Package 'CoMiRe'

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Description

Posterior inference under the convex mixture regression (CoMiRe) models introduced by Canale, Durante, and Dunson (2018) <doi:10.1111/biom.12917>.

Details

The CoMiRe package implements the convex mixture regresion approach of Canale, Durante, and Dunson (2018) and some extensions to deal with binary response variables or to account for the presence of continuous and categorical confunders. Estimation is conducted via Gibbs sampler. Posterior plots for inference and goodness-of-fit tests are also available.

Author(s)

Antonio Canale [aut, cre], Daniele Durante [ctb], Arianna Falcioni [aut], Luisa Galtarossa [aut], Tommaso Rigon [ctb] Maintainer: Antonio Canale <antonio.canale@unipd.it>

References

Canale, A., Durante, D., and Dunson, D. (2018), Convex Mixture Regression for Quantitative Risk Assessment, Biometrics, 74, 1331-1340

add.risk Additional risk function

Description

Additional risk function estimated from the object fit

Usage

```
add.risk(y, x, fit, mcmc, a, alpha=0.05,
x.grid=NULL, y.grid=NULL)
```

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Arguments

У	optional numeric vector for the response used in comire.gibbs. If y is missing, y.grid must be provided.
x	$numeric\ vector\ for\ the\ covariate\ relative\ to\ the\ dose\ of\ exposure\ used\ in\ {\tt comire}\ .$
fit	the output of comire.gibbs. an object of the class classCoMiRe.
mcmc	a list giving the MCMC parameters.
а	threshold of clinical interest for the response variable
alpha	level of the credible bands.
x.grid	optional numerical vector giving the actual values of the grid for x for plotting the additional risk function. If $x.gird$ is not provided, standard grids are automatically used.
y.grid	optional numerical vector giving the actual values of the grid for y for plotting the additional risk function. If $y.gird$ is not provided, standard grids are automatically used.

Value

A list of arguments for generating posterior output. It contains:

- mcmc.risk a matrix containing in the lines the MCMC chains, after thinning, of the additional risk function over x.grid, in the columns.
- summary.risk a data frame with four variables: the posterior means of the additional risk function over x.grid, the respective $\alpha/2$ and $1-\alpha/2$ quantiles, and x.grid.

Author(s)

Antonio Canale, Arianna Falcioni

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```
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
                     mcmc=mcmc, prior=prior, seed=1, max.x=180)
risk.data <- add.risk(y = gestage, x = dde, fit = fit.dummy, mcmc = mcmc,</pre>
    a = 37, x.grid = seq(0, max(dde), length = 100))
riskplot(risk.datasummary.risk, xlab="DDE", x = dde, xlim = c(0,150))
## safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
## Fit the model for continuous y
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
              alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit1 <- comire.gibbs(gestage, dde, family="continuous",</pre>
                      mcmc=mcmc, prior=prior, seed=5, max.x=180)
risk.data <- add.risk(y = gestage, x = dde, fit = fit1, mcmc = mcmc,</pre>
a = 37, x.grid = seq(0, max(dde), length = 100))
riskplot(risk.data\$summary.risk, xlab="DDE", x = dde, xlim = c(0,150))
}
```

as.classCoMiRe

classCoMiRe class constructor

Description

A constructor for the classCoMiRe class. The class classCoMiRe is a named list containing the output of the posterior estimation of CoMiRe model implemented in comire.gibbs

Usage

```
as.classCoMiRe(call = NULL, out = NULL, z = NULL, z.val = NULL, f0 = NULL, f1 = NULL, rrep, ```

