Package 'glmmBUGS'

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Description Automates running Generalised Linear Mixed Models, including spatial models, with WinBUGS, OpenBUGS and JAGS. Models are specified with formulas, with the package writings model files, arranging unbalanced data in ragged arrays, and creating starting values. The model is re-parameterized, and functions are provided for converting model outputs to the original parameterization.
SystemRequirements Compiling vignette requires JAGS (http://mcmc-jags.sourceforge.net) and OpenBUGS (>= 3.2.2) (http://www.openbugs.net)
License GPL
NeedsCompilation no
R topics documented:
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 ${\sf addSpatial}$

Calculate adjacency values for WinBUGS

Description

Put an adjacency object in a ragged array

Usage

```
addSpatial(map, raggedArray, effect = NULL,prefix=NULL)
```

Arguments

map a spatialPolygonsDataFrame object, or an nb object or a list of two vectors, adj

and num

raggedArray the result from winBugsRaggedArray
effect a character vector listing the effect names

prefix Character string to be appended to variable names

Details

Computes the values need by the car.normal distribution in WinBUGS. This function is called by glmmBUGS when a spatial argument is provided, addSpatial is usually not called by a user.

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Value

The ragged array is returned, with the following additional elements

num a vector of the number of neighbours of each region

adj a vector containing the neighbours

weights a vector of ones, the same length as adj

NregionSpatial where 'region' is replaced by the name of the effect. The number of regions.

Author(s)

Patrick Brown

References

Also see the geoBUGS manual

```
## Not run:
# get a winbugs model and data ready, without a spatial effect
data(ontario)
forBugs = glmmBUGS(formula=observed + logExpected ~ 1,
 effects="CSDUID", family="poisson",
 data=data.frame(ontario))
# now add a spatial effect.
# first, compute the adjacency matrix
# if region ID's are stored as factors, make sure to convert
# them to characters rather than the default of converting them
# to integers
library(diseasemapping)
data(popdata)
popDataAdjMat = poly2nb(popdata,row.names=as.character(popdata[["CSDUID"]]) )
data(popDataAdjMat)
# add the adjacency matrix to the ragged array
raggedWithSpatial = addSpatial(popDataAdjMat, forBugs$ragged, "CSDUID")
# write a new bugs model with a spatial effect
writeBugsModel("model.bug", "CSDUID", NULL, c("count", "expected"),
"poisson", spatial="CSDUID")
startingValues = forBugs$startingValues
source("getInits.R")
library(R2WinBUGS)
popResult = bugs(raggedWithSpatial, getInits,
parameters.to.save = names(getInits()), model.file="model.bug",
```

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```
n.chain=3, n.iter=1000, n.burnin=100, n.thin=10, program="winbugs")
## End(Not run)
```

binToBinom

Convert Bernoulli observations to Binomial

Description

Combines multiple Bernoulli observations with the same covariates into one Binomial response

Usage

```
binToBinom(obs, covariates)
```

Arguments

obs logical vector of observations

covariates Data frame or matrix of covariates

Value

A data frame with one row for each unique value for the covariates, including the covariates and the following additional columns:

y Number of positive observations for the corresponding covariate values

N Total number of observations for these covariates

Author(s)

Patrick Brown

```
thedata = data.frame(sex = rep(c("m", "f"), 10), age=rep(c(20,30), c(10, 10))) y = rbinom(dim(thedata)[1], 1, 0.5) bindata = binToBinom(y, thedata) bindata$zeros = bindata$N - bindata$y glm(as.matrix(bindata[,c("y", "zeros")]) ~ sex, data=bindata, family=binomial)
```

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checkChain Plot an MCMC run

Description

Makes time series plots of the parameters (not the random effects) of an MCMC run.

Usage

```
checkChain(chain, parameters=NULL, oneFigure=TRUE)
```

Arguments

chain	The result from restoreParams, or the sims.array componento f a bugs call.
parameters	Vector of character strings giving names of parameters to plot. Default is all parameters with names starting with either "beta", "intercept", or "SD".
oneFigure	if TRUE, use par(mfrow=c(a,b)) to put all plots on the same device. Otherwise create a new device for each plot.

Value

Plots are produced, nothing is returned

Author(s)

Patrick Brown

See Also

restoreParams, summaryChain

