

# Package ‘Rgbp’

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**Title** Bayesian Hierarchical Modeling and Frequentist Method Check

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**Depends** sn

**Suggests** mnormt

**Description** Bayesian-frequentist reconciliation via Bayesian hierarchical modeling for Gaussian, Binomial, and Poisson data and frequentist method check for good coverage probability.

**License** GPL-2

**BugReports** <https://github.com/jyklly/Rgbp/issues>

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baseball

*Baseball Data***Description**

Batting averages of 18 major league players through their first 45 official at bats of the 1970 season. These batting averages were published weekly in the New York Times, and by April 26, 1970.

**Usage**

```
data(baseball)
```

**Format**

A data set of 18 players with 12 covariates:

FirstName each player's first name

LastName each player's last name

At.Bats number of times batted

Hits each player's number of hits among 45 at bats

BattingAverage batting averages among 45 at bats

RemainingAt.Bats number of times batted after 45 at bats until the end of season

RemainingAverage batting averages after 45 at bats until the end of season

SeasonAt.Bats number of times batted over the whole season

SeasonHits each player's number of hits over the whole season

SeasonAverage batting averages over the whole season

League 1 if a player is in the National league

Position each player's position

**Source**

Efron, B. and Morris, C. (1975). Data Analysis Using Stein's Estimator and its Generalizations. *Journal of the American Statistical Association*. **70**. 311-319.

**Examples**

```
data(baseball)
z <- baseball$Hits
n <- baseball$At.Bats
x <- ifelse(baseball$Position == "fielder", 1, 0)
```

```
#####
# We do have one covariates and do not know a mean of the prior distribution. #
#####
```

```
#####
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####
```

```

b <- gbp(z, n, x, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

p <- gbp(z, n, x, model = "pr")
p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

```

coverage

*Estimating Coverage Probability***Description**

coverage estimates Rao-Blackwellized and simple unbiased coverage probabilities.

**Usage**

```
coverage(gbp.object, A.or.r, reg.coef, mean.PriorDist, nsim = 10)
```

**Arguments**

gbp.object	a resultant object of gbp function.
A.or.r	(optional) a numeric value of $A$ (details in the description below) for Gaussian data or of $r$ (details in the description below) for Binomial and Poisson data. Designating this argument should come with other arguments, for example, (A.or.r, reg.coef) or (A.or.r, mean.PriorDist).
reg.coef	(optional) a ( $m$ by 1) vector for regression coefficients, $\beta$ , where $m$ is the number of regression coefficients including an intercept.
mean.PriorDist	(optional) a numeric value for the mean of (second-level) prior distribution.
nsim	number of datasets to be generated. Default is 10.

**Details**

As for the argument gbp.object, if the result of gbp is designated to b, for example "b <- gbp(z, n, model = "br")", the argument gbp.object indicates this b.

Data generating process is based on a second-level hierarchical model. The first-level hierarchy is a distribution of observed data and the second-level is a conjugate prior distribution on the first-level parameter.

To be specific, for Normal data, gbp constructs a two-level Normal-Normal multi-level model.  $\sigma_j^2$  below is assumed to be known or to be accurately estimated ( $s_j^2$ ) and subscript  $j$  indicates  $j$ -th group (or unit) in a dataset.

$$\begin{aligned}(y_j | \theta_j) &\sim \text{indep } N(\theta_j, \sigma_j^2) \\ (\theta_j | \mu_{0j}, A) &\sim \text{indep } N(\mu_{0j}, A) \\ \mu_{0j} &= x_j' \beta\end{aligned}$$

for  $j = 1, \dots, k$ , where  $k$  is the number of groups (units) in a dataset.

For Poisson data, gbp builds a two-level Poisson-Gamma multi-level model. A square bracket below indicates [mean, variance] of distribution and a constant multiplied to the notation representing Gamma distribution (Gam) is a scale. Also, for consistent notation,  $y_j = \frac{z_j}{n_j}$  and  $n_j$  can be interpreted as  $j$ -th group's exposure only in this Poisson-Gamma hierarchical model.

$$\begin{aligned}(z_j | \theta_j) &\sim \text{indep } \text{Pois}(n_j \theta_j) \\ (\theta_j | r, \mu_{0j}) &\sim \text{indep } \frac{1}{r} \text{Gam}(r \mu_{0j}) \sim \text{indep } \text{Gam}[\mu_{0j}, \mu_{0j}/r] \\ \log(\mu_{0j}) &= x_j' \beta\end{aligned}$$

for  $j = 1, \dots, k$ , where  $k$  is the number of groups (units) in a dataset.

For Binomial data, gbp sets a two-level Binomial-Beta multi-level model. For reference, a square bracket below indicates [mean, variance] of distribution and  $y_j = \frac{z_j}{n_j}$ .

$$\begin{aligned}(z_j | \theta_j) &\sim \text{indep } \text{Bin}(n_j, \theta_j) \\ (\theta_j | r, \mu_{0j}) &\sim \text{indep } \text{Beta}(r \mu_{0j}, r(1 - \mu_{0j})) \sim \text{indep } \text{Beta}[\mu_{0j}, \mu_{0j}(1 - \mu_{0j}) / (r + 1)] \\ \text{logit}(\mu_{0j}) &= x_j' \beta\end{aligned}$$

for  $j = 1, \dots, k$ , where  $k$  is the number of groups (units) in a dataset.

