

Bayesian hierarchical models for NHPP using **rstan**

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1 Model setting

$$\begin{aligned} CE_i &\sim \text{PLP}(\beta, \theta_i) \\ \theta_i &= \text{EXP}(\gamma_{0i} + \gamma_1 x_{i1} + \gamma_2 x_{i2} + \cdots + \gamma_k x_{ik}) \\ \gamma_{0i}, \gamma_{0i}, \cdots, \gamma_{0D} &\sim \text{i.i.d. } N(\mu_\gamma, \sigma_\gamma^2) \\ \gamma_1 &\sim N(0, 10) \\ \gamma_2 &\sim N(0, 10) \\ &\vdots \\ \gamma_k &\sim N(0, 10) \\ \beta &\sim \text{Gamma}(1, 1) \\ \mu_\gamma &\sim N(0, 10) \\ \sigma_\gamma &\sim \text{Gamma}(1, 1) \end{aligned} \tag{1}$$