

Package ‘MCMCpack’

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Title Markov chain Monte Carlo (MCMC) Package

Author Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park

Maintainer Jong Hee Park <jongheepark@snu.ac.kr>

Depends R (>= 2.10.0), coda (>= 0.11-3), MASS, stats

Description This package 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. MCMCpack also contains some useful utility functions, including some additional density functions and pseudo-random number generators for statistical distributions, a general purpose Metropolis sampling algorithm, and tools for visualization.

License GPL-3

SystemRequirements gcc (>= 4.0)

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BayesFactor	<i>Create an object of class BayesFactor from MCMCpack output</i>
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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 compared.
BF	An object to be checked for membership in class BayesFactor.

Value

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

See Also[MCMCregress](#)**Examples**

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

model1 <- MCMCregress(bwt~age+lw+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)

model2 <- MCMCregress(bwt~age+lw+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)

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)
```

 choicevar

Handle Choice-Specific Covariates in Multinomial Choice Models

Description

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

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.
choicellevel	The level of y that the variable corresponds to.

Value

The new variable used by the `MCMCmn1()` function.

See Also

[MCMCmn1](#)

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.
n	Number of random vectors to generate.
alpha	Vector of shape parameters, or matrix of shape parameters corresponding to the number of draw.

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(1,1,1))
draws <- rdirichlet(20, c(1,1,1) )
```

dtomogplot

Dynamic Tomography Plot

Description

dtomogplot is used to produce a tomography plot (see King, 1997) for a series of temporally ordered, 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

<code>r0</code>	An ($n_{tables} \times 1$) vector of row sums from row 0.
<code>r1</code>	An ($n_{tables} \times 1$) vector of row sums from row 1.
<code>c0</code>	An ($n_{tables} \times 1$) vector of column sums from column 0.
<code>c1</code>	An ($n_{tables} \times 1$) vector of column sums from column 1.
<code>time.vec</code>	Vector of time periods that correspond to the elements of r_0 , r_1 , c_0 , and c_1 .
<code>delay</code>	Time delay in seconds between the plotting of the tomography lines. Setting a positive delay is useful for visualizing temporal dependence.
<code>xlab</code>	The x axis label for the plot.
<code>ylab</code>	The y axis label for the plot.
<code>color.palette</code>	Color palette to be used to encode temporal patterns.
<code>bgcol</code>	The background color for the plot.
<code>...</code>	further arguments to be passed

Details

Consider the following partially observed 2 by 2 contingency table:

	$Y = 0$	$Y = 1$	
-----	-----	-----	-----
$X = 0$	Y_0		r_0
-----	-----	-----	-----
$X = 1$	Y_1		r_1
-----	-----	-----	-----
	c_0	c_1	N

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

Gary King, 1997. *A Solution to the Ecological Inference Problem*. Princeton: Princeton University Press.

Jonathan C. Wakefield. 2004. "Ecological Inference for 2 x 2 Tables." *Journal of the Royal Statistical Society, Series A*. 167(3): 385445.

Kevin Quinn. 2004. "Ecological Inference in the Presence of Temporal Dependence." In *Ecological Inference: New Methodological Strategies*. Gary King, Ori Rosen, and Martin A. Tanner (eds.). New York: Cambridge University Press.

See Also

[MCMChierEI](#), [MCMCdynamicEI](#), [tomogplot](#)

Examples

```
## 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)

## 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)))
p1.true <- pnorm(0.0 - 2*cos(1:n/(n/9)))
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)

## End(Not run)

```

HMMpanelFE

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

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

```

HMMpanelFE(subject.id, y, X, m,
            mcmc=1000, burnin=1000, thin=1, verbose=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+1 iteration.
b0	The prior mean of β . 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 β . 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 σ^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 σ^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 α .
Delta0	The prior precision of α .
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 panel model introduced by Park (2011). The model takes the following form:

$$y_{it} = x'_{it}\beta + \varepsilon_{it} \quad m = 1, \dots, M$$

Unlike conventional fixed-effects models, individual effects and variances are assumed to be time-varying at the subject level:

$$\varepsilon_{it} \sim \mathcal{N}(\alpha_{im}, \sigma_{im}^2)$$

We assume standard, semi-conjugate priors:

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

And:

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

And:

$$\alpha \sim \mathcal{N}(\text{delta}_0, \text{Delta}_0^{-1})$$

β , α and σ^{-2} are assumed *a priori* independent.

And:

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

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.

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

Jong Hee Park, 2011. "A Unified Method for Dynamic and Cross-Sectional Heterogeneity: Introducing Hidden Markov Panel Models." Working Paper.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Examples

```
## 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(NT)
x2 <- runif(NT, 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)

## compare them with the result from the constant fixed-effects
summary(FEols)

```

```
## End(Not run)
```

HMMpanelRE	<i>Markov Chain Monte Carlo for the Hidden Markov Random-effects Model</i>
------------	--

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 <code>verbose+thin</code> iteration.
b0	The prior mean of β . 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 β . 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 σ^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 σ^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 σ^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 $\text{Beta}(0.9, 0.1)$ are used to construct a proper transition matrix for each row except the last row.
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:

$$y_i = X_i\beta_m + W_i b_i + \varepsilon_i \quad m = 1, \dots, M$$

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

$$b_i \sim \mathcal{N}_q(0, D_m)$$

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

And the errors: We assume standard, conjugate priors:

$$\beta \sim \mathcal{N}_p(b_0, B_0)$$

And:

$$\sigma^2 \sim \mathcal{IGamma}(c_0/2, d_0/2)$$

And:

$$D \sim \mathcal{IWishart}(r_0, R_0)$$

See Chib and Carlin (1999) for more details.

And:

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

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 `statei` for each period, and the log-marginal likelihood of the model (`logmarglike`).

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

- Jong Hee Park, 2011. "A Unified Method for Dynamic and Cross-Sectional Heterogeneity: Introducing Hidden Markov Panel Models." Working Paper.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Examples

```

## Not run:
## data generating
set.seed(1977)
Q <- 3
true.beta1 <- c(1, 1, 1) ; true.beta2 <- c(-1, -1, -1)
true.sigma2 <- c(2, 5); true.D1 <- diag(.5, Q); true.D2 <- diag(2.5, Q)
N=30; T=100;
NT <- N*T
x1 <- runif(NT, 1, 2)
x2 <- runif(NT, 1, 2)
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){
  Xi <- X[j:(j+T-1), ]
  Wi <- W[j:(j+T-1), ]
  true.V1 <- true.sigma2[1]*diag(T) + Wi**true.D1**t(Wi)
  true.V2 <- true.sigma2[2]*diag(T) + Wi**true.D2**t(Wi)
  true.mean1 <- Xi**true.beta1
  true.mean2 <- Xi**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(c(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=1, 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

```

rinvgamma(n, shape, scale = 1)
dinvgamma(x, shape, scale = 1)

```

Arguments

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

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.

References

Andrew Gelman, John B. Carlin, Hal S. Stern, and Donald B. Rubin. 2004. *Bayesian Data Analysis*. 2nd Edition. Boca Raton: Chapman & Hall.

See Also[GammaDist](#)**Examples**

```
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

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

Arguments

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

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))
```

<code>make.breaklist</code>	<i>Vector of break numbers</i>
-----------------------------	--------------------------------

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

<code>BF</code>	output of <code>testpanelSubjectBreak</code> .
<code>threshold</code>	The Bayes Factor threshold to pick the best model. If a Bayes factor of two models is smaller than <code>threshold</code> , the model with a smaller number of break is chosen to avoid the over-identification problem. Users can change <code>threshold</code> 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.

References

Jong Hee Park, 2011. "A Unified Method for Dynamic and Cross-Sectional Heterogeneity: Introducing Hidden Markov Panel Models." Working Paper.

Harold Jeffreys, 1961. The Theory of Probability. Oxford University Press.

See Also

[testpanelSubjectBreak](#)

<code>MCbinomialbeta</code>	<i>Monte Carlo Simulation from a Binomial Likelihood with a Beta Prior</i>
-----------------------------	--

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

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

Details

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

$$\pi \sim \text{Beta}(\alpha, \beta)$$

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

```
## Not run:
posterior <- MCbinomialbeta(3,12,mc=5000)
summary(posterior)
plot(posterior)
grid <- seq(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

```
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 ϕ (the mean).
d0	d_0 is the shape2 parameter for Beta prior on ϕ (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 <code>verbose</code> th 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 $\text{Beta}(0.9, 0.1)$ are used to construct a proper transition matrix for each row except the last row.

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

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

The model takes the following form:

$$Y_t \sim \text{Bernoulli}(\phi_i), \quad i = 1, \dots, k$$

Where k is the number of states.

We assume Beta priors for ϕ_i and for transition probabilities:

$$\phi_i \sim \text{Beta}(c_0, d_0)$$

And:

$$p_{mm} \sim \text{Beta}(a, b), \quad m = 1, \dots, k$$

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 $state_i$ for each period, and the log-marginal likelihood of the model (logmarglike).

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

Jong Hee Park. 2011. "Change-point Analysis of Binary and Ordinal Probit Models: An Application to Bank Rate Policy Under the Interwar Gold Standard." *Political Analysis*. 19: 188-204.

Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

[MCMCpoissonChange](#), [plotState](#), [plotChangepoint](#)

Examples

```

## 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=1000, burnin=1000, verbose=500, marginal.likelihood = "Ch
model1 <- MCMCbinaryChange(y, m=1, c0=2, d0=2, mcmc=1000, burnin=1000, verbose=500, marginal.likelihood = "Ch
model2 <- MCMCbinaryChange(y, m=2, c0=2, d0=2, mcmc=1000, burnin=1000, verbose=500, marginal.likelihood = "Ch
model3 <- MCMCbinaryChange(y, m=3, c0=2, d0=2, mcmc=1000, burnin=1000, verbose=500, marginal.likelihood = "Ch
model4 <- MCMCbinaryChange(y, m=4, c0=2, d0=2, mcmc=1000, burnin=1000, verbose=500, marginal.likelihood = "Ch
model5 <- MCMCbinaryChange(y, m=5, c0=2, d0=2, mcmc=1000, burnin=1000, verbose=500, marginal.likelihood = "Ch

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

## plot two plots in one screen
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)

## 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 (*ntables* × 1) vector of row sums from row 0.
r1 (*ntables* × 1) vector of row sums from row 1.

c0	(<i>ntables</i> × 1) vector of column sums from column 0.
c1	(<i>ntables</i> × 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 (<i>not precision</i>) matrix structuring the temporal dependence among elements of θ_0 and θ_1 . The default value of 0 will construct a weight matrix that corresponds to random walk priors for θ_0 and θ_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 σ_0^2 parameter.
b0	$b_0/2$ is the scale parameter for the inverse-gamma prior on the σ_0^2 parameter.
a1	$a_1/2$ is the shape parameter for the inverse-gamma prior on the σ_1^2 parameter.
b1	$b_1/2$ is the scale parameter for the inverse-gamma prior on the σ_1^2 parameter.
...	further arguments to be passed

Details

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

	$Y = 0$	$Y = 1$	
-----	-----	-----	-----
$X = 0$	Y_{0t}		r_{0t}
-----	-----	-----	-----
$X = 1$	Y_{1t}		r_{1t}
-----	-----	-----	-----
	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 $Y_{0t}|r_{0t} \sim \text{Binomial}(r_{0t}, p_{0t})$ 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:

$$p(\theta_0|\sigma_0^2) \propto \sigma_0^{-n_{tables}} \exp\left(-\frac{1}{2\sigma_0^2}\theta_0'P\theta_0\right)$$

and

$$p(\theta_1|\sigma_1^2) \propto \sigma_1^{-n_{tables}} \exp\left(-\frac{1}{2\sigma_1^2}\theta_1'P\theta_1\right)$$

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

Inference centers on p_0 , p_1 , σ_0^2 , and σ_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

- Kevin Quinn. 2004. "Ecological Inference in the Presence of Temporal Dependence." In *Ecological Inference: New Methodological Strategies*. Gary King, Ori Rosen, and Martin A. Tanner (eds.). New York: Cambridge University Press.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Radford Neal. 2003. "Slice Sampling" (with discussion). *Annals of Statistics*, 31: 705-767.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.
- Jonathan C. Wakefield. 2004. "Ecological Inference for 2 x 2 Tables." *Journal of the Royal Statistical Society, Series A*. 167(3): 385-445.

See Also

[MCMChierEI](#), [plot.mcmc](#), [summary.mcmc](#)

Examples

```
## 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)))
p1.true <- pnorm(0.0 - 2*cos(1:n/(n/9)))
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, p0.meanDyn, p0.meanHier, p1.true, p1.meanDyn, p1.meanHier))

