

logdist effect of a covariate

Parametrization

This model implements a non-linear effect of a positive covariate x as a part of the linear predictor,

$$\beta (1 + \exp(\alpha_1 \log(x) - \alpha_2 x))$$

where $\beta \in \Re$, $\alpha_1, \alpha_2 \in \Re^+$ and $x \geq 0$.

Hyperparameters

This model has three hyperparameters, the scaling β , α_1 and α_2 .

$$\theta_1 = \beta \quad \theta_2 = \log(\alpha_1) \quad \theta_3 = \log(\alpha_2)$$

and the priors are given for θ_1, θ_2 and θ_3 .

Specification

```
f(x, model="logdist", hyper = ..., precision = <precision>)
```

where `precision` is the precision for the tiny noise used to implement this as a latent model.

Hyperparameter specification and default values

`hyper`

`theta1`

```
hyperid 39021
name beta
short.name b
initial 1
fixed FALSE
prior normal
param 0 1
to.theta function(x) x
from.theta function(x) x
```

`theta2`

```
hyperid 39022
name alpha1
short.name a1
initial 0
fixed FALSE
prior loggamma
param 0.1 1
to.theta function(x) log(x)
from.theta function(x) exp(x)
```

`theta3`

```
hyperid 39023
```

```

    name alpha2
    short.name a2
    initial 0
    fixed FALSE
    prior loggamma
    param 0.1 1
    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

status experimental

pdf logdist

```

Example

```

logdist = function(x, beta, alpha)
{
  return (beta * (1 + exp(alpha[1] * log(x) - alpha[2] * x)))
}

n = 1000
s=0.1
x = runif(n)
beta = 1
alpha = c(1, 0.5)
## start at the true values
hyper = list(
  beta = list(initial = beta),
  a1 = list(initial = log(alpha[1])),
  a2 = list(initial = log(alpha[2])))
## start somewhere else
hyper = list(
  beta = list(initial = 1),
  a1 = list(initial = 0),
  a2 = list(initial = 0))

y = logdist(x, beta, alpha) + rnorm(n, sd = s)
r = (inla(y ~ -1 + f(x, model="logdist", hyper = hyper),

```

```
data = data.frame(y, x),
family = "gaussian",
verbose=TRUE,
control.inla = list(h=0.0001),
control.family = list(
  hyper = list(
    prec = list(
      initial = log(1/s^2),
      fixed = TRUE))))))
summary(r)
```

Notes

None