Tutorial for the dcglm package

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Abstract

This tutorial package demonstrates the capabilities of data cloning algorithm via the infrastructure provided by the dclone package. The functions developed here reproduce main features of the glm base function in R by using data cloning.

Keywords: Bayesian statistics, data cloning, maximum likelihood inference, generalized linear models, R.

1. Introduction

Data cloning is a statistical computing method introduced by Lele et al. (2007). It exploits the computational simplicity of the Markov chain Monte Carlo (MCMC) algorithms used in the Bayesian statistical framework, but it provides valid frequentist inferences such as the maximum likelihood estimates and their standard errors for complex hierarchical models. The use of the data cloning algorithm is especially straightforward for complex models, where the number of unknowns increases with sample size (i.e. mixed models), because inference and prediction procedures are often hard to implement in such situations.

The dclone R package (Sólymos 2009) aims to provide low level functionality to easily implement more specific higher level procedures based on data cloning for users familiar with the Bayesian methodology. This tutorial, we develop high level functions to reproduce the glm base function of R by using the data cloning algorithm building on the infrastructure of the dclone package.

2. Data generation

We generate random data for Poisson and Binomial GLMs. First we define the number of locations (n) and the independent covariate (x). X represents the design matrix:

\begin{verbatim}
R> library(dclone)
R> set.seed(1234)
R> n <- 20
R> x <- runif(n, -1, 1)
R> X <- model.matrix(~x)
\end{verbatim}

Parameters (beta1), linear predictor (mu1) and random response (Y1) for the Poisson case (log link function):

\begin{verbatim}
R> beta1 <- c(2, -1)
\end{verbatim}
Parameters (beta2), linear predictor (mu2) and random response (Y2) for the Binomial (Bernoulli) case (logistic link function):

R> beta2 <- c(0, -1)
R> mu2 <- X %*% beta2
R> Y2 <- rbinom(n, 1, exp(mu2) / (1 + exp(mu2)))

3. GLM based on the glm function

Now we fit the Poisson and Binomial GLM by using the glm base function and inspect their summaries:

R> m1 <- glm(Y1 ~ x, family=poisson)
R> summary(m1)

Call:
glm(formula = Y1 ~ x, family = poisson)

Deviance Residuals:
Min 1Q Median 3Q Max
-1.6336 -0.8138 -0.2134 0.5154 2.0309

Coefficients:
Estimate Std. Error z value Pr(>|z|)
(Intercept) 1.94162 0.09482 20.478 < 2e-16 ***
x -1.27648 0.16017 -7.969 1.60e-15 ***
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 90.897 on 19 degrees of freedom
Residual deviance: 19.060 on 18 degrees of freedom
AIC: 99.543

Number of Fisher Scoring iterations: 4

R> m2 <- glm(Y2 ~ x, family=binomial)
R> summary(m2)

Call:
glm(formula = Y2 ~ x, family = binomial)

Deviance Residuals:
Min 1Q Median 3Q Max
-1.7850 -0.8787 -0.5794 1.0077 1.5424

Coefficients:
Estimate Std. Error z value Pr(>|z|)
4. The full Bayesian model for GLM and data cloning

Here is the JAGS model for the Poisson case, with flat Normal priors for the regression coefficients:

```r
R> glm.pois <- function() {
+   for (i in 1:n) {
+     Y[i] ~ dpois(lambda[i])
+     log(lambda[i]) <- inprod(X[i,], beta[1,])
+   }
+   for (j in 1:np) {
+     beta[1,j] ~ dnorm(0, 0.001)
+   }
+ }
```

The data will be represented as a list (if we want to use data cloning consistently, we have to use the list format instead of the global environment):

```r
R> dat1 <- list(n = length(Y1), Y = Y1, X = X, np = ncol(X))
R> str(dat1)
```

List of 4

- n : int 20
- Y : num [1:20] 14 3 2 4 5 6 25 22 3 9 ...
- X : num [1:20, 1:2] 1 1 1 1 1 1 1 1 1 1 ...
  ..- attr(*, "dimnames")=List of 2
  ...$ : chr [1:20] "1" "2" "3" "4" ...
  ...$ : chr [1:2] "(Intercept)" "x"
  ..- attr(*, "assign")= int [1:2] 0 1
- np: int 2