## End(Not run)
```

MCMCdynamicIRT1d	<i>Markov Chain Monte Carlo for Dynamic One Dimensional Item Response Theory Model</i>
------------------	--

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(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, ...)
```

Arguments

<code>datamatrix</code>	The matrix of data. Must be 0, 1, or missing values. The rows of <code>datamatrix</code> correspond to subjects and the columns correspond to items.
<code>item.time.map</code>	A vector that relates each item to a time period. Each element of <code>item.time.map</code> gives the time period of the corresponding column of <code>datamatrix</code> . It is assumed that the minimum value of <code>item.time.map</code> is 1.
<code>theta.constraints</code>	A list specifying possible simple equality or inequality constraints on the ability parameters. A typical entry in the list has one of three forms: <code>varname=c</code> which will constrain the ability parameter for the subject named <code>varname</code> to be equal to <code>c</code> , <code>varname="+"</code> which will constrain the ability parameter for the subject named <code>varname</code> to be positive, and <code>varname="-"</code> which will constrain the ability parameter for the subject named <code>varname</code> to be negative. If <code>x</code> 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.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	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 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 <code>rep(12345, 6)</code> 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 <code>datamatrix</code> .
alpha.start	The starting values for the α 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 β 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 <code>datamatrix</code> .
a0	A vector containing the prior mean of each of the difficulty parameters α . Should have as many elements as items / roll calls. Order corresponds to the columns of <code>datamatrix</code> . If a scalar is passed it is assumed that all elements of <code>a0</code> are equal to the scalar.
A0	A vector containing the prior precision (inverse variance) of each of the difficulty parameters α . Should have as many elements as items / roll calls. Order corresponds to the columns of <code>datamatrix</code> . If a scalar is passed it is assumed that all elements of <code>A0</code> are equal to the scalar.
b0	A vector containing the prior mean of each of the discrimination parameters β . Should have as many elements as items / roll calls. Order corresponds to the columns of <code>datamatrix</code> . If a scalar is passed it is assumed that all elements of <code>b0</code> are equal to the scalar.
B0	A vector containing the prior precision (inverse variance) of each of the discrimination parameters β . Should have as many elements as items / roll calls. Order

	corresponds to the columns of <code>datamatrix</code> . If a scalar is passed it is assumed that all elements of <code>B0</code> are equal to the scalar.
<code>c0</code>	$c_{0/2}$ is the shape parameter for the inverse Gamma prior on τ^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. <code>c0</code> can be either a vector with an element for each subject or a scalar. If <code>c0</code> is negative then τ^2 is not estimated—the values in <code>tau2.start</code> are used throughout the sampling.
<code>d0</code>	$d_{0/2}$ is the scale parameter for the inverse Gamma prior on τ^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. <code>d0</code> can be either a vector with an element for each subject or a scalar. If <code>d0</code> is negative then τ^2 is not estimated—the values in <code>tau2.start</code> are used throughout the sampling.
<code>e0</code>	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 <code>datamatrix</code> . If a scalar is passed it is assumed that all elements of <code>e0</code> are equal to the scalar.
<code>E0</code>	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 <code>datamatrix</code> . If a scalar is passed it is assumed that all elements of <code>E0</code> are equal to the scalar.
<code>store.ability</code>	A switch that determines whether or not to store the ability parameters for posterior analysis. <i>NOTE:</i> In situations with many individuals storing the ability parameters takes an enormous amount of memory, so <code>store.ability</code> 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.
<code>store.item</code>	A switch that determines whether or not to store the item parameters for posterior analysis. <i>NOTE:</i> In situations with many items storing the item parameters takes an enormous amount of memory, so <code>store.item</code> 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.
<code>...</code>	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 α_i and discrimination parameter β_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):

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

with

$$\theta_{j,0} \sim \mathcal{N}(e0, E0)$$

The evolution variance has the following prior:

$$\tau_j^2 \sim \mathcal{IG}(c0/2, d0/2)$$

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

$$\alpha_i \sim \mathcal{N}(a0, A0^{-1})$$

and

$$\beta_i \sim \mathcal{N}(b0, B0^{-1})$$

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

Andrew D. Martin and Kevin M. Quinn. 2002. "Dynamic Ideal Point Estimation via Markov Chain Monte Carlo for the U.S. Supreme Court, 1953-1999." *Political Analysis*. 10: 134-153.

Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.

See Also

[plot.mcmc](#), [summary.mcmc](#), [MCMCirt1d](#)

Examples

```
## 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)

```

MCMCfactanal

Markov Chain Monte Carlo for Normal Theory Factor Analysis Model

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: <code>varname=list(d, c)</code> which will constrain the dth loading for the variable named varname to be equal to c, <code>varname=list(d, "+")</code> which will constrain the dth loading for the variable named varname to be positive, and <code>varname=list(d, "-")</code> which will

	constrain the <code>dth</code> loading for the variable named <code>varname</code> to be negative. If <code>x</code> is a matrix without column names defaults names of "V1", "V2", ... , etc will be used.
<code>data</code>	A data frame.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of iterations for the sampler.
<code>thin</code>	The thinning interval used in the simulation. The number of iterations must be divisible by this value.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number and the factor loadings and uniquenesses are printed to the screen every <code>verbose</code> iteration.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>lambda.start</code>	Starting values for the factor loading matrix Lambda. If <code>lambda.start</code> is set to a scalar the starting value for all unconstrained loadings will be set to that scalar. If <code>lambda.start</code> is a matrix of the same dimensions as Lambda then the <code>lambda.start</code> matrix is used as the starting values (except for equality-constrained elements). If <code>lambda.start</code> 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.
<code>psi.start</code>	Starting values for the uniquenesses. If <code>psi.start</code> is set to a scalar then the starting value for all diagonal elements of Psi are set to this value. If <code>psi.start</code> is a k -vector (where k is the number of manifest variables) then the starting value of Psi has <code>psi.start</code> on the main diagonal. If <code>psi.start</code> is set to NA (the default) the starting values of all the uniquenesses are set to 0.5.
<code>l0</code>	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.
<code>L0</code>	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.
<code>a0</code>	Controls the shape of the inverse Gamma prior on the uniqueness. The actual shape parameter is set to <code>a0/2</code> . Can be either a scalar or a k -vector.
<code>b0</code>	Controls the scale of the inverse Gamma prior on the uniquenesses. The actual scale parameter is set to <code>b0/2</code> . Can be either a scalar or a k -vector.
<code>store.scores</code>	A switch that determines whether or not to store the factor scores for posterior analysis. <i>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.</i> 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 , Λ is the $k \times d$ matrix of factor loadings, ϕ_i is the d -vector of latent factor scores, and Ψ is a diagonal, positive definite matrix. Traditional factor analysis texts refer to the diagonal elements of Ψ as uniquenesses.

The implementation used here assumes independent conjugate priors for each element of Λ , each ϕ_i , and each diagonal element of Ψ . More specifically we assume:

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

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

$$\Psi_{ii} \sim \mathcal{IG}(a_{0_i}/2, b_{0_i}/2), i = 1, \dots, k$$

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

- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc,summary.mcmc,factanal](#)

Examples

```
## 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,"+"),
    Examination=list(2,"-"), 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=2.287656, m1=0, M1=2.287656, a0=0.825, b0=0.0105,
  a1=0.825, b1=0.0105, ...)
```

Arguments

<code>r0</code>	$(ntables \times 1)$ vector of row sums from row 0.
<code>r1</code>	$(ntables \times 1)$ vector of row sums from row 1.
<code>c0</code>	$(ntables \times 1)$ vector of column sums from column 0.
<code>c1</code>	$(ntables \times 1)$ vector of column sums from column 1.
<code>burnin</code>	The number of burn-in scans for the sampler.
<code>mcmc</code>	The number of mcmc scans to be saved.
<code>thin</code>	The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 then every <code>verbose</code> iteration will be printed to the screen.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>m0</code>	Prior mean of the μ_0 parameter.
<code>M0</code>	Prior variance of the μ_0 parameter.
<code>m1</code>	Prior mean of the μ_1 parameter.
<code>M1</code>	Prior variance of the μ_1 parameter.
<code>a0</code>	$a0/2$ is the shape parameter for the inverse-gamma prior on the σ_0^2 parameter.
<code>b0</code>	$b0/2$ is the scale parameter for the inverse-gamma prior on the σ_0^2 parameter.
<code>a1</code>	$a1/2$ is the shape parameter for the inverse-gamma prior on the σ_1^2 parameter.
<code>b1</code>	$b1/2$ is the scale parameter for the inverse-gamma prior on the σ_1^2 parameter.
<code>...</code>	further arguments to be passed

Details

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

	$Y = 0$	$Y = 1$	
$X = 0$	Y_{0t}		r_{0t}
$X = 1$	Y_{1t}		r_{1t}
	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 $Y_{0t}|r_{0t} \sim \text{Binomial}(r_{0t}, p_{0t})$ 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: $\theta_{0t} \sim \mathcal{N}(\mu_0, \sigma_0^2)$, $\theta_{1t} \sim \mathcal{N}(\mu_1, \sigma_1^2)$. θ_{0t} is assumed to be a priori independent of θ_{1t} for all t. In addition, we assume the following hyperpriors: $\mu_0 \sim \mathcal{N}(m_0, M_0)$, $\mu_1 \sim \mathcal{N}(m_1, M_1)$, $\sigma_0^2 \sim \mathcal{IG}(a_0/2, b_0/2)$, and $\sigma_1^2 \sim \mathcal{IG}(a_1/2, b_1/2)$.

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 , μ_0 , μ_1 , σ_0^2 , and σ_1^2 . 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 μ_0 and μ_1 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

- Jonathan C. Wakefield. 2004. "Ecological Inference for 2 x 2 Tables." *Journal of the Royal Statistical Society, Series A*. 167(3): 385-445.
- Radford Neal. 2003. "Slice Sampling" (with discussion). *Annals of Statistics*, 31: 705-767.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R." *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[MCMCdynamicEI](#), [plot.mcmc.summary.mcmc](#)

Examples

```
## 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)]

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

## End(Not run)

```

MCMChlogit

Markov Chain Monte Carlo for the Hierarchical Binomial Linear Regression Model using the logit link function

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

```

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=1.0E6, 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.
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.
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.
beta.start	The starting values for the β vector. This can either be a scalar or a p-length vector. The default value of NA will use the OLS β 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 β . 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 β . 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:

$$y_i \sim \text{Bernoulli}(\theta_i)$$

With latent variables $\phi(\theta_i)$, ϕ 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:

$$b_i \sim \mathcal{N}_q(0, V_b)$$

And the over-dispersion terms:

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

We assume standard, conjugate priors:

$$\beta \sim \mathcal{N}_p(\mu_\beta, V_\beta)$$

And:

$$\sigma^2 \sim \text{IGamma}(\nu, 1/\delta)$$

And:

$$V_b \sim \text{IWishart}(r, rR)$$

See Chib and Carlin (1999) for more details.

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

<code>mcmc</code>	An <code>mcmc</code> 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.
<code>theta.pred</code>	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

- Siddhartha Chib and Bradley P. Carlin. 1999. “On MCMC Sampling in Hierarchical Longitudinal Models.” *Statistics and Computing*. 9: 17-26.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Andrew D. Martin and Kyle L. Saunders. 2002. “Bayesian Inference for Political Science Panel Data.” Paper presented at the 2002 Annual Meeting of the American Political Science Association.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.
- Diggle P., Heagerty P., Liang K., and Zeger S. 2004. “Analysis of Longitudinal Data.” *Oxford University Press*, 2nd Edition.

See Also

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

Examples

```
## 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)

## End(Not run)

```

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=1.0E6, 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.
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.
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.

beta.start	The starting values for the β vector. This can either be a scalar or a p-length vector. The default value of NA will use the OLS β 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 β . 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 β . 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

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 $\phi(\lambda_i)$, ϕ 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:

$$b_i \sim \mathcal{N}_q(0, V_b)$$

And the over-dispersion terms:

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

We assume standard, conjugate priors:

$$\beta \sim \mathcal{N}_p(\mu_\beta, V_\beta)$$

And:

$$\sigma^2 \sim \mathcal{IGamma}(\nu, 1/\delta)$$

And:

$$V_b \sim \mathcal{IWishart}(r, rR)$$

See Chib and Carlin (1999) for more details.

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

<code>mcmc</code>	An <code>mcmc</code> object that contains the posterior sample. This object can be summarized by functions provided by the <code>coda</code> package. The posterior sample of the deviance D , with $D = -2 \log(\prod_i P(y_i \lambda_i))$, is also provided.
<code>lambda.pred</code>	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

- Siddhartha Chib and Bradley P. Carlin. 1999. “On MCMC Sampling in Hierarchical Longitudinal Models.” *Statistics and Computing*. 9: 17-26.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Andrew D. Martin and Kyle L. Saunders. 2002. “Bayesian Inference for Political Science Panel Data.” Paper presented at the 2002 Annual Meeting of the American Political Science Association.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

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

Examples

