Package ‘MCMCpack’

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Description Contains functions to perform Bayesian inference using posterior simulation for a number of statistical models. Most simulation is done in compiled C++ written in the Scythe Statistical Library Version 1.0.3. All models return 'coda' mcmc objects that can then be summarized using the 'coda' package. Some useful utility functions such as density functions, pseudo-random number generators for statistical distributions, a general purpose Metropolis sampling algorithm, and tools for visualization are provided.
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BayesFactor

Create an object of class BayesFactor from MCMCpack output

Description

This function creates an object of class BayesFactor from MCMCpack output.

Usage

BayesFactor(...)

is.BayesFactor(BF)

Arguments

... MCMCpack output objects. These have to be of class mcmc and have a logmarglike
      attribute. In what follows, we let M denote the total number of models to be com-
      pared.

BF An object to be checked for membership in class BayesFactor.
choicevar

**Value**

An object of class BayesFactor. A BayesFactor object has four attributes. They are: 
- `bfNmat` an $M \times M$ matrix in which element $i,j$ contains the Bayes factor for model $i$ relative to model $j$; 
- `bfNlogNmat` an $M \times M$ matrix in which element $i,j$ contains the natural log of the Bayes factor for model $i$ relative to model $j$; 
- `bfNlogmarglike` an $M$ vector containing the log marginal likelihoods for models 1 through $M$; and 
- `bfNcall` an $M$ element list containing the calls used to fit models 1 through $M$.

**See Also**

MCMCregress

**Examples**

```r
## Not run:
data(birthwt)

model1 <- MCMCregress(bwt~age+lwt+as.factor(race) + smoke + ht, 
  data=birthwt, b0=c(2700, 0, 0, -500, -500, -500),
  B0=c(1e-6, .01, .01, 1.6e-5, 1.6e-5, 1.6e-5),
  c0=10, d0=4500000, 
  marginal.likelihood="Chib95", mcmc=10000)

model2 <- MCMCregress(bwt~age+lwt+as.factor(race) + smoke,
  data=birthwt, b0=c(2700, 0, 0, -500, -500),
  B0=c(1e-6, .01, .01, 1.6e-5, 1.6e-5, 1.6e-5),
  c0=10, d0=4500000, 
  marginal.likelihood="Chib95", mcmc=10000)

model3 <- MCMCregress(bwt~as.factor(race) + smoke + ht, 
  data=birthwt, b0=c(2700, -500, -500, -500, -500),
  B0=c(1e-6, 1.6e-5, 1.6e-5, 1.6e-5, 1.6e-5),
  c0=10, d0=4500000, 
  marginal.likelihood="Chib95", mcmc=10000)

BF <- BayesFactor(model1, model2, model3)
print(BF)
```

## End(Not run)
**Description**

This function handles choice-specific covariates in multinomial choice models. See the example for an example of usage.

**Usage**

```
choicevar(var, varname, choicelevel)
```

**Arguments**

- `var` The is the name of the variable in the dataframe.
- `varname` The name of the new variable to be created.
- `choicelevel` The level of \( y \) that the variable corresponds to.

**Value**

The new variable used by the `MCMCmnl()` function.

**See Also**

`MCMCmnl`

---

**Dirichlet**  

*The Dirichlet Distribution*

**Description**

Density function and random generation from the Dirichlet distribution.

**Usage**

```
ddirichlet(x, alpha)
```

```
rdirichlet(n, alpha)
```

**Arguments**

- `x` A vector containing a single deviate or matrix containing one random deviate per row.
- `alpha` Vector of shape parameters, or matrix of shape parameters corresponding to the number of draw.
- `n` Number of random vectors to generate.

**Details**

The Dirichlet distribution is the multidimensional generalization of the beta distribution.
Value

ddirichlet gives the density. rdirichlet returns a matrix with n rows, each containing a single
Dirichlet random deviate.

Author(s)

Code is taken from Greg’s Miscellaneous Functions (gregmisc). His code was based on code posted
by Ben Bolker to R-News on 15 Dec 2000.

See Also

Beta

Examples

density <- ddirichlet(c(1,.2,.7), c(1,1))
draws <- rdirichlet(20, c(1,1))

Description

dtomogplot is used to produce a tomography plot (see King, 1997) for a series of temporally or-
dered, partially observed 2 x 2 contingency tables.

Usage

dtomogplot(r0, r1, c0, c1, time.vec = NA, delay = 0,
xlab = "fraction of r0 in c0 (p0)", ylab = "fraction of r1 in c0 (p1)",
color.palette = heat.colors, bgcol = "black", ...)

Arguments

r0 An (ntables × 1) vector of row sums from row 0.
r1 An (ntables × 1) vector of row sums from row 1.
c0 An (ntables × 1) vector of column sums from column 0.
c1 An (ntables × 1) vector of column sums from column 1.
time.vec Vector of time periods that correspond to the elements of r0, r1, c0, and c1.
delay Time delay in seconds between the plotting of the tomography lines. Setting a
positive delay is useful for visualizing temporal dependence.
xlab The x axis label for the plot.
ylab The y axis label for the plot.
color.palette Color palette to be used to encode temporal patterns.
bgcol The background color for the plot.
... further arguments to be passed

Details

Consider the following partially observed 2 by 2 contingency table:

\[
\begin{array}{c|c|c}
  & Y = 0 & Y = 1 \\
  X = 0 & r_0 & r_0 \\
  X = 1 & r_1 & r_1 \\
  c_0 & c_1 & N \\
\end{array}
\]

where \( r_0, r_1, c_0, c_1, \) and \( N \) are non-negative integers that are observed. The interior cell entries are not observed. It is assumed that \( Y_0 | r_0 \sim \text{Binomial}(r_0, p_0) \) and \( Y_1 | r_1 \sim \text{Binomial}(r_1, p_1) \).

This function plots the bounds on the maximum likelihood estimates for \((p_0, p_1)\) and color codes them by the elements of time.vec.

References


See Also

MCMChierEI, MCMCdynamicEI, tomogplot

Examples

```r
# Not run:
# simulated data example 1
set.seed(3920)
n <- 100
r0 <- rpois(n, 2000)
r1 <- round(runif(n, 100, 4000))
p0.true <- pnorm(-1.5 + 1:n/(n/2))
p1.true <- pnorm(1.0 - 1:n/(n/4))
y0 <- rbinom(n, r0, p0.true)
y1 <- rbinom(n, r1, p1.true)
```
c0 <- y0 + y1
cl <- (r0+r1) - c0

## plot data
dtomogplot(r0, r1, c0, cl, delay=0.1)

## simulated data example 2
set.seed(8722)
n <- 100
r0 <- rpois(n, 2000)
r1 <- round(runif(n, 100, 4000))
po.true <- pnorm(-1.0 + sin(1:n/(n/4)))
pl.true <- pnorm(0.0 - 2*cos(1:n/(n/9)))
y0 <- rbinom(n, r0, po.true)
y1 <- rbinom(n, r1, pl.true)
c0 <- y0 + y1
cl <- (r0+r1) - c0

## plot data
dtomogplot(r0, r1, c0, cl, delay=0.1)

## End(Not run)

---

**HDPHMMnegbin**

*Markov Chain Monte Carlo for sticky HDP-HMM with a Negative Binomial outcome distribution*

---

**Description**

This function generates a sample from the posterior distribution of a (sticky) HDP-HMM with a Negative Binomial outcome distribution (Fox et al, 2011). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

**Usage**

```
HDPHMMnegbin(formula, data = parent.frame(), K = 10, b0 = 0, B0 = 1,
a.theta = 50, b.theta = 5, a.alpha = 1, b.alpha = 0.1, a.gamma = 1,
b.gamma = 0.1, e = 2, f = 2, g = 10, burnin = 1000, mcmc = 1000,
thin = 1, verbose = 0, seed = NA, beta.start = NA, P.start = NA,
rho.start = NA, rho.step, nu.start = NA, gamma.start = 0.5,
theta.start = 0.98, ak.start = 100, ...)```

**Arguments**

- `formula` Model formula.
- `data` Data frame.
The number of regimes under consideration. This should be larger than the hypothesized number of regimes in the data. Note that the sampler will likely visit fewer than $K$ regimes.

$\beta_0$ The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

$\Sigma_0$ The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

$a, \theta$, $b, \theta$ Parameters for the Beta prior on $\theta$, which captures the strength of the self-transition bias.

$a, \alpha$, $b, \alpha$ Shape and scale parameters for the Gamma distribution on $\alpha + \kappa$.

$a, \gamma$, $b, \gamma$ Shape and scale parameters for the Gamma distribution on $\gamma$.

\$e \$ The hyperprior for the distribution $\rho$. See details.

\$f \$ The hyperprior for the distribution $\rho$. See details.

g The hyperprior for the distribution $\rho$. See details.

burnin The number of burn-in iterations for the sampler.

mcmc The number of Metropolis iterations for the sampler.

thin The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every $\text{verbose}$th iteration.

seed The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

beta.start The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value for all regimes.

P.start Initial transition matrix between regimes. Should be a $K$ by $K$ matrix. If not provided, the default value will be place $\theta$.start along the diagonal and the rest of the mass evenly distributed within rows.
rho.start  The starting value for the $\rho$ variable. This can either be a scalar or a column vector with dimension equal to the number of regimes. If the value is scalar, it will be used for all regimes. The default value is a vector of ones.

rho.step  Tuning parameter for the slice sampling approach to sampling $\rho$. Determines the size of the step-out used to find the correct slice to draw from. Lower values are more accurate, but will take longer (up to a fixed searching limit). Default is 0.1.

nu.start  The starting values for the random effect, $\nu$. The default value is a vector of ones.

theta.start, ak.start, gamma.start  Scalar starting values for the $\theta$, $\alpha + \kappa$, and $\gamma$ parameters.

...  further arguments to be passed.

Details

HDPHMMnegbin simulates from the posterior distribution of a sticky HDP-HMM with a Negative Binomial outcome distribution, allowing for multiple, arbitrary changepoints in the model. The details of the model are discussed in Blackwell (2017). The implementation here is based on a weak-limit approximation, where there is a large, though finite number of regimes that can be switched between. Unlike other changepoint models in MCMCPack, the HDP-HMM approach allows for the state sequence to return to previous visited states.

The model takes the following form, where we show the fixed-limit version:

$$ y_t \sim \text{Poisson}(\nu_t \mu_t) $$

$$ \mu_t = x'_t \beta_m, \ m = 1, \ldots, M $$

$$ \nu_t \sim \text{Gamma}(\rho_m, \rho_m) $$

Where $M$ is an upper bound on the number of states and $\beta_m$ and $\rho_m$ are parameters when a state is $m$ at $t$.

The transition probabilities between states are assumed to follow a hierarchical Dirichlet process:

$$ \pi_m \sim \text{Dirichlet}(\alpha_1, \ldots, \alpha_j + \kappa, \ldots, \alpha_M) $$

$$ \delta \sim \text{Dirichlet}(\gamma/M, \ldots, \gamma/M) $$

The $\kappa$ value here is the sticky parameter that encourages self-transitions. The sampler follows Fox et al (2011) and parameterizes these priors with $\alpha + \kappa$ and $\theta = \kappa/(\alpha + \kappa)$, with the latter representing the degree of self-transition bias. Gamma priors are assumed for $(\alpha + \kappa)$ and $\gamma$.

We assume Gaussian distribution for prior of $\beta$:

$$ \beta_m \sim \mathcal{N}(b_0, B^{-1}_0), \ m = 1, \ldots, M $$
The overdispersion parameters have a prior with the following form:

$$f(\rho_m | e, f, g) \propto \rho_{e}^{e-1} (\rho + g)^{-(e+f)}$$

The model is simulated via blocked Gibbs conditional on the states. The $\beta$ being simulated via the auxiliary mixture sampling method of Fuerhwirth-Schanetter et al. (2009). The $\rho$ is updated via slice sampling. The $\nu_i$ are updated their (conjugate) full conditional, which is also Gamma. The states are updated as in Fox et al (2011), supplemental materials.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

MCMCnegbinChange, HDPHMMpoisson

Examples

```r
## Not run:
n <- 150
reg <- 3
true.s <- gl(reg, n/reg, n)
rho.true <- c(1.5, 0.5, 3)
b1.true <- c(1, -2, 2)
x1 <- runif(n, 0, 2)
u1.true <- rgamma(n, rho.true[true.s], rho.true[true.s])
mu <- nu.true * exp(1 + x1 * b1.true[true.s])
y <- rpois(n, mu)
posterior <- HDPHMMnegbin(y ~ x1, K = 10, verbose = 1000,
```
Markov Chain Monte Carlo for sticky HDP-HMM with a Poisson outcome distribution

Description

This function generates a sample from the posterior distribution of a (sticky) HDP-HMM with a Poisson outcome distribution (Fox et al, 2011). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```r
HDPHMMPoisson(formula, data = parent.frame(), K = 10, b0 = 0, B0 = 1,
  a.alpha = 1, b.alpha = 0.1, a.gamma = 1, b.gamma = 0.1,
  a.theta = 50, b.theta = 5, burnin = 1000, mcmc = 1000, thin = 1,
  verbose = 0, seed = NA, beta.start = NA, P.start = NA,
  gamma.start = 0.5, theta.start = 0.98, ak.start = 100, ...)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>Model formula.</td>
</tr>
<tr>
<td>data</td>
<td>Data frame.</td>
</tr>
<tr>
<td>K</td>
<td>The number of regimes under consideration. This should be larger than the hypothesized number of regimes in the data. Note that the sampler will likely visit fewer than K regimes.</td>
</tr>
<tr>
<td>b0</td>
<td>The prior mean of ( \beta ). This can either be a scalar or a column vector with dimensions equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.</td>
</tr>
<tr>
<td>B0</td>
<td>The prior precision of ( \beta ). This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.</td>
</tr>
</tbody>
</table>
HDPHMMpoisson

a.alpha, b.alpha
Shape and scale parameters for the Gamma distribution on $\alpha + \kappa$.

a.gamma, b.gamma
Shape and scale parameters for the Gamma distribution on $\gamma$.

a.theta, b.theta
Parameters for the Beta prior on $\theta$, which captures the strength of the self-transition bias.

burnin
The number of burn-in iterations for the sampler.

mcmc
The number of Metropolis iterations for the sampler.

thin
The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

verbose
A switch which determines whether or not the progress of the sampler is printed to the screen. If $\text{verbose}$ is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every $\text{verbose}$th iteration.

seed
The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of $\text{rep}(12345, 6)$ is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

beta.start
The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value for all regimes.

P.start
Initial transition matrix between regimes. Should be a $K$ by $K$ matrix. If not provided, the default value will be place theta.start along the diagonal and the rest of the mass even distributed within rows.

theta.start, ak.start, gamma.start
Scalar starting values for the $\theta$, $\alpha + \kappa$, and $\gamma$ parameters.

... further arguments to be passed.

Details

HDPHMMpoisson simulates from the posterior distribution of a sticky HDP-HMM with a Poisson outcome distribution, allowing for multiple, arbitrary changepoints in the model. The details of the model are discussed in Blackwell (2017). The implementation here is based on a weak-limit approximation, where there is a large, though finite number of regimes that can be switched between. Unlike other changepoint models in MCMCpack, the HDP-HMM approach allows for the state sequence to return to previous visited states.

The model takes the following form, where we show the fixed-limit version:

$$y_t \sim \text{Poisson}(\mu_t)$$
\[ \mu_t = x_t' \beta_m, \quad m = 1, \ldots, M \]

Where \( M \) is an upper bound on the number of states and \( \beta_m \) are parameters when a state is \( m \) at \( t \).

The transition probabilities between states are assumed to follow a hierarchical Dirichlet process:

\[ \pi_m \sim \text{Dirichlet}(\alpha \delta_1, \ldots, \alpha \delta_j + \kappa, \ldots, \alpha \delta_M) \]

\[ \delta \sim \text{Dirichlet}(\gamma/M, \ldots, \gamma/M) \]

The \( \kappa \) value here is the sticky parameter that encourages self-transitions. The sampler follows Fox et al. (2011) and parameterizes these priors with \( \alpha + \kappa \) and \( \theta = \kappa / (\alpha + \kappa) \), with the latter representing the degree of self-transition bias. Gamma priors are assumed for \( (\alpha + \kappa) \) and \( \gamma \).

We assume Gaussian distribution for prior of \( \beta \):

\[ \beta_m \sim N(b_0, B_0^{-1}), \quad m = 1, \ldots, M \]

The model is simulated via blocked Gibbs conditional on the states. The \( \beta \) being simulated via the auxiliary mixture sampling method of Fuerhwirth-Schanetter et al. (2009). The states are updated as in Fox et al. (2011), supplemental materials.

**Value**

An `mcmc` object that contains the posterior sample. This object can be summarized by functions provided by the `coda` package.

**References**


**See Also**

`MCMCpoissonChange`, `HDPHMMnegbin`
Examples

```r
## Not run:

n <- 150
reg <- 3
ture.s <- gl(reg, n/reg, n)
true <- c(1, -2, 2)
x1 <- runif(n, 0, 2)
mu <- exp(1 + x1 * true[true.s])
y <- rpois(n, mu)

posterior <- HDPHMMpoisson(y ~ x1, K = 10, verbose = 1000,
                           a.theta = 100, b.theta = 1,
                           b0 = rep(0, 2), B0 = (1/9) * diag(2),
                           seed = list(NA, 2),
                           theta.start = 0.95, gamma.start = 10,
                           ak.start = 10)

plotHDPChangepoint(posterior, ylab="Density", start=1)

## End(Not run)
```

HDPHSMMeqbin

Markov Chain Monte Carlo for HDP-HSMM with a Negative Binomial outcome distribution

Description

This function generates a sample from the posterior distribution of a Hidden Semi-Markov Model with a Hierarchical Dirichlet Process and a Negative Binomial outcome distribution (Johnson and Willsky, 2013). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```r
HDPHSMMeqbin(formula, data = parent.frame(), K = 10, b0 = 0, B0 = 1,
              a.alpha = 1, b.alpha = 0.1, a.gamma = 1, b.gamma = 0.1, a.omega,
              b.omega, e = 2, f = 2, g = 10, r = 1, burnin = 1000, mcmc = 1000,
              thin = 1, verbose = 0, seed = NA, beta.start = NA, P.start = NA,
              rho.start = NA, rho.step, nu.start = NA, omega.start = NA,
              gamma.start = 0.5, alpha.start = 100, ...)```

Arguments

- **formula** Model formula.
- **data** Data frame.
K
The number of regimes under consideration. This should be larger than the hypothesized number of regimes in the data. Note that the sampler will likely visit fewer than K regimes.

b\(\theta\)
The prior mean of \(\beta\). This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

\(B\theta\)
The prior precision of \(\beta\). This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

a.alpha, b.alpha
Shape and scale parameters for the Gamma distribution on \(\alpha\).

a.gamma, b.gamma
Shape and scale parameters for the Gamma distribution on \(\gamma\).

a.omega, b.omega
Parameters for the Beta prior on \(\omega\), which determines the regime length distribution, which is Negative Binomial, with parameters \(r\) and \(omega\).

e
The hyperprior for the distribution \(\rho\). See details.

f
The hyperprior for the distribution \(\rho\). See details.

g
The hyperprior for the distribution \(\rho\). See details.

r
Parameter of the Negative Binomial prior for regime durations. It is the target number of successful trials. Must be strictly positive. Higher values increase the variance of the duration distributions.

burnin
The number of burn-in iterations for the sampler.

mcmc
The number of Metropolis iterations for the sampler.

thin
The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

verbose
A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every verboseth iteration.

seed
The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(HQRSTULVI) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

beta.start
The starting value for the \(\beta\) vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of \(\beta\) as the starting value for all regimes.

P.start
Initial transition matrix between regimes. Should be a K by K matrix. If not provided, the default value will be uniform transition distributions.
The starting value for the \( \rho \) variable. This can either be a scalar or a column vector with dimension equal to the number of regimes. If the value is scalar, it will be used for all regimes. The default value is a vector of ones.

Tuning parameter for the slice sampling approach to sampling \( \rho \). Determines the size of the step-out used to find the correct slice to draw from. Lower values are more accurate, but will take longer (up to a fixed searching limit). Default is 0.1.

The starting values for the random effect, \( \nu \). The default value is a vector of ones.

A vector of starting values for the probability of success parameter in the Negative Binomial distribution that governs the duration distributions.

Scalar starting values for the \( \alpha \), and \( \gamma \) parameters.

further arguments to be passed.

Details

HDPHSMMNegbin simulates from the posterior distribution of a HDP-HSMM with a Negative Binomial outcome distribution, allowing for multiple, arbitrary changepoints in the model. The details of the model are discussed in Johnson & Willsky (2013). The implementation here is based on a weak-limit approximation, where there is a large, though finite number of regimes that can be switched between. Unlike other changepoint models in \textsc{mcmcpack}, the HDP-HSMM approach allows for the state sequence to return to previous visited states.

The model takes the following form, where we show the fixed-limit version:

\[
y_t \sim \text{Poisson}(\nu_t \mu_t)
\]

\[
\mu_t = x'_t \beta_k, \quad k = 1, \ldots, K
\]

\[
\nu_t \sim \text{Gamma}(\rho_k, \rho_k)
\]

Where \( K \) is an upper bound on the number of states and \( \beta_k \) and \( \rho_k \) are parameters when a state is \( k \) at \( t \).

In the HDP-HSMM, there is a super-state sequence that, for a given observation, is drawn from the transition distribution and then a duration is drawn from a duration distribution to determine how long that state will stay active. After that duration, a new super-state is drawn from the transition distribution, where self-transitions are disallowed. The transition probabilities between states are assumed to follow a hierarchical Dirichlet process:

\[
\pi_k \sim \text{Dirichlet}(\alpha \delta_1, \ldots, \alpha \delta_K)
\]

\[
\delta \sim \text{Dirichlet}(\gamma/K, \ldots, \gamma/K)
\]
In the algorithm itself, these $\pi$ vectors are modified to remove self-transitions as discussed above. There is a unique duration distribution for each regime with the following parameters:

$$D_k \sim \text{NegBin}(r, \omega_k)$$

$$\omega_k \sim \text{Beta}(a_{\omega,k}, b_{\omega,k})$$

We assume Gaussian distribution for prior of $\beta$:

$$\beta_k \sim \mathcal{N}(b_0, B_0^{-1}), \ m = 1, \ldots, K$$

The overdispersion parameters have a prior with the following form:

$$f(\rho_k | e, f, g) \propto \rho^{e-1}(\rho + g)^{-(e+f)}$$

The model is simulated via blocked Gibbs conditional on the states. The $\beta$ being simulated via the auxiliary mixture sampling method of Fuerhwirth-Schanetter et al. (2009). The $\rho$ is updated via slice sampling. The $\nu_t$ are updated their (conjugate) full conditional, which is also Gamma. The states and their durations are drawn as in Johnson & Willsky (2013).

**Value**

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

**References**


**See Also**

MCMCnegbinChange, HDPHSMMnegbin,
**Examples**

```r
## Not run:
n <- 150
reg <- 3
true.s <- gl(reg, n/reg, n)
rho.true <- c(1.5, 0.5, 3)
b1.true <- c(1, -2, 2)
x1 <- runif(n, 0, 2)
nu.true <- rgamma(n, rho.true[true.s], rho.true[true.s])
mu <- nu.true * exp(1 + x1 * b1.true[true.s])
y <- rpois(n, mu)

posterior <- HDPHSMNebin(y ~ x1, K = 10, verbose = 1000,
e = 2, f = 2, g = 10,
b0 = 0, B0 = 1/9,
a.omega = 1, b.omega = 100, r = 1,
rho.step = rep(0.75, times = 10),
seed = list(NA, 2),
omega.start = 0.05, gamma.start = 10,
alpha.start = 5)

plotHDPChangepoint(posterior, ylab="Density", start=1)

## End(Not run)
```

**Description**

HMMpanelFE generates a sample from the posterior distribution of the fixed-effects model with varying individual effects model discussed in Park (2011). The code works for both balanced and unbalanced panel data as long as there is no missing data in the middle of each group. This model uses a multivariate Normal prior for the fixed effects parameters and varying individual effects, an Inverse-Gamma prior on the residual error variance, and Beta prior for transition probabilities. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

**Usage**

```r
HMMpanelFE(subject.id, y, X, m, mcmc = 1000, burnin = 1000, thin = 1,
verbosel = 0, b0 = 0, B0 = 0.001, c0 = 0.001, d0 = 0.001,
delta0 = 0, Delta0 = 0.001, a = NULL, b = NULL, seed = NA, ...)
```
Arguments

subject.id  A numeric vector indicating the group number. It should start from 1.
y  The response variable.
x  The model matrix excluding the constant.
m  A vector of break numbers for each subject in the panel.
mcmc  The number of MCMC iterations after burn-in.
burnin  The number of burn-in iterations for the sampler.
thin  The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
verbose  A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0, the iteration number and the posterior density samples are printed to the screen every verbose-th iteration.
b0  The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
B0  The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.
c0  $c_0/2$ is the shape parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations.
d0  $d_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations.
delta0  The prior mean of $\alpha$.
Delta0  The prior precision of $\alpha$.
a  $a$ is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.
b  $b$ is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.
seed  The seed for the random number generator. If NA, current R system seed is used.
...  further arguments to be passed

Details

HMMpanelFE simulates from the fixed-effect hidden Markov object level:

$$\varepsilon_{it} \sim \mathcal{N}(\alpha_{im}, \sigma_{im}^2)$$
We assume standard, semi-conjugate priors:

$$\beta \sim N(b_0, B_0^{-1})$$

And:

$$\sigma^{-2} \sim Gamma(c_0/2, d_0/2)$$

And:

$$\alpha \sim N(delta_0, Delta_0^{-1})$$

$\beta, \alpha$ and $\sigma^{-2}$ are assumed a priori independent.

And:

$$p_{mm} \sim Beta(a, b), \ m = 1, \ldots, M$$

Where $M$ is the number of states.

OLS estimates are used for starting values.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute sigma storage matrix that contains time-varying residual variance, an attribute state storage matrix that contains posterior samples of hidden states, and an attribute delta storage matrix containing time-varying intercepts.

References


Examples

```r
## Not run:
## data generating
set.seed(1974)
N <- 30
T <- 80
NT <- N*T

## true parameter values
true.beta <- c(1, 1)
true.sigma <- 3
x1 <- rnorm(N*T)
x2 <- runif(N*T, 2, 4)

## group-specific breaks
break.point = rep(T/2, N); break.sigma=c(rep(1, N));
break.list <- rep(1, N)
X <- as.matrix(cbind(x1, x2), NT, );
```
y <- rep(NA, NT)
id <- rep(1:N, each=NT/N)
K <- ncol(X);
true.beta <- as.matrix(true.beta, K, 1)

### compute the break probability
ruler <- c(1:T)
W.mat <- matrix(NA, T, N)
for (i in 1:N){
  W.mat[, i] <- pnorm((ruler-break.point[i])/break.sigma[i])
}
Weight <- as.vector(W.mat)

### draw time-varying individual effects and sample y
j = 1
true.sigma.alpha <- 30
true.alpha1 <- true.alpha2 <- rep(NA, N)
for (i in 1:N){
  Xi <- X[j:(j+T-1), ]
  true.mean <- Xi %*% true.beta
  weight <- Weight[j:(j+T-1)]
  true.alpha1[i] <- rnorm(1, 0, true.sigma.alpha)
  true.alpha2[i] <- -1*true.alpha1[i]
  y[j:(j+T-1)] <- (1-weight)*true.mean + (1-weight)*rnorm(T, 0, true.sigma) +
    (1-weight)*true.alpha1[i] +
    (weight*true.mean + weight*rnorm(T, 0, true.sigma) + weight*true.alpha2[i])
  j <- j + T
}

### extract the standardized residuals from the OLS with fixed-effects
FEols <- lm(y ~ X + as.factor(id) -1 )
resid.all <- rstandard(FEols)
time.id <- rep(1:80, N)

### model fitting
G <- 100
BF <- testpanelSubjectBreak(subject.id=id, time.id=time.id, resid= resid.all, max.break=3, minimum = 10,
mcmc=G, burnin = G, thin=1, verbose=G,
b0=0, B0=1/100, c0=2, d0=2, Time = time.id)

### get the estimated break numbers
estimated.breaks <- make.breaklist(BF, threshold=3)

### model fitting
out <- HMMpanelFE(subject.id = id, y, X=X, m = estimated.breaks,
mcmc=G, burnin=G, thin=1, verbose=G,
b0=0, B0=1/1000, c0=2, d0=2, delta0=0, Delta0=1/1000)

### print out the slope estimate
### true values are 1 and 1
summary(out)
HMMpanelRE

Markov Chain Monte Carlo for the Hidden Markov Random-effects Model

Description

HMMpanelRE generates a sample from the posterior distribution of the hidden Markov random-effects model discussed in Park (2011). The code works for panel data with the same starting point. The sampling of panel parameters is based on Algorithm 2 of Chib and Carlin (1999). This model uses a multivariate Normal prior for the fixed effects parameters and varying individual effects, an Inverse-Wishart prior on the random-effects parameters, an Inverse-Gamma prior on the residual error variance, and Beta prior for transition probabilities. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

HMMpanelRE(subject.id, time.id, y, X, W, m = 1, mcmc = 1000, burnin = 1000, thin = 1, verbose = 0, b0 = 0, B0 = 0.001, c0 = 0.001, d0 = 0.001, r0, R0, a = NULL, b = NULL, seed = NA, beta.start = NA, sigma2.start = NA, D.start = NA, P.start = NA, marginal.likelihood = c("none", "Chib95"), ...)

Arguments

subject.id A numeric vector indicating the group number. It should start from 1.
time.id A numeric vector indicating the time unit. It should start from 1.
y The dependent variable
X The model matrix of the fixed-effects
W The model matrix of the random-effects. W should be a subset of X.
m The number of changepoints.
mcmc The number of MCMC iterations after burn-in.
burnin The number of burn-in iterations for the sampler.
thin The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0, the iteration number and the posterior density samples are printed to the screen every verbose iteration.
b0 The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

B0 The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

c0 $c_0/2$ is the shape parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations.

d0 $d_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations.

r0 The shape parameter for the Inverse-Wishart prior on variance matrix for the random effects. Set $r=q$ for an uninformative prior where $q$ is the number of random effects.

R0 The scale matrix for the Inverse-Wishart prior on variance matrix for the random effects. This must be a square $q$-dimension matrix. Use plausible variance regarding random effects for the diagonal of $R$.

a $a$ is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.

b $b$ is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.

seed The seed for the random number generator. If NA, current R system seed is used.

beta.start The starting values for the beta vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of NA will use draws from the Uniform distribution with the same boundary with the data as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas. When there is no covariate, the log value of means should be used.

sigma2.start The starting values for $\sigma^2$. This can either be a scalar or a column vector with dimension equal to the number of states.

D.start The starting values for the beta vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of NA will use draws from the Uniform distribution with the same boundary with the data as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas. When there is no covariate, the log value of means should be used.

P.start The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta(0.9, 0.1) are used to construct a proper transition matrix for each raw except the last raw.
marginal.likelihood

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated and Chib95 in which case the method of Chib (1995) is used.

... further arguments to be passed

Details

`HMMpanelRE` simulates from the random-effect hidden Markov panel model introduced by Park (2011).

The model takes the following form:

\[ y_i = X_i \beta_m + W_i b_i + \varepsilon_i \quad m = 1, \ldots, M \]

Where each group \( i \) have \( k_i \) observations. Random-effects parameters are assumed to be time-varying at the system level:

\[ b_i \sim N_q(0, D_m) \]
\[ \varepsilon_i \sim N(0, \sigma^2_m I_{k_i}) \]

And the errors: We assume standard, conjugate priors:

\[ \beta \sim N_p(b_0, B0) \]

And:

\[ \sigma^2 \sim IGamma(c0/2, d0/2) \]

And:

\[ D \sim IWishart(r0, R0) \]


And:

\[ p_{mm} \sim Beta(a, b), \quad m = 1, \ldots, M \]

Where \( M \) is the number of states.

**NOTE:** We do not provide default parameters for the priors on the precision matrix for the random effects. When fitting one of these models, it is of utmost importance to choose a prior that reflects your prior beliefs about the random effects. Using the `dwish` and `rwish` functions might be useful in choosing these values.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the `coda` package. The object contains an attribute `prob.state` storage matrix that contains the probability of `state_i` for each period, and the log-marginal likelihood of the model (`logmarglike`).

References


Examples

