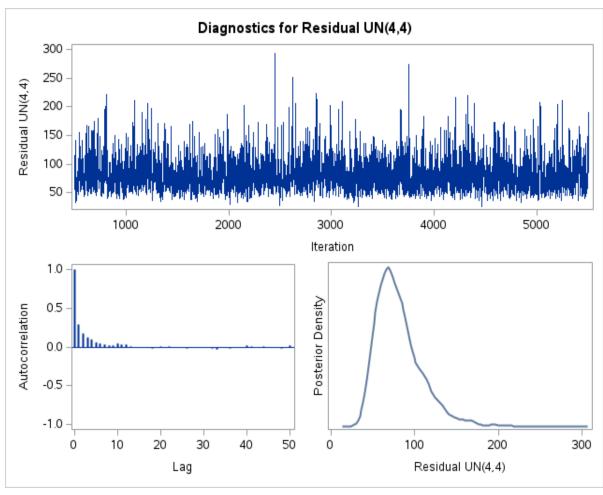


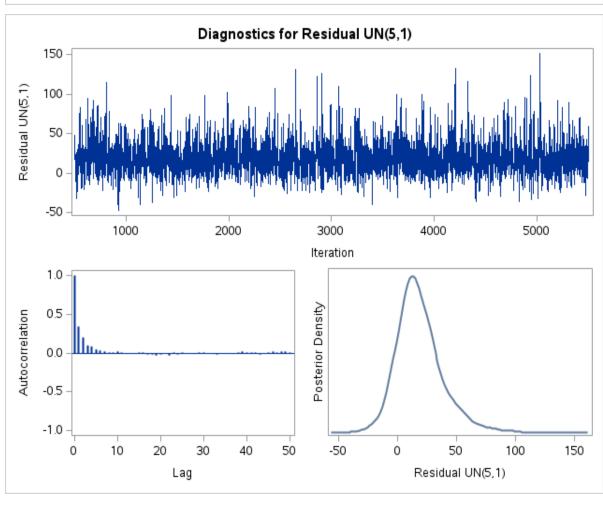


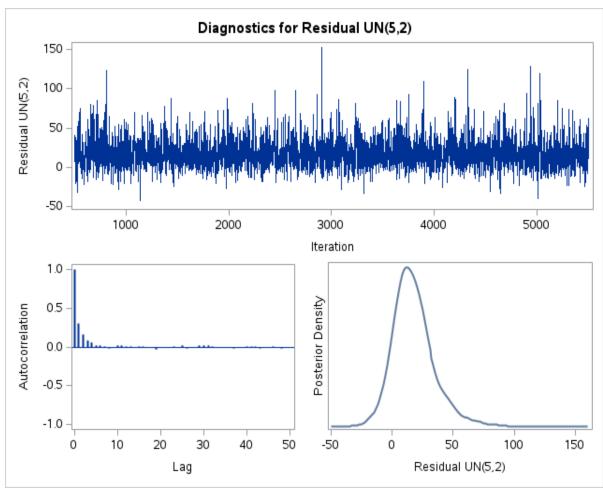


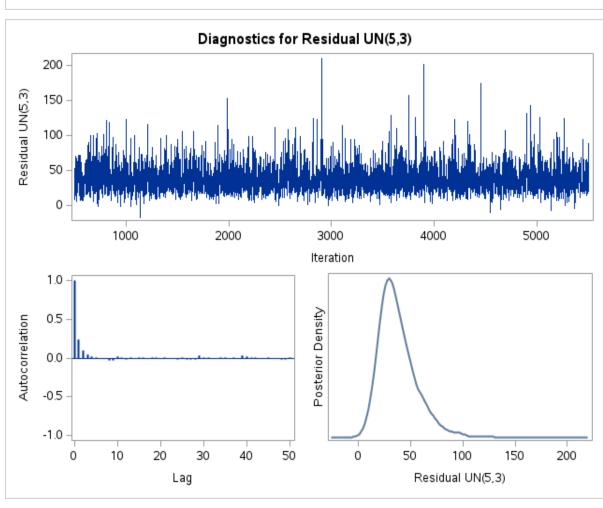


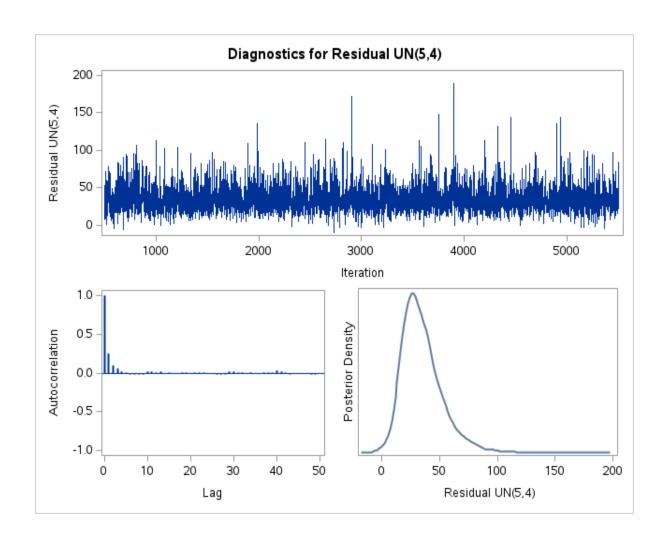


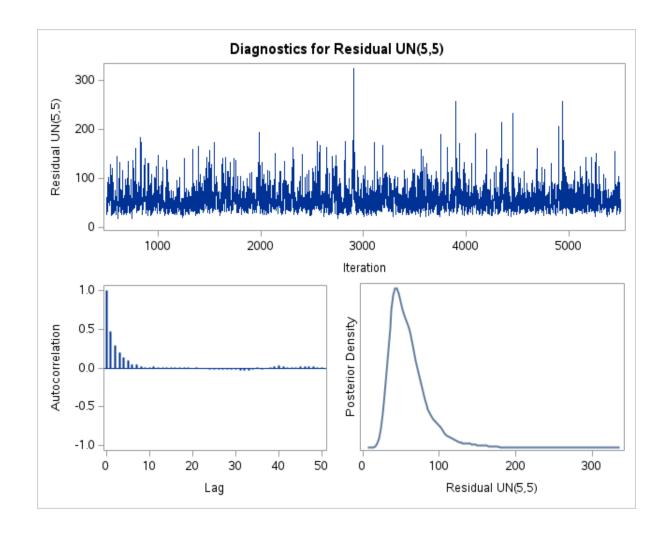












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