Package 'BayTetra'

ex_data

Example Longitudinal Data

Description

Example longitudinal data

Usage

ex_data

Format

A dataframe with following variables:

• **ID**: Identity for individuals

• VISIT: Individuals' visit index

time: Time variable cov1: Covariate

• Group: Group memberships for individuals

R1: Response variable 1R2: Response variable 2

Examples

data(ex_data)

Generate_simulated_data

Generate Simulated Data

Description

This function generates a simulated dataset used in Scenario #1 of the paper "BayTetra: A Bayesian Semiparametric Approach for Testing Trajectory Differences"

Usage

Generate_simulated_data()

Value

Longitudinal data with following variables:

• **ID**: Identity for individuals

• VISIT: Individuals' visit index

time: Time variable cov1: Covariate

• Group: Group memberships for individuals

R1: Response variable 1R2: Response variable 2

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Examples

```
## Not run:
ex_data = Generate_simulated_data()
head(ex_data)
## End(Not run)
```

mcmc_BayTetra

Posterior inference for BayTetra

Description

Draw posterior samples of the parameters of interest from BayTetra

Usage

```
mcmc_BayTetra(
  data,
  v_rsp,
  v_covs,
  v_grp,
  v_time,
  df,
  prior = list(),
  mcmc = list(),
  display_process = TRUE
)
```

Arguments

df

data longitudinal data with ID, VISIT, Group, and Covariates, Responses, Time.

v_rsp Column names corresponding to responses.

v_covs Column names corresponding to covariates.

v_grp Column name corresponding to group memberships.

v_time Column name corresponding to time.

This parameter specifies the degree of freedom of B-spline and is used to select the number of interior knots. Default value is 4 and minimum value is 3.

- df = 3: Function uses a degree 2 B-spline with 0 interior knots.
- df = 4: Function uses a degree 3 B-spline with 0 interior knots.
- $df \ge 5$: Function uses a degree 3 B-spline with (df 4) interior knots.

prior

A list giving the prior information.

- mu_alpha: The mean in normal prior for α_q . Default value is a zero vector.
- V_alpha: The covariance matrix in normal prior for α_q . Default value is 100 * I where I is the identity matrix.
- nu_0: The hyperparameter ν_0 in prior for γ_{kq} and γ_{kq0} . Default value is $2.5e_{-}5$
- a_nu: The hyperparameter a_{ν} in prior for ν_{kq} and ν_{kq0} . Default value is 5.

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- b_nu: The hyperparameter b_{ν} in prior for ν_{kq} and ν_{kq0} . Default value is 25.
- a_rho: The hyperparameter a_{ρ} in prior for ρ_0 . Default value is 1.
- b_rho: The hyperparameter b_{ρ} in prior for ρ_0 . Default value is 1.
- h_1: The hyperparameter a_σ in prior for σ_q^2 . Default value is 1.
- h_2: The hyperparameter b_σ in prior for σ_q^2 . Default value is 1.

mcmc

A list giving the MCMC parameters.

- Nit: The number of iterations for the MCMC chain. Default is 4000.
- burn_in: The number of burn-in samples in the MCMC chain. Default is 2000
- thin_factor: The thinning factor for the chain. Default is 10.

display_process

A bool value; if TRUE, progress will be displayed every 1000 iteration by default.

Details

The model of the BayTetra is:

$$y_{iqj} = \boldsymbol{Z}_{ij}^{\mathrm{T}} \boldsymbol{\alpha}_{q} + \sum_{l=1}^{L-1} \widetilde{\beta}_{Kql} \widetilde{\boldsymbol{B}}_{l} \left(t_{iqj} \right) + \sum_{k=1}^{K-1} \mathbb{I} \left(g_{i} = k \right) \left(\widetilde{\beta}_{kq0} + \sum_{l=1}^{L-1} \widetilde{\beta}_{kql} \widetilde{\boldsymbol{B}}_{l} \left(t_{iqj} \right) \right) + \omega_{iq} + \epsilon_{iqj},$$

$$\boldsymbol{\omega}_{i} = (\omega_{i1}, \dots, \omega_{iQ}) \sim \mathcal{N}\left(\mathbf{0}, \Sigma_{\omega}\right), \epsilon_{iqj} \sim \mathcal{N}\left(0, \sigma_{q}^{2}\right),$$

where $\widetilde{B}_l(t_{iqj})$ denote the l-th basis function for the L-1 dimensional cubic B-spline expansion at time t_{iqj} .

We set $\widetilde{\beta}_{Kq0}$ to 0 for identifiability and denote $\widetilde{\boldsymbol{\beta}}_{kq} = \left(\widetilde{\beta}_{kq0}, \widetilde{\beta}_{kq1}, \dots, \widetilde{\beta}_{kq,L-1}\right)^{\mathrm{T}} = \left(\widetilde{\beta}_{kq0}, \left(\widetilde{\boldsymbol{\beta}}_{kq}^{-}\right)^{\mathrm{T}}\right)^{\mathrm{T}}$.

