Performing Bayesian analysis in Stata using WinBUGS

Tom Palmer, John Thompson & Santiago Moreno

Department of Health Sciences,
University of Leicester, UK

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Outline

1. The Bayesian approach & WinBUGS
2. The `winbugsfromstata` package
3. How to run an analysis
4. Summary & developments

The Bayesian approach

Bayes Theorem

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- Direct probability statements - not frequentist - subjective
- Complex posterior marginal distributions - estimation via simulation
- Markov chain Monte Carlo (MCMC) methods

WinBUGS

- Bayesian statistics using Gibbs sampling

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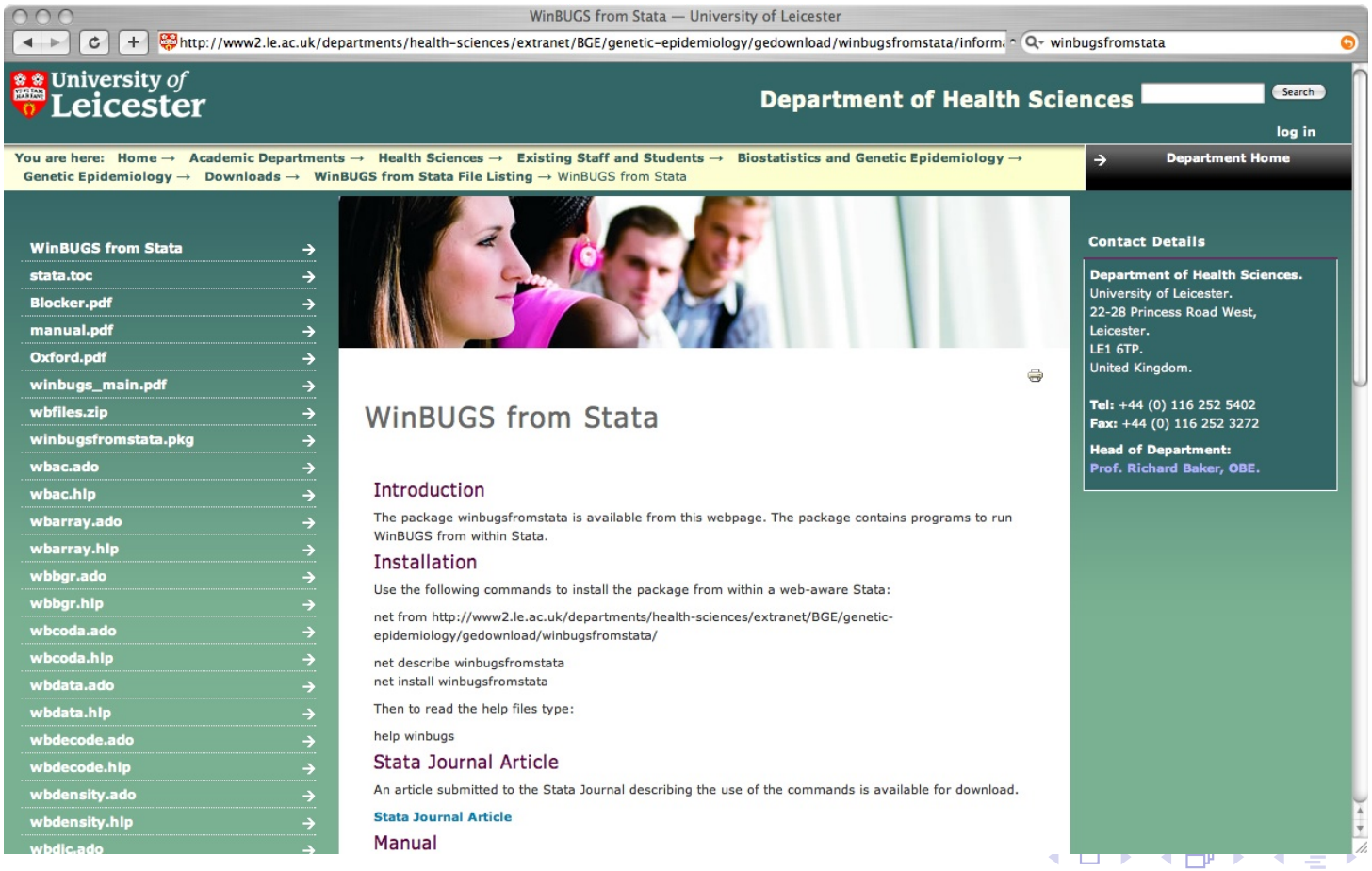
- Health Economics, Medical Statistics
- Disadvantages: data management, post-processing of results, graphics

The winbugsfromstata package

- Stata interface to WinBUGS [Thompson et al., 2006]
  http://www2.le.ac.uk/departments/health-sciences/extranet/BGE/genetic-epidemiology/gedownload/information



