

Research Strategy

Significance

Big Models for Big Data

Need for more complex models for EHR

subsubsection on why

Difficulty to fit complex models

Stan is flexible and fast

Modeling should be accessible

Innovation

H MC Algorithm is faster

Approach

Multidimensional statistical and computational methods for analyzing, inspecting, displaying, representing, parsing, and searching high-dimensional data

Preliminary work

Funded through several mechanisms including the National Science Foundation and the National Institute of Health, the team submitting this proposal already developed and implemented many related algorithms and software packages. The proposed work is a direct continuation of this preliminary work of developing and implementing novel ground breaking algorithms for hierarchical modeling of complex data.

A novel algorithm for Bayesian inference: Hamiltonian Monte Carlo

Dr. Gelman, Betancourt and collaborators developed Hamiltonian Monte Carlo (HMC) methods, a novel approach to computationally implement complex hierarchical Bayesian inference through Monte Carlo simulation.

Open source computational implementation of HMC for diverse interfaces: Stan.

Drs. Gelman, Betancourt and Goodrich developed Stan, an open source multipurpose probabilistic programming language to build complex Bayesian models in several open source and commercial software including so far Stata, Matlab, Python, Julia and R/Rstudio.

Implementation in the open source software environment R/Rstudio: rstan

Drs. Goodrich, Gelman, Betancourt and collaborators developed Rstan, a software package to use Hamiltonian Monte Carlo algorithms the open source statistical software environment R/Rstudio.

Prototype software development: shinyStan and rstanArm

Drs. Goodrich, Gelman and Betancourt and collaborators developed two additional prototype software package for the open source statistical software environment R/Rstudio, called (1) rstanarm and (2) shinystan.

(1) rstanarm makes building advanced hierarchical Bayesian models accessible to data scientist without the need for an understanding of the complexities underlying Hamiltonian Monte Carlo. This software package uses the same notation for model description as other widely accepted software packages for mixed modeling in R/Rstudio like lme4.

(2) shinystan is an interactive tool to explore and diagnose the output of Monte Carlo simulations for Bayesian inference. Also a package for R/Rstudio, shinystan provides multidimensional statistical, graphical and computational tools for any analyzing, inspecting, displaying, representing, parsing, and searching high-dimensional MCMC output, but is optimized for HMC.

	Year 1	Year 2	Year 3	Year 4	Year 5
Stan GLM	meta-analysis	3-4 level models	semi- and parametric survival	change point	
Shinystan	Binary posterior predictive check	dependence plot	tree depth plot		
New Methods	Dependence plot	Multilevel model priors			

Table 1: Timeline: The above timeline outlines our targets and milestones over the five year grant period.

Best practices and proven methods for software design, construction, and implementation

Mechanisms for incorporating user reported corrections into the software.

Timeline

test