```r
## Not run:
## data generating
set.seed(1977)
Q <- 3
ture.beta1 <- c(1, 1, 1); true.beta2 <- c(-1, -1, -1)
ture.sigma2 <- c(2, 5); true.D1 <- diag(.5, Q); true.D2 <- diag(2.5, Q)
N=30; T=100;
NT <- N*T
x1 <- runif(N.T, 1, 2)
x2 <- runif(N.T, 1, 2)
X <- cbind(x1, x2); W <- X; y <- rep(NA, NT)

## true break numbers are one and at the center
break.point = rep(T/2, N); break.sigma=c(rep(1, N));
break.list <- rep(1, N)
id <- rep(1:N, each=NT/N)
K <- ncol(X);
ruler <- c(1:T)

## compute the weight for the break
W.mat <- matrix(NA, T, N)
for (i in 1:N){
  W.mat[, i] <- pnorm((ruler-break.point[i])/break.sigma[i])
}
Weight <- as.vector(W.mat)

## data generating by weighting two means and variances
j = 1
for (i in 1:N){
  X1 <- X[j:(j+T-1),]
  W1 <- W[j:(j+T-1),]
  true.V1 <- ttrue.sigma2[1]*diag(T) + W1%*%true.D1%*%t(W1)
  true.V2 <- ttrue.sigma2[2]*diag(T) + W1%*%true.D2%*%t(W1)
  true.mean1 <- X1%*%true.beta1
  true.mean2 <- X1%*%true.beta2
  weight <- Weight[j:(j+T-1)]
y[j:(j+T-1)] <- (1-weight)*true.mean1 + (1-weight)*chol(true.V1)%*%rnorm(T) +
               weight*true.mean2 + weight*chol(true.V2)%*%rnorm(T)
  j <- j + T
}
## model fitting
subject.id <- c(rep(1:N, each=T))
time.id <- c(rep(1:T, N))

## model fitting
G <- 100
b0 <- rep(0, K); B0 <- solve(diag(100, K))
c0 <- 2; d0 <- 2
r0 <- 5; R0 <- diag(3(1, 0.1, 0.1))
subject.id <- c(rep(1:N, each=T))
```
time.id <- c(rep(1:T, N))
out1 <- HMMpanelRE(subject.id, time.id, y, X, W, m=1,
                    mcmc=G, burnin=G, thin=G, verbose=G,
                    b0=b0, B0=B0, c0=c0, d0=d0, r0=r0, R0=R0)

## latent state changes
plotState(out1)

## print mcmc output
summary(out1)

## End(Not run)

---

InvGamma

The Inverse Gamma Distribution

Description
Density function and random generation from the inverse gamma distribution.

Usage

dinvgamma(x, shape, scale = 1)

rinvgamma(n, shape, scale = 1)

Arguments

- **x**: Scalar location to evaluate density.
- **shape**: Scalar shape parameter.
- **scale**: Scalar scale parameter (default value one).
- **n**: Number of draws from the distribution.

Details
An inverse gamma random variable with shape $a$ and scale $b$ has mean $\frac{b}{a-1}$ (assuming $a > 1$) and variance $\frac{b^2}{(a-1)^2(a-2)}$ (assuming $a > 2$).

Value

- **dinvgamma**: evaluates the density at $x$.
- **rinvgamma**: takes $n$ draws from the inverse Gamma distribution. The parameterization is consistent with the Gamma Distribution in the stats package.
Reference


See Also

GammaDist

Examples

```r
density <- dinvgamma(4.2, 1.1)
draws <- rinvgamma(10, 3.2)
```

---

### InvWishart

The Inverse Wishart Distribution

#### Description

Density function and random generation from the Inverse Wishart distribution.

#### Usage

```r
riwish(v, S)
diwish(W, v, S)
```

#### Arguments

- **v**: Degrees of freedom (scalar).
- **S**: Scale matrix \((p \times p)\).
- **W**: Positive definite matrix \(W (p \times p)\).

#### Details

The mean of an inverse Wishart random variable with \(v\) degrees of freedom and scale matrix \(S\) is \((v - p - 1)^{-1}S\).

#### Value

diwish evaluates the density at positive definite matrix \(W\). riwish generates one random draw from the distribution.
Examples

density <- diwish(matrix(c(2, -3, -3, 4), 2, 2), 3, matrix(c(1, 3, 3, 1), 2, 2))
draw <- riwish(3, matrix(c(1, 3, 3, 1), 2, 2))

make.breaklist Vector of break numbers

Description

This function generates a vector of break numbers using the output of testpanelSubjectBreak. The function performs a pairwise comparison of models using Bayes Factors.

Usage

make.breaklist(BF, threshold = 3)

Arguments

BF output of testpanelSubjectBreak.
threshold The Bayes Factor threshold to pick the best model. If a Bayes factor of two models is smaller than threshold, the model with a smaller number of break is chosen to avoid the over-identification problem. Users can change threshold into any positive number. The default value of 3 is chosen as it indicates the existence of "substantial evidence" in favor of the model in the numerator according to Jeffreys' scale.

Value

Vector fo break numbers.

References


See Also

testpanelSubjectBreak
MCbinomialbeta

Monte Carlo Simulation from a Binomial Likelihood with a Beta Prior

Description

This function generates a sample from the posterior distribution of a binomial likelihood with a Beta prior.

Usage

MCbinomialbeta(y, n, alpha = 1, beta = 1, mc = 1000, ...)

Arguments

- **y**: The number of successes in the independent Bernoulli trials.
- **n**: The number of independent Bernoulli trials.
- **alpha**: Beta prior distribution alpha parameter.
- **beta**: Beta prior distribution beta parameter.
- **mc**: The number of Monte Carlo draws to make.
- **...**: further arguments to be passed

Details

MCbinomialbeta directly simulates from the posterior distribution. This model is designed primarily for instructional use. $\pi$ is the probability of success for each independent Bernoulli trial. We assume a conjugate Beta prior:

$$\pi \sim Beta(\alpha, \beta)$$

$y$ is the number of successes in $n$ trials. By default, a uniform prior is used.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

See Also

plot.mcmc, summary.mcmc
**Examples**

```r
## Not run:
posterior <- MCBinomialBeta(3,12,mc=5000)
summary(posterior)
p(0,1,0.01)
plot(grid, dbeta(grid, 1, 1), type="l", col="red", lwd=3, ylim=c(0,3.6),
     xlab="pi", ylab="density")
lines(density(posterior), col="blue", lwd=3)
legend(.75, 3.6, c("prior", "posterior"), lwd=3, col=c("red", "blue"))
```

## End(Not run)

---

**MCMCbinaryChange**

*Markov Chain Monte Carlo for a Binary Multiple Changepoint Model*

**Description**

This function generates a sample from the posterior distribution of a binary model with multiple changepoints. The function uses the Markov chain Monte Carlo method of Chib (1998). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

**Usage**

```r
MCMCbinaryChange(data, m = 1, c0 = 1, d0 = 1, a = NULL, b = NULL,
                  burnin = 10000, mcmc = 10000, thin = 1, verbose = 0, seed = NA,
                  phi.start = NA, P.start = NA, marginal.likelihood = c("none", "Chib95"),
                  ...)```

**Arguments**

- `data` The data.
- `m` The number of changepoints.
- `c0` $c_0$ is the shape1 parameter for Beta prior on $\phi$ (the mean).
- `d0` $d_0$ is the shape2 parameter for Beta prior on $\phi$ (the mean).
- `a` $a$ is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.
- `b` $b$ is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.
- `burnin` The number of burn-in iterations for the sampler.
- `mcmc` The number of MCMC iterations after burn-in.
thin  The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0, the iteration number and the posterior density samples are printed to the screen every verboseth iteration.

seed The seed for the random number generator. If NA, current R system seed is used.

phi.start The starting values for the mean. The default value of NA will use draws from the Uniform distribution.

P.start The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta(0.9, 0.1) are used to construct a proper transition matrix for each raw except the last raw.

classnames How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, and Chib95 in which case the method of Chib (1995) is used.

... further arguments to be passed

Details

MCMCbinaryChange simulates from the posterior distribution of a binary model with multiple change-points.

The model takes the following form:

\[ Y_t \sim Bernoulli(\phi_i), \ i = 1, \ldots, k \]

Where \( k \) is the number of states.

We assume Beta priors for \( \phi_i \) and for transition probabilities:

\[ \phi_i \sim Beta(c_0, d_0) \]

And:

\[ p_{mm} \sim Beta(a, b), \ m = 1, \ldots, k \]

Where \( M \) is the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute prob.state storage matrix that contains the probability of statei for each period, and the log-marginal likelihood of the model (logmarglike).
References


See Also

_MCMCpoissonChange_, _plotState_, _plotChangepoint_

Examples

```r
## Not run:
set.seed(19173)
true.phi <- c(0.5, 0.8, 0.4)

## two breaks at c(80, 180)
y1 <- rbinom(80, 1, true.phi[1])
y2 <- rbinom(100, 1, true.phi[2])
y3 <- rbinom(120, 1, true.phi[3])
y <- as.ts(c(y1, y2, y3))

model0 <- MCMCbinaryChange(y, m=0, c0=2, d0=2, mcmc=100, burnin=100, verbose=50,
                          marginal.likelihood = "Chib95")
model1 <- MCMCbinaryChange(y, m=1, c0=2, d0=2, mcmc=100, burnin=100, verbose=50,
                          marginal.likelihood = "Chib95")
model2 <- MCMCbinaryChange(y, m=2, c0=2, d0=2, mcmc=100, burnin=100, verbose=50,
                          marginal.likelihood = "Chib95")
model3 <- MCMCbinaryChange(y, m=3, c0=2, d0=2, mcmc=100, burnin=100, verbose=50,
                          marginal.likelihood = "Chib95")
model4 <- MCMCbinaryChange(y, m=4, c0=2, d0=2, mcmc=100, burnin=100, verbose=50,
                          marginal.likelihood = "Chib95")
model5 <- MCMCbinaryChange(y, m=5, c0=2, d0=2, mcmc=100, burnin=100, verbose=50,
                          marginal.likelihood = "Chib95")

print(BayesFactor(model0, model1, model2, model3, model4, model5))

## plot two plots in one screen
par(mfrow=attr(model2, "m") + 1, 1, mai=c(0.4, 0.6, 0.3, 0.05))
plotState(model2, legend.control = c(1, 0.6))
plotChangepoint(model2, verbose = TRUE, ylab="Density", start=1, overlay=TRUE)

## End(Not run)
```
MCMCdynamicEI  

Markov Chain Monte Carlo for Quinn’s Dynamic Ecological Inference Model

Description

MCMCdynamicEI is used to fit Quinn’s dynamic ecological inference model for partially observed 2 x 2 contingency tables.

Usage

MCMCdynamicEI(r0, r1, c0, c1, burnin = 5000, mcmc = 50000, thin = 1, 
    verbose = 0, seed = NA, W = 0, a0 = 0.825, b0 = 0.0105, 
    a1 = 0.825, b1 = 0.0105, ...)

Arguments

- **r0**  
  \((n_{tables} \times 1)\) vector of row sums from row 0.

- **r1**  
  \((n_{tables} \times 1)\) vector of row sums from row 1.

- **c0**  
  \((n_{tables} \times 1)\) vector of column sums from column 0.

- **c1**  
  \((n_{tables} \times 1)\) vector of column sums from column 1.

- **burnin**  
  The number of burn-in scans for the sampler.

- **mcmc**  
  The number of mcmc scans to be saved.

- **thin**  
  The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

- **verbose**  
  A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 then every verbose iteration will be printed to the screen.

- **seed**  
  The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

- **W**  
  Weight (not precision) matrix structuring the temporal dependence among elements of \(\theta_0\) and \(\theta_1\). The default value of 0 will construct a weight matrix that corresponds to random walk priors for \(\theta_0\) and \(\theta_1\). The default assumes that the tables are equally spaced throughout time and that the elements of \(r_0\), \(r_1\), \(c_0\), and \(c_1\) are temporally ordered.

- **a0**  
  \(a_0/2\) is the shape parameter for the inverse-gamma prior on the \(\sigma_{0}^2\) parameter.

- **b0**  
  \(b_0/2\) is the scale parameter for the inverse-gamma prior on the \(\sigma_{0}^2\) parameter.

- **a1**  
  \(a_1/2\) is the shape parameter for the inverse-gamma prior on the \(\sigma_{1}^2\) parameter.

- **b1**  
  \(b_1/2\) is the scale parameter for the inverse-gamma prior on the \(\sigma_{1}^2\) parameter.

- **...**  
  further arguments to be passed
Details

Consider the following partially observed 2 by 2 contingency table for unit $t$ where $t = 1, \ldots, nt_{tables}$:

\[
\begin{array}{ccc}
| & Y = 0 & Y = 1 & 1 \\
X = 0 & Y_{0t} & 1 & r_{0t} \\
X = 1 & Y_{1t} & 1 & r_{1t} \\
| c_{0t} & c_{1t} & N_t \\
\end{array}
\]

Where $r_{0t}, r_{1t}, c_{0t}, c_{1t}$, and $N_t$ are non-negative integers that are observed. The interior cell entries are not observed. It is assumed that $Y_{0t}|r_{0t} \sim \text{Binomial}(r_{0t}, p_{0t})$ and $Y_{1t}|r_{1t} \sim \text{Binomial}(r_{1t}, p_{1t})$.

Let $\theta_{0t} = \log(p_{0t}/(1 - p_{0t}))$, and $\theta_{1t} = \log(p_{1t}/(1 - p_{1t}))$.

The following prior distributions are assumed:

\[
p(\theta_0|\sigma_0^2) \propto \sigma_0^{-nt_{tables}} \exp\left(-\frac{1}{2\sigma_0^2}P_{0t}^T\theta_0\right)
\]

and

\[
p(\theta_1|\sigma_1^2) \propto \sigma_1^{-nt_{tables}} \exp\left(-\frac{1}{2\sigma_1^2}P_{1t}^T\theta_1\right)
\]

where $P_{0t} = -W_{ts}$ for $t$ not equal to $s$ and $P_{1t} = \sum_{s \neq t} W_{ts}$. The $\theta_{0t}$ is assumed to be a priori independent of $\theta_{1t}$ for all $t$. In addition, the following hyperpriors are assumed: $\sigma_0^2 \sim IG(a_0/2, b_0/2)$, and $\sigma_1^2 \sim IG(a_1/2, b_1/2)$.

Inference centers on $p_0, p_1, \sigma_0^2$, and $\sigma_1^2$. Univariate slice sampling (Neal, 2003) together with Gibbs sampling is used to sample from the posterior distribution.

Value

An mcmc object that contains the sample from the posterior distribution. This object can be summarized by functions provided by the coda package.

References


See Also

`MCMChierEI`, `plot.mcmc.summary.mcmc`

Examples

```r
## Not run:
## simulated data example 1
set.seed(3920)
n <- 100
r0 <- rpois(n, 2000)
r1 <- round(runif(n, 100, 4000))
p0.true <- pnorm(-1.5 + 1:n/(n/2))
p1.true <- pnorm(1.0 - 1:n/(n/4))
y0 <- rbinom(n, r0, p0.true)
y1 <- rbinom(n, r1, p1.true)
c0 <- y0 + y1
c1 <- (r0+r1) - c0

## plot data
dtomogplot(r0, r1, c0, c1, delay=0.1)

## fit dynamic model
post1 <- MCMCdynamicEI(r0, r1, c0, c1, mcmc=40000, thin=5, verbose=100,
                        seed=list(NA, 1))

## fit exchangeable hierarchical model
post2 <- MCMChierEI(r0, r1, c0, c1, mcmc=40000, thin=5, verbose=100,
                     seed=list(NA, 2))

p0meanDyn <- colMeans(post1)[1:n]
p1meanDyn <- colMeans(post1)[(n+1):(2*n)]
p0meanHier <- colMeans(post2)[1:n]
p1meanHier <- colMeans(post2)[(n+1):(2*n)]

## plot truth and posterior means
pairs(cbind(p0.true, p0meanDyn, p0meanHier, p1.true, p1meanDyn, p1meanHier))

## simulated data example 2
set.seed(8722)
n <- 100
r0 <- rpois(n, 2000)
r1 <- round(runif(n, 100, 4000))
p0.true <- pnorm(-1.0 + sin(1:n/(n/4)))
```
MCMCdynamicIRT1d_b

Markov Chain Monte Carlo for Dynamic One Dimensional Item Response Theory Model

Description

This function generates a sample from the posterior distribution of a dynamic one dimensional item response theory (IRT) model, with Normal random walk priors on the subject abilities (ideal points), and multivariate Normal priors on the item parameters. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCdynamicIRT1d_b(datamatrix, item.time.map, theta.constraints = list(),
burnin = 1000, mcmc = 20000, thin = 1, verbose = 0, seed = NA,
theta.start = NA, alpha.start = NA, beta.start = NA, tau2.start = 1,
a0 = 0, A0 = 0.1, B0 = 0, B0 = 0.1, c0 = -1, d0 = -1, e0 = 0,
E0 = 1, store.ability = TRUE, store.item = TRUE, ...
)

MCMCdynamicIRT1d(datamatrix, item.time.map, theta.constraints = list(),

```r
pl.true <- pnorm(0.0 - 2*cos(1:n/(n/9)))
y0 <- rbinom(n, r0, p0.true)
y1 <- rbinom(n, r1, pl.true)
c0 <- y0 + y1
c1 <- (r0+r1) - c0

## plot data
dtomogplot(r0, r1, c0, c1, delay=0.1)

## fit dynamic model
post1 <- MCMCdynamicEI(r0,r1,c0,c1, mcmc=40000, thin=5, verbose=100,
                        seed=list(NA, 1))

## fit exchangeable hierarchical model
post2 <- MCMCHierEI(r0,r1,c0,c1, mcmc=40000, thin=5, verbose=100,
                     seed=list(NA, 2))

p0meanDyn <- colMeans(post1)[1:n]
p1meanDyn <- colMeans(post1)[(n+1):(2*n)]
p0meanHier <- colMeans(post2)[1:n]
p1meanHier <- colMeans(post2)[(n+1):(2*n)]

## plot truth and posterior means
pairs(cbind(p0.true, p0meanDyn, p0meanHier, p1.true, p1meanDyn, p1meanHier))

## End(Not run)
```
burnin = 1000, mcmc = 20000, thin = 1, verbose = 0, seed = NA,
theta.start = NA, alpha.start = NA, beta.start = NA, tau2.start = 1,
a0 = 0, A0 = 0.1, b0 = 0, B0 = 0.1, c0 = -1, d0 = -1, e0 = 0,
E0 = 1, store.ability = TRUE, store.item = TRUE, ...

Arguments

datamatrix The matrix of data. Must be 0, 1, or missing values. The rows of datamatrix correspond to subjects and the columns correspond to items.

item.time.map A vector that relates each item to a time period. Each element of item.time.map gives the time period of the corresponding column of datamatrix. It is assumed that the minimum value of item.time.map is 1.

theta.constraints A list specifying possible simple equality or inequality constraints on the ability parameters. A typical entry in the list has one of three forms: varname=c which will constrain the ability parameter for the subject named varname to be equal to c, varname="+" which will constrain the ability parameter for the subject named varname to be positive, and varname="-" which will constrain the ability parameter for the subject named varname to be negative. If x is a matrix without row names defaults names of “V1”, “V2”,..., etc will be used. See Rivers (2003) for a thorough discussion of identification of IRT models.

burnin The number of burn-in iterations for the sampler.

mcmc The number of Gibbs iterations for the sampler.

thin The thinning interval used in the simulation. The number of Gibbs iterations must be divisible by this value.

verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 then every verbose-th iteration will be printed to the screen.

seed The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L'Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L'Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

theta.start The starting values for the subject abilities (ideal points). This can either be a scalar or a column vector with dimension equal to the number of voters. If this takes a scalar value, then that value will serve as the starting value for all of the thetas. The default value of NA will choose the starting values based on an eigenvalue-eigenvector decomposition of the agreement score matrix formed from the datamatrix.

alpha.start The starting values for the \( \alpha \) difficulty parameters. This can either be a scalar or a column vector with dimension equal to the number of items. If this takes a scalar value, then that value will serve as the starting value for all of the alphas. The default value of NA will set the starting values based on a series of probit regressions that condition on the starting values of theta.
beta.start  The starting values for the $\beta$ discrimination parameters. This can either be a scalar or a column vector with dimension equal to the number of items. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will set the starting values based on a series of probit regressions that condition on the starting values of theta.

tau2.start  The starting values for the evolution variances (the variance of the random walk increments for the ability parameters / ideal points. Order corresponds to the rows of datamatrix.

a0  A vector containing the prior mean of each of the difficulty parameters $\alpha$. Should have as many elements as items / roll calls. Order corresponds to the columns of datamatrix. If a scalar is passed it is assumed that all elements of a0 are equal to the scalar.

A0  A vector containing the prior precision (inverse variance) of each of the difficulty parameters $\alpha$. Should have as many elements as items / roll calls. Order corresponds to the columns of datamatrix. If a scalar is passed it is assumed that all elements of A0 are equal to the scalar.

b0  A vector containing the prior mean of each of the discrimination parameters $\beta$. Should have as many elements as items / roll calls. Order corresponds to the columns of datamatrix. If a scalar is passed it is assumed that all elements of b0 are equal to the scalar.

B0  A vector containing the prior precision (inverse variance) of each of the discrimination parameters $\beta$. Should have as many elements as items / roll calls. Order corresponds to the columns of datamatrix. If a scalar is passed it is assumed that all elements of B0 are equal to the scalar.

c0  $c_{0/2}$ is the shape parameter for the inverse Gamma prior on $\tau^2$ (the variance of the random walk increments). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations. c0 can be either a vector with an element for each subject or a scalar. If c0 is negative then $\tau^2$ is not estimated-- the values in tau2.start are used throughout the sampling.

d0  $d_{0/2}$ is the scale parameter for the inverse Gamma prior on $\tau^2$ (the variance of the random walk increments). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations. d0 can be either a vector with an element for each subject or a scalar. If d0 is negative then $\tau^2$ is not estimated-- the values in tau2.start are used throughout the sampling.

e0  A vector containing the prior mean of the initial ability parameter / ideal point for each subject. Should have as many elements as subjects. Order corresponds to the rows of datamatrix. If a scalar is passed it is assumed that all elements of e0 are equal to the scalar.

E0  A vector containing the prior variance of the initial ability parameter / ideal point for each subject. Should have as many elements as subjects. Order corresponds to the rows of datamatrix. If a scalar is passed it is assumed that all elements of E0 are equal to the scalar.

store.ability  A switch that determines whether or not to store the ability parameters for posterior analysis. NOTE: In situations with many individuals storing the ability parameters takes an enormous amount of memory, so store.ability should
only be TRUE if the chain is thinned heavily, or for applications with a small number of individuals. By default, the item parameters are stored.

store.item A switch that determines whether or not to store the item parameters for posterior analysis. NOTE: In situations with many items storing the item parameters takes an enormous amount of memory, so store.item should only be FALSE if the chain is thinned heavily, or for applications with a small number of items. By default, the item parameters are not stored.

... further arguments to be passed

Details

MCMCdynamicIRT1d simulates from the posterior distribution using the algorithm of Martin and Quinn (2002). The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form. We assume that each subject has a subject ability (ideal point) denoted \( \theta_{j,t} \) (where \( j \) indexes subjects and \( t \) indexes time periods) and that each item has a difficulty parameter \( \alpha_i \) and discrimination parameter \( \beta_i \). The observed choice by subject \( j \) on item \( i \) is the observed data matrix which is \( (I \times J) \). We assume that the choice is dictated by an unobserved utility:

\[
z_{i,j,t} = -\alpha_i + \beta_i \theta_{j,t} + \varepsilon_{i,j,t}
\]

Where the disturbances are assumed to be distributed standard Normal. The parameters of interest are the subject abilities (ideal points) and the item parameters.

We assume the following priors. For the subject abilities (ideal points):

\[
\theta_{j,t} \sim N(\theta_{j,t-1}, \tau_j^2)
\]

with

\[
\theta_{j,0} \sim N(e_0, E_0)
\]

The evolution variance has the following prior:

\[
\tau_j^2 \sim IG(c_0/2, d_0/2)
\]

For the item parameters in the standard model, the prior is:

\[
\alpha_i \sim N(a_0, A_0^{-1})
\]

and

\[
\beta_i \sim N(b_0, B_0^{-1})
\]
The model is identified by the proper priors on the item parameters and constraints placed on the ability parameters.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the item parameters.

**Value**

An `mcmc` object that contains the posterior sample. This object can be summarized by functions provided by the `coda` package.