#### Arguments

| call  | a formula for comine gibbs.                                                                                                                                    |
|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|
| out   | an output of comire.gibbs.                                                                                                                                     |
| Z     | optional numeric vector or matrix for the confounding covariates.                                                                                              |
| z.val | optional numeric vector containing a fixed value of interest for each of the confounding covariates to be used for the plots. Default value is mean(z) for nu- |
|       | meric covariates or the mode for factorial covariates.                                                                                                         |

betaplot 5

| f0, f1     | optional matrices containing simulated values of the mixture densities at low and high dose exposure; default values are simulated with comire.gibbs. It is possible to change these for differente fixed values of z: see predict_new_z function. |
|------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| nrep       | integer giving the total number of iterations used in comire.gibbs.                                                                                                                                                                                |
| nb         | integer giving the number of burn-in iterations used in comire.gibbs.                                                                                                                                                                              |
| bin        | logical. It is TRUE if y is drawn for a binomial distribution.                                                                                                                                                                                     |
| univariate | logical. It is TRUE if the model is univariate.                                                                                                                                                                                                    |

# Author(s)

Antonio Canale, Arianna Falcioni

|--|

# Description

Posterior mean (continuous lines) and pointwise credible bands (shaded areas) for  $\beta(x)$ .

# Usage

```
betaplot(x, fit, x.grid = NULL, xlim = c(0, max(x)), xlab = "x")
```

# Arguments

| X      | numeric vector for the covariate relative to the dose of exposure used in comire.gibbs.                                                                          |
|--------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| fit    | the output of comire.gibbs opportunely trasformed in classCoMiRe class.                                                                                          |
| x.grid | optional numerical vector giving the actual values of the grid for x for plotting $\beta(x)$ . If x.gird is not provided, standard grids are automatically used. |
| xlim   | numeric vectors of length 2, giving the x coordinates ranges for the plot.                                                                                       |
| xlab   | the title of the x axis.                                                                                                                                         |

# Author(s)

Antonio Canale

```
{
data(CPP)
attach(CPP)

n <- NROW(CPP)
J <- H <- 10</pre>
```

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```
premature <- as.numeric(gestage<=37)</pre>
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
too few iterations to be meaningful. see below for safer and more comprehensive results
mcmc <- list(nrep=10, nb=2, thin=1, ndisplay=4)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=1, max.x=180)
betaplot(x=dde, fit=fit.dummy, x.grid=seq(0,180, length=100), xlim=c(0,150))
safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
Fit the model for continuous y
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit1 <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
betaplot(x=dde, fit=fit1, x.grid=seq(0,180, length=100), xlim=c(0,150))
}
```

BMD

Benchmark dose

# Description

Benchmark dose associated to a particular risk

# Usage

```
BMD(level, risk, x, alpha=0.05)
```

# Arguments

level dose level of interest.

risk summary.risk\$mcmc.risk from the output of add.risk function.

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x numeric vector for the covariate relative to the dose of exposure used in comire.gibbs. alpha level of the credible bands.

#### Value

A dataframe containing as variables:

- q the dose level of interest.
- BMD the benchmark dose.
- low lower credible limit.
- upp upper credible limit.
- BMDL a more conservative benchmark dose.

# Author(s)

Antonio Canale

```
data(CPP)
attach(CPP)
n <- NROW(CPP)</pre>
J <- H <- 10
premature <- as.numeric(gestage<=37)</pre>
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
too few iterations to be meaningful. see below for safer and more comprehensive results
mcmc <- list(nrep=10, nb=2, thin=1, ndisplay=4)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=1, max.x=180)
risk.data <- add.risk(y = gestage, x = dde, fit = fit.dummy, mcmc = mcmc,
 a = 37, x.grid = seq(0, max(dde), length = 100))
bmd.data <- BMD(seq(0,.20, length=50), risk.data$mcmc.risk,</pre>
x=seq(0,max(dde), length=100), alpha=0.05)
bmd.plot(bmd.data)
safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
```

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bmd.plot

Benchmark dose plot

# **Description**

Posterior mean (continuous lines) and pointwise credible bands (shaded areas) for the benchmark dose in function of the increase in risk.

## Usage

```
bmd.plot(bmd.data)
```

#### **Arguments**

bmd.data

output of BMD function.

## Author(s)

Antonio Canale

