# 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,

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

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

#### Hyperparameters

This model has three hyperparameters, the scaling  $\beta$ ,  $\alpha_1$  and  $\alpha_2$ .

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

and the priors are given for  $\theta_1, \theta_2$  and  $\theta_3$ .

### **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

doc A nonlinear model of a covariate

## hyper

```
theta1
```

**hyperid** 39021

name beta

short.name b

initial 1

fixed FALSE

**prior** normal

param 01

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)
```

# Notes

None