

Package ‘BDWreg’

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Depends R (>= 3.0)

Description A Bayesian regression model for discrete response, where the conditional distribution is modelled via a discrete Weibull distribution. This package provides an implementation of Metropolis-Hastings and Reversible-Jumps algorithms to draw samples from the posterior. It covers a wide range of regularizations through any two parameter prior. Examples are Laplace (Lasso), Gaussian (ridge), Uniform, Cauchy and customized priors like a mixture of priors. An extensive visual toolbox is included to check the validity of the results as well as several measures of goodness-of-fit.

Title Bayesian Inference for Discrete Weibull Regression

License LGPL (>= 2)

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bdw

*Bayesian parameter estimation for discrete Weibull regression***Description**

Bayesian estimation of the parameters for discrete Weibull regression. The conditional distribution of the response given the predictors is assumed to be DW with parameters q and β dependent on the predictors.

Usage

```
bdw(data, formula = NA, reg.q = FALSE, reg.b = FALSE,
     logit = TRUE, initial = c(.5,.5), iteration = 25000,
     v.scale = 0.1, RJ = FALSE, dist.q = imp.d, dist.b = imp.d,
     q.par = c(0, 0), b.par = c(0, 0), penalized = FALSE,
     dist.l = imp.d, l.par = c(0, 0), bi.period = 0.25, cov = 1,
     sampling = c("bin"), est = Mode, fixed.l = -1, jeffrey = FALSE)
```

Arguments

<code>data</code>	A data frame containing the variables in the model. If not found in data, the variables are taken from the environment (formula).
<code>formula</code>	An object of class "formula". A symbolic description of the model to be fitted.
<code>reg.q</code>	Logical flag. If TRUE, the model includes a dependency of q on the predictors x , as explained in 'logit' argument.
<code>reg.b</code>	Logical flag. If TRUE, the model includes a dependency of β on the predictors x , given by:

$$\log(\beta) = \gamma_0 + \gamma_1 X_1 + \dots + \gamma_p X_p.$$

<code>logit</code>	If FALSE, $\beta(x)$ is constant. Logical flag. If TRUE, the model includes a dependency of q on predictors via a logit transformation as explained below.
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The conditional distribution of Y (response) given x (predictors) is assumed a $DW(q(x), \beta(x))$.

If `logit=TRUE` & (`reg.q=TRUE`)

$$\log(q/(1-q)) = \theta_0 + \theta_1 X_1 + \dots + \theta_p X_p.$$

If `logit=FALSE` & (`reg.q=TRUE`)