```
{
data(CPP)
attach(CPP)

n <- NROW(CPP)
J <- H <- 10

premature <- as.numeric(gestage<=37)

mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
```

```
too few iterations to be meaningful. see below for safer and more comprehensive results
mcmc <- list(nrep=10, nb=2, thin=1, ndisplay=4)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=1, max.x=180)
risk.data <- add.risk(y = gestage, x = dde, fit = fit.dummy, mcmc = mcmc,
 a = 37, x.grid = seq(0, max(dde), length = 100))
bmd.data <- BMD(seq(0,.20, length=50), risk.data$mcmc.risk,</pre>
x=seq(0,max(dde), length=100), alpha=0.05)
bmd.plot(bmd.data)
safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
Fit the model for continuous y
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
risk.data <- add.risk(y = gestage, x = dde, fit = fit, mcmc = mcmc,</pre>
a = 37, x.grid = seq(0, max(dde), length = 100))
bmd.data <- BMD(seq(0,.20, length=50), risk.data$mcmc.risk,</pre>
x=seq(0, max(dde), length=100), alpha=0.05)
bmd.plot(bmd.data)
}
```

comire.gibbs

Gibbs sampler for CoMiRe model

# **Description**

Posterior inference via Gibbs sampler for CoMiRe model

# Usage

#### **Arguments**

z

grid

y numeric vector for the response: when family="continuous" y must be a numeric vector; if family="binary" y must assume values 0 or 1.

x numeric vector for the covariate relative to the dose of exposure.

numeric vector for the confunders; a vector if there is only one confounder or a matrix for two or more confunders

family type of y. This can be "continuous" or "binary". Default "continuous".

a list giving the parameters for plotting the posterior mean density and the posterior mean  $\beta(x)$  over finite grids if family="continuous" and z=NULL. It must include the following values:

- grids, logical value (if TRUE the provided grids are used, otherwise standard grids are automatically used);
- xgrid and ygrid, numerical vectors with the actual values of the grid for y and x.

a list giving the MCMC parameters. It must include the following integers: nb giving the number of burn-in iterations, nrep giving the total number of iterations, thin giving the thinning interval, ndisplay giving the multiple of iterations to be displayed on screen while the algorithm is running (a message will be printed every ndisplay iterations).

a list containing the values of the hyperparameters.

If family = "continuous", it must include the following values:

- mu. theta, the prior mean  $\mu_{\theta}$  for each location parameter  $\theta_{0h}$  and  $\theta_1$ ,
- k. theta, the prior variance  $k_{\theta}$  for each location paramter  $\theta_{0h}$  and  $\theta_{1}$ ,
- mu.gamma (if p confounding covariates are included in the model) a p-dimentional vector of prior means  $\mu_{\gamma}$  of the parameters  $\gamma$  corresponding to the confounders,
- k.gamma, the prior variance  $k_{\gamma}$  for parameter corresponding to the confounding covariate (if p=1) or sigma.gamma (if p>1), that is the covariance matrix  $\Sigma_{\gamma}$  for the parameters corresponding to the p confounding covariates; this must be a symmetric positive definite matrix.
- eta, numeric vector of size J for the Dirichlet prior on the beta basis weights,
- alpha, prior for the mixture weights,
- a and b, prior scale and shape parameter for the gamma distribution of each precision parameter,
- J, parameter controlling the number of elements of the I-spline basis,
- H, total number of components in the mixture at  $x_0$ .

If family="binary" it must include the following values:

- eta, numeric vector of size J for the Dirichlet prior on the beta basis weights,
- a.pi0 and b.pi0, the prior parameters of the prior beta distribution for  $\pi_0$ ,
- J, parameter controlling the number of elements of the Ispline basis.

mcmc

prior