```

## Not run:
#####
# Hierarchical Poisson 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=-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,
                     Vb.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)

```

MCMChregress

Markov Chain Monte Carlo for the Hierarchical Gaussian Linear Regression Model

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=1.0E6, 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 ' $\sim x_1 + \dots + x_q$ ' 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.
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.
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.
beta.start	The starting values for the β vector. This can either be a scalar or a p -length vector. The default value of NA will use the OLS β 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 β . 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 β . 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 $\text{nu}=\text{delta}=0.001$ for uninformative prior.
delta	The rate (1/scale) parameter for the Inverse-Gamma prior on the residual error variance. Default value is $\text{nu}=\text{delta}=0.001$ 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:

$$y_i = X_i\beta + W_ib_i + \varepsilon_i$$

Where each group i have k_i observations.

Where the random effects:

$$b_i \sim \mathcal{N}_q(0, V_b)$$

And the errors:

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

We assume standard, conjugate priors:

$$\beta \sim \mathcal{N}_p(\mu_\beta, V_\beta)$$

And:

$$\sigma^2 \sim \mathcal{IGamma}(\nu, 1/\delta)$$

And:

$$V_b \sim \mathcal{IWishart}(r, rR)$$

See Chib and Carlin (1999) for more details.

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

<code>mcmc</code>	An <code>mcmc</code> 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.
<code>Y.pred</code>	Predictive posterior mean for each observation.

Author(s)

Ghislain Vieilledent <ghislain.vieilledent@cirad.fr>

References

- Siddhartha Chib and Bradley P. Carlin. 1999. "On MCMC Sampling in Hierarchical Longitudinal Models." *Statistics and Computing*. 9: 17-26.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.

Andrew D. Martin and Kyle L. Saunders. 2002. “Bayesian Inference for Political Science Panel Data.” Paper presented at the 2002 Annual Meeting of the American Political Science Association.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

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

Examples

```
## 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)
# Vb
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])))
# sigma2
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, Vbeta=1.0E6,
  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

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

## End(Not run)

```

MCMCintervention

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

```

MCMCintervention(y, data=parent.frame(), m = 1, intervention,
  prediction.type=c("trend","ar"), change.type=c("fixed", "random", "all"),
  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,
  marginal.likelihood = c("none", "Chib95"), ...)

```

Arguments

<code>y</code>	data.
<code>data</code>	Data frame.
<code>m</code>	The number of changepoints.
<code>intervention</code>	The timing of intervention measured by its place in the response vector. It should be larger than 0 and smaller than the length of the response vector. No default value is provided.
<code>prediction.type</code>	The type of local process. "trend" denotes the linear trend model and "ar" denotes AR(1) process. By default, MCMCintervention uses the linear trend model.
<code>change.type</code>	The type of parameteric breaks. "all" denotes that all parameters have breaks, "fixed" denotes that only the intercept and the slope have breaks, and "random" denotes that only the variance has breaks. By default, MCMCintervention assumes that all parameters have breaks.
<code>b0</code>	The prior mean of β . 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.
<code>B0</code>	The prior precision of β . 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.
<code>c0</code>	$c_0/2$ is the shape parameter for the inverse Gamma prior on σ^2 (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from c_0 pseudo-observations.
<code>d0</code>	$d_0/2$ is the scale parameter for the inverse Gamma prior on σ^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.
<code>sigma.mu</code>	The mean of the inverse Gamma prior on σ^2 . <code>sigma.mu</code> and <code>sigma.var</code> allow users to choose the inverse Gamma prior by choosing its mean and variance.
<code>sigma.var</code>	The variance of the inverse Gamma prior on σ^2 . <code>sigma.mu</code> and <code>sigma.var</code> allow users to choose the inverse Gamma prior by choosing its mean and variance.
<code>a</code>	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.
<code>b</code>	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.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of MCMC iterations after burnin.
<code>thin</code>	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 β 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.
beta.start	The starting values for the β 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 MLE estimate of β 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 row except the last row.
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

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

The model takes the following form:

$$y_t = x_t' \beta_i + I(s_t = i) \varepsilon_t, \quad i = 1, \dots, k$$

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:

$$\beta_i \sim \mathcal{N}(b_0, B_0^{-1}), \quad i = 1, \dots, k$$

And:

$$\sigma_i^{-2} \sim \mathcal{Gamma}(c_0/2, d_0/2), \quad i = 1, \dots, k$$

Where β_i and σ_i^{-2} are assumed *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 `prob.state` storage matrix that contains the probability of $state_i$ for each period, the log-likelihood of the model (`loglike`), and the log-marginal likelihood of the model (`logmarglike`).

References

Jong Hee Park. 2012. "A Change-point Approach to Intervention Analysis Using Bayesian Inference" Presented at the 2012 Annual Meeting of Korean Statistical Society.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

See Also

[plotIntervention](#)

Examples

```
## Not run:
Nile.std <- (Nile - mean(Nile))/sd(Nile)
set.seed(1973)
b0 <- matrix(c(0, 0), 2, 1);
B0 <- diag(rep(0.25, 2))
c0 = 2; d0 = 1

## Model Comparison
ar0 <- MCMCintervention(Nile.std, m=0, prediction.type="ar", change.type = "all",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
ar1all <- MCMCintervention(Nile.std, m=1, prediction.type="ar", change.type = "all",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
ar1fixed <- MCMCintervention(Nile.std, m=1, prediction.type="ar", change.type = "fixed",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
ar1random <- MCMCintervention(Nile.std, m=1, prediction.type="ar", change.type = "random",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
tr0 <- MCMCintervention(Nile.std, m=0, prediction.type="trend", change.type = "all",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
tr1all <- MCMCintervention(Nile.std, m=1, prediction.type="trend", change.type = "all",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
tr1fixed <- MCMCintervention(Nile.std, m=1, prediction.type="trend", change.type = "fixed",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
tr1random <- MCMCintervention(Nile.std, m=1, prediction.type="trend", change.type = "random",
  b0=b0, B0=B0, c0=c0, d0=d0, mcmc = 1000, burnin = 1000, verbose = 500,
  intervention = 29, marginal.likelihood = "Chib95")
```

```

BayesFactor(ar0, ar1all, ar1fixed, ar1random, tr0, tr1all, tr1fixed, tr1random)

par(mfrow=c(1,3))
plotState(ar1fixed, start=1871, main="Hidden Regime Change")
plotIntervention(ar1fixed, start=1871, main="Forward Analysis", alpha= 0.5, ylab="Nile River flow", xlab="Year")
plotIntervention(ar1fixed, forward=FALSE, start=1871, main="Backward Analysis", alpha= 0.5, ylab="Nile River flow", xlab="Year")

## End(Not run)

```

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.

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](#).

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=.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 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 <code>rep(12345, 6)</code> 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 <code>datamatrix</code> .
alpha.start	The starting values for the α 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 β 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. <i>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.</i> 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. <i>NOTE: In situations with many individuals storing the ability</i>

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

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 a subject ability (ideal point) denoted θ_j and that each item has a difficulty parameter α_i and discrimination parameter β_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. 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):

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

For the item parameters, the prior is:

$$[\alpha_i, \beta_i]' \sim \mathcal{N}_2(ab_0, AB_0^{-1})$$

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.

References

- James H. Albert. 1992. "Bayesian Estimation of Normal Ogive Item Response Curves Using Gibbs Sampling." *Journal of Educational Statistics*. 17: 251-269.
- Joshua Clinton, Simon Jackman, and Douglas Rivers. 2004. "The Statistical Analysis of Roll Call Data." *American Political Science Review*. 98: 355-370.

Valen E. Johnson and James H. Albert. 1999. "Ordinal Data Modeling." Springer: New York.

Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.

Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

Douglas Rivers. 2004. "Identification of Multidimensional Item-Response Models." Stanford University, typescript.

See Also

[plot.mcmc](#), [summary.mcmc](#), [MCMCirtKd](#)

Examples

```
## Not run:
## US Supreme Court Example with inequality constraints
data(SupremeCourt)
posterior1 <- 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(posterior1)
plot(posterior1)
summary(posterior1)

## US Senate Example with equality constraints
data(Senate)
Sen.rollcalls <- Senate[,6:677]
posterior2 <- MCMCirt1d(Sen.rollcalls,
  theta.constraints=list(KENNEDY=-2, HELMS=2),
  burnin=2000, mcmc=100000, thin=20, verbose=500)
geweke.diag(posterior2)
plot(posterior2)
summary(posterior2)

## End(Not run)
```


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 [MCMCirt1d](#). A sample from the posterior distribution is returned as an mcmc object, which can be subsequently analyzed with functions provided in the coda package.

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](#).

Usage

```
MCMCirtHier1d(datamatrix, Xjdata,
              burnin = 1000, mcmc = 20000, thin=1,
              verbose = 0, seed = NA,
              theta.start = NA, a.start = NA, b.start = NA,
              beta.start=NA, b0=0, B0=.01, c0=.001, d0=.001,
              ab0=0, AB0=.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

<code>datamatrix</code>	The matrix of data. Must be 0, 1, or missing values. The rows of <code>datamatrix</code> correspond to subjects and the columns correspond to items.
<code>Xjdata</code>	A data.frame containing second-level predictor covariates for ideal points θ . Predictors are modeled as a linear regression on the mean vector of θ ; the posterior sample contains regression coefficients β and common variance σ^2 . See Rivers (2003) for a thorough discussion of identification of IRT models.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of Gibbs iterations for the sampler.
<code>thin</code>	The thinning interval used in the simulation. The number of Gibbs iterations must be divisible by this value.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 then every <code>verboseth</code> iteration will be printed to the screen.
<code>seed</code>	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 <code>rep(12345, 6)</code> 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 <code>datamatrix</code> .
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 β regression coefficients that predict the means of ideal points θ . 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) <code>theta.start</code> .
b0	The prior mean of β . Can be either a scalar or a vector of length equal to the number of subject covariates. If a scalar all means will be set to the passed value.
B0	The prior precision of β . 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 σ^2 (the variance of θ). 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 σ^2 (the variance of θ). 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. <i>NOTE: In situations with many items storing the item parameters takes an enormous amount of memory, so store.item should only be TRUE if</i>

the chain is thinned heavily, or for applications with a small number of items. By default, the item parameters are not stored.

<code>store.ability</code>	A switch that determines whether or not to store the ability parameters for posterior analysis. <i>NOTE: In situations with many individuals storing the ability parameters takes an enormous amount of memory, so <code>store.ability</code> should only be TRUE if the chain is thinned heavily, or for applications with a small number of individuals.</i> By default, ability parameters are stored.
<code>drop.constant.items</code>	A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.
<code>marginal.likelihood</code>	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 .
<code>px</code>	Use Parameter Expansion to reduce autocorrelation in the chain? PX introduces an unidentified parameter <i>alpha</i> for the residual variance in the latent data (Liu and Wu 1999). Default = TRUE
<code>px_a0</code>	Prior shape parameter for the inverse-gamma distribution on <i>alpha</i> , the residual variance of the latent data. Default=10.
<code>px_b0</code>	Prior scale parameter for the inverse-gamma distribution on <i>alpha</i> , the residual variance of the latent data. Default = 10
<code>...</code>	further arguments to be passed

Details

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 a subject ability (ideal point) denoted θ_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 data, with common variance σ^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):

$$\theta_j \sim \mathcal{N}(\mu_\theta, T_0^{-1})$$

For the item parameters, the prior is:

$$[a_i, b_i]' \sim \mathcal{N}_2(ab_0, AB_0^{-1})$$

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)

Michael Malecki, <malecki@wustl.edu>, <http://malecki.wustl.edu>.

References

- James H. Albert. 1992. "Bayesian Estimation of Normal Ogive Item Response Curves Using Gibbs Sampling." *Journal of Educational Statistics*. 17: 251–269.
- Joshua Clinton, Simon Jackman, and Douglas Rivers. 2004. "The Statistical Analysis of Roll Call Data." *American Political Science Review* 98: 355–370.
- Valen E. Johnson and James H. Albert. 1999. "Ordinal Data Modeling." Springer: New York.
- Liu, Jun S. and Ying Nian Wu. 1999. "Parameter Expansion for Data Augmentation." *Journal of the American Statistical Association* 94: 1264–1274.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R." *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.
- Douglas Rivers. 2004. "Identification of Multidimensional Item-Response Models." Stanford University, typescript.