**Author(s)**

Kevin M. Quinn

**References**


**See Also**

`plot.mcmc`, `summary.mcmc`, `MCMCirt1d`

**Examples**

```r
## Not run:
data(Rehnquist)

## assign starting values
theta.start <- rep(0, 9)
theta.start[2] <- -3  ## Stevens
theta.start[7] <- 2  ## Thomas

out <- MCMCdynamicIRT1d(t(Rehnquist[,1:9]),
item.time.map=Rehnquist$time,
theta.start=theta.start,
mcmc=50000, burnin=20000, thin=5,
verbose=500, tau2.start=rep(0.1, 9),
e0=0, E0=1,
a0=0, A0=1,
b0=0, B0=1, c0=-1, d0=-1,
store.item=FALSE,
theta.constraints=list(Stevens="-", Thomas="*"))

summary(out)

## End(Not run)
```
Description

This function generates a sample from the posterior distribution of a normal theory factor analysis model. Normal priors are assumed on the factor loadings and factor scores while inverse Gamma priors are assumed for the uniquenesses. The user supplies data and parameters for the prior distributions, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```
mcmcfactanal(x, factors, lambda.constraints = list(), data = NULL, 
      burnin = 1000, mcmc = 20000, thin = 1, verbose = 0, seed = NA, 
      lambda.start = NA, psi.start = NA, l0 = 0, L0 = 0, a0 = 0.001, 
      b0 = 0.001, store.scores = FALSE, std.var = TRUE, ...)
```

Arguments

- **x**: Either a formula or a numeric matrix containing the manifest variables.
- **factors**: The number of factors to be fitted.
- **lambda.constraints**: List of lists specifying possible simple equality or inequality constraints on the factor loadings. A typical entry in the list has one of three forms: `varname=list(d,c)` which will constrain the dth loading for the variable named `varname` to be equal to c, `varname=list(d,"+")` which will constrain the dth loading for the variable named `varname` to be positive, and `varname=list(d,"-")` which will constrain the dth loading for the variable named `varname` to be negative. If x is a matrix without column names defaults names of “V1”, “V2”, ..., etc will be used.
- **data**: A data frame.
- **burnin**: The number of burn-in iterations for the sampler.
- **mcmc**: The number of iterations for the sampler.
- **thin**: The thinning interval used in the simulation. The number of iterations must be divisible by this value.
- **verbose**: A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number and the factor loadings and uniquenesses are printed to the screen every `verbose`th iteration.
- **seed**: The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first
element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

**lambda.start**

Starting values for the factor loading matrix Lambda. If `lambda.start` is set to a scalar the starting value for all unconstrained loadings will be set to that scalar. If `lambda.start` is a matrix of the same dimensions as Lambda then the `lambda.start` matrix is used as the starting values (except for equality-constrained elements). If `lambda.start` is set to NA (the default) then starting values for unconstrained elements are set to 0, and starting values for inequality constrained elements are set to either 0.5 or -0.5 depending on the nature of the constraints.

**psi.start**

Starting values for the uniquenesses. If `psi.start` is set to a scalar then the starting value for all diagonal elements of Psi are set to this value. If `psi.start` is a `k`-vector (where `k` is the number of manifest variables) then the starting value of `Psi` has `psi.start` on the main diagonal. If `psi.start` is set to NA (the default) the starting values of all the uniquenesses are set to 0.5.

**l0**

The means of the independent Normal prior on the factor loadings. Can be either a scalar or a matrix with the same dimensions as Lambda.

**L0**

The precisions (inverse variances) of the independent Normal prior on the factor loadings. Can be either a scalar or a matrix with the same dimensions as Lambda.

**a0**

Controls the shape of the inverse Gamma prior on the uniqueness. The actual shape parameter is set to `a0/2`. Can be either a scalar or a `k`-vector.

**b0**

Controls the scale of the inverse Gamma prior on the uniquenesses. The actual scale parameter is set to `b0/2`. Can be either a scalar or a `k`-vector.

**store.scores**

A switch that determines whether or not to store the factor scores for posterior analysis. **NOTE: This takes an enormous amount of memory, so should only be used if the chain is thinned heavily, or for applications with a small number of observations.** By default, the factor scores are not stored.

**std.var**

If TRUE (the default) the manifest variables are rescaled to have zero mean and unit variance. Otherwise, the manifest variables are rescaled to have zero mean but retain their observed variances.

... further arguments to be passed

**Details**

The model takes the following form:

\[ x_i = \Lambda \phi_i + \epsilon_i \]

\[ \epsilon_i \sim \mathcal{N}(0, \Psi) \]

where \( x_i \) is the \( k \)-vector of observed variables specific to observation \( i \), \( \Lambda \) is the \( k \times d \) matrix of factor loadings, \( \phi_i \) is the \( d \)-vector of latent factor scores, and \( \Psi \) is a diagonal, positive definite matrix. Traditional factor analysis texts refer to the diagonal elements of \( \Psi \) as uniquenesses.
The implementation used here assumes independent conjugate priors for each element of $\Lambda$ each $\phi_i$, and each diagonal element of $\Psi$. More specifically we assume:

$$\Lambda_{ij} \sim \mathcal{N}(l_{0_{ij}}, L^{-1}_{0_{ij}}), i = 1, \ldots, k; j = 1, \ldots, d$$

$$\phi_i \sim \mathcal{N}(0, I), i = 1, \ldots, n$$

$$\Psi_{ii} \sim IG(a_0_i/2, b_0_i/2), i = 1, \ldots, k$$

MCMCfactanal simulates from the posterior distribution using standard Gibbs sampling. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample. As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the scores.

**Value**

An mcmc object that contains the sample from the posterior distribution. This object can be summarized by functions provided by the coda package.

**References**


**See Also**

`plot.mcmc`, `summary.mcmc`, `mcmc.factanal`

**Examples**

```r
## Not run:
## An example using the formula interface
data(swiss)
posterior <- MCMCfactanal(~Agriculture+Examination+Education+Catholic
+Infant.Mortality, factors=2,
  lambda.constraints=list(Examination=list(1,"+"),
    Examination=list(2,"-"), Education=c(2,0),
    Infant.Mortality=c(1,0)),
  verbose=0, store.scores=FALSE, a0=1, b0=0.15,
  data=swiss, burnin=5000, mcmc=50000, thin=20)
```
plot(posterior)
summary(posterior)

### An example using the matrix interface
Y <- cbind(swiss$Agriculture, swiss$Examination, 
            swiss$Education, swiss$Catholic, 
            swiss$Infant.Mortality)
colnames(Y) <- c("Agriculture", "Examination", "Education", "Catholic", 
                 "Infant.Mortality")
post <- MCMCfactanal(Y, factors=2, 
         lambda.constraints=list(Examination=list(1, "-")), 
                     Education=c(2, 0), 
                     Infant.Mortality=c(1, 0)), 
         verbose=0, store.scores=FALSE, a0=1, b0=0.15, 
         burnin=5000, mcmc=50000, thin=20)

## End(Not run)

MCMChierEI

Markov Chain Monte Carlo for Wakefield’s Hierarchical Ecological Inference Model

**Description**

‘MCMChierEI’ is used to fit Wakefield’s hierarchical ecological inference model for partially observed 2 x 2 contingency tables.

**Usage**

MCMChierEI(r0, r1, c0, c1, burnin = 5000, mcmc = 50000, thin = 1, 
            verbose = 0, seed = NA, m0 = 0, M0 = 2.28765, m1 = 0, 
            M1 = 2.28765, a0 = 0.825, b0 = 0.0105, a1 = 0.825, b1 = 0.0105, 
            ...

**Arguments**

- `r0` (ntables x 1) vector of row sums from row 0.
- `r1` (ntables x 1) vector of row sums from row 1.
- `c0` (ntables x 1) vector of column sums from column 0.
- `c1` (ntables x 1) vector of column sums from column 1.
- `burnin` The number of burn-in scans for the sampler.
- `mcmc` The number of mcmc scans to be saved.
- `thin` The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 then every verboseth iteration will be printed to the screen.

seed The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

m0 Prior mean of the $\mu_0$ parameter.

M0 Prior variance of the $\mu_0$ parameter.

m1 Prior mean of the $\mu_1$ parameter.

M1 Prior variance of the $\mu_1$ parameter.

a0 $a0/2$ is the shape parameter for the inverse-gamma prior on the $\sigma^2_0$ parameter.

b0 $b0/2$ is the scale parameter for the inverse-gamma prior on the $\sigma^2_0$ parameter.

a1 $a1/2$ is the shape parameter for the inverse-gamma prior on the $\sigma^2_1$ parameter.

b1 $b1/2$ is the scale parameter for the inverse-gamma prior on the $\sigma^2_1$ parameter.

... further arguments to be passed

Details

Consider the following partially observed 2 by 2 contingency table for unit $t$ where $t = 1, \ldots, ntables$:

<table>
<thead>
<tr>
<th></th>
<th>$Y = 0$</th>
<th>$Y = 1$</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>$X = 0$</td>
<td>$Y_{0t}$</td>
<td>$r_{0t}$</td>
<td></td>
</tr>
<tr>
<td>$X = 1$</td>
<td>$Y_{1t}$</td>
<td>$r_{1t}$</td>
<td></td>
</tr>
</tbody>
</table>

$_{c_{0t}}$  $c_{1t}$  $N_t$

Where $r_{0t}$, $r_{1t}$, $c_{0t}$, $c_{1t}$, and $N_t$ are non-negative integers that are observed. The interior cell entries are not observed. It is assumed that $Y_{0t}|r_{0t} \sim Binomial(r_{0t}, p_{0t})$ and $Y_{1t}|r_{1t} \sim Binomial(r_{1t}, p_{1t})$. Let $\theta_{0t} = log(p_{0t}/(1 - p_{0t}))$, and $\theta_{1t} = log(p_{1t}/(1 - p_{1t}))$.

The following prior distributions are assumed: $\theta_{0t} \sim N(\mu_0, \sigma^2_0)$, $\theta_{1t} \sim N(\mu_1, \sigma^2_1)$. $\theta_{0t}$ is assumed to be a priori independent of $\theta_{1t}$ for all $t$. In addition, we assume the following hyperpriors: $\mu_0 \sim N(m_0, M_0)$, $\mu_1 \sim N(m_1, M_1)$, $\sigma^2_0 \sim IG(a_0/2, b_0/2)$, and $\sigma^2_1 \sim IG(a_1/2, b_1/2)$.

The default priors have been chosen to make the implied prior distribution for $p_0$ and $p_1$ approximately uniform on $(0, 1)$.

Inference centers on $p_0$, $p_1$, $\mu_0$, $\mu_1$, $\sigma^2_0$, and $\sigma^2_1$. Univariate slice sampling (Neal, 2003) along with Gibbs sampling is used to sample from the posterior distribution.

See Section 5.4 of Wakefield (2003) for discussion of the priors used here. MCMChierEI departs from the Wakefield model in that the mu0 and mu1 are here assumed to be drawn from independent
normal distributions whereas Wakefield assumes they are drawn from logistic distributions.

Value

An mcmc object that contains the sample from the posterior distribution. This object can be summarized by functions provided by the coda package.

References


See Also

MCMCdynamicEI, plot.mcmc, summary.mcmc

Examples

```r
## Not run:
## simulated data example
set.seed(3920)
n <- 100
r0 <- round(runif(n, 400, 1500))
r1 <- round(runif(n, 100, 4000))
p0.true <- pnorm(rnorm(n, m=0.5, s=0.25))
p1.true <- pnorm(rnorm(n, m=0.0, s=0.10))
y0 <- rbinom(n, r0, p0.true)
y1 <- rbinom(n, r1, p1.true)
c0 <- y0 + y1
c1 <- (r0+r1) - c0

## plot data
tomogplot(r0, r1, c0, c1)

## fit exchangeable hierarchical model
post <- MCMChierEI(r0,r1,c0,c1, mcmc=40000, thin=5, verbose=100,
                    seed=list(NA, 1))

p0meanHier <- colMeans(post)[1:n]
p1meanHier <- colMeans(post)[(n+1):(2*n)]
```
### Description

MCMChlogit generates a sample from the posterior distribution of a Hierarchical Binomial Linear Regression Model using the logit link function and Algorithm 2 of Chib and Carlin (1999). This model uses a multivariate Normal prior for the fixed effects parameters, an Inverse-Wishart prior on the random effects variance matrix, and an Inverse-Gamma prior on the variance modelling over-dispersion. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

### Usage

```r
mcmchlogit(fixed, random, group, data, burnin = 5000, mcmc = 10000,
thin = 10, verbose = 1, seed = NA, beta.start = NA,
sigma2.start = NA, Vb.start = NA, mubeta = 0, Vbeta = 1e+06, r, R,
nu = 0.001, delta = 0.001, FixOD = 0, ...)
```

### Arguments

- **fixed**: A two-sided linear formula of the form `y ~ x1 + ... + xp` describing the fixed-effects part of the model, with the response on the left of a `~` operator and the `p` fixed terms, separated by `+` operators, on the right. Response variable `y` must be 0 or 1 (Binomial process).
- **random**: A one-sided formula of the form `~ x1 + ... + xq` specifying the model for the random effects part of the model, with the `q` random terms, separated by `+` operators.
- **group**: String indicating the name of the grouping variable in `data`, defining the hierarchical structure of the model.
- **data**: A data frame containing the variables in the model.
- **burnin**: The number of burnin iterations for the sampler.
- **mcmc**: The number of Gibbs iterations for the sampler. Total number of Gibbs iterations is equal to burnin+mcmc. burnin+mcmc must be divisible by 10 and superior or equal to 100 so that the progress bar can be displayed.
- **thin**: The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
verbose  
A switch (0,1) which determines whether or not the progress of the sampler is printed to the screen. Default is 1: a progress bar is printed, indicating the step (in %) reached by the Gibbs sampler.

seed  
The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister.

beta.start  
The starting values for the $\beta$ vector. This can either be a scalar or a p-length vector. The default value of NA will use the OLS $\beta$ estimate of the corresponding Gaussian Linear Regression without random effects. If this is a scalar, that value will serve as the starting value mean for all of the betas.

sigma2.start  
Scalar for the starting value of the residual error variance. The default value of NA will use the OLS estimates of the corresponding Gaussian Linear Regression without random effects.

Vb.start  
The starting value for variance matrix of the random effects. This must be a square q-dimension matrix. Default value of NA uses an identity matrix.

mubeta  
The prior mean of $\beta$. This can either be a scalar or a p-length vector. If this takes a scalar value, then that value will serve as the prior mean for all of the betas. The default value of 0 will use a vector of zeros for an uninformative prior.

Vbeta  
The prior variance of $\beta$. This can either be a scalar or a square p-dimension matrix. If this takes a scalar value, then that value times an identity matrix serves as the prior variance of beta. Default value of 1.0E6 will use a diagonal matrix with very large variance for an uninformative flat prior.

r  
The shape parameter for the Inverse-Wishart prior on variance matrix for the random effects. r must be superior or equal to q. Set r=q for an uninformative prior. See the NOTE for more details.

R  
The scale matrix for the Inverse-Wishart prior on variance matrix for the random effects. This must be a square q-dimension matrix. Use plausible variance regarding random effects for the diagonal of R. See the NOTE for more details.

nu  
The shape parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\nu=\delta=0.001$ for uninformative prior.

delta  
The rate (1/scale) parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\nu=\delta=0.001$ for uninformative prior.

FixOD  
A switch (0,1) which determines whether or not the variance for over-dispersion (sigma2) should be fixed (1) or not (0). Default is 0, parameter sigma2 is estimated. If FixOD=1, sigma2 is fixed to the value provided for sigma2.start.

...  
further arguments to be passed

Details

MCMChlogit simulates from the posterior distribution sample using the blocked Gibbs sampler of Chib and Carlin (1999), Algorithm 2. The simulation is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:
\( y_i \sim Bernoulli(\theta_i) \)

With latent variables \( \phi(\theta_i) \), \( \phi \) being the logit link function:

\[
\phi(\theta_i) = X_i \beta + W_i b_i + \varepsilon_i
\]

Where each group \( i \) have \( k_i \) observations.

Where the random effects:

\[
b_i \sim N_q(0, V_b)
\]

And the over-dispersion terms:

\[
\varepsilon_i \sim N(0, \sigma^2 I_{k_i})
\]

We assume standard, conjugate priors:

\[
\beta \sim N_p(\mu_\beta, V_\beta)
\]

And:

\[
\sigma^2 \sim IGamma(\nu, 1/\delta)
\]

And:

\[
V_b \sim IWishart(r, rR)
\]


**NOTE:** We do not provide default parameters for the priors on the precision matrix for the random effects. When fitting one of these models, it is of utmost importance to choose a prior that reflects your prior beliefs about the random effects. Using the \( dwish \) and \( rwish \) functions might be useful in choosing these values.

**Value**

- **mcmc**
  
  An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The posterior sample of the deviance \( D \), with \( D = -2 \log(\prod_i P(y_i | \theta_i)) \), is also provided.

- **theta.pred**
  
  Predictive posterior mean for the inverse-logit of the latent variables. The approximation of Diggle et al. (2004) is used to marginalized with respect to over-dispersion terms:

\[
E[\theta_i | \beta, b_i, \sigma^2] = \phi^{-1}((X_i \beta + W_i b_i)/\sqrt{(16\sqrt{3}/15\pi)^2\sigma^2 + 1})
\]
Author(s)

Ghislain Vieilledent <ghislain.vieilledent@cirad.fr>

References


See Also

`plot.mcmc`, `summary.mcmc`

Examples

```r
## Not run:
#---------------------------------------------
# Hierarchical Binomial Linear Regression
#---------------------------------------------

## inv.logit function
inv.logit <- function(x, min=0, max=1) {
  p <- exp(x)/(1+exp(x))
  p <- ifelse( is.na(p) & !is.na(x), 1, p ) # fix problems with +Inf
  return(p*(max-min)+min)
}

## Generating data

## Constants
nobs <- 1000
nspecies <- 20
species <- c(1:nspecies,sample(c(1:nspecies),(nobs-nspecies),replace=TRUE))

## Covariates
X1 <- runif(n=nobs,min=-10,max=10)
X2 <- runif(n=nobs,min=-10,max=10)
X <- cbind(rep(1,nobs),X1,X2)
W <- X

## Target parameters
```
# beta
beta.target <- matrix(c(0.3, 0.2, 0.1), ncol=1)

# Vb
Vb.target <- c(0.5, 0.05, 0.05)

# b
b.target <- cbind(rnorm(nspecies, mean=0, sd=sqrt(Vb.target[1])),
                  rnorm(nspecies, mean=0, sd=sqrt(Vb.target[2])),
                  rnorm(nspecies, mean=0, sd=sqrt(Vb.target[3])))

# Response
theta <- vector()
y <- vector()
for (n in 1:nobs) {
  theta[n] <- inv.logit(X[n,]%*%beta.target+W[n,]%*%b.target[species[n],])
  y[n] <- rbinom(n=1, size=1, prob=theta[n])
}

# Data-set
Data <- as.data.frame(cbind(Y, theta, X1, X2, species))
plot(Data$X1, Data$theta)

== Call to MCMChlogit
model <- MCMChlogit(fixed=Y~X1+X2, random=-X1+X2, group="species",
data=Data, burnin=5000, mcmc=1000, thin=1, verbose=1,
seed=NA, beta.start=0, sigma2.start=1,
Vb.start=1, mubeta=0, Vbeta=1.0E6,
r=3, R=diag(c(1, 0.1, 0.1)), nu=0.001, delta=0.001, FixOD=1)

== MCMC analysis
# Graphics
pdf("Posteriors-MCMChlogit.pdf")
plot(model$mcmc)
dev.off()

# Summary
summary(model$mcmc)

# Predictive posterior mean for each observation
model$theta.pred

# Predicted-Observed
plot(Data$theta, model$theta.pred)
abline(a=0, b=1)

## #Not run
## #You can also compare with lme4 results
## === lme4 resolution
## library(lme4)
## model.lme4 <- lmer(Y~X1+X2+(1+X1+X2|species), data=Data, family="binomial")
## summary(model.lme4)
## plot(fitted(model.lme4), model$theta.pred, main="MCMChlogit/lme4")
## abline(a=0, b=1)
MCMChpoisson

Markov Chain Monte Carlo for the Hierarchical Poisson Linear Regression Model using the log link function

Description

MCMChpoisson generates a sample from the posterior distribution of a Hierarchical Poisson Linear Regression Model using the log link function and Algorithm 2 of Chib and Carlin (1999). This model uses a multivariate Normal prior for the fixed effects parameters, an Inverse-Wishart prior on the random effects variance matrix, and an Inverse-Gamma prior on the variance modelling over-dispersion. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

mcmchpoisson(fixed, random, group, data, burnin = 5000, mcmc = 10000, thin = 10, verbose = 1, seed = NA, beta.start = NA, sigma2.start = NA, Vb.start = NA, mubeta = 0, Vbeta = 1e+06, r, R, nu = 0.001, delta = 0.001, FixOD = 0, ...)

Arguments

fixed A two-sided linear formula of the form ‘y ~ x1 + ... + xp’ describing the fixed-effects part of the model, with the response on the left of a ‘~’ operator and the p fixed terms, separated by ‘+’ operators, on the right. Response variable y must be 0 or 1 (Binomial process).

random A one-sided formula of the form ‘~ x1 + ... + xq’ specifying the model for the random effects part of the model, with the q random terms, separated by ‘+’ operators.

group String indicating the name of the grouping variable in data, defining the hierarchical structure of the model.
data A data frame containing the variables in the model.
burnin The number of burnin iterations for the sampler.
mcmc The number of Gibbs iterations for the sampler. Total number of Gibbs iterations is equal to burnin+mcmc, burnin+mcmc must be divisible by 10 and superior or equal to 100 so that the progress bar can be displayed.
thin The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
verbose A switch (0,1) which determines whether or not the progress of the sampler is printed to the screen. Default is 1: a progress bar is printed, indicating the step (in %) reached by the Gibbs sampler.
seed The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister.

beta.start The starting values for the $\beta$ vector. This can either be a scalar or a p-length vector. The default value of NA will use the OLS $\beta$ estimate of the corresponding Gaussian Linear Regression without random effects. If this is a scalar, that value will serve as the starting value mean for all of the betas.

sigma2.start Scalar for the starting value of the residual error variance. The default value of NA will use the OLS estimates of the corresponding Gaussian Linear Regression without random effects.

Vb.start The starting value for variance matrix of the random effects. This must be a square q-dimension matrix. Default value of NA uses an identity matrix.

mubeta The prior mean of $\beta$. This can either be a scalar or a p-length vector. If this takes a scalar value, then that value will serve as the prior mean for all of the betas. The default value of 0 will use a vector of zeros for an uninformative prior.

Vbeta The prior variance of $\beta$. This can either be a scalar or a square p-dimension matrix. If this takes a scalar value, then that value times an identity matrix serves as the prior variance of beta. Default value of 1.0E6 will use a diagonal matrix with very large variance for an uninformative flat prior.

$\nu$ The shape parameter for the Inverse-Wishart prior on variance matrix for the random effects. $\nu$ must be superior or equal to q. Set $\nu=1$ for an uninformative prior. See the NOTE for more details.

$\nu\nu$ The scale matrix for the Inverse-Wishart prior on variance matrix for the random effects. This must be a square q-dimension matrix. Use plausible variance regarding random effects for the diagonal of $\nu$. See the NOTE for more details.

nu The shape parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\nu=1$ for an uninformative prior.

delta The rate (1/scale) parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\Delta=0.001$ for uninformative prior.

FixOD A switch (0,1) which determines whether or not the variance for over-dispersion (sigma2) should be fixed (1) or not (0). Default is 0, parameter sigma2 is estimated. If FixOD=1, sigma2 is fixed to the value provided for sigma2.start.

... further arguments to be passed

Details

MCMChpoisson simulates from the posterior distribution sample using the blocked Gibbs sampler of Chib and Carlin (1999), Algorithm 2. The simulation is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$y_i \sim \text{Poisson}(\lambda_i)$$

With latent variables $\phi(\lambda_i), \phi$ being the log link function:
\( \phi(\lambda_i) = X_i \beta + W_i b_i + \varepsilon_i \)

Where each group \( i \) have \( k_i \) observations.

Where the random effects:

\[ b_i \sim N_q(0, V_b) \]

And the over-dispersion terms:

\[ \varepsilon_i \sim N(0, \sigma^2 I_{k_i}) \]

We assume standard, conjugate priors:

\[ \beta \sim N_p(\mu_\beta, V_\beta) \]

And:

\[ \sigma^2 \sim IGamma(\nu, 1/\delta) \]

And:

\[ V_b \sim IWishart(r, rR) \]


**NOTE:** We do not provide default parameters for the priors on the precision matrix for the random effects. When fitting one of these models, it is of utmost importance to choose a prior that reflects your prior beliefs about the random effects. Using the \( dwish \) and \( rwish \) functions might be useful in choosing these values.

**Value**

- **mcmc**: An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The posterior sample of the deviance \( D \), with \( D = -2 \log(\prod_i P(y_i|\lambda_i)) \), is also provided.

- **lambda.pred**: Predictive posterior mean for the exponential of the latent variables. The approximation of Diggle et al. (2004) is used to marginalized with respect to over-dispersion terms:

\[ E[\lambda_i|\beta, b_i, \sigma^2] = \phi^{-1}((X_i \beta + W_i b_i) + 0.5\sigma^2) \]

**Author(s)**

Ghislain Vieilledent <ghislain.vieilledent@cirad.fr>
References


See Also

`plot.mcmc, summary.mcmc`

Examples

```r
## Not run:
#-----------------------------------------------
# Hierarchical Poisson Linear Regression
#-----------------------------------------------

## Generating Poisson Linear Regression

## Constants
nobs <- 1000
nspecies <- 20
species <- c(1:nspecies,sample(c(1:nspecies),(nobs-nspecies),replace=TRUE))

## Covariates
X1 <- runif(n=nobs,min=-1,max=1)
X2 <- runif(n=nobs,min=-1,max=1)
X <- cbind(rep(1,nobs),X1,X2)
W <- X

## Target parameters
# beta
beta.target <- matrix(c(0.1,0.1,0.1),ncol=1)
# Vb
Vb.target <- c(0.05,0.05,0.05)
# b
b.target <- cbind(rnorm(nspecies,mean=0,sd=sqrt(Vb.target[1])),
                    rnorm(nspecies,mean=0,sd=sqrt(Vb.target[2])),
                    rnorm(nspecies,mean=0,sd=sqrt(Vb.target[3])))

## Response
lambda <- vector()
Y <- vector()
for (n in 1:nobs) {
```
lambda[n] <- exp(X[n,]%*%beta.target+W[n,]%*%b.target[species[n],])
Y[n] <- rpois(1,lambda[n])
}

# Data-set
Data <- as.data.frame(cbind(Y,lambda,X1,X2,species))
plot(Data$X1,Data$lambda)

#== Call to MCMChpoisson
model <- MCMChpoisson(fixed=Y~X1+X2, random=~X1+X2, group="species",
  data=Data, burnin=5000, mcmc=1000, thin=1, verbose=1, seed=NA, beta.start=0, sigma2.start=1,
  Vbeta.start=1, mubeta=0, Vbeta=1.0E6,
  r=3, R=diag(c(0.1,0.1,0.1)), nu=0.001, delta=0.001, FixOD=1)

#== MCMC analysis

# Graphics
pdf("Posteriors-MCMChpoisson.pdf")
plot(model$mcmc)
dev.off()

# Summary
summary(model$mcmc)

# Predictive posterior mean for each observation
model$lambda.pred

# Predicted-Observed
plot(Data$lambda,model$lambda.pred)
abline(a=0,b=1)

## #Not run
## #You can also compare with lme4 results
## #== lme4 resolution
## library(lme4)
## model.lme4 <- lmer(Y~X1+X2+(1+X1+X2|species),data=Data,family="poisson")
## summary(model.lme4)
## plot(fitted(model.lme4),model$lambda.pred,main="MCMChpoisson/lme4")
## abline(a=0,b=1)

## End(Not run)
Description

MCMChregress generates a sample from the posterior distribution of a Hierarchical Gaussian Linear Regression Model using Algorithm 2 of Chib and Carlin (1999). This model uses a multivariate Normal prior for the fixed effects parameters, an Inverse-Wishart prior on the random effects variance matrix, and an Inverse-Gamma prior on the residual error variance. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMChregress(fixed, random, group, data, burnin = 1000, mcmc = 10000, thin = 10, verbose = 1, seed = NA, beta.start = NA, sigma2.start = NA, Vb.start = NA, mubeta = 0, Vbeta = 1e+06, r, R, nu = 0.001, delta = 0.001, ...)

Arguments

fixed A two-sided linear formula of the form ‘y~x1+...+xp’ describing the fixed-effects part of the model, with the response on the left of a ‘~’ operator and the p fixed terms, separated by ‘+’ operators, on the right.

random A one-sided formula of the form ‘~x1+...+xq’ specifying the model for the random effects part of the model, with the q random terms, separated by ‘+’ operators.

group String indicating the name of the grouping variable in data, defining the hierarchical structure of the model.

data A data frame containing the variables in the model.

burnin The number of burnin iterations for the sampler.

mcmc The number of Gibbs iterations for the sampler. Total number of Gibbs iterations is equal to burnin+mcmc. burnin+mcmc must be divisible by 10 and superior or equal to 100 so that the progress bar can be displayed.

thin The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

verbose A switch (0,1) which determines whether or not the progress of the sampler is printed to the screen. Default is 1: a progress bar is printed, indicating the step (in %) reached by the Gibbs sampler.

seed The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister.

beta.start The starting values for the \( \beta \) vector. This can either be a scalar or a p-length vector. The default value of NA will use the OLS \( \beta \) estimate of the corresponding Gaussian Linear Regression without random effects. If this is a scalar, that value will serve as the starting value mean for all of the betas.

sigma2.start Scalar for the starting value of the residual error variance. The default value of NA will use the OLS estimates of the corresponding Gaussian Linear Regression without random effects.
The starting value for variance matrix of the random effects. This must be a square q-dimension matrix. Default value of NA uses an identity matrix.

The prior mean of $\beta$. This can either be a scalar or a p-length vector. If this takes a scalar value, then that value will serve as the prior mean for all of the betas. The default value of 0 will use a vector of zeros for an uninformative prior.

The prior variance of $\beta$. This can either be a scalar or a square p-dimension matrix. If this takes a scalar value, then that value times an identity matrix serves as the prior variance of beta. Default value of 1.0E6 will use a diagonal matrix with very large variance for an uninformative flat prior.

The shape parameter for the Inverse-Wishart prior on variance matrix for the random effects. $r$ must be superior or equal to q. Set $r=q$ for an uninformative prior. See the NOTE for more details.

The scale matrix for the Inverse-Wishart prior on variance matrix for the random effects. This must be a square q-dimension matrix. Use plausible variance regarding random effects for the diagonal of $R$. See the NOTE for more details.

The shape parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\nu=\delta=0.001$ for uninformative prior.

The rate (1/scale) parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\nu=\delta=0.001$ for uninformative prior.

further arguments to be passed

**Details**

MCMChregress simulates from the posterior distribution sample using the blocked Gibbs sampler of Chib and Carlin (1999), Algorithm 2. The simulation is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$y_i = X_i \beta + W_i b_i + \varepsilon_i$$

Where each group $i$ have $k_i$ observations.

Where the random effects:

$$b_i \sim N_q(0, V_b)$$

And the errors:

$$\varepsilon_i \sim N(0, \sigma^2 I_{k_i})$$

We assume standard, conjugate priors:

$$\beta \sim N_p(\mu_\beta, V_\beta)$$

And:

$$\sigma^2 \sim IGamma(\nu, 1/\delta)$$
And:

\[ V_b \sim \mathcal{IW}(r, rR) \]


**NOTE:** We do not provide default parameters for the priors on the precision matrix for the random effects. When fitting one of these models, it is of utmost importance to choose a prior that reflects your prior beliefs about the random effects. Using the `dwish` and `rwish` functions might be useful in choosing these values.

### Value

- **mcmc**: An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The posterior sample of the deviance \( D \), with \( D = -2 \log(\prod_i P(y_i|\beta, b_i, \sigma^2)) \), is also provided.
- **y.pred**: Predictive posterior mean for each observation.

### Author(s)

Ghislain Vieilledent <ghislain.vieilledent@cirad.fr>

### References


### See Also

`plot.mcmc`, `summary.mcmc`

### Examples

```r
## Not run:
#---------------------------------------------------------------
# Hierarchical Gaussian Linear Regression
#---------------------------------------------------------------