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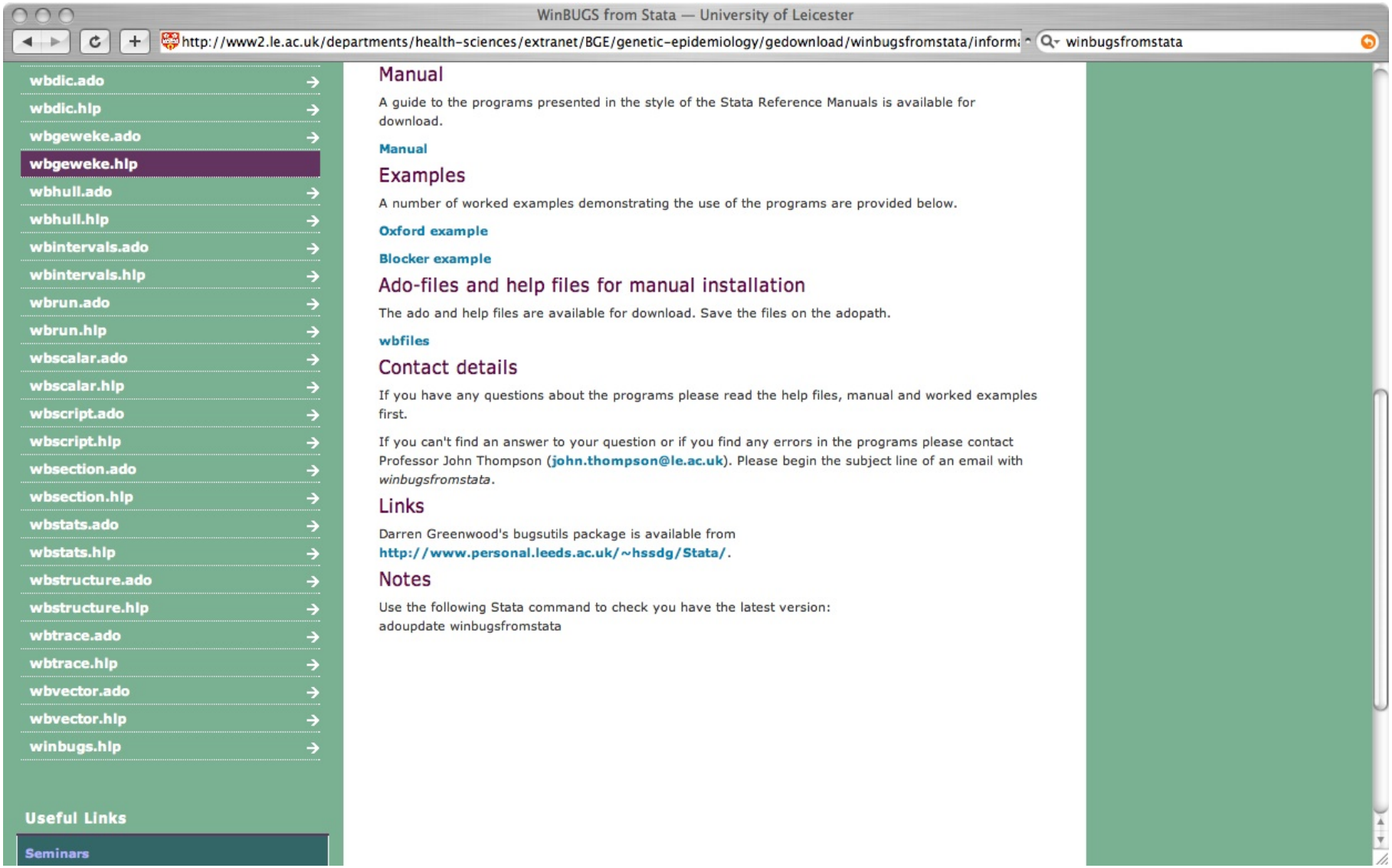
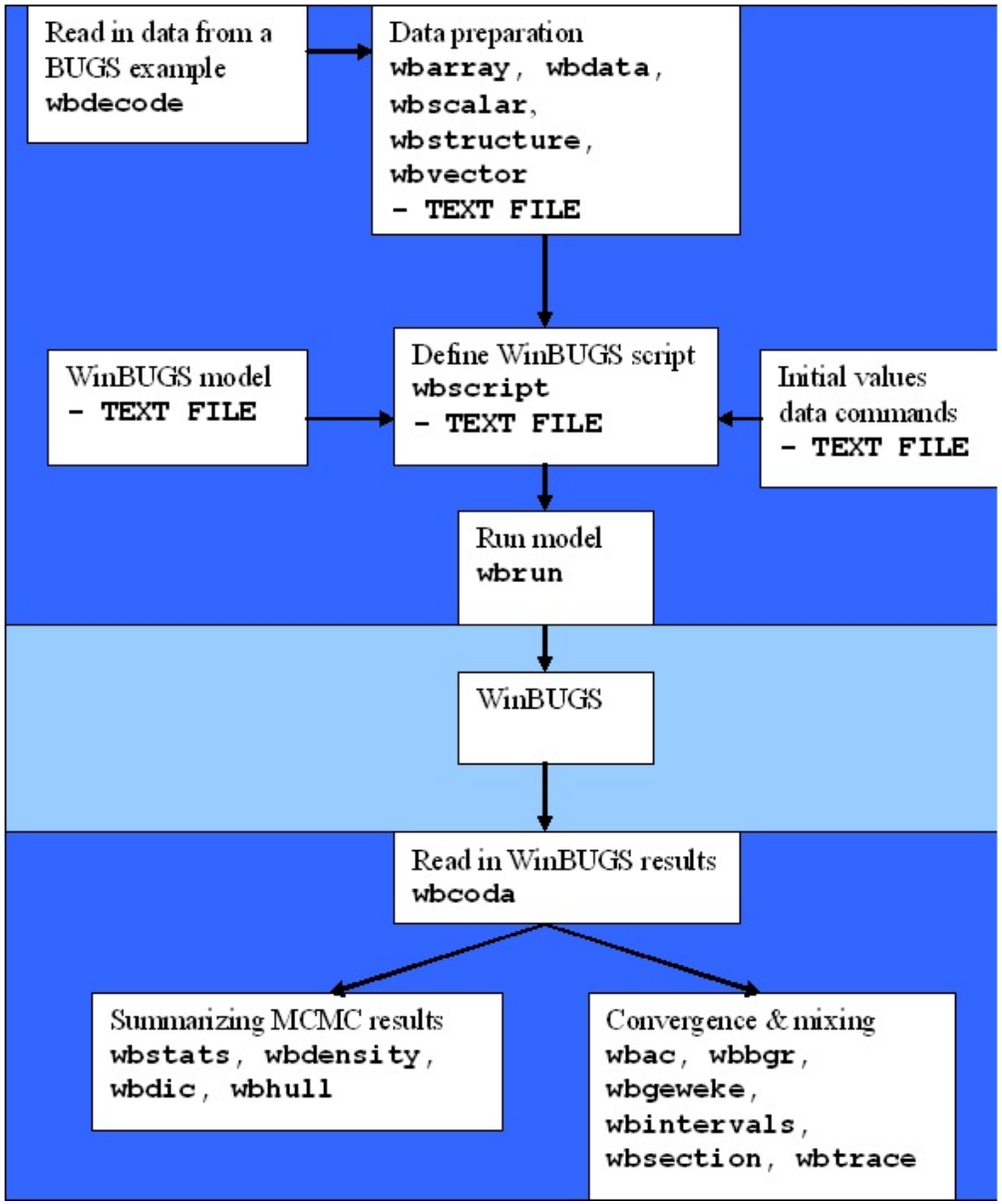
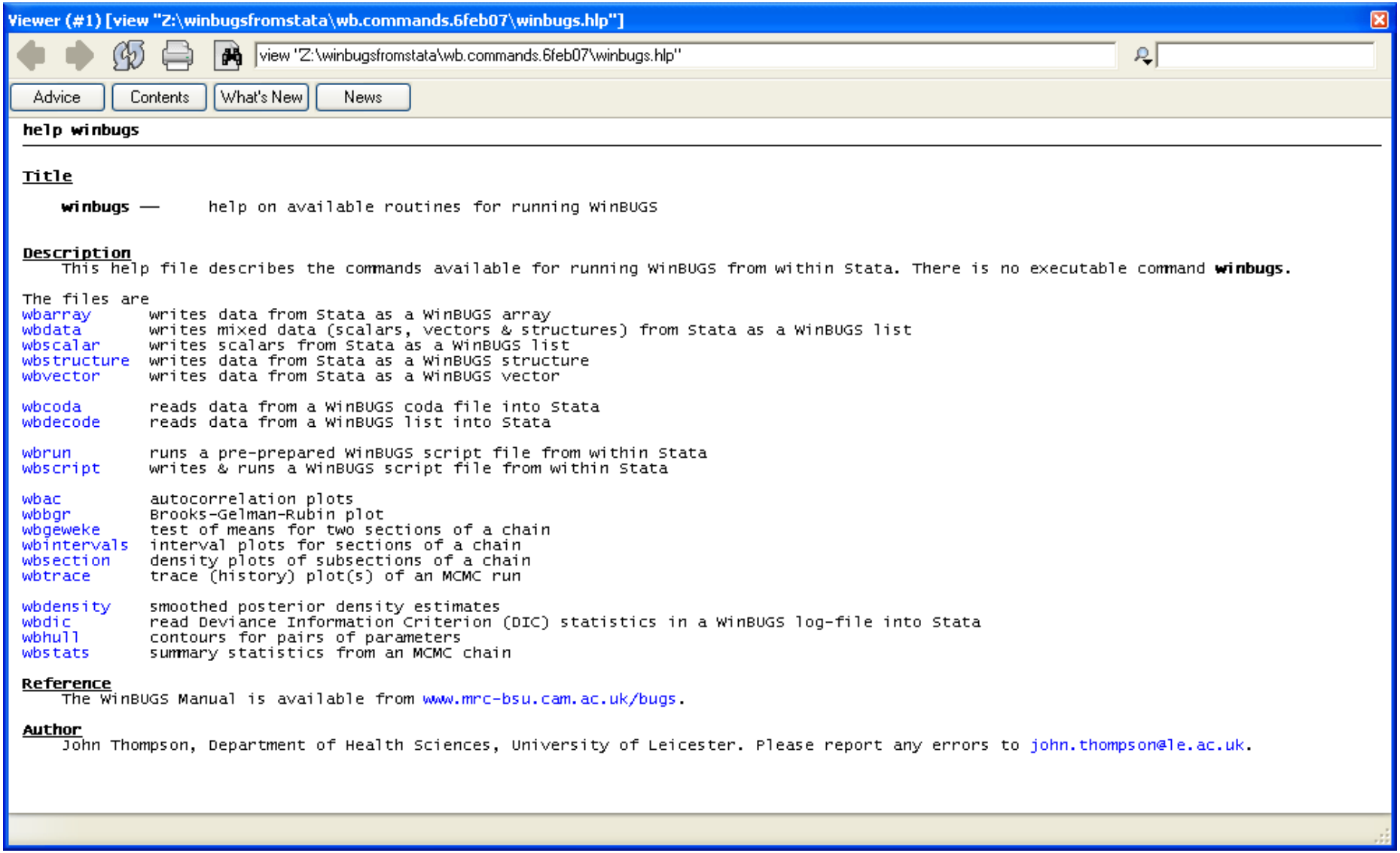