Now let’s clone the data set (note that n should be multiplied, while np must remain unchanged):

```r
R> n.clones <- 5
R> dcdat1 <- dclone(dat1, n.clones, multiply = "n", unchanged = "np")
R> str(dcdat1)
```

List of 4

- n : atomic [1:1] 100
To fit the model to the data with data cloning is as easy as this:

```R
R> mod1 <- jags.fit(dcdat1, "beta", glm.pois)
R> summary(mod1)

Iterations = 1001:2000
Thinning interval = 1
Number of chains = 3
Sample size per chain = 1000
Number of clones = 5

1. Empirical mean and standard deviation for each variable,  
   plus standard error of the mean:

   Mean    SD   DC SD  Naive SE  Time-series SE R hat
beta[1]  1.940 0.04385 0.09804 0.0008005  0.001800  1.005
beta[2]  1.276 0.07336 0.16403 0.0013393  0.002854  1.005

2. Quantiles for each variable:

          2.5%   25%  50%  75%  97.5%
beta[1] -2.017 -1.906 -1.852 -1.794 -1.730

Let's compare this `mcmc.list` (more accurately an `mcmc.list.dc`) object with the `glm` results:

```R
R> cbind(true.values=beta1,  
         glm.estimates=coef(m1), glm.se=summary(m1)$coefficients[,2],  
         dc.estimates=coef(mod1), dc.se=dcsd(mod1))

 true.values glm.estimates glm.se dc.estimates dc.se
(Intercept)     2  1.941624 0.09481704 1.940468 0.09804054
 x                -1 -1.276479 0.16017431 -1.275982 0.16403481
```

Here is the JAGS model for the Binomial (Bernoulli, because only one trial) case:

```R
R> glm.bin <- function() {
  + for (i in 1:n) {
  +   Y[i] ~ dbin(p[i], k)
  +   logit(p[i]) <- inprod(X[i,], beta[1,])
  + }
```
for (j in 1:np) {
    beta[1,j] ~ dnorm(0, 0.001)
}

Putting together the data set is similar to the Poisson case:

```r
R> dat2 <- list(n = length(Y2), Y = Y2, k = 1, X = X, np = ncol(X))
R> str(dat2)

List of 5
$n : int 20
$ Y : num [1:20] 1 0 0 1 0 1 0 1 0 0 ...
$k : num 1
$ X : num [1:20, 1:2] 1 1 1 1 1 1 1 1 1 1 ...
..- attr(*, "dimnames")=List of 2
...$ : chr [1:20] "1" "2" "3" "4" ...
...$ : chr [1:2] "(Intercept)" "x"
..- attr(*, "assign")= int [1:2] 0 1
$ np: int 2
```

but data cloning setup is a bit different. We don’t have to repeat the data vectors or columns in the design matrix `n.clones` times, because there is an easier way. We multiply `Y` and `k` with `n.clones` and leave the other elements unchanged:

```r
R> dcdat2 <- dclone(dat2, n.clones, multiply = c("Y","k"), unchanged = c("n", "np", "X"))
R> str(dcdat2)

List of 5
$n : int 20
$ Y : atomic [1:20] 5 0 0 5 0 5 0 5 0 0 ...
..- attr(*, "n.clones")= atomic [1:1] 5
..- attr(*, "method")= chr "multi"
$k : atomic [1:1] 5
..- attr(*, "n.clones")= atomic [1:1] 5
..- attr(*, "method")= chr "multi"
$ X : num [1:20, 1:2] 1 1 1 1 1 1 1 1 1 1 ...
..- attr(*, "dimnames")=List of 2
...$ : chr [1:20] "1" "2" "3" "4" ...
...$ : chr [1:2] "(Intercept)" "x"
..- attr(*, "assign")= int [1:2] 0 1
$ np: int 2
```

Now fit the model to the data with data cloning:

```r
R> mod2 <- jags.fit(dcdat2, "beta", glm.bin)
R> summary(mod2)

Iterations = 1001:2000
Thinning interval = 1
Number of chains = 3
Sample size per chain = 1000
Number of clones = 5