#== Generating data

# Constants
nobs <- 1000
```
nspecies <- 20
species <- c(1:nspecies, sample(c(1:nspecies), (nobs-nspecies), replace=TRUE))

# Covariates
X1 <- runif(n=nobs, min=0, max=10)
X2 <- runif(n=nobs, min=0, max=10)
X <- cbind(rep(1,nobs), X1, X2)
W <- X

# Target parameters
# beta
beta.target <- matrix(c(0.1, 0.3, 0.2), ncol=1)
# V_b
Vb.target <- c(0.5, 0.2, 0.1)
# b
b.target <- cbind(rnorm(nspecies, mean=0, sd=sqrt(Vb.target[1])),
                 rnorm(nspecies, mean=0, sd=sqrt(Vb.target[2])),
                 rnorm(nspecies, mean=0, sd=sqrt(Vb.target[3])))
# sigma^2
sigma2.target <- 0.02

# Response
Y <- vector()
for (n in 1:nobs) {
  Y[n] <- rnorm(n=1, mean=X[n,]%*%beta.target+W[n,]%*%b.target[species[n],],
                sd=sqrt(sigma2.target))
}

# Data-set
Data <- as.data.frame(cbind(Y, X1, X2, species))
plot(Data$X1, Data$Y)

### Call to MCMChregress
model <- MCMChregress(fixed=Y~X1+X2, random=~X1+X2, group="species",
                      data=Data, burnin=1000, mcmc=1000, thin=1, verbose=1,
                      seed=NA, beta.start=0, sigma2.start=1,
                      Vb.start=1, mubeta=0, Vb=1.8e6,
                      r=3, R=diag(c(1,0.1,0.1)), nu=0.001, delta=0.001)

### MCMC analysis

# Graphics
pdf("Posteriors-MCMChregress.pdf")
plot(model$mcmc)
dev.off()

# Summary
summary(model$mcmc)

# Predictive posterior mean for each observation
model$Y.pred
MCMCirt1d

Markov Chain Monte Carlo for One Dimensional Item Response Theory Model

Description

This function generates a sample from the posterior distribution of a one dimensional item response theory (IRT) model, with Normal priors on the subject abilities (ideal points), and multivariate Normal priors on the item parameters. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCirt1d(datamatrix, theta.constraints = list(), burnin = 1000, mcmc = 20000, thin = 1, verbose = 0, seed = NA, theta.start = NA, alpha.start = NA, beta.start = NA, t0 = 0, T0 = 1, ab0 = 0, AB0 = 0.25, store.item = FALSE, store.ability = TRUE, drop.constant.items = TRUE, ...)

Arguments

datamatrix The matrix of data. Must be 0, 1, or missing values. The rows of datamatrix correspond to subjects and the columns correspond to items.

theta.constraints A list specifying possible simple equality or inequality constraints on the ability parameters. A typical entry in the list has one of three forms: varname=c which will constrain the ability parameter for the subject named varname to be equal to c, varname="+" which will constrain the ability parameter for the subject named varname to be positive, and varname="-" which will constrain the ability parameter for the subject named varname to be negative. If x is a matrix without row names defaults names of “V1”, “V2”, ..., etc will be used. See Rivers (2003) for a thorough discussion of identification of IRT models.

burnin The number of burn-in iterations for the sampler.

mcmc The number of Gibbs iterations for the sampler.

thin The thinning interval used in the simulation. The number of Gibbs iterations must be divisible by this value.

verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 then every verbose\textsuperscript{th} iteration will be printed to the screen.
seed  The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive subgroup number. See the MCMCpack specification for more details.

theta.start  The starting values for the subject abilities (ideal points). This can either be a scalar or a column vector with dimension equal to the number of voters. If this takes a scalar value, then that value will serve as the starting value for all of the thetas. The default value of NA will choose the starting values based on an eigenvalue-eigenvector decomposition of the agreement score matrix formed from the datamatrix.

alpha.start  The starting values for the $\alpha$ difficulty parameters. This can either be a scalar or a column vector with dimension equal to the number of items. If this takes a scalar value, then that value will serve as the starting value for all of the alphas. The default value of NA will set the starting values based on a series of probit regressions that condition on the starting values of theta.

beta.start  The starting values for the $\beta$ discrimination parameters. This can either be a scalar or a column vector with dimension equal to the number of items. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will set the starting values based on a series of probit regressions that condition on the starting values of theta.

t0  A scalar parameter giving the prior mean of the subject abilities (ideal points).

T0  A scalar parameter giving the prior precision (inverse variance) of the subject abilities (ideal points).

ab0  The prior mean of (alpha, beta). Can be either a scalar or a 2-vector. If a scalar both means will be set to the passed value. The prior mean is assumed to be the same across all items.

AB0  The prior precision of (alpha, beta). This can either be a scalar or a 2 by 2 matrix. If this takes a scalar value, then that value times an identity matrix serves as the prior precision. The prior precision is assumed to be the same across all items.

store.item  A switch that determines whether or not to store the item parameters for posterior analysis. **NOTE:** In situations with many items storing the item parameters takes an enormous amount of memory, so store.item should only be FALSE if the chain is thinned heavily, or for applications with a small number of items. By default, the item parameters are not stored.

store.ability  A switch that determines whether or not to store the ability parameters for posterior analysis. **NOTE:** In situations with many individuals storing the ability parameters takes an enormous amount of memory, so store.ability should only be TRUE if the chain is thinned heavily, or for applications with a small number of individuals. By default, the item parameters are stored.

drop.constant.items  A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.
further arguments to be passed

Details

If you are interested in fitting K-dimensional item response theory models, or would rather identify the model by placing constraints on the item parameters, please see \texttt{mcmcirtKd}.

\texttt{mcmcirt1d} simulates from the posterior distribution using standard Gibbs sampling using data augmentation (a Normal draw for the subject abilities, a multivariate Normal draw for the item parameters, and a truncated Normal draw for the latent utilities). The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form. We assume that each subject has an ability (ideal point) denoted $\theta_j$ and that each item has a difficulty parameter $\alpha_i$ and discrimination parameter $\beta_i$. The observed choice by subject $j$ on item $i$ is the observed data matrix which is $(I \times J)$. We assume that the choice is dictated by an unobserved utility:

$$z_{i,j} = -\alpha_i + \beta_i \theta_j + \epsilon_{i,j}$$

Where the errors are assumed to be distributed standard Normal. The parameters of interest are the subject abilities (ideal points) and the item parameters.

We assume the following priors. For the subject abilities (ideal points):

$$\theta_j \sim N(t_0, T_0^{-1})$$

For the item parameters, the prior is:

$$[\alpha_i, \beta_i] \sim N_2(ab_0, AB_0^{-1})$$

The model is identified by the proper priors on the item parameters and constraints placed on the ability parameters.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the item parameters.

Value

An \texttt{mcmc} object that contains the sample from the posterior distribution. This object can be summarized by functions provided by the coda package.

References


See Also

`plot.mcmc, summary.mcmc, MCMCirtKd`

Examples

```r
## Not run:
## US Supreme Court Example with inequality constraints
data(SupremeCourt)
prior1 <- MCMCirt1d(t(SupremeCourt),
    theta.constraints=list(Scalia="+", Ginsburg="-"),
    B0.alpha=.2, B0.beta=.2,
    burnin=500, mcmc=100000, thin=20, verbose=500,
    store.item=TRUE)
geweke.diag(prior1)
plot(prior1)
summary(prior1)

## US Senate Example with equality constraints
data(Senate)
Sen.rollcalls <- Senate[,6:677]
prior2 <- MCMCirt1d(Sen.rollcalls,
    theta.constraints=list(KENNEDY=-2, HELMS=2),
    burnin=2000, mcmc=100000, thin=20, verbose=500)
geweke.diag(prior2)
plot(prior2)
summary(prior2)

## End(Not run)
```

**MCMCirt1d**

*Markov Chain Monte Carlo for Hierarchical One Dimensional Item Response Theory Model, Covariates Predicting Latent Ideal Point (Ability)*
Description

This function generates a sample from the posterior distribution of a one dimensional item response theory (IRT) model, with multivariate Normal priors on the item parameters, and a Normal-Inverse Gamma hierarchical prior on subject ideal points (abilities). The user supplies item-response data, subject covariates, and priors. Note that this identification strategy obviates the constraints used on theta in MCMCirtQd. A sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCirtHier1d(datamatrix, Xjdata, burnin = 1000, mcmc = 200000, thin = 1, verbose = 0, seed = NA, theta.start = NA, a.start = NA, b.start = NA, beta.start = NA, b0 = 0, B0 = 0.01, c0 = 0.001, d0 = 0.001, ab0 = 0, AB0 = 0.25, store.item = FALSE, store.ability = TRUE, drop.constant.items = TRUE, marginal.likelihood = c("none", "Chib95"), px = TRUE, px_a0 = 10, px_b0 = 10, ...)

Arguments

datamatrix The matrix of data. Must be 0, 1, or missing values. The rows of datamatrix correspond to subjects and the columns correspond to items.

Xjdata A data.frame containing second-level predictor covariates for ideal points \( \theta \). Predictors are modeled as a linear regression on the mean vector of \( \theta \); the posterior sample contains regression coefficients \( \beta \) and common variance \( \sigma^2 \). See Rivers (2003) for a thorough discussion of identification of IRT models.

burnin The number of burn-in iterations for the sampler.
mcmc The number of Gibbs iterations for the sampler.
thin The thinning interval used in the simulation. The number of Gibbs iterations must be divisible by this value.
verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 then every verbose\times\text{th} iteration will be printed to the screen.
seed The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
theta.start The starting values for the subject abilities (ideal points). This can either be a scalar or a column vector with dimension equal to the number of voters. If this takes a scalar value, then that value will serve as the starting value for all of the thetas. The default value of NA will choose the starting values based on an eigenvalue-eigenvector decomposition of the agreement score matrix formed from the datamatrix.
a.start  The starting values for the $a$ difficulty parameters. This can either be a scalar or a column vector with dimension equal to the number of items. If this takes a scalar value, then that value will serve as the starting value for all $a$. The default value of NA will set the starting values based on a series of probit regressions that condition on the starting values of theta.

b.start  The starting values for the $b$ discrimination parameters. This can either be a scalar or a column vector with dimension equal to the number of items. If this takes a scalar value, then that value will serve as the starting value for all $b$. The default value of NA will set the starting values based on a series of probit regressions that condition on the starting values of theta.

beta.start  The starting values for the $\beta$ regression coefficients that predict the means of ideal points $\theta$. This can either be a scalar or a column vector with length equal to the number of covariates. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will set the starting values based on a linear regression of the covariates on (either provided or generated) theta.start.

b0  The prior mean of $\beta$. Can be either a scalar or a vector of length equal to the number of subject covariates. If a scalar all means with be set to the passed value.

B0  The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. A default proper but diffuse value of .01 ensures finite marginal likelihood for model comparison. A value of 0 is equivalent to an improper uniform prior for beta.

c0  $c_0/2$ is the shape parameter for the inverse Gamma prior on $\sigma^2$ (the variance of $\theta$). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations.

d0  $d_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of $\theta$). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations.

ab0  The prior mean of $(a, b)$. Can be either a scalar or a 2-vector. If a scalar both means will be set to the passed value. The prior mean is assumed to be the same across all items.

AB0  The prior precision of $(a, b)$. This can either be a scalar or a 2 by 2 matrix. If this takes a scalar value, then that value times an identity matrix serves as the prior precision. The prior precision is assumed to be the same across all items.

store.item  A switch that determines whether or not to store the item parameters for posterior analysis. NOTE: In situations with many items storing the item parameters takes an enormous amount of memory, so store.item should only be TRUE if the chain is thinned heavily, or for applications with a small number of items. By default, the item parameters are not stored.

store.ability  A switch that determines whether or not to store the ability parameters for posterior analysis. NOTE: In situations with many individuals storing the ability parameters takes an enormous amount of memory, so store.ability should only be TRUE if the chain is thinned heavily, or for applications with a small number of individuals. By default, ability parameters are stored.
drop.constant.items

A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.

marginal.likelihood

Should the marginal likelihood of the second-level model on ideal points be calculated using the method of Chib (1995)? It is stored as an attribute of the posterior mcmc object and suitable for comparison using BayesFactor.

px

Use Parameter Expansion to reduce autocorrelation in the chain? PX introduces an unidentified parameter alpha for the residual variance in the latent data (Liu and Wu 1999). Default = TRUE

px_a0

Prior shape parameter for the inverse-gamma distribution on alpha, the residual variance of the latent data. Default=10.

px_b0

Prior scale parameter for the inverse-gamma distribution on alpha, the residual variance of the latent data. Default = 10

... further arguments to be passed

Details

If you are interested in fitting K-dimensional item response theory models, or would rather identify the model by placing constraints on the item parameters, please see MCMCirtKd.

MCMCirtHier1d simulates from the posterior distribution using standard Gibbs sampling using data augmentation (a Normal draw for the subject abilities, a multivariate Normal draw for (second-level) subject ability predictors, an Inverse-Gamma draw for the (second-level) variance of subject abilities, a multivariate Normal draw for the item parameters, and a truncated Normal draw for the latent utilities). The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form. We assume that each subject has an subject ability (ideal point) denoted \( \theta_j \) and that each item has a difficulty parameter \( a_i \) and discrimination parameter \( b_i \). The observed choice by subject \( j \) on item \( i \) is the observed data matrix which is \( (I \times J) \). We assume that the choice is dictated by an unobserved utility:

\[
z_{i,j} = -\alpha_i + \beta_i \theta_j + \varepsilon_{i,j}
\]

Where the errors are assumed to be distributed standard Normal. This constitutes the measurement or level-1 model. The subject abilities (ideal points) are modeled by a second level Normal linear predictor for subject covariates \( x_j \)\text{data}, with common variance \( \sigma^2 \). The parameters of interest are the subject abilities (ideal points), item parameters, and second-level coefficients.

We assume the following priors. For the subject abilities (ideal points):

\[
\theta_j \sim N(\mu_\theta, T_0^{-1})
\]

For the item parameters, the prior is:

\[
[a_i, b_i] \sim N_2(ab_0, AB_0^{-1})
\]
The model is identified by the proper priors on the item parameters and constraints placed on the ability parameters.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the item parameters.

Value

An mcmc object that contains the sample from the posterior distribution. This object can be summarized by functions provided by the coda package. If `marginal.likelihood = "Chib95"` the object will have attribute `logmarglike`.

Author(s)

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References


See Also

plot.mcmc,summary.mcmc, MCMCirtKd

Examples

```r
## Not run:
data(SupremeCourt)

Xjdata <- data.frame(presparty= c(1,1,0,1,1,1,0,0),
                      sex= c(0,0,1,0,0,0,0,1))

## Parameter Expansion reduces autocorrelation.
```
This function generates a sample from the posterior distribution of a K-dimensional item response theory (IRT) model, with standard normal priors on the subject abilities (ideal points), and normal priors on the item parameters. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.
**Usage**

```r
MCMCirtKd(datamatrix, dimensions, item.constraints = list(), burnin = 1000,
mcmc = 10000, thin = 1, verbose = 0, seed = NA,
alphabeta.start = NA, b0 = 0, B0 = 0, store.item = FALSE,
store.ability = TRUE, drop.constant.items = TRUE, ...)
```

**Arguments**

- **datamatrix**: The matrix of data. Must be 0, 1, or missing values. It is of dimensionality subjects by items.
- **dimensions**: The number of dimensions in the latent space.
- **item.constraints**: List of lists specifying possible equality or simple inequality constraints on the item parameters. A typical entry in the list has one of three forms: `rowname=list(d,c)` which will constrain the dth item parameter for the item named rowname to be equal to c, `rowname=list(d,"+")` which will constrain the dth item parameter for the item named rowname to be positive, and `rowname=list(d,"-")` which will constrain the dth item parameter for the item named rowname to be negative. If x is a matrix without row names defaults names of “V1”, “V2”, ..., etc will be used. In a K dimensional model, the first item parameter for item i is the difficulty parameter ($\alpha_i$), the second item parameter is the discrimination parameter on dimension 1 ($\beta_{i,1}$), the third item parameter is the discrimination parameter on dimension 2 ($\beta_{i,2}$), ..., and the (K+1)th item parameter is the discrimination parameter on dimension K ($\beta_{i,K}$). The item difficulty parameters ($\alpha$) should generally not be constrained.
- **burnin**: The number of burn-in iterations for the sampler.
- **mcmc**: The number of iterations for the sampler.
- **thin**: The thinning interval used in the simulation. The number of iterations must be divisible by this value.
- **verbose**: A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 then every `verbose`th iteration will be printed to the screen.
- **seed**: The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of `rep(12345,6)` is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
- **alphabeta.start**: The starting values for the $\alpha$ and $\beta$ difficulty and discrimination parameters. If alphabeta.start is set to a scalar the starting value for all unconstrained item parameters will be set to that scalar. If alphabeta.start is a matrix of dimension $(K + 1) \times items$ then the alphabeta.start matrix is used as the starting values (except for equality-constrained elements). If alphabeta.start is set to NA (the default) then starting values for unconstrained elements are set
to values generated from a series of proportional odds logistic regression fits, and starting values for inequality constrained elements are set to either 1.0 or -1.0 depending on the nature of the constraints.

**b0**
The prior means of the $\alpha$ and $\beta$ difficulty and discrimination parameters, stacked for all items. If a scalar is passed, it is used as the prior mean for all items.

**B0**
The prior precisions (inverse variances) of the independent normal prior on the item parameters. Can be either a scalar or a matrix of dimension $(K + 1) \times \text{items}$.

**store.item**
A switch that determines whether or not to store the item parameters for posterior analysis. *NOTE: In applications with many items this takes an enormous amount of memory. If you have many items and want to want to store the item parameters you may want to thin the chain heavily.* By default, the item parameters are not stored.

**store.ability**
A switch that determines whether or not to store the subject abilities for posterior analysis. *NOTE: In applications with many subjects this takes an enormous amount of memory. If you have many subjects and want to want to store the ability parameters you may want to thin the chain heavily.* By default, the ability parameters are all stored.

**drop.constant.items**
A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.

... further arguments to be passed

**Details**

MCMCirtKd simulates from the posterior distribution using standard Gibbs sampling using data augmentation (a normal draw for the subject abilities, a multivariate normal draw for the item parameters, and a truncated normal draw for the latent utilities). The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The default number of burnin and mcmc iterations is much smaller than the typical default values in MCMCpack. This is because fitting this model is extremely computationally expensive. It does not mean that this small of a number of scans will yield good estimates. The priors of this model need to be proper for identification purposes. The user is asked to provide prior means and precisions (not variances) for the item parameters and the subject parameters.

The model takes the following form. We assume that each subject has an ability (ideal point) denoted $\theta_j (K \times 1)$, and that each item has a difficulty parameter $\alpha_i$ and discrimination parameter $\beta_i (K \times 1)$. The observed choice by subject $j$ on item $i$ is the observed data matrix which is $(I \times J)$.

We assume that the choice is dictated by an unobserved utility:

$$z_{i,j} = -\alpha_i + \beta_i^T \theta_j + \varepsilon_{i,j}$$

Where the $\varepsilon_{i,j}$s are assumed to be distributed standard normal. The parameters of interest are the subject abilities (ideal points) and the item parameters.

We assume the following priors. For the subject abilities (ideal points) we assume independent standard normal priors:
These cannot be changed by the user. For each item parameter, we assume independent normal priors:

$$[\alpha_i, \beta_i]^T \sim \mathcal{N}_{K+1}(b_{0,i}, B_{0,i})$$

Where $B_{0,i}$ is a diagonal matrix. One can specify a separate prior mean and precision for each item parameter.

The model is identified by the constraints on the item parameters (see Jackman 2001). The user cannot place constraints on the subject abilities. This identification scheme differs from that in mcmcirtQd, which uses constraints on the subject abilities to identify the model. In our experience, using subject ability constraints for models in greater than one dimension does not work particularly well.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the item parameters.

**Value**

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

**References**


**See Also**

plot.mcmc, summary.mcmc, MCMCirtQd, MCMCordfactanal
Examples

```r
## Not run:
data(SupremeCourt)
# note that the rownames (the item names) are "1", "2", etc
posterior1 <- MCMCirtKd(t(SupremeCourt), dimensions=1,
burnin=5000, mcmc=50000, thin=10,
B0=.25, store.item=TRUE,
item.constraints=list("1"=list(2,"-")))
plot(posterior1)
summary(posterior1)

data(Senate)
Sen.rollcalls <- Senate[,6:677]
posterior2 <- MCMCirtKd(Sen.rollcalls, dimensions=2,
burnin=5000, mcmc=50000, thin=10,
item.constraints=list(rc2=list(2,"-"), rc2=c(3,0),
                       rc3=list(3,"-")),
B0=.25)
plot(posterior2)
summary(posterior2)
## End(Not run)
```

---

**MCMCirtKdRob**  
*Markov Chain Monte Carlo for Robust K-Dimensional Item Response Theory Model*

### Description

This function generates a posterior sample from a Robust K-dimensional item response theory (IRT) model with logistic link, independent standard normal priors on the subject abilities (ideal points), and independent normal priors on the item parameters. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

### Usage

```r
MCMCirtKdRob(datamatrix, dimensions, item.constraints = list(),
              ability.constraints = list(), burnin = 500, mcmc = 5000, thin = 1,
              interval.method = "step", theta.w = 0.5, theta.mp = 4,
              alphabeta.w = 1, alphabeta.mp = 4, delta0.w = NA, delta0.mp = 3,
              delta1.w = NA, delta1.mp = 3, verbose = FALSE, seed = NA,
              theta.start = NA, alphabeta.start = NA, delta0.start = NA,
              delta1.start = NA, b0 = 0, B0 = 0, k0 = 0.1, k1 = 0.1, c0 = 1,
              d0 = 1, c1 = 1, d1 = 1, store.item = TRUE, store.ability = FALSE,
              drop.constant.items = TRUE, ...)
```
Arguments

datamatrix  The matrix of data. Must be 0, 1, or missing values. It is of dimensionality subjects by items.
dimensions  The number of dimensions in the latent space.

item.constraints
List of lists specifying possible equality or simple inequality constraints on the item parameters. A typical entry in the list has one of three forms: rowname=list(d,c) which will constrain the dth item parameter for the item named rowname to be equal to c, rowname=list(d,"+") which will constrain the dth item parameter for the item named rowname to be positive, and rowname=list(d, ") which will constrain the dth item parameter for the item named rowname to be negative. If datamatrix is a matrix without row names defaults names of “V1”, “V2”, ..., etc will be used. In a K-dimensional model, the first item parameter for item i is the difficulty parameter (α_i), the second item parameter is the discrimination parameter on dimension 1 (β_{i,1}), the third item parameter is the discrimination parameter on dimension 2 (β_{i,2}), ..., and the (K + 1)th item parameter is the discrimination parameter on dimension K (β_{i,K}). The item difficulty parameters (α) should generally not be constrained.

ability.constraints
List of lists specifying possible equality or simple inequality constraints on the ability parameters. A typical entry in the list has one of three forms: colname=list(d,c) which will constrain the dth ability parameter for the subject named colname to be equal to c, colname=list(d,"+") which will constrain the dth ability parameter for the subject named colname to be positive, and colname=list(d, ") which will constrain the dth ability parameter for the subject named colname to be negative. If datamatrix is a matrix without column names defaults names of “V1”, “V2”, ..., etc will be used.

burnin  The number of burn-in iterations for the sampler.
mcmc  The number of iterations for the sampler after burn-in.
thin  The thinning interval used in the simulation. The number of iterations must be divisible by this value.

interval.method
Method for finding the slicing interval. Can be equal to either step in which case the stepping out algorithm of Neal (2003) is used or doubling in which case the doubling procedure of Neal (2003) is used. The stepping out method tends to be faster on a per-iteration basis as it typically requires few function calls. The doubling method expands the initial interval more quickly which makes the Markov chain mix somewhat more quickly– at least in some situations.

theta.w  The initial width of the slice sampling interval for each ability parameter (the elements of θ)
theta.mp  The parameter governing the maximum possible width of the slice interval for each ability parameter (the elements of θ). If interval.method="step" then the maximum width is theta.w * theta.mp.
If interval.method="doubling" then the maximum width is theta.w * 2^theta.mp.
apphabeta.w  The initial width of the slice sampling interval for each item parameter (the elements of α and β)
The parameter governing the maximum possible width of the slice interval for each item parameters (the elements of $\alpha$ and $\beta$). If `interval.method="step"` then the maximum width is $\text{ alphabeta.w } \times \text{ alphabeta.mp }$. If `interval.method="doubling"` then the maximum width is $\text{ alphabeta.w } \times 2^{\text{ alphabeta.mp }}$.

The initial width of the slice sampling interval for $\delta_0$.

The parameter governing the maximum possible width of the slice interval for $\delta_0$. If `interval.method="step"` then the maximum width is $\text{ delta0.w } \times \text{ delta0.mp }$. If `interval.method="doubling"` then the maximum width is $\text{ delta0.w } \times 2^{\text{ delta0.mp }}$.

The initial width of the slice sampling interval for $\delta_1$.

The parameter governing the maximum possible width of the slice interval for $\delta_1$. If `interval.method="step"` then the maximum width is $\text{ delta1.w } \times \text{ delta1.mp }$. If `interval.method="doubling"` then the maximum width is $\text{ delta1.w } \times 2^{\text{ delta1.mp }}$.

A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose > 0`, the iteration number with number to be printed to the screen every `verbose`'th iteration.

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of `rep(12345,6)` is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

The starting values for the ability parameters $\theta$. Can be either a scalar or a matrix with number of rows equal to the number of subjects and number of columns equal to the dimension $K$ of the latent space. If `theta.start=NA` then starting values will be chosen that are 0 for unconstrained subjects, -0.5 for subjects with negative inequality constraints and 0.5 for subjects with positive inequality constraints.

The starting values for the $\alpha$ and $\beta$ difficulty and discrimination parameters. If `alphabeta.start` is set to a scalar the starting value for all unconstrained item parameters will be set to that scalar. If `alphabeta.start` is a matrix of dimension $(K+1) \times \text{items}$ then the `alphabeta.start` matrix is used as the starting values (except for equality-constrained elements). If `alphabeta.start` is set to NA (the default) then starting values for unconstrained elements are set to values generated from a series of proportional odds logistic regression fits, and starting values for inequality constrained elements are set to either 1.0 or -1.0 depending on the nature of the constraints.

The starting value for the $\delta_0$ parameter.

The starting value for the $\delta_1$ parameter.

The prior means of the $\alpha$ and $\beta$ difficulty and discrimination parameters, stacked for all items. If a scalar is passed, it is used as the prior mean for all items.
The prior precisions (inverse variances) of the independent Normal prior on the item parameters. Can be either a scalar or a matrix of dimension \((K + 1) \times \text{items}\).

\(\delta_0\) is constrained to lie in the interval between 0 and \(k\delta\).

\(\delta_1\) is constrained to lie in the interval between 0 and \(k\).

Parameter governing the prior for \(\delta_0\). \(\delta_0\) divided by \(k\delta\) is assumed to be follow a beta distribution with first parameter \(c\).

Parameter governing the prior for \(\delta_0\). \(\delta_0\) divided by \(k\delta\) is assumed to be follow a beta distribution with second parameter \(d\).

Parameter governing the prior for \(\delta_1\). \(\delta_1\) divided by \(k\delta\) is assumed to be follow a beta distribution with first parameter \(c\).

Parameter governing the prior for \(\delta_1\). \(\delta_1\) divided by \(k\delta\) is assumed to be follow a beta distribution with second parameter \(d\).

A switch that determines whether or not to store the item parameters for posterior analysis. NOTE: This typically takes an enormous amount of memory, so should only be used if the chain is thinned heavily, or for applications with a small number of items. By default, the item parameters are not stored.

A switch that determines whether or not to store the subject abilities for posterior analysis. By default, the item parameters are all stored.

A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.

Further arguments to be passed

Details

\texttt{MCMCirtKdRob} simulates from the posterior using the slice sampling algorithm of \cite{Neal2003}. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the \texttt{coda} documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form. We assume that each subject has an subject ability (ideal point) denoted \(\theta_j (K \times 1)\), and that each item has a scalar difficulty parameter \(\alpha_i\) and discrimination parameter \(\beta_i (K \times 1)\). The observed choice by subject \(j\) on item \(i\) is the observed data matrix which is \((I \times J)\).

The probability that subject \(j\) answers item \(i\) correctly is assumed to be:

\[
\pi_{ij} = \delta_0 + (1 - \delta_0 - \delta_1)/(1 + \exp(\alpha_i - \beta_i \theta_j))
\]

This model was discussed in \cite{Bafumi2005}.

We assume the following priors. For the subject abilities (ideal points) we assume independent standard Normal priors:

\[
\theta_{j,k} \sim N(0, 1)
\]
These cannot be changed by the user. For each item parameter, we assume independent Normal priors:

\[
[\alpha_i, \beta_i] \sim N_{(K+1)}(b_{0,i}, B_{0,i})
\]

Where \(B_{0,i}\) is a diagonal matrix. One can specify a separate prior mean and precision for each item parameter. We also assume \(\delta_0/k_0 \sim \text{Beta}(c_0, d_0)\) and \(\delta_1/k_1 \sim \text{Beta}(c_1, d_1)\).

The model is identified by constraints on the item parameters and \(\theta\) or ability parameters. See Rivers (2004) for a discussion of identification of IRT models.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the item parameters.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

plot.mcmc, summary.mcmc, MCMCirt1d, MCMCirtKd
Examples

```r
## Not run:
## Court example with ability (ideal point) and
## item (case) constraints
data(SupremeCourt)
post1 <- MCMCirtKdRob(t(SupremeCourt), dimensions=1,
   burnin=500, mcmc=5000, thin=1,
   B0=.25, store.item=TRUE, store.ability=TRUE,
   ability.constraints=list("Thomas"=list(1,"="),
     "Stevens"=list(1,-4)),
   item.constraints=list("1"=list(2,"-")),
   verbose=50)
plot(post1)
summary(post1)

## Senate example with ability (ideal point) constraints
data(Senate)
namestring <- as.character(Senate$member)
namestring[78] <- "CHAFEE1"
namestring[79] <- "CHAFEE2"
namestring[59] <- "SMITH.NH"
namestring[74] <- "SMITH.OR"
rownames(Senate) <- namestring
post2 <- MCMCirtKdRob(Senate[,6:677], dimensions=1,
   burnin=1000, mcmc=5000, thin=1,
   ability.constraints=list("KENNEDY"=list(1,-4),
     "HELMS"=list(1, 4), "ASHCROFT"=list(1,"="),
     "BOXER"=list(1,"-"), "KERRY"=list(1,"="),
     "HATCH"=list(1,"+")),
   B0=0.1, store.ability=TRUE, store.item=FALSE,
   verbose=5, k0=0.15, k1=0.15,
   delta0.start=0.13, delta1.start=0.13)
plot(post2)
summary(post2)
```

## End(Not run)

---

### Description

This function generates a sample from the posterior distribution of a logistic regression model using a random walk Metropolis algorithm. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.
Usage

MCMClogit(formula, data = NULL, burnin = 1000, mcmc = 10000, thin = 1,
tune = 1.1, verbose = 0, seed = NA, beta.start = NA, b0 = 0,
B0 = 0, user.prior.density = NULL, logfun = TRUE,
marginal.likelihood = c("none", "Laplace"), ...)

Arguments

formula  Model formula.
data        Data frame.
burnin    The number of burn-in iterations for the sampler.
mcmc       The number of Metropolis iterations for the sampler.
thin       The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
tune       Metropolis tuning parameter. Can be either a positive scalar or a $k$-vector, where $k$ is the length of $\beta$. Make sure that the acceptance rate is satisfactory (typically between 0.20 and 0.5) before using the posterior sample for inference.
verbose   A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every verbose iteration.
seed        The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
beta.start The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value.
b0       If user.prior.density==NULL b0 is the prior mean of $\beta$ under a multivariate normal prior. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
b0       If user.prior.density==NULL B0 is the prior precision of $\beta$ under a multivariate normal prior. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior for beta.
user.prior.density If non-NULL, the prior (log)density up to a constant of proportionality. This must be a function defined in R whose first argument is a continuous (possibly vector) variable. This first argument is the point in the state space at which the
MCMClogit simulates from the posterior distribution of a logistic regression model using a random walk Metropolis algorithm. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

\[ y_i \sim \text{Bernoulli}(\pi_i) \]

Where the inverse link function:

\[ \pi_i = \frac{\exp(x_i'\beta)}{1 + \exp(x_i'\beta)} \]

By default, we assume a multivariate Normal prior on \( \beta \):

\[ \beta \sim \mathcal{N}(b_0, B_0^{-1}) \]

Additionally, arbitrary user-defined priors can be specified with the `user.prior.density` argument.

If the default multivariate normal prior is used, the Metropolis proposal distribution is centered at the current value of \( \beta \) and has variance-covariance \( V = T(B_0 + C^{-1})^{-1}T \), where \( T \) is a the diagonal positive definite matrix formed from the tune, \( B_0 \) is the prior precision, and \( C \) is the large sample variance-covariance matrix of the MLEs. This last calculation is done via an initial call to `glm`.

If a user-defined prior is used, the Metropolis proposal distribution is centered at the current value of \( \beta \) and has variance-covariance \( V = TCT \), where \( T \) is a the diagonal positive definite matrix formed from the tune and \( C \) is the large sample variance-covariance matrix of the MLEs. This last calculation is done via an initial call to `glm`.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.
References


See Also

`plot.mcmc`, `summary.mcmc`, `glm`

Examples

```r
## Not run:
## default improper uniform prior
data(birthwt)
prior <- MCMClogit(low~age+as.factor(race)+smoke, data=birthwt)
plot(prior)
summary(prior)

## multivariate normal prior
data(birthwt)
prior <- MCMClogit(low~age+as.factor(race)+smoke, b0=0, B0=.001, 
                   data=birthwt)
plot(prior)
summary(prior)

## user-defined independent Cauchy prior
logpriorfun <- function(beta){
  sum(dcauchy(beta, log=TRUE))
}
prior <- MCMClogit(low~age+as.factor(race)+smoke, 
                   data=birthwt, user.prior.density=logpriorfun, 
                   logfun=TRUE)
plot(prior)
summary(prior)

## user-defined independent Cauchy prior with additional args
logpriorfun <- function(beta, location, scale){
  sum(dcauchy(beta, location, scale, log=TRUE))
}
prior <- MCMClogit(low~age+as.factor(race)+smoke, 
                   data=birthwt, user.prior.density=logpriorfun, 
```

```
Description

This function allows a user to construct a sample from a user-defined continuous distribution using a random walk Metropolis algorithm.