```
thechain = list(beta = array(1, c(10, 3,4),
dimnames = list(NULL, NULL, paste("beta[", 1:4, "]", sep=""))),
intercept = matrix(1, 10, 3))
checkChain(thechain)
```

6 cholInvArray

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Precision matrices to variance matrices for Winbugs output

Description

Given an array containing simulations from the posterior of a precision matrix, each individual precision matrix is converted to variances, covariances, and correlations.

Usage

```
cholInvArray(x, prefix = "T", chol=FALSE)
```

Arguments

Х	An array of winbugs output, with precision matrix entries of the form "T[1,3]"
prefix	The name of the precision matrix in winbugs, the "T" in "T[1,2]"
chol	If TRUE, the cholesky decomposition is returned instead of the inverse

Details

Inverts the matrices with the cholesky decomposition, but operating on all matrices simultaneously using array arithmetic.

Value

An array with the third dimension's precision matrix entries changed to

```
"sdT[i,i]" for the standard deviation of component i
"covT[i,j]" for the covariance between i and j
"corrT[i,j]" for the correlations between i and j
```

```
# create a random positive definite matrix by
# generating a lower triangle
N=4
lmat = diag(runif(N, 1, 10))
thetri = lower.tri(lmat)
lmat[thetri] = rnorm(sum(thetri), 0, 2)
# precmat = solve(lmat %*% t(lmat))
precmat = solve(lmat %*% t(lmat))

# put this matrix into an array
precarray = array(c(precmat), dim=c(1,1,length(precmat)))
dimnames(precarray) = list(NULL, NULL,
    paste("T[", rep(1:N, N), ",", rep(1:N, rep(N,N)), "]",sep=""))
# invert it with cholInvArray and the solve function
```

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```
cholInvArray(precarray)[1,1,]
# the off diagonals of solve(precmat) should be
# the covT elements of cholInvArray(precarray)
solve(precmat)
# the standard deviations in cholInvArray(precarray) should be the
# root of the diagonals of solve(precmat)
sqrt(diag(solve(precmat)))
```

getDesignMatrix

Computes a design matrix from factors and interactions

Description

Converts all factors and interactions to indicator variables, suitable for passing to WinBUGS.

Usage

```
getDesignMatrix(formula, data, effects = NULL)
```

Arguments

formula A formula object specifying the fixed effects for the model

data A data frame containing the covariates and factors for random effects

effects A vector of character strings containing the grouping levels, from most general

to most specific

Details

The most populous level of a factor is made the baseline.

Value

A matrix containing the covariates, the response(s), and the random effect factors. Also attributes

covariates A list giving the covariates which apply at each level, suitable for passing to

winBugsRaggedArray

response A vector of character strings giving the responses

Author(s)

Patrick Brown

See Also

```
winBugsRaggedArray, glmmBUGS
```

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Examples

```
library(nlme)
data(Muscle)
muscleDesign = getDesignMatrix(conc ~ length, data=Muscle, effects="Strip" )
attributes(muscleDesign)$covariates
attributes(muscleDesign)$response
```

getRaggedSeq

Get one sequence for a ragged array

Description

This function is called by winBugsRaggedArray

Usage

```
getRaggedSeq(data)
```

Arguments

data

a data frame with two columns

Value

The ragged sequence

Author(s)

Patrick Brown <patrick.brown@utoronto.ca>

See Also

winBugsRaggedArray

getStartingValues

Extract starting values for an MCMC chain from glmmPQL results

Description

Parameter estimates and random effect predictions are extracted from a glmmPQL model fit, and formatted to correspond to the levels in the supplied ragged array.

Usage

```
getStartingValues(pql, ragged,prefix=NULL, reparam=NULL)
```

Arguments

pql	output from the glmmPQLstrings function
ragged	a ragged array, from winBugsRaggedArray
prefix	string to append to object names
reparam	vector of random effect names, subtract covariates at this level from the intercept.

Details

This function produces a list suitable for passing to startingFunction to generate random starting values for use with bugs. If ragged has a spatial component, starting values for a spatial random effect will also be computed.

Value

A list of vectors, one for each set of parameters or random effects, and a list of estimated standard deviations.

Author(s)

See Also

```
glmmPQLstrings, startingFunction, bugs, glmmBUGS
```

glmmBUGS

A function to run Generalised Linear Mixed Models in Bugs

Description

Creates ragged arrays, writes a model file, and generates sensible starting estimates.