How to run an analysis



help winbugs



Example analysis: Schools

- Schools example [Goldstein et al., 1993],[Spiegelhalter et al., 2004]

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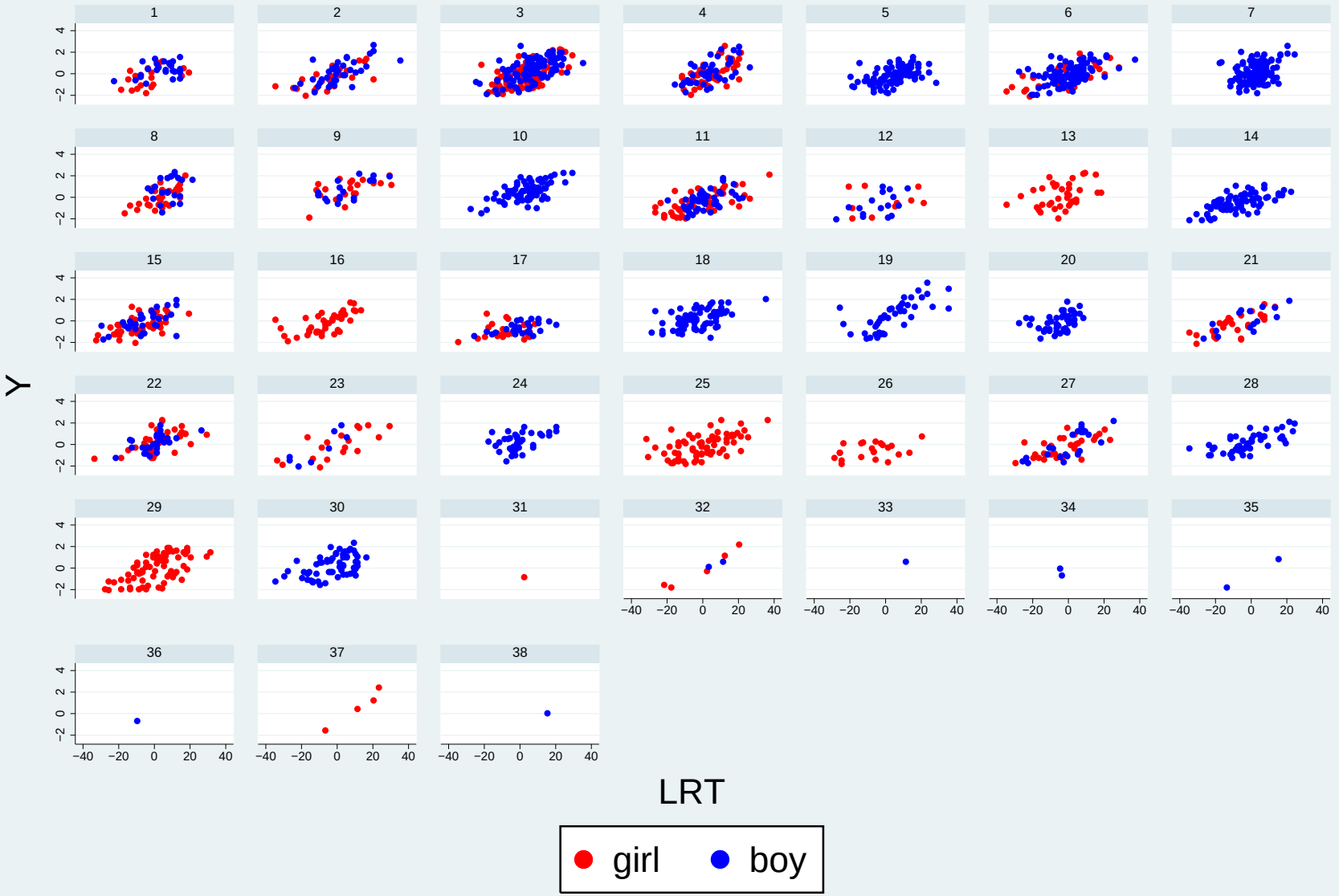
- Between-school variation in exam results from inner London schools
- Standardized mean scores (Y) 1,978 pupils, 38 schools
- LRT: London Reading Test, VR: verbal reasoning, Gender intake of school, denomination of school

