Binomial-mixture likelihood

Parametrisation

Details

This likelihood is a mixture of three binomials, where two of them are simple predictors and one is general. The probability for success is

$$p = w_1 p_1 + w_2 p_2 + w_3 p_3$$

where $w_1 + w_2 + w_3 = 1$ are the positive weights, and

$$logit(p_3) = \eta$$

where the linear predictor η is defined in the formula. Further,

$$logit(p_1) = \beta_1 z_1 + \beta_2 z_2 + \beta_3 z_3$$

and

$$logit(p_2) = \beta_4 z_4 + \beta_5 z_5 + \beta_6 z_6$$

for fixed covariates z_i .

Link-function

The link-function is given as usual, and they are all equal.

Hyperparameters

The six regression coefficients β_i are treated as hyperparameters.

Specification

- family="binomialmix"
- Required arguments: A $n \times 2$ matrix Y with the observations and the number of trials s, Y = (y, s), a $n \times 6$ matrix Z with the covariates $Z = c(z_1, \ldots, z_6)$, and a $n \times 2$ matrix W with weights $W = (w_1, w_2)$. The inla.mdata is used as

inla.mdata(Y, Z, W) ~ ...

Hyperparameter spesification and default values

```
doc Binomial mixture
hyper
     theta1
         hyperid 56551
         name beta1
         short.name beta1
         output.name beta1 for binomialmix observations
         output.name.intern beta1 for binomialmix observations
         initial 0
         fixed FALSE
         prior normal
         param 0 100
         to.theta function(x) x
         from.theta function(x) x
     theta2
         hyperid 56552
         name beta2
         short.name beta2
         output.name beta2 for binomialmix observations
         output.name.intern beta2 for binomialmix observations
         initial 0
         fixed FALSE
         prior normal
         param 0 100
         to.theta function(x) x
         from.theta function(x) x
     theta3
         hyperid 56553
         name beta3
         short.name beta3
         output.name beta3 for binomialmix observations
         output.name.intern beta3 for binomialmix observations
         initial 0
         fixed FALSE
         prior normal
         param 0 100
         to.theta function(x) x
         from.theta function(x) x
     theta4
         hyperid 56554
         name beta4
         short.name beta4
         output.name beta4 for binomialmix observations
         output.name.intern beta4 for binomialmix observations
         initial 0
         fixed FALSE
         prior normal
```

```
param 0 100
          to.theta function(x) x
          from.theta function(x) x
     theta5
         hyperid 56555
          name beta5
          short.name beta5
          output.name beta5 for binomialmix observations
          output.name.intern beta5 for binomialmix observations
          initial 0
          fixed FALSE
          prior normal
          param 0 100
          to.theta function(x) x
          from.theta function(x) x
     theta6
         hyperid 56556
          name beta6
          short.name beta6
          output.name beta6 for binomialmix observations
          output.name.intern beta6 for binomialmix observations
          initial 0
          fixed FALSE
          prior normal
          param 0 100
          to.theta function(x) x
          from.theta function(x) x
status experimental
survival FALSE
discrete TRUE
link default logit probit
\mathbf{pdf} binomialmix
```

Example

Here is a simple example.

```
n <- 30000
## this makes it to easy to its just to check the likelihood
## implementation
size <- sample(10:20, n, replace = TRUE)</pre>
beta1 <- rnorm(3, sd = 0.2)
beta2 <- rnorm(3, sd = 0.2)
beta <- c(beta1, beta2)
Z <- matrix(NA, n, 6)</pre>
W <- matrix(NA, n, 2)
Y <- matrix(NA, n, 2)
x \leftarrow rnorm(n, sd = 0.1)
xx \leftarrow rnorm(n, sd = 0.4)
eta <- 1 + x + xx
for (i in 1:n) {
    Z[i, ] <- rnorm(6)</pre>
    w <- c(rbeta(2, 1, 10), rbeta(1, 10, 1))
    w \leftarrow w/sum(w)
    W[i, ] \leftarrow w[1:2]
    p1 <- inla.link.invlogit(sum(beta1 * Z[i, 1:3]))</pre>
    p2 <- inla.link.invlogit(sum(beta2 * Z[i, 3 + 1:3]))</pre>
    p3 <- inla.link.invlogit(eta[i])</pre>
    p \leftarrow w[1] * p1 + w[2] * p2 + w[3] * p3
    Y[i, ] <- c(rbinom(1, size = size[i], prob = p), size[i])
r \leftarrow inla(inla.mdata(Y, Z, W) ~ 1 + x + xx,
           family = "binomialmix",
           data = list(Y = Y, Z = Z, W = W, x = x, xx = xx),
           verbose = TRUE)
cbind(estimate = r$summary.fixed[,"mean"], true = 1)
cbind(estimate = r$summary.hyperpar[,"mean"], true = beta)
```