1. Empirical mean and standard deviation for each variable, plus standard error of the mean:

<table>
<thead>
<tr>
<th></th>
<th>Mean</th>
<th>SD</th>
<th>DC SD</th>
<th>Naive SE</th>
<th>Time-series SE</th>
<th>R hat</th>
</tr>
</thead>
<tbody>
<tr>
<td>beta[1]</td>
<td>-0.353</td>
<td>0.229</td>
<td>0.511</td>
<td>0.004176</td>
<td>0.005744</td>
<td>1.0004</td>
</tr>
<tr>
<td>beta[2]</td>
<td>-1.788</td>
<td>0.463</td>
<td>1.036</td>
<td>0.008455</td>
<td>0.011879</td>
<td>0.9998</td>
</tr>
</tbody>
</table>

2. Quantiles for each variable:

<table>
<thead>
<tr>
<th></th>
<th>2.5%</th>
<th>25%</th>
<th>50%</th>
<th>75%</th>
<th>97.5%</th>
</tr>
</thead>
<tbody>
<tr>
<td>beta[1]</td>
<td>-0.818</td>
<td>-0.506</td>
<td>-0.349</td>
<td>-0.195</td>
<td>0.082</td>
</tr>
</tbody>
</table>

and compare results with glm results:

R> cbind(true.values=beta2, 
+ glm.estimates=coef(m2), glm.se=summary(m2)$coefficients[,2], 
+ dc.estimates=coef(mod2), dc.se=dcsd(mod2))

5. The 'custommodel' function

The custommodel function enables us to reuse the same JAGS model with minor modifications. For example we combine the above Poisson and Binomial model into one.

R> glm.model <- function() { 
+ for (i in 1:n) { 
+ Y[i] ~ dpois(lambda[i]) 
+ Y[i] ~ dbin(p[i], k) 
+ log(lambda[i]) <- inprod(X[i,], beta[1,]) 
+ logit(p[i]) <- inprod(X[i,], beta[1,]) 
+ } 
+ for (j in 1:np) { 
+ beta[1,j] ~ dnorm(0, 0.001) 
+ } 
+ }

If we want to use this in the jags.fit function, it would give the error message about the attempt to define the nodes more than once. To avoid this, we tell the function which line(s) should be excluded:

R> custommodel(glm.model, c(4,6))
so eventually we get back our original models. But these are not functions, but character vectors of the class ‘custommodel’. \texttt{jags.fit} will recognize this.

Why do we want to complicate our lives with the \texttt{custommodel}? Because \texttt{dpois}, \texttt{dbin}, and \texttt{inprod} are not recognised as valid \texttt{R} objects or functions. This is, however, a requisite of building a valid \texttt{R} package that that passes \texttt{R CMD check}. A way to overcome this is to define fake objects as e.g. \texttt{inprod <- function() NULL}, but this option should be regarded as ugly and inefficient (unnecessary) as compared to a clean \texttt{custommodel} approach that will be presented in the next section.

### 6. The main function \texttt{dcglm}

Here is our main function for the data cloning based estimating procedure for the Poisson and Binomial GLMs:

```r
R> dcglm <-
+ function(formula, data = parent.frame(),
+ family=c("poisson", "binomial"), n.clones=5, ...)
+ {
+   glm.model <- c("model {",
+     " for (i in 1:n) {",
+     " Y[i] ~ dpois(lambda[i])",
+     " Y[i] ~ dbin(p[i], k)",
+     " log(lambda[i]) <- inprod(X[i,], beta[1,])",
+     " logit(p[i]) <- inprod(X[i,], beta[1,])",
+     " beta[1,j] ~ dnorm(0, 0.001)"
+   }"
+ )
+ family <- match.arg(family)
+ lhs <- formula[[2]]
+ formula.orig <- formula
+ Y <- eval(lhs, data)
+ formula[[2]] <- NULL
+ rhs <- model.frame(formula, data)
+ X <- model.matrix(attr(rhs, "terms"), rhs)
+ if (family == "poisson") {
+   dat <- list(n = length(Y), Y = Y, X = X, np = ncol(X))
+   dcdat <- dclone(dat, n.clones, multiply = "n", unchanged = "np"
+   model <- dclone:::custommodel(glm.model, c(4,6))
+ } else {
+   dat <- list(n = length(Y), Y = Y, X = X, np = ncol(X), k = 1)
+   dcdat <- dclone(dat, n.clones, multiply = c("Y","k"), unchanged = c("n", "np", "X"))
+   model <- dclone:::custommodel(glm.model, c(3,5))
+ }
```
> mod <- jags.fit(dcdat, "beta", model, ...)  
> COEF <- coef(mod)  
> SE <- dcsd(mod)  
> names(COEF) <- names(SE) <- colnames(X)  
> mu <- X %*% COEF  
> if (family == "poisson") {  
>   fitval <- drop(exp(mu))  
>   ll <- sum(dpois(Y, fitval, log=TRUE))  
> } else {  
>   fitval <- drop(exp(mu) / (1 + exp(mu)))  
>   ll <- sum(dbinom(Y, 1, fitval, log=TRUE))  
> }  
> rval <- list(call=match.call(),  
>               mcmc = mod,  
>               y = Y,  
>               x = rhs,  
>               model = X,  
>               fitted.values = fitval,  
>               linear.predictors = mu,  
>               formula = formula.orig,  
>               coefficients = COEF,  
>               std.error = SE,  
>               loglik = ll,  
>               family = family,  
>               df.residual = length(Y) - length(COEF),  
>               df.null = length(Y) - 1)  
> class(rval) <- c("dcglm")  
> rval  
> }