Data for the Schools example



The model

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- Model:

$$
\begin{aligned}
Y_{ij} &\sim N(\mu_{ij}, \tau_{ij}) \\
\mu_{ij} &= \gamma_{1j} + \gamma_{2j} LRT_{ij} + \gamma_{3j} VR1_{ij} + \beta_1 LRT_{ij}^2 + \beta_2 VR2_{ij} \\
&\quad + \beta_3 Girl_{ij} + \beta_4 Gsch_j + \beta_5 Bsch_j + \beta_6 CEsch_j + \beta_7 RCsch_j + \beta_8 Osch_j \\
\log \tau_{ij} &= \theta + \phi LRT_{ij}
\end{aligned}
$$

WinBUGS model statement

```
 model{
for(p in 1 : N){
Y[p] ~ dnorm(mu[p], tau[p])
mu[p] <- alpha[school[p], 1] + alpha[school[p], 2] * LRT[p]
      + alpha[school[p], 3] * VR[p, 1] + beta[1] * LRT2[p]
      + beta[2] * VR[p, 2] + beta[3] * Gender[p]
      + beta[4] * School.gender[p, 1] + beta[5] * School.gender[p, 2]
      + beta[6] * School.denom[p, 1] + beta[7] * School.denom[p, 2]
      + beta[8] * School.denom[p, 3]
      log(tau[p]) <- theta + phi * LRT[p]
      sigma2[p] <- 1 /  tau[p]
      LRT2[p] <- LRT[p] * LRT[p]
}
      min.var <- exp(-(theta + phi * (-34.6193))) # lowest LRT score = -34.6193
      max.var <- exp(-(theta + phi * (37.3807)))  # highest LRT score = 37.3807

     # Priors for fixed effects:
        for (k in 1 : 8){
            beta[k] ~ dnorm(0.0, 0.0001)
        }
        theta ~ dnorm(0.0, 0.0001)
        phi ~ dnorm(0.0, 0.0001)

    # Priors for random coefficients:
        for (j in 1 : M) {
            alpha[j, 1 : 3] ~ dmnorm(gamma[1:3 ], T[1:3 ,1:3 ])
            alpha1[j] <- alpha[j,1]
        }

    # Hyper-priors:
        gamma[1 : 3] ~ dmnorm(mn[1:3 ], prec[1:3 ,1:3 ])
        T[1 : 3, 1 : 3 ] ~ dwish(R[1:3 ,1:3 ], 3)
}
```

