

Package ‘bnormnlr’

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Type Package

Title Bayesian Estimation for Normal Heteroscedastic Nonlinear Regression Models

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Description Implementation of Bayesian estimation in normal heteroscedastic nonlinear regression Models following Cepeda-Cuervo, (2001).

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Suggests car, coda, MASS

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R topics documented:

bnormnlr-package	2
bnlr	3
chainsum	5
infocrit	7

Index	9
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bnormnlr-package	<i>Bayesian Estimation for Normal Heteroscedastic Nonlinear Regression Models</i>
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Description

Implementation of Bayesian estimation in normal heteroscedastic nonlinear regression Models following Cepeda-Cuervo, (2001).

Details

Package: bnormnlr
 Type: Package
 Version: 1.0
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 License: GPL-2

The package provides three functions: `bnlr` to perform Bayesian estimation for heteroscedastic normal nonlinear regression models; `chainsum` to summarize the MCMC chains obtained from `bnlr` and `infocrit` to extract information criteria measures from the model fit.

Author(s)

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References

Cepeda-Cuervo, E. (2001). Modelagem da variabilidade em modelos lineares generalizados. Unpublished Ph.D. tesis. Instituto de Matematicas. Universidade Federal do Rio do Janeiro.

Cepeda-Cuervo, E. and Gamerman, D. (2001). Bayesian modeling of variance heterogeneity in normal regression models. *Brazilian Journal of Probability and Statistics* 14.1: 207-221.

Cepeda-Cuervo, E. and Achcar, J.A. (2010). Heteroscedastic nonlinear regression models. *Communications in Statistics-Simulation and Computation* 39.2 : 405-419.

Examples

```
utils::data(muscle, package = "MASS")
###mean and variance functions
fmu<-function(param,cov){ param[1] + param[2]*exp(-cov/exp(param[3]))}
fsgma<-function(param,cov){drop(exp(cov*%*%param))}

##Note: use more MCMC chains (i.e NC=10000) for more accurate results.
m1b<-bnlr(y=muscle$Length,f1=fmu,f2=fsgma,x=muscle$Conc,
z=cbind(1,muscle$Conc),bta0=c(20,-30,0),gma0=c(2,0),Nc=1200)
```

```
chainsum(m1b$chains,burn=1:200)
infocrit(m1b,1:8000)
```

bnlr	<i>Bayesian Estimation for Normal Heteroscedastic Nonlinear Regression Models.</i>
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Description

Implementation of Bayesian estimation in Heteroscedastic Nonlinear Regression Models following Cepeda-Cuervo, (2001).

Usage

```
bnlr(y, f1, f2, f1g = NULL, f2g = NULL, x, z, bta0, gma0,
b = rep(0, length(bta0)), B = diag(10^6, length(bta0)),
g = rep(0, length(gma0)), G = diag(10^6, length(gma0)), Nc)
```

Arguments

y	A vector with the response variable.
f1	Non-linear function to specify the mean of the model. This function must have two arguments (param and cov) and must return a number in order to be accepted by the function. See details.
f2	Non-linear function to specify the variance of the model. This function must have two arguments (param and cov) and must return a positive number in order to be accepted by the function. See details.
f1g	A function which returns the gradient of the function f1 with respect to argument param. This function must have two arguments (param and cov) and must return a vector where each entry corresponds to the derivative of f1 with respect to param[i] evaluated at param.
f2g	A function which returns the gradient of the function f2 with respect to argument param. This function must have two arguments (param and cov) and must return a vector where each entry corresponds to the derivative of f2 with respect to param[i] evaluated at param.
x	Matrix of covariates associated with f1. This will be passed to f1 as argument cov. Thus f1(param0,x) should return a vector of length dim(x)[1] with the nonlinear function evaluated at each x[i,] for the parameter values param0.
z	Matrix of covariates associated with f2. This will be passed to f2 as argument cov. Thus f2(param0,z) should return a vector of length dim(z)[1] with the nonlinear function evaluated at each z[i,] for the parameter values param0.
bta0	Initial values for the parameters associated with f1. This vector will be passed to f1 together with x, so f1(bta0,x) should return a vector of length dim(x)[1] with the nonlinear function evaluated at each x[i,] for the parameter values bta0.

