Package ‘metropolis’

October 13, 2022

Title The Metropolis Algorithm

Version 0.1.8

Date 2020-09-21

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Description Learning and using the Metropolis algorithm for Bayesian fitting of a generalized linear model. The package vignette includes examples of hand-coding a logistic model using several variants of the Metropolis algorithm. The package also contains R functions for simulating posterior distributions of Bayesian generalized linear model parameters using guided, adaptive, guided-adaptive and random walk Metropolis algorithms. The random walk Metropolis algorithm was originally described in Metropolis et al (1953); <doi:10.1063/1.1699114>.

License GPL (>= 2)

Depends coda, R (>= 3.5.0)

Imports stats

Suggests knitr, markdown

VignetteBuilder knitr

Encoding UTF-8

Language en-US

LazyData true

RoxygenNote 7.1.0

NeedsCompilation no

Repository CRAN

Date/Publication 2020-09-21 21:20:07 UTC

R topics documented:

`as.mcmc.metropolis.samples` *Convert glm_metropolis output to* `mcmc` *object from package coda*

Description

Allows use of useful functions from coda package

Usage

```
## S3 method for class 'metropolis.samples'
as.mcmc(x, ...)
```

Arguments

`x`	an object from the function "metropolis"
`...`	not used

Details

TBA

Value

An object of type "mcmc" from the coda package

Examples

```
## Not run:
library("coda")
dat = data.frame(y = rbinom(100, 1, 0.5), x1=runif(100), x2 = runif(100))
res = metropolis_glm(y ~ x1 + x2, data=dat, family=binomial(), iter=10000, burnin=3000,
adapt=TRUE, guided=TRUE, block=FALSE)
res2 = as.mcmc(res)
summary(res2)

## End(Not run)
```

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expit *Inverse logit transform*

Description

Inverse logit transform

Usage

```
expit(mu)
```

Arguments

mu	log-odds

Value

returns a scalar or vector the same length as mu with values that are the inverse logit transform of mu

Examples

```
logodds = rnorm(10)
expit(logodds)
logodds = log(1.0)
expit(logodds)
```

`logistic_ll` *logistic log likelihood*

Description

logistic log likelihood

Usage

```
logistic_ll(y, X, par)
```

Arguments

`y`	binary outcome
`X`	design matrix
`par`	vector of model coefficients

Value

a scalar quantity proportional to a binomial likelihood with logistic parameterization, given y,X,and par

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`magfields` *A case control study of childhood leukemia and magnetic fields from Savitz, Wachtel, Barnes, et al (1998) doi: Rhrefhttps://doi.org/10.1093/oxfordjournals.aje.a11494310.1093/oxfordjournals.aje.a114943.*

Description

A case control study of childhood leukemia and magnetic fields from Savitz, Wachtel, Barnes, et al (1998) doi: 10.1093/oxfordjournals.aje.a114943.

Usage

```
magfields
```

Format

A data frame with 234 rows and 2 variables:

y childhood leukemia

x exposure to magnetic field

`metropolis.control` *metropolis.control*

Description

metropolis.control

Usage

```
metropolis.control(
  adapt.start = 25,
  adapt.window = 200,
  adapt.update = 25,
  min.sigma = 0.001,
  prop.sigma.start = 1,
  scale = 2.4
)
```

Arguments

`adapt.start`	start adapting after this many iterations; set to iter+1 to turn off adaptation
`adapt.window`	base acceptance rate on maximum of this many iterations
`adapt.update`	frequency of adaptation
`min.sigma`	minimum of the proposal distribution standard deviation (if set to zero, posterior may get stuck)
`prop.sigma.start`	starting value, or fixed value for proposal distribution s standard deviation
`scale`	scale value for adaptation (how much should the posterior variance estimate be scaled by?). Scale/sqrt(p) is used in metropolis_glm function, and Gelman et al. (2014, ISBN: 9781584883883) recommend a scale of 2.4 @return A list of parameters used in fitting with the following named objects adapt.start, adapt.window,adapt.update,min.sigma,prop.sigma.start,scale

`metropolis_glm` *Use the Metropolis Hastings algorithm to estimate Bayesian glm parameters*

Description

This function carries out the Metropolis algorithm.

Usage

```
metropolis_glm(
  f,
  data,
  family = binomial(),
  iter = 100,
  burnin = round(iter/2),
  pm = NULL,
  pv = NULL,
  chain = 1,
  prop.sigma.start = 0.1,
  inits = NULL,
  adaptive = TRUE,
  guided = FALSE,
  block = TRUE,
  saveproposal = FALSE,
  control = metropolis.control()
)
```