Do-file for the example

```
 // winbugsfromstata demo, 16august2007
cd "Z:/conferences/stata.users.uk.2007/schools"
wbdecode, file(Schoolsdata.txt) clear

wbscript, sav(‘c(pwd)’/script.txt, replace) ///
model(‘c(pwd)’/Schoolsmodel.txt) ///
data(‘c(pwd)’/Schoolsdata.txt) ///
inits(‘c(pwd)’/Schoolsinits.txt) ///
coda(‘c(pwd)’/out) ///
burn(500) update(1000) ///
set(beta gamma phi theta) dic ///
log(‘c(pwd)’/winbugslog.txt) ///
quit

wbrun , sc(‘c(pwd)’/script.txt) ///
win(Z:/winbugs/WinBUGS14/WinBUGS14.exe)

clear
set memory 500m
wbcoda, root(out) clear

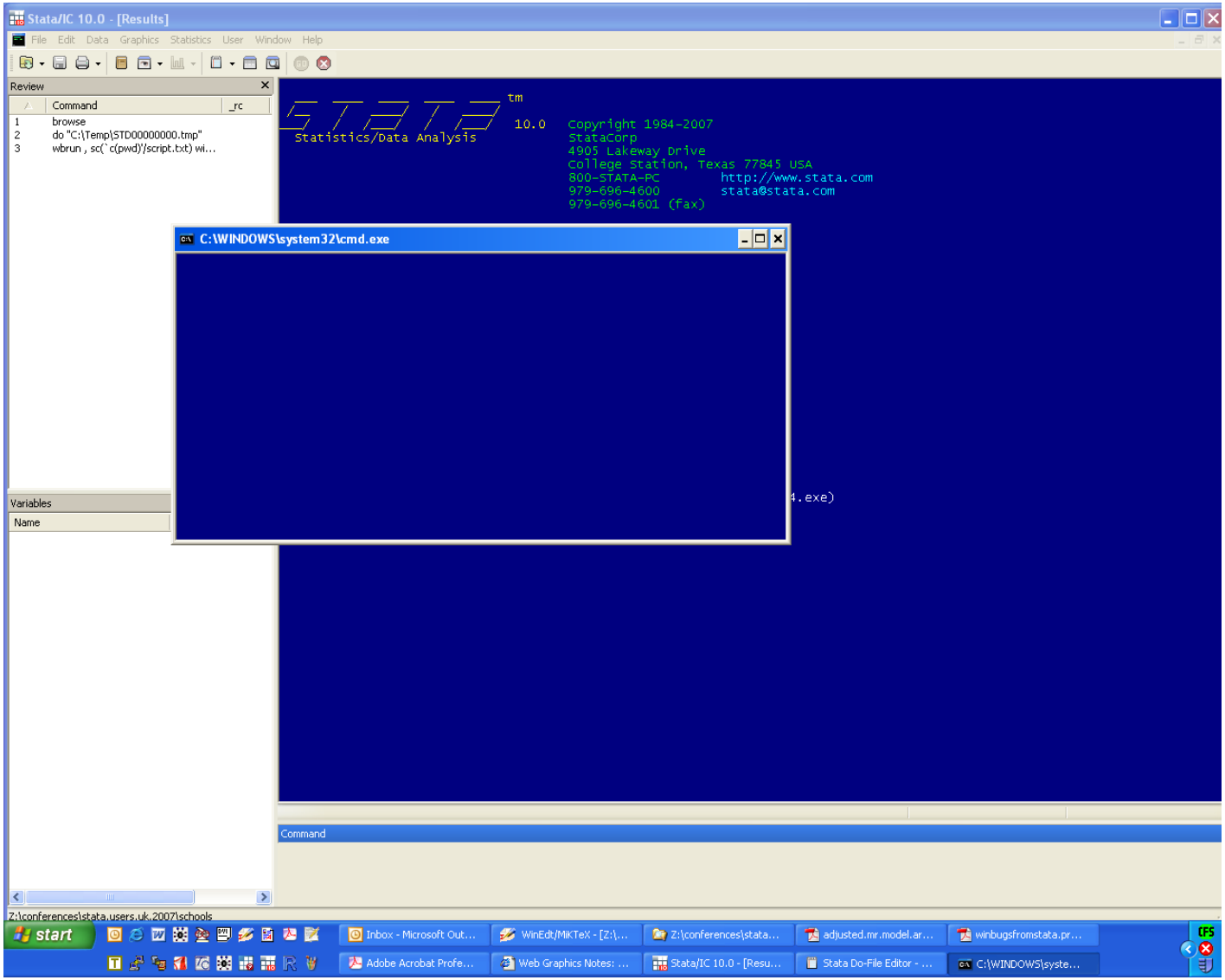
wbstats gamma* beta* phi theta

wbtrace beta_1 gamma_1 phi theta
wbdensity beta_1 gamma_1 phi theta
wbac beta_1 gamma_1 phi theta
wbhull beta_1 beta_2 gamma_2, peels(1 5 10 25)

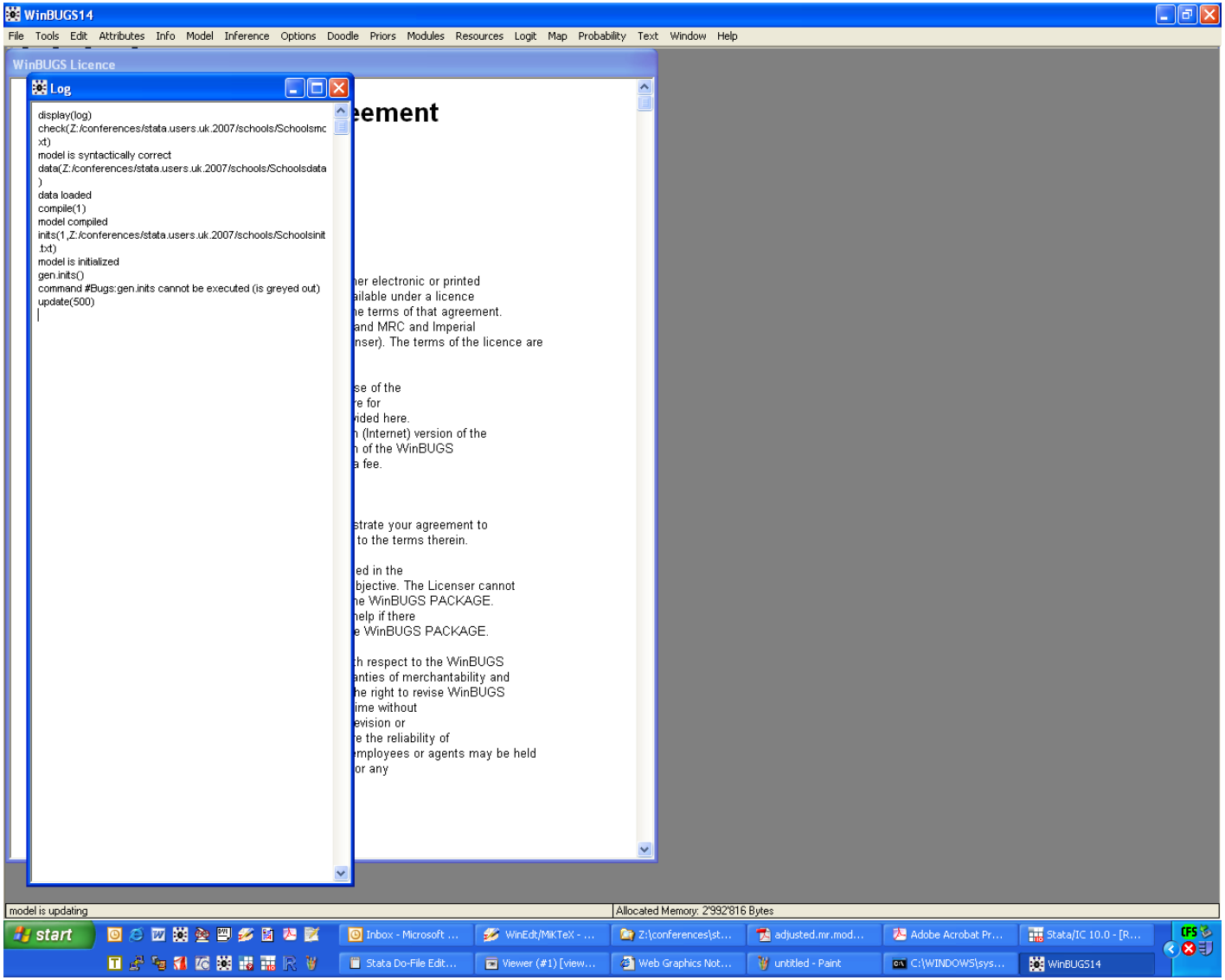
wbgeweke beta_1 gamma_1 phi theta

wbdic using winbugslog.txt
```