<code>gma0</code>	Initial values for the parameters associated with <code>f2</code> . This vector will be passed to <code>f2</code> together with <code>z</code> , so <code>f1(bta0,x)</code> should return a vector of length <code>dim(z)[1]</code> with the nonlinear function evaluated at each <code>z[i,]</code> for the parameter values <code>gma0</code> .
<code>b</code>	Mean of the normal prior distribution of the mean parameters. Should have same length as <code>bta0</code> .
<code>B</code>	Covariance matrix of the normal prior distribution of the mean parameters.
<code>g</code>	Mean of the normal prior distribution of the variance parameters. Should have same length as <code>gma0</code> .
<code>G</code>	Covariance matrix of the normal prior distribution of the variance parameters.
<code>Nc</code>	Number mcmc simulations of the posterior distributions of the regression parameters given the data.

Details

The matrices `x` and `z` should have the same number of rows as observations are in vector `y`. The functions `f1` and `f2` should be constructed in such a way that `f1(bta0,x)` and `f2(gma0,z)` returns a vector of the same length of `y`. `f1g` and `f2g` should be constructed in such a way that `f1g(bta0,x)` and `f2g(gma0,z)` returns a matrix where each row corresponds to the gradient (with respect to `param`) evaluated at `bta0` (`gma0`) given the covariate values of `x[i,]` (`z[i,]`).

Value

A list with the following objects:

<code>chains</code>	A matrix where mcmc simulations of the posterior distributions of the regression parameters given the data are stored. Rows correspond to mcmc simulation and columns correspond to the regression parameters. Parameters associated with <code>f1</code> are denoted by <code>bta_i</code> , parameters associated with <code>f2</code> are denoted by <code>gma_i</code> . In this matrix also is stored the Deviance of each iteration.
<code>accept.bta</code>	An integer presenting the number of samples accepted by the Metropolis-Hastings algorithm for the mean parameters.
<code>accept.gma</code>	An integer presenting the number of samples accepted by the Metropolis-Hastings algorithm for the variance parameters.
<code>y</code>	Response variable used in the fit.
<code>x</code>	Covariates associated with the mean used in the fit.
<code>z</code>	Covariates associated with the variance used in the fit.
<code>f1</code>	Fucntion used to model the mean.
<code>f2</code>	Fucntion used to model the variance.

Author(s)

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References

- Cepeda-Cuervo, E. (2001). Modelagem da variabilidade em modelos lineares generalizados. Unpublished Ph.D. tesis. Instituto de Matematicas. Universidade Federal do Rio do Janeiro.
- Cepeda-Cuervo, E. and Gamerman, D. (2001). Bayesian modeling of variance heterogeneity in normal regression models. *Brazilian Journal of Probability and Statistics* 14.1: 207-221.
- Cepeda-Cuervo, E. and Achcar, J.A. (2010). Heteroscedastic nonlinear regression models. *Communications in Statistics-Simulation and Computation* 39.2 : 405-419.

Examples

```
#####
###Simulation of heteroscedastic model, using gradient
#####
library(car)
library(coda)
utils::data(muscle, package = "MASS")
###mean and variance functions
fmu<-function(param,cov){ param[1] + param[2]*exp(-cov/exp(param[3]))}
fsgma<-function(param,cov){drop(exp(cov*%param))}

###simulate heteroscedastic data
muscle$Length<-fmu(c(28.9632978, -34.2274097, -0.4972977),muscle$Conc)+
rnorm(60,0,sqrt(exp(log(2)+.8*muscle$Conc)))

####gradients
fmug<-function(param,cov){
cbind(1,exp(-cov/exp(param[3])),param[2]*exp(-cov/exp(param[3]))*cov/exp(param[3]))}
fsgmag<-function(param,cov){ cbind(drop(exp(cov*%param)),drop(exp(cov*%param))*cov[,2])}

###without gradient
m1b<-bnlr(y=muscle$Length,f1=fmu,f2=fsgma,x=muscle$Conc,z=cbind(1,muscle$Conc)
,bta0=c(20,-30,0),gma0=c(.5,.5),Nc=500)
###with gradient
m2b<-bnlr(y=muscle$Length,f1=fmu,f2=fsgma,x=muscle$Conc,z=cbind(1,muscle$Conc),
,bta0=c(20,-30,0),gma0=c(.5,.5),Nc=500)

chainsum(m1b$chains,burn=1:50)
chainsum(m2b$chains,burn=1:50)
infocrit(m1b,1:50)
infocrit(m2b,1:50)
##Note: use more MCMC chains (i.e NC=10000) for more accurate results.
```

Description

This function reports mean and desired quantiles of the samples obtained via Gibbs sampler of the posterior distribution of the parameters.

