

Sigmodial effect of a covariate

Parametrization

This model implements a non-linear effect of a positive covariate x as a part of the linear predictor. It comes in two variants, *sigmodial*

$$\beta \frac{x^k}{x^k + a^k}$$

where $x \geq 0$, $k > 0$ and $a > 0$, and the *reverse-sigmodial*

$$\beta \frac{a^k}{x^k + a^k}.$$

Here, a is the halflife parameter, k the shape-parameter and β the scaling.

Hyperparameters

This model has three hyperparameters, the scaling β , halflife a and shape k ,

$$\theta_1 = \beta \quad \theta_2 = \log(a) \quad \theta_3 = \log(k)$$

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

Specification

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

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

Hyperparameter spesification and default values

hyper

theta1

```
name beta
short.name b
initial 1
fixed FALSE
prior normal
param 1 10
to.theta function(x) x
from.theta function(x) x
```

theta2

```
name loghalflife
short.name halflife
initial 3
fixed FALSE
prior loggamma
param 3 1
to.theta function(x) log(x)
```

```

    from.theta function(x) exp(x)
theta3
  name logshape
  short.name shape
  initial 0
  fixed FALSE
  prior loggamma
  param 10 10
  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 sigm

```

Example

```

sigm = function(x, halflife, shape = 1)
{
  xx = (x/halflife)^shape
  return (xx/(1.0+xx))
}
revsigm = function(x, halflife, shape = 1)
{
  xx = (x/halflife)^shape
  return (1.0/(1.0+xx))
}

n = 1000
lambda = 10
s=0.01
x = rpois(n, lambda = lambda)
halflife = lambda
shape = 2

y = sigm(x, halflife, shape) + rnorm(n, sd = s)
r = inla(y ~ -1 + f(x, model="sigm"),

```

```

data = data.frame(y, x),
family = "gaussian",
control.family = list(
  hyper = list(
    prec = list(
      initial = log(1/s^2),
      fixed = TRUE))))

summary(r)

y = revsigm(x, halflife, shape) + rnorm(n, sd = s)
r = inla(y ~ -1 + f(x, model="revsigm"),
  data = data.frame(y, x),
  family = "gaussian",
  control.family = list(
    hyper = list(
      prec = list(
        initial = log(1/s^2),
        fixed = TRUE))))

summary(r)

```

Notes

None