wbrun screenshot 1



wbrun screenshot 2



Stata output

wbstats output

```
. wbstats gamma* beta* phi theta
Parameter        n    mean      sd     sem  median          95% CrI
gamma_1        500  -0.715   0.103  0.0179  -0.715 (  -0.951,  -0.523 )
gamma_2        500   0.031   0.010  0.0005   0.031 (   0.010,   0.052 )
gamma_3        500   0.967   0.105  0.0225   0.972 (   0.750,   1.168 )
beta_1         500   0.000   0.000  0.0000   0.000 (   0.000,   0.000 )
beta_2         500   0.433   0.072  0.0099   0.435 (   0.284,   0.576 )
beta_3         500   0.173   0.048  0.0031   0.172 (   0.085,   0.271 )
beta_4         500   0.151   0.141  0.0230   0.164 (  -0.156,   0.392 )
beta_5         500   0.091   0.105  0.0150   0.087 (  -0.094,   0.318 )
beta_6         500  -0.279   0.183  0.0279  -0.290 (  -0.618,   0.108 )
beta_7         500   0.170   0.105  0.0158   0.169 (  -0.029,   0.380 )
beta_8         500  -0.109   0.209  0.0376  -0.124 (  -0.485,   0.357 )
phi            500  -0.003   0.003  0.0002  -0.003 (  -0.009,   0.003 )
theta          500   0.579   0.032  0.0016   0.579 (   0.513,   0.649 )
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```

- `regress` γ_2: 0.030, 95% C.I. (0.026, 0.034)

Stata output

wbgeweke output

```
 . wbgeweke beta_1
Parameter: beta_1 first 10.0% (n=50) vs last 50.0% (n=250)
Means (se)      0.0003 (    0.0000)    0.0003 (    0.0000)
Autocorrelations  0.3736   0.4114
Mean Difference (se)    0.0000 (    0.0000) z =  1.030 p =  0.3031
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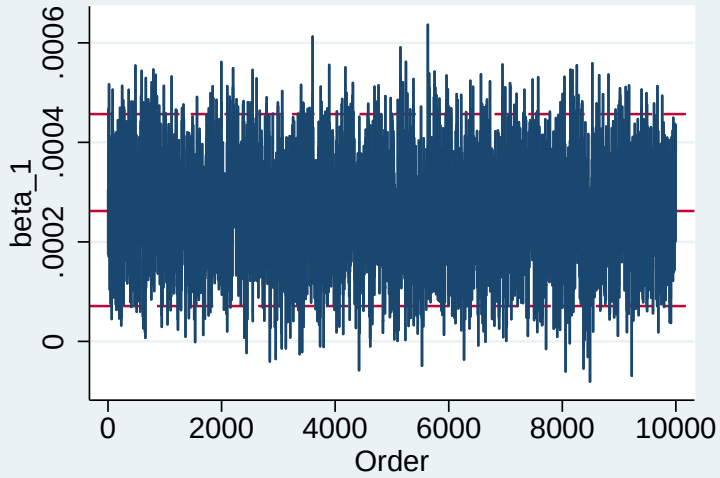
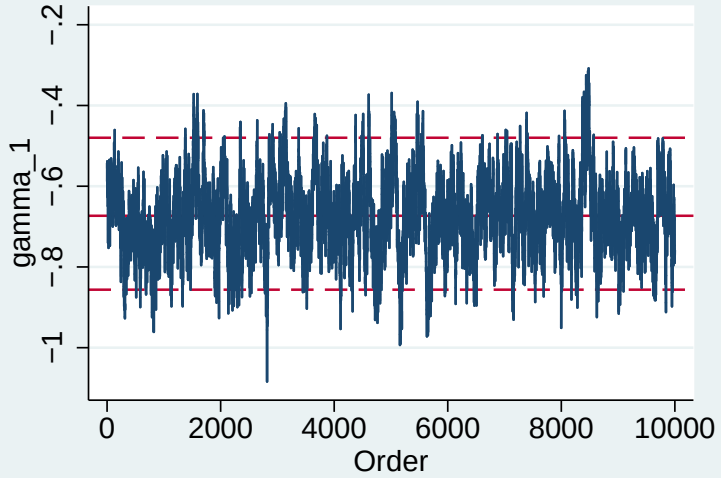
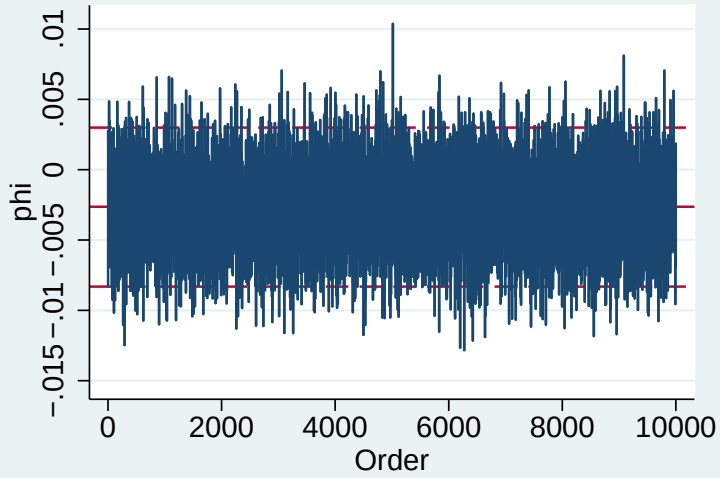
wbdic output

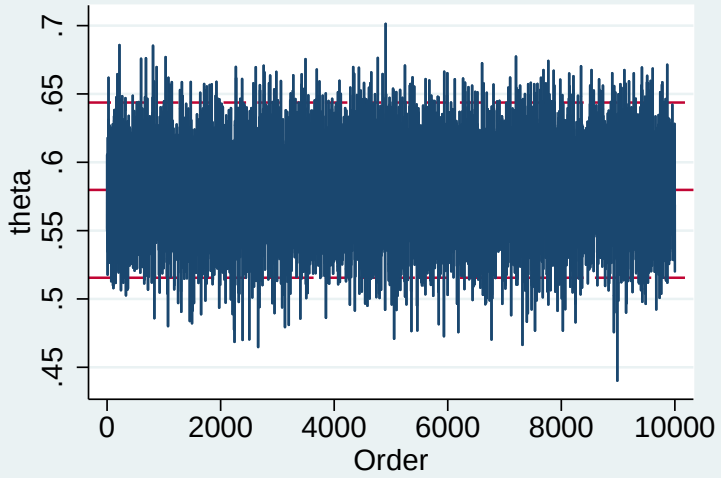
```
 . wbdic using winbugslog.txt
DIC statistics 1
DIC
Dbar = post.mean of -2logL; Dhat = -2LogL at post.mean of stochastic nodes
        Dbar    Dhat    pD      DIC
Y       4466.330        4393.470        72.861  4539.190
total   4466.330        4393.470        72.861  4539.190
```