Let’s go through this function step-by-step as pseudo-code:

1. **glm.model** is the **custommodel** version of the **BUGS** model, unifying the Poisson and Binomial cases, as we have seen before.

2. The **family** argument is recognized, and as a result, it can be given not only in full (e.g. **family = "p"** is equivalent of **family = "poisson"**).

3. **lhs** is the left-hand-side of the formula, **Y** is the value as a result of evaluating **lhs** in **data** (that is the parent frame, which is usually the global environment if not called from inside of a function).

4. **formula[[2]]** <- **NULL** removes the left-hand-side from the formula (that’s why we keep a copy of it named as **formula.orig**).

5. **rhs** is the right-hand-side, that is a model frame with variables defined in **data**.

6. The design matrix **X** is a result of using the "**terms**" attribute of **rhs** and evaluated in **rhs**.

7. The the Bayesian (**dat**) and data cloned (**dcdat**) data representation, and **model** depends on the **family** argument.
8. \texttt{mod} is the fitted \texttt{mcmc.list} object. Dots (...) represents all the additional arguments that can be passed, including \texttt{n.update}, \texttt{n.iter}, and \texttt{n.chains}.

9. \texttt{COEF} is the \texttt{coef} method evaluated on the \texttt{mcmc.list} object \texttt{mod}. \texttt{SD} is the data cloned standard error (scaled by $\sqrt{k}$). Names of \texttt{COEF} and \texttt{SD} follow column names of \texttt{X}.

10. \texttt{mu} is the linear predictor (on log/logit scale), while \texttt{fitval} is the fitted value (response scale after using the appropriate inverse link function) and 11 is the log-likelihood calculated from the probability mass function.

11. \texttt{rval} is the return value, that is a list with elements commonly applied in objects representing model fit (cf. for example element names with \texttt{names(m1)}):

\begin{verbatim}
call the function call,
mcmc the fitted \texttt{mcmc.list} object,
y the response,
x the model frame (right-hand-side),
model the design matrix,
\texttt{fitted.values} fitted values,
\texttt{linear.predictors} linear predictors,
\texttt{formula} the formula argument of the call,
\texttt{coefficients} means of the joint posterior distribution (maximum likelihood estimates),
\texttt{std.error} standard errors of the MLE,
\texttt{loglik} log-likelihood,
\texttt{family} family argument of the call,
\texttt{df.residual} residual degrees of freedom,
\texttt{df.null} degrees of freedom in the null model.
\end{verbatim}

12. Finally, we attach the class attribute and return \texttt{rval}.

Fun, isn’t it? See if it is actually working:

\begin{verbatim}
R> dcm1 <- dglm(Y1 ~ x)
R> dcm2 <- dglm(Y2 ~ x, family = "binomial")
\end{verbatim}

If we are about to inspect these objects, well, it is a mess without some additional helper functions. The most basic such functions (called methods in R jargon) are \texttt{print} and \texttt{summary}. For our convenience, we also define some other methods, too. These are based on the so called S3 method dispatch system. That is, if a generic function is defined, we can add class specific methods to it.