From now on, the subscript  $i$  means  $i$ -th simulation and  $j$  indicates  $j$ -th group (or unit). So, notations with a subscript  $i$  are ( $k$  by 1) vectors, for example  $\theta_i' = (\theta_{i1}, \theta_{i2}, \dots, \theta_{ik})$ .

Pseudo-data generating process starts from the second-level hierarchy to the first-level. coverage first generates true parameters ( $\theta_i$ ) for  $k$  groups (units) at the second-level and then moves onto the first-level to simulate pseudo-data sets,  $y_i$  for Gaussian or  $z_i$  for Binomial and Poisson data, given previously generated true parameters ( $\theta_i$ ).

So, in order to generate pseudo-datasets, coverage needs parameters of prior distribution, ( $A$  (or  $r$ ) and  $\beta$  (reg.coef)) or ( $A$  (or  $r$ ) and  $\mu_0$  (mean.PriorDist)). From here, we have four options to run coverage.

First, if any values related to the prior distribution are not designated like coverage(b, nsim = 10), then coverage will regard estimated values in b (gbp.object) as given true values when it generates bunch of pseudo-datasets. After sampling  $\theta_i$  from the prior distribution determined by those estimated values in b (gbp.object), coverage creates an  $i$ -th pseudo-dataset based on  $\theta_i$  just sampled.

Second, coverage allows us to designate different true values in generating datasets, for example coverage(b, A.or.r = 15, reg.coef = 3, nsim = 100) when we do not have any covariates and do not know a mean of the prior distribution. One value designated in reg.coef will be used to calculate the mean of second-level distribution by  $g(\mu_0) = \beta_0 = 3$ , where  $g$  is a link function, i.e.,  $g(\mu_0) = \mu_0$  for Gaussian,  $g(\mu_0) = \log(\mu_0)$  for Poisson, and  $g(\mu_0) = \text{logit}(\mu_0)$  for Binomial data. Then, coverage samples  $\theta_i$  from the prior distribution determined by designated values, A.or.r and reg.coef (only intercept term). Sampling  $i$ -th pseudo-data is based on  $\theta_i$  just sampled.

Third, coverage enables us to designate different true values in generating datasets like `coverage(b, A.or.r = 15, reg.coef = c(3, -1), nsim = 100)` when we have one covariate (which can be more than one, then `reg.coef` should reflect on the number of regression coefficients including an intercept term) but we do not know what the mean of the prior distribution,  $\mu_0$ , is. For reference, a covariate matrix,  $X$  (a vector in this case because of one covariate assumed), should not include a column of ones for an intercept of the regression (which will be generated automatically) and the mean of prior distribution will be set as  $g(\mu_{0j}) = x'_{ij}\beta$ , where  $x'_{ij}$  is (1,  $j$ -th row of  $X$ ). Then, coverage samples  $\theta_i$  from the prior distribution determined by designated values, `A.or.r` and `reg.coef`. Sampling  $i$ -th pseudo-data is based on  $\theta_i$  just sampled.

Lastly, coverage provides us another way to designate different true values in generating datasets like `coverage(b, A.or.r = 15, mean.PriorDist = 0.45, nsim = 100)` when we know the mean of prior distribution a priori. Then, coverage samples  $\theta_i$  from the prior distribution determined by designated values, `A.or.r` and `mean.PriorDist`. The  $i$ -th Pseudo-datasets are generated based on  $\theta_i$  just sampled.

The simple unbiased estimator of coverage probability in  $j$ -th group (or unit) is a sample mean of indicators over all simulated datasets. The  $j$ -th indicator in  $i$ -th simulation is 1 if the estimated interval of the  $j$ -th group on  $i$ -th simulated dataset contains a true parameter  $\theta_{ij}$  that generated the observed value of the  $j$ -th group in the  $i$ -th dataset.

Rao-Blackwellized estimator (unbiased itself) for group  $j$  is a conditional expectation of the unbiased estimator described above given a sufficient statistic,  $y_j$  for Gaussian or  $z_j$  for Binomial and Poisson data.

## Value

<code>coverageRB</code>	estimated Rao-Blackwellized coverage probability for each group (or unit) averaged over all simulations.
<code>coverageU</code>	estimated simple unbiased coverage probability for each group (or unit) averaged over all simulations.
<code>average.coverageRB</code>	average value over <code>coverageRB</code> .
<code>average.coverageU</code>	average value over <code>coverageU</code> .
<code>raw.resultRB</code>	all the Rao-Blackwellized coverage probabilities for every group and for every simulation.
<code>raw.resultU</code>	all the values of indicators for every group and for every simulation.

## Author(s)

Joseph Kelly, Carl Morris, and Hyungsuk Tak

## References

Christiansen, C. and Morris, C. (1997). Hierarchical Poisson Regression Modeling. *Journal of the American Statistical Association*. **92**. 618-632.