Usage

```r
MCMCmetrop1R(fun, theta.init, burnin = 500, mcmc = 20000, thin = 1,
tune = 1, verbose = 0, seed = NA, logfun = TRUE, force.samp = FALSE,
V = NULL, optim.method = "BFGS", optim.lower = -Inf,
optim.upper = Inf, optim.control = list(fnscale = -1, trace = 0, REPORT =
10, maxit = 500), ...)
```

Arguments

- **fun**: The unnormalized (log)density of the distribution from which to take a sample. This must be a function defined in R whose first argument is a continuous (possibly vector) variable. This first argument is the point in the state space at which the (log)density is to be evaluated. Additional arguments can be passed to `fun()` by inserting them in the call to `MCMCmetrop1R()`. See the Details section and the examples below for more information.

- **theta.init**: Starting values for the sampling. Must be of the appropriate dimension. It must also be the case that `fun(theta.init,...)` is greater than `-Inf` if `fun()` is a logdensity or greater than 0 if `fun()` is a density.

- **burnin**: The number of burn-in iterations for the sampler.

- **mcmc**: The number of MCMC iterations after burnin.

- **thin**: The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

- **tune**: The tuning parameter for the Metropolis sampling. Can be either a positive scalar or a $k$-vector, where $k$ is the length of $\theta$.

- **verbose**: A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number, the $\theta$ vector, the function value, and the Metropolis acceptance rate are sent to the screen every `verbose`th iteration.
seed

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

logfun

Logical indicating whether fun returns the natural log of a density function (TRUE) or a density (FALSE).

force.samp

Logical indicating whether the sampling should proceed if the Hessian calculated from the initial call to optim routine to maximize the (log)density is not negative definite. If force.samp==TRUE and the Hessian from optim is non-negative definite, the Hessian is rescaled by subtracting small values from it’s main diagonal until it is negative definite. Sampling proceeds using this rescaled Hessian in place of the original Hessian from optim. By default, if force.samp==FALSE and the Hessian from optim is non-negative definite, an error message is printed and the call to MCMCmetrop1R is terminated.

Please note that a non-negative Hessian at the mode is often an indication that the function of interest is not a proper density. Thus, force.samp should only be set equal to TRUE with great caution.

V

The variance-covariance matrix for the Gaussian proposal distribution. Must be a square matrix or NULL. If a square matrix, V must have dimension equal to the length of theta.init. If NULL, V is calculated from tune and an initial call to optim. See the Details section below for more information. Unless the log-posterior is expensive to compute it will typically be best to use the default V = NULL.

optim.method

The value of the method parameter sent to optim during an initial maximization of fun. See optim for more details.

optim.lower

The value of the lower parameter sent to optim during an initial maximization of fun. See optim for more details.

optim.upper

The value of the upper parameter sent to optim during an initial maximization of fun. See optim for more details.

optim.control

The value of the control parameter sent to optim during an initial maximization of fun. See optim for more details.

... Additional arguments.

Details

MCMCmetrop1R produces a sample from a user-defined distribution using a random walk Metropolis algorithm with multivariate normal proposal distribution. See Gelman et al. (2003) and Robert & Casella (2004) for details of the random walk Metropolis algorithm.

The proposal distribution is centered at the current value of θ and has variance-covariance V. If V is specified by the user to be NULL then V is calculated as: \[ V = T(-1 \cdot H)^{-1}T \], where T is the diagonal positive definite matrix formed from the tune and H is the approximate Hessian of fun evaluated at its mode. This last calculation is done via an initial call to optim.
Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

`plot.mcmc`, `summary.mcmc`, `optim`, `metrop`

Examples

```r
## Not run:

## logistic regression with an improper uniform prior
## X and y are passed as args to MCMCmetrop1R

logitfun <- function(beta, y, X){
  eta <- X %*% beta
  p <- 1.0/(1.0+exp(-eta))
  sum( y * log(p) + (1-y)*log(1-p) )
}

x1 <- rnorm(1000)
x2 <- rnorm(1000)
Xdata <- cbind(1,x1,x2)
p <- exp(.5 - x1 + x2)/(1+exp(.5 - x1 + x2))
yvector <- rbinom(1000, 1, p)

post.samp <- MCMCmetrop1R(logitfun, theta.init=c(0,0,0),
                          X=Xdata, y=yvector,
                          thin=1, mcmc=40000, burnin=500,
                          tune=c(1.5, 1.5, 1.5),
                          verbose=500, logfun=TRUE)
```
raftery.diag(post.samp)
plot(post.samp)
summary(post.samp)
## ########################################################################

## negative binomial regression with an improper uniform prior
## X and y are passed as args to MCMCmetrop1R
negbinfun <- function(theta, y, X){
  k <- length(theta)
  beta <- theta[1:(k-1)]
  alpha <- exp(theta[k])
  mu <- exp(X %*% beta)
  log.like <- sum(
    lgamma(y+alpha) - lfactorial(y) - lgamma(alpha) +
    alpha * log(alpha/(alpha+mu)) +
    y * log(mu/(alpha+mu))
  )
}

n <- 1000
x1 <- rnorm(n)
x2 <- rnorm(n)
XX <- cbind(1,x1,x2)
mu <- exp(1.5*x1+2*x2)*rgamma(n,1)
yy <- rpois(n, mu)

post.samp <- MCMCmetrop1R(negbinfun, theta.init=c(0,0,0,0), y=yy, X=XX,
                           thin=1, mcmc=35000, burnin=1000,
                           tune=1.5, verbose=500, logfun=TRUE,
                           seed=list(NA,1))
raftery.diag(post.samp)
plot(post.samp)
summary(post.samp)
## ########################################################################

## sample from a univariate normal distribution with
## mean 5 and standard deviation 0.1
## (MCMC obviously not necessary here and this should
## really be done with the logdensity for better
## numerical accuracy-- this is just an illustration of how
## MCMCmetrop1R works with a density rather than logdensity)
post.samp <- MCMCmetrop1R(dnorm, theta.init=5.3, mean=5, sd=0.1,
                          thin=1, mcmc=50000, burnin=500,
                          tune=2.0, verbose=500, logfun=FALSE)

summary(post.samp)
MCMCmixfactanal  

Markov Chain Monte Carlo for Mixed Data Factor Analysis Model

Description

This function generates a sample from the posterior distribution of a mixed data (both continuous and ordinal) factor analysis model. Normal priors are assumed on the factor loadings and factor scores, improper uniform priors are assumed on the cutpoints, and inverse gamma priors are assumed for the error variances (uniquenesses). The user supplies data and parameters for the prior distributions, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCmixfactanal(x, factors, lambda.constraints = list(),
    data = parent.frame(), burnin = 1000, mcmc = 20000, thin = 1,
    tune = NA, verbose = 0, seed = NA, lambda.start = NA,
    psi.start = NA, l0 = 0, L0 = 0, a0 = 0.001, b0 = 0.001,
    store.lambda = TRUE, store.scores = FALSE, std.mean = TRUE,
    std.var = TRUE, ...)

Arguments

x  A one-sided formula containing the manifest variables. Ordinal (including dichotomous) variables must be coded as ordered factors. Each level of these ordered factors must be present in the data passed to the function. NOTE: data input is different in MCMCmixfactanal than in either MCMCfactanal or MCMCordfactanal.

factors  The number of factors to be fitted.

lambda.constraints  List of lists specifying possible equality or simple inequality constraints on the factor loadings. A typical entry in the list has one of three forms: varname=list(d,c) which will constrain the dth loading for the variable named varname to be equal to c, varname=list(d,"+"") which will constrain the dth loading for the variable named varname to be positive, and varname=list(d, "-"") which will constrain the dth loading for the variable named varname to be negative. If x is a matrix without column names defaults names of “V1”, “V2”, ..., etc will be used. Note that, unlike MCMCfactanal, the Λ matrix used here has factors+1 columns. The first column of Λ corresponds to negative item difficulty parameters for ordinal manifest variables and mean parameters for continuous manifest variables and should generally not be constrained directly by the user.

data  A data frame.

burnin  The number of burn-in iterations for the sampler.
mcmc
The number of iterations for the sampler.

thin
The thinning interval used in the simulation. The number of iterations must be
divisible by this value.

tune
The tuning parameter for the Metropolis-Hastings sampling. Can be either a
scalar or a $k$-vector (where $k$ is the number of manifest variables). $tune$ must
be strictly positive.

verbose
A switch which determines whether or not the progress of the sampler is printed
to the screen. If $verbose$ is greater than 0 the iteration number and the Metropolis-
Hastings acceptance rate are printed to the screen every $verbose$th iteration.

seed
The seed for the random number generator. If NA, the Mersenne Twister gener-
ator is used with default seed 12345; if an integer is passed it is used to seed the
Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer
random number generator, which is suitable for parallel computation. The first
element of the list is the L’Ecuyer seed, which is a vector of length six or NA
(if NA a default seed of $\text{rep}(12345,6)$ is used). The second element of list is a
positive substream number. See the MCMCpack specification for more details.

lambda.start
Starting values for the factor loading matrix Lambda. If $\text{lambda.start}$ is set
to a scalar the starting value for all unconstrained loadings will be set to that
scalar. If $\text{lambda.start}$ is a matrix of the same dimensions as Lambda then
the $\text{lambda.start}$ matrix is used as the starting values (except for equality-
constrained elements). If $\text{lambda.start}$ is set to NA (the default) then starting
values for unconstrained elements in the first column of Lambda are based on the
observed response pattern, the remaining unconstrained elements of Lambda are
set to 0, and starting values for inequality constrained elements are set to either
1.0 or -1.0 depending on the nature of the constraints.

psi.start
Starting values for the error variance (uniqueness) matrix. If $\text{psi.start}$ is set
to a scalar then the starting value for all diagonal elements of $\text{Psi}$ that represent
error variances for continuous variables are set to this value. If $\text{psi.start}$ is a
$k$-vector (where $k$ is the number of manifest variables) then the starting value of
$\text{Psi}$ has $\text{psi.start}$ on the main diagonal with the exception that entries corre-
responding to error variances for ordinal variables are set to 1.. If $\text{psi.start}$ is set
to NA (the default) the starting values of all the continuous variable unique-
nesses are set to 0.5. Error variances for ordinal response variables are always
constrained (regardless of the value of $\text{psi.start}$ to have an error variance of 1
in order to achieve identification.

$10$
The means of the independent Normal prior on the factor loadings. Can be either
a scalar or a matrix with the same dimensions as Lambda.

$L0$
The precisions (inverse variances) of the independent Normal prior on the factor
loadings. Can be either a scalar or a matrix with the same dimensions as Lambda.

$a0$
Controls the shape of the inverse Gamma prior on the uniqueness. The actual
shape parameter is set to $a0/2$. Can be either a scalar or a $k$-vector.

$b0$
Controls the scale of the inverse Gamma prior on the uniquenesses. The actual
scale parameter is set to $b0/2$. Can be either a scalar or a $k$-vector.

store.lambda
A switch that determines whether or not to store the factor loadings for posterior
analysis. By default, the factor loadings are all stored.
store.scores A switch that determines whether or not to store the factor scores for posterior analysis. NOTE: This takes an enormous amount of memory, so should only be used if the chain is thinned heavily, or for applications with a small number of observations. By default, the factor scores are not stored.

std.mean If TRUE (the default) the continuous manifest variables are rescaled to have zero mean.

std.var If TRUE (the default) the continuous manifest variables are rescaled to have unit variance.

... further arguments to be passed

Details

The model takes the following form:

Let $i = 1, \ldots, N$ index observations and $j = 1, \ldots, K$ index response variables within an observation. An observed variable $x_{ij}$ can be either ordinal with a total of $C_j$ categories or continuous. The distribution of $X$ is governed by a $N \times K$ matrix of latent variables $X^*$ and a series of cutpoints $\gamma$. $X^*$ is assumed to be generated according to:

$$x_i^* = \Lambda \phi_i + \epsilon_i$$

$$\epsilon_i \sim N(0, \Psi)$$

where $x_i^*$ is the k-vector of latent variables specific to observation $i$, $\Lambda$ is the $k \times d$ matrix of factor loadings, and $\phi_i$ is the $d$-vector of latent factor scores. It is assumed that the first element of $\phi_i$ is equal to 1 for all $i$.

If the $j$th variable is ordinal, the probability that it takes the value $c$ in observation $i$ is:

$$\pi_{ijc} = \Phi(\gamma_{jc} - \Lambda_j' \phi_i) - \Phi(\gamma_{j(c-1)} - \Lambda_j' \phi_i)$$

If the $j$th variable is continuous, it is assumed that $x_{ij}^* = x_{ij}$ for all $i$.

The implementation used here assumes independent conjugate priors for each element of $\Lambda$ and each $\phi_i$. More specifically we assume:

$$\Lambda_{ij} \sim N(l_{0_{ij}}, L_{0_{ij}}^{-1}), i = 1, \ldots, k, j = 1, \ldots, d$$

$$\phi_{i(2:d)} \sim N(0, I), i = 1, \ldots, n$$

MCMCmixfactanal simulates from the posterior distribution using a Metropolis-Hastings within Gibbs sampling algorithm. The algorithm employed is based on work by Cowles (1996). Note that the first element of $\phi_i$ is a 1. As a result, the first column of $\Lambda$ can be interpreted as negative item difficulty parameters. Further, the first element $\gamma_1$ is normalized to zero, and thus not returned in the mcmc object. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the scores.
Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

`plot.mcmc, summary.mcmc, factanal, MCMCfactanal, MCMCordfactanal, MCMCirt1d, MCMCirtKd`

Examples

```r
## Not run:
data(PERisk)

post <- MCMCmixfactanal(~courts+barb2+prsexp2+prscorr2+gdpw2, factors=1, data=PERisk, lambda.constraints = list(courts=list(2,"-")), burnin=5000, mcmc=1000000, thin=50, verbose=500, L0=.25, store.lambda=TRUE, store.scores=TRUE, tune=1.2)

plot(post)
summary(post)
```

```r
library(MASS)
data(Cars93)
attach(Cars93)
new.cars <- data.frame(Price, MPG.city, MPG.highway, Cylinders, EngineSize, Horsepower, RPM, Length, Wheelbase, Width, Weight, Origin)ownames(new.cars) <- paste(Manufacturer, Model)
detach(Cars93)
```
# drop obs 57 (Mazda RX 7) b/c it has a rotary engine
cars <- cars[-57,]
# drop 3 cylinder cars
cars <- cars[cars$Cylinders!=3,]
# drop 5 cylinder cars
cars <- cars[cars$Cylinders!=5,]

cars$log.Price <- log(cars$Price)
cars$log.MPG.city <- log(cars$MPG.city)
cars$log.MPG.highway <- log(cars$MPG.highway)
cars$log.EngineSize <- log(cars$EngineSize)
cars$log.Horsepower <- log(cars$Horsepower)
cars$Cylinders <- ordered(cars$Cylinders)
cars$Origin <- ordered(cars$Origin)

post <- MCMCmixfactanal(~log.Price+log.MPG.city+
  log.MPG.highway+Cylinders+log.EngineSize+
  log.Horsepower+RPM+Length+
  Wheelbase+Width+Weight+Origin, data=cars,
  lambda.constraints=list(log.Horsepower=list(2,"+"),
  log.Horsepower=c(3,0), weight=list(3,"+")),
  factors=2,
  burnin=5000, mcmc=500000, thin=100, verbose=500,
  L0=.25, tune=3.0)
plot(post)
summary(post)

## End(Not run)

---

MCMCmnl  
Markov Chain Monte Carlo for Multinomial Logistic Regression

**Description**

This function generates a sample from the posterior distribution of a multinomial logistic regression model using either a random walk Metropolis algorithm or a slice sampler. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

**Usage**

MCMCmnl(formula, baseline = NULL, data = NULL, burnin = 1000, 
mcmc = 10000, thin = 1, mcmc.method = c("IndMH", "RWM", "slice"), 
tune = 1, tdf = 6, verbose = 0, seed = NA, beta.start = NA, 
b0 = 0, B0 = 0, ...)
Arguments

formula

Model formula.

If the choicesets do not vary across individuals, the y variable should be a factor or numeric variable that gives the observed choice of each individual. If the choicesets do vary across individuals, y should be a $n \times p$ matrix where $n$ is the number of individuals and $p$ is the maximum number of choices in any choiceset. Here each column of $y$ corresponds to a particular observed choice and the elements of $y$ should be either 0 (not chosen but available), 1 (chosen), or -999 (not available).

Choice-specific covariates have to be entered using the syntax: choicevar(cvar, "var", "choice") where cvar is the name of a variable in data, "var" is the name of the new variable to be created, and "choice" is the level of y that cvar corresponds to. Specifying each choice-specific covariate will typically require $p$ calls to the choicevar function in the formula.

Individual specific covariates can be entered into the formula normally.

See the examples section below to see the syntax used to fit various models.

baseline

The baseline category of the response variable.

baseline should be set equal to one of the observed levels of the response variable. If left equal to NULL then the baseline level is set to the alpha-numerically first element of the response variable. If the choicesets vary across individuals, the baseline choice must be in the choice set of each individual.

data

The data frame used for the analysis. Each row of the dataframe should correspond to an individual who is making a choice.

burnin

The number of burn-in iterations for the sampler.

mcmc

The number of iterations to run the sampler past burn-in.

thin

The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

mcmc.method

Can be set to either "IndMH" (default), "RWM", or "slice" to perform independent Metropolis-Hastings sampling, random walk Metropolis sampling or slice sampling respectively.

tune

Metropolis tuning parameter. Can be either a positive scalar or a $k$-vector, where $k$ is the length of $\beta$. Make sure that the acceptance rate is satisfactory (typically between 0.20 and 0.5) before using the posterior sample for inference.

tdf

Degrees of freedom for the multivariate-t proposal distribution when mcmc.method is set to "IndMH". Must be positive.

verbose

A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every verbose iteration.

seed

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA.
(if NA a default seed of \texttt{rep(12345,6)} is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

\textbf{beta.start} The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value.

b0 The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

B0 The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior for beta.

\ldots Further arguments to be passed.

\textbf{Details}

\texttt{MCMCmnl} simulates from the posterior distribution of a multinomial logistic regression model using either a random walk Metropolis algorithm or a univariate slice sampler. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$ y_i \sim \text{Multinomial}(\pi_i) $$

where:

$$ \pi_{ij} = \frac{\exp(x'_{ij}\beta)}{\sum_{k=1}^{p} \exp(x'_{ik}\beta)} $$

We assume a multivariate Normal prior on $\beta$:

$$ \beta \sim \mathcal{N}(b_0, B_0^{-1}) $$

The Metropolis proposal distribution is centered at the current value of $\beta$ and has variance-covariance $V = T(B_0 + C^{-1})^{-1}T$, where $T$ is a the diagonal positive definite matrix formed from the tune, $B_0$ is the prior precision, and $C$ is the large sample variance-covariance matrix of the MLEs. This last calculation is done via an initial call to \texttt{optim}.

\textbf{Value}

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.
References


See Also

plot.mcmc, summary.mcmc, multinom

Examples

```r
## Not run:
data(Nethvote)

## just a choice-specific X var
post1 <- MCMCml(vote ~
  choicevar(distD66, "sqdist", "D66") +
  choicevar(distPvdA, "sqdist", "PvdA") +
  choicevar(distVVD, "sqdist", "VVD") +
  choicevar(distCDA, "sqdist", "CDA"),
  baseline="D66", mcmc.method="IndMH", B0=0,
  verbose=500, mcmc=100000, thin=10, tune=1.0,
  data=Nethvote)

plot(post1)
summary(post1)

## just individual-specific X vars
post2<- MCMCml(vote ~
  relig + class + income + educ + age + urban,
  baseline="D66", mcmc.method="IndMH", B0=0,
  verbose=500, mcmc=100000, thin=10, tune=0.5,
  data=Nethvote)

plot(post2)
summary(post2)

## both choice-specific and individual-specific X vars
```
post3 <- MCMCmnl(vote ~
  choicevar(distD66, "sqdist", "D66") +
  choicevar(distPvDA, "sqdist", "PvDA") +
  choicevar(distVVD, "sqdist", "VVD") +
  choicevar(distCDA, "sqdist", "CDA") +
  relig + class + income + educ + age + urban,
  baseline="D66", mcmc.method="IndMH", B0=0,
  verbose=500, mcmc=100000, thin=10, tune=0.5,
  data=Nethvote)

plot(post3)
summary(post3)

## numeric y variable
nethvote$vote <- as.numeric(nethvote$vote)
post4 <- MCMCmnl(vote ~
  choicevar(distD66, "sqdist", "2") +
  choicevar(distPvDA, "sqdist", "3") +
  choicevar(distVVD, "sqdist", "4") +
  choicevar(distCDA, "sqdist", "1") +
  relig + class + income + educ + age + urban,
  baseline="2", mcmc.method="IndMH", B0=0,
  verbose=500, mcmc=100000, thin=10, tune=0.5,
  data=Nethvote)

plot(post4)
summary(post4)

## Simulated data example with nonconstant choiceset
n <- 1000
y <- matrix(0, n, 4)
colnames(y) <- c("a", "b", "c", "d")
xa <- rnorm(n)
xb <- rnorm(n)
xc <- rnorm(n)
xd <- rnorm(n)
xchoice <- cbind(xa, xb, xc, xd)
z <- rnorm(n)
for (i in 1:n){
  ## randomly determine choiceset (c is always in choiceset)
  choiceset <- c(3, sample(c(1,2,4), 2, replace=FALSE))
  numer <- matrix(0, 4, 1)
  for (j in choiceset){
    if (j == 3){
      numer[j] <- exp(xchoice[i, j] )
    } else {
      numer[j] <- exp(xchoice[i, j] - z[i] )
    }
  }
MCMCnegbin

Markov Chain Monte Carlo for Negative Binomial Regression

Description

This function generates a sample from the posterior distribution of a Negative Binomial regression model via auxiliary mixture sampling. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCnegbin(formula, data = parent.frame(), b0 = 0, B0 = 1, e = 2, f = 2, g = 10, burnin = 1000, mcmc = 10000, thin = 1, verbose = 0, seed = NA, beta.start = NA, rho.start = NA, rho.step = 0.1, nu.start = NA, marginal.likelihood = c("none", "Chib95"), ...)

Arguments

formula Model formula.
data Data frame.
b0 The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
b0 The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior for beta.
The hyperprior for the distribution $\rho$. See details.

The hyperprior for the distribution $\rho$. See details.

The hyperprior for the distribution $\rho$. See details.

The number of burn-in iterations for the sampler.

The number of Metropolis iterations for the sampler.

The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every verbose iteration.

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value.

The starting value for the $\rho$ variable. The default value is 1.

Tuning parameter for the slice sampling approach to sampling $\rho$. Determines the size of the step-out used to find the correct slice to draw from. Lower values are more accurate, but will take longer (up to a fixed searching limit). Default is 0.1.

The starting values for the random effect, $\nu$. The default value is a vector of ones.

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated or Laplace in which case the Laplace approximation (see Kass and Raftery, 1995) is used.

... further arguments to be passed.

Details

MCMCnegbin simulates from the posterior distribution of a Negative Binomial regression model using a combination of auxiliary mixture sampling and slice sampling. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$y_i \sim \text{Poisson}(\nu_i \mu_i)$$
Where the inverse link function:

\[ \mu_i = \exp(x_i' \beta) \]

We assume a multivariate Normal prior on \( \beta \):

\[ \beta \sim \mathcal{N}(b_0, B_0^{-1}) \]

The unit-level random effect that handles overdispersion is assumed to be distributed Gamma:

\[ \nu_i \sim \text{Gamma}(\rho, \rho) \]

The overdispersion parameter has a prior with the following form:

\[ f(\rho|e, f, g) \propto \rho^{e-1}(\rho + g)^{-e-f} \]

The model is simulated via blocked Gibbs, with the \( \beta \) being simulated via the auxiliary mixture sampling method of Fuerwirth-Schnatter et al. (2009). The \( \rho \) is updated via slice sampling. The \( \nu_i \) are updated their (conjugate) full conditional, which is also Gamma.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

`plot.mcmc`, `summary.mcmc`, `glm.nb`
Examples

```r
## Not run:
n <- 150
mcmc <- 5000
burnin <- 5000
thin <- 5
x1 <- runif(n, 0, 2)
rho.true <- 1.5
nu.true <- rgamma(n, rho.true, rho.true)
mu <- nu.true * exp(1 + x1 * 1)
y <- rpois(n, mu)
prior <- MCMCnegbin(y ~ x1)
plot(prior)
summary(prior)
## End(Not run)
```

Description

This function generates a sample from the posterior distribution of a Negative Binomial regression model with multiple changepoints. For the changepoints, the sampler uses the Markov Chain Monte Carlo method of Chib (1998). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```r
MCMCnegbinchange(formula, data = parent.frame(), m = 1, fixed.m = TRUE,
b0 = 0, B0 = 1, a = NULL, b = NULL, e = 2, f = 2, g = 10,
burnin = 1000, mcmc = 1000, thin = 1, verbose = 0, seed = NA,
beta.start = NA, P.start = NA, rho.start = NA, rho.step,
nu.start = NA, marginal.likelihood = c("none", "Chib95"), ...)
```

Arguments

- **formula**: Model formula.
- **data**: Data frame.
- **m**: The number of changepoints.
- **fixed.m**: A logical indicator for whether or not the number of changepoints in the sampler should be exactly equal to `m` or if that is simply an upper bound. Setting `fixed.m` to FALSE is equivalent to assuming a weak-limit approximation to a Dirichlet process mixture.
**b0**
The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

**B0**
The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

**a**
a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

**b**
b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

**e**
The hyperprior for the distribution $\rho$. See details.

**f**
The hyperprior for the distribution $\rho$. See details.

**g**
The hyperprior for the distribution $\rho$. See details.

**burnin**
The number of burn-in iterations for the sampler.

**mcmc**
The number of Metropolis iterations for the sampler.

**thin**
The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.

**verbose**
A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every verbose th iteration.

**seed**
The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L'Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L'Ecuyer seed, which is a vector of length six or NA (if NA a default seed of `rep(HQRSTULVI)` is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

**beta.start**
The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value for all regimes.

**P.start**
The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta(0.9, 0.1) are used to construct a proper transition matrix for each raw except the last raw.

**rho.start**
The starting value for the $\rho$ variable. This can either be a scalar or a column vector with dimension equal to the number of regimes. If the value is scalar, it will be used for all regimes. The default value is a vector of ones.
**rho.step**  Tuning parameter for the slice sampling approach to sampling $\rho$. Determines the size of the step-out used to find the correct slice to draw from. Lower values are more accurate, but will take longer (up to a fixed searching limit). Default is 0.1.

**nu.start**  The starting values for the random effect, $\nu$. The default value is a vector of ones.

**marginal.likelihood**  How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated or Laplace in which case the Laplace approximation (see Kass and Raftery, 1995) is used.

... further arguments to be passed.

### Details


The model takes the following form:

$$y_t \sim \text{Poisson}(\nu_t \mu_t)$$

$$\mu_t = x_t' \beta_m, \ m = 1, \ldots, M$$

$$\nu_t \sim \text{Gamma}(\rho_m, \rho_m)$$

Where $M$ is the number of states and $\beta_m$ and $\rho_m$ are parameters when a state is $m$ at $t$.

We assume Gaussian distribution for prior of $\beta$:

$$\beta_m \sim \mathcal{N}(b_0, B_0^{-1}), \ m = 1, \ldots, M$$

And:

$$p_{mm} \sim \text{Beta}(a, b), \ m = 1, \ldots, M$$

Where $M$ is the number of states.

The overdispersion parameters have a prior with the following form:

$$f(\rho_m | e, f, g) \propto \rho^{e-1}(\rho + g)^{-(e+f)}$$

The model is simulated via blocked Gibbs conditional on the states. The $\beta$ being simulated via the auxiliary mixture sampling method of Fuerhwirth-Schnatter et al. (2009). The $\rho$ is updated via slice sampling. The $\nu_t$ are updated their (conjugate) full conditional, which is also Gamma. The states are updated as in Chib (1998).
Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

*MCMCpoissonChange, plotState, plotChangepoint*

Examples

```r
## Not run:
n <- 150
reg <- 3
ture.s <- gl(reg, n/reg, n)
rho.true <- c(1.5, 0.5, 3)
b0.true <- c(1, 3, 1)
b1.true <- c(1, -2, 2)
x1 <- runif(n, 0, 2)
u true <- rgamma(n, rho.true[true.s], rho.true[true.s])
mu <- nu.true * exp(b0.true[true.s] + x1 * b1.true[true.s])
y <- rpois(n, mu)

posterior <- MCMCnegbinChange(y ~ x1, m = 2, verbose = 1000,
    marginal.likelihood = "Chib95",
    e = 2, f = 2, g = 10,
    b0 = rep(0, 2), B0 = (1/9) * diag(2),
    rho.step = rep(0.75, times = 3),
    seed = list(NA, 2))

par(mfrow=c(attr(posterior, "m") + 1, 1), mai=c(0.4, 0.6, 0.3, 0.05))
plotState(posterior, legend.control = c(1, 0.6))
plotChangepoint(posterior, verbose = TRUE, ylab="Density",
    start=1, overlay=TRUE)

open.ended <- MCMCnegbinChange(y ~ x1, m = 10, verbose = 1000,
```
MCMCoprobit

Markov Chain Monte Carlo for Ordered Probit Regression

Description

This function generates a sample from the posterior distribution of an ordered probit regression model using the data augmentation approach of Cowles (1996). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCoprobit(formula, data = parent.frame(), burnin = 1000, mcmc = 10000, thin = 1, tune = NA, tdf = 1, verbose = 0, seed = NA, beta.start = NA, b0 = 0, B0 = 0, a0 = 0, A0 = 0, mcmc.method = c("Cowles", "AC"), ...)

Arguments

formula Model formula.
data Data frame.
burnin The number of burn-in iterations for the sampler.
mcmc The number of MCMC iterations for the sampler.
thin The thinning interval used in the simulation. The number of Gibbs iterations must be divisible by this value.
tune The tuning parameter for the Metropolis-Hastings step. Default of NA corresponds to a choice of 0.05 divided by the number of categories in the response variable.
tdf Degrees of freedom for the multivariate-t proposal distribution when mcmc.method is set to "IndMH". Must be positive.
verbose A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the beta vector, and the Metropolis-Hastings acceptance rate are printed to the screen every verboseth iteration.
seed

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

beta.start

The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use rescaled estimates from an ordered logit model.

b0

The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

B0

The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior on $\beta$.

a0

The prior mean of $\gamma$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

A0

The prior precision of $\gamma$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\gamma$. Default value of 0 is equivalent to an improper uniform prior on $\gamma$.

mcmc.method

Can be set to either "Cowles" (default) or "AC" to perform posterior sampling of cutpoints based on Cowles (1996) or Albert and Chib (2001) respectively.

... further arguments to be passed

Details

MCMCoprobit simulates from the posterior distribution of an ordered probit regression model using data augmentation. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The observed variable $y_i$ is ordinal with a total of $C$ categories, with distribution governed by a latent variable:

$$ z_i = x_i'\beta + \varepsilon_i $$

The errors are assumed to be from a standard Normal distribution. The probabilities of observing each outcome is governed by this latent variable and $C - 1$ estimable cutpoints, which are denoted $\gamma_c$. The probability that individual $i$ is in category $c$ is computed by:

$$ \pi_{ic} = \Phi(\gamma_c - x_i'\beta) - \Phi(\gamma_{c-1} - x_i'\beta) $$

These probabilities are used to form the multinomial distribution that defines the likelihoods.
MCMCoprobit provides two ways to sample the cutpoints. Cowles (1996) proposes a sampling scheme that groups sampling of a latent variable with cutpoints. In this case, for identification the first element $\gamma_1$ is normalized to zero. Albert and Chib (2001) show that we can sample cutpoints indirectly without constraints by transforming cutpoints into real-valued parameters ($\alpha$).

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

`plot.mcmc`, `summary.mcmc`

Examples

```r
## Not run:
x1 <- rnorm(100); x2 <- rnorm(100);
z <- 1.0 + x1*.1 - x2*.5 + rnorm(100);
y <- z; y[z < 0] <- 0; y[z >= 0 & z < 1] <- 1;
y[z >= 1 & z < 1.5] <- 2; y[z >= 1.5] <- 3;
out1 <- MCMCoprobit(y ~ x1 + x2, tune=0.3)
out2 <- MCMCoprobit(y ~ x1 + x2, tune=0.3, tdf=3, verbose=1000, mcmc.method="AC")
summary(out1)
summary(out2)
plot(out1)
plot(out2)
## End(Not run)
```
Description

This function generates a sample from the posterior distribution of an ordered probit regression model with multiple parameter breaks. The function uses the Markov chain Monte Carlo method of Chib (1998). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```r
MCMCoprobitChange(formula, data = parent.frame(), m = 1, burnin = 1000,
mcmc = 1000, thin = 1, tune = NA, verbose = 0, seed = NA,
beta.start = NA, gamma.start = NA, P.start = NA, b0 = NULL,
B0 = NULL, a = NULL, b = NULL, marginal.likelihood = c("none",
"Chib95"), gamma.fixed = 0, ...)
```

Arguments

- `formula`: Model formula.
- `data`: Data frame.
- `m`: The number of changepoints.
- `burnin`: The number of burn-in iterations for the sampler.
- `mcmc`: The number of MCMC iterations after burnin.
- `thin`: The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
- `tune`: The tuning parameter for the Metropolis-Hastings step. Default of NA corresponds to a choice of 0.05 divided by the number of categories in the response variable.
- `verbose`: A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the \( \beta \) vector, and the error variance are printed to the screen every verboseth iteration.
- `seed`: The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L'Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
- `beta.start`: The starting values for the \( \beta \) vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of of NA will use the MLE estimate of \( \beta \) as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.
gamma.start The starting values for the \( \gamma \) vector. This can either be a scalar or a column vector with dimension equal to the number of gammas. The default value of NA will use the MLE estimate of \( \gamma \) as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the gammas.

