

# Conversion table for the variables in the `core_functions.R` file

January 25, 2018

## Glossary of terms

In this file we provide a glossary for the variables defined in the `core_functions.R` file, using the same notation of the paper Rigon, Durante and Torelli (2017). We describe those variables using the notation of the **usage** choice model. The notation for the **reversibility** and the **method** choice models proceeds in a similar manner. The elements of the glossary are listed below following the order of appearance in the file.

- The design matrix  $\mathbf{X}_1$  is denoted with `X.Fix`.
- The binary indicators  $z_{ij1}$  are contained in the vector `y`.
- The number of observations  $n_i$  is denoted with `n`.
- The precision matrix  $\mathbf{B}^{-1}$  is denoted with `P.Fix`.
- The prior hyperparameters  $(a_{\tau_1}, b_{\tau_1})$  are denoted with `a_tau` and `b_tau`, respectively.
- The precision hyperparameter  $\sigma_{\mu k}^{-2}$  is denoted with `tau_mu`.
- The number of mixture components  $H$  is denoted with `H`.
- The prior hyperparameters  $(a_\lambda, b_\lambda)$  are denoted with `a_lambda` and `b_lambda`, respectively.
- The B-spline design matrix  $\mathbf{H}_1$  is denoted with the matrix `B`.
- The rank of the penalty matrix  $\text{rank}(\mathbf{D})$  is denoted with `rankD`.
- The penalty matrix  $\mathbf{D}$  is denoted with `DtD`.
- The random intercept  $\mu_{i1}$  are contained in the vector `beta_RF`.
- The vector of parameters  $\beta_1$  is denoted with `beta_Fix`.
- The vector of parameters  $\gamma_1$  is denoted with `beta_spline`.
- The spline component of the linear predictor, whose elements are  $f_1(\text{age}_{ij})$ , is denoted `eta_spline`.
- The random effect component of the linear predictor, whose elements are the corresponding random intercepts  $\mu_{i1}$ , is denoted `eta_RF`.
- The fixed effect component of the linear predictor, whose elements are  $\mathbf{x}_{ij}^\top \beta_1$ , is denoted with `eta_Fix`.
- The diagonal of the matrix  $\mathbf{\Omega}_1$  is stored in the vector `omega`.
- The cluster indicators  $G_{i1}$  are contained in the vector `S`.

- The means  $\bar{\mu}_{h1}$  are contained in the vector `theta_RF`.
- The smoothing parameter  $\lambda$  is denoted with `lambda`.
- The precision  $\sigma_1^{-2}$  is denoted with `tau`.
- The mixture weights  $(\nu_{11}, \dots, \nu_{H1})$  are denoted with `nu`.

All these quantities are repeatedly replaced during the execution of the Gibbs sampler and they are stored in vectors, matrices or arrays having the same name as in the list above, but with the suffix `_out` added. For instance, the  $\beta_1$  coefficients are stored in the vector `beta_Fix_out`.