wbtrace output

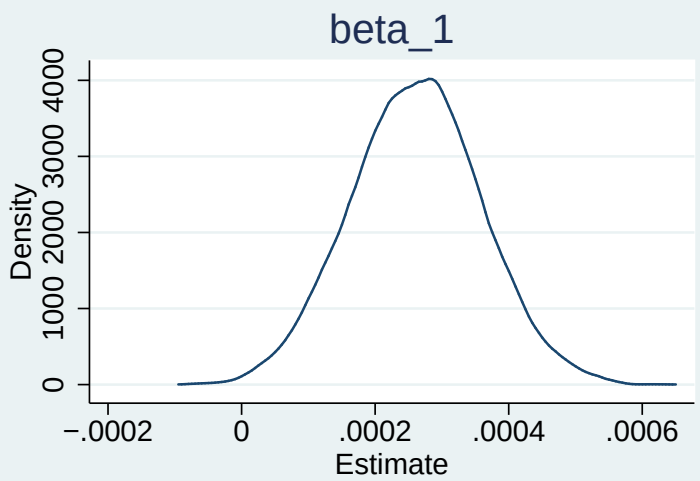


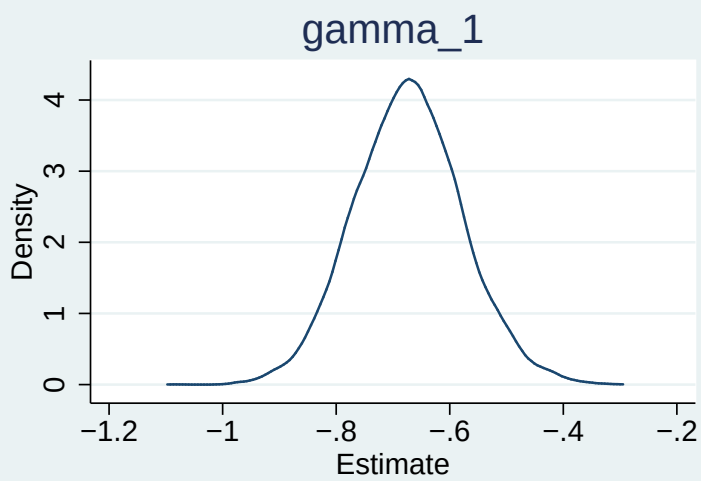


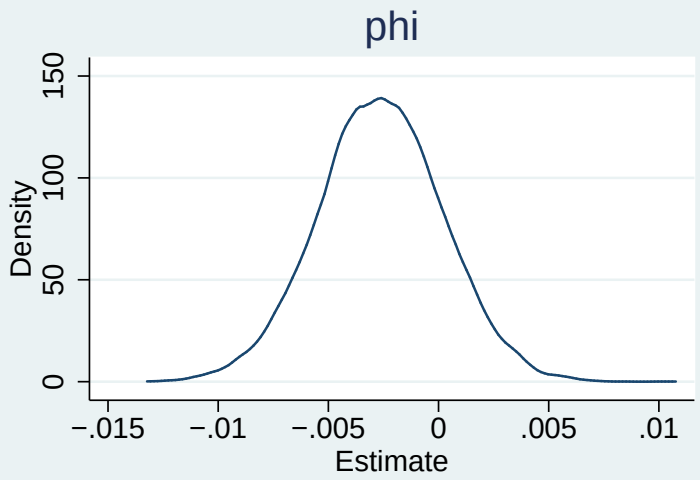


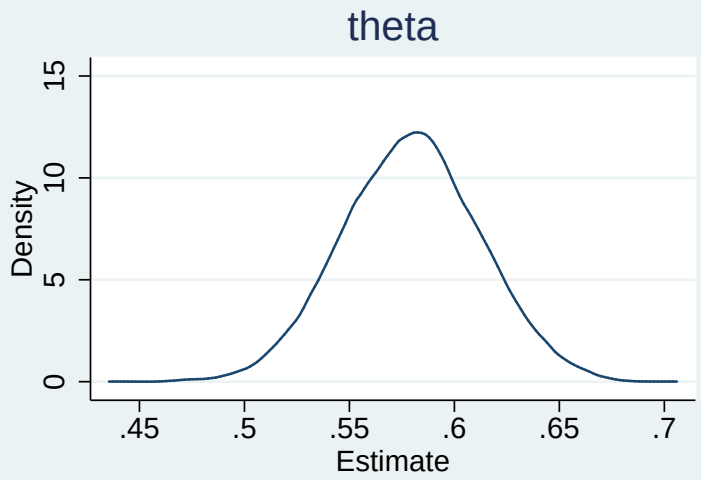


wbdensity output

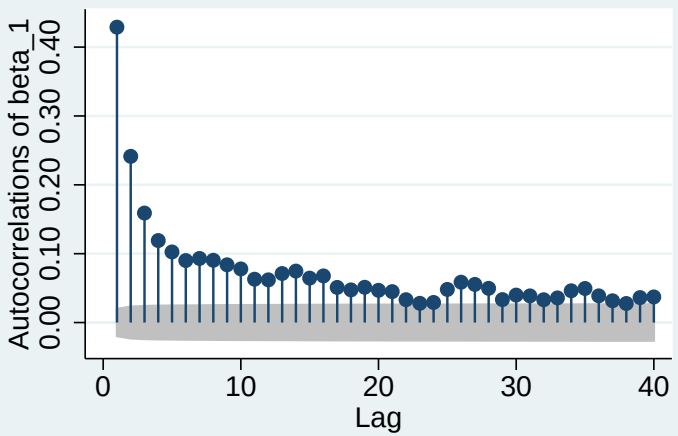


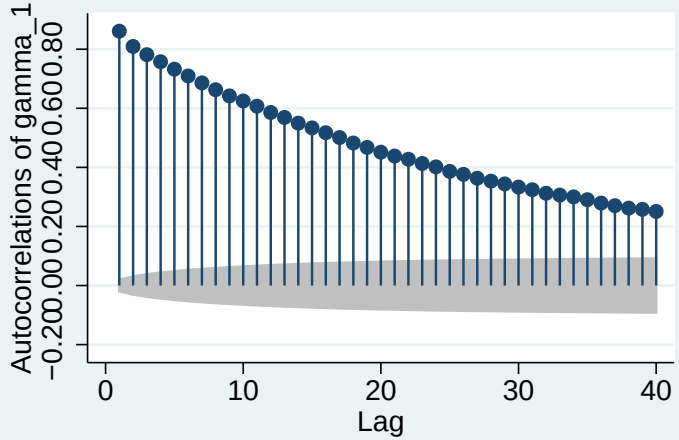


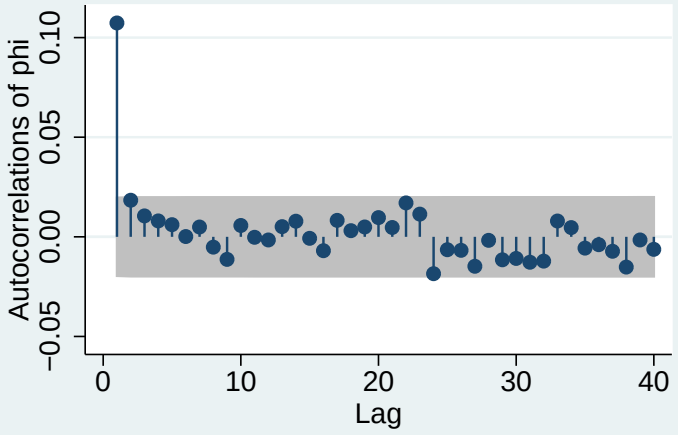


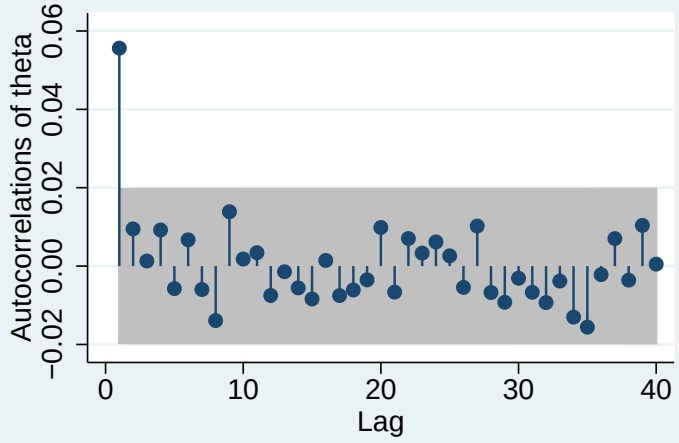


wbac output

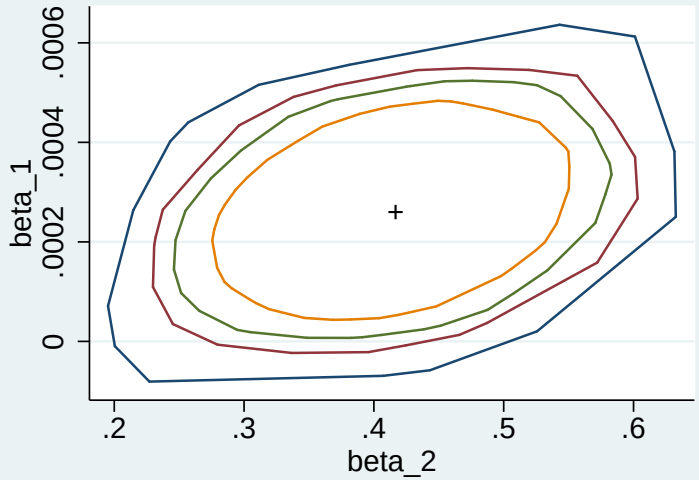

Autocorrelations of beta_1
0.00 0.10 0.20 0.30 0.40
0 10 20 30 40
Lag
Bartlett's formula for MA(q) 95% confidence bands

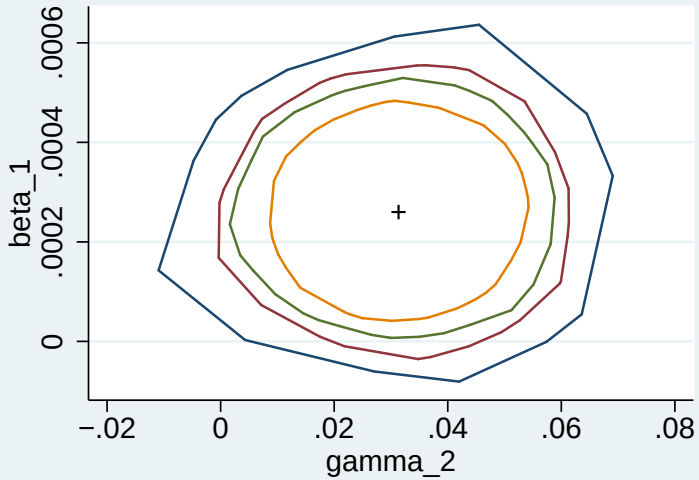

Autocorrelations of gamma_1
−0.20 0.00 0.20 0.40 0.60 0.80
0 10 20 30 40
Lag
Bartlett's formula for MA(q) 95% confidence bands