P.start The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta(0.9, 0.1) are used to construct a proper transition matrix for each raw except the last raw.

b0 The prior mean of \( \beta \). This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

B0 The prior precision of \( \beta \). This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

a \( a \) is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

b \( b \) is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

marginal.likelihood How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, and Chib95 in which case the method of Chib (1995) is used.

gamma.fixed 1 if users want to constrain \( \gamma \) values to be constant. By default, \( \gamma \) values are allowed to vary across regimes.

Details

MCMCprobitChange simulates from the posterior distribution of an ordinal probit regression model with multiple parameter breaks. The simulation of latent states is based on the linear approximation method discussed in Park (2011).

The model takes the following form:

\[
\Pr(y_t = 1) = \Phi(\gamma_{c,m} - x_i' \beta_m) - \Phi(\gamma_{c-1,m} - x_i' \beta_m) \quad m = 1, \ldots, M
\]

Where \( M \) is the number of states, and \( \gamma_{c,m} \) and \( \beta_m \) are parameters when a state is \( m \) at \( t \).

We assume Gaussian distribution for prior of \( \beta \):

\[
\beta_m \sim N(b_0, B_0^{-1}), \quad m = 1, \ldots, M
\]

And:
\[ p_{nm} \sim \text{Beta}(a, b), \quad m = 1, \ldots, M \]

Where \( M \) is the number of states.

Note that when the fitted changepoint model has very few observations in any of states, the marginal likelihood outcome can be “nan,” which indicates that too many breaks are assumed given the model and data.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute \( \text{prob.state} \) storage matrix that contains the probability of \( \text{state} \), for each period, the log-likelihood of the model (\( \text{loglike} \)), and the log-marginal likelihood of the model (\( \text{logmarglike} \)).

References


See Also

`plotstate`, `plotchangepoint`

Examples

```r
set.seed(1909)
N <- 200
x1 <- rnorm(N, 1, .5);

## set a true break at 100
z1 <- 1 + x1[1:100] + rnorm(100);
z2 <- 1 -0.2*x1[101:200] + rnorm(100);
z <- c(z1, z2);
y <- z

## generate y
y[z < 1] <- 1;
ys <- 1 & z < 2] <- 2;
y[z >= 2] <- 3;

## inputs
formula <- y ~ x1
```
### Description

This function generates a sample from the posterior distribution of an ordinal data factor analysis model. Normal priors are assumed on the factor loadings and factor scores while improper uniform priors are assumed on the cutpoints. The user supplies data and parameters for the prior distributions, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

### Usage

```r
mcmcordfactanal(x, factors, lambda.constraints = list(),
    data = parent.frame(), burnin = 1000, mcmc = 20000, thin = 1,
    tune = NA, verbose = 0, seed = NA, lambda.start = NA, l0 = 0,
    L0 = 0, store.lambda = TRUE, store.scores = FALSE,
    drop.constantvars = TRUE, ...)
```

### Arguments

- **x**
  - Either a formula or a numeric matrix containing the manifest variables.

- **factors**
  - The number of factors to be fitted.

- **lambda.constraints**
  - List of lists specifying possible equality or simple inequality constraints on the factor loadings. A typical entry in the list has one of three forms: `varname=list(d,c)` which will constrain the dth loading for the variable named `varname` to be equal to c; `varname=list(d,"+")` which will constrain the dth loading for the variable named `varname` to be positive, and `varname=list(d, "-"`) which will constrain the dth loading for the variable named `varname` to be negative. If x is a matrix without column names defaults names of "V1", "V2", ... , etc will be
used. Note that, unlike `mcmcfactanal`, the \( \Lambda \) matrix used here has factors+1 columns. The first column of \( \Lambda \) corresponds to negative item difficulty parameters and should generally not be constrained.

**data**
- A data frame.

**burnin**
- The number of burn-in iterations for the sampler.

**mcmc**
- The number of iterations for the sampler.

**thin**
- The thinning interval used in the simulation. The number of iterations must be divisible by this value.

**tune**
- The tuning parameter for the Metropolis-Hastings sampling. Can be either a scalar or a \( k \)-vector. Must be strictly positive.

**verbose**
- A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number and the Metropolis-Hastings acceptance rate are printed to the screen every `verbose`th iteration.

**seed**
- The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of `rep(12345, 6)` is used). The second element of list is a positive subgroup number. See the MCMCpack specification for more details.

**lambda.start**
- Starting values for the factor loading matrix \( \Lambda \). If `lambda.start` is set to a scalar the starting value for all unconstrained loadings will be set to that scalar. If `lambda.start` is a matrix of the same dimensions as \( \Lambda \) then the `lambda.start` matrix is used as the starting values (except for equality-constrained elements). If `lambda.start` is set to NA (the default) then starting values for unconstrained elements in the first column of \( \Lambda \) are based on the observed response pattern, the remaining unconstrained elements of \( \Lambda \) are set to , and starting values for inequality constrained elements are set to either 1.0 or -1.0 depending on the nature of the constraints.

**l0**
- The means of the independent Normal prior on the factor loadings. Can be either a scalar or a matrix with the same dimensions as \( \Lambda \).

**L0**
- The precisions (inverse variances) of the independent Normal prior on the factor loadings. Can be either a scalar or a matrix with the same dimensions as \( \Lambda \).

**store.lambda**
- A switch that determines whether or not to store the factor loadings for posterior analysis. By default, the factor loadings are all stored.

**store.scores**
- A switch that determines whether or not to store the factor scores for posterior analysis. *NOTE: This takes an enormous amount of memory, so should only be used if the chain is thinned heavily, or for applications with a small number of observations.* By default, the factor scores are not stored.

**drop.constantvars**
- A switch that determines whether or not manifest variables that have no variation should be deleted before fitting the model. Default = TRUE.
Details

The model takes the following form:

Let \( i = 1, \ldots, N \) index observations and \( j = 1, \ldots, K \) index response variables within an observation. The typical observed variable \( x_{ij} \) is ordinal with a total of \( C_j \) categories. The distribution of \( X \) is governed by a \( N \times K \) matrix of latent variables \( X^* \) and a series of cutpoints \( \gamma \). \( X^* \) is assumed to be generated according to:

\[
x_i^* = \Lambda \phi + \epsilon_i
\]

\[
\epsilon_i \sim \mathcal{N}(0, I)
\]

where \( x_i^* \) is the \( k \)-vector of latent variables specific to observation \( i \), \( \Lambda \) is the \( k \times d \) matrix of factor loadings, and \( \phi_i \) is the \( d \)-vector of latent factor scores. It is assumed that the first element of \( \phi_i \) is equal to 1 for all \( i \).

The probability that the \( j \)th variable in observation \( i \) takes the value \( c \) is:

\[
\pi_{ijc} = \Phi(\gamma_{jc} - \Lambda_j' \phi_i) - \Phi(\gamma_{j(c-1)} - \Lambda_j' \phi_i)
\]

The implementation used here assumes independent conjugate priors for each element of \( \Lambda \) and each \( \phi_i \). More specifically we assume:

\[
\Lambda_{ij} \sim \mathcal{N}(l_{0ij}, L_{0ij}^{-1}), i = 1, \ldots, k, j = 1, \ldots, d
\]

\[
\phi_{i(2:d)} \sim \mathcal{N}(0, I), i = 1, \ldots, n
\]

The standard two-parameter item response theory model with probit link is a special case of the model sketched above.

\texttt{MCMCordfactanal} simulates from the posterior distribution using a Metropolis-Hastings within Gibbs sampling algorithm. The algorithm employed is based on work by Cowles (1996). Note that the first element of \( \phi_i \) is a 1. As a result, the first column of \( \Lambda \) can be interpreted as item difficulty parameters. Further, the first element \( \gamma_1 \) is normalized to zero, and thus not returned in the \texttt{mcmc} object. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the \texttt{coda} documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

As is the case with all measurement models, make sure that you have plenty of free memory, especially when storing the scores.

Value

An \texttt{mcmc} object that contains the posterior sample. This object can be summarized by functions provided by the \texttt{coda} package.
References


See Also

`plot.mcmc`, `summary.mcmc`, `factanal`, `MCMCfactanal`, `MCMCirt1d`, `MCMCirtKd`

Examples

```r
## Not run:
data(painters)
new.painters <- painters[,1:4]
cuts <- apply(new.painters, 2, quantile, c(.25, .50, .75))
for (i in 1:4){
  new.painters[new.painters[,i]<cuts[,i],i] <- 100
  new.painters[new.painters[,i]<cuts[2,i],i] <- 200
  new.painters[new.painters[,i]<cuts[3,i],i] <- 300
  new.painters[new.painters[,i]<100,i] <- 400
}

posterior <- MCMCordfactanal(~Composition+Drawing+Colour+Expression, 
data=new.painters, factors=1, 
lambda.constraints=list(Drawing=list(2,"+")), 
burnin=5000, mcmc=500000, thin=200, verbose=500, 
L0=0.5, store.lambda=TRUE, 
store.scores=TRUE, tune=1.2)

plot(posterior)
summary(posterior)

## End(Not run)
```
Description

This function generates a sample from the posterior distribution of a Poisson regression model using a random walk Metropolis algorithm. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCpoisson(formula, data = NULL, burnin = 1000, mcmc = 10000, thin = 1,
  tune = 1.1, verbose = 0, seed = NA, beta.start = NA, b0 = 0,
  B0 = 0, marginal.likelihood = c("none", "Laplace"), ...)

Arguments

  formula  Model formula.
  data     Data frame.
  burnin   The number of burn-in iterations for the sampler.
  mcmc     The number of Metropolis iterations for the sampler.
  thin     The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
  tune     Metropolis tuning parameter. Can be either a positive scalar or a $k$-vector, where $k$ is the length of $\beta$. Make sure that the acceptance rate is satisfactory (typically between 0.20 and 0.5) before using the posterior sample for inference.
  verbose  A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every verboseth iteration.
  seed     The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
  beta.start The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value.
  b0        The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior for beta.

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated or Laplace in which case the Laplace approximation (see Kass and Raftery, 1995) is used.

further arguments to be passed.

Details

MCMCpoisson simulates from the posterior distribution of a Poisson regression model using a random walk Metropolis algorithm. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$y_i \sim \text{Poisson}(\mu_i)$$

Where the inverse link function:

$$\mu_i = \exp(x_i'\beta)$$

We assume a multivariate Normal prior on $\beta$:

$$\beta \sim \mathcal{N}(b_0, B_0^{-1})$$

The Metropolis proposal distribution is centered at the current value of $\theta$ and has variance-covariance $V = T(B_0 + C^{-1})^{-1}T$ where $T$ is a the diagonal positive definite matrix formed from the tune, $B_0$ is the prior precision, and $C$ is the large sample variance-covariance matrix of the MLEs. This last calculation is done via an initial call to glm.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


Markov Chain Monte Carlo for a Poisson Regression Changepoint Model

This function generates a sample from the posterior distribution of a Poisson regression model with multiple changepoints. The function uses the Markov chain Monte Carlo method of Chib (1998). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCpoissonchange(formula, data = parent.frame(), m = 1, b0 = 0, B0 = 1,
a = NULL, b = NULL, c0 = NA, d0 = NA, lambda.mu = NA,
lambda.var = NA, burnin = 1000, mcmc = 1000, thin = 1, verbose = 0,
seed = NA, beta.start = NA, p.start = NA,
marginal.likelihood = c("none", "Chib95"), ...)

Arguments

formula Model formula.
data Data frame.
m The number of changepoints.
b0 The prior mean of \( \beta \). This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
B0 The prior precision of \( \beta \). This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

Examples

## Not run:
counts <- c(18, 17, 15, 20, 10, 20, 25, 13, 12)
outcome <- gl(3, 1, 9)
treatment <- gl(3, 3)
posterior <- MCMCpoisson(counts ~ outcome + treatment)
plot(posterior)
summary(posterior)

## End(Not run)
a is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

b is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding a and b values are assigned. The expected duration is the sample period divided by the number of states.

c_0 is the shape parameter for Gamma prior on λ (the mean). When there is no covariate, this should be provided by users. No default value is provided.

d_0 is the scale parameter for Gamma prior on λ (the mean). When there is no covariate, this should be provided by users. No default value is provided.

The mean of the Gamma prior on λ. \(\text{sigma.mu}\) and \(\text{sigma.var}\) allow users to choose the Gamma prior by choosing its mean and variance.

The variance of the Gamma prior on λ. \(\text{sigma.mu}\) and \(\text{sigma.var}\) allow users to choose the Gamma prior by choosing its mean and variance.

The number of burn-in iterations for the sampler.

The number of MCMC iterations after burn-in.

The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

A switch which determines whether or not the progress of the sampler is printed to the screen. If \text{verbose} is greater than 0, the iteration number and the posterior density samples are printed to the screen every \text{verbose} iteration.

The seed for the random number generator. If NA, current R system seed is used.

The starting values for the beta vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of NA will use draws from the Uniform distribution with the same boundary with the data as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas. When there is no covariate, the log value of means should be used.

The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta(0.9, 0.1) are used to construct a proper transition matrix for each raw except the last raw.

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, and Chib95 in which case the method of Chib (1995) is used.

... further arguments to be passed

Details

\text{MCMCpoissonChange} simulates from the posterior distribution of a Poisson regression model with multiple changepoints using the methods of Chib (1998) and Fruhwirth-Schnatter and Wagner (2006). The details of the model are discussed in Park (2010).
The model takes the following form:

\[ y_t \sim \text{Poisson}(\mu_t) \]

\[ \mu_t = x_t' \beta_m, \ m = 1, \ldots, M \]

Where \( M \) is the number of states and \( \beta_m \) is parameters when a state is \( m \) at \( t \).

We assume Gaussian distribution for prior of \( \beta \):

\[ \beta_m \sim \mathcal{N}(b_0, B_0^{-1}), \ m = 1, \ldots, M \]

And:

\[ p_{mm} \sim \text{Beta}(a, b), \ m = 1, \ldots, M \]

Where \( M \) is the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute \texttt{probNstate} storage matrix that contains the probability of \texttt{state} for each period, and the log-marginal likelihood of the model (logmarglike).

References


See Also

MCMCbinaryChange, plotState, plotChangepoint
Examples

```r
## Not run:
set.seed(11119)
n <- 150
x1 <- runif(n, 0, 0.5)
true.beta1 <- c(1, 1)
true.beta2 <- c(1, -2)
true.beta3 <- c(1, 2)

## set true two breaks at (50, 100)
true.s <- rep(1:3, each=n/3)
mu1 <- exp(1 + x1[true.s==1]*1)
mu2 <- exp(1 + x1[true.s==2]*2)
mu3 <- exp(1 + x1[true.s==3]*2)

y <- as.ts(c(rpois(n/3, mu1), rpois(n/3, mu2), rpois(n/3, mu3)))
formula = y ~ x1

## fit multiple models with a varying number of breaks
model0 <- MCMCpoissonChange(formula, m=0,
mcmc = 1000, burnin = 1000, verbose = 500,
b0 = rep(0, 2), B0 = 5*diag(2), marginal.likelihood = "Chib95")
model1 <- MCMCpoissonChange(formula, m=1,
mcmc = 1000, burnin = 1000, verbose = 500,
b0 = rep(0, 2), B0 = 5*diag(2), marginal.likelihood = "Chib95")
model2 <- MCMCpoissonChange(formula, m=2,
mcmc = 1000, burnin = 1000, verbose = 500,
b0 = rep(0, 2), B0 = 5*diag(2), marginal.likelihood = "Chib95")
model3 <- MCMCpoissonChange(formula, m=3,
mcmc = 1000, burnin = 1000, verbose = 500,
b0 = rep(0, 2), B0 = 5*diag(2), marginal.likelihood = "Chib95")
model4 <- MCMCpoissonChange(formula, m=4,
mcmc = 1000, burnin = 1000, verbose = 500,
b0 = rep(0, 2), B0 = 5*diag(2), marginal.likelihood = "Chib95")
model5 <- MCMCpoissonChange(formula, m=5,
mcmc = 1000, burnin = 1000, verbose = 500,
b0 = rep(0, 2), B0 = 5*diag(2), marginal.likelihood = "Chib95")

## find the most reasonable one
print(BayesFactor(model0, model1, model2, model3, model4, model5))

## draw plots using the "right" model
par(mfrow=c(attr(model2, "m") + 1, 1), mai=c(0.4, 0.6, 0.3, 0.05))
plotState(model2, legend.control = c(1, 0.6))
plotChangepoint(model2, verbose = TRUE, ylab="Density", start=1, overlay=TRUE)

## No covariate case
model2.1 <- MCMCpoissonChange(y ~ 1, m = 2, c0 = 2, d0 = 1,
mcmc = 1000, burnin = 1000, verbose = 500,
marginal.likelihood = "Chib95")
print(BayesFactor(model2, model2.1))
```
MCMCprobit

Markov Chain Monte Carlo for Probit Regression

Description

This function generates a sample from the posterior distribution of a probit regression model using the data augmentation approach of Albert and Chib (1993). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

MCMCprobit(formula, data = NULL, burnin = 1000, mcmc = 10000, thin = 1, 
verbose = 0, seed = NA, beta.start = NA, b0 = 0, B0 = 0, 
bayes.resid = FALSE, marginal.likelihood = c("none", "Laplace", "Chib95"),
...)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>Model formula.</td>
</tr>
<tr>
<td>data</td>
<td>Data frame.</td>
</tr>
<tr>
<td>burnin</td>
<td>The number of burn-in iterations for the sampler.</td>
</tr>
<tr>
<td>mcmc</td>
<td>The number of Gibbs iterations for the sampler.</td>
</tr>
<tr>
<td>thin</td>
<td>The thinning interval used in the simulation. The number of Gibbs iterations must be divisible by this value.</td>
</tr>
<tr>
<td>verbose</td>
<td>A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number and the betas are printed to the screen every verbose iteration.</td>
</tr>
<tr>
<td>seed</td>
<td>The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.</td>
</tr>
<tr>
<td>beta.start</td>
<td>The starting value for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the starting value for all of the betas. The default value of NA will use the maximum likelihood estimate of $\beta$ as the starting value.</td>
</tr>
<tr>
<td>b0</td>
<td>The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.</td>
</tr>
</tbody>
</table>
The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior on $\beta$.

Should latent Bayesian residuals (Albert and Chib, 1995) be returned? Default is FALSE meaning no residuals should be returned. Alternatively, the user can specify an array of integers giving the observation numbers for which latent residuals should be calculated and returned. TRUE will return draws of latent residuals for all observations.

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, Laplace in which case the Laplace approximation (see Kass and Raftery, 1995) is used, or Chib95 in which case Chib (1995) method is used.

Further arguments to be passed

Details

MCMCprobit simulates from the posterior distribution of a probit regression model using data augmentation. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$y_i \sim \text{Bernoulli}(\pi_i)$$

Where the inverse link function:

$$\pi_i = \Phi(x_i' \beta)$$

We assume a multivariate Normal prior on $\beta$:

$$\beta \sim \mathcal{N}(b_0, B_0^{-1})$$

See Albert and Chib (1993) for estimation details.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

`plot.mcmc`, `summary.mcmc`, `glm`

Examples

```r
## Not run:
data(birthwt)
out1 <- MCMCprobit(low~as.factor(race)+smoke, data=birthwt,
                   b0 = 0, B0 = 10, marginal.likelihood="Chib95")
out2 <- MCMCprobit(low~age+as.factor(race), data=birthwt,
                   b0 = 0, B0 = 10, marginal.likelihood="Chib95")
out3 <- MCMCprobit(low~age+as.factor(race)+smoke, data=birthwt,
                   b0 = 0, B0 = 10, marginal.likelihood="Chib95")
BayesFactor(out1, out2, out3)
plot(out3)
summary(out3)
## End(Not run)
```

**MCMCprobitChange**

*Markov Chain Monte Carlo for a linear Gaussian Multiple Change-point Model*

Description

This function generates a sample from the posterior distribution of a linear Gaussian model with multiple changepoints. The function uses the Markov chain Monte Carlo method of Chib (1998). The user supplies data and priors, and a sample from the posterior distribution is returned as an `mcmc` object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```r
MCMCprobitChange(formula, data = parent.frame(), m = 1, burnin = 10000,
                   mcmc = 10000, thin = 1, verbose = 0, seed = NA, beta.start = NA,
                   P.start = NA, b0 = NULL, B0 = NULL, a = NULL, b = NULL,
                   marginal.likelihood = c("none", "Chib95"), ...)```
Arguments

**formula**  
Model formula.

**data**  
Data frame.

**m**  
The number of changepoints.

**burnin**  
The number of burn-in iterations for the sampler.

**mcmc**  
The number of MCMC iterations after burnin.

**thin**  
The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

**verbose**  
A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number, the $\beta$ vector, and the error variance are printed to the screen every `verbose`th iteration.

**seed**  
The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of `rep(12345,6)` is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

**beta.start**  
The starting values for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value is that the MLE estimate of $\beta$ will be used as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.

**P.start**  
The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta$(0.9, 0.1)$ are used to construct a proper transition matrix for each raw except the last raw.

**b0**  
The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

**B0**  
The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

**a**  
$a$ is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.

**b**  
$b$ is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.

**marginal.likelihood**  
How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, and Chib95 in which case the method of Chib (1995) is used.

...  
further arguments to be passed
Details

MCMCprobitChange simulates from the posterior distribution of a probit regression model with multiple parameter breaks. The simulation is based on Chib (1998) and Park (2011).

The model takes the following form:

$$\Pr(y_t = 1) = \Phi(x_t' \beta_m) \quad m = 1, \ldots, M$$

Where $M$ is the number of states, and $\beta_m$ is a parameter when a state is $m$ at $t$.

We assume Gaussian distribution for prior of $\beta$:

$$\beta_m \sim N(b_0, B_0^{-1}), \quad m = 1, \ldots, M$$

And:

$$p_{mm} \sim Beta(a, b), \quad m = 1, \ldots, M$$

Where $M$ is the number of states.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute prob.state storage matrix that contains the probability of state, for each period, the log-likelihood of the model (loglike), and the log-marginal likelihood of the model (logmarglike).

References


See Also

plotState, plotChangepoint
Examples

```r
## Not run:
set.seed(1973)
x1 <- rnorm(300, 0, 1)
true.beta <- c(-.5, .2, 1)
true.alpha <- c(.1, -.1, .2)
X <- cbind(1, x1)

## set two true breaks at 100 and 200
true.phi1 <- pnorm(true.alpha[1] + x1[1:100]*true.beta[1])
true.phi2 <- pnorm(true.alpha[2] + x1[101:200]*true.beta[2])
true.phi3 <- pnorm(true.alpha[3] + x1[201:300]*true.beta[3])

## generate y
y1 <- rbinom(100, 1, true.phi1)
y2 <- rbinom(100, 1, true.phi2)
y3 <- rbinom(100, 1, true.phi3)
Y <- as.ts(c(y1, y2, y3))

## fit multiple models with a varying number of breaks
out0 <- MCMCprobitChange(formula=Y~X-1, data=parent.frame(), m=0,
mcmc=1000, burnin=1000, thin=1, verbose=1000,
b0 = 0, B0 = 10, a = 1, b = 1, marginal.likelihood = c(“Chib95”))
out1 <- MCMCprobitChange(formula=Y~X-1, data=parent.frame(), m=1,
mcmc=1000, burnin=1000, thin=1, verbose=1000,
b0 = 0, B0 = 10, a = 1, b = 1, marginal.likelihood = c(“Chib95”))
out2 <- MCMCprobitChange(formula=Y~X-1, data=parent.frame(), m=2,
mcmc=1000, burnin=1000, thin=1, verbose=1000,
b0 = 0, B0 = 10, a = 1, b = 1, marginal.likelihood = c(“Chib95”))
out3 <- MCMCprobitChange(formula=Y~X-1, data=parent.frame(), m=3,
mcmc=1000, burnin=1000, thin=1, verbose=1000,
b0 = 0, B0 = 10, a = 1, b = 1, marginal.likelihood = c(“Chib95”))

## find the most reasonable one
BayesFactor(out0, out1, out2, out3)

## draw plots using the "right" model
plotState(out2)
plotChangepoint(out2)

## End(Not run)
```

**MCMCquantreg**

Bayesian quantile regression using Gibbs sampling

**Description**

This function fits quantile regression models under Bayesian inference. The function samples from the posterior distribution using Gibbs sampling with data augmentation. A multivariate normal prior
is assumed for $\beta$. The user supplies the prior parameters. A sample of the posterior distribution is returned as an mcmc object, which can then be analysed by functions in the coda package.

Usage

```
MCMCquantreg(formula, data = NULL, tau = 0.5, burnin = 1000,
               mcmc = 10000, thin = 1, verbose = 0, seed = sample(1:1e+06, 1),
               beta.start = NA, b0 = 0, B0 = 0, ...)
```

Arguments

- **formula**: Model formula.
- **data**: Data frame.
- **tau**: The quantile of interest. Must be between 0 and 1. The default value of 0.5 corresponds to median regression.
- **burnin**: The number of burn-in iterations for the sampler.
- **mcmc**: The number of MCMC iterations after burnin.
- **thin**: The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
- **verbose**: A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0 the iteration number and the most recently sampled values of $\beta$ and $\sigma$ are printed to the screen every `verbose`th iteration.
- **seed**: The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The default value for this argument is a random integer between 1 and 1,000,000. This default value ensures that if the function is used again with a different value of $\tau$, it is extremely unlikely that the seed will be identical. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
- **beta.start**: The starting values for $\beta$. This can either be a scalar or a column vector with dimension equal to the dimension of $\beta$. The default value of NA will use the OLS estimate $\hat{\beta}$ with $\hat{\sigma}\Phi^{-1}(\tau)$ added on to the first element of $\beta$ as the starting value. ($\hat{\sigma}^2$ denotes the usual unbiased estimator of $\sigma^2$ under ordinary mean regression and $\Phi^{-1}(\tau)$ denotes the inverse of the cumulative density function of the standard normal distribution.) Note that the default value assume that an intercept is included in the model. If a scalar is given, that value will serve as the starting value for all $\beta$.
- **b0**: The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the dimension of $\beta$. If this takes a scalar value, then that value will serve as the prior mean for all $\beta$. 

The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of $\beta$. Default value of 0 is equivalent to an improper uniform prior for $\beta$.