| state   | if family="continuous", a list giving the current value of the parameters. This list is used if the current analysis is the continuation of a previous analysis or if we want to start the MCMC algorithm from some particular value of the parameters. |
|---------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| seed    | seed for random initialization.                                                                                                                                                                                                                         |
| max.x   | maximum value allowed for x.                                                                                                                                                                                                                            |
| z.val   | optional numeric vector containing a fixed value of interest for each of the confounding covariates to be used for the plots. Default value is mean(z) for numeric covariates or the mode for factorial covariates.                                     |
| verbose | logical, if TRUE a message on the status of the MCMC algorithm is printed to the console. Default is TRUE.                                                                                                                                              |

#### **Details**

The function fit a convex mixture regression (CoMiRe) model (Canale, Durante, Dunson, 2018) via Gibbs sampler. For continuous outcome  $y \in \mathcal{Y}$ , adverse esposure level  $x \in \mathcal{X}$  and no confunding variables, one can set family = 'continuous' and z = NULL and fit model  $f_x(y) = \{1 - \beta(x)\} \sum_{h=1}^H \nu_{0h} \phi(y; \theta_{0h}, \tau_{0h}^{-1}) + \beta(x) \phi(y; \theta_{\infty}, \tau_{\infty}^{-1})$ ;

$$f_x(y) = \{1 - \beta(x)\} \sum_{h=1}^{H} \nu_{0h} \phi(y; \theta_{0h}, \tau_{0h}^{-1}) + \beta(x) \phi(y; \theta_{\infty}, \tau_{\infty}^{-1});$$

where  $\beta(x) = \sum_{j=1}^{J} \omega_j \psi_j(x), x \ge 0$ , is a monotone nondecreasing interpolation function, constrained between 0 and 1 and  $\psi_1, ..., \psi_J$  are monotone nondecreasing I-splines basis.

If  $p \ge 1$  confounding covariates  $z \in \mathcal{Z}$  are available, passing the argument z the function fits model

$$f(y; x, z) = \{1 - \beta(x)\} f_0(y; z) + \beta(x) f_{\infty}(y; z);$$

$$f_0(y;z) = \sum_{h=1}^{H} \nu_{0h} \phi(y;\theta_{0h} + z^\mathsf{T} \gamma, \tau_{0h}^{-1}), \text{ and } f_\infty(y;z) = \phi(y;\theta_\infty + z^\mathsf{T} \gamma, \tau_\infty^{-1}).$$

Finally, if y is a binary response, one can set family = 'binary' and fit model

$$p_x(y) = (\pi_x)^y (1 - \pi_x)^{1-y}$$
;

where 
$$\pi_x = P(Y = 1|x)$$
 is  $\pi_x = \{1 - \beta(x)\}\pi_0 + \beta(x)\pi_{\infty}$ .

#### Value

An object of the class classCoMiRe, i.e. a list of arguments for generating posterior output. It contains:

- · callthe model formula
- post means a list containing the posterior mean density beta over the grid, of all the mixture parameters and, if family = "continuous" and z = NULL, of  $f_0$  and  $f_{inf}$  over the y.grid.
- ci a list containing the 95% credible intervals for all the quantities stored in post. means.
- mcmc a list containing all the MCMC chains.
- z the same of the input
- z.val the same of the input

- f0, f1 MCMC replicates of the density in the two extremes (only if family = 'continuous')
- nrep, nb the same values of the list mcmc in the input arguments
- bin logical, equal to TRUE if family = 'binary'
- univariate logical, equal to TRUE if z is null or a vector

#### Author(s)

Antonio Canale [aut, cre], Daniele Durante [ctb], Arianna Falcioni [aut], Luisa Galtarossa [aut], Tommaso Rigon [ctb]

#### References

Canale, A., Durante, D., and Dunson, D. (2018), Convex Mixture Regression for Quantitative Risk Assessment, Biometrics, 74, 1331-1340

Galtarossa, L., Canale, A., (2019), A Convex Mixture Model for Binomial Regression, Book of Short Papers SIS 2019

