PROC BGLIMM: The Smooth Transition to Bayesian Analysis

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SEIZE THE DATA
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Greetings everyone. I have been a Training Consultant at SAS since April 2011. Before SAS, I was a teacher in middle school, high school, as well as Teaching Assistant at the University of North Carolina at Wilmington and North Carolina State University. I have a Bachelors of Science in Mathematics from Elon College, a Masters of Mathematics from UNCW, and a Masters of Statistics from NCSU.

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Mixed Modeling Procedures in SAS

Classical		Bayesian
GENMOD	MIXED	GENMOD w/BAYES Statement
GLIMMIX		BGLIMM
NLMIXED		MCMC

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General Linear Mixed Model

$$y = X\beta + Z\gamma + \varepsilon$$

where
- y is the vector of observed responses.
- X is the design matrix of predictor variables.
- β is the vector of regression parameters.
- Z is the design matrix of random variables.
- γ is the vector of random-effect parameters.
- ε is the vector of random errors.

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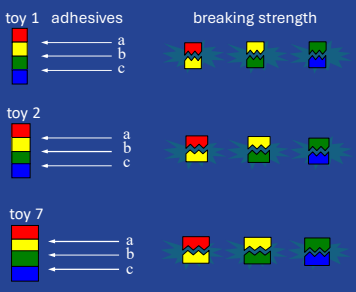
Toy Example



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PROC MIXED Program

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

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PROC MCMC PROGRAM

```
proc mcmc data=toy seed=27513 diag=all dic outpost=mixed
     propcov=quanew thin=25 nbi=5000 ntu=5000 nmc=500000
     plots(smooth)=all mchistory=brief stats=all;
   array beta[3];
   parms beta: 0;
   parms s2t 1;
   parms s2g 1;
   prior beta: ~ normal(0, var = 1e5);
   prior s2: ~ igamma(2.001, scale = 1.001);
   random gamma ~ normal(0,var=s2g) subject=toy
          monitor=(gamma) namesuffix=position;
   mu = beta[adhesivebeta] + gamma;
   model pressure ~ normal(mu, var = s2t);
   title "Bayesian Analysis of the Toy Data Set";
run;
```

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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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GZLMM FORMULATION AND PROC GLIMMIX

$$g(\mu \mid \gamma) = X\beta + Z\gamma + \varepsilon$$

LINK= option | MODEL statement | RANDOM statement

$Y|\gamma \sim$ exponential family ← DIST= option

var(γ) = **G** ← Options in the RANDOM statement

var($y|\gamma$)=$A_\mu^{1/2} R A_\mu^{1/2}$

RANDOM _RESIDUAL_ statement

***REPEATED in BGLIMM**

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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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PROC BGLIMM Syntax

PROC BGLIMM Statement

- DATA= names the input data set
- SEED= 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
  - Exponential
  - Gamma
  - Geometric
  - Inverse Gaussian
  - Negative binomial
  - Normal
  - Poisson
  - Binary
- 8 link functions:
  - Log
  - Logit
  - Probit
  - Inverse
  - Identity
  - Loglog
  - Complementary loglog
  - PowerMinus2

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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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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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Examples using BGLIMM

This demonstration illustrates the concepts discussed previously.

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THANKS FOR ATTENDING. QUESTIONS?

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