Arguments

`f`	an R style formula (e.g. y ~ x1 + x2)
`data`	an R data frame containing the variables in f
`family`	R glm style family that determines model form: gaussian() or binomial()
`iter`	number of iterations after burnin to keep
`burnin`	number of iterations at the beginning to throw out (also used for adaptive phase)
`pm`	vector of prior means for normal prior on log(scale) (if applicable) and regression coefficients (set to NULL to use uniform priors)
`pv`	vector of prior variances for normal prior on log(scale) (if applicable) and regression coefficients (set to NULL to use uniform priors)
`chain`	chain id (plan to deprecate)
`prop.sigma.start`	proposal distribution standard deviation (starting point if adapt=TRUE)
`inits`	NULL, a vector with length equal to number of parameters (intercept + x + scale ;gaussian() family only model only), or "glm" to set priors based on an MLE fit
`adaptive`	logical, should proposal distribution be adaptive? (TRUE usually gives better answers)
`guided`	logical, should the "guided" algorithm be used (TRUE usually gives better answers)
`block`	logical or a vector that sums to total number of parameters (e.g. if there are 4 random variables in the model, including intercept, then block=c(1,3) will update the intercept separately from the other three parameters.) If TRUE, then updates each parameter 1 by 1. Using `guide`=TRUE with `block` as a vector is not advised
`saveproposal`	(logical, default=FALSE) save the rejected proposals (block=TRUE only)?
`control`	parameters that control fitting algorithm. See metropolis.control()

Details

Implements the Metropolis algorithm, which allows user specified proposal distributions or implements an adaptive algorithm as described by Gelman et al. (2014, ISBN: 9781584883883). This function also allows the "Guided" Metropolis algorithm of Gustafson (1998) doi: 10.1023/A:1008880707168. Note that by default all parameters are estimated simulataneously via "block" sampling, but this default behavior can be changed with the "block" parameter. When using guided=TRUE, block should be set to FALSE.

Value

An object of type "metropolis.samples" which is a named list containing posterior MCMC samples as well as some fitting information.

Examples

```
dat = data.frame(y = rbinom(100, 1, 0.5), x1=runif(100), x2 = runif(100))

res = metropolis_glm(y ~ x1 + x2, data=dat, family=binomial(), iter=1000, burnin=3000,
adapt=TRUE, guided=TRUE, block=FALSE)
res
summary(res)
apply(res$parms, 2, mean)
glm(y ~ x1 + x2, family=binomial(), data=dat)
dat = data.frame(y = rnorm(100, 1, 0.5), x1=runif(100), x2 = runif(100), x3 = rpois(100, .2))

res = metropolis_glm(y ~ x1 + x2 + factor(x3), data=dat, family=gaussian(), inits="glm",
iter=10000, burnin=3000, adapt=TRUE, guide=TRUE, block=FALSE)
apply(res$parms, 2, mean)
glm(y ~ x1 + x2+ factor(x3), family=gaussian(), data=dat)
```

---

normal_ll *Gaussian log likelihood*

Description

Gaussian log likelihood

Usage

```
normal_ll(y, X, par)
```

Arguments

y	binary outcome
X	design matrix
par	vector of gaussian scale parameter followed by model coefficients

Value

a scalar quantity proportional to a normal likelihood with linear parameterization, given y, X, and par

---

plot.metropolis.samples

Plot the output from the metropolis function

Description

This function allows you to summarize output from the metropolis function.

Usage

```
## S3 method for class 'metropolis.samples'
plot(x, keepburn = FALSE, parms = NULL, ...)
```

Arguments

x	the outputted object from the "metropolis_glm" function
keepburn	keep the burnin iterations in calculations (if adapt=TRUE, keepburn=TRUE
parms	names of parameters to plot (plots the first by default, if TRUE, plots all)
...	other arguments to plot

Details

TBA

Value

None

Examples

```
dat = data.frame(y = rbinom(100, 1, 0.5), x1=runif(100), x2 = runif(100))
res = metropolis_glm(y ~ x1 + x2, data=dat, family=binomial(), iter=10000, burnin=3000,
adapt=TRUE, guided=TRUE, block=FALSE)
plot(res)
```

print.metropolis.samples

Print a metropolis.samples object

Description

This function allows you to summarize output from the "metropolis_glm" function.

Usage

```
## S3 method for class 'metropolis.samples'
print(x, ...)
```

Arguments

`x`	a "metropolis.samples" object from the function "metropolis_glm"
`...`	not used.

Details

None

Value

An unmodified "metropolis.samples" object (invisibly)

summary.metropolis.samples

Summarize a probability distribution from a Markov Chain

Description

This function allows you to summarize output from the metropolis function.

Usage

```
## S3 method for class 'metropolis.samples'
summary(object, keepburn = FALSE, ...)
```

Arguments

`object`	an object from the function "metropolis"
`keepburn`	keep the burnin iterations in calculations (if adapt=TRUE, keepburn=TRUE will yield potentially invalid summaries)
`...`	not used

Details

TBA

Value

returns a list with the following fields: nsamples: number of simulated samples sd: standard deviation of parameter distributions se: standard deviation of parameter distribution means ESS_parms: effective sample size of parameter distribution means postmean: posterior means and normal based 95% credible intervals postmedian: posterior medians and percentile based 95% credible intervals postmode: posterior modes and highest posterior density based 95% credible intervals

Examples

```
dat = data.frame(y = rbinom(100, 1, 0.5), x1=runif(100), x2 = runif(100))
res = metropolis_glm(y ~ x1 + x2, data=dat, family=binomial(), iter=10000, burnin=3000,
adapt=TRUE, guided=TRUE, block=FALSE)
summary(res)
```

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