

Session 1

Revision and practical info

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```

source("../rsc/setup.R")
## -- Attaching core tidyverse packages -----
↳ tidyverse 2.0.0 --
## v dplyr      1.1.3      v readr      2.1.4
## v forcats    1.0.0      v stringr   1.5.0
## v ggplot2    3.4.3      v tibble    3.2.1
## v lubridate  1.9.2      v tidyr     1.3.0
## v purrr      1.0.2
## -- Conflicts -----
↳ tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()     masks stats::lag()
## i Use the conflicted package (<http://conflicted.r-lib.org/>) to
↳ force all conflicts to become errors
##
## Attaching package: 'ggdag'
##

```

Revision

Bayes Rule

Bayes' theorem is at the heart of Bayesian statistics:

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Where: θ is our parameter value(s);

Y is the data that we have observed;

$P(\theta|Y)$ is the posterior probability of the parameter value(s);

$P(\theta)$ is the prior probability of the parameters;

$P(Y|\theta)$ is the likelihood of the data given the parameters value(s);

$P(Y)$ is the probability of the data, integrated over parameter space.

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- Our Bayesian posterior is therefore always a combination of the likelihood of the data, and the parameter priors
- But for more complex models the distinction between what is 'data' and 'parameters' can get blurred!

- A way of obtaining a numerical approximation of the posterior
- Highly flexible, and easy(ish) using JAGS (or OpenBUGS, or Stan)
- Not inherently Bayesian but most widely used in this context
- Assessing convergence is essential, otherwise we may not be summarising the true posterior
- Our chains are correlated so we need to consider the effective sample size

Hui-Walter models

- A specific class of model for paired diagnostic test data
- Usually (but not necessarily) fit using MCMC
- Requirements are 2 or more tests in 2 or more populations (or 3 tests in 1 population)
- Sensitivity and specificity must be consistent between populations
- Tests must be conditionally independent, although correlation terms can be added
- Easiest to generate using `runjags::template_huiwalter`

Everyone up to speed?

Any questions so far?

Anything unclear?

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All OK with GitHub?

Learning outcomes

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- Understand how and why to use simulated data in the context of Hui-Walter models (session 2)
- Use simulation to do sample size calculations for Hui-Walter models (session 3)

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Also feel free to ask any other (related or unrelated) questions either during the exercise time or final 20 minute discussion.