See Also

[plot.mcmc](#), [summary.mcmc](#), [MCMCirtKd](#)

Examples

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

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

```

## Parameter Expansion reduces autocorrelation.
posterior1 <- MCMCirtHier1d(t(SupremeCourt),
  burnin=50000, mcmc=10000, thin=20,
  verbose=10000,
  Xjdata=Xjdata,
  marginal.likelihood="Chib95",
  px=TRUE)

## But, you can always turn it off.
posterior2 <- MCMCirtHier1d(t(SupremeCourt),
  burnin=50000, mcmc=10000, thin=20,
  verbose=10000,
  Xjdata=Xjdata,
  #marginal.likelihood="Chib95",
  px=FALSE)
## Note that the hierarchical model has greater autocorrelation than
## the naive IRT model.
posterior0 <- MCMCirt1d(t(SupremeCourt),
  theta.constraints=list(Scalia="+", Ginsburg="-"),
  B0.alpha=.2, B0.beta=.2,
  burnin=50000, mcmc=100000, thin=100, verbose=10000,
  store.item=FALSE)

## Randomly 10
## the variance of the (unidentified) latent parameter alpha.

scMiss <- SupremeCourt
scMiss[matrix(as.logical(rbinom(nrow(SupremeCourt)*ncol(SupremeCourt), 1, .1)), dim(SupremeCourt))] <- NA

posterior1.miss <- MCMCirtHier1d(t(scMiss),
  burnin=80000, mcmc=10000, thin=20,
  verbose=10000,
  Xjdata=Xjdata,
  marginal.likelihood="Chib95",
  px=TRUE)

## End(Not run)

```

MCMCirtKd

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

Description

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

```
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: <code>rowname=list(d,c)</code> which will constrain the <i>d</i> th item parameter for the item named <code>rowname</code> to be equal to <code>c</code> , <code>rowname=list(d,"+")</code> which will constrain the <i>d</i> th item parameter for the item named <code>rowname</code> to be positive, and <code>rowname=list(d, "-")</code> which will constrain the <i>d</i> th item parameter for the item named <code>rowname</code> to be negative. If <code>x</code> is a matrix without row names defaults names of "V1", "V2", ... , etc will be used. In a <i>K</i> dimensional model, the first item parameter for item <i>i</i> is the difficulty parameter (α_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 (<i>K</i> +1)th item parameter is the discrimination parameter on dimension <i>K</i> ($\beta_{i,1}$). The item difficulty parameters (α) 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 <code>verbose</code> is greater than 0 then every <code>verboseth</code> 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 <code>rep(12345,6)</code> 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 α and β difficulty and discrimination parameters. If <code>alphabeta.start</code> is set to a scalar the starting value for all unconstrained item parameters will be set to that scalar. If <code>alphabeta.start</code> is a matrix of dimension $(K + 1) \times items$ then the <code>alphabeta.start</code> matrix is used as the starting values (except for equality-constrained elements). If <code>alphabeta.start</code> 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.
<code>b0</code>	The prior means of the α and β difficulty and discrimination parameters, stacked for all items. If a scalar is passed, it is used as the prior mean for all items.
<code>B0</code>	The prior precisions (inverse variances) of the independent normal prior on the item parameters. Can be either a scalar or a matrix of dimension $(K + 1) \times items$.
<code>store.item</code>	A switch that determines whether or not to store the item parameters for posterior analysis. <i>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.</i> By default, the item parameters are not stored.
<code>store.ability</code>	A switch that determines whether or not to store the subject abilities for posterior analysis. <i>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.</i> By default, the ability parameters are all stored.
<code>drop.constant.items</code>	A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.
<code>...</code>	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 θ_j ($K \times 1$), and that each item has a difficulty parameter α_i and discrimination parameter β_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:

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

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:

$$\theta_{j,k} \sim \mathcal{N}(0, 1)$$

These cannot be changed by the user. For each item parameter, we assume independent normal priors:

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

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 MCMCirt1d, 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

- James H. Albert. 1992. "Bayesian Estimation of Normal Ogive Item Response Curves Using Gibbs Sampling." *Journal of Educational Statistics*. 17: 251-269.
- Joshua Clinton, Simon Jackman, and Douglas Rivers. 2004. "The Statistical Analysis of Roll Call Data." *American Political Science Review*. 98: 355-370.
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- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
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- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.
- Douglas Rivers. 2004. "Identification of Multidimensional Item-Response Models." Stanford University, typescript.

See Also

[plot.mcmc](#), [summary.mcmc](#), [MCMCirt1d](#), [MCMCordfactanal](#)

Examples

```
## 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)

```

MCMCirtKdHet

Markov Chain Monte Carlo for Heteroskedastic K-Dimensional Item Response Theory Model

Description

This function generates a sample from the posterior distribution of a heteroskedastic K-dimensional item response theory (IRT) model, with standard normal priors on the subject abilities (ideal points), normal priors on the item parameters, and inverse-gamma priors on subject error variances. To maintain identification and comparability with results of the homoskedastic estimator, the mean root subject error precision is constrained to one. 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

```

MCMCirtKdHet(datamatrix, dimensions, item.constraints = list(), burnin = 1000,
mcmc = 1000, thin = 1, verbose = 0, seed = NA, alphabeta.start = NA, b0 = 0,
B0 = 0.04, c0 = 0, d0 = 0, store.item = FALSE, store.ability = TRUE,
store.sigma = TRUE, drop.constant.items = TRUE)

```

Arguments

<code>datamatrix</code>	The matrix of data. Must be 0, 1, or NA. It is of dimensionality subjects by items.
<code>dimensions</code>	The number of dimensions in the latent space.
<code>item.constraints</code>	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: <code>rowname=list(d,c)</code>

which will constrain the d th item parameter for the item named `rowname` to be equal to `c`, `rowname=list(d, "+")` which will constrain the d th item parameter for the item named `rowname` to be positive, and `rowname=list(d, "-")` which will constrain the d th 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 (α_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 (α) should generally not be constrained.

<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of iterations for the sampler.
<code>thin</code>	The thinning interval used in the simulation. The number of iterations must be divisible by this value.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 then every <code>verboseth</code> iteration will be printed to the screen.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>alphabeta.start</code>	The starting values for the α and β difficulty and discrimination parameters. If <code>alphabeta.start</code> is set to a scalar the starting value for all unconstrained item parameters will be set to that scalar. If <code>alphabeta.start</code> is a matrix of dimension $(K + 1) \times items$ then the <code>alphabeta.start</code> matrix is used as the starting values (except for equality-constrained elements). If <code>alphabeta.start</code> 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.
<code>b0</code>	The prior means of the α and β difficulty and discrimination parameters, stacked for all items. If a scalar is passed, it is used as the prior mean for all items.
<code>B0</code>	The prior precisions (inverse variances) of the independent normal prior on the item parameters. Can be either a scalar or a matrix of dimension $(K + 1) \times items$.
<code>c0</code>	The first parameter of the inverse gamma prior on the subject-specific variance parameters. This can be thought of as the number of bills that the prior information is equivalent to. This scalar value is common across all subjects (legislators) and defaults to an uninformative prior. NOTE: regardless of the value provided, identification is provided by a constraint on the mean root subject specific variance.

<code>d0</code>	The second parameter of the inverse gamma prior on the subject-specific variance parameters. This can be thought of as the sum of square error that the prior information is equivalent to. This scalar value is common across all subjects (legislators) and defaults to an uninformative prior. NOTE: regardless of the value provided, identification is provided by a constraint on the mean root subject specific variance.
<code>store.item</code>	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.
<code>store.ability</code>	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.
<code>store.sigma</code>	A switch that determines whether or not to store the subject-specific variances 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 subject-specific variance parameters are all stored.
<code>drop.constant.items</code>	A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.

Value

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

Author(s)

Benjamin E. Lauderdale, <blauderd@princeton.edu>, <http://www.princeton.edu/~blauderd/>.
Modified from [MCMCirtKd](#) and [MCMCordfactanal](#). Suggestions for additional options are welcome.

References

Benjamin E. Lauderdale. 2010. "Unpredictable Voters in Ideal Point Estimation" *Political Analysis*. 18: 151-171.

See Also

[plot.mcmc](#), [summary.mcmc](#), [MCMCirtKd](#)

Examples

```
## Not run:
data(Senate)
```

```

Y <- as.matrix(Senate[,6:677])

Hompost <- MCMCirtKd(Y,1,b0=0,B0=0.04,burn=1000,mcmc=1000,thin=1,verbose=250)
Hetpost <- MCMCirtKdHet(Y,1,b0=0,B0=0.04,burn=1000,mcmc=1000,thin=1,verbose=250)

SenatorNames <- Senate[,5]
HomoskedasticIdealPointEstimates <- colMeans(Hompost)[1:102]
HeteroskedasticIdealPointEstimates <- colMeans(Hetpost)[1:102]
HeteroskedasticSigmaEstimates <- colMeans(Hetpost)[103:204]

plot(HomoskedasticIdealPointEstimates, HeteroskedasticIdealPointEstimates,
     cex= HeteroskedasticSigmaEstimates,xlab="Ideal Points (Homoskedastic)",
     ylab="Ideal Points (Heteroskedastic)",
     main="Comparison of Ideal Point Estimates for the 106th Senate",
     xlim=c(-2.5,2.5),ylim=c(-2.5,2.5))
for (i in 1:102){
  if (rank(-HeteroskedasticSigmaEstimates)[i] <= 10){
    text(HomoskedasticIdealPointEstimates[i],
         HeteroskedasticIdealPointEstimates[i],SenatorNames[i],
         pos=3-sign(HomoskedasticIdealPointEstimates[i]),cex=0.75)
  }
}
legend(x="topleft",legend=c("Point sizes proportional to estimated legislator",
"variance under heteroskedastic model.", "Some legislators with large variance have",
"more extreme estimated ideal points under the", "heteroskedastic model because their",
"deviations from the party line are attributable", "to idiosyncrasy rather than moderation."),cex=0.5)

## 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

```

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=1.0, 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=.1, k1=.1, c0=1, d0=1,
c1=1, d1=1, store.item=TRUE, store.ability=FALSE,
drop.constant.items=TRUE, ... )

```

Arguments

<code>datamatrix</code>	The matrix of data. Must be 0, 1, or missing values. It is of dimensionality subjects by items.
<code>dimensions</code>	The number of dimensions in the latent space.
<code>item.constraints</code>	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: <code>rowname=list(d,c)</code> which will constrain the <i>d</i> th item parameter for the item named <code>rowname</code> to be equal to <i>c</i> , <code>rowname=list(d,"+")</code> which will constrain the <i>d</i> th item parameter for the item named <code>rowname</code> to be positive, and <code>rowname=list(d, "-")</code> which will constrain the <i>d</i> th item parameter for the item named <code>rowname</code> to be negative. If <code>datamatrix</code> is a matrix without row names defaults names of "V1", "V2", ... , etc will be used. In a <i>K</i> -dimensional model, the first item parameter for item <i>i</i> is the difficulty parameter (α_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 (<i>K</i> + 1)th item parameter is the discrimination parameter on dimension <i>K</i> ($\beta_{i,K}$). The item difficulty parameters (α) should generally not be constrained.
<code>ability.constraints</code>	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: <code>colname=list(d,c)</code> which will constrain the <i>d</i> th ability parameter for the subject named <code>colname</code> to be equal to <i>c</i> , <code>colname=list(d,"+")</code> which will constrain the <i>d</i> th ability parameter for the subject named <code>colname</code> to be positive, and <code>colname=list(d, "-")</code> which will constrain the <i>d</i> th ability parameter for the subject named <code>colname</code> to be negative. If <code>datamatrix</code> is a matrix without column names defaults names of "V1", "V2", ... , etc will be used.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of iterations for the sampler after burn-in.
<code>thin</code>	The thinning interval used in the simulation. The number of iterations must be divisible by this value.
<code>interval.method</code>	Method for finding the slicing interval. Can be equal to either <code>step</code> in which case the stepping out algorithm of Neal (2003) is used or <code>doubling</code> 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.
<code>theta.w</code>	The initial width of the slice sampling interval for each ability parameter (the elements of θ)

<code>theta.mp</code>	The parameter governing the maximum possible width of the slice interval for each ability parameter (the elements of θ). If <code>interval.method="step"</code> then the maximum width is <code>theta.w * theta.mp</code> . If <code>interval.method="doubling"</code> then the maximum width is <code>theta.w * 2^theta.mp</code> .
<code>alphabetaw</code>	The initial width of the slice sampling interval for each item parameter (the elements of α and β)
<code>alphabetamp</code>	The parameter governing the maximum possible width of the slice interval for each item parameters (the elements of α and β). If <code>interval.method="step"</code> then the maximum width is <code>alphabetaw * alphabetamp</code> . If <code>interval.method="doubling"</code> then the maximum width is <code>alphabetaw * 2^alphabetamp</code> .
<code>delta0.w</code>	The initial width of the slice sampling interval for δ_0
<code>delta0.mp</code>	The parameter governing the maximum possible width of the slice interval for δ_0 . If <code>interval.method="step"</code> then the maximum width is <code>delta0.w * delta0.mp</code> . If <code>interval.method="doubling"</code> then the maximum width is <code>delta0.w * 2^delta0.mp</code> .
<code>delta1.w</code>	The initial width of the slice sampling interval for δ_1
<code>delta1.mp</code>	The parameter governing the maximum possible width of the slice interval for δ_1 . If <code>interval.method="step"</code> then the maximum width is <code>delta1.w * delta1.mp</code> . If <code>interval.method="doubling"</code> then the maximum width is <code>delta1.w * 2^delta1.mp</code> .
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose > 0</code> , the iteration number will be printed to the screen every <code>verbose</code> 'th iteration.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>theta.start</code>	The starting values for the ability parameters θ . 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 <code>theta.start=NA</code> 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.
<code>alphabetastart</code>	The starting values for the α and β difficulty and discrimination parameters. If <code>alphabetastart</code> is set to a scalar the starting value for all unconstrained item parameters will be set to that scalar. If <code>alphabetastart</code> is a matrix of dimension $(K + 1) \times items$ then the <code>alphabetastart</code> matrix is used as the starting values (except for equality-constrained elements). If <code>alphabetastart</code> 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.
<code>delta0.start</code>	The starting value for the δ_0 parameter.

