ptb: an R package for prevalence estimation and diagnostic test evaluation in a Bayesian framework

Oswaldo Santos Baquero

contact: baquero@usp.br

The R package ptb has functions for prevalence estimation, diagnostic test evaluation and prior elicitation. It follows a Bayesian framework and uses JAGS (http://sourceforge.net/projects/mcmc-jags/) as a backend. Some of the functions are high-level R versions of WinBUGS codes (http://cadms.ucdavis.edu/diagnostictests/index.html) and future versions of the ptb will translate more of these WinBUGS codes.

Installation

After installing JAGS (http://sourceforge.net/projects/mcmc-jags/files/JAGS/4.x/), use the following commands:

```
library(devtools)
install_github("leb-fmvz-usp/ptb")
```

Load packages

```
library(ptb); library(coda); library(ggmcmc)
```

Fit a Beta distribution from elicited information

The function ElicitBeta can be used to calculate the parameters a and b of a Beta distribution. The function takes as imputs the elicited mode for the variable of interest and the maximum or minimum elicited value for that variable. A confidence about this maximum or minimum must be provided too. The function PlotElicitedPrior plots the resulting ditribution.

```
(se_prior <- ElicitBeta(mode = 0.3, maximum = 0.5, confidence = 0.95))

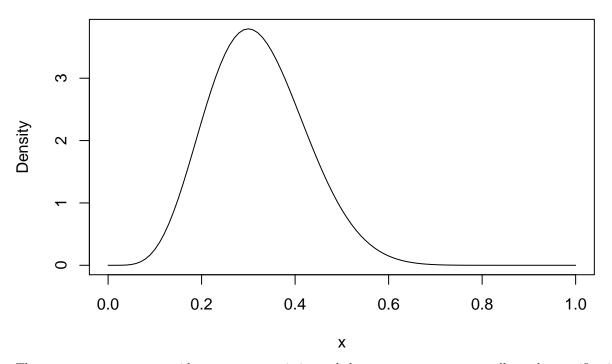
## a (shape1) b (shape2)

## 6.28   13.32

## attr(,"class")

## [1] "ElicitBeta"

PlotElicitedPrior(se_prior)</pre>
```



The argument summary provides summary statistics and the argument quantiles allows the specification of specific quantiles.

```
ElicitBeta(mode = 0.3, maximum = 0.5, confidence = 0.95, summary = TRUE)
## $`a (shape1)`
## [1] 6.28
##
## $`b (shape2)`
## [1] 13.32
##
## $Mean
## [1] 0.3204082
##
## $Variance
  [1] 0.01057023
##
## $Quantiles
       0.025
                  0.25
                             0.5
                                       0.75
## 0.1390975 0.2459714 0.3141901 0.3882998 0.5363675
## attr(,"class")
## [1] "ElicitBeta"
ElicitBeta(mode = 0.3, maximum = 0.5, confidence = 0.95,
           summary = TRUE, quantiles = c(0.1, 0.9))
## $`a (shape1)`
## [1] 6.28
##
## $`b (shape2)`
## [1] 13.32
##
## $Mean
```

```
## [1] 0.3204082
##
## $Variance
## [1] 0.01057023
##
## $Quantiles
## 0.1 0.9
## 0.1913223 0.4579182
##
## attr(,"class")
## [1] "ElicitBeta"
```

Models

To compile and run the models, we always need to define the data, the priors and the parameters to be monitored

By default, three parallel chains are run, the "burn in" is equal to 1e3, starting values are automatically generated, the number of effective iterations is equal to 1e4 and chains are not "thinned". For details, see the help pages.

