

patient	before (X)	after (Y)	patient	before (X)	after (Y)
1	102.4	99.6	7	102.5	101.0
2	103.2	100.1	8	103.1	100.1
3	101.9	100.2	9	102.8	100.7
4	103.0	101.1	10	102.3	101.1
5	101.2	99.8	11	101.9	101.3
6	100.7	100.2	12	101.4	100.2

Table 1: Temperatures of  $n = 12$  children before and after taking aspirin.

In a pediatric clinical study carried out to see how effective aspirin is in reducing temperature,  $n = 12$  five-year-old children suffering from influenza had their temperature taken immediately before ( $X$ ) and 1 hour after ( $Y$ ) administration of aspirin. The data are in Table 1, ~~and online at [www.biostat.umn.edu/~brad/data/aspirin\\_data.txt](http://www.biostat.umn.edu/~brad/data/aspirin_data.txt).~~

Let  $Z = X - Y$ , the observed reduction in temperature. The study investigators suspect that the reduction in temperature  $Z$  may be related to the initial temperature  $X$ . Thus, they would like to fit the simple linear regression (SLR) model,

$$Z_i = \beta_0 + \beta_1(x_i - \bar{x}) + \epsilon_i, \quad \epsilon_i \stackrel{iid}{\sim} N(0, \sigma^2), \quad i = 1, \dots, n.$$

- Use **R** (or any package) to plot the raw data. Does the linear model appear plausible?
- Following the model of Example 2.10, fit the SLR model in **WinBUGS**, using vague priors for all parameters. Find a posterior density estimate and a 95% credible interval for the initial temperature effect  $\beta_1$ . Do your results confirm the investigators' suspicion? Also check the effective model size  $p_D$  and DIC score for the fitted SLR.
- Suppose a 13th patient arrives with an initial temperature of 100.0 degrees. Find an estimate of the predictive density of  $Z_{13}$ , the predicted reduction in temperature for this patient, and a point estimate for  $P(Z_{13} > 0 | Z_1, \dots, Z_{12})$ , the predictive probability that this new patient's temperature is reduced by aspirin.
- Follow the model of CL3, Example 2.16 to investigate approximate residual and CPO values for your model (do not bother with exact cross-validators results here). Are any data points outliers in any sense?
- Suppose we attempt to improve model fit by adding a quadratic term,  $\beta_2(x_i - \bar{x})^2$ , to our model. Make this change and recheck  $p_D$  and DIC, as well as the posterior of  $\beta_2$ . Is this model enhancement well-justified by the data? Also check this change's impact on your answer to part (c) above. Is either  $Z_{13}$  prediction well-justified by the data?

## Working w/ Deviance

Deviance statistic:  $-2 \log p(\vec{y} | \vec{\theta}) + 2 \log h(y)$

$$\text{effective } p_D = \bar{D} - D(\bar{\theta})$$

↳ where  $D(\bar{\theta})$  is deviance statistic evaluated at mean of posterior

Sampler of model parameters

I think if  $y_i \sim N(\beta_0 + \beta_1 x_i, \sigma^2)$

then average of  $\beta_0$ ,  $\beta_1$ , and  $\sigma$  posterior samples should be used.

↳ and where  $\bar{D}$  is defined as

$E_{\theta|y}[D]$ , which is posterior expectation of the deviance

So maybe evaluate deviance using each sampled value of  $\beta_0$ ,  $\beta_1$ ,  $\sigma$  and take the average over this deviance distribution

