The simplest form of the standard 3-stage hierarchical model in the context of MEP size modeling can be described as follows. Let there be N_P exchangle sequences $\{(x_i^p, y_i^p)_{i=1}^{n(p)} \mid j=1,2...N_P\}$ of MEP size y_i^p recorded at stimulus intensity x_i^p from p^{th} participant, for a total of N_P participants.

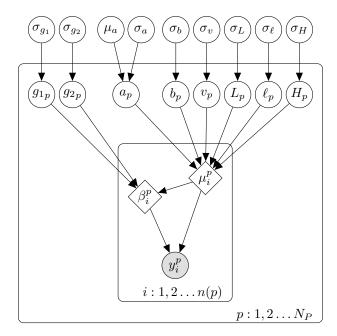
The first stage of hierarchy is the participant-level and specifies parametric model $P(y_i^p \mid x_i^p, \theta_p)$ for each of the N_P sequences and models the MEP size y_i^p as a function of stimulus intensity x_i^p and participant specific parameters θ_p . In the second stage, $\theta_1, \theta_2 \dots \theta_P$ are assumed to be exchangeable and generated from a common distribution $P(\theta_p \mid \gamma)$ with hyper-parameters γ . In the third stage, the hyper-parameters γ are assumed to be unknown and are assigned a non-informative prior, also called hyperprior, density $P(\gamma)$.

$$y_i^p \mid x_i^p, \theta_p, \gamma \sim P(y_i^p \mid x_i^p, \theta_p, \gamma) \tag{4.3.1}$$

$$\theta_p \mid \gamma \sim P(\theta_p \mid \gamma) \tag{4.3.2}$$

$$\gamma \sim P(\gamma) \tag{4.3.3}$$

Figure 4.3.1 shows the graphical representation of the basic hierarchical model implemented by hbmep (Section 5.1) for recruitment-curve fitting



$$y_{i}^{p} \mid x_{i}^{p}, \Omega_{1}^{p} \sim \mathcal{G} \left(\mu_{i}^{p} \cdot \beta_{i}^{p}, \beta_{i}^{p} \right)$$

$$\mu_{i}^{p} = \mathcal{F} \left(x_{i}^{p} \mid \Omega_{1}^{p} \right) \quad \beta_{i}^{p} = g_{1p} + \frac{\mu_{i}^{p}}{g_{2p}}$$

$$a_{p} \sim \mathcal{T} \mathcal{N} \left(\mu_{a}, \sigma_{a} \right)$$

$$\theta_{p} \sim \mathcal{H} \mathcal{N} \left(\sigma_{\theta_{p}} \right) \quad \forall \theta_{p} \in \Omega \setminus \{a_{p}\}$$

$$\mu_{a} \sim \mathcal{T} \mathcal{N} \left(50, 20 \right) \quad \sigma_{a} \sim \mathcal{H} \mathcal{N} \left(30 \right)$$

$$\sigma_{\sigma_{L}} \sim \mathcal{H} \mathcal{N} \left(.05 \right) \quad \sigma_{\theta} \sim \mathcal{H} \mathcal{N} \left(5 \right) \quad \forall \theta \in \Omega_{2}$$

$$\Omega_{1}^{p} = \{a_{p}, b_{p}, v_{p}, L_{p}, \ell_{p}, H_{p}, g_{1p}, g_{2p}\}$$

$$\Omega_{2} = \{\sigma_{L}, \sigma_{H}, \sigma_{v}, \sigma_{\ell}, \sigma_{\theta_{1}}, \sigma_{\theta_{2}}\}$$