... further arguments to be passed

Details

MCMCquantreg simulates from the posterior distribution using Gibbs sampling with data augmentation (see http://people.brunel.ac.uk/~mastkky/). $\beta$ are drawn from a multivariate normal distribution. The augmented data are drawn conditionally from the inverse Gaussian distribution. The simulation is carried out in compiled C++ code to maximise efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyse the posterior sample.

We assume the model

$$Q_\tau(y_i|x_i) = x'_i \beta$$

where $Q_\tau(y_i|x_i)$ denotes the conditional $\tau$th quantile of $y_i$ given $x_i$, and $\beta = \beta(\tau)$ are the regression parameters possibly dependent on $\tau$. The likelihood is formed based on assuming independent Asymmetric Laplace distributions on the $y_i$ with skewness parameter $\tau$ and location parameters $x'_i \beta$. This assumption ensures that the likelihood function is maximised by the $\tau$th conditional quantile of the response variable. We assume standard, semi-conjugate priors on $\beta$:

$$\beta \sim \mathcal{N}(b_0, B_0^{-1})$$

Only starting values for $\beta$ are allowed for this sampler.

Value

An mcmc object that contains the posterior sample. This object can be summarised by functions provided by the coda package.

Author(s)

Craig Reed

References


See Also

MCMCregress, plot.mcmc, summary.mcmc, lm, rq

Examples

## Not run:

x <- rep(1:10, 5)
y <- rnorm(50, mean = x)
posterior_50 <- MCMCquantreg(y ~ x)
posterior_95 <- MCMCquantreg(y ~ x, tau = 0.95, verbose = 10000,
                          mcmc = 50000, thin = 10, seed = 2)
plot(posterior_50)
plot(posterior_95)
raftery.diag(posterior_50)
autocorr.plot(posterior_95)
summary(posterior_50)
summary(posterior_95)

## End(Not run)
The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the $\beta$ vector, and the error variance are printed to the screen every verbose iteration.

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of `rep(12345,6)` is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

The starting values for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of NA will use the OLS estimate of $\beta$ as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.

The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

$c_0/2$ is the shape parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations.

$d_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations.

The mean of the inverse Gamma prior on $\sigma^2$. `sigma.mu` and `sigma.var` allow users to choose the inverse Gamma prior by choosing its mean and variance.

The variance of the inverse Gamma prior on $\sigma^2$. `sigma.mu` and `sigma.var` allow users to choose the inverse Gamma prior by choosing its mean and variance.

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, Laplace in which case the Laplace approximation (see Kass and Raftery, 1995) is used, and Chib95 in which case the method of Chib (1995) is used.

Details

`MCMCregress` simulates from the posterior distribution using standard Gibbs sampling (a multivariate Normal draw for the betas, and an inverse Gamma draw for the conditional error variance). The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the
coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$y_i = x_i^T \beta + \epsilon_i$$

Where the errors are assumed to be Gaussian:

$$\epsilon_i \sim N(0, \sigma^2)$$

We assume standard, semi-conjugate priors:

$$\beta \sim N(b_0, B_0^{-1})$$

And:

$$\sigma^{-2} \sim Gamma(c_0/2, d_0/2)$$

Where $\beta$ and $\sigma^{-2}$ are assumed a priori independent. Note that only starting values for $\beta$ are allowed because simulation is done using Gibbs sampling with the conditional error variance as the first block in the sampler.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

References


See Also

plot.mcmc, summary.mcmc, lm
Examples

```r
# Not run:
line <- list(X = c(-2,-1,0,1,2), Y = c(1,3,3,3,5))
posterior <- MCMCregress(Y~X, b0=0, B0 = 0.1,
                          sigma.mu = 5, sigma.var = 25, data=line, verbose=1000)
plot(posterior)
raftery.diag(posterior)
summary(posterior)

# End(Not run)
```

MCMCregressChange

Markov Chain Monte Carlo for a linear Gaussian Multiple Change-point Model

Description

This function generates a sample from the posterior distribution of a linear Gaussian model with multiple changepoints. The function uses the Markov chain Monte Carlo method of Chib (1998). The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

```r
MCMCregressChange(formula, data = parent.frame(), m = 1, b0 = 0, B0 = 0,
                    c0 = 0.001, d0 = 0.001, sigma.mu = NA, sigma.var = NA, a = NULL,
                    b = NULL, mcmc = 1000, burnin = 1000, thin = 1, verbose = 0,
                    seed = NA, beta.start = NA, P.start = NA, random.perturb = FALSE,
                    WAIC = FALSE, marginal.likelihood = c("none", "Chib95"), ...)
```

Arguments

- **formula**: Model formula.
- **data**: Data frame.
- **m**: The number of changepoints.
- **b0**: The prior mean of \( \beta \). This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
- **B0**: The prior precision of \( \beta \). This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.
- **c0**: \( c_0/2 \) is the shape parameter for the inverse Gamma prior on \( \sigma^2 \) (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from \( c_0 \) pseudo-observations.
\( d_0 / 2 \) is the scale parameter for the inverseGamma prior on \( \sigma^2 \) (the variance of the disturbances). In constructing the inverseGamma prior, \( d_0 \) acts like the sum of squared errors from the \( c_0 \) pseudo-observations.

**sigma.mu**

The mean of the inverseGamma prior on \( \sigma^2 \). **sigma.mu** and **sigma.var** allow users to choose the inverseGamma prior by choosing its mean and variance.

**sigma.var**

The variance of the inverseGamma prior on \( \sigma^2 \). **sigma.mu** and **sigma.var** allow users to choose the inverseGamma prior by choosing its mean and variance.

**a**

\( a \) is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding \( a \) and \( b \) values are assigned. The expected duration is the sample period divided by the number of states.

**b**

\( b \) is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding \( a \) and \( b \) values are assigned. The expected duration is the sample period divided by the number of states.

**mcmc**

The number of MCMC iterations after burnin.

**burnin**

The number of burn-in iterations for the sampler.

**thin**

The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

**verbose**

A switch which determines whether or not the progress of the sampler is printed to the screen. If **verbose** is greater than 0 the iteration number, the \( \beta \) vector, and the error variance are printed to the screen every **verbose**th iteration.

**seed**

The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of \( \text{rep}(12345,6) \) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

**beta.start**

The starting values for the \( \beta \) vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of of NA will use the MLE estimate of \( \beta \) as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.

**P.start**

The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the \( \text{Beta}(0.9, 0.1) \) are used to construct a proper transition matrix for each raw except the last raw.

**random.perturb**

If TRUE, randomly sample hidden states whenever regularly sampled hidden states have at least one single observation state (SOS). SOS is a sign of overfitting in non-ergodic hidden Markov models.

**WAIC**

Compute the Widely Applicable Information Criterion (Watanabe 2010).

**marginal.likelihood**

How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, and Chib95 in which case the method of Chib (1995) is used.

**...**

further arguments to be passed
Details

MCMCRegressionChange simulates from the posterior distribution of the linear regression model with multiple changepoints.

The model takes the following form:

\[ y_t = x_t' \beta_i + I(s_t = i) \varepsilon_t, \quad i = 1, \ldots, k \]

Where \( k \) is the number of states and \( I(s_t = i) \) is an indicator function that becomes 1 when a state at \( t \) is \( i \) and otherwise 0.

The errors are assumed to be Gaussian in each regime:

\[ I(s_t = i) \varepsilon_t \sim \mathcal{N}(0, \sigma_i^2) \]

We assume standard, semi-conjugate priors:

\[ \beta_i \sim \mathcal{N}(b_0, B^{-1}_0), \quad i = 1, \ldots, k \]

And:

\[ \sigma_i^{-2} \sim \text{Gamma}(c_0/2, d_0/2), \quad i = 1, \ldots, k \]

Where \( \beta_i \) and \( \sigma_i^{-2} \) are assumed \textit{a priori} independent.

The simulation proper is done in compiled C++ code to maximize efficiency.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute \texttt{probNstate} storage matrix that contains the probability of \texttt{state} for each period, the log-likelihood of the model (\texttt{loglike}), and the log-marginal likelihood of the model (\texttt{logmarglike}).

References


See Also

plotState, plotChangepoint

Examples

```r
## Not run:
set.seed(1119)
n <- 100
x1 <- runif(n)
true.beta1 <- c(2, -2)
true.beta2 <- c(0, 2)
true.Sigma <- c(1, 2)
true.s <- rep(1:2, each=n/2)

mu1 <- cbind(1, x1[true.s==1])%%true.beta1
mu2 <- cbind(1, x1[true.s==2])%%true.beta2

y <- as.ts(c(rnorm(n/2, mu1, sd=sqrt(true.Sigma[1])), rnorm(n/2, mu2, sd=sqrt(true.Sigma[2]))))
formula=y ~ x1

ols1 <- lm(y[true.s==1] ~ x1[true.s==1])
ols2 <- lm(y[true.s==2] ~ x1[true.s==2])

## prior
b0 <- 0
B0 <- 1
sigma.mu=sd(y)
sigma.var=var(y)

## models
model0 <- MCMCregressChange(formula, m=0, b0=b0, B0=B0, mcmc=100, burnin=100, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likelihood="Chib95")
model1 <- MCMCregressChange(formula, m=1, b0=b0, B0=B0, mcmc=100, burnin=100, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likelihood="Chib95")
model2 <- MCMCregressChange(formula, m=2, b0=b0, B0=B0, mcmc=100, burnin=100, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likelihood="Chib95")
model3 <- MCMCregressChange(formula, m=3, b0=b0, B0=B0, mcmc=100, burnin=100, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likelihood="Chib95")
model4 <- MCMCregressChange(formula, m=4, b0=b0, B0=B0, mcmc=100, burnin=100, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likelihood="Chib95")
model5 <- MCMCregressChange(formula, m=5, b0=b0, B0=B0, mcmc=100, burnin=100, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likelihood="Chib95")

print(BayesFactor(model0, model1, model2, model3, model4, model5))
plotState(model1)
plotChangepoint(model1)

## End(Not run)
```
Description

This function performs a break analysis for univariate time series data using a linear Gaussian changepoint model. The code is written mainly for an internal use in testpanelSubjectBreak.

Usage

```r
MCMCresidualBreakAnalysis(resid, m = 1, b0 = 0, B0 = 0.001, c0 = 0.1,
  d0 = 0.1, a = NULL, b = NULL, mcmc = 1000, burnin = 1000,
  thin = 1, verbose = 0, seed = NA, beta.start = NA, P.start = NA,
  random.perturb = FALSE, WAIC = FALSE, marginal.likelihood = c("none",
  "Chib95"), ...)
```

Arguments

- `resid`: Univariate time series
- `m`: The number of breaks.
- `b0`: The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
- `B0`: The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.
- `c0`: $c_0/2$ is the shape parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations.
- `d0`: $d_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations.
- `a`: $a$ is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.
- `b`: $b$ is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding $a$ and $b$ values are assigned. The expected duration is the sample period divided by the number of states.
- `mcmc`: The number of MCMC iterations after burnin.
- `burnin`: The number of burn-in iterations for the sampler.
thin  The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

verbose  A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the \( \beta \) vector, and the error variance are printed to the screen every \( \text{verbose} \)th iteration.

seed  The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of \( \text{rep}(12345,6) \) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

beta.start  The starting values for the \( \beta \) vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of of NA will use the OLS estimate of \( \beta \) as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.

P.start  The starting values for the transition matrix. A user should provide a square matrix with dimension equal to the number of states. By default, draws from the Beta(0.9, 0.1) are used to construct a proper transition matrix for each raw except the last raw.

random.perturb  If TRUE, randomly sample hidden states whenever regularly sampled hidden states have at least one single observation state. It’s one method to avoid over-fitting in a non-ergodic hidden Markov models. See Park and Sohn (2017).

WAIC  Compute the Widely Applicable Information Criterion (Watanabe 2010).

marginal.likelihood  How should the marginal likelihood be calculated? Options are: none in which case the marginal likelihood will not be calculated, and Chib95 in which case the method of Chib (1995) is used.

...  further arguments to be passed

Details

MCMCresidualBreakAnalysis simulates from the posterior distribution using standard Gibbs sampling (a multivariate Normal draw for the betas, and an inverse Gamma draw for the conditional error variance). The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

\[
y_i \sim \mathcal{N}(\beta_m, \sigma_m^2) \quad m = 1, \ldots, M
\]

We assume standard, semi-conjugate priors:

\[
\beta \sim \mathcal{N}(b_0, B_0^{-1})
\]
And:
\[ \sigma^{-2} \sim \text{Gamma}(c_0/2, d_0/2) \]

Where \( \beta \) and \( \sigma^{-2} \) are assumed \textit{a priori} independent.

And:
\[ p_{mm} \sim \text{Beta}(a, b), \ m = 1, \ldots, M \]

Where \( M \) is the number of states.

**Value**

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

**References**


**See Also**

plot.mcmc, summary.mcmc, lm

**Examples**

```r
## Not run:
line <- list(X = c(-2,-1,0,1,2), Y = c(1,3,3,3,5))
ols <- lm(Y~X)
residual <- rstandard(ols)
posterior <- MCMCresidualBreakAnalysis(residual, m = 1, data=line, mcmc=1000, verbose=200)
plotState(posterior)
summary(posterior)

## End(Not run)
```
Description

This function generates a sample from the posterior distribution of a linear regression model with Gaussian errors in which the design matrix has been decomposed with singular value decomposition. The sampling is done via the Gibbs sampling algorithm. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

Usage

\[
\text{MCMCSVdreg(formula, data = NULL, burnin = 1000, mcmc = 10000, thin = 1, verbose = 0, seed = NA, tau2.start = 1, g0 = 0, a0 = 0.001, b0 = 0.001, c0 = 2, d0 = 2, w0 = 1, beta.samp = FALSE, intercept = TRUE, ...)}
\]

Arguments

- **formula**: Model formula. Predictions are returned for elements of y that are coded as NA.
- **data**: Data frame.
- **burnin**: The number of burn-in iterations for the sampler.
- **mcmc**: The number of MCMC iterations after burnin.
- **thin**: The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
- **verbose**: A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the \( \beta \) vector, and the error variance are printed to the screen every verbose iteration.
- **seed**: The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345, 6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
- **tau2.start**: The starting values for the \( \tau^2 \) vector. Can be either a scalar or a vector. If a scalar is passed then that value will be the starting value for all elements of \( \tau^2 \).
- **g0**: The prior mean of \( \gamma \). This can either be a scalar or a column vector with dimension equal to the number of gammas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.
- **a0**: \( a_0/2 \) is the shape parameter for the inverse Gamma prior on \( \sigma^2 \) (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from \( a_0 \) pseudo-observations.
**b0**  
$b_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). In constructing the inverse Gamma prior, $b_0$ acts like the sum of squared errors from the $a_0$ pseudo-observations.

**c0**  
c0/2 is the shape parameter for the inverse Gamma prior on $\tau_i^2$.

**d0**  
d0/2 is the scale parameter for the inverse Gamma prior on $\tau_i^2$.

**w0**  
The prior probability that $\gamma_i = 0$. Can be either a scalar or an $N$ vector where $N$ is the number of observations.

**beta.samp**  
Logical indicating whether the sampled elements of beta should be stored and returned.

**intercept**  
Logical indicating whether the original design matrix should include a constant term.

...  
further arguments to be passed

**Details**

The model takes the following form:

$$y = X\beta + \varepsilon$$

Where the errors are assumed to be iid Gaussian:

$$\varepsilon_i \sim \mathcal{N}(0, \sigma^2)$$

Let $N$ denote the number of rows of $X$ and $P$ the number of columns of $X$. Unlike the standard regression setup where $N >> P$ here it is the case that $P >> N$.

To deal with this problem a singular value decomposition of $X'$ is performed: $X' = ADF$ and the regression model becomes

$$y = F'D\gamma + \varepsilon$$

where $\gamma = A'\beta$

We assume the following priors:

$$\sigma^{-2} \sim \text{Gamma}(a_0/2, b_0/2)$$

$$\tau^{-2} \sim \text{Gamma}(c_0/2, d_0/2)$$

$$\gamma_i \sim w_0\delta_0 + (1 - w_0)i\mathcal{N}(g_0i, \sigma^2\tau_i^2/d_i^2)$$

where $\delta_0$ is a unit point mass at 0 and $d_i$ is the $i$th diagonal element of $D$.

**Value**

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.
References


See Also

plot.mcmc, summary.mcmc, lm

---

**mcmctobit**

*Markov Chain Monte Carlo for Gaussian Linear Regression with a Censored Dependent Variable*

**Description**

This function generates a sample from the posterior distribution of a linear regression model with Gaussian errors using Gibbs sampling (with a multivariate Gaussian prior on the beta vector, and an inverse Gamma prior on the conditional error variance). The dependent variable may be censored from below, from above, or both. The user supplies data and priors, and a sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

**Usage**

```r
mcmctobit(formula, data = NULL, below = 0, above = Inf, burnin = 1000, mcmc = 10000, thin = 1, verbose = 0, seed = NA, beta.start = NA, b0 = 0, B0 = 0, c0 = 0.001, d0 = 0.001, ...)
```

**Arguments**

- **formula**: A model formula.
- **data**: A dataframe.
- **below**: The point at which the dependent variable is censored from below. The default is zero. To censor from above only, specify that below = -Inf.
- **above**: The point at which the dependent variable is censored from above. To censor from below only, use the default value of Inf.
burnin  The number of burn-in iterations for the sampler.

mcmc  The number of MCMC iterations after burnin.

thin  The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

verbose  A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the $\beta$ vector, and the error variance is printed to the screen every verbose iteration.

seed  The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

beta.start  The starting values for the $\beta$ vector. This can either be a scalar or a column vector with dimension equal to the number of betas. The default value of NA will use the OLS estimate of $\beta$ as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.

b0  The prior mean of $\beta$. This can either be a scalar or a column vector with dimension equal to the number of betas. If this takes a scalar value, then that value will serve as the prior mean for all of the betas.

B0  The prior precision of $\beta$. This can either be a scalar or a square matrix with dimensions equal to the number of betas. If this takes a scalar value, then that value times an identity matrix serves as the prior precision of beta. Default value of 0 is equivalent to an improper uniform prior for beta.

c0  $c_0/2$ is the shape parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from $c_0$ pseudo-observations.

d0  $d_0/2$ is the scale parameter for the inverse Gamma prior on $\sigma^2$ (the variance of the disturbances). In constructing the inverse Gamma prior, $d_0$ acts like the sum of squared errors from the $c_0$ pseudo-observations.

...  further arguments to be passed

Details

MCMCtobit simulates from the posterior distribution using standard Gibbs sampling (a multivariate Normal draw for the betas, and an inverse Gamma draw for the conditional error variance). MCMCtobit differs from MCMCregress in that the dependent variable may be censored from below, from above, or both. The simulation proper is done in compiled C++ code to maximize efficiency. Please consult the coda documentation for a comprehensive list of functions that can be used to analyze the posterior sample.

The model takes the following form:

$$ y_i = x'_i \beta + \varepsilon_i, $$
where the errors are assumed to be Gaussian:

\[ \varepsilon_i \sim N(0, \sigma^2). \]

Let \( c_1 \) and \( c_2 \) be the two censoring points, and let \( y_i^* \) be the partially observed dependent variable. Then,

\[ y_i = y_i^* \text{ if } c_1 < y_i^* < c_2; \]
\[ y_i = c_1 \text{ if } c_1 \geq y_i^*; \]
\[ y_i = c_2 \text{ if } c_2 \leq y_i^*. \]

We assume standard, semi-conjugate priors:

\[ \beta \sim N(b_0, B_0^{-1}), \]

and:

\[ \sigma^{-2} \sim Gamma(c_0/2, d_0/2), \]

where \( \beta \) and \( \sigma^{-2} \) are assumed \textit{a priori} independent. Note that only starting values for \( \beta \) are allowed because simulation is done using Gibbs sampling with the conditional error variance as the first block in the sampler.

**Value**

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

**Author(s)**

Ben Goodrich, <goodrich.ben@gmail.com>, http://www.columbia.edu/~bg2382

**References**


See Also

plot.mcmc, summary.mcmc, survreg, MCMCregress

Examples

```r
## Not run:
library(survival)
example(tobin)
summary(tfit)
tfit.mcmc <- MCMCtobit(durable ~ age + quant, data=tobin, mcmc=30000,
                      verbose=1000)
plot(tfit.mcmc)
raftery.diag(tfit.mcmc)
summary(tfit.mcmc)

## End(Not run)
```

### Description

This function generates a sample from the posterior distribution of a multinomial likelihood with a Dirichlet prior.

### Usage

```r
MCMultinomdirichlet(y, alpha0, mc = 1000, ...)
```

### Arguments

- `y` A vector of data (number of successes for each category).
- `alpha0` The vector of parameters of the Dirichlet prior.
- `mc` The number of Monte Carlo draws to make.
- `...` further arguments to be passed

### Details

`MCMultinomdirichlet` directly simulates from the posterior distribution. This model is designed primarily for instructional use. \( \pi \) is the parameter of interest of the multinomial distribution. It is of dimension \((d \times 1)\). We assume a conjugate Dirichlet prior:

\[
\pi \sim Dirichlet(\alpha_0)
\]

\( y \) is a \((d \times 1)\) vector of observed data.
Description

This function generates a sample from the posterior distribution of a Normal likelihood (with known variance) with a Normal prior.

Usage

```
MCnormalnormal(y, sigma2, mu0, tau20, mc = 1000, ...)
```

Arguments

- `y` The data.
- `sigma2` The known variance of y.
- `mu0` The prior mean of mu.
- `tau20` The prior variance of mu.
- `mc` The number of Monte Carlo draws to make.
- `...` further arguments to be passed
Details

MCnormalnormal directly simulates from the posterior distribution. This model is designed primarily for instructional use. \( \mu \) is the parameter of interest of the Normal distribution. We assume a conjugate normal prior:

\[
\mu \sim \mathcal{N}(\mu_0, \tau^2_0)
\]

\( y \) is a vector of observed data.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

See Also

plot.mcmc, summary.mcmc

Examples

```r
## Not run:
y <- c(2.65, 1.80, 2.29, 2.11, 2.27, 2.61, 2.49, 0.96, 1.72, 2.40)
posterior <- MCMCpack::MCnormalnormal(y, 1, 0, 1, 5000)
summary(posterior)
plot(posterior)
grid <- seq(-3,3,0.01)
plot(grid, dnorm(grid, 0, 1), type="l", col="red", lwd=3, ylim=c(0,1.4),
     xlab="mu", ylab="density")
lines(density(posterior), col="blue", lwd=3)
legend(-3, 1.4, c("prior", "posterior"), lwd=3, col=c("red", "blue"))
## End(Not run)
```
Arguments

- **y**: A vector of counts (must be non-negative).
- **alpha**: Gamma prior distribution shape parameter.
- **beta**: Gamma prior distribution scale parameter.
- **mc**: The number of Monte Carlo draws to make.
- **...**: Further arguments to be passed.

Details

MCPoissonGamma directly simulates from the posterior distribution. This model is designed primarily for instructional use. $\lambda$ is the parameter of interest of the Poisson distribution. We assume a conjugate Gamma prior:

$$\lambda \sim \text{Gamma}(\alpha, \beta)$$

$y$ is a vector of counts.

Value

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package.

See Also

- `plot.mcmc`, `summary.mcmc`

Examples

```r
## Not run:
data(quine)
posterior <- MCPoissonGamma(quine$Days, 15, 1, 5000)
summary(posterior)
plot(posterior)
grid <- seq(14, 18, 0.01)
plot(grid, dgamma(grid, 15, 1), type="l", col="red", lwd=3, ylim=c(0, 1.3),
     xlab="lambda", ylab="density")
lines(density(posterior), col="blue", lwd=3)
legend(17, 1.3, c("prior", "posterior"), lwd=3, col=c("red", "blue"))

## End(Not run)
```
mptable

Calculate the marginal posterior probabilities of predictors being included in a quantile regression model.

Description

This function extracts the marginal probability table produced by summary.qrssvs.

Usage

mptable(qrssvs)

Arguments

qrssvs An object of class qrssvs. Typically this will be the gamma component of the list returned by SSVSquantreg.

Value

A table with the predictors listed together with their posterior marginal posterior probability of inclusion.

Author(s)

Craig Reed

See Also

SSVSquantreg

Examples

```r
## Not run:
set.seed(1)
epsilon<-rnorm(100)
set.seed(2)
x<-matrix(rnorm(1000),100,10)
y<-x[,1]+x[,10]+epsilon
qrssvs<-SSVSquantreg(y~x)
mptable(qrssvs$gamma)

## End(Not run)
```
Description

Format
A data frame with 1754 observations and 11 variables from the 1989 Dutch Parliamentary Election Study (Anker and Oppenhuis, 1993). Each observation is a survey respondent. These data are a subset of one of five multiply imputed datasets used in Quinn and Martin (2002). For more information see Quinn and Martin (2002).

vote A factor giving the self-reported vote choice of each respondent. The levels are CDA (Christen Democratisch Appel), D66 (Democraten 66), PvdA (Partij van de Arbeid), and VVD (Volkspartij voor Vrijheid en Democratie).
distD66 A numeric variable giving the squared ideological distance between the respondent and the D66. Larger values indicate ideological dissimilarity between the respondent and the party.
distPvdA A numeric variable giving the squared ideological distance between the respondent and the PvdA. Larger values indicate ideological dissimilarity between the respondent and the party.
distVVD A numeric variable giving the squared ideological distance between the respondent and the VVD. Larger values indicate ideological dissimilarity between the respondent and the party.
distCDA A numeric variable giving the squared ideological distance between the respondent and the CDA. Larger values indicate ideological dissimilarity between the respondent and the party.
relig An indicator variable equal to 0 if the respondent is not religious and 1 if the respondent is religious.
class Social class of respondent. 0 is the lowest social class, 4 is the highest social class.
income Income of respondent. 0 is lowest and 6 is highest.
educ Education of respondent. 0 is lowest and 4 is highest.
age Age category of respondent. 0 is lowest and 12 is highest.
urban Indicator variable equal to 0 if the respondent is not a resident of an urban area and 1 if the respondent is a resident of an urban area.

Source

References
NoncenHypergeom  The Noncentral Hypergeometric Distribution

Description
Evaluates the density at a single point or all points, and generate random draws from the Noncentral Hypergeometric distribution.

Usage
dnoncenhypergeom(x = NA, n1, n2, m1, psi)

rnoncenhypergeom(n, n1, n2, m1, psi)

Arguments
x The location to evaluate the density. If x is NA, then a matrix is returned with the density evaluated at all possible points.
n1 The size of group one.
n2 The size of group two.
m1 The observed number of positive outcomes (in both groups).
psi Odds ratio.
n The number of draws to make from the distribution.

Details
The Noncentral Hypergeometric is particularly useful for conditional inference for $(2 \times 2)$ tables. We use the parameterization and algorithms of Liao and Rosen (2001). The underlying R code is based on their published code. See their article for details of the parameterization.

Value
dnoncenhypergeom evaluates the density at point x, or a matrix with the first column containing the possible values of the random variable, and the second column containing the probabilities.
rnoncenhypergeom returns a list of n random draws from the distribution.

Source

Examples
density <- dnoncenhypergeom(NA, 500, 500, 500, 6.0)
draws <- rnoncenhypergeom(10, 500, 500, 500, 6.0)
PErisk

Political Economic Risk Data from 62 Countries in 1987

Description

Political Economic Risk Data from 62 Countries in 1987.

Format

A data frame with 62 observations on the following 9 variables. All data points are from 1987. See Quinn (2004) for more details.

country  a factor with levels Argentina through Zimbabwe

courts  an ordered factor with levels $\emptyset < Q$. courts is an indicator of whether the country in question is judged to have an independent judiciary. From Henisz (2002).

barb2  a numeric vector giving the natural log of the black market premium in each country. The black market premium is coded as the black market exchange rate (local currency per dollar) divided by the official exchange rate minus 1. From Marshall, Gurr, and Harff (2002).

prsexp2  an ordered factor with levels $\emptyset < 1 < 2 < 3 < 4 < 5$, giving the lack of expropriation risk. From Marshall, Gurr, and Harff (2002).

prscorr2  an ordered factor with levels $\emptyset < 1 < 2 < 3 < 4 < 5$, measuring the lack of corruption. From Marshall, Gurr, and Harff (2002).

gdpw2  a numeric vector giving the natural log of real GDP per worker in 1985 international prices. From Alvarez et al. (1999).

Source


References

plot.qrssvs  

Plot output from quantile regression stochastic search variable selection (QR-SSVS).

Description

This function produces a Trellis plot of the predictors on the y-axis versus the marginal posterior probability of inclusion on the x-axis.

Usage

```r
## S3 method for class 'qrssvs'
plot(x, ...)
```

Arguments

- `x` An object of class `qrssvs`. Typically this will be the gamma component of the list returned by `SSVSquantreg`.
- `...` Further arguments

Value

An object with class "trellis". The associated `update` and `print` methods are documented in the "Lattice" package.

Author(s)

Craig Reed

References


See Also

`SSVSquantreg`, `mptable`, `Lattice` for a brief introduction to lattice displays and links to further documentation.

Examples

```r
## Not run:
set.seed(1)
epsilon<-rnorm(100)
set.seed(2)
x<-matrix(rnorm(1000),100,10)
y<-x[,1]+x[,10]+epsilon
qrssvs<-SSVSquantreg(y~x)
```
plotChangepoint

Plot the posterior density of regime change.

Usage

```r
plotChangepoint(mcmcout, 
    main = "Posterior Density of Regime Change Probabilities", xlab = "Time", 
    ylab = "", verbose = FALSE, start = 1, overlay = FALSE)
```

Arguments

- **mcmcout**: The mcmc object containing the posterior density sample from a changepoint model. Note that this must have a `prob.state` attribute.
- **main**: Title of the plot
- **xlab**: Label for the x-axis.
- **ylab**: Label for the y-axis.
- **verbose**: If `verbose=TRUE`, expected changepoints are printed.
- **start**: The time of the first observation to be shown in the time series plot.
- **overlay**: If `overlay=TRUE`, the probability of each regime change is drawn separately, which will be useful to draw multiple plots in one screen. See the example in `MCMCpoissonChange`. Otherwise, multiple plots of regime change probabilities will be drawn.

See Also

- `MCMCpoissonChange`
- `MCMCbinaryChange`
plotHDPChangepoint  

**Posterior Changepoint Probabilities from HDP-HMM**

**Description**

Plot the posterior density of regime change.

**Usage**

```r
plotHDPChangepoint(mcmcout, main = "Posterior Changepoint Probabilities", 
                   xlab = "Time", ylab = "", start = 1)
```

**Arguments**

- `mcmcout`  
  The mcmc object containing the posterior density sample from a changepoint model. Note that this must be from a HDP-HMM sampler.

- `main`  
  Title of the plot

- `xlab`  
  Label for the x-axis.

- `ylab`  
  Label for the y-axis.

- `start`  
  The time of the first observation to be shown in the time series plot.