```
{
data(CPP)
attach(CPP)
n <- NROW(CPP)</pre>
J <- H <- 10
premature <- as.numeric(gestage<=37)</pre>
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
too few iterations to be meaningful. see below for safer and more comprehensive results
mcmc <- list(nrep=10, nb=2, thin=1, ndisplay=4)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=1, max.x=180)
summary(fit.dummy)
safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
1. binary case
```

fit.pdf.mcmc 13

```
prior <- list(pi0=mean(gestage), eta=rep(1, J)/J,</pre>
 a.pi0=27, b.pi0=360, J=J)
fit_binary<- comire.gibbs(premature, dde, family="binary",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
2. continuous case
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit1 <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
2.2 One confunder
mage_std <- scale(mage, center = TRUE, scale = TRUE)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, mu.gamma=0, k.gamma=10,</pre>
 eta=rep(1, J)/J, alpha=1/H, a=2, b=2, H=H, J=J)
fit2 <- comire.gibbs(gestage, dde, mage_std, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
2.3 More confunders
Z <- cbind(mage, mbmi, sei)</pre>
Z <- scale(Z, center = TRUE, scale = TRUE)</pre>
Z <- as.matrix(cbind(Z, CPP$smoke))</pre>
colnames(Z) <- c("age", "BMI", "sei", "smoke")</pre>
mod <- lm(gestage ~ dde + Z)
prior <- list(mu.theta = mod$coefficients[1], k.theta = 10,</pre>
 mu.gamma = mod$coefficients[-c(1, 2)], sigma.gamma = diag(rep(10, 4)),
 eta = rep(1, J)/J, alpha = 1/H, a = 2, b = 2, H = H, J = J)
fit3 <- comire.gibbs(y = gestage, x = dde, z = Z, family = "continuous", mcmc = mcmc,
 prior = prior, seed = 5)
}
```

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# **Description**

Pointwise posterior mean (continuous blue lines), and credible bands (shaded blue areas) for  $f(y \mid x, z)$  calculated in x.val under the model fitted in fit.

# Usage

```
fit.pdf.mcmc(y, x, fit, mcmc, J=10, H = 10, alpha = 0.05, max.x = max(x), x.val, y.grid = NULL, xlim = c(0, max(x)), ylim = c(0, 1), xlab = NULL)
```

# **Arguments**

| У          | optional numeric vector for the response used in comire.gibbs. If y is missing, y.grid must be provided.                                                                        |
|------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| X          | numeric vector for the covariate relative to the dose of exposure used in comire.gibbs.                                                                                         |
| fit        | the output of comire.gibbs opportunely trasformed in classCoMiRe class.                                                                                                         |
| mcmc       | a list giving the MCMC parameters.                                                                                                                                              |
| J          | parameter controlling the number of elements of the I-spline basis                                                                                                              |
| Н          | total number of components in the mixture at $x_0$ .                                                                                                                            |
| alpha      | level of the credible bands.                                                                                                                                                    |
| max.x      | maximum value allowed for x.                                                                                                                                                    |
| x.val      | central points of each dose interval to be used in the posterior estimation of the probability density function.                                                                |
| y.grid     | optional numerical vector giving the actual values of the grid for y for plotting the posterior mean density. If y.grid is not provided, standard grids are automatically used. |
| xlim, ylim | numeric vectors of length 2, giving the x and y coordinates ranges for the plot.                                                                                                |
| xlab       | the title of the x axis.                                                                                                                                                        |

# Author(s)

Antonio Canale, Arianna Falcioni

```
{
data(CPP)
attach(CPP)

n <- NROW(CPP)
J <- H <- 10

premature <- as.numeric(gestage<=37)

mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
```

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```
too few iterations to be meaningful. see below for safer and more comprehensive results
mcmc <- list(nrep=10, nb=2, thin=1, ndisplay=4)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=1, max.x=180)
fit.pdf.mcmc(y = gestage, x = dde, fit = fit.dummy, mcmc = mcmc, J = 10, H = 10,
 alpha = 0.05, max.x = max(dde), x.val = 125,
 xlim = c(25,48), ylim = c(0,0.25),
 xlab = "Gest. age. for DDE = 125")
safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
Fit the model for continuous y
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit1 <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
fit.pdf.mcmc(y = gestage, x = dde, fit = fit1, mcmc = mcmc, J = 10, H = 10,
 alpha = 0.05, max.x = max(dde), x.val = 125,
 xlim = c(25,48), ylim = c(0,0.25),
 xlab = "Gest. age. for DDE = 125")
}
```

plot.classCoMiRe

CoMiRe plot

## Description

An S3 plot method for an object of classCoMiRe class.