Usage

```
glmmBUGS(formula, data, effects, modelFile = "model.txt",
initFile = "getInits.R",
family = c("bernoulli", "binomial", "poisson", "gaussian"),
spatial=NULL, spatialEffect = NULL,
reparam=NULL, prefix=NULL, priors=NULL,
brugs=length(grep("unix|linux",
.Platform$OS.type,
ignore.case=TRUE)))
```

Arguments

formula	A formula for the fixed effects portion of the model
data	A data frame containing the response, covariates, and group membership
effects	A vector of character strings containing the grouping levels, from most general to most specific
modelFile	File for saving the bugs model
initFile	File for saving the function for generating initial values
family	distribution of responses
spatial	For Markov Random Field models, a polygons or adjacency matrix. For Geostatistical models, a SpatialPoints objects, a matrix or data frame with columns "x" and "y", or a vector of complex numbers.
spatialEffect	spatial variable from data
reparam	vector of random effect names, subtract covariates at this level from the intercept.
prefix	string to append to object names
priors	List or vector where names refer to parameters and elements are prior distributions, for example $list(SDsite="dunif(0,10)")$.
brugs	compatiblity with OpenBUGS, using the inprod function in place of inprod2, defaults to FALSE on windows and TRUE on unix platforms.

Details

Consider the following model, where Y_{ijk} is the number of absences from individual k from class j in school k.

$$Y_{ijk} \sim Poisson(\mu_i)$$

$$\log(\mu_i) = \delta age_{ijk}\beta + classSize_{ij}\alpha + schoolCategory_i\gamma + U_i + V_{ij}$$

$$U_i \sim N(0, \sigma^2)$$

$$V_{ij} \sim N(0, \nu^2)$$

Here there are covariates which apply to each of the three levels, and random effects at the school and class level. If data is a data frame with one line per individual, the following would impliment this model:

glmmBUGS(data, effects=c("school","class"), covariates = list(school="schoolCategory", class="classsonservations = "absences"), family="poisson")

To aid in convergence, the bugs model is actually the following:

$$\log(\mu_i) = age_{ijk}\beta + V_{ij}$$

$$V_{ij} \sim N(U_i + classSize_{ij}\alpha, \nu^2)$$

$$U_i \sim N(\delta + schoolCategory_i\gamma, \sigma^2)$$

and the funciton restoreParams subtracts the means from the random effects to restore the original set of equations.

glmmBUGS calls the following functions:

getDesignMatrix to convert factors and interactions to indicator variables and find which covariates apply at which levels

winBugsRaggedArray to prepare the ragged array glmmPQLstrings estimate starting values writeBugsModel to create a model file getStartingValues to extract starting values from the glmmPQL result startingFunction to write a function to generate random starting values

Type glmmBUGS on the R command line to see the source code, it provides a good summary of the roles of the various functions in the glmmBUGS package.

Value

Returns a list with the ragged array, from winBugsRaggedArray, and the list of starting values from getStartingValues. Writes a model file and an initial value function. Note that the initial value function in initFile will look for an object called startingValues, which does not exist as this is part of a list. Either create startingValues <- result\$startingValues or edit initFile.

Warning

You are strongly encouraged to modify the model file and the intial value function file prior to using them.

Note

glmmBUGS uses the inprod2 function, which isn't implimented in OpenBugs, the model file will have to be modified for use with OpenBUGS.

Author(s)

Patrick Brown, <patrick.brown@utoronto.ca>

References

"Handling unbalanced datasets" in the "Tricks: Advanced Use of the BUGS Language" section of the bugs manual, at http://www.openbugs.net/Manuals/Tricks.html