<code>delta1.start</code>	The starting value for the δ_1 parameter.
<code>b0</code>	The prior means of the α and β difficulty and discrimination parameters, stacked for all items. If a scalar is passed, it is used as the prior mean for all items.
<code>B0</code>	The prior precisions (inverse variances) of the independent Normal prior on the item parameters. Can be either a scalar or a matrix of dimension $(K + 1) \times items$.
<code>k0</code>	δ_0 is constrained to lie in the interval between 0 and <code>k0</code> .
<code>k1</code>	δ_1 is constrained to lie in the interval between 0 and <code>k1</code> .
<code>c0</code>	Parameter governing the prior for δ_0 . δ_0 divided by <code>k0</code> is assumed to be follow a beta distribution with first parameter <code>c0</code> .
<code>d0</code>	Parameter governing the prior for δ_0 . δ_0 divided by <code>k0</code> is assumed to be follow a beta distribution with second parameter <code>d0</code> .
<code>c1</code>	Parameter governing the prior for δ_1 . δ_1 divided by <code>k1</code> is assumed to be follow a beta distribution with first parameter <code>c1</code> .
<code>d1</code>	Parameter governing the prior for δ_1 . δ_1 divided by <code>k1</code> is assumed to be follow a beta distribution with second parameter <code>d1</code> .
<code>store.item</code>	A switch that determines whether or not to store the item parameters for posterior analysis. <i>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.</i> By default, the item parameters are not stored.
<code>store.ability</code>	A switch that determines whether or not to store the subject abilities for posterior analysis. By default, the item parameters are all stored.
<code>drop.constant.items</code>	A switch that determines whether or not items that have no variation should be deleted before fitting the model. Default = TRUE.
<code>...</code>	further arguments to be passed

Details

MCMCirtKdRob simulates from the posterior using the slice sampling algorithm of Neal (2003). 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 θ_j ($K \times 1$), and that each item has a scalar difficulty parameter α_i and discrimination parameter β_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 Bafumi et al. (2005).

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

$$\theta_{j,k} \sim \mathcal{N}(0, 1)$$

These cannot be changed by the user. For each item parameter, we assume independent Normal priors:

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

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

- James H. Albert. 1992. "Bayesian Estimation of Normal Ogive Item Response Curves Using Gibbs Sampling." *Journal of Educational Statistics*. 17: 251-269.
- Joseph Bafumi, Andrew Gelman, David K. Park, and Noah Kaplan. 2005. "Practical Issues in Implementing and Understanding Bayesian Ideal Point Estimation." *Political Analysis*.
- Joshua Clinton, Simon Jackman, and Douglas Rivers. 2004. "The Statistical Analysis of Roll Call Data." *American Political Science Review*. 98: 355-370.
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- Valen E. Johnson and James H. Albert. 1999. *Ordinal Data Modeling*. Springer: New York.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
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- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.
- Douglas Rivers. 2004. "Identification of Multidimensional Item-Response Models." Stanford University, typescript.

See Also

[plot.mcmc](#), [summary.mcmc](#), [MCMCirt1d](#), [MCMCirtKd](#)

Examples

```
## 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

<code>formula</code>	Model formula.
<code>data</code>	Data frame.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of Metropolis iterations for the sampler.
<code>thin</code>	The thinning interval used in the simulation. The number of mcmc iterations must be divisible by this value.
<code>tune</code>	Metropolis tuning parameter. Can be either a positive scalar or a k -vector, where k is the length of β . Make sure that the acceptance rate is satisfactory (typically between 0.20 and 0.5) before using the posterior sample for inference.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every <code>verbose</code> iteration.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>beta.start</code>	The starting value for the β 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 β as the starting value.
<code>b0</code>	If <code>user.prior.density==NULL</code> <code>b0</code> is the prior mean of β 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.
<code>B0</code>	If <code>user.prior.density==NULL</code> <code>B0</code> is the prior precision of β 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 β . Default value of 0 is equivalent to an improper uniform prior for beta.
<code>user.prior.density</code>	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 prior (log)density is to be evaluated. Additional arguments can be passed to <code>user.prior.density()</code> by inserting them in the call to <code>MCMClogit()</code> . See the Details section and the examples below for more information.
<code>logfun</code>	Logical indicating whether <code>user.prior.density()</code> returns the natural log of a density function (TRUE) or a density (FALSE).

```
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

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 β :

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

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 β 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 β 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

- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc,summary.mcmc, glm](#)

Examples

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

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

## user-defined independent Cauchy prior
logpriorfun <- function(beta){
  sum(dcauchy(beta, log=TRUE))
}

posterior <- MCMClogit(low~age+as.factor(race)+smoke,
                      data=birthwt, user.prior.density=logpriorfun,
                      logfun=TRUE)
plot(posterior)
summary(posterior)

## user-defined independent Cauchy prior with additional args
logpriorfun <- function(beta, location, scale){
  sum(dcauchy(beta, location, scale, log=TRUE))
}

posterior <- MCMClogit(low~age+as.factor(race)+smoke,
                      data=birthwt, user.prior.density=logpriorfun,
                      logfun=TRUE, location=0, scale=10)
plot(posterior)
summary(posterior)

## End(Not run)
```

Description

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

Usage

```
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 θ .
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 θ vector, the function value, and the Metropolis acceptance rate are sent to the screen every verbose θ 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 its 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.

<code>V</code>	The variance-covariance matrix for the Gaussian proposal distribution. Must be a square matrix or <code>NULL</code> . If a square matrix, <code>V</code> must have dimension equal to the length of <code>theta.init</code> . If <code>NULL</code> , <code>V</code> is calculated from <code>tune</code> and an initial call to <code>optim</code> . 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 <code>V = NULL</code> .
<code>optim.method</code>	The value of the <code>method</code> parameter sent to <code>optim</code> during an initial maximization of <code>fun</code> . See <code>optim</code> for more details.
<code>optim.lower</code>	The value of the <code>lower</code> parameter sent to <code>optim</code> during an initial maximization of <code>fun</code> . See <code>optim</code> for more details.
<code>optim.upper</code>	The value of the <code>upper</code> parameter sent to <code>optim</code> during an initial maximization of <code>fun</code> . See <code>optim</code> for more details.
<code>optim.control</code>	The value of the <code>control</code> parameter sent to <code>optim</code> during an initial maximization of <code>fun</code> . See <code>optim</code> for more details.
<code>...</code>	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 a 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

- Siddhartha Chib; Edward Greenberg. 1995. "Understanding the Metropolis-Hastings Algorithm." *The American Statistician*, 49, 327-335.
- Andrew Gelman, John B. Carlin, Hal S. Stern, and Donald B. Rubin. 2003. *Bayesian Data Analysis*. 2nd Edition. Boca Raton: Chapman & Hall/CRC.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.

Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

Christian P. Robert and George Casella. 2004. *Monte Carlo Statistical Methods*. 2nd Edition. New York: Springer.

See Also

[plot.mcmc](#), [summary.mcmc](#), [optim](#), [metrop](#)

Examples

```
## 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=5000, logfun=FALSE)

    summary(post.samp)

    ## End(Not run)

```

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

<code>x</code>	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.
<code>factors</code>	The number of factors to be fitted.
<code>lambda.constraints</code>	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: <code>varname=list(d, c)</code> which will constrain the <i>d</i> th loading for the variable named <code>varname</code> to be equal to <code>c</code> , <code>varname=list(d, "+")</code> which will constrain the <i>d</i> th loading for the variable named <code>varname</code> to be positive, and <code>varname=list(d, "-")</code> which will constrain the <i>d</i> th loading for the variable named <code>varname</code> to be negative. If <code>x</code> 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 <code>factors+1</code> 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.
<code>data</code>	A data frame.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of iterations for the sampler.
<code>thin</code>	The thinning interval used in the simulation. The number of iterations must be divisible by this value.
<code>tune</code>	The tuning parameter for the Metropolis-Hastings sampling. Can be either a scalar or a <i>k</i> -vector (where <i>k</i> is the number of manifest variables). <code>tune</code> must be strictly positive.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is great than 0 the iteration number and the Metropolis-Hastings acceptance rate are printed to the screen every <code>verbose</code> th iteration.
<code>seed</code>	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.

<code>lambda.start</code>	Starting values for the factor loading matrix Lambda. If <code>lambda.start</code> is set to a scalar the starting value for all unconstrained loadings will be set to that scalar. If <code>lambda.start</code> is a matrix of the same dimensions as Lambda then the <code>lambda.start</code> matrix is used as the starting values (except for equality-constrained elements). If <code>lambda.start</code> 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.
<code>psi.start</code>	Starting values for the error variance (uniqueness) matrix. If <code>psi.start</code> is set to a scalar then the starting value for all diagonal elements of Psi that represent error variances for continuous variables are set to this value. If <code>psi.start</code> is a k -vector (where k is the number of manifest variables) then the starting value of Psi has <code>psi.start</code> on the main diagonal with the exception that entries corresponding to error variances for ordinal variables are set to 1.. If <code>psi.start</code> is set to NA (the default) the starting values of all the continuous variable uniquenesses are set to 0.5. Error variances for ordinal response variables are always constrained (regardless of the value of <code>psi.start</code> to have an error variance of 1 in order to achieve identification.
<code>l0</code>	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.
<code>L0</code>	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.
<code>a0</code>	Controls the shape of the inverse Gamma prior on the uniqueness. The actual shape parameter is set to <code>a0/2</code> . Can be either a scalar or a k -vector.
<code>b0</code>	Controls the scale of the inverse Gamma prior on the uniquenesses. The actual scale parameter is set to <code>b0/2</code> . Can be either a scalar or a k -vector.
<code>store.lambda</code>	A switch that determines whether or not to store the factor loadings for posterior analysis. By default, the factor loadings are all stored.
<code>store.scores</code>	A switch that determines whether or not to store the factor scores for posterior analysis. <i>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.</i> By default, the factor scores are not stored.
<code>std.mean</code>	If TRUE (the default) the continuous manifest variables are rescaled to have zero mean.
<code>std.var</code>	If TRUE (the default) the continuous manifest variables are rescaled to have unit variance.
<code>...</code>	further arguments to be passed

Details

The model takes the following form:

Let $i = 1, \dots, N$ index observations and $j = 1, \dots, K$ 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 γ . X^* is assumed to be generated according to:

$$\begin{aligned}x_i^* &= \Lambda\phi_i + \epsilon_i \\ \epsilon_i &\sim \mathcal{N}(0, \Psi)\end{aligned}$$

where x_i^* is the k -vector of latent variables specific to observation i , Λ is the $k \times d$ matrix of factor loadings, and ϕ_i is the d -vector of latent factor scores. It is assumed that the first element of ϕ_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 Λ and each ϕ_i . More specifically we assume:

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

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

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 ϕ_i is a 1. As a result, the first column of Λ can be interpreted as negative item difficulty parameters. Further, the first element γ_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

- Kevin M. Quinn. 2004. "Bayesian Factor Analysis for Mixed Ordinal and Continuous Responses." *Political Analysis*. 12: 338-353.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R." *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- M. K. Cowles. 1996. "Accelerating Monte Carlo Markov Chain Convergence for Cumulative-link Generalized Linear Models." *Statistics and Computing*. 6: 101-110.