## Examples

```
# Loading datasets
data(schools)
y <- schools$y
```

```

se <- schools$se

# Arbitrary covariate for schools data
x2 <- rep(c(-1, 0, 1, 2), 2)

# baseball data where z is Hits and n is AtBats
z <- c(18, 17, 16, 15, 14, 14, 13, 12, 11, 11, 10, 10, 10, 10, 9, 8, 7)
n <- c(45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45)

# One covariate: 1 if a player is an outfielder and 0 otherwise
x1 <- c(1, 1, 1, 1, 1, 0, 0, 0, 0, 1, 0, 0, 0, 1, 1, 0, 0, 0)

#####
# Gaussian Regression Interactive Multi-level Modeling (GRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

g <- gbp(y, se)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A
### and a regression coefficient (intercept),
### not using estimated values as true ones.
gcv <- coverage(g, A.or.r = 9, reg.coef = 10, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

g <- gbp(y, se, x2, model = "gr")

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
gcv <- coverage(g, A.or.r = 9, reg.coef = c(10, 1), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

g <- gbp(y, se, mean.PriorDist = 8)

```

```

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A and
### 2nd level mean as true ones, not using estimated values as true ones.
coverage(g, A.or.r = 9, mean.PriorDist = 5, nsim = 10)

#####
# Binomial Regression Interactive Multi-level Modeling (BRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

b <- gbp(z, n, model = "br")

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and a regression coefficient (intercept),
### not using estimated values as true ones.
bcv <- coverage(b, A.or.r = 60, reg.coef = -1, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

b <- gbp(z, n, x1, model = "br")

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
bcv <- coverage(b, A.or.r = 60, reg.coef = c(-1, 0), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

b <- gbp(z, n, mean.PriorDist = 0.265, model = "br")

```

```

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r and
### 2nd level mean as true ones, not using estimated values as true ones.
bcv <- coverage(b, A.or.r = 60, mean.PriorDist = 0.3, nsim = 10)

#####
# Poisson Regression Interactive Multi-level Modeling (PRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

p <- gbp(z, n, model = "pr")

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and a regression coefficient (intercept),
### not using estimated values as true ones.
pcv <- coverage(p, A.or.r = 60, reg.coef = -5, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

p <- gbp(z, n, x1, model = "pr")

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
pcv <- coverage(p, A.or.r = 60, reg.coef = c(-2, 0), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

p <- gbp(z, n, mean.PriorDist = 0.265, model = "pr")

```



```

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r and
### 2nd level mean as true ones, not using estimated values as true ones.
pcv <- coverage(p, A.or.r = 60, mean.PriorDist = 0.3, nsim = 10)

```

gbp

*Fitting Bayesian Hierarchical Models***Description**

gbp fits Bayesian hierarchical models using the Uniform distribution on the second level variance component (variance of the prior distribution), which enables good frequentist repeated sampling properties.

**Usage**

```

## Default S3 method:
gbp(x, w, covariates, mean.PriorDist, model = "gr", intercept = TRUE, Alpha = 0.95,
    n.IS = 0, trial.scale = 2.5)

```

**Arguments**

x	a ( $k$ by 1) vector of $k$ groups' sample means for Gaussian or of each group's number of successful trials for Binomial and Poisson data, where $k$ is the number of groups (or units) in a dataset.
w	a ( $k$ by 1) vector composed of the standard errors of all groups for Gaussian or of each group's total number of trials for Binomial and Poisson data.
covariates	(optional) a matrix of covariate(s) each column of which corresponds to one covariate.
mean.PriorDist	(optional) a numeric value for the second-level mean parameter, <i>i.e.</i> the mean of prior distribution, if you know this value a priori.
model	a character string indicating which hierarchical model to fit. "gr" for Gaussian data, "br" for Binomial, and "pr" for Poisson. Default is "gr"
intercept	TRUE or FALSE flag indicating whether an intercept should be included in the regression. Default is TRUE.
Alpha	a float between 0 and 1 to estimate 100*Alpha% intervals. Default is 0.95.
n.IS	If n.IS = 5000, all the results will be based on 5000 importance samples. Default is 0.
trial.scale	Scale in trial distribution where $\alpha$ is sampled. If resultant weight has too many 0's, scale should be smaller than before. If resultant weight has too few 0's, scale should be bigger than before. If there are relatively huge weights, scale should be bigger than before. Default is 2.5.

## Details

gbp fits a hierarchical model whose first-level hierarchy is a distribution of observed data and second-level is a conjugate prior distribution on the first-level parameter. To be specific, for Normal data, gbp constructs a two-level Normal-Normal multilevel model.  $V_j (= \sigma^2/n_j)$  is assumed to be known or to be accurately estimated, and subscript  $j$  indicates  $j$ -th group (or unit) in a dataset.

$$(y_j|\theta_j) \sim indepN(\theta_j, V_j)$$

$$(\theta_j|\mu_{0j}, A) \sim indepN(\mu_{0j}, A)$$

$$\mu_{0j} = x'_j\beta$$

for  $j = 1, \dots, k$ , where  $k$  is the number of groups (units) in a dataset.