$$\log(-\log(q)) = \theta_0 + \theta_1 X_1 + \dots + \theta_p X_p.$$

<code>initial</code>	Vector of initial values for parameters. In all cases $DW(q,B)$, $DW(\text{reg}Q,B)$, $DW(q,\text{reb}B)$ and $DW(\text{reg}Q,\text{reg}B)$ the first parameters correspond to q or corresponding regression coefficients and next is β or corresponding regression coefficients. If <code>penalized=TRUE</code> then an extra value must be added for tuning parameter.
<code>iteration</code>	Number of MCMC iterations.
<code>v.scale</code>	The scale of the proposal function. Setting to lower values results in an increase in the acceptance rate of the sampler.
<code>RJ</code>	Logical flag. If <code>TRUE</code> , Reversible-Jump sampling is used to draw samples from the posterior. Otherwise, a Metropolis-Hastings sampler applies.
<code>dist.q</code>	Density function. Prior density for θ . If not set, an improper prior applies. Any two parameter density function is allowed, e.g. <code>dnorm</code> , <code>dlaplace</code> , <code>dunif</code> etc. Any customized density function must support <code>log=TRUE</code> flag.
<code>dist.b</code>	Density function. Prior density for γ . If not set, an improper prior applies. Any two parameter density function is allowed, e.g. <code>dnorm</code> , <code>dlaplace</code> , <code>dunif</code> etc. Any customized density function must support <code>log=TRUE</code> flag.
<code>q.par</code>	A vector of length two corresponding to the parameters of ' <code>dist.q</code> '. The default is set to <code>c(0,0)</code> .
<code>b.par</code>	A vector of length two corresponding to the parameters of ' <code>dist.b</code> '. The default is set to <code>c(0,0)</code> .
<code>penalized</code>	logical flag. If <code>TRUE</code> , an hyper-parameter inducing shrinkage is considered. In this case, prior must be set to an informative prior, e.g. Gaussian, Laplace. See also ' <code>l.par</code> ' and ' <code>dist.l</code> ' below.
<code>dist.l</code>	Density function. Hyper prior for penalty term. If not set, an improper prior is used. Any non-negative two parameter density function is allowed, e.g. <code>dgamma</code> , <code>dbeta</code> ,... Any customized density function must support <code>log=TRUE</code> flag.
<code>l.par</code>	A vector of length two corresponding to the parameters of the hyper-prior ' <code>dist.l</code> '. The default is set to <code>c(0,0)</code> .
<code>bi.period</code>	A numeric value in $(0,1)$ indicating the burn-in period of the MCMC chain. The default is set to 0.25 meaning that 25% of values remove from the beginning of the output chain. See ' <code>sampling</code> '.
<code>cov</code>	A value in $\{1,2,3,4\}$. If set to 1 then the adaptive-MH is performed; 2: an independent uniform proposal; 3: an independent Laplace proposal and 4: an independent Gaussian proposal. The default is 1. If <code>cov=1</code> then the scale of the proposal is adapted from the data.
<code>sampling</code>	Choose between independent (<code>indp</code>), systematic (<code>syst</code>) and burn-in (<code>bin</code>). If set to <code>indp</code> then the chain is not ordered! The default is ' <code>bin</code> '. Sampling interval for Systematic sampling is calculated from <code>iteration(1-bi.period)</code> . Similarly for <code>indp</code> the number of samples is computed from <code>iteration(1-bi.period)</code> .
<code>est</code>	Statistic. The statistic that is used to estimate the parameters from marginal densities. Possible values are: mode, mean, median or any customized univariate measure of location. The default is ' <code>mode</code> '.
<code>fixed.l</code>	A positive number. Set to a positive value corresponding to a parameter that does not need estimation. Set to any negative value to disable this option.

jeffrey A logical flag. Set to a TRUE to use Jeffrey prior. Notice that MCMC based on Jeffrey can take considerably long time and the results in the most cases are worse than using an improper flat (=1) prior.

Value

res Estimation of the parameters from marginal densities using the statistic specified in 'est'.

chain A list of values including sampler configurations.

chain Including estimation of marginal densities

acceptance.rate Acceptance rate of sampler

RejAccChain A zero-one vector reporting rejection (0) and acceptance (1) of the samples

error Total number of errors during the sampling procedure

minf Minimum loglikelihood among all iterations

minState Coefficients corresponding to minimum loglikelihood

lb The number of gamma parameters

lq The number of theta parameters

model.chain If RJ=TRUE then this chain contains acceptance (+values) and rejection (-values) of models

duration Time elapsed until completion of the sampling procedure

Author(s)

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References

Haselimashhadi, Vinciotti and Yu (2015), A new Bayesian regression model for counts in medicine.

See Also

[plot.bdw](#), [summary.bdw](#), [bdw.mc](#)

Examples

```
set.seed(123)
##### example 1 - estimating DW parameters under logit transformation #####
q = .41      # <<< true parameters
b = 1.1      # <<< true parameters
y = BDWreg::rdw(n = 200,q = q,beta = b) #<<< generating data
result = bdw(data = y, v.scale = .10,initial = c(.5,.5),iteration = 8000 )
plot(result)
summary(result)
```

Not run:

```

##### example 2 - estimating logit-DW(regQ,beta) parameters using RJ #####
set.seed(1234)
n = 500
x1 = runif(n = n, min = 0, max = 1.5)
x2 = runif(n = n, min = 0, max = 1.5)

theta0 = .6 #<<< true parameter
theta1 = 0 #<<< true parameter
theta2 = .34 #<<< true parameter

lq = theta0 + x1*theta1 + x2*theta2

q = exp(lq - log(1+exp(lq)))
beta = 1.5

y = c()
for(i in 1:n){
  y[i] = BDWreg::rdw(1,q = q[i],beta = beta)
}

data = data.frame(x1,x2,y) # <<<- data
result2 = bdw(data = data
              , formula = y~.
              , RJ = TRUE
              , initial = rep(.5,4)
              , iteration = 25000
              , reg.b = FALSE,reg.q = TRUE,
              , v.scale = .1
              , q.par = c(0,1)
              , b.par = c(0,1)
              , dist.q = dnorm
              , dist.b = dnorm
              )
plot(result2)
summary(result2)

## End(Not run)

