The Berkson model

Parametrization

This is an implementation of the Berkson error model for a fixed effect. It is best described by an example, let the model be

$$y = \beta x + \epsilon$$

where y is the responce, β the effect of the true covariate x with zero mean Gaussian noise ϵ. The issue is that x is not observed directly, but only through x_{obs}, where

$$x_{\text{obs}} = x + \nu$$

where ν is zero mean Gaussian noise. Even though this setup is possible to implement using basic features ("copy" and multiple likelihoods), we provide the following model which replaces the above,

$$y = u + \epsilon$$

where

$$u \;\sim\; \mathcal{N}\left(\beta\frac{\tau_x \mu_x I + \tau_{\text{obs}} x_{\text{obs}}}{\tau_x + \tau_{\text{obs}}}, \frac{\tau_x + \tau_{\text{obs}}}{\beta^2} I\right).$$

Here, x is apriori $\mathcal{N}(\mu_x I, \tau_x I)$, and τ_{obs} is the observation precision for x (ie $\text{Prec}(x_{\text{obs}}|x)$).[1]

Hyperparameters

This model has 4 hyperparameters, $\theta = (\theta_1, \theta_2, \theta_3, \theta_4)$ where θ_2, θ_3 and θ_4 are default set to be fixed (ie defined to be known). The values of θ_2, θ_3 and θ_4 are set to mimic a classical fixed effect, so they will always make sense. To achive the Berkson measurement model, please use the appropriate choices for (some of) these parameters!

The hyperparameter spesification is as follows:

$$\theta_1 = \beta$$

and the prior is defined on θ_1,

$$\theta_2 = \log(\tau_{\text{obs}})p$$

and the prior is defined on θ_2,

$$\theta_3 = \mu_x$$

and the prior is defined on θ_3,

$$\theta_4 = \log(\tau_{\text{x}})$$

and the prior is defined on θ_4.

Specification

The Berkson is specified inside the `f()` function as

```
f(x.obs, [<weights>,] model="berkson", hyper = <hyper>)
```

The `x.obs` are the observed values of the unknown covariates x, with the *assumption*, that if two or more elements of `x.obs` are *identical*, then they refer to the *same* element in the true covariate x.

[1] Note: The second argument in $\mathcal{N}(,)$ is the precision not the variance.

Hyperparameter specification and default values

hyper

- **theta1**
  - **name** beta
  - **short.name** b
  - **prior** gaussian
  - **param** 1 0.001
  - **initial** 1
  - **fixed** FALSE
  - **to.theta** `function(x) x`
  - **from.theta** `function(x) x`
- **theta2**
  - **name** prec.obs
  - **short.name** prec
  - **prior** loggamma
  - **param** 1 1e-04
  - **initial** 9.21034037197618
  - **fixed** TRUE
  - **to.theta** `function(x) log(x)`
  - **from.theta** `function(x) exp(x)`
- **theta3**
  - **name** mean.x
  - **short.name** mu.x
  - **prior** gaussian
  - **param** 0 1e-04
  - **initial** 0
  - **fixed** TRUE
  - **to.theta** `function(x) x`
  - **from.theta** `function(x) x`
- **theta4**
  - **name** prec.x
  - **short.name** prec.x
  - **prior** loggamma
  - **param** 1 10000
  - **initial** -9.21034037197618
  - **fixed** FALSE
  - **to.theta** `function(x) log(x)`
  - **from.theta** `function(x) exp(x)`

constr FALSE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required FALSE

set.default.values FALSE

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Example

Notes