For Poisson data, gbp builds a two-level Poisson-Gamma multilevel model. A square bracket below indicates [mean, variance] of distribution, a constant multiplied to the notation representing Gamma distribution (Gam) is a scale, and  $y_j = \frac{z_j}{n_j}$ .

$$(z_j|\theta_j) \sim indepPois(n_j\theta_j)$$

$$(\theta_j|r, \mu_{0j}) \sim indep\frac{1}{r}Gam(r\mu_{0j}) \sim indepGam[\mu_{0j}, \mu_{0j}/r]$$

$$\log(\mu_{0j}) = x'_j\beta$$

for  $j = 1, \dots, k$ , where  $k$  is the number of groups (units) in a dataset.

For Binomial data, gbp sets a two-level Binomial-Beta multilevel model. A square bracket below indicates [mean, variance] of distribution and  $y_j = \frac{z_j}{n_j}$ .

$$(z_j|\theta_j) \sim indepBin(n_j, \theta_j)$$

$$(\theta_j|r, \mu_{0j}) \sim indepBeta(r\mu_{0j}, r(1 - \mu_{0j})) \sim indepBeta[\mu_{0j}, \mu_{0j}(1 - \mu_{0j})/(r + 1)]$$

$$\text{logit}(\mu_{0j}) = x'_j\beta$$

for  $j = 1, \dots, k$ , where  $k$  is the number of groups (units) in a dataset.

For reference, based on the above notations, the Uniform prior distribution on the second level variance component (variance of the prior distribution) is  $dA$  for Gaussian and  $d(\frac{1}{r}) (= \frac{dr}{r^2})$  for Binomial and Poisson data. The second level variance component can be interpreted as variation among the first-level parameters ( $\theta_j$ ) or variance of ensemble information.

Under this setting, the argument  $x$  in gbp is a  $(k \text{ by } 1)$  vector of  $k$  groups' sample means ( $y'_j$ s in the description of Normal-Normal model above) for Gaussian or of each group's number of successful trials ( $z'_j$ s) for Binomial and Poisson data, where  $k$  is the number of groups (or units) in a dataset.

The argument  $w$  is a  $(k \text{ by } 1)$  vector composed of the standard errors ( $V'_j$ s) of all groups for Gaussian or of each group's total number of trials ( $n'_j$ s) for Binomial and Poisson data.

As for two optional arguments, `covariates` and `mean.PriorDist`, there are three feasible combinations of them to run gbp. The first situation is when we do not have any covariate and do not know a mean of the prior distribution ( $\mu_0$ ) a priori. In this case, assigning none of two optional arguments, such as "gbp(z, n, model = "br")", will lead to a correct model. gbp will automatically fit a regression with only an intercept term to estimate a common mean of the prior distribution (exchangeability).

The second situation is when we have covariate(s) and do not know a mean of the prior distribution ( $\mu_0$ ) a priori. In this case, assigning a matrix,  $X$ , each column of which corresponds to one covariate, such as "gbp(z, n, X, model = "pr")", will lead to a correct model. Default of gbp

is to fit a regression including an intercept term to estimate a mean of the prior distribution. Double exchangeability will hold in this case.

The last case is when we know a mean of the prior distribution ( $\mu_0$ ) a priori. Now, we do not need to estimate regression coefficients at all because we know a true value of  $\mu_0$  (strong assumption). Designating this value into the argument of gbp like "gbp(y, se, mean.PriorDist = 3)" is enough to account for it. For reference, mean.PriorDist has a stronger priority than covariates, which means that when both arguments are designated, gbp will fit a hierarchical model using the known mean of prior distribution, mean.PriorDist.

gbp returns an object of class "gbp" which provides three relevant functions plot, print, and summary.

## Value

An object of class gbp comprises of:

sample.mean	sample mean of each group (or unit)
se	if Gaussian data, standard error of sample mean in each group (or unit)
n	if Binomial and Poisson data, total number of trials of each group (or unit)
prior.mean	numeric if entered, NA if not entered
prior.mean.hat	estimate of prior mean by a regression if prior mean is not assigned a priori
shrinkage	shrinkage estimate of each group (adjusted posterior mean)
sd.shrinkage	posterior standard deviation of shrinkage
post.mean	posterior mean of each group
post.sd	posterior standard deviation of each group
post.intv.low	lower bound of 100*Alpha% posterior interval (quantile of posterior distribution)
post.intv.upp	upper bound of 100*Alpha% posterior interval (quantile of posterior distribution)
model	"gr" for Gaussian, "br" for Binomial, and "pr" for Poisson data
X	a covariate vector or matrix if designated. NA if not
beta.new	regression coefficient estimates
beta.var	estimated variance matrix of regression coefficient
intercept	whether TRUE or FALSE
a.new	a posterior mode of $\alpha$ defined as $\log(A)$ for Gaussian or $\log(\frac{1}{r})$ for Binomial and Poisson data. Practical meaning (variation of ensemble information) of estimating $\alpha$ will appear in summary(gbp.object).
a.var	posterior variance of $\alpha$
Alpha	confidence level based on which confidence interval is constructed
weight	importance weights, if importance sampling is done

## Author(s)

Joseph Kelly, Carl Morris, and Hyungsuk Tak

## References

Morris, C. and Lysy, M. (2012). Shrinkage Estimation in Multilevel Normal Models. *Statistical Science*. **27**. 115-134.