See Also

winBugsRaggedArray, glmmPQLstrings, writeBugsModel, getStartingValues, startingFunction,bugs

```
library(nlme)
data(Muscle)
muscleRagged = glmmBUGS(conc ~ length, data=Muscle,
effects="Strip", family="gaussian",
modelFile='model.bug', reparam='Strip')
startingValues = muscleRagged$startingValues
## Not run:
# run with winbugs
source("getInits.R")
require('R2WinBUGS')
muscleResult = bugs(muscleRagged$ragged, getInits,
parameters.to.save = names(getInits()),
model.file="model.bug", n.chain=3, n.iter=1000,
n.burnin=100, n.thin=10, program="winbugs",
working.directory=getwd()
# a jags example
require('R2jags')
muscleResultJags = jags(
muscleRagged$ragged, getInits, parameters.to.save = names(getInits()),
                model.file="model.bug", n.chain=3, n.iter=1000,
                n.burnin=100, n.thin=10,
                working.directory=getwd())
muscleParamsJags = restoreParams(
muscleResultJags$BUGSoutput,
muscleRagged$ragged)
checkChain(muscleParamsJags)
## End(Not run)
data(muscleResult)
muscleParams = restoreParams(muscleResult, muscleRagged$ragged)
summaryChain(muscleParams)
checkChain(muscleParams)
# a spatial example
## Not run:
library(diseasemapping)
data('popdata')
data('casedata')
```

```
model = getRates(casedata, popdata, ~age*sex)
ontario = getSMR(popdata, model, casedata)
ontario = ontario@data[,c("CSDUID","observed","logExpected")]
popDataAdjMat = spdep::poly2nb(popdata,
row.names=as.character(popdata[["CSDUID"]]))
data('popDataAdjMat')
data('ontario')
forBugs = glmmBUGS(formula=observed + logExpected ~ 1,
  effects="CSDUID", family="poisson", spatial=popDataAdjMat,
  spatialEffect="CSDUID",
  data=ontario)
startingValues = forBugs$startingValues
source("getInits.R")
  # find patrick's OpenBUGS executable file
  if(Sys.info()['user'] =='patrick') {
    obExec = system(
      "find /store/patrick/ -name OpenBUGS",
   TRUE)
    obExec = obExec[length(obExec)]
  } else {
    obExec = NULL
bugsResult = bugs(forBugs$ragged, getInits,
  parameters.to.save = names(getInits()),
   model.file="model.bug", n.chain=3, n.iter=50, n.burnin=10,
   n.thin=2,
      program="winbugs", debug=T,working.directory=getwd())
data('ontarioResult')
ontarioParams = restoreParams(ontarioResult, forBugs$ragged)
ontarioSummary = summaryChain(ontarioParams)
# posterior probability of having 10x excess risk
postProb = apply(ontarioParams$FittedRCSDUID, 3, function(x) mean(x>log(10)) )
hist(postProb)
ontario = mergeBugsData(popdata, ontarioSummary)
spplot(ontario, "FittedRateCSDUID.mean")
ontario = mergeBugsData(ontario, postProb, newcol="postProb", by.x="CSDUID")
spplot(ontario, "postProb")
```

```
## End(Not run)
# geostatistical example
## Not run:
rongelap= read.table(url(
paste("http://www.leg.ufpr.br/lib/exe/fetch.php/",
"pessoais:paulojus:mbgbook:datasets:rongelap.txt",
sep="")
),header=TRUE
)
library('spdep')
coordinates(rongelap) = ~cX+cY
rongelap$logOffset = log(rongelap$time)
rongelap$site = seq(1, length(rongelap$time))
forBugs = glmmBUGS(
formula=counts + logOffset ~ 1, family="poisson",
   data=rongelap@data, effects="site", spatial=rongelap,
   priors=list(phisite="dgamma(100,1)"))
startingValues = forBugs$startingValues
startingValues$phi$site = 100
source("getInits.R")
rongelapResult = bugs(forBugs$ragged, getInits,
 parameters.to.save = names(getInits()),
   model.file="model.bug", n.chain=2, n.iter=20, n.burnin=4, n.thin=2,
     program="winbugs", debug=TRUE,
     working.directory=getwd())
data('rongelapResult')
rongelapParams = restoreParams(rongelapResult, forBugs$ragged)
checkChain(rongelapParams)
rongelapParams$siteGrid = CondSimuPosterior(rongelapParams, rongelap,
gridSize=100)
rongelapSummary=summaryChain(rongelapParams)
# plot posterior probabilities of being above average
image(rongelapSummary$siteGrid$pgt0)
```

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```
## End(Not run)
```

g	glmmPQLstrings	An alternat interface to glmmPQL

Description

Calls glmmPQL in the MASS library, with the model being specified in the same manner as writeBugsModel

Usage