Valen E. Johnson and James H. Albert. 1999. "Ordinal Data Modeling." Springer: New York.

Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc](#), [summary.mcmc](#), [factanal](#), [MCMCfactanal](#), [MCMCordfactanal](#), [MCMCirt1d](#), [MCMCirtKd](#)

Examples

```
## 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)

library(MASS)
data(Cars93)
attach(Cars93)
new.cars <- data.frame(Price, MPG.city, MPG.highway,
                      Cylinders, EngineSize, Horsepower,
                      RPM, Length, Wheelbase, Width, Weight, Origin)
rownames(new.cars) <- paste(Manufacturer, Model)
detach(Cars93)

# drop obs 57 (Mazda RX 7) b/c it has a rotary engine
new.cars <- new.cars[-57,]
# drop 3 cylinder cars
new.cars <- new.cars[new.cars$Cylinders!=3,]
# drop 5 cylinder cars
new.cars <- new.cars[new.cars$Cylinders!=5,]

new.cars$log.Price <- log(new.cars$Price)
new.cars$log.MPG.city <- log(new.cars$MPG.city)
new.cars$log.MPG.highway <- log(new.cars$MPG.highway)
new.cars$log.EngineSize <- log(new.cars$EngineSize)
new.cars$log.Horsepower <- log(new.cars$Horsepower)

new.cars$Cylinders <- ordered(new.cars$Cylinders)
new.cars$Origin <- ordered(new.cars$Origin)
```

```

post <- MCMCmixfactanal(~log.Price+log.MPG.city+
  log.MPG.highway+Cylinders+log.EngineSize+
  log.Horsepower+RPM+Length+
  Wheelbase+Width+Weight+Origin, data=new.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 choicetypes 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 choicetypes 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 choice-set. 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.

<code>baseline</code>	The baseline category of the response variable. <code>baseline</code> should be set equal to one of the observed levels of the response variable. If left equal to <code>NULL</code> then the baseline level is set to the alpha-numerically first element of the response variable. If the <code>choicesets</code> vary across individuals, the baseline choice must be in the <code>choiceset</code> of each individual.
<code>data</code>	The data frame used for the analysis. Each row of the dataframe should correspond to an individual who is making a choice.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of iterations to run the sampler past burn-in.
<code>thin</code>	The thinning interval used in the simulation. The number of <code>mcmc</code> iterations must be divisible by this value.
<code>mcmc.method</code>	Can be set to either "IndMH" (default), "RWM", or "slice" to perform independent Metropolis-Hastings sampling, random walk Metropolis sampling or slice sampling respectively.
<code>tdf</code>	Degrees of freedom for the multivariate-t proposal distribution when <code>mcmc.method</code> is set to "IndMH". Must be positive.
<code>tune</code>	Metropolis tuning parameter. Can be either a positive scalar or a k -vector, where k is the length of β . Make sure that the acceptance rate is satisfactory (typically between 0.20 and 0.5) before using the posterior sample for inference.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number, the current beta vector, and the Metropolis acceptance rate are printed to the screen every <code>verbose</code> iteration.
<code>seed</code>	The seed for the random number generator. If <code>NA</code> , 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 <code>NA</code> (if <code>NA</code> a default seed of <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>beta.start</code>	The starting value for the β 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 <code>NA</code> will use the maximum likelihood estimate of β as the starting value.
<code>b0</code>	The prior mean of β . 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.
<code>B0</code>	The prior precision of β . 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 β . Default value of 0 is equivalent to an improper uniform prior for beta.
<code>...</code>	Further arguments to be passed.

Details

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 β :

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

The Metropolis proposal distribution is centered at the current value of β 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 `optim`.

Value

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

References

- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Radford Neal. 2003. "Slice Sampling" (with discussion). *Annals of Statistics*, 31: 705-767.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.
- Siddhartha Chib, Edward Greenberg, and Yuxin Chen. 1998. "MCMC Methods for Fitting and Comparing Multinomial Response Models."

See Also

[plot.mcmc](#), [summary.mcmc](#), [multinom](#)

Examples

```

## Not run:
data(Nethvote)

## just a choice-specific X var
post1 <- MCMCmnl(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<- MCMCmnl(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 choicset
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 choicset (c is always in choicset)
  choicset <- c(3, sample(c(1,2,4), 2, replace=FALSE))
  numer <- matrix(0, 4, 1)
  for (j in choicset){
    if (j == 3){
      numer[j] <- exp(xchoice[i, j] )
    }
    else {
      numer[j] <- exp(xchoice[i, j] - z[i] )
    }
  }
  p <- numer / sum(numer)
  y[i,] <- rmultinom(1, 1, p)
  y[i,-choicset] <- -999
}

post5 <- MCMCmnl(y~choicevar(xa, "x", "a") +
  choicevar(xb, "x", "b") +
  choicevar(xc, "x", "c") +
  choicevar(xd, "x", "d") + z,
  baseline="c", verbose=500,
  mcmc=100000, thin=10, tune=.85)

plot(post5)
summary(post5)

## End(Not run)

```

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 <code>mcmc.method</code> 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 <code>verbose</code> is greater than 0 the iteration number, the beta vector, and the Metropolis-Hastings acceptance rate are printed to the screen every <code>verbose</code> 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 <code>rep(12345, 6)</code> 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 β 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 β . 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 β . 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 β . Default value of 0 is equivalent to an improper uniform prior on β .
a0	The prior mean of γ . 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 γ . 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 γ . Default value of 0 is equivalent to an improper uniform prior on γ .
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 a 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 γ_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 γ_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 (α).

Value

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

References

- Albert, J. H. and S. Chib. 1993. "Bayesian Analysis of Binary and Polychotomous Response Data." *J. Amer. Statist. Assoc.* 88, 669-679
- M. K. Cowles. 1996. "Accelerating Monte Carlo Markov Chain Convergence for Cumulative-link Generalized Linear Models." *Statistics and Computing*. 6: 101-110.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Valen E. Johnson and James H. Albert. 1999. *Ordinal Data Modeling*. Springer: New York.
- Albert, James and Siddhartha Chib. 2001. "Sequential Ordinal Modeling with Applications to Survival Data." *Biometrics*. 57: 829-836.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>

See Also

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

Examples

```
## Not run:
x1 <- rnorm(100); x2 <- rnorm(100);
z <- 1.0 + x1*0.1 - x2*0.5 + 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)
```

MCMCoprobitChange

Markov Chain Monte Carlo for Ordered Probit Change-point Regression Model

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

```
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 β vector, and the error variance are printed to the screen every <code>verboseth</code> 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 <code>rep(12345, 6)</code> 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 β 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 β 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 γ vector. This can either be a scalar or a column vector with dimension equal to the number of gammas. The default value of of NA will use the MLE estimate of γ 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 <code>Beta(0.9, 0.1)</code> are used to construct a proper transition matrix for each raw except the last raw.
b0	The prior mean of β . 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 β . 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 γ values to be constant. By default, γ values are allowed to vary across regimes.
...	further arguments to be passed

Details

MCMCoprobitChange 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:

$$\Pr(y_t = 1) = \Phi(\gamma_{c,m} - x'_i \beta_m) - \Phi(\gamma_{c-1,m} - x'_i \beta_m) \quad m = 1, \dots, M$$

Where M is the number of states, and $\gamma_{c,m}$ and β_m are parameters when a state is m at t .

We assume Gaussian distribution for prior of β :

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

And:

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

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 prob.state storage matrix that contains the probability of $state_i$ for each period, the log-likelihood of the model (loglike), and the log-marginal likelihood of the model (logmarglike).

References

- Jong Hee Park. 2011. "Changepoint Analysis of Binary and Ordinal Probit Models: An Application to Bank Rate Policy Under the Interwar Gold Standard." *Political Analysis*. 19: 188-204.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

See Also

[plotState](#), [plotChangepoint](#)

Examples

```
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;
y[z >= 1 & z < 2] <- 2;
y[z >= 2] <- 3;

## inputs
formula <- y ~ x1

## fit multiple models with a varying number of breaks
out1 <- MCMCoprobitChange(formula, m=1,
  mcmc=1000, burnin=1000, thin=1, tune=c(.5, .5), verbose=1000,
  b0=0, B0=10, marginal.likelihood = "Chib95")
out2 <- MCMCoprobitChange(formula, m=2,
  mcmc=1000, burnin=1000, thin=1, tune=c(.5, .5, .5), verbose=1000,
  b0=0, B0=10, marginal.likelihood = "Chib95")
out3 <- MCMCoprobitChange(formula, m=3,
  mcmc=1000, burnin=1000, thin=1, tune=c(.5, .5, .5, .5), verbose=1000,
  b0=0, B0=10, marginal.likelihood = "Chib95")

## find the most reasonable one
BayesFactor(out1, out2, out3)

## draw plots using the "right" model
plotState(out1)
plotChangepoint(out1)
```

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

```
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: <code>varname=list(d,c)</code> which will constrain the <i>d</i> th loading for the variable named <code>varname</code> to be equal to <code>c</code> , <code>varname=list(d,"+")</code> which will constrain the <i>d</i> th loading for the variable named <code>varname</code> to be positive, and <code>varname=list(d,"-")</code> which will constrain the <i>d</i> th loading for the variable named <code>varname</code> to be negative. If <code>x</code> is a matrix without column names defaults names of "V1", "V2", ... , etc will be used. Note that, unlike <code>MCMCfactanal</code> , the Λ matrix used here has <code>factors+1</code> columns. The first column of Λ 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 <i>k</i> -vector. Must be strictly positive.
verbose	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number and the Metropolis-Hastings acceptance rate are printed to the screen every <code>verboseth</code> 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 <code>rep(12345,6)</code> 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 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. <i>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.</i> 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.
...	further arguments to be passed

Details

The model takes the following form:

Let $i = 1, \dots, N$ index observations and $j = 1, \dots, K$ 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 γ . X^* is assumed to be generated according to:

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

$$\epsilon_i \sim \mathcal{N}(0, I)$$

where x_i^* is the k -vector of latent variables specific to observation i , Λ is the $k \times d$ matrix of factor loadings, and ϕ_i is the d -vector of latent factor scores. It is assumed that the first element of ϕ_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 Λ and each ϕ_i . More specifically we assume:

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

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

The standard two-parameter item response theory model with probit link is a special case of the model sketched above.

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 ϕ_i is a 1. As a result, the first column of Λ can be interpreted as item difficulty parameters. Further, the first element γ_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

- Shawn Treier and Simon Jackman. 2008. "Democracy as a Latent Variable." *American Journal of Political Science*. 52: 201-217.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- M. K. Cowles. 1996. "Accelerating Monte Carlo Markov Chain Convergence for Cumulative-link Generalized Linear Models." *Statistics and Computing*. 6: 101-110.
- Valen E. Johnson and James H. Albert. 1999. "Ordinal Data Modeling." Springer: New York.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc](#), [summary.mcmc](#), [factanal](#), [MCMCfactanal](#), [MCMCirt1d](#), [MCMCirtKd](#)

Examples

```
## 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[1,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)
```

MCMCpoisson

*Markov Chain Monte Carlo for Poisson Regression***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 β . 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 <code>verbose</code> 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 <code>rep(12345, 6)</code> 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 β 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 β as the starting value.
b0	The prior mean of β . 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 β . 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 β . Default value of 0 is equivalent to an improper uniform prior for beta.
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

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 β :

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

The Metropolis proposal distribution is centered at the current value of θ 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

- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc](#), [summary.mcmc](#), [glm](#)

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)
```

MCMCpoissonChange	<i>Markov Chain Monte Carlo for a Poisson Regression Change-point Model</i>
-------------------	---

Description

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 β . 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 β . 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.
c0	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.
d0	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.
lambda.mu	The mean of the Gamma prior on λ . <i>sigma.mu</i> and <i>sigma.var</i> allow users to choose the Gamma prior by choosing its mean and variance.
lambda.var	The variance of the Gamma prior on λ . <i>sigma.mu</i> and <i>sigma.var</i> allow users to choose the Gamma prior by choosing its mean and variance.
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 <i>verbose</i> is greater than 0, the iteration number and the posterior density samples are printed to the screen every <i>verbose</i> th iteration.
seed	The seed for the random number generator. If NA, current R system seed is used.

