Session 7

Incorporating imperfect sensitivity and specificity into more complex models

Matt Denwood 2021-07-01

Recap

NOTE: THIS MATERIAL IS NOT YET FINALISED, PLEASE CHECK BACK SOON!

TODO: redo so it is covariates

- covariates on Se/Sp
- covariates on prevalence (random effects)
- categorical predictors on prevalence (population/group becomes predictor) - example where we modify the code to add a fixed effect across e.g. 3 populations
- categorical predictors on se/sp: group by population and allow to vary - example with age group and covid paper
- continuous covariates and/or random effects on prevalence

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Incorporating imperfect sensitivity and specificity into more complex

models

Logistic regression in JAGS

```
model{
  for(i in 1:N){
    Observation[i] ~ dbern(prob[i])
    logit(prob[i]) <- intercept + beta1[Category[i]] +</pre>
    ⇔ beta2*Covariate[i]
  intercept ~ dnorm(0, 0.01)
  beta1[1] <- 0
  for(c in 2:NC){
    beta1[c] ~ dnorm(0, 0.01)
  beta2 ~ dnorm(0, 0.01)
  #data# N, Observation, NC, Category, Covariate
  #monitor# intercept, beta1, beta2
  #inits# intercept, beta1, beta2
```

```
model{
  for(i in 1:N){
    Observation[i] ~ dbern(obs_prob[i])
    obs_prob[i] <- prob[i]*se + (1-prob[i])*(1-sp)
    logit(prob[i]) <- intercept + beta1[Category[i]] +</pre>
    ⇔ beta2*Covariate[i]
  se ~ dbeta(1,1)T(1-sp, )
  sp ~ dbeta(1,1)
  intercept ~ dnorm(0, 0.01)
  beta1[1] <- 0
  for(c in 2:NC){
    beta1[c] ~ dnorm(0, 0.01)
  beta2 ~ dnorm(0, 0.01)
  #data# N, Observation, NC, Category, Covariate
  #monitor# intercept, beta1, beta2, se, sp
  #inits# intercept, beta1, beta2, se, sp
```

```
model{
  for(i in 1:N){
    Observation[i] ~ dbern(obs_prob[i])
    obs_prob[i] <- prob[i]*se + (1-prob[i])*(1-sp)
    logit(prob[i]) <- intercept + beta1[Category[i]] +</pre>
    ⇔ beta2*Covariate[i]
  se ~ dbeta(148.43, 16.49)T(1-sp, )
  sp ~ dbeta(240.03, 12.63)
  intercept ~ dnorm(0, 0.01)
  beta1[1] <- 0
  for(c in 2:NC){
    beta1[c] ~ dnorm(0, 0.01)
  beta2 ~ dnorm(0, 0.01)
  #data# N, Observation, NC, Category, Covariate
  #monitor# intercept, beta1, beta2, se, sp
  #inits# intercept, beta1, beta2, se, sp
```

```
model{
  for(i in 1:N){
    Observation[i] ~ dbern(obs_prob[i])
    obs_prob[i] <- prob[i]*se + (1-prob[i])*(1-sp)
    logit(prob[i]) <- intercept + beta1[Category[i]] +</pre>
    ⇔ beta2*Covariate[i]
  se <-0.9
  sp < -0.95
  intercept ~ dnorm(0, 0.01)
  beta1[1] <- 0
  for(c in 2:NC){
    beta1[c] ~ dnorm(0, 0.01)
  beta2 ~ dnorm(0, 0.01)
  #data# N, Observation, NC, Category, Covariate
  #monitor# intercept, beta1, beta2
  #inits# intercept, beta1, beta2
```

```
model{
  for(i in 1:N){
    Observation[i] ~ dbern(obs_prob[i])
    obs_prob[i] <- prob[i]*se + (1-prob[i])*(1-sp)
    logit(prob[i]) <- intercept + beta1[Category[i]] +</pre>
    ⇔ beta2*Covariate[i]
  #data# se, sp
  intercept ~ dnorm(0, 0.01)
  beta1[1] <- 0
  for(c in 2:NC){
    beta1[c] ~ dnorm(0, 0.01)
  beta2 ~ dnorm(0, 0.01)
  #data# N, Observation, NC, Category, Covariate
  #monitor# intercept, beta1, beta2
  #inits# intercept, beta1, beta2
```

```
model{
  for(i in 1:N){
    Observation[i] ~ dbern(obs_prob[i])
    obs_prob[i] <- prob[i]*se[Test[i]] + (1-prob[i])*(1-sp[Test[i]])</pre>
    logit(prob[i]) <- intercept + beta1[Category[i]] +</pre>
    ⇔ beta2*Covariate[i]
  #data# se, sp
  intercept ~ dnorm(0, 0.01)
  beta1[1] <- 0
  for(c in 2:NC){
    beta1[c] ~ dnorm(0, 0.01)
  beta2 ~ dnorm(0, 0.01)
  #data# N, Observation, NC, Category, Covariate, Test
  #monitor# intercept, beta1, beta2
  #inits# intercept, beta1, beta2
```