## Examples

```
# Loading datasets
data(schools)
y <- schools$y
se <- schools$se

# Arbitrary covariate for schools data
x2 <- rep(c(-1, 0, 1, 2), 2)

# baseball data where z is Hits and n is AtBats
z <- c(18, 17, 16, 15, 14, 14, 13, 12, 11, 11, 10, 10, 10, 10, 9, 8, 7)
n <- c(45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45)

# One covariate: 1 if a player is an outfielder and 0 otherwise
x1 <- c(1, 1, 1, 1, 1, 0, 0, 0, 0, 1, 0, 0, 0, 1, 1, 0, 0, 0)

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

g <- gbp(y, se)
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A
### and a regression coefficient (intercept),
### not using estimated values as true ones.
gcv <- coverage(g, A.or.r = 9, reg.coef = 10, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

g <- gbp(y, se, x2, model = "gr")
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
```

```

### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
gcv <- coverage(g, A.or.r = 9, reg.coef = c(10, 1), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

g <- gbp(y, se, mean.PriorDist = 8)
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A and
### 2nd level mean as true ones, not using estimated values as true ones.
coverage(g, A.or.r = 9, mean.PriorDist = 5, nsim = 10)

#####
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

b <- gbp(z, n, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and a regression coefficient (intercept),

```

```

### not using estimated values as true ones.
bcv <- coverage(b, A.or.r = 60, reg.coef = -1, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

b <- gbp(z, n, x1, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
bcv <- coverage(b, A.or.r = 60, reg.coef = c(-1, 0), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

b <- gbp(z, n, mean.PriorDist = 0.265, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r and
### 2nd level mean as true ones, not using estimated values as true ones.
bcv <- coverage(b, A.or.r = 60, mean.PriorDist = 0.3, nsim = 10)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

p <- gbp(z, n, model = "pr")

```

```

p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and a regression coefficient (intercept),
### not using estimated values as true ones.
pcv <- coverage(p, A.or.r = 60, reg.coef = -5, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

p <- gbp(z, n, x1, model = "pr")
p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
pcv <- coverage(p, A.or.r = 60, reg.coef = c(-2, 0), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

p <- gbp(z, n, mean.PriorDist = 0.265, model = "pr")
p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,

```

```
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r and
### 2nd level mean as true ones, not using estimated values as true ones.
pcv <- coverage(p, A.or.r = 60, mean.PriorDist = 0.3, nsim = 10)
```

---

hospital

*Thirty-one Hospital Data*


---

## Description

Medical profiling evaluation of 31 New York hospitals in 1992. We are to consider these as Normally-distributed indices of successful outcome rates for patients at these 31 hospitals following Coronary Artery Bypass Graft (CABG) surgeries. The indices are centered so that the New York statewide average outcome over all hospitals lies near 0. Larger estimates of  $y$  indicate hospitals that performed better for these surgeries.

## Usage

```
data(hospital)
```

## Format

A dataset of 31 hospitals comprises of:

$y$  values obtained through a variance stabilizing transformation of the unbiased death rate estimates,  $d / n$ , assuming Binomial data. Details in the reference.

$se$  approximated standard error of  $y$ .

$d$  the number of deaths within a month of CABG surgeries in each hospital

$n$  total number of patients receiving CABG surgeries (case load) in each hospital

## Source

Morris, C. and Lysy, M. (2012). Shrinkage Estimation in Multilevel Normal Models. *Statistical Science*. **27**. 115-134.

## Examples

```
data(hospital)

z <- hospital$d
n <- hospital$n
y <- hospital$y
se <- hospital$se

#####
# We do not have any covariates and do not know a mean of the prior distribution. #
#####

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
```



```
#####

g <- gbp(y, se)
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

#####
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

b <- gbp(z, n, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

p <- gbp(z, n, model = "pr")
print(p, sort = FALSE)
p
summary(p)
plot(p)
plot(p, sort = FALSE)
```

plot.gbp

*Drawing Shrinkage and Posterior Interval Plots***Description**

plot(gbp.object) draws shrinkage and posterior interval plots

**Usage**

```
## S3 method for class 'gbp'
plot(x, sort = TRUE, ...)
```

**Arguments**

x	a resultant object of gbp function.
sort	TRUE or FALSE flag. If TRUE, the interval plot (second plot) will be drawn by the order of se for Gaussian, or of n for Binomial and Poisson data. If FALSE, it will be by the order of data input. Default is TRUE.
...	further arguments passed to other methods.

## Details

As for the argument `x`, if the result of `gbp` is designated to `b` like `"b <- gbp(z, n, model = "br")"`, the argument `x` is supposed to be `b`.

This function produces two plots containing information about the prior, sample, and posterior means.