```
glmmPQLstrings(effects, covariates, observations, data = NULL,
family=c("bernoulli", "binomial", "poisson", "gaussian"), ...)
```

Arguments

effects	A vector of character strings containing the grouping levels, from most general to most specific
covariates	A list with names corresponding to effects and each element being a vector of covariates applicable at that level
observations	A character string giving the column of observations, or a vector where the first element is the observations and the remaning are offsets. For binomial responses, the first element is the counts (of successes), and the second element is the total number of trials. Note this differs from glmmPQL and glm's notation, but is consistent with WinBUGS.
data	A data frame containing the response, covariates, and group membership.
family	The distribution to use. Either using ${\tt glmmPQL}$'s specifications or ${\tt writeBugsModel}$
	further arguments to g1mmPQL

Details

This function is useful for generating starting values for an MCMC chain.

Value

```
In addition to the output from glmmPQL, the following are returned effects, covariates, observations  As \ input \\
```

Author(s)

Patrick Brown, patrick.brown@utoronto.ca

See Also

```
getStartingValues,glmmPQL
```

Examples

```
library(nlme)
data(Muscle)
glmmPQLstrings(effects="Strip", observations="conc",
   covariates=list(observations="length") ,
   data=Muscle, family="gaussian")
```

mergeBugsData-methods Merge results from BUGS into a data.frame or SPDF

Description

merge the result from bugs function

Usage

```
## S4 method for signature 'data.frame'
mergeBugsData(
x, bugsSummary, by.x = NULL, newcol = "mean", ...
)
## S4 method for signature 'SpatialPolygonsDataFrame'
mergeBugsData(
x, bugsSummary, by.x = NULL, newcol = "mean", ...
)
```

Arguments

```
    x spatial polygon object i.e population data set (popdata)
    bugsSummary posterior distribution result from summaryChain function
    by.x the common term from the spatial polygon object and the bugs function result
    newcol the summary statistic that to be merged back to the data frame
    additional arguments
```

Author(s)

Patrick Brown

```
if(require('diseasemapping')){
data('popdata')
newdata = c("3560102"=2, "3560104"=3)
popdatatry = mergeBugsData(popdata, newdata, by.x="CSDUID")
}
```

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muscleResult

data set contains muscle result

Description

Results from running the muscle example in glmmBUGS.

Usage

```
data(muscleResult)
```

Format

A list as returned by the bugs function.

Details

See glmmBUGS and Muscle

Examples

```
data(muscleResult)
```

ontario

Ontario data on molar cancer

Description

Data frame showing expected and observed counts of molar cancer in Ontario

Usage

```
data(ontario)
```

Format

A data frame with 585 observations on the following 3 variables.

CSDUID factor of Ontario census subdivision ID numbers observed Observed molar cancer cases

logExpected expected cases

Details

See the documentation for glmmBUGS for how this was created.

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Examples

```
data(ontario)
head(ontario)
```

ontarioResult

Ontario Winbugs Results

Description

Results from running Winbugs on the ontario data

Usage

```
data(ontarioResult)
```

Format

A list, as produced by the bugs function.

Examples

```
data(ontarioResult)
ontarioParams = restoreParams(ontarioResult)
ontarioSummary = summaryChain(ontarioParams)
```

popDataAdjMat

Data set containing an adjacency matrix

Description

The popDataAdjMat Data set contains the adjacency matrix which calculated from the poly2nb function.

Usage

```
data('popDataAdjMat')
```

Details

It is a adjacency matrix denoting the neighbours of Ontario census subdivisions.

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Examples

```
## Not run:
library('diseasemapping')
data('popdata')
popDataAdjMat = spdep::poly2nb(popdata,
row.names=as.character(popdata$CSDUID))

## End(Not run)
data('popDataAdjMat')
summary(popDataAdjMat)
attributes(popDataAdjMat)$region.id[1:10]
```

restoreParams

Reparametrise bugs output

Description

Undoes the parametrisation used in writeBugsModel, and gives the original names to random effect levels.

Usage