Other types of GL(M)M

You can use template.jags as inspiration:

```
template.jags(weight ~ group, family="gaussian", data=data,

file="linear_model.txt")

## Your model template was created at "linear_model.txt" - it is highly

advisable to examine the model syntax to be sure it is as intended

## You can then run the model using run.jags("linear_model.txt")

results <- run.jags("linear_model.txt")

## Loading required namespace: rjags

## module glm loaded

## module dic loaded
```

```
results
##
## JAGS model summary statistics from 20000 samples (chains = 2;
   adapt+burnin = 5000):
##
##
                    Lower95 Median Upper95 Mean
## regression_precision 0.87833 1.9898 3.4844 2.0727
## intercept
            4.5724 5.0333 5.4993 5.0341
## group_effect[1] 0
                               0
## group_effect[2] -1.003 -0.37486 0.30503 -0.37316
## deviance
                  40.188 42.728 48.648 43.401
## resid.sum.sq
                  8.7294 9.4237 12.186 9.8179
##
##
                        SD Mode MCerr MC%ofSD
## regression_precision 0.6922 1.8534 0.0053601
                                              0.8
## intercept
            0.23443 5.0226 0.0016577 0.7
## group_effect[1]
                                0
## group_effect[2] 0.33152 -0.38747 0.0023663 0.7
## deviance
                  2.6157 41.704 0.021374 0.8
                    1.2379 9.0347 0.009917
## resid.sum.sa
                                              0.8
##
##
                    SSeff AC.10 psrf
## regression_precision 16677 -0.0071322
## intercept
            20000 -0.0016243
## group_effect[1]
## group_effect[2] 19627 -0.0037905
                                   1.0001
## deviance
                   14977 -0.0097212 0.99999
```

Supported features:

- Gaussian, binomial, Poisson, negative binomial, ZIB, ZIP, ZINB
- Random intercepts

We can also add (currently manually):

- Random slopes
- Spline terms
- Interval censoring

What about other models?

MCMC is highly flexible!

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We can have:

- Hidden Markov models
- State Space models
- Other types of latent class model

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MCMC is highly flexible!

We can have:

- Hidden Markov models
- State Space models
- Other types of latent class model

But does your data match your ambitions?

- All models can be specified
- Relatively few are identifiable

Before you go...

- Feedback on the course would be extremely welcome!
 - https://www.surveyxact.dk/LinkCollector?key=RKMUENCXS11N
 - I will send a reminder email later today with (the same) survey link

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- Feedback on the course would be extremely welcome!
 - https://www.surveyxact.dk/LinkCollector?key=RKMUENCXS11N
 - I will send a reminder email later today with (the same) survey link
- Remember to keep an eye on the COST action website:
 - http://harmony-net.eu
 - Physical training schools are being run in September and accepting sign-ups now!

Practical session 7

Points to consider

- 1. When is there a benefit to adding imperfect test characteristics?
- 2. When is there no real benefit?