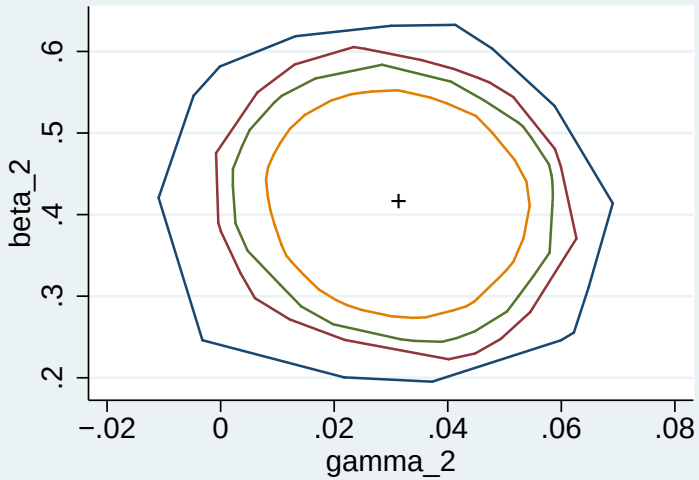

Autocorrelations of phi
−0.05 0.00 0.05 0.10
0 10 20 30 40
Lag
Bartlett's formula for MA(q) 95% confidence bands


Autocorrelations of theta
−0.02 0.00 0.02 0.04 0.06
0 10 20 30 40
Lag
Bartlett's formula for MA(q) 95% confidence bands

wbhull output







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- Check complex Stata models - *vague* prior distributions
- Fit complex models not possible in Stata

Developments

- Bayesian residuals and model checking [Lu et al., 2007]

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- OpenBUGS (version 3.0.1), WinBUGS (version 1.4.2)
  `http://mathstat.helsinki.fi/openbugs/`

References

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