```

bdw.mc

Producing several chains from a MCMC object of class 'bdw'

Description

This function is equipped with multicore options to produce several chains from a MCMC of class 'bdw'

Usage

```
bdw.mc(dw.object, n.repeat = 10, cores = 0)
```

Arguments

dw.object	Object of class 'bdw'.
n.repeat	The number of chains to be generated.
cores	The number of processors. If set to zero then the procedure uses all cores.

Value

An object of class 'bdw'. All chains are combined into a list that is stored in an object named 'all'. The output of this function can be passed to `plot()` and `summary()`.

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See Also

[bdw](#), [plot.bdw](#), [summary.bdw](#)

Examples

```
## Not run:
#### multicore example - estimating logit-DW(regQ,B) parameters using RJ and 5 chains #####
#### Two variables and four coefficients, including intercepts, are simulated and analysed
set.seed(1234)
n = 500
x1 = runif(n = n, min = 0, max = 1.5)
x2 = runif(n = n, min = 0, max = 1.5)

theta0 = .6 #<<< true parameter
theta1 = 0 #<<< true parameter
theta2 = .34 #<<< true parameter

lq = theta0 + x1*theta1 + x2*theta2

q = exp(lq - log(1+exp(lq)))
beta = 1.5

y = c()
for(i in 1:n){
  y[i] = BDWreg::rdw(1,q = q[i],beta = beta)
}

data = data.frame(x1,x2,y) # <<<- data
result = bdw(data = data,
             formula = y~.,
             RJ = TRUE,
             initial = rep(.5,4),
             iteration = 25000,
             reg.b = FALSE,reg.q = TRUE,
             v.scale = .1,
             q.par = c(0,1),
```

```

        b.par = c(0,1)           ,
        dist.q = dnorm           ,
        dist.b = dnorm
    )
    result2 = bdw.mc(result,5) # <<<- multicore
    plot(result2)
    summary(result2)

## End(Not run)

```

plot.bdw

*Plot a MCMC object of class 'bdw'***Description**

This function generates several diagnostics plots from a MCMC object of class 'bdw'

Usage

```

## S3 method for class 'bdw'
plot(x, est = Mode, prob = 0.95, adj = 2, r.outliers = TRUE,
     density = FALSE, exc.tun = FALSE, ...)

```

Arguments

x	The object containing the MCMC results of class 'bdw'.
est	The statistic that is used to estimate parameters from marginal densities. The default is 'mode'.
prob	A numerical value in (0 , 1). Corresponding probability for Highest Posterior Density (HPD) interval.
adj	A positive value. Measure of smoothness for densities. A higher value results in smoother density plots.
r.outliers	Logical flag. If TRUE, a preprocessing procedure removes the outliers before showing the results.
density	Logical flag. If TRUE, a density plot accompanies the HPD intervals.
exc.tun	Logical flag. If TRUE and penalized=TRUE, the penalty parameter is excluded from the plots.
...	Other parameters that can be passed to standard plot() function.

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See Also

[bdw](#), [summary.bdw](#), [bdw.mc](#)

Examples

```
example(bdw)
```

summary.bdw

Summary for a MCMC object of class 'bdw'

Description

This function produces result summaries from a MCMC object of class 'bdw'

Usage

```
## S3 method for class 'bdw'
summary(object, est = Mode, prob = 0.95, samp = TRUE, ...)
```

Arguments

object	The object containing the MCMC results of class 'bdw'.
est	The statistic that is used to estimate parameters from marginal densities. The default is 'mode'.
prob	A numerical value in (0 , 1). Corresponding probability for Highest Posterior Density (HPD) interval. If either RJ=TRUE or penalized=TRUE, coefficients are marked as zero if corresponding prob% HPD intervals contain zero.
samp	Logical flag. If TRUE, analyse a sample instead of whole MCMC chain to save time. * enable if object is created by 'bdw.mc' function.
...	Advance users. Extra parameters to pass to optim() function

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See Also

[bdw](#), [plot.bdw](#), [bdw.mc](#)

Examples

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example(bdw)
```

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