# Usage

```
S3 method for class 'classCoMiRe'
plot(
 x,
 y,
 xobs,
```

16 plot.classCoMiRe

```
mcmc,
 J = 10,
 H = 10,
 a = NULL,
 max.x = max(xobs),
 bandwidth = 20,
 x.grid = NULL,
 xlim = c(0, max(xobs)),
 ylim = c(0, 1),
 xlab = "x",
 alpha = 0.05,
 risk = TRUE,
 bmd = TRUE,
 level,
 oneevery = 20,
)
```

#### **Arguments**

x the output of comire.gibbs, an object of the classCoMiRe class.

y numeric vector for the response used in comire.gibbs.

xobs numeric vector for the covariate relative to the dose of exposure used in comire.gibbs.

mcmc a list giving the MCMC parameters.

J parameter controlling the number of elements of the I-spline basis

H total number of components in the mixture at  $x_0$ .

a optional threshold of clinical interest for the response variable.

max.x maximum value allowed for x.

bandwidth the kernel bandwidth smoothing parameter for the post.pred.check plot.

x.grid optional numerical vector giving the actual values of the grid for x for plotting

the additional risk function. If x.gird is not provided, standard grids are auto-

matically used.

xlim, ylim numeric vectors of length 2, giving the x and y coordinates ranges for the plot.

xlab the title of the x axis.

alpha level of the credible bands, default 0.05

risk if TRUE the additional risk plot via riskplot is computed.

bmd if TRUE the benchmark dose plot via bmd.plot is computed.

level if bmd=TRUE, dose levels of interest for BMD plot.

oneevery integer number representing how many MCMC draws to plot in the posterior

predictive check. It draws one sample every oneevery.

. . . additional arguments to be passed.

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#### **Details**

The output is a list of ggplot2 plots containing the result of the betaplot function and, if the threshold a is provided, of post.pred.check, riskplot, bmd.plot.

#### Value

If a=NULL returns only betaplot otherwise, if risk=FALSE and bmd=FALSE returns a list containing betaplot (which is automatically plotted) and post.pred.check plot. Finally, if a is provided, risk=TRUE and bmd=TRUE returns a list with betaplot, post.pred.check, riskplot and bmd.plot.

#### Author(s)

Antonio Canale, Arianna Falcioni

post.pred.check

Posterior predictive check plot

#### **Description**

A plot for an object of classCoMiRe class. The plot is a goodness-of-fit assessment of CoMiRe model. Since Version 0.8 if z is provided into the fit object, an error message is returned. If family = 'continuous', a smoothed empirical estimate of  $F(alx) = pr(y < a \mid x)$  is computed from the observed data (black line) and from some of the data sets simulated from the posterior predictive distribution in the fit object (grey lines). If family = 'binary', a smoothed empirical estimate of the proportion of events (black line) and of the smoothed empirical proportion of data simulated from the posterior predictive distribution in the fit object (grey lines). In the x axis are reported the observed exposures.

#### Usage

```
post.pred.check(y, x, fit, mcmc, J=10, H=10, a, max.x=max(x), xlim=c(0, max(x)), bandwidth = 20, oneevery = 20)
```

# Arguments

| У     | numeric vector for the response used in comire.gibbs                                   |
|-------|----------------------------------------------------------------------------------------|
| X     | numeric vector for the covariate relative to the dose of exposure used in comire.gibbs |
| fit   | the output of comire.gibbs opportunely trasformed in classCoMiRe class                 |
| mcmc  | a list giving the MCMC parameters                                                      |
| J     | parameter controlling the number of elements of the I-spline basis                     |
| Н     | total number of components in the mixture at $x_0$                                     |
| a     | threshold of clinical interest to compute the F(alx,z)                                 |
| max.x | maximum value allowed for x                                                            |
| xlim  | numeric vectors of length 2, giving the x coordinates ranges for the plot              |

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bandwidth the kernel bandwidth smoothing parameter

oneevery integer number representing how many MCMC draws to plot in the posterior

predictive check. It draws one sample every oneevery.

