00_Toy_Examples

Frances Lin

3/23/2022

Load packages

```
library(INLA)

## Loading required package: Matrix

## Loading required package: foreach

## Loading required package: parallel

## Loading required package: sp

## This is INLA_22.03.16 built 2022-03-16 13:24:07 UTC.

## - See www.r-inla.org/contact-us for how to get help.
```

Simulate the data

```
N <- 100 # 500, 5000, 25000, 100000
x <- rnorm(N, mean = 6, sd = 2)
y <- rnorm(N, mean = x, sd = 1)
data <- list(x = x, y = y, N = N)</pre>
```

Fit a SLR model

```
# Measure running time of code
# https://www.r-bloggers.com/2017/05/5-ways-to-measure-running-time-of-r-code/
sleep_for_a_minute <- function() {Sys.sleep(60)}
start_time <- Sys.time()

# Fit a SLR model
model <- inla(y ~ x,
    family = "gaussian",
    data = data,
    control.predictor = list(link = 1)</pre>
```

```
end_time <- Sys.time()
end_time - start_time</pre>
```

Time difference of 2.995074 secs

Produce results

```
summary(model)
```

```
##
## Call:
      c("inla.core(formula = formula, family = family, contrasts = contrasts,
##
      ", " data = data, quantiles = quantiles, E = E, offset = offset, ", "
##
##
      scale = scale, weights = weights, Ntrials = Ntrials, strata = strata,
##
      ", " lp.scale = lp.scale, link.covariates = link.covariates, verbose =
      verbose, ", " lincomb = lincomb, selection = selection, control.compute
##
      = control.compute, ", " control.predictor = control.predictor,
##
      control.family = control.family, ", " control.inla = control.inla,
##
      control.fixed = control.fixed, ", " control.mode = control.mode,
##
      control.expert = control.expert, ", " control.hazard = control.hazard,
##
      control.lincomb = control.lincomb, ", " control.update =
##
      control.update, control.lp.scale = control.lp.scale, ", "
##
##
      control.pardiso = control.pardiso, only.hyperparam = only.hyperparam,
      ", " inla.call = inla.call, inla.arg = inla.arg, num.threads =
##
      num.threads, ", " blas.num.threads = blas.num.threads, keep = keep,
##
##
      working.directory = working.directory, ", " silent = silent, inla.mode
      = inla.mode, safe = FALSE, debug = debug, ", " .parent.frame =
##
##
      .parent.frame)")
## Time used:
       Pre = 2.54, Running = 0.248, Post = 0.0206, Total = 2.81
##
## Fixed effects:
                         sd 0.025quant 0.5quant 0.975quant
                 mean
                                                              mode kld
## (Intercept) -0.198 0.298
                                -0.784
                                         -0.198
                                                      0.388 - 0.198
                1.037 0.050
                                 0.938
                                           1.037
                                                      1.135 1.037
##
## Model hyperparameters:
                                           mean
                                                    sd 0.025quant 0.5quant
## Precision for the Gaussian observations 1.06\ 0.149
                                                            0.785
                                           0.975quant mode
## Precision for the Gaussian observations
                                                  1.37 1.04
##
## Marginal log-Likelihood: -157.88
## is computed
## Posterior summaries for the linear predictor and the fitted values are computed
## (Posterior marginals needs also 'control.compute=list(return.marginals.predictor=TRUE)')
```

Reference

Morrison, K.~(2017).~A~gentle~INLA~tutorial.~Precision~Analytics.~https://www.precision-analytics.ca/articles/agentle-inla-tutorial/.