

Analysis Example and R Codes

This tutorial provides brief information on the implementation of the estimation procedure for the spatiotemporal multilevel joint model (STM-JM) using a sample dataset from 49 states (i.e., regions). The sample dataset (`sample_data.rdata`), adjacency matrix for the 49 states (`49AdjMat.rdata`), and the following R codes for fitting STM-JM are publicly available at <https://anonymous.4open.science/r/STM-JM-74CE>:

- `prepare.R` – prepares the data to be fit via the joint models,
- `jags.R` – includes the R code for joint modeling via JAGS,
- `Fit.R` – includes the main code; i.e., loading packages and the data, running the code to prepare the data, running the joint model in JAGS, and saving the posterior samples.

In order to run the spatiotemporal multilevel joint model (STM-JM),

1. Download all the files and place them in one folder,
2. Set this folder as the working directory using the `setwd(...)` specified in the `Fit.R`,
3. Run the code in `Fit.R`.

The following function within `Fit.R` file fits the STM-JM models using the Bayesian estimation method presented in the main paper.

```
STMJM_fit(data, n.iter, n.adapt, n.burn, n.thin, n.chains)
```

The input argument `data` is a data frame containing the variables for the model. In the `STMJM_fit()` function, `n.iter`, `n.adapt`, `n.burn`, and `n.thin` are the total number of iterations (including burn-in period), number of iterations during the adaptation phase, number

of iterations during burn-in, and number of iterations for thinning, respectively. The function returns the posterior samples, stored in `post.samples` data frame, obtained from a number of chains indicated using the `n.chains` arguments. In the `post.samples`, the parameters `betaY0`, `betaY1`, `gammaY1`, `betaS1`, `gammaS1` are the posterior samples for the time-varying coefficients, `alpha_1` and `alpha_2` are the posterior samples for α_1 and α_2 , respectively, and `sigmasq_u1`, `sigmasq_u2`, and `rho_u` are the posterior samples for $\sigma_{u_1}^2$, $\sigma_{u_2}^2$, and ρ_u , respectively. Note that the notation used to store the parameters follows the notation in the main manuscript.

The structure of the input data is illustrated in the `sample_data.rdata`:

```
> load("sample_data.rdata")
> head(data)
> names(data)

[1] "region_id" "subject_id" "time" "x1" "z1" "y" "survival" "time_surv"
```

Region and subject ids in this data set are stored under names `region_id` and `subject_id`, respectively. The longitudinal measurement times and event times are recorded under `time` and `time_surv`, respectively. The notations for region-and subject-level covariates follow the main manuscript, that is, `x` and `z`. The event indicator is stored under the column `survival`.