

Correlated random effects: iid1d, iid2d, iid3d

This model is available for dimensions $p = 1, 2$ and 3 . We describe in detail the case for $p = 2$, and then the changes required for $p = 1$ and $p = 3$.

Parametrization

The 2-dimensional Normal-Wishard model is used if one want to define two vectors of “random effects”, u and v , say, for which (u_i, v_i) are iid bivariate Normals

$$\begin{pmatrix} u_i \\ v_i \end{pmatrix} \sim \mathcal{N}(\mathbf{0}, \mathbf{W}^{-1})$$

where the covariance matrix \mathbf{W}^{-1} is

$$\mathbf{W}^{-1} = \begin{pmatrix} 1/\tau_a & \rho\sqrt{\tau_a\tau_b} \\ \rho\sqrt{\tau_a\tau_b} & 1/\tau_b \end{pmatrix} \quad (1)$$

and τ_a , τ_b and ρ are the hyperparameters. For these models the precision matrix \mathbf{W} is Wishart distributed

$$\mathbf{W} \sim \text{Wishart}_p(r, \mathbf{R}^{-1}), \quad p = 2$$

with density

$$\pi(\mathbf{W}) = c^{-1} |\mathbf{W}|^{(r-(p+1))/2} \exp \left\{ -\frac{1}{2} \text{Trace}(\mathbf{W}\mathbf{R}) \right\}, \quad r > p + 1$$

and

$$c = 2^{(rp)/2} |\mathbf{R}|^{-r/2} \pi^{(p(p-1))/4} \prod_{j=1}^p \Gamma((r+1-j)/2).$$

Then,

$$\text{E}(\mathbf{W}) = r\mathbf{R}^{-1}, \quad \text{and} \quad \text{E}(\mathbf{W}^{-1}) = \mathbf{R}/(r - (p + 1)).$$

Hyperparameters

The hyperparameters are

$$\theta = (\log \tau_a, \log \tau_b, \tilde{\rho})$$

where

$$\rho = 2 \frac{\exp(\tilde{\rho})}{\exp(\tilde{\rho}) + 1} - 1$$

The prior-parameters are

$$(r, R_{11}, R_{22}, R_{12})$$

where

$$\mathbf{R} = \begin{pmatrix} R_{11} & R_{12} \\ R_{21} & R_{22} \end{pmatrix}$$

and $r_{12} = R_{21}$ due to symmetry.

The `inla` function reports posterior distribution for the hyperparameters τ_a, τ_b, ρ in equation (1).

The prior for θ is **fixed** to be `wishart2d`

Specification

The model `iid2d` is specified as

$$y \sim f(i, \text{model}="iid2d", n = \langle \text{length} \rangle) + \dots$$

and the `iid2d` model is represented internally as one vector of length n ,

$$(u_1, u_2, \dots, u_m, v_1, v_2, \dots, v_m)$$

where $n = 2m$, and n is the (required) argument in `f()`.

For this model the argument `constr=TRUE` is interpreted as

$$\sum u_i = 0, \quad \text{and} \quad \sum v_i = 0.$$

Hyperparameter spesification and default values

hyper

theta1

name precision1
short.name prec1
initial 4
fixed FALSE
prior wishart2d
param 4 1 1 0

theta2

name precision2
short.name prec2
initial 4
fixed FALSE
prior none
param

theta3

name correlation
short.name cor
initial 4
fixed FALSE
prior none
param

constr FALSE

nrow.ncol FALSE

augmented TRUE

aug.factor 1

```

aug.constr 1 2
n.div.by 2
n.required TRUE
set.default.values TRUE