Usage

```
chainsum(chains, q = c(0.025, 0.5, 0.975), burn = NULL)
```

Arguments

chains	A matrix where mcmc simulations of the posterior distributions of the regression parameters given the data are stored. Rows correspond to mcmc simulation and columns correspond to the regression parameters. Parameters associated with f1 are denoted by btai (i=1,2,...), parameters associated with f2 are denoted by gmai (i=1,2,...). In this matrix also is stored the Deviance of each iteration.
q	Vector of desired quantiles.
burn	A vector indicating which samples must be discarded from the mcmc simulation

Details

This function can accept any kind of matrix but is highly recommended to pass only the matrix produced by `bnlr`, in order to avoid missuses.

Value

A matrix with summary statistics of the chains.

Author(s)

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References

Carlin, B. P. & Louis, T. A. (2009), *Bayesian Methods for Data Analysis*, 3rd edn, CRC Press, New York.

Gamerman, D. & Lopes, H. F. (2006), *Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference*, 2nd edn, CRC Press, New York.

Examples

```
utils::data(muscle, package = "MASS")
plot(muscle$Conc, muscle$Length)

###mean and variance functions
fmu<-function(param,cov){ param[1] + param[2]*exp(-cov/exp(param[3]))}
fsgma<-function(param,cov){drop(exp(cov**%param))}

##Note: use more MCMC chains (i.e NC=10000) for more accurate results.
m1b<-bnlr(y=muscle$Length, f1=fmu, f2=fsgma, x=muscle$Conc,
```

```
z=cbind(1,muscle$Conc),bta0=c(20,-30,0),gma0=c(.5,.5),Nc=1200)
chainsum(m1b$chains,burn=1:200)
```

infocrit	<i>Expected Number of Parameters, DIC, AIC and BIC for bnlr fit.</i>
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Description

Function to calculate Expected Number of Parameters, DIC, AIC and BIC for bnlr output.

Usage

```
infocrit(model, burn)
```

Arguments

model	A list derived from bnlr function
burn	A vector indicating which samples must be discarded from the mcmc simulation

Value

a vector with:

pd	Expected Number of Parameters
DIC	Deviance Information Criterion
AIC	Akaike Information Criterion
BIC	Bayesian Information Criterion

Author(s)

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References

Carlin, B. P. & Louis, T. A. (2009), Bayesian Methods for Data Analysis, 3rd edn, CRC Press, New York.

Gamerman, D. & Lopes, H. F. (2006), Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference, 2nd edn, CRC Press, New York.

Examples

```
#####  
###Simulation of heteroscedastic model  
#####  
utils::data(muscle, package = "MASS")  
###mean and variance functions  
fmu<-function(param,cov){ param[1] + param[2]*exp(-cov/exp(param[3]))}  
fsgma<-function(param,cov){drop(exp(cov**%param))}  
  
###simulate heteroscedastic data  
muscle$Length<-fmu(c(28.9632978, -34.2274097, -0.4972977),muscle$Conc)+  
rnorm(60,0,sqrt(exp(log(2)+.8*muscle$Conc)))  
  
##Note: use more MCMC chains (i.e NC=10000) for more accurate results.  
m2b<-bnlr(y=muscle$Length,f1=fmu,f2=fsgma,x=muscle$Conc,  
z=matrix(rep(1,length(muscle$Length)),ncol=1),bta0=c(20,-30,-1),gma0=2,Nc=650)  
m1b<-bnlr(y=muscle$Length,f1=fmu,f2=fsgma,x=muscle$Conc,z=cbind(1,muscle$Conc),  
bta0=c(20,-30,0),gma0=c(.5,.5),Nc=650)  
  
chainsum(m1b$chains,burn=1:65)  
chainsum(m2b$chains,burn=1:65)  
infocrit(m1b,1:65)  
infocrit(m2b,1:65)
```


Index

*Topic **package**

bnormnlr-package, [2](#)

bnlr, [3](#)

bnormnlr (bnormnlr-package), [2](#)

bnormnlr-package, [2](#)

chainsum, [5](#)

infocrit, [7](#)