# 空间广义线性混合效应模型及其应用 <sub>毕业答辩</sub>

导师: 李再兴 学生: 黄湘云



理学院 计算数学与统计系 中国矿业大学(北京)

2018年6月

### Outline 目录

- 1. Introduction (Motivations and goals)
- 2. Literature reviews
- 3. Geostatistical model (SGLMM)
- 4. Computing details and simulations
- 5. Real data analysis (Applications)
- 6. Discussion

## 背景

- 1. Introduction (Motivations and goals)
- 2. Literature reviews
- 3. Geostatistical model (SGLMM)
- 4. Computing details and simulations
- 5. Real data analysis (Applications)
- 6. Discussion

#### Outline

- 1. Introduction (Motivations and goals)
- 2. Literature reviews
- 3. Geostatistical model (SGLMM)
- 4. Computing details and simulations
- 5. Real data analysis (Applications)
- 6. Discussion

## Frameworks, Packages and Softwares I

- R: geoR geoRglm spatial PrevMap Ribeiro Jr and Diggle (2016); Christensen and Ribeiro Jr (2015); Ripley (2015); Giorgi and Diggle (2016)
- Stan: Stan <sup>1</sup> interfaces with R (RStan) ,Python (PyStan) , MATLAB (MatlabStan) and more Gelman et al. (2015); Bob et al. (2017)
- PyMC3: Probabilistic programming in Python using PyMC3 Salvatier et al. (2016)
  - JAGS: Just Another Gibbs Sampler <sup>2</sup>
    Bayesian hierarchical models using Markov chain Monte
    Carlo (MCMC)
  - **BUGS:** Bayesian inference Using Gibbs Sampling , such as winBUGS, OpenBUGS
- R-INLA: Integrated Nested Laplace Approximations
  Rue et al. (2009, 2016); Gómez-Rubio and Rue (2017)

<sup>1</sup>http://mc-stan.org/

# Thank You

xiangyunfaith@outlook.com https://github.com/Cloud2016

- Bob, C., Andrew, G., Matthew, H., and et al. (2017). Stan: A probabilistic programming language. *Journal of Statistical Software*, 76(1):1–32.
- Christensen, O. F. and Ribeiro Jr, P. J. (2015). geoRglm: A Package for Generalised Linear Spatial Models. R package version 0.9-8.
- Gelman, A., Lee, D., Guo, J., and et al. (2015). Stan: A probabilistic programming language for bayesian inference and optimization. *Journal of Educational and Behavioral Statistics*, 40(5):837–840.
- Giorgi, E. and Diggle, P. J. (2016). Prevmap: an r package for prevalence mapping.(in press). *Journal of Statistical Software*.
- Gómez-Rubio, V. and Rue, H. (2017). Markov chain monte carlo with the integrated nested laplace approximation. *ArXiv e-prints*.
- Ribeiro Jr, P. J. and Diggle, P. J. (2016). geoR: Analysis of Geostatistical Data. R package version 1.7-5.2.



- Ripley, B. (2015). *spatial: Functions for Kriging and Point Pattern Analysis.* R package version 7.3-11.
- Rue, H., Martino, S., Chopin, N., and et al. (2009). Approximate bayesian inference for latent gaussian models by using integrated nested laplace approximations. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 71(2):319–392.
- Rue, H., Martino, S., Lindgren, F., Simpson, D., and et al. (2016). INLA: Functions which Allow to Perform Full Bayesian Analysis of Latent Gaussian Models using Integrated Nested Laplace Approximations. R package version 0.0-1468872408.
- Salvatier, J., Wiecki, T. V., and Fonnesbeck, C. (2016). Probabilistic programming in python using pymc3. *PeerJ Computer Science*, 2(55).