The first plot is a shrinkage plot representing sample means (black circle) on the upper horizontal line and prior (blue line) and posterior means (red circle) on the lower horizontal line. The aim of this plot is to get a sense of the magnitude of the shrinkage and to observe if any change in ordering of the groups has occurred. Crossovers (changes of order) are noted by a black square as indicated in the legend. If the points plotted have the same value then a sunflower plot is produced where each petal (line protruding from the point) represent the count of points with that value. The plot also aims to incorporate the uncertainty and the lengths of the violet and green lines are proportional to the standard error and the posterior standard deviation respectively.

The final plot shows interval estimates of all the groups (units) in a dataset. Two short horizontal ticks at both ends of each black vertical line indicate 97.5% and 2.5% quantiles of a posterior distribution for each group (Normal for Gaussian, Beta for Binomial, and Gamma for Poisson). Red dots (posterior mean) are between black circles (sample mean) and blue line(s) (prior mean) as a result of shrinkage (regression toward the mean).

If we want to see the interval plot (the second plot) NOT sorted by the order of `se` for Gaussian, or of `n` for Binomial and Poisson data, `plot(b, sort = FALSE)` will show this plot by the order of data input.

## Value

Two plots described in *details* will be displayed.

## Author(s)

Joseph Kelly, Carl Morris, and Hyungsuk Tak

## Examples

```
data(hospital)

z <- hospital$d
n <- hospital$n
y <- hospital$y
se <- hospital$se

#####
# We do not have any covariates and do not know a mean of the prior distribution. #
#####

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

g <- gbp(y, se)
plot(g)
plot(g, sort = FALSE)
```

```
#####
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

b <- gbp(z, n, model = "br")
plot(b)
plot(b, sort = FALSE)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

p <- gbp(z, n, model = "pr")
plot(p)
plot(p, sort = FALSE)
```

print.gbp

*Displaying 'gbp' Class***Description**

print.gbp enables users to see a compact group-level (unit-level) estimation result of gbp function.

**Usage**

```
## S3 method for class 'gbp'
print(x, sort = TRUE, ...)
```

**Arguments**

x	a resultant object of gbp function.
sort	TRUE or FALSE flag. If TRUE, the result will appear by the order of se for Gaussian, or of n for Binomial and Poisson data. If FALSE, it will do by the order of data input. Default is TRUE.
...	further arguments passed to other methods.

**Details**

As for the argument x, if the result of gbp is designated to b like "b <- gbp(z, n, model = "br")", the argument x is supposed to be b.

We do not need to type "print(b, sort = TRUE)" but "b" itself is enough to call print(b, sort = TRUE). But if we want to see the result NOT sorted by the order of se for Gaussian, or of n for Binomial and Poisson data, print(b, sort = FALSE) will show the result by the order of data input.

**Value**

print(gbp.object) will display:

obs.mean	sample mean of each group
se	if Gaussian data, standard error of each group
n	if Binomial or Poisson data, total number of trials of each group

X	a covariate vector or matrix if designated. NA if not
prior.mean	numeric if entered, NA if not entered
prior.mean.hat	estimate of prior mean by a regression if prior mean is not assigned a priori. The variable name on the display will be "prior.mean"
shrinkage	shrinkage estimate of each group (adjusted posterior mean)
low.intv	lower bound of 100*Alpha% posterior interval
post.mean	posterior mean of each group
upp.intv	upper bound of 100*Alpha% posterior interval
post.sd	posterior standard deviation of each group

### Author(s)

Joseph Kelly, Carl Morris, and Hyungsuk Tak

### Examples

```
data(hospital)

z <- hospital$d
n <- hospital$n
y <- hospital$y
se <- hospital$se

#####
# We do not have any covariates and do not know a mean of the prior distribution. #
#####

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

g <- gbp(y, se)
g
print(g, sort = FALSE)

#####
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

b <- gbp(z, n, model = "br")
b
print(b, sort = FALSE)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

p <- gbp(z, n, model = "pr")
p
print(p, sort = FALSE)
```

---

print.summary.gbp	<i>Displaying 'summary.gbp' Class</i>
-------------------	---------------------------------------

---

## Description

summary(gbp.object) enables users to see a compact summary of estimation result.

## Usage

```
## S3 method for class 'summary.gbp'
print(x, ...)
```

## Arguments

x	a resultant object of gbp function.
...	further arguments passed to other methods.

## Details

The summary has three parts depending on the model fitted by gbp; Main Summary, Second-level Variance Component Estimation Summary, and Regression Summary (if fitted).

A display of Main Summary changes depending on whether all the groups (units) has the same standard error for Gaussian data (or the same total number of trials for Binomial and Poisson data). If they are not the same, Main Summary lists groups (units) with minimum, median, and maximum values of the standard error for Gaussian data (or of the total number of trials for Binomial and Poisson data). And the last row of Main Summary is about the overall average for all the groups (units) within each column. Note that this last row is not an average over displayed groups (units) above.

If groups (units) have the same standard error for Gaussian (or the same total number of trials for Binomial and Poisson), Main Summary lists groups (units) with minimum, median, and maximum values of the sample mean.

For reference, if there are several units with the same median value, they will show up with numbering.