**See Also**

`hdphmmpoisson`, `hdphmmnegbin`, `hdphssmmnegbin`

---

plotState  

**Changepoint State Plot**

**Description**

Plot the posterior probability that each time point is in each state.

**Usage**

```r
plotState(mcmcout, main = "Posterior Regime Probability", 
          ylab = expression(paste("Pr(" , S[t], " = k | " , Y[t], ")")), 
          legend.control = NULL, cex = 0.8, lwd = 1.2, start = 1)
```
Arguments

- **mcmcout**: The mcmc object containing the posterior density sample from a changepoint model. Note that this must have a prob.state attribute.
- **main**: Title of the plot.
- **ylab**: Label for the y-axis.
- **legend.control**: Control the location of the legend. It is necessary to pass both the x and y locations; i.e., c(x, y).
- **cex**: Control point size.
- **lwd**: Line width parameter.
- **start**: The time of the first observation to be shown in the time series plot.

See Also

- `MCMCpoissonChange`, `MCMCbinaryChange`

---

### Description

This function takes an object of class `BayesFactor` and calculates the posterior probability that each model under study is correct given that one of the models under study is correct.

### Usage

```r
PostProbMod(BF, prior.probs = 1)
```

### Arguments

- **BF**: An object of class `BayesFactor`.
- **prior.probs**: The prior probabilities that each model is correct. Can be either a scalar or array. Must be positive. If the sum of the prior probabilities is not equal to 1 prior.probs will be normalized so that it does sum to unity.

### Value

An array holding the posterior probabilities that each model under study is correct given that one of the models under study is correct.

### See Also

- `MCMCregress`
Examples

```r
## Not run:
data(birthwt)

post1 <- MCMCregress(bwt~age+lwt+as.factor(race) + smoke + ht,
                     data=birthwt, b0=c(2700, 0, 0, -500, -500,
                      -500, -500),
                     B0=c(1e-6, .01, .01, 1.6e-5, 1.6e-5, 1.6e-5,
                      1.6e-5), c0=10, d0=4500000,
                     marginal.likelihood="Chib95", mcmc=10000)

post2 <- MCMCregress(bwt~age+lwt+as.factor(race) + smoke,
                     data=birthwt, b0=c(2700, 0, 0, -500, -500,
                      -500),
                     B0=c(1e-6, .01, .01, 1.6e-5, 1.6e-5, 1.6e-5),
                     c0=10, d0=4500000,
                     marginal.likelihood="Chib95", mcmc=10000)

post3 <- MCMCregress(bwt~as.factor(race) + smoke + ht,
                     data=birthwt, b0=c(2700, 0, 0, -500, -500,
                      -500),
                     B0=c(1e-6, 1.6e-5, 1.6e-5, 1.6e-5, 1.6e-5),
                     c0=10, d0=4500000,
                     marginal.likelihood="Chib95", mcmc=10000)

BF <- BayesFactor(post1, post2, post3)
mod.probs <- PostProbMod(BF)
print(mod.probs)
```

## End(Not run)

---

**procrustes**

**Procrustes Transformation**

### Description

This function performs a Procrustes transformation on a matrix X to minimize the squared distance between X and another matrix Xstar.

### Usage

```r
procrustes(X, Xstar, translation = FALSE, dilation = FALSE)
```

### Arguments

- **X**
  
  The matrix to be transformed.

- **Xstar**
  
  The target matrix.
translation logical value indicating whether X should be translated.
dilation logical value indicating whether X should be dilated.

Details
R, tt, and s are chosen so that:

\[ sX R + 1tt' \approx X^* \]

X. new is given by:

\[ X_{\text{new}} = sX R + 1tt' \]

Value
A list containing: X. new the matrix that is the Procrustes transformed version of X, R the rotation matrix, tt the translation vector, and s the scale factor.

References

See Also
MCMCirtKd

---

read.Scythe Read a Matrix from a File written by Scythe

Description
This function reads a matrix from an ASCII file in the form produced by the Scythe Statistical Library. Scythe output files contain the number of rows and columns in the first row, followed by the data.

Usage
read.Scythe(infile = NA)

Arguments
infile The file to be read. This can include path information.

Value
A matrix containing the data stored in the read file.
References


See Also

write.Scythe

Examples

```r
## Not run:
mymatrix <- read.Scythe("myfile.txt")

## End(Not run)
```

---

**Rehnquist**

*U.S. Supreme Court Vote Matrix, Rehnquist Court (1994-2004)*

Description

This dataframe contains a matrix of votes cast by U.S. Supreme Court justices by all cases in the 1994-2004 terms.

Format

The dataframe has contains data for justices Rehnquist, Stevens, O'Connor, Scalia, Kennedy, Souter, Thomas, Ginsburg, and Breyer for the 1994-2004 terms of the U.S. Supreme Court. The dataframe also contains the term of the case, and a time variable that counts from term 1 to 11. The votes are coded liberal (1) and conservative (0) using the protocol of Spaeth (2003). The unit of analysis is the case citation (ANALU=0). We are concerned with formally decided cases issued with written opinions, after full oral argument and cases decided by an equally divided vote (DECTYPE=1,5,6,7).

Source

106th U.S. Senate Roll Call Vote Matrix

Description

This dataframe contains a matrix of votes cast by U.S. Senators in the 106th Congress.

Format

The dataframe contains roll call data for all Senators in the 106th Senate. The first column (id) is the ICPSR member ID number, the second column (statecode) is the ICPSR state code, the third column (party) is the member's state name, and the fourth column (member) is the member's name. This is followed by all roll call votes (including unanimous ones) in the 106th. Nay votes are coded 0, yea votes are coded 1, and NAs are missing votes.

Source

Keith Poole. 2005. 106th Roll Call Vote Data.

Stochastic search variable selection for quantile regression

Description

This function uses stochastic search to select promising regression models at a fixed quantile $\tau$. Indicator variables $\gamma$ are used to represent whether a predictor is included in the model or not. The user supplies the data and the prior distribution on the model size. A list is returned containing the posterior sample of $\gamma$ and the associated regression parameters $\beta$.

Usage

SSVSSquartreg(formula, data = NULL, tau = 0.5, include = NULL, burnin = 1000, mcmc = 10000, thin = 1, verbose = 0, seed = sample(1:1e+06, 1), pi0a0 = 1, pi0b0 = 1, ...)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>Model formula.</td>
</tr>
<tr>
<td>data</td>
<td>Data frame.</td>
</tr>
<tr>
<td>tau</td>
<td>The quantile of interest. Must be between 0 and 1. The default value of 0.5 corresponds to median regression model selection.</td>
</tr>
<tr>
<td>include</td>
<td>The predictor(s) that should definitely appear in the model. Can be specified by name, or their position in the formula (taking into account the intercept).</td>
</tr>
<tr>
<td>burnin</td>
<td>The number of burn-in iterations for the sampler.</td>
</tr>
</tbody>
</table>
mcmc
The number of MCMC iterations after burnin.

thin
The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.

verbose
A switch which determines whether or not the progress of the sampler is printed to the screen. If verbose is greater than 0 the iteration number, the most recently sampled values of \( \gamma \) and the associated values of \( \beta \) are printed to the screen every \( \text{verbose} \)th iteration.

seed
The seed for the random number generator. If NA, the Mersenne Twister generator is used with default seed 12345; if an integer is passed it is used to seed the Mersenne twister. The default value for this argument is a random integer between 1 and 1,000,000. This default value ensures that if the function is used again with a different value of \( \tau \), it is extremely unlikely that the seed will be identical. The user can also pass a list of length two to use the L’Ecuyer random number generator, which is suitable for parallel computation. The first element of the list is the L’Ecuyer seed, which is a vector of length six or NA (if NA a default seed of rep(12345,6) is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

piPaPL piPbP
Hyperparameters of the beta prior on \( \pi_0 \), the prior probability of including a predictor. Default values of (1,1) are equivalent to a uniform distribution.

... Further arguments

Details
SSVSquantreg implements stochastic search variable selection over a set of potential predictors to obtain promising models. The models considered take the following form:

\[
Q_{\tau}(y_i|x_{i\gamma}) = x'_{i\gamma}\beta_{\gamma},
\]

where \( Q_{\tau}(y_i|x_{i\gamma}) \) denotes the conditional \( \tau \)th quantile of \( y_i \) given \( x_{i\gamma} \); \( x_{i\gamma} \) denotes \( x_i \) with those predictors \( x_{ij} \) for which \( \gamma_j = 0 \) removed and \( \beta_{\gamma} \) denotes the model specific regression parameters.

The likelihood is formed based on the assumption of independent asymmetric Laplace distributions on the \( y_i \) with skewness parameter \( \tau \) and location parameters \( x'_{i\gamma}\beta_{\gamma} \). This assumption ensures that the likelihood function is maximised by the \( \tau \)th conditional quantile of the response variable.

The prior on each \( \beta_j \) is

\[
(1 - \gamma_j)\delta_0 + \gamma_j \text{Cauchy}(0, 1),
\]

where \( \delta_0 \) denotes a degenerate distribution with all mass at 0. A standard Cauchy distribution is chosen conditional on \( \gamma_j = 1 \). This allows for a wider range of nonzero values of \( \beta_j \) than a standard Normal distribution, improving the robustness of the method. Each of the indicator variables \( \gamma_j \) is independently assigned a Bernoulli prior, with prior probability of inclusion \( \pi_0 \). This in turn is assigned a beta distribution, resulting in a beta-binomial prior on the model size. The user can supply the hyperparameters for the beta distribution. Starting values are randomly generated from the prior distribution.

It is recommended to standardise any non-binary predictors in order to compare these predictors on the same scale. This can be achieved using the scale function.
If it is certain that a predictor should be included, all predictors specified are brought to the first positions for computational convenience. The regression parameters associated with these predictors are given independent improper priors. Users may notice a small speed advantage if they specify the predictors that they feel certain should appear in the model, particularly for large models with a large number of observations.

**Value**

A list containing:

- `gamma` The posterior sample of $\gamma$. This has associated summary and plot methods.
- `beta` The posterior sample of the associated regression parameters $\beta$. This can be analysed with functions from the coda package.

**Author(s)**

Craig Reed

**References**


**See Also**

`mcmcquantreg`, `summary.qrssvs`, `plot.qrssvs`, `mptable`, `topmodels`, `scale`, `rq`

**Examples**

```r
## Not run:

set.seed(1)
epsilon<-rnorm(100)
set.seed(2)
x<-matrix(rnorm(1000),100,10)
y<-x[,1]+x[,10]+epsilon
qrssvs<-SSVSquantreg(y~x)
model.50pc<-SSVSquantreg(y~x)
model.90pc<-SSVSquantreg(y~x,tau=0.9)
summary(model.50pc) ## Intercept not in median probability model
summary(model.90pc) ## Intercept appears in median probability model
```
## summaryqrssvs

*Summarising the results of quantile regression stochastic search variable selection (QR-SSVS).*

### Description

This function produces a table of predictors and their associated marginal posterior probability of inclusion. It also returns the median probability model (see the details section).

### Usage

```r
## S3 method for class 'qrssvs'
summary(object, ...)
```

### Arguments

- `object`: An object of class `qrssvs`. Typically this will be the gamma component of the list returned by `SSVSSquantreg`.
- `...`: Further arguments.

### Details

The median probability model is defined to be the model that contains any predictor with marginal posterior probability greater than or equal to 0.5. If the goal is to select a single model e.g. for prediction, Barbieri and Berger (2004) recommend the median probability model. In some cases, this will coincide with the maximum probability model.

### Author(s)

Craig Reed

### References


### See Also

`SSVSSquantreg`, `mptable`, `topmodels`
Examples

```r
## Not run:
set.seed(1)
epsilon <- rnorm(100)
set.seed(2)
x <- matrix(rnorm(1000), 100, 10)
y <- x[,1] + x[,10] + epsilon
qrssvs <- ssizequantreg(y - x)
summary(qrssvs$gamma)

## End(Not run)
```

<table>
<thead>
<tr>
<th>SupremeCourt</th>
<th>U.S. Supreme Court Vote Matrix</th>
</tr>
</thead>
</table>

**Description**

This dataframe contains a matrix votes cast by U.S. Supreme Court justices in all cases in the 2000 term.

**Format**

The dataframe has contains data for justices Rehnquist, Stevens, O'Connor, Scalia, Kennedy, Souter, Thomas, Ginsburg, and Breyer for the 2000 term of the U.S. Supreme Court. It contains data from 43 non-unanimous cases. The votes are coded liberal (1) and conservative (0) using the protocol of Spaeth (2003). The unit of analysis is the case citation (ANALU=0). We are concerned with formally decided cases issued with written opinions, after full oral argument and cases decided by an equally divided vote (DECTYPE=1,5,6,7).

**Source**


<table>
<thead>
<tr>
<th>testpanelGroupBreak</th>
<th>A Test for the Group-level Break using a Multivariate Linear Regression Model with Breaks</th>
</tr>
</thead>
</table>

**Description**

`testpanelGroupBreak` fits a multivariate linear regression model with parametric breaks using panel residuals to test the existence of group-level breaks in panel residuals. The details are discussed in Park (2011).
Usage

testpanelGroupBreak(subject.id, time.id, resid, m = 1, mcmc = 1000, 
burnin = 1000, thin = 1, verbose = 0, b0, B0, c0, d0, a = NULL, 
b = NULL, seed = NA, marginal.likelihood = c("none", "Chib95"), ...)

Arguments

subject.id          A numeric vector indicating the group number. It should start from 1.
time.id             A numeric vector indicating the time unit. It should start from 1.
resid               A vector of panel residuals
m                    The number of changepoints.
mcmc                 The number of MCMC iterations after burn-in.
burnin               The number of burn-in iterations for the sampler.
thin                 The thinning interval used in the simulation. The number of MCMC iterations 
                      must be divisible by this value.
verbose              A switch which determines whether or not the progress of the sampler is printed 
                      to the screen. If verbose is greater than 0, the iteration number and the posterior 
                      density samples are printed to the screen every verbose iteration.
b0                   The prior mean of the residual mean.
B0                    The prior precision of the residual variance
C0                    C0/2 is the shape parameter for the inverse Gamma prior on σ^2. The amount of 
                      information in the inverse Gamma prior is something like that from C0 pseudo- 
                      observations.
d0                    d0/2 is the scale parameter for the inverse Gamma prior on σ^2.
a                    a is the shape1 beta prior for transition probabilities. By default, the expected 
                      duration is computed and corresponding a and b values are assigned. The ex- 
                      pected duration is the sample period divided by the number of states.
b                    b is the shape2 beta prior for transition probabilities. By default, the expected 
                      duration is computed and corresponding a and b values are assigned. The ex- 
                      pected duration is the sample period divided by the number of states.
seed                  The seed for the random number generator. If NA, current R system seed is 
                      used.
marginal.likelihood   How should the marginal likelihood be calculated? Options are: none in which 
                      case the marginal likelihood will not be calculated and Chib95 in which case the 
                      method of Chib (1995) is used.
                      ...
                      further arguments to be passed

Details

testpanelGroupBreak fits a multivariate linear regression model with parametric breaks using 
panel residuals to detect the existence of system-level breaks in unobserved factors as discussed in 
Park (2011).
The model takes the following form:

\[ e_i \sim N(\beta_m, \sigma_m^2 I) \quad m = 1, \ldots, M \]

We assume standard, semi-conjugate priors:

\[ \beta \sim N(b0, B0) \]

And:

\[ \sigma^{-2} \sim Gamma(c0/2, d0/2) \]

Where \( \beta \) and \( \sigma^{-2} \) are assumed \textit{a priori} independent.

And:

\[ p_{mm} \sim Beta(a, b), \quad m = 1, \ldots, M \]

Where \( M \) is the number of states.

\textbf{Value}

An mcmc object that contains the posterior sample. This object can be summarized by functions provided by the coda package. The object contains an attribute \texttt{prob.state} storage matrix that contains the probability of \textit{state} \( i \) for each period, and the log-marginal likelihood of the model \( \text{logmarglike} \).

\textbf{References}


\textbf{Examples}

```R
# Not run:
## data generating
set.seed(1977)
Q <- 3
true.beta1 <- c(1, 1, 1); true.beta2 <- c(1, -1, -1)
true.sigma2 <- c(1, 3); true.D1 <- diag(.5, Q); true.D2 <- diag(2.5, Q)
N=20; T=100;
NT <- N*T
x1 <- rnorm(NT)
x2 <- runif(NT, 5, 10)
x <- cbind(1, x1, x2); W <- x; y <- rep(NA, NT)
## true break numbers are one and at the center
```
break.point = rep(T/2, N); break.sigma=c(rep(1, N));
break.list <- rep(1, N)
id <- rep(1:N, each=NT/N)
K <- ncol(X);
ruler <- c(1:T)

## compute the weight for the break
W.mat <- matrix(NA, T, N)
for (i in 1:N){
  W.mat[, i] <- pnorm((ruler-break.point[i])/break.sigma[i])
}
Weight <- as.vector(W.mat)

## data generating by weighting two means and variances
j = 1
for (i in 1:N){
  X1 <- X[j:(j+T-1), ]
  W1 <- W[j:(j+T-1), ]
  true.V1 <- true.sigma2[1]*diag(T) + W1*true.D1%*%t(W1)
  true.V2 <- true.sigma2[2]*diag(T) + W1*true.D2%*%t(W1)
  true.mean1 <- X1%*%true.beta1
  true.mean2 <- X1%*%true.beta2
  weight <- Weight[j:(j+T-1)]
  y[j:(j+T-1)] <- (1-weight)*true.mean1 + (1-weight)*chol(true.V1)%*%rnorm(T) + 
                 weight*true.mean2 + weight*chol(true.V2)%*%rnorm(T)
  j <- j + T
}

## model fitting
subject.id <- c(rep(1:N, each=T))
time.id <- c(rep(1:T, N))

resid <- rstandard(lm(y ~X-1 + as.factor(subject.id)))
G <- 100
out0 <- testpanelGroupBreak(subject.id, time.id, resid, m=0,
                            mcmc=G, burnin=G, thin=1, verbose=G,
                            b0=0, B0=1/100, c0=2, d0=2, marginal.likelihood = "Chib95")
out1 <- testpanelGroupBreak(subject.id, time.id, resid, m=1,
                            mcmc=G, burnin=G, thin=1, verbose=G,
                            b0=0, B0=1/100, c0=2, d0=2, marginal.likelihood = "Chib95")
out2 <- testpanelGroupBreak(subject.id, time.id, resid, m=2,
                            mcmc=G, burnin=G, thin=1, verbose=G,
                            b0=0, B0=1/100, c0=2, d0=2, marginal.likelihood = "Chib95")
out3 <- testpanelGroupBreak(subject.id, time.id, resid, m=3,
                            mcmc=G, burnin=G, thin=1, verbose=G,
                            b0=0, B0=1/100, c0=2, d0=2, marginal.likelihood = "Chib95")

## Note that the code is for a hypothesis test of no break in panel residuals.
## When breaks exist, the estimated number of break in the mean and variance of panel residuals
## tends to be larger than the number of break in the data generating process.
## This is due to the difference in parameter space, not an error of the code.
BayesFactor(out0, out1, out2, out3)
## In order to identify the number of breaks in panel parameters, 
## use `HMMpanelRE()` instead.

## Description

testpanelSubjectBreak fits a univariate linear regression model with parametric breaks using panel residuals to test the existence of subject-level breaks in panel residuals. The details are discussed in Park (2011).

## Usage

```r
  testpanelSubjectBreak(subject.id, time.id, resid, max.break = 2,
                      minimum = 10, mcmc = 1000, burnin = 1000, thin = 1, verbose = 0, b0,
                      c0, d0, a = NULL, b = NULL, seed = NA, Time = NULL,
                      ps.out = FALSE)
```

## Arguments

- **subject.id**: A numeric vector indicating the group number. It should start from 1.
- **time.id**: A numeric vector indicating the time unit. It should start from 1.
- **resid**: A vector of panel residuals.
- **max.break**: An upper bound of break numbers for the test.
- **minimum**: A minimum length of time series for the test. The test will skip a subject with a time series shorter than this.
- **mcmc**: The number of MCMC iterations after burn-in.
- **burnin**: The number of burn-in iterations for the sampler.
- **thin**: The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
- **verbose**: A switch which determines whether or not the progress of the sampler is printed to the screen. If `verbose` is greater than 0, the iteration number and the posterior density samples are printed to the screen every `verbose`th iteration.
- **b0**: The prior mean of the residual mean.
- **B0**: The prior precision of the residual variance.
- **c0**: \( \frac{c_0}{2} \) is the shape parameter for the inverse Gamma prior on \( \sigma^2 \). The amount of information in the inverse Gamma prior is something like that from \( c_0 \) pseudo-observations.
\( d_0/2 \) is the scale parameter for the inverse Gamma prior on \( \sigma^2 \).

\( a \) is the shape1 beta prior for transition probabilities. By default, the expected duration is computed and corresponding \( a \) and \( b \) values are assigned. The expected duration is the sample period divided by the number of states.

\( b \) is the shape2 beta prior for transition probabilities. By default, the expected duration is computed and corresponding \( a \) and \( b \) values are assigned. The expected duration is the sample period divided by the number of states.

seed
The seed for the random number generator. If NA, current R system seed is used.

Time
Times of the observations. This will be used to find the time of the first observations in panel residuals.

ps.out
If ps.out == TRUE, state probabilities are exported. If the number of panel subjects is huge, users can turn it off to save memory.

... further arguments to be passed

Details
testpanelSubjectBreak fits a univariate linear regression model for subject-level residuals from a panel model. The details are discussed in Park (2011).

The model takes the following form:

\[
e_{it} = \alpha_{im} + \varepsilon_{it} \quad m = 1, \ldots, M
\]

The errors are assumed to be time-varying at the subject level:

\[
\varepsilon_{it} \sim N(0, \sigma^2_{im})
\]

We assume standard, semi-conjugate priors:

\[
\beta \sim N(b_0, B_0^{-1})
\]

And:

\[
\sigma^{-2} \sim Gamma(c_0/2, d_0/2)
\]

Where \( \beta \) and \( \sigma^{-2} \) are assumed a priori independent.

And:

\[
p_{mm} \sim Beta(a, b), \quad m = 1, \ldots, M
\]

Where \( M \) is the number of states.

OLS estimates are used for starting values.
Value

The returned object is a matrix containing log marginal likelihoods for all HMMs. The dimension of the returned object is the number of panel subjects by max.break + 1. If psout == TRUE, the returned object has an array attribute psout containing state probabilities for all HMMs.

References


Examples

```r
## Not run:
set.seed(1974)
N <- 30
T <- 80
NT <- N*T

## true parameter values
true.beta <- c(1, 1)
true.sigma <- 3
x1 <- rnorm(T)
x2 <- runif(T)

## group-specific breaks
break.point = rep(T/2, N); break.sigma=c(rep(1, N));
break.list <- rep(1, N)

X <- as.matrix(cbind(x1, x2, NT));
y <- rep(NA, NT)
id <- rep(1:N, each=NT/N)
K <- ncol(X);
true.beta <- as.matrix(true.beta, K, 1)

## compute the break probability
ruler <- c(1:T)
W.mat <- matrix(NA, T, N)
for (i in 1:N){
  W.mat[, i] <- pnorm((ruler-break.point[i])/break.sigma[i])
}
Weight <- as.vector(W.mat)

## draw time-varying individual effects and sample y
j = 1
true.sigma.alpha <- 30
true.alpha1 <- true.alpha2 <- rep(NA, N)
for (i in 1:N){
  Xi <- X[j:(j+T-1), ]
  }```
true.mean <- Xi \quad \text{true.beta} \\
weight <- Weight[j:(j+T-1)] \\
true.alpha[1] <- rnorm(1, 0, true.sigma.alpha) \\
true.alpha[2] <- -1*true.alpha[i] \\
y[j:(j+T-1)] <- ((1-weight)*true.mean + (1-weight)*rnorm(T, 0, true.sigma) + (weight=true.alpha[i]) + 
(weight=true.mean + weight*rnorm(T, 0, true.sigma) + weight=true.alpha2[i]) \\
j <- j + T 

## extract the standardized residuals from OLS with fixed-effects 
FEols <- lm(y - X + as.factor(id) ~ 1) 
resid.all <- rstandard(FEols) 
time.id <- rep(1:80, N) 

## model fitting 
G <- 1000 
BF <- testpanelSubjectBreak(subject.id=id, time.id=time.id, resid=resid.all, max.break=3, minimum = 10, 
mcmc=G, burnin = G, thin=1, verbose=G, 
b0=0, B0=1/100, c0=2, d0=2, Time = time.id) 

## estimated break numbers 
## thres 
estimated.breaks <- make.breaklist(BF, threshold=3) 

## print all posterior model probabilities 
print(attr(BF, "model.prob")) 

## End(Not run)

---

tomogplot

**Tomography Plot**

**Description**

tomogplot is used to produce a tomography plot (see King, 1997) for a series of partially observed 2 x 2 contingency tables.

**Usage**

tomogplot(r0, r1, c0, c1, xlab = "fraction of r0 in c0 (p0)", ylab = "fraction of r1 in c0 (p1)", bgcol = "white", ...)

**Arguments**

- **r0** An \((ntables \times 1)\) vector of row sums from row 0.
- **r1** An \((ntables \times 1)\) vector of row sums from row 1.
tomogplot

```
c0  An (ntables × 1) vector of column sums from column 0.
c1  An (ntables × 1) vector of column sums from column 1.
xlab The x axis label for the plot.
ylab The y axis label for the plot.
bgcol The background color for the plot.
. . . further arguments to be passed
```

Details

Consider the following partially observed 2 by 2 contingency table:

<table>
<thead>
<tr>
<th></th>
<th>Y = 0</th>
<th>Y = 1</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>X = 0</td>
<td>Y_0</td>
<td></td>
<td>r_0</td>
</tr>
<tr>
<td>X = 1</td>
<td>Y_1</td>
<td></td>
<td>r_1</td>
</tr>
<tr>
<td></td>
<td>c_0</td>
<td>c_1</td>
<td>N</td>
</tr>
</tbody>
</table>

where r_0, r_1, c_0, c_1, and N are non-negative integers that are observed. The interior cell entries are not observed. It is assumed that Y_0|r_0 ∼ Binomial(r_0, p_0) and Y_1|r_1 ∼ Binomial(r_1, p_1).

This function plots the bounds on the maximum likelihood estimates for (p_0, p_1).

References


See Also

- `mcmchierEI`
- `mcmcdynamicEI`
- `dtomogplot`

Examples

```
r0 <- rpois(100, 500)
r1 <- rpois(100, 200)
c0 <- rpois(100, 100)
c1 <- (r0 + r1) - c0
tomogplot(r0, r1, c0, c1)
```
topmodels  Shows an ordered list of the most frequently visited models sampled during quantile regression stochastic search variable selection (QR-SSVS).

Description

Given output from quantile regression stochastic search variable selection, this function returns a table of the 'best' models together with their associated empirical posterior probability.

Usage

topmodels(qrssvs, nmodels = 5, abbreviate = FALSE, minlength = 3)

Arguments

qrssvs An object of class qrssvs. Typically this will be the gamma component of the list returned by SSVSquantreg.
nmodels The number of models to tabulate.
abbreviate Logical: should the names of the predictors be abbreviated?
minlength If abbreviate is set to TRUE, the minimum length of the abbreviations.

Value

A table with the models and their associated posterior probability. The models are arranged in descending order of probability.

Author(s)

Craig Reed

See Also

SSVSquantreg

Examples

## Not run:
set.seed(1)
epsilon<-rnorm(100)
set.seed(2)
x<-matrix(rnorm(1000),100,10)
y<-x[,1]+x[,10]+epsilon
qrssvs<-SSVSquantreg(y~x)
topmodels(qrssvs$gamma)

## End(Not run)
vech

Extract Lower Triangular Elements from a Symmetric Matrix

Description

This function takes a symmetric matrix and extracts a list of all lower triangular elements.

Usage

vech(x)

Arguments

x

A symmetric matrix.

Details

This function checks to make sure the matrix is square, but it does not check for symmetry (it just pulls the lower triangular elements). The elements are stored in column major order. The original matrix can be restored using the xpnd command.

Value

A list of the lower triangular elements.

See Also

xpnd

Examples

symmat <- matrix(c(1,2,3,4,2,4,5,6,3,5,7,8,4,6,8,9),4,4)
vech(symmat)

Wishart

The Wishart Distribution

Description

Density function and random generation from the Wishart distribution.

Usage

rwish(v, S)
dwish(W, v, S)
Arguments

\( v \)  
Degrees of freedom (scalar).

\( S \)  
Inverse scale matrix \((p \times p)\).

\( W \)  
Positive definite matrix \( W \) \((p \times p)\).

Details

The mean of a Wishart random variable with \( v \) degrees of freedom and inverse scale matrix \( S \) is \( vS \).

Value

d\text{wish} evaluates the density at positive definite matrix \( W \). \text{r\text{wish}} generates one random draw from the distribution.

Examples

```r
density <- d\text{wish}(\text{matrix}(c(2,-3,-3,4),2,2), 3, \text{matrix}(c(1,3,3,1),2,2))
draw <- r\text{wish}(3, \text{matrix}(c(1,3,3,1),2,2))
```

---

**write.Scythe**  
*Write a Matrix to a File to be Read by Scythe*

Description

This function writes a matrix to an ASCII file that can be read by the Scythe Statistical Library. Scythe requires that input files contain the number of rows and columns in the first row, followed by the data.

Usage

```r
write.Scythe(outmatrix, outfile = NA, overwrite = FALSE)
```

Arguments

outmatrix  
The matrix to be written to a file.

outfile  
The file to be written. This can include path information.

overwrite  
A logical that determines whether an existing file should be over-written. By default, it protects the user from over-writing existing files.

Value

A zero if the file is properly written.
xpnd

Expand a Vector into a Symmetric Matrix

Description

This function takes a vector of appropriate length (typically created using vech) and creates a symmetric matrix.

Usage

xpnd(x, nrow = NULL)

Arguments

x  A list of elements to expand into symmetric matrix.
nrow  The number of rows (and columns) in the returned matrix. Look into the details.

Details

This function is particularly useful when dealing with variance covariance matrices. Note that R stores matrices in column major order, and that the items in x will be recycled to fill the matrix if need be.

The number of rows can be specified or automatically computed from the number of elements in a given object via $(-1 + \sqrt{1 + 8 * length(x)})/2$.

Value

An $(nrows \times nrows)$ symmetric matrix.

References


See Also

write.Scythe

Examples

```r
## Not run:
write.Scythe(mymatrix, file.path(tempdir(), "myfile.txt"))
## End(Not run)
```
See Also

vech

Examples

xpnd(c(1, 2, 3, 4, 5, 6, 7, 8, 9), 4)
xpnd(c(1, 2, 3, 4, 5, 6, 7, 8, 9))
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