In our case, the most simple methods are the \texttt{coef} and \texttt{fitted}, because these only extract an element from the objects\footnote{Note that these are identical to the \texttt{coef.default} and \texttt{fitted.default} functions, but shown here for didactic purposes.}:

\begin{verbatim}
R> coef.dglm <- function(object, ...) object$coefficients
R> fitted.dglm <- function(object, ...) object$fitted.values
\end{verbatim}
Compare with the \texttt{glm} results:

\begin{verbatim}
R> rbind(glm=coef(m1), dcglm=coef(dcm1))

  (Intercept) x
glm 1.941624 -1.276479
dcglm 1.939610 -1.278539

R> rbind(glm=coef(m2), dcglm=coef(dcm2))

  (Intercept) x
glm -0.3388286 -1.737720
dcglm -0.3485690 -1.801005

R> rbind(glm=fitted(m1), dcglm=fitted(dcm1))

1 2 3 4 5 6 7  
glm 18.68691 5.100808 5.273269 5.086763 2.773811 4.871574 24.38239
dcglm 18.67900 5.087980 5.260289 5.073948 2.764118 4.858962 24.38253

R> rbind(glm=fitted(m2), dcglm=fitted(dcm2))

1 2 3 4 5 6 7  

R> rbind(glm=fitted(m1), dcglm=fitted(dcm1))

1 2 3 4 5 6 7  
glm 0.7317898 0.3178060 0.3276999 0.3169928 0.1689386 0.3043920 0.7967153
dcglm 0.7394043 0.3123635 0.3225281 0.3115285 0.1612997 0.2986009 0.8050611

R> rbind(glm=fitted(m2), dcglm=fitted(dcm2))

1 2 3 4 5 6 7  
glm 0.6435203 0.2857649 0.4041127 0.2666583 0.3786844 0.602899 0.1405842
dcglm 0.6490319 0.2795280 0.4013359 0.2600158 0.3750602 0.6068348 0.1331049

For the \texttt{logLik} method, it is necessary to follow the standard rules, because AIC calculations depend on this method (this means, that we don’t have to define a method for AIC if the \texttt{logLik} method exists for a class):

\begin{verbatim}
R> logLik.dcglm <- function (object, ...)  
  + structure(object$loglik,  
  +     df = object$df.null + 1 - object$df.residual,  
  +     nobs = object$df.null + 1,  
  +     class = "logLik")

R> logLik(m1)
'log Lik.' -47.77174 (df=2)
\end{verbatim}
R> logLik(dcm1)
'log Lik.' -47.77196 (df=2)
R> logLik(m2)
'log Lik.' -12.04875 (df=2)
R> logLik(dcm2)
'log Lik.' -12.05068 (df=2)
R> AIC(m1, dcm1, m2, dcm2)

<table>
<thead>
<tr>
<th></th>
<th>df</th>
<th>AIC</th>
</tr>
</thead>
<tbody>
<tr>
<td>m1</td>
<td>2</td>
<td>99.54347</td>
</tr>
<tr>
<td>dcm1</td>
<td>2</td>
<td>99.54392</td>
</tr>
<tr>
<td>m2</td>
<td>2</td>
<td>28.09749</td>
</tr>
<tr>
<td>dcm2</td>
<td>2</td>
<td>28.10137</td>
</tr>
</tbody>
</table>

Now it is possible to write the `print` method:

```r
R> print.dcglm <- function(x, digits = max(3, getOption("digits") - 3), ...) {
+     cat("Call: ", deparse(x$call), "\n")
+     cat("Coefficients:\n")
+     print.default(format(x$coefficients, digits = digits), print.gap = 2, quote = FALSE)
+     cat("Degrees of Freedom:\t", x$df.null, "Total (i.e. Null); ", x$df.residual, "Residual\n")
+     cat("Log Likelihood:\t", format(signif(x$loglik, digits)), "\n")
+     invisible(x)
+ }

Let's have a look at the resulting objects of our `dcglm` function:

R> dcm1
Call: dcglm(formula = Y1 ~ x, n.iter = 1000)

Coefficients:
(Intercept) x
1.940 -1.279

Degrees of Freedom: 19 Total (i.e. Null); 18 Residual
Log Likelihood: -47.77

R> dcm2
Call: dcglm(formula = Y2 ~ x, family = "binomial", n.iter = 1000)

Coefficients:
(Intercept) x
-0.3486 -1.8010

Degrees of Freedom: 19 Total (i.e. Null); 18 Residual
Log Likelihood: -12.05
Well done so far!

7. Methods for inference

The `summary` method returns the ML estimates, data cloning standard errors, and Wald-type z statistics and p-values:

```r
R> summary.dcglm <- function(object, ...){
+  COEF <- coef(object)
+  SE <- object$std.error
+  z <- COEF / SE
+  p <- 2 * pnorm(-abs(z))
+  stab <- cbind("Estimate" = COEF, "Std. Error" = SE,
+                 "z value" = z, "Pr(>|z|)" = p)
+  rval <- list(call = object$call,
+                coefficients = stab,
+                loglik = object$loglik,
+                df.residual = object$df.residual,
+                df.null = object$df.null)
+  class(rval) <- "summary.dcglm"
+  rval
+}
```

The return value here is also a list, repeating some of the elements of the fitted object. To appropriately format the summary, we use the `print` method for the object class `summary.dcglm`:

```r
R> print.summary.dcglm <-
+ function (x, digits = max(3, getOption("digits") - 3),
+           signif.stars = getOption("show.signif.stars"), ...)
+ {
+  cat("Call:
+  
+  "Summary of the glm() results and our models:

```r
R> summary(m1)

Call:
glm(formula = Y1 ~ x, family = poisson)

Deviance Residuals:
  Min       1Q   Median       3Q      Max
-1.6336  -0.8138  -0.2134   0.5154   2.0309

Coefficients:
            Estimate Std. Error   z value Pr(>|z|)   
(Intercept)   1.94162    0.09482  20.4782  < 2e-16 ***
```

```
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\[
\begin{array}{l}
x & -1.27648 & 0.16017 & -7.969 & 1.60e-15 \quad *** \\
\end{array}
\]

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 90.897 on 19 degrees of freedom
Residual deviance: 19.060 on 18 degrees of freedom
AIC: 99.543

Number of Fisher Scoring iterations: 4

R> summary(dcm1)

Call:
dcgml(formula = Y1 ~ x, n.iter = 1000)

Coefficients:

| Estimate | Std. Error | z value | Pr(>|z|) |
|----------|------------|---------|----------|
| (Intercept) | 1.93961 | 0.09578 | 20.251 | < 2e-16 *** |
| x | -1.27854 | 0.16201 | -7.892 | 2.98e-15 *** |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Degrees of Freedom: 19 Total (i.e. Null); 18 Residual
Log Likelihood: -47.77

R> summary(m2)

Call:
glm(formula = Y2 ~ x, family = binomial)

Deviance Residuals:

<table>
<thead>
<tr>
<th>Min</th>
<th>1Q</th>
<th>Median</th>
<th>3Q</th>
<th>Max</th>
</tr>
</thead>
<tbody>
<tr>
<td>-1.7850</td>
<td>-0.8787</td>
<td>-0.5794</td>
<td>1.0077</td>
<td>1.5424</td>
</tr>
</tbody>
</table>

Coefficients:

| Estimate | Std. Error | z value | Pr(>|z|) |
|----------|------------|---------|----------|
| (Intercept) | -0.3388 | 0.5021 | -0.675 | 0.500 |
| x | -1.7377 | 1.0186 | -1.706 | 0.088 . |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

Null deviance: 27.526 on 19 degrees of freedom
Residual deviance: 24.097 on 18 degrees of freedom
AIC: 28.097

Number of Fisher Scoring iterations: 4

R> summary(dcm2)
Tutorial for the dcglm package

Call:
dcglm(formula = Y2 ~ x, family = "binomial", n.iter = 1000)

Coefficients:

|                     | Estimate | Std. Error | z value | Pr(>|z|) |
|---------------------|----------|------------|---------|----------|
| (Intercept)         | -0.3486  | 0.5160     | -0.675  | 0.4994   |
| x                   | -1.8010  | 1.0362     | -1.738  | 0.0822   |

---

Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Degrees of Freedom: 19 Total (i.e. Null); 18 Residual
Log Likelihood: -12.05

Piece of cake!

For the confint, we use the asymptotic normality result of the data cloning theory (Lele et al. 2007), and the confint method defined for the data cloned mcmc.list part of the fitted model object:

```r
R> confint.dcglm <- function(object, parm, level = 0.95, ...) {
+   rval <- confint(object$mcmc, parm, level, ...)
+   rownames(rval) <- names(coef(object))
+   rval
+ }
```

The 95% confidence intervals for the model estimates are:

```r
R> confint(m1)
   2.5 % 97.5 %
(Intercept)   1.748410 2.120651
x            -1.596540 -0.968007

R> confint(dcm1)
   2.5 % 97.5 %
(Intercept)   1.751886 2.127333
x            -1.596064 -0.961013

R> confint(m2)
   2.5 % 97.5 %
(Intercept)  -1.404579 0.624789
x           -4.014429 0.095892

R> confint(dcm2)
   2.5 % 97.5 %
(Intercept)  -1.359989 0.662850
x            -3.831866 0.229868
```

Differences are due to the fact, that confint for glm uses profile likelihood, while dcglm confidence intervals are based on the asymptotic normality assumption. Profile likelihood can
be computed based on data cloning (Ponciano et al. 2009) but that procedure is not covered here.

### 8. Prediction based on the joint posterior distribution

In the prediction, we use MCMC. The likelihood part of the BUGS model for the prediction is the same as for the estimation. The only difference is in the prior specification:

```r
R> glm.pred <- function() {
+    for (i in 1:n) {
+        Y[i] ~ dpois(z[i])
+        Y[i] ~ dbin(z[i], k)
+        log(z[i]) <- mu[i]
+        logit(z[i]) <- mu[i]
+        mu[i] <- inprod(X[i,], beta[1,])
+    }
+    beta[1,1:np] <- mvn[1:np]
+    mvn[1:np] ~ dmnorm(coefs[,], prec[,])
+}
```

Note that we denote \( \lambda \) or \( p \) as \( z \), this will make life easier later. We use again the `custommodel` approach to differentiate between the Poisson and Binomial cases:

```r
R> custommodel(glm.pred, c(4,6))
```

```r
c("model {", " for (i in 1:n) {", " Y[i] ~ dpois(z[i])", " log(z[i]) <- mu[i]", " mu[i] <- inprod(X[i,], beta[1,])", " }", " beta[1,1:np] <- mvn[1:np]", " mvn[1:np] ~ dmnorm(coefs[,], prec[,])", "}")
```

```r
R> custommodel(glm.pred, c(3,5))
```

```r
c("model {", " for (i in 1:n) {", " Y[i] ~ dbin(z[i], k)", " logit(z[i]) <- mu[i]", " mu[i] <- inprod(X[i,], beta[1,])", " }", " beta[1,1:np] <- mvn[1:np]", " mvn[1:np] ~ dmnorm(coefs[,], prec[,])", "}")
```

Let’s consider the Poisson case only (the Binomial differs from it only by the specification of the `model` argument based on the `custommodel` approach, and the fitted model used). The prediction can be done by `jags.fit`, only the data specification is somewhat different. We will define the model parameters based on the MLE (`coefs`) and the variance-covariance matrix. We define a Multivariate Normal node for all the model parameters, by using the inverse of the variance-covariance matrix as a precision matrix (`prec`). Be careful, the check for symmetry in JAGS is stricter than the usual numerical precision in R, consequently we ensure that this condition is met by using the `make.symmetric` function. The data specification will look like (note, we are using the observed data in \( X \), but algorithmically, this doesn’t make any difference):

```r
R> prec <- make.symmetric(solve(vcov(mod1)))
R> coefs <- coef(mod1)
R> prdat <- list(n = nrow(X), X = X,
+    np = ncol(X), k = 1, coefs = coefs, prec = prec)
```
We use the `jags.fit` function. One chain is usually enough:

```r
prval <- jags.fit(prdat, "z", custommodel(glm.pred, c(4,6)), n.chains = 1)
```

The resulting `mcmc.list` object contains the conditional posterior distribution for our Poisson GLM based prediction with prediction intervals.

### 9. Methods for prediction

For our convenience, we can write a `vcov` method. We simply use the `vcov` method defined for the `mcmc.list` part of the fitted model object and do some cosmetics on the names:

```r
vcov.dcglm <- function(object, ...) {
  rval <- vcov(object$mcmc, ...)
  rownames(rval) <- colnames(rval) <- names(coef(object))
  rval
}
```

Comparison of the `glm` and `dcglm` approaches:

```r
vcov(m1)

(Intercept)  x
(Intercept) 0.008990272 0.009590252
x 0.009590252 0.025655809

vcov(dcm1)

(Intercept)  x
(Intercept) 0.009173621 0.009808561
x 0.009808561 0.026245824

vcov(m2)

(Intercept)  x
(Intercept) 0.2520969 0.1053385
x 0.1053385 1.0374523

vcov(dcm2)

(Intercept)  x
(Intercept) 0.2662973 0.1083411
x 0.1083411 1.0736542
```

Quite similar as we expected.

The `predict` function will look like:

```r
predict.dcglm <-
  function(object, newdata = NULL,
  type = c("link", "response"), se = FALSE, ...)
  {
    glm.pred <- c("model {",
      " for (i in 1:n) {",
```
The pseudo-code for `predict` is:

1. `glm.predict` is the familiar `custommodel` specification.
2. `prec` and `coefs` are needed for the data specification.
3. If `newdata` is `NULL`, we use the extracted design matrix of our fitted model (`object`). Else, we create the design matrix corresponding to our model from `newdata` (a data frame, containing the same covariates, but possibly with different values). For this extraction, we use the `formula` of the fitted model `object`.
4. Based on the `type` argument, we will monitor (sample) the nodes `mu` (if `type = "link"`) or `z` (if `type = "response"`). `mu` corresponds to the values on the scale of the linear
predictors, while \( z \) corresponds to the values on the response scale.

5. **model** is determined by the **family** of the fitted model **object**.

6. **prdat** is the data, **prmod** is the fitted MCMC object (we use \( k \) only in case of the Bionimal family, otherwise **rjags** warns us that \( k \) is unused for the Poisson case).

7. If the **se** argument is **FALSE**, the return value will be the point estimate vector of the prediction. If the **se** argument is **TRUE**, the return value will be a list including point estimates (**fit**) and standard errors (**se.fit**). Then, return the value.

Now let’s do the prediction for a range of \( x \) values from \(-1\) to \(1\) (call it **px**):

```r
R> px <- data.frame(x=seq(-1, 1, len = 10))
R> px
   x
1 -1.0000000
2 -0.7777778
3 -0.5555556
4 -0.3333333
5 -0.1111111
6  0.1111111
7  0.3333333
8  0.5555556
9  0.7777778
10 1.0000000
```

The **glm** based predictions are:

```r
R> pm1link <- predict(m1, newdata=px, type="link", se=TRUE)
R> pm1resp <- predict(m1, newdata=px, type="response", se=TRUE)
R> pm2link <- predict(m2, newdata=px, type="link", se=TRUE)
R> pm2resp <- predict(m2, newdata=px, type="response", se=TRUE)
```

The **dcglm** based predictions are:

```r
R> pdcm1link <- predict(dcm1, newdata=px, type="link", se=TRUE)
R> pdcm1resp <- predict(dcm1, newdata=px, type="response", se=TRUE)
R> pdcm2link <- predict(dcm2, newdata=px, type="link", se=TRUE)
R> pdcm2resp <- predict(dcm2, newdata=px, type="response", se=TRUE)
```

Fig. 1 shows prediction results.

10. **Making the dcglm package**

The easiest part now comes:

```r
R> package.skeleton("dcglm", c("coef.dcglm","confint.dcglm","dcglm",
+    "fitted.dcglm","logLik.dcglm","predict.dcglm",
+    "print.dcglm","print.summary.dcglm","summary.dcglm","vcov.dcglm"))
```
Figure 1: Prediction results based on the `glm` and `dcglm` approaches for the Poisson GLM. Points are prediction estimates, whiskers are prediction standard errors.

Follow this workflow for your own model and estimating procedure, then edit the files (read the Writing R Extensions manual) in the package directory, run R CMD check and R CMD build, distribute your package, and go out for a walk!

References


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