The second part is about the Second-level Variance Component Estimation Summary. For reference, the second level variance component can be interpreted as variation among the first-level parameters ( $\theta_j$ ) or variance in ensemble information. It is  $A$  for Gaussian,  $\frac{\mu_{0j}}{r}$  for Poisson, and  $\frac{\mu_{0j}(1-\mu_{0j})}{r}$  for Binomial data. To be specific, this part shows estimate of  $\alpha$  (a posterior mode) defined as  $\log(A)$  for Gaussian or  $\log(\frac{1}{r})$  for Binomial and Poisson data, and its standard error.

The last part depends on whether gbp fitted a regression or not. For reference, gbp fits a regression if the second-level mean (mean.PriorDist) was not designated. In this case, summary(gbp.object) will display the result of regression fit.

## Value

summary(gbp.object) shows a compact summary of estimation result such as:

Main summary	<b>Unit w/ min(se or n)</b> an estimation result of a group (unit) with the minimum standard error for Gaussian or the minimum total number of trials for Binomial and Poisson data.
--------------	--

**Unit w/ min(sample.mean)** appears instead of Group w/ min(se or n) when all the groups (units) have the same standard error for Gaussian or the same total number of trials for Binomial and Poisson data.

**Unit w/ median(se or n)** an estimation result of group(s) (unit(s)) with the median standard error for Gaussian or the median total number of trials for Binomial and Poisson data.

**Unit w/ median(sample.mean)** appears instead of Group w/ median(se or n) when all the groups (units) have the same standard error for Gaussian or the same total number of trials for Binomial and Poisson data.

**Unit w/ max(se or n)** an estimation result of a group (unit) with the maximum standard error for Gaussian or the maximum total number of trials for Binomial and Poisson data.

**Unit w/ max(sample.mean)** appears instead of Group w/ max(se or n) when all the groups (units) have the same standard error for Gaussian or the same total number of trials for Binomial and Poisson data.

**Overall Means** the overall average for all the groups (units) within each column.

Second-level Variance Component Estimation Summary

**post.mode.alpha** a posterior mode of  $\alpha$  defined as  $\log(A)$  for Gaussian or  $\log(\frac{1}{r})$  for Binomial and Poisson data.

**post.sd.alpha** standard deviation of the posterior distribution of alpha

Regression Summary (if fitted)

**estimate** regression coefficient estimates.

**se** estimated standard error of regression coefficients.

**z.val** estimate / se.

**p.val** two-sided p-values.

## Author(s)

Joseph Kelly, Carl Morris, and Hyungsuk Tak

## Examples

```
data(hospital)

z <- hospital$d
n <- hospital$n
y <- hospital$y
se <- hospital$se

#####
# We do not have any covariates and do not know a mean of the prior distribution. #
#####

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

g <- gbp(y, se)
summary(g)

#####
```

```

# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

b <- gbp(z, n, model = "br")
summary(b)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

p <- gbp(z, n, model = "pr")
summary(p)

```

Rgbp

*Bayesian Hierarchical Modeling and Frequentist Method Check***Description**

Bayesian-frequentist reconciliation via Bayesian hierarchical modeling for Gaussian, Binomial, and Poisson data and frequentist method check for good coverage probability.

**Details**

Package:	Rgbp
Type:	Package
Version:	1.0.0
Date:	2013-03-16
License:	GPL-2
Main functions:	<a href="#">gbp</a> , <a href="#">coverage</a>

This package uses Bayesian machinery to estimate a two-level model (a random-effects mixed model) and allows for a check of its frequentist properties via a repeated sampling procedure (which we call a "method check"). It is found that even in small samples our procedure yields good frequency properties. Also, this package will be useful for Bayesians who want to see a non-informative reference point before and after constructing their full-Bayesian hierarchical model. For frequentists, it will provide confidence intervals of a random-effect mixed model with good repeated sampling properties.

**Author(s)**

Joseph Kelly, Carl Morris, and Hyungsuk Tak

Maintainer: Joseph Kelly <kelly2@fas.harvard.edu>

**References**

Morris, C. and Lysy, M. (2012). Shrinkage Estimation in Multilevel Normal Models. *Statistical Science*. **27**. 115-134.

## Examples

```
# Loading datasets
data(schools)
y <- schools$y
se <- schools$se

# Arbitrary covariate for schools data
x2 <- rep(c(-1, 0, 1, 2), 2)

# baseball data where z is Hits and n is AtBats
z <- c(18, 17, 16, 15, 14, 14, 13, 12, 11, 11, 10, 10, 10, 10, 9, 8, 7)
n <- c(45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45, 45)

# One covariate: 1 if a player is an outfielder and 0 otherwise
x1 <- c(1, 1, 1, 1, 1, 0, 0, 0, 0, 1, 0, 0, 0, 1, 1, 0, 0, 0)

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

g <- gbp(y, se)
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A
### and a regression coefficient (intercept),
### not using estimated values as true ones.
gcv <- coverage(g, A.or.r = 9, reg.coef = 10, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

g <- gbp(y, se, x2, model = "gr")
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
```



```

### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
gcv <- coverage(g, A.or.r = 9, reg.coef = c(10, 1), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

g <- gbp(y, se, mean.PriorDist = 8)
g
print(g, sort = FALSE)
summary(g)
plot(g)
plot(g, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
gcv <- coverage(g, nsim = 10)

### gcv$coverageRB, gcv$coverage10, gcv$average.coverageRB, gcv$average.coverage10,
### gcv$minimum.coverageRB, gcv$minimum.coverage10, gcv$raw.resultRB, gcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of A and
### 2nd level mean as true ones, not using estimated values as true ones.
coverage(g, A.or.r = 9, mean.PriorDist = 5, nsim = 10)

#####
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

b <- gbp(z, n, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and a regression coefficient (intercept),