```
restoreParams(bugsResult, ragged = NULL,extraX=NULL)
```

Arguments

bugsResult Output from bugs, using a ragged array generated by winBugsRaggedArray and

a model generated by writeBugsModel

ragged The ragged array used to call bugs

extraX Possible extra covariates for spatial regions with no data but do have predicted

spatial effects.

Value

A list where each element is a matrix or an array. The first dimension is the number of realisations, the second the number of chains, and for vector-valued parameters and random effects, the third dimension is the length of the parameter.

If the model contains a spatial component, the result will have list entries the following:

Reffect The random effect. In the case of spatial models this is the sum of the spatial

and non-spatial random effects U+V.

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ReffectSpatial The spatial random effect for each region, if any

FittedReffect The predicted values on the link scale, being the random effect plus intercept

and effect of covariates.

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Note

For spatial models, one fitted rate is computed for each region in the adjacency matrix, even though some of these regions may not have spatial or non-spatial random effects simulated in the bugs model. If a spatial random effect is missing (as happens with islands), a zero is added. If a non-spatial random effect is missing (as happens when a regions does not have data), a value is simulated unconditionally from each iteration's intercept and standard deviation for that effect. Note that this does not add on the effect of possible covariates for that region. This can be added via the extraX argument.

Author(s)

Patrick Brown patrick.brown@utoronto.ca

See Also

bugs

rongelapUTM

Rongelap island data

Description

A SpatialPointsDataFrame containing the Rongelap data, in a UTM projection.

Usage

```
data("rongelapUTM")
data("rongelapResult")
```

Details

These coordinates were obtained by translating and rotating the original Rongelap data until all the coordinates fit into the Rongelap border given by www.gadm.org. So they are not exact.

Source

See the help file for rongelap, or http://www.leg.ufpr.br/doku.php/pessoais:paulojus: mbgbook:datasets

```
data("rongelapUTM")
if(require("sp", quietly=TRUE)){
plot(rongelapUTM)
}
## Not run:
rongelapBorderLL = raster::getData("GADM",
```

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```
country="MHL",level=0)
library("rgdal")
rongelapBorderUTM = spTransform(rongelapBorderLL,
CRS(proj4string(rongelapUTM)))
plot(rongelapBorderUTM, add=TRUE)
## End(Not run)
rongelapUTM$logOffset = log(rongelapUTM$time)
rongelapUTM$site = seq(1, length(rongelapUTM$time))
forBugs = glmmBUGS(
formula=count + logOffset ~ 1, family="poisson",
    data=rongelapUTM@data, effects="site",
    spatial=rongelapUTM,
   priors=list(phisite="dgamma(100,1)")
startingValues = forBugs$startingValues
startingValues$phi=list(site = 100)
source("getInits.R")
## Not run:
rongelapResult = bugs(forBugs$ragged, getInits,
 parameters.to.save = names(getInits()),
   model.file="model.bug", n.chain=2, n.iter=20, n.burnin=4, n.thin=2,
     program="winbugs", debug=TRUE,
     working.directory=getwd())
rongelapParams = restoreParams(rongelapResult, forBugs$ragged)
## End(Not run)
data("rongelapResult")
rongelapParams = restoreParams(rongelapResult)
checkChain(rongelapParams)
rongelapSummary=summaryChain(rongelapParams)
```

startingFunction

Write a function to generate random MCMC starting values

Description

The code for the resulting function is saved in a file, to be edited and sourced in before calling WinBUGS.

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Usage

```
startingFunction(startingValues, file = "getInits.R")
```

Arguments

```
startingValues list returned from getStartingValues

file character string giving the name of the file to write to
```

Details

Given a list containing initial estimates of parameters and random effects, a text file is produced containing code for a function to generate random starting values for use with the bugs() function. It is intended that the file produced be checked and edited prior to use.

Value

A file, with the name given by the 'file' argument, is written.

Warning

You are strongly encouraged to edit the file to ensure the result is sensible

Author(s)

Patrick Brown, patrick.brown@utoronto.ca

See Also

```
getStartingValues, bugs
```

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
sval = list(intercept=0, beta = 1:2, Rperson = rep(0, 5), vars=list(person=1))
startingFunction(sval)
```

summaryChain 23

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summary	/Ch	aı	n

Compute mean, standard deviation, and quantiles of an MCMC run

Description

Computes summary statistics for each parameter.

Usage

```
summaryChain(chain, probs = c(0.005, 0.025, 0.05, 0.5))
```

Arguments

chain The result from restoreParams, or the sims.array component of a bugs call.

probs Quantiles for the posterior credible interval

Value

A list of matrices, with rows corresponding to summary statistics and columns to parameters.

scalar Matrix for the scalar parameters

... One matrix for each vector valued parameter

 ${\tt FittedRateReffect}$

For spatial models only, summaries on the natural scale (exponential of FittedReffect).

Author(s)

Patrick Brown

See Also

restoreParams