We assign priors:

$$\begin{split} \widetilde{\boldsymbol{\beta}}_{kq}^- &= \eta_{kq} \boldsymbol{\xi}_{kq}, \\ \eta_{kq} &\sim \mathcal{N}\left(0, \gamma_{kq} \nu_{kq}\right), \\ \gamma_{kq} &\sim \rho \delta_1\left(\gamma_{kq}\right) + \left(1 - \rho\right) \delta_{\nu_0}\left(\gamma_{kq}\right), \\ \nu_{kq} &\sim \text{Inverse-Gamma}\left(a_{\nu}, b_{\nu}\right), \\ \rho &\sim \text{Beta}(a_{\rho}, b_{\rho}), \xi_{kql} \sim \mathcal{N}(m_{kql}, 1), \\ m_{kql} &\sim \frac{1}{2} \delta_1(m_{kql}) + \frac{1}{2} \delta_{-1}(m_{kql}), l = 1, 2, \dots, L - 1. \end{split}$$

For the intercept $\widetilde{\beta}_{kq0}$, we assume its prior:

$$\widetilde{\beta}_{kq0} \sim \mathcal{N}\left(0, \gamma_{kq0} \nu_{kq0}\right),$$

$$\gamma_{kq0} \sim \rho_0 \delta_1 \left(\gamma_{kq0}\right) + \left(1 - \rho_0\right) \delta_{\nu_0} \left(\gamma_{kq0}\right).$$

The prior of other parameters are:

$$oldsymbol{lpha}_{q} \sim \mathcal{N}\left(0, \Sigma_{lpha}\right), p\left(\Sigma_{\omega}\right) \propto 1,$$

$$\sigma_{q}^{2} \sim \text{Inverse-Gamma}\left(a_{\sigma}, b_{\sigma}\right).$$

Value

An object of class 'Post_BayTetra' containing posterior samples:

```
• pos.alpha: Posterior samples for \alpha_q.

• pos.beta: Posterior samples for \widetilde{\boldsymbol{\beta}}_{kq}.

• pos.gamma_kq: Posterior samples for \gamma_{kq}.

• pos.gamma_kq0: Posterior samples for \gamma_{kq0}.

• pos.Sigma_omega: Posterior samples for \Sigma_{\omega}.
```

• pos. sigma2: Posterior samples for σ_a^2 .

Examples

```
Model_selection_BayTetra
```

Model Selection for BayTetra

Description

Function implements the model selection of BayTetra for the degree of freedom in B-splines.

Usage

```
Model_selection_BayTetra(
   df_min,
   df_max,
   data,
   v_rsp,
   v_covs,
   v_grp,
   v_time,
   mcmc = list(),
   prior = list(),
   display_process = TRUE
)
```

Arguments

	df_min	Minimum value for degrees of freedom (df). Must be 3 or greater. See mcmc_BayTetra documentation.
	df_max	Maximum value for degrees of freedom (df).
	data	See mcmc_BayTetra documentation.
	v_rsp	See mcmc_BayTetra documentation.
	v_covs	See mcmc_BayTetra documentation.
	v_grp	See mcmc_BayTetra documentation.
	v_time	See mcmc_BayTetra documentation.
	mcmc	See mcmc_BayTetra documentation.
	prior	See mcmc_BayTetra documentation.
display_process		
		See mcmc_BayTetra documentation.

Value

A list containing two elements:

- selection_elpd: A list containing a named vector of elpd values, which elements' names are the degrees of freedom. It also contains the optimal degree of freedom.
- best_mcmc_result: The best model's MCMC posterior samples (model with the highest elpd).

See Also

```
mcmc_BayTetra()
```

Examples

summary.Test_BayTetra Summarize Results of BayTetra Hypothesis Test

Description

Summarize result generated by the Test_BayTetra function in a tidy way

Usage

```
## S3 method for class 'Test_BayTetra'
summary(object, ...)
```

Arguments

object An object of class "Test_BayTetra", typically the result of calling "Test_BayTetra()".
... Additional arguments affecting the summary produced (currently not used).

Value

The function print the object.

See Also

Test_BayTetra The function that generates the "Test_BayTetra" object.

Examples

Test_BayTetra

Hypothesis Testing for BayTetra

Description

This function implements hypothesis test based on BayTetra posterior samples.

Usage

```
Test_BayTetra(object, v_rsp)
```

Arguments

object An object of class "Post_BayTetra" containing MCMC posterior samples from "mcmc_BayTetra".

v_rsp A character vector of response variables.

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Value

Return an object of class "Test_BayTetra" containing three elements:

• BayTetra_summary: A dataframe that summarizes the testing information for $\widetilde{\beta}_{kq0}$ and $\widetilde{\beta}_{kq}^-$. The 'Pr(Signal)' column represents the confidence level $P(\gamma_{kq}=1)$.

- pairwise_significance: A matrix indicating pairwise hypothesis testing results. For each pair
 of groups, their longitudinal trajectories are significantly different if the corresponding responses present in the table.
- diff_among_all_grps: A named logical vector indicating if there exists difference among all groups for each response.

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