<code>beta.start</code>	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.
<code>P.start</code>	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 row except the last row.
<code>marginal.likelihood</code>	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.
<code>...</code>	further arguments to be passed

Details

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:

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

$$\mu_t = x_t' \beta_m, \quad m = 1, \dots, M$$

Where M is the number of states and β_m is parameters when a state is m at t .

We assume Gaussian distribution for prior of β :

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

And:

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

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 `statei` for each period, and the log-marginal likelihood of the model (`logmarglike`).

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

- Jong Hee Park. 2010. "Structural Change in the U.S. Presidents' Use of Force Abroad." *American Journal of Political Science* 54: 766-782.
- Sylvia Fruhwirth-Schnatter and Helga Wagner 2006. "Auxiliary Mixture Sampling for Parameter-driven Models of Time Series of Counts with Applications to State Space Modelling." *Biometrika*. 93:827-841.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.

See Also

[MCMCbinaryChange](#), [plotState](#), [plotChangepoint](#)

Examples

```
## 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))

## End(Not run)

```

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

formula	Model formula.
data	Data frame.
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.

<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number and the betas are printed to the screen every <code>verbose</code> iteration.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>beta.start</code>	The starting value for the β 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 β as the starting value.
<code>b0</code>	The prior mean of β . 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.
<code>B0</code>	The prior precision of β . 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 β . Default value of 0 is equivalent to an improper uniform prior on β .
<code>bayes.resid</code>	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.
<code>marginal.likelihood</code>	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.
<code>...</code>	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 β :

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

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

- Albert, J. H. and S. Chib. 1993. "Bayesian Analysis of Binary and Polychotomous Response Data." *J. Amer. Statist. Assoc.* 88, 669-679
- Albert, J. H. and S. Chib. 1995. "Bayesian Residual Analysis for Binary Response Regression Models." *Biometrika*. 82, 747-759.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc](#), [summary.mcmc](#), [glm](#)

Examples

```
## 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	<i>Markov Chain Monte Carlo for a linear Gaussian Multiple Change-point Model</i>
------------------	---

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

```
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 β vector, and the error variance are printed to the screen every <code>verboseth</code> 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 <code>rep(12345, 6)</code> 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 β 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 MLE estimate of β as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.

<code>P.start</code>	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 row except the last row.
<code>b0</code>	The prior mean of β . 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.
<code>B0</code>	The prior precision of β . 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.
<code>a</code>	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.
<code>b</code>	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.
<code>marginal.likelihood</code>	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.
<code>...</code>	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:

$$\Pr(y_t = 1) = \Phi(x_t' \beta_m) \quad m = 1, \dots, M$$

Where M is the number of states, and β_m is a parameter when a state is m at t .

We assume Gaussian distribution for prior of β :

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

And:

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

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 `statei` for each period, the log-likelihood of the model (`loglike`), and the log-marginal likelihood of the model (`logmarglike`).

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

Jong Hee Park. 2011. "Changepoint Analysis of Binary and Ordinal Probit Models: An Application to Bank Rate Policy Under the Interwar Gold Standard." *Political Analysis*. 19: 188-204.

Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Albert, J. H. and S. Chib. 1993. "Bayesian Analysis of Binary and Polychotomous Response Data." *J. Amer. Statist. Assoc.* 88, 669-679

See Also

[plotState](#), [plotChangepoint](#)

Examples

```
## 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 β . 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(1:1000000,1),
             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 β and σ 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 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 τ , 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.

<code>beta.start</code>	The starting values for β . This can either be a scalar or a column vector with dimension equal to the dimension of β . 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 $\hat{\beta}$ as the starting value. ($\hat{\sigma}^2$ denotes the usual unbiased estimator of σ^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 β .
<code>b0</code>	The prior mean of β . This can either be a scalar or a column vector with dimension equal to the dimension of β . If this takes a scalar value, then that value will serve as the prior mean for all β .
<code>B0</code>	The prior precision of β . 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 β . Default value of 0 is equivalent to an improper uniform prior for β .
<code>...</code>	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/>). β 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 τ th quantile of y_i given x_i , and $\beta = \beta(\tau)$ are the regression parameters possibly dependent on τ . The likelihood is formed based on assuming independent Asymmetric Laplace distributions on the y_i with skewness parameter τ and location parameters $x_i'\beta$. This assumption ensures that the likelihood function is maximised by the τ th conditional quantile of the response variable. We assume standard, semi-conjugate priors on β :

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

. Only starting values for β 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

Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.2*. <http://scythe.wustl.edu>.

Craig Reed and Keming Yu. 2009. "An Efficient Gibbs Sampler for Bayesian Quantile Regression." Technical Report.

Keming Yu and Jin Zhang. 2005. "A Three Parameter Asymmetric Laplace Distribution and its extensions." *Communications in Statistics - Theory and Methods*, 34, 1867-1879.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

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)
```

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 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

```
MCMCregress(formula, data = NULL, burnin = 1000, mcmc = 10000,
  thin = 1, verbose = 0, seed = NA, beta.start = NA,
  b0 = 0, B0 = 0, c0 = 0.001, d0 = 0.001, sigma.mu = NA, sigma.var = NA,
  marginal.likelihood = c("none", "Laplace", "Chib95"), ...)
```

Arguments

formula	Model formula.
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 β vector, and the error variance are printed to the screen every <code>verbose*thin</code> 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 <code>rep(12345, 6)</code> 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 β 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 β 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 β . 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 β . 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 σ^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 σ^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.
sigma.mu	The mean of the inverse Gamma prior on σ^2 . <i>sigma.mu</i> and <i>sigma.var</i> allow users to choose the inverse Gamma prior by choosing its mean and variance.
sigma.var	The variance of the inverse Gamma prior on σ^2 . <i>sigma.mu</i> and <i>sigma.var</i> allow users to choose the inverse Gamma prior by choosing its mean and variance.

`marginal.likelihood`

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.

... further arguments to be passed

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:

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

Where the errors are assumed to be Gaussian:

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

We assume standard, semi-conjugate priors:

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

And:

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

Where β and σ^{-2} are assumed *a priori* independent. Note that only starting values for β 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

- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.
- Robert E. Kass and Adrian E. Raftery. 1995. "Bayes Factors." *Journal of the American Statistical Association*. 90: 773-795.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plot.mcmc](#), [summary.mcmc](#), [lm](#)

Examples

```
## 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	<i>Markov Chain Monte Carlo for a linear Gaussian Multiple Change-point Model</i>
-------------------	---

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

```
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,
  marginal.likelihood=c("none", "Chib95"), ...)
```

Arguments

formula	Model formula.
data	Data frame.
m	The number of changepoints.
b0	The prior mean of β . 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 β . 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.

<code>c0</code>	$c_0/2$ is the shape parameter for the inverse Gamma prior on σ^2 (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from c_0 pseudo-observations.
<code>d0</code>	$d_0/2$ is the scale parameter for the inverse Gamma prior on σ^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.
<code>sigma.mu</code>	The mean of the inverse Gamma prior on σ^2 . <i>sigma.mu</i> and <i>sigma.var</i> allow users to choose the inverse Gamma prior by choosing its mean and variance.
<code>sigma.var</code>	The variance of the inverse Gamma prior on σ^2 . <i>sigma.mu</i> and <i>sigma.var</i> allow users to choose the inverse Gamma prior by choosing its mean and variance.
<code>a</code>	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.
<code>b</code>	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.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of MCMC iterations after burnin.
<code>thin</code>	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every <code>verbose</code> th iteration.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.
<code>beta.start</code>	The starting values for the β 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 MLE estimate of β as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.
<code>P.start</code>	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 row except the last row.
<code>marginal.likelihood</code>	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.
<code>...</code>	further arguments to be passed

Details

MCMCregressChange simulates from the posterior distribution of a binary model with multiple changepoints.

The model takes the following form:

$$y_t = x_t' \beta_i + I(s_t = i) \varepsilon_t, \quad i = 1, \dots, k$$

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:

$$\beta_i \sim \mathcal{N}(b_0, B_0^{-1}), \quad i = 1, \dots, k$$

And:

$$\sigma_i^{-2} \sim \mathcal{Gamma}(c_0/2, d_0/2), \quad i = 1, \dots, k$$

Where β_i and σ_i^{-2} are assumed *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 `prob.state` storage matrix that contains the probability of `statei` for each period, the log-likelihood of the model (`loglike`), and the log-marginal likelihood of the model (`logmarglike`).

References

- Jong Hee Park. 2012. "A Change-point Approach to Intervention Analysis Using Bayesian Inference" Presented at the 2012 Annual Meeting of Korean Statistical Society.
- Siddhartha Chib. 1995. "Marginal Likelihood from the Gibbs Output." *Journal of the American Statistical Association*. 90: 1313-1321.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[plotState](#), [plotChangepoint](#)

Examples

```

## 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])
mu2 <- cbind(1, x1[true.s==2])

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
model1 <- MCMCregressChange(formula, m=1, b0=b0, B0=B0, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likeli
model2 <- MCMCregressChange(formula, m=2, b0=b0, B0=B0, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likeli
model3 <- MCMCregressChange(formula, m=3, b0=b0, B0=B0, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likeli
model4 <- MCMCregressChange(formula, m=4, b0=b0, B0=B0, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likeli
model5 <- MCMCregressChange(formula, m=5, b0=b0, B0=B0, sigma.mu=sigma.mu, sigma.var=sigma.var, marginal.likeli

print(BayesFactor(model1, model2, model3, model4, model5))
plotState(model1)
plotChangepoint(model1)

## End(Not run)

```

MCMCresidualBreakAnalysis

Break Analysis of Univariate Time Series using Markov Chain Monte Carlo

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

```
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,
  marginal.likelihood = c("none", "Chib95"), ...)
```

Arguments

<code>resid</code>	Univariate time series
<code>m</code>	The number of breaks.
<code>b0</code>	The prior mean of β . 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.
<code>B0</code>	The prior precision of β . 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.
<code>c0</code>	$c_0/2$ is the shape parameter for the inverse Gamma prior on σ^2 (the variance of the disturbances). The amount of information in the inverse Gamma prior is something like that from c_0 pseudo-observations.
<code>d0</code>	$d_0/2$ is the scale parameter for the inverse Gamma prior on σ^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.
<code>a</code>	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.
<code>b</code>	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.
<code>burnin</code>	The number of burn-in iterations for the sampler.
<code>mcmc</code>	The number of MCMC iterations after burnin.
<code>thin</code>	The thinning interval used in the simulation. The number of MCMC iterations must be divisible by this value.
<code>verbose</code>	A switch which determines whether or not the progress of the sampler is printed to the screen. If <code>verbose</code> is greater than 0 the iteration number, the β vector, and the error variance are printed to the screen every <code>verbosethin</code> iteration.
<code>seed</code>	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 <code>rep(12345, 6)</code> is used). The second element of list is a positive substream number. See the MCMCpack specification for more details.

<code>beta.start</code>	The starting values for the β 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 β as the starting value. If this is a scalar, that value will serve as the starting value mean for all of the betas.
<code>P.start</code>	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 row except the last row.
<code>marginal.likelihood</code>	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.
<code>...</code>	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:

$$y_i \sim \mathcal{N}(\beta_m, \sigma_m^2) \quad m = 1, \dots, M$$

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 β and σ^{-2} are assumed *a priori* independent.

And:

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

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

- Jong Hee Park, 2011. "A Unified Method for Dynamic and Cross-Sectional Heterogeneity: Introducing Hidden Markov Panel Models." Working Paper.
- Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

See Also

[plot.mcmc](#), [summary.mcmc](#), [lm](#)

Examples

```
## 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)
```

MCMCSVDreg

Markov Chain Monte Carlo for SVD Regression

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

```
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 β vector, and the error variance are printed to the screen every <code>verboseth</code> 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 <code>rep(12345, 6)</code> 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 τ^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 τ^2 .
g0	The prior mean of γ . 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 σ^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 σ^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	$c_0/2$ is the shape parameter for the inverse Gamma prior on τ_i^2 .
d0	$d_0/2$ is the scale parameter for the inverse Gamma prior on τ_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 $N \gg P$ here it is the case that $P \gg N$.