```

```

### not using estimated values as true ones.
bcv <- coverage(b, A.or.r = 60, reg.coef = -1, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

b <- gbr(z, n, x1, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
bcv <- coverage(b, A.or.r = 60, reg.coef = c(-1, 0), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

b <- gbr(z, n, mean.PriorDist = 0.265, model = "br")
b
print(b, sort = FALSE)
summary(b)
plot(b)
plot(b, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
bcv <- coverage(b, nsim = 10)

### bcv$coverageRB, bcv$coverage10, bcv$average.coverageRB, bcv$average.coverage10,
### bcv$minimum.coverageRB, bcv$minimum.coverage10, bcv$raw.resultRB, bcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r and
### 2nd level mean as true ones, not using estimated values as true ones.
bcv <- coverage(b, A.or.r = 60, mean.PriorDist = 0.3, nsim = 10)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

#####
# If we do not have any covariate and do not know a mean of the prior distribution #
#####

p <- gbr(z, n, model = "pr")

```

```

p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and a regression coefficient (intercept),
### not using estimated values as true ones.
pcv <- coverage(p, A.or.r = 60, reg.coef = -5, nsim = 10)

#####
# If we have one covariate and do not know a mean of the prior distribution yet, #
#####

p <- gbp(z, n, x1, model = "pr")
p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r
### and regression coefficients, not using estimated values
### as true ones. Two values of reg.coef are for beta0 and beta1
pcv <- coverage(p, A.or.r = 60, reg.coef = c(-2, 0), nsim = 10)

#####
# If we know a mean of the prior distribution, #
#####

p <- gbp(z, n, mean.PriorDist = 0.265, model = "pr")
p
print(p, sort = FALSE)
summary(p)
plot(p)
plot(p, sort = FALSE)

### when we want to simulate pseudo datasets considering the estimated values
### as true ones.
pcv <- coverage(p, nsim = 10)

### pcv$coverageRB, pcv$coverage10, pcv$average.coverageRB, pcv$average.coverage10,

```

```
### pcv$minimum.coverageRB, pcv$minimum.coverage10, pcv$raw.resultRB, pcv$raw.result10.

### when we want to simulate pseudo datasets based on different values of r and
### 2nd level mean as true ones, not using estimated values as true ones.
pcv <- coverage(p, A.or.r = 60, mean.PriorDist = 0.3, nsim = 10)
```

schools

*Eight Schools Data*

## Description

Dataset as seen in Rubin (1981) which was an analysis of coaching effects on SAT scores from eight schools.

## Usage

```
data(schools)
```

## Format

A dataset of 8 schools containing

y The observed coaching effect of each school

se The standard error of the coaching effect of each school.

## Source

Rubin, D. B. (1981). *Estimation in parallel randomized experiments*. Journal of Educational Statistics, 6:377-401.

## Examples

```
data(schools)
y <- schools$y
se <- schools$se

#####
# We do not have any covariates and do not know a mean of the prior distribution. #
#####

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

g <- gbp(y, se)
g
print(g, sort = TRUE)
summary(g)
plot(g)
```

summary.gbp

*Summarizing Estimation Result***Description**

summary.gbp prepares a summary of estimation result saved in the object defined as "gbp" class creating "summary.gbp" class

**Usage**

```
## S3 method for class 'gbp'
summary(object, ...)
```

**Arguments**

object            a resultant object of gbp function.  
...                further arguments passed to other methods.

**Value**

summary.gbp prepares below contents:

main              a table to be displayed by summary(gbp.object). [print.summary.gbp](#).  
sec.var           a vector containing an estimation result of the second-level variance component.  
                  [print.summary.gbp](#).  
reg                a vector composed of a summary of regression fit (if fitted). [print.summary.gbp](#).

**Author(s)**

Joseph Kelly, Carl Morris, and Hyungsuk Tak

**Examples**

```
data(hospital)

z <- hospital$d
n <- hospital$n
y <- hospital$y
se <- hospital$se

#####
# We do not have any covariates and do not know a mean of the prior distribution. #
#####

#####
# Gaussian Regression Interactive Multilevel Modeling (GRIMM) #
#####

g <- gbp(y, se)
summary(g)

#####
```

```
# Binomial Regression Interactive Multilevel Modeling (BRIMM) #
#####

b <- gbp(z, n, model = "br")
summary(b)

#####
# Poisson Regression Interactive Multilevel Modeling (PRIMM) #
#####

p <- gbp(z, n, model = "pr")
summary(p)
```

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