One test and one population binomial model

```
# help(OneTestOnePopBM)
# Data
dataset <- list(pop_size = 91, positives = 1)</pre>
# Initial conditions for chains (optional)
inits \leftarrow list(list(true_prev = 0.05, se = 0.8, sp = 0.9),
              list(true_prev = 0.02, se = 0.3, sp = 0.7),
              list(true_prev = 0.09, se = 0.1, sp = 0.5))
# Priors
priors <- c(true_prev_a = 1, true_prev_b = 1,</pre>
            se_a = 6.28, se_b = 13.32,
            sp_a = 212.12, sp_b = 3.13
# Prevalence estimate
prev_est <- OneTestOnePopBM(dataset = dataset, inits = inits,</pre>
                             priors = priors,
                             pars = c('true_prev', 'ppv', 'npv'))
## Compiling model graph
##
      Resolving undeclared variables
##
      Allocating nodes
## Graph information:
##
      Observed stochastic nodes: 1
##
      Unobserved stochastic nodes: 3
##
      Total graph size: 26
## Initializing model
```

```
## Iterations = 2001:12000
## Thinning interval = 1
## Number of chains = 3
## Sample size per chain = 10000
##
## 1. Empirical mean and standard deviation for each variable,
##
      plus standard error of the mean:
##
##
                          SD Naive SE Time-series SE
             0.94226 0.07531 0.0004348
                                              0.001639
## npv
             0.53456 0.25168 0.0014531
                                              0.002493
## ppv
## true_prev 0.07238 0.08231 0.0004752
                                              0.001684
## 2. Quantiles for each variable:
                          25%
                 2.5%
                                   50%
##
                                           75% 97.5%
             0.737523 0.92960 0.96568 0.98525 0.9986
## npv
             0.043335 0.34214 0.56414 0.74360 0.9257
## ppv
## true_prev 0.002085 0.02158 0.04818 0.09226 0.2978
One test and one population binomial mixture model
# help(OneTestOnePopBMM)
dataset <- list(pop_size = 91, positives = 1)</pre>
# Priors
priors <- list(true_prev_wph_a = 1.8, true_prev_wph_b = 26.74,</pre>
               se_a = 6.28, se_b = 13.32,
               sp_a = 212.12, sp_b = 3.13,
               prev_h = 0.1
# Prevalence estimates
prev_est <- OneTestOnePopBMM(dataset = dataset, priors = priors, n_iter = 3e3,</pre>
                             pars = c('true_prev', 'true_prev_wph', 'prev_h'))
## Compiling model graph
##
      Resolving undeclared variables
##
      Allocating nodes
## Graph information:
##
      Observed stochastic nodes: 1
      Unobserved stochastic nodes: 4
##
##
      Total graph size: 33
##
## Initializing model
```

summary(prev_est)

summary(prev_est)

```
##
## Iterations = 2001:5000
## Thinning interval = 1
## Number of chains = 3
## Sample size per chain = 3000
##
## 1. Empirical mean and standard deviation for each variable,
     plus standard error of the mean:
##
##
##
                               SD Naive SE Time-series SE
                     Mean
## prev_h
                 0.061000 0.23934 0.0025229
                                                 0.0025387
## true_prev
                 0.002695 0.01311 0.0001382
                                                 0.0001451
## true_prev_wph 0.059852 0.04296 0.0004529
                                                 0.0008109
## 2. Quantiles for each variable:
##
##
                     2.5%
                              25%
                                     50%
                                             75%
                                                   97.5%
                 0.000000 0.00000 0.0000 0.00000 1.00000
## prev h
                 0.000000 0.00000 0.0000 0.00000 0.04168
## true prev
## true prev wph 0.006543 0.02837 0.0498 0.08085 0.16754
```