#### Author(s)

Antonio Canale, Arianna Falcioni

```
data(CPP)
attach(CPP)
n <- NROW(CPP)</pre>
J <- H <- 10
premature <- as.numeric(gestage<=37)</pre>
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
too few iterations to be meaningful. see below for safer and more comprehensive results
mcmc <- list(nrep=10, nb=2, thin=1, ndisplay=4)</pre>
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit.dummy <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=1, max.x=180)
post.pred.check(y = gestage, x = dde, fit = fit.dummy, mcmc = mcmc, J = 10, H = 10, a = 37,
 max.x = max(dde), xlim = c(0,150), oneevery = 4)
safer procedure with more iterations (it may take some time)
mcmc <- list(nrep=5000, nb=2000, thin=5, ndisplay=4)</pre>
Fit the model for continuous y
prior <- list(mu.theta=mean(gestage), k.theta=10, eta=rep(1, J)/J,</pre>
 alpha=rep(1,H)/H, a=2, b=2, J=J, H=H)
fit1 <- comire.gibbs(gestage, dde, family="continuous",</pre>
 mcmc=mcmc, prior=prior, seed=5, max.x=180)
post.pred.check(y = gestage, x = dde, fit = fit1, mcmc = mcmc, J = 10, H = 10, a = 37,
 max.x = max(dde), xlim = c(0,150))
}
```

predict\_new\_z

| pred | l1Ct | new | 7 |  |
|------|------|-----|---|--|

comire.gibbs for different fixed values of z

# **Description**

This function computes the predicted values of the density allow dose  $f_0$  and of the density at high dose  $f_{inf}$ , for fixed values of the confounders z.

# Usage

```
predict_new_z(fit, y, z.val)
```

# **Arguments**

| fit | the output of comire.   | gibbs opportunely | a tracformed in c | laceCoMiRa clace  |
|-----|-------------------------|-------------------|-------------------|-------------------|
| IIL | the output of comments. | group opportunery | , masioninca in c | Tasscontine class |

y numeric vector for the response used in comire.gibbs

z.val optional numeric vector containing a fixed value of interest for each of the con-

founding covariates to be used for the plots. Default value is mean(z) for nu-

meric covariates or the mode for factorial covariates.

#### Value

An object of class classCoMiRe.

#### Author(s)

Antonio Canale, Arianna Falcioni

print.classCoMiRe

CoMiRe print

### **Description**

The print.classCoMiRe method prints the type of a classCoMiRe object.

# Usage

```
S3 method for class 'classCoMiRe'
print(x, ...)
```

# Arguments

x an object of class classCoMiRe;

... additional arguments.

20 riskplot

#### Author(s)

Antonio Canale, Arianna Falcioni

riskplot

Additional risk function plot

#### **Description**

Posterior mean (continuous lines) and pointwise credible bands (shaded areas) for Ra(x, a).

#### Usage

```
riskplot(risk.data, xlab = NULL, x = NULL, ylim=c(0,1), xlim=c(0, \max(x)))
```

# **Arguments**

risk.data output of add.risk function.

xlab the title of the x axis.

x numeric vector for the covariate relative to the dose of exposure used in comine. gibbs.

xlim, ylim numeric vectors of length 2, giving the x and y coordinates ranges for the plot.

#### Author(s)

Antonio Canale

summary.classCoMiRe 21

 $\verb|summary.classCoMiRe| \\$ 

CoMiRe summary

#### **Description**

The summary.classCoMiRe method provides summary information on classCoMiRe objects.

## Usage

```
S3 method for class 'classCoMiRe'
summary(object, ...)
```

#### **Arguments**

```
object an object of class classCoMiRe; ... additional arguments
```

#### Author(s)

Antonio Canale Arianna Falcioni

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