```
# create a simple chain
thechain = list(beta = array(1, c(10, 3,4),
dimnames = list(NULL, NULL, paste("beta[", 1:4, "]", sep=""))),
intercept = matrix(1, 10, 3))
summaryChain(thechain)
```

	D 7
winBugsRaggedArrav	Ragged A

Ragged Arrays for multilevel models in BUGS

Description

Suitable for unbalanced data.

Usage

```
winBugsRaggedArray(data, effects = names(data)[-length(names(data))],
covariates = NULL, observations = names(data)[length(names(data))],
returnData = FALSE,
prefix=NULL, reparam=FALSE)
```

Arguments

data	A data frame containing the response, covariates, and group membership.
effects	A vector of character strings containing the grouping levels, from most general to most specific. Defaults to the column names of data, excluding the last column.
covariates	A list with names corresponding to effects and each element being a vector of covariates applicable at that level
observations	A character string giving the column of observations, or a vector where the first element is the observations and the remaning are offsets.
returnData	If true, returns the re-ordered data frame as well as the data frame
prefix	Character string to be appended to variable names
reparam	Vector of effect names, reparametrize the intercept by subtracting the mean of covariates at this level.

Details

This function creates a list of data suitable for passing to the bugs function, suitable for implimentation as a ragged array. The output can be passed to getStartingValues to manipulate the output from glmmPQLstrings, and to restoreParams to restore the original parametrisation from bugs output.

Value

A list with the following components

Nxx	The number of levels in the most general groupping
Syy	Indexing sequences, one for each level. If yy is level n, level n+1 has elements Syy[1] to Syy[2]-1 belonging to the first category of level n.
Хуу	Matrix or vector of covariates belonging to level yy
	vector of observations.

writeBugsModel 25

Author(s)

Patrick Brown, <patrick.brown@utoronto.ca>

References

"Handling unbalanced datasets" in the "Tricks: Advanced Use of the BUGS Language" section of the bugs manual, at http://www.openbugs.net/Manuals/Tricks.html

See Also

bugs

Examples

```
library(nlme)
data(Muscle)
muscleRagged = winBugsRaggedArray(Muscle, effects="Strip",
observations="conc",
   covariates=list(observations="length"))
```

writeBugsModel

Write a bugs model file for a Generalised Linear Mixed Model

Description

Given a list of effect groups, and the covariates associated with each level, a bugs model file is written using ragged arrays corresponding to output from winBugsRaggedArray

Usage

```
writeBugsModel(file, effects, covariates, observations,
family = c("bernoulli", "binomial", "poisson", "normal", "other"),
spatial = NULL, geostat=FALSE,
prefix = "",reparam=NULL, brugs=TRUE, priors=NULL)
```

Arguments

file a character string denoting the name of the bugs model file writen.

effects vector of effect groups

covariates A list with names corresponding to effects and each element being a vector of

covariates applicable at that level

observations A character string giving the column of observations, or a vector where the first

element is the observations and the remaning are offsets.

family Response distribution

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spatial	name of the spatial random effect
geostat	Is this a geostatistical random effect? Defaults to FALSE for the Besag, York and Mollie discrete spatial variation model
prefix	the prefix
reparam	vector of random effect names, subtract covariates at this level from the intercept.
brugs	make the model file compatible with OpenBugs by using the inprod function in place of inprod 2 $$
priors	character string of prior distributions, with the name of each element referring to the parameter it is the prior for

Details

The arguments to the function specify a generalised linear mixed model. A file containing code for a corresponding bugs model is written. The model uses ragged arrays to specify grouping factors, and includes covariates at the appropriate levels to aid in chain convergence. It is intended that the user will edit this file before it's use. The prior distributions in particular may not be appropriate.

Value

A file, suitable for passing to the bugs function in R2WinBUGS.

Warning

You are strongly encouraged to modify the model file prior to using it.

Author(s)

Patrick Brown, <patrick.brown@utoronto.ca>

References

"Handling unbalanced datasets" in the "Tricks: Advanced Use of the BUGS Language" section of the bugs manual, at http://www.openbugs.net/Manuals/Tricks.html

```
writeBugsModel("model.bug", effects="Strip", observations="conc",
   covariates=list(observations="length"),
   family="normal", priors=c(intercept="dunif(-10,10)") )

cat(scan("model.bug", "a",sep='\n'),sep='\n')
```

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