Difference between estimates

##

##

Resolving undeclared variables

Allocating nodes

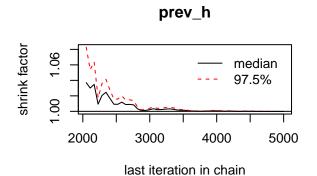
```
# help(DiffBetweenEstimates)
# Priors
priors <- c(true_prev_a = 1, true_prev_b = 1,</pre>
            se a = 6.28, se b = 13.32, sp a = 212.12, sp b = 3.13)
# First estimate
dataset1 <- list(pop_size = 100, positives = 5)</pre>
prev_est1 <- OneTestOnePopBM(dataset = as.list(dataset1), n_iter = 3e3,</pre>
                                   priors = priors, pars = "true_prev",
                                    burn in = 5e2)
## Compiling model graph
      Resolving undeclared variables
##
      Allocating nodes
## Graph information:
##
      Observed stochastic nodes: 1
      Unobserved stochastic nodes: 3
##
      Total graph size: 26
## Initializing model
# Second estimate
dataset2 <- list(pop_size = 91, positives = 1)</pre>
prev_est2 <- OneTestOnePopBM(dataset = as.list(dataset2), n_iter = 3e3,</pre>
                                     priors = priors, pars = "true_prev",
                                     burn in = 5e2)
## Compiling model graph
```

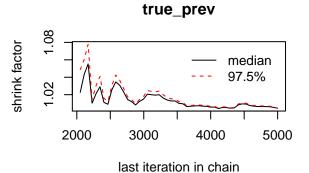
```
## Graph information:
##
      Observed stochastic nodes: 1
      Unobserved stochastic nodes: 3
##
##
      Total graph size: 26
## Initializing model
# Estimated difference.
diffs <- DiffBetweenEstimates(list(prev_est1, prev_est2))</pre>
summary(diffs)
##
## Iterations = 1501:4500
## Thinning interval = 1
## Number of chains = 3
## Sample size per chain = 3000
##
## 1. Empirical mean and standard deviation for each variable,
##
      plus standard error of the mean:
##
##
                                           SD Naive SE Time-series SE
                                 Mean
                               0.1291 0.1670 0.001761
## true_prev1 - true_prev2
                                                             0.004565
## Pr(true_prev1 > true_prev2) 0.8367 0.3697 0.003897
                                                             0.007112
##
## 2. Quantiles for each variable:
##
                                            25%
##
                                  2.5%
                                                   50%
                                                          75% 97.5%
## true_prev1 - true_prev2
                               -0.1526 0.03252 0.1082 0.2028 0.5439
## Pr(true_prev1 > true_prev2) 0.0000 1.00000 1.0000 1.0000 1.0000
```

Diagnostics

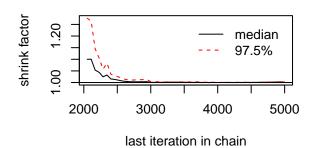
The model outputs are ready for diagnostics.

```
gelman.diag(prev_est)
## Potential scale reduction factors:
##
##
                 Point est. Upper C.I.
## prev_h
                          1
                                      1
## true_prev
                           1
                                      1
                           1
                                      1
## true_prev_wph
## Multivariate psrf
##
## 1
gelman.plot(prev_est)
```