```

Example

In this example we implement the model

$$y|\eta \sim \text{Pois}(\exp(\eta))$$

where

$$\eta = a + b + 1$$

and a and b are correlated as described above.

```

n = 1000
N = 2*n
rho = 0.5
## set variances
Sigma = matrix(c(1/1, NA, NA, 1/2), 2, 2)
## and the correlation
Sigma[1,2] = Sigma[2,1] = rho*sqrt(Sigma[1,1]*Sigma[2,2])

## need it to simulate data
library(mvtnorm)

if (TRUE)
{
  ## first example

  y = yy = rmvnorm(n, sigma=Sigma)
  y = c(y[,1], y[,2])

  i = 1:N
  formula = y ~ f(i, model="iid2d", n=N)

  r = inla(formula, data = data.frame(i,y),
           control.data=list(initial=10,fixed=TRUE))
  print(summary(r))

  print(1/diag(cov(yy)))
  print(cor(yy)[1,2])
}

if (TRUE)
{
  ## second example

```

```

y = yy = rmvnorm(n, sigma=Sigma)
z = rnorm(n)
zz = rnorm(n)
y = y[,1] + z*y[,2] + zz
i = 1:n
j = n + 1:n
formula = y ~ f(i, model="iid2d", n=N) + f(j,z,copy="i") + zz

r = inla(formula, data = data.frame(i,j,y,z,zz),
         control.data=list(initial=10,fixed=TRUE),keep=T)
print(summary(r))
print(1/diag(cov(yy)))
print(cor(yy)[1,2])
}

```

The case $p = 1$

For $p = 1$ the hyperparameter is the marginal precision

$$\theta = \log \tau_1$$

The prior is fixed to be `wishart1d` with parameters

$$param = r R_{11}$$

where

$$\mathbf{R} = \begin{bmatrix} R_{11} \end{bmatrix}$$

Hyperparameter spesification and default values

hyper

theta

```

name precision
short.name prec
initial 4
fixed FALSE
prior wishart1d
param 2 1e-04

```

constr FALSE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required TRUE

set.default.values TRUE

The case $p = 3$

For $p = 3$ the hyperparameters are

$$\theta = (\log \tau_1, \log \tau_2, \log \tau_3, \tilde{\rho}_{12}, \tilde{\rho}_{13}, \tilde{\rho}_{23})$$

The prior is fixed to be **wishart3d** with parameters

$$param = r \ R_{11} \ R_{22} \ R_{33} \ R_{12} \ R_{13} \ R_{23}$$

where

$$\mathbf{R} = \begin{bmatrix} R_{11} & R_{12} & R_{13} \\ R_{12} & R_{22} & R_{23} \\ R_{13} & R_{23} & R_{33} \end{bmatrix}$$

The reported hyperparameters are the marginal precisions τ_1 , τ_2 and τ_3 and the correlations ρ_{12} , ρ_{13} and ρ_{23} .

In this case, the internal representation is given as

$$(u_1, u_2, \dots, u_m, v_1, v_2, \dots, v_m, w_1, w_2, \dots, w_m)$$

where $n = 3m$ is a required argument, and where (u_i, v_i, w_i) are trivariate iid Normal.

Hyperparameter spesification and default values

hyper

theta1

name precision1
short.name prec1
initial 4
fixed FALSE
prior wishart3d
param 7 1 1 1 0 0 0

theta2

name precision2
short.name prec2
initial 4
fixed FALSE
prior none
param

theta3

name precision3
short.name prec3
initial 4
fixed FALSE
prior none
param

```

theta4
  name correlation12
  short.name cor12
  initial 0
  fixed FALSE
  prior none
  param
theta5
  name correlation13
  short.name cor13
  initial 0
  fixed FALSE
  prior none
  param
theta6
  name correlation23
  short.name cor23
  initial 0
  fixed FALSE
  prior none
  param
constr FALSE
nrow.ncol FALSE
augmented TRUE
aug.factor 1
aug.constr 1 2 3
n.div.by 3
n.required TRUE
set.default.values TRUE

```

Notes

The model `iid1d` is similar to the model `iid` (and included for completeness only). The prior for `iid1d` is fixed to be Wishart-distributed, which reduces to a Gamma-distribution for the precision with parameters

$$a = r/2 \quad \text{and} \quad b = R_{11}/2$$

hence

```
y ~ f(i, model="iid1d", hyper = list(theta=list(param=c(3, 4))))
```

is equivalent to

```
y ~ f(i, model="iid", hyper = list(theta=list(param=c(1.5, 2), prior="loggamma")))
```