

63 lines (45 sloc) 1.36 KB

Raw

Blame

History



```
1 gibbscap2=function(nsimu,z){
2
3   # GIBBS SAMPLING FOR THE ARNASON-SCHWARZ CAPTURE-RECAPTURE MODEL
4
5   m=max(z)
6   T=dim(z)[2]
7   n=dim(z)[1]
8   p=array(0,c(nsimu,m))
9   phi=array(0,c(nsimu,m))
10  psi=array(0,c(m,m,nsimu))
11  latent=z
12
13  for (i in 1:n){
14
15    for (t in 1:T){
16      if (z[i,t]==0 & sum(z[i,t:T])!=0)
17        latent[i,t]=sample(1:m,1,prob=rep(1,m))
18      if (z[i,t]==0 & sum(z[i,t:T])==0)
19        latent[i,t]=sample(1:(m+1),1,prob=c(rep(1,m),m))
20      if (t!=1) if (latent[i,t-1]==m+1) latent[i,t]=m+1
21    }
22  }
23
24  latentmean=latent
25  omega=rep(0,m+1)
26
27  for (s in 2:nsimu){
28
29    for (r1 in 1:m) { for (r2 in 1:(m+1)){
30
31      omega[r2]=sum(latent[,1:(T-1)]==r1 & latent[,2:T]==r2)
32    }
33
34    u=sum(z!=0 & latent==r1)
35    v=sum(z==0 & latent==r1)
36    p[s,r1]=rbeta(1,1+u,1+v)
37    phi[s,r1]=rbeta(1,1+sum(omega[1:m]),1+omega[m+1])
38    psi[r1,s]=rdirichlet(1,rep(1,m)+omega[1:m])
39  }
40
41  tt=matrix(rep(phi[,s],m),m,byrow=T)
42  q=rbind(tt*psi[,s],rep(0,m))
43  q=cbind(q,1-apply(q,1,sum))
44
45  for (i in 1:n){
46
47    if (z[i,1]==0) latent[i,1]=sample(1:(m+1),1,prob=q[,latent[i,2]]*(1-c(p[s,],0)))
48
49    for (t in 2:(T-1)){
50
51      if (z[i,t]==0) latent[i,t]=sample(1:(m+1),1,prob=q[latent[i,t-1],]*q[,latent[i,t+1]]*(1-c(p[s,],0)))
52    }
53
54    if (z[i,T]==0) latent[i,T]=sample(1:(m+1),1,prob=q[latent[i,T-1],]*(1-c(p[s,],0)))
55  }
56
57  latentmean=latentmean+latent
58 }
59
60 latentmean=latentmean/nsimu
61 list(p=p,phi=phi,psi=psi,late=latentmean/nsimu)
62 }
63 }
```