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 $x \geq 0$.

Hyperparameters

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

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

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

Specification

theta1

```
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

```
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)
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