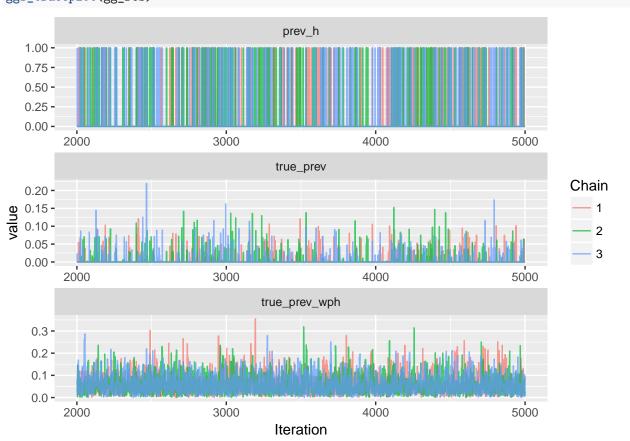


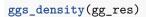


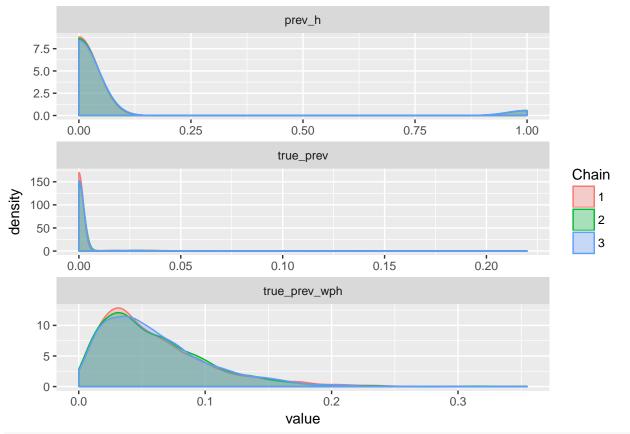
true_prev_wph



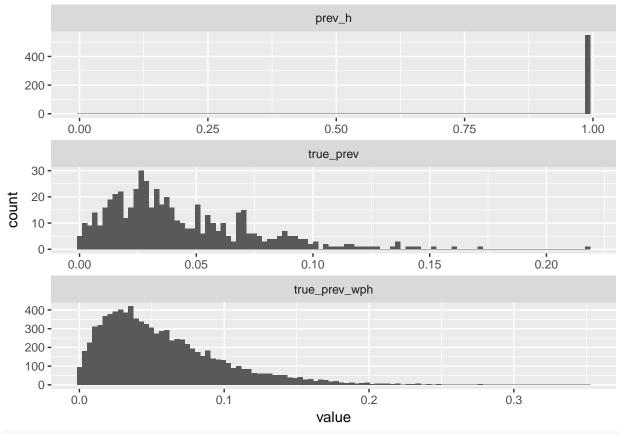
gg_res <- ggs(prev_est)
ggs_traceplot(gg_res)</pre>



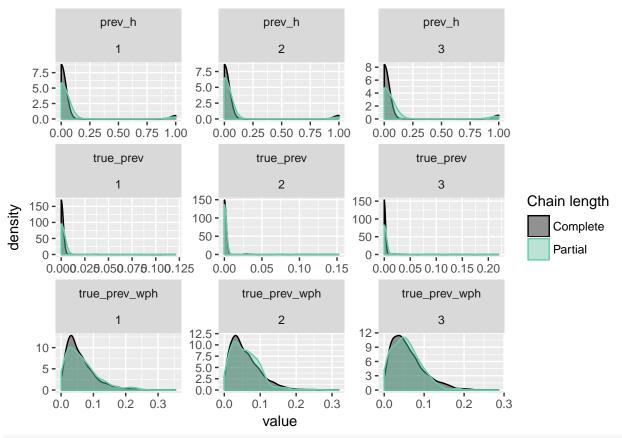


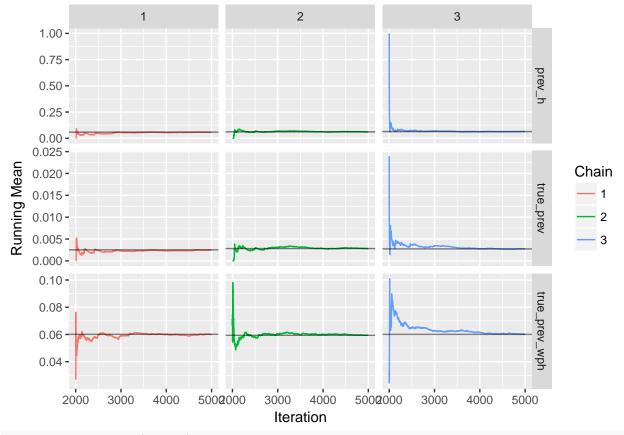


ggs_histogram(gg_res, bins = 100)



ggs_compare_partial(gg_res)





ggs_autocorrelation(gg_res)