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:

$$\sigma^{-2} \sim \mathcal{Gamma}(a_0/2, b_0/2)$$

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

$$\gamma_i \sim w_0 \delta_0 + (1 - w_0) \mathcal{N}(g_0, \sigma^2 \tau_i^2 / d_i^2)$$

where δ_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

- Mike West, Joseph Nevins, Jeffrey Marks, Rainer Spang, and Harry Zuzan. 2000. "DNA Microarray Data Analysis and Regression Modeling for Genetic Expression Profiling." Duke ISDS working paper.
- Gottardo, Raphael, and Adrian Raftery. 2004. "Markov chain Monte Carlo with mixtures of singular distributions." Statistics Department, University of Washington, Technical Report 470.
- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

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

```
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 β vector, and the error variance is printed to the screen every <code>verbose</code> 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 <code>rep(12345, 6)</code> 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 β 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 β 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 β . 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 β . 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 σ^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 σ^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:

$$\varepsilon_i \sim \mathcal{N}(0, \sigma^2).$$

Let c_1 and c_2 be the two censoring points, and let y_i^* be the partially observed dependent variable. Then,

$$\begin{aligned} y_i &= y_i^* \text{ if } c_1 < y_i^* < c_2, \\ y_i &= c_1 \text{ if } c_1 \geq y_i^*, \\ y_i &= c_2 \text{ if } c_2 \leq y_i^*. \end{aligned}$$

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 β and σ^{-2} are assumed *a priori* independent. Note that only starting values for β 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.people.fas.harvard.edu/~goodrich/>

References

- Andrew D. Martin, Kevin M. Quinn, and Jong Hee Park. 2011. "MCMCpack: Markov Chain Monte Carlo in R.", *Journal of Statistical Software*. 42(9): 1-21. <http://www.jstatsoft.org/v42/i09/>.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.
- Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

Siddhartha Chib. 1992. "Bayes inference in the Tobit censored regression model." *Journal of Econometrics*. 51:79-99.

James Tobin. 1958. "Estimation of relationships for limited dependent variables." *Econometrica*. 26:24-36.

See Also

[plot.mcmc](#), [summary.mcmc](#), [survreg](#), [MCMCregress](#)

Examples

```
## 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)
```

MCMultinomDirichlet *Monte Carlo Simulation from a Multinomial Likelihood with a Dirichlet Prior*

Description

This function generates a sample from the posterior distribution of a multinomial likelihood with a Dirichlet prior.

Usage

```
MCMultinomDirichlet(y, alpha0, mc=1000, ...)
```

Arguments

<code>y</code>	A vector of data (number of successes for each category).
<code>alpha0</code>	The vector of parameters of the Dirichlet prior.
<code>mc</code>	The number of Monte Carlo draws to make.
<code>...</code>	further arguments to be passed

Details

MCmultinomdirichlet directly simulates from the posterior distribution. This model is designed primarily for instructional use. π is the parameter of interest of the multinomial distribution. It is of dimension $(d \times 1)$. We assume a conjugate Dirichlet prior:

$$\pi \sim \text{Dirichlet}(\alpha_0)$$

y is a $(d \times 1)$ 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

```
## Not run:
## Example from Gelman, et. al. (1995, p. 78)
posterior <- MCmultinomdirichlet(c(727,583,137), c(1,1,1), mc=10000)
bush.dukakis.diff <- posterior[,1] - posterior[,2]
cat("Pr(Bush > Dukakis): ",
    sum(bush.dukakis.diff > 0) / length(bush.dukakis.diff), "\n")
hist(bush.dukakis.diff)

## End(Not run)
```

MCnormalnormal

Monte Carlo Simulation from a Normal Likelihood (with known variance) with a Normal Prior

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

<code>y</code>	The data.
<code>sigma2</code>	The known variance of y .
<code>mu0</code>	The prior mean of μ .
<code>tau20</code>	The prior variance of μ .
<code>mc</code>	The number of Monte Carlo draws to make.
<code>...</code>	further arguments to be passed

Details

`MCnormalnormal` directly simulates from the posterior distribution. This model is designed primarily for instructional use. μ is the parameter of interest of the Normal distribution. We assume a conjugate normal prior:

$$\mu \sim \mathcal{N}(\mu_0, \tau_0^2)$$

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

```
## 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)
```

MCpoissongamma

Monte Carlo Simulation from a Poisson Likelihood with a Gamma Prior

Description

This function generates a sample from the posterior distribution of a Poisson likelihood with a Gamma prior.

Usage

```
MCpoissongamma(y, alpha, beta, mc=1000, ...)
```

Arguments

<code>y</code>	A vector of counts (must be non-negative).
<code>alpha</code>	Gamma prior distribution shape parameter.
<code>beta</code>	Gamma prior distribution scale parameter.
<code>mc</code>	The number of Monte Carlo draws to make.
<code>...</code>	further arguments to be passed

Details

MCpoissongamma directly simulates from the posterior distribution. This model is designed primarily for instructional use. λ 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

```
## 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	<i>Calculate the marginal posterior probabilities of predictors being included in a quantile regression model.</i>
---------	--

Description

This function extracts the marginal probability table produced by `summary.qrsvs`.

Usage

```
mptable(qrsvs)
```

Arguments

`qrsvs` An object of class `qrsvs`. Typically this will be the gamma component of the list returned by `SSVQuantreg`.

Value

A table with the predictors listed together with their posterior marginal posterior probability of inclusion.

Author(s)

Craig Reed

See Also

[SSVQuantreg](#)

Examples

```

## Not run:
set.seed(1)
epsilon<-rnorm(100)
set.seed(2)
x<-matrix(rnorm(1000),100,10)
y<-x[,1]+x[,10]+epsilon
qrsvs<-SSVQuantreg(y~x)
mptable(qrsvs$gamma)

## End(Not run)

```

 Nethvote

Dutch Voting Behavior in 1989

Description

Dutch Voting Behavior in 1989.

Usage

data(Nethvote)

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

H. Anker and E.V. Oppenhuis. 1993. "Dutch Parliamentary Election Study." (computer file). Dutch Electoral Research Foundation and Netherlands Central Bureau of Statistics, Amsterdam.

References

Kevin M. Quinn and Andrew D. Martin. 2002. "An Integrated Computational Model of Multiparty Electoral Competition." *Statistical Science*. 17: 405-419.

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.
n	The number of draws to make from the distribution.
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.

Details

The Noncentral Hypergeometric is particularly useful for conditional inference for (2×2) 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

J. G. Liao and Ori Rosen. 2001. "Fast and Stable Algorithms for Computing and Sampling From the Noncentral Hypergeometric Distribution." *The American Statistician*. 55: 366-369.

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.

Usage

```
data(PErisk)
```

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 0 < 1. **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 0 < 1 < 2 < 3 < 4 < 5, giving the lack of expropriation risk. From Marshall, Gurr, and Harff (2002).

prscorr2 an ordered factor with levels 0 < 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

Mike Alvarez, Jose Antonio Cheibub, Fernando Limongi, and Adam Przeworski. 1999. "ACLP Political and Economic Database." <http://www.ssc.upenn.edu/~cheibub/data/>.

Witold J. Henisz. 2002. "The Political Constraint Index (POLCON) Dataset." <http://www-management.wharton.upenn.edu/henisz/POLCON/ContactInfo.html>.

Monty G. Marshall, Ted Robert Gurr, and Barbara Harff. 2002. "State Failure Task Force Problem Set." <http://www.cidcm.umd.edu/inscr/stfail/index.htm>.

References

Kevin M. Quinn. 2004. "Bayesian Factor Analysis for Mixed Ordinal and Continuous Response." *Political Analysis*. 12: 338-353.

plot.qrssvs	<i>Plot output from quantile regression stochastic search variable selection (QR-SSVS).</i>
-------------	---

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

```
## 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

Deepayan Sarkar. 2008. *lattice: Lattice Graphics*. R package version 0.17-17

See Also

[SSVSquantreg](#), [mptable](#), [Lattice](#) for a brief introduction to lattice displays and links to further documentation.

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)  
plot(qrssvs$gamma)
```

```
## Modify the graph by increasing the fontsize on the axes
qrssvsplot<-plot(qrssvs$gamma)
update(qrssvsplot, scales=list(cex=3))

## End(Not run)
```

plotChangepoint *Posterior Density of Regime Change Plot*

Description

Plot the posterior density of regime change.

Usage

```
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.

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

See Also

[MCMCpoissonChange](#), [MCMCbinaryChange](#)

plotIntervention	<i>Plot of intervention analysis</i>
------------------	--------------------------------------

Description

Plot the results of changepoint intervention analysis

Usage

```
plotIntervention(mcmcOut, forward = TRUE, start = 1,  
alpha = 0.05, col = "red", main="", ylab="", xlab="")
```

Arguments

mcmcOut	The mcmcOut object containing the posterior density sample from changepoint intervention analysis.
forward	If TRUE, draw the result of forward prediction. If FALSE, draw the result of backward prediction.
start	The time of the first observation to be shown in the time series plot.
alpha	The size of the prediction error band in the plot. By default, alpha = 0.05, which means the 95 percent Bayesian credible interval.
col	The color of predicted data.
main	Title of the plot
ylab	Label for the y-axis.
xlab	Label for the x-axis.

References

Jong Hee Park. 2012. "A Change-point Approach to Intervention Analysis Using Bayesian Inference" Presented at the 2012 Annual Meeting of Korean Statistical Society.

See Also

[MCMCintervention](#)

plotState *Changepoint State Plot*

Description

Plot the posterior probability that each time point is in each state.

Usage

```
plotState(mcmcout, main="Posterior Regime Probability", ylab=expression(paste("Pr(", S[t], "= k | "
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.

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

See Also

[MCMCpoissonChange](#), [MCMCbinaryChange](#)

PostProbMod *Calculate Posterior Probability of Model*

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

```
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

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

post1 <- MCMCregress(bwt~age+lw+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+lw+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, -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(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 X_{star} .

Usage

```
procrustes(X, Xstar, translation=FALSE, dilation=FALSE)
```

Arguments

X	The matrix to be transformed.
X_{star}	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:

$$sXR + 1tt' \approx X^*$$

X_{new} is given by:

$$X_{new} = sXR + 1tt'$$

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

Borg and Groenen. 1997. *Modern Multidimensional Scaling*. New York: Springer. pp. 340-342.

See Also

[MCMCirtKd](#)

read.Scythe	<i>Read a Matrix from a File written by Scythe</i>
-------------	--

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

Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.

See Also

[write.Scythe](#)

Examples

```
## Not run:  
mymatrix <- read.Scythe("myfile.txt")  
  
## End(Not run)
```

Rehnquist	<i>U.S. Supreme Court Vote Matrix, Rehnquist Court (1994-2004)</i>
-----------	--

Description

This dataframe contains a matrix of votes cast by U.S. Supreme Court justices by all cases in the 1994-2004 terms.

Usage

```
data(SupremeCourt)
```

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

Harold J. Spaeth. 2005. *Original United States Supreme Court Database: 1953-2004 Terms*. <http://www.as.uky.edu/polisci/ulmerproject/sctdata.htm>.

Senate	<i>106th U.S. Senate Roll Call Vote Matrix</i>
--------	--

Description

This dataframe contains a matrix of votes cast by U.S. Senators in the 106th Congress.

Usage

```
data(Senate)
```

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*. <http://voteview.uh.edu/>.

Description

This function uses stochastic search to select promising regression models at a fixed quantile τ . Indicator variables γ 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 γ and the associated regression parameters β .

Usage

```
SSVSquantreg(formula, data = NULL, tau = 0.5, include=NULL, burnin = 1000,
             mcmc = 10000, thin = 1, verbose = 0, seed = sample(1:1000000,1),
             pi0a0 = 1, pi0b0 = 1, ...)
```

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 model selection.
include	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).
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 most recently sampled values of γ and the associated values of β 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 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 τ , 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.
pi0a0, pi0b0	Hyperparameters of the beta prior on π_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 τ 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 β_γ 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 τ and location parameters $x'_{i\gamma}\beta_\gamma$. This assumption ensures that the likelihood function is maximised by the τ th conditional quantile of the response variable.

The prior on each β_j is

$$(1 - \gamma_j)\delta_0 + \gamma_j\text{Cauchy}(0, 1),$$

where δ_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 β_j than a standard Normal distribution, improving the robustness of the method. Each of the indicator variables γ_j is independently assigned a Bernoulli prior, with prior probability of inclusion π_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 γ . This has associated summary and plot methods.
beta	The posterior sample of the associated regression parameters β . This can be analysed with functions from the coda package.

Author(s)

Craig Reed

References

- Craig Reed, David B. Dunson and Keming Yu. 2010. "Bayesian Variable Selection for Quantile Regression" Technical Report.
- Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.2*. <http://scythe.wustl.edu>.

Keming Yu and Jin Zhang. 2005. "A Three Parameter Asymmetric Laplace Distribution and its extensions." *Communications in Statistics - Theory and Methods*, 34, 1867-1879.

Martyn Plummer, Nicky Best, Kate Cowles, and Karen Vines. 2002. *Output Analysis and Diagnostics for MCMC (CODA)*. <http://www-fis.iarc.fr/coda/>.

See Also

[MCMCquantreg](#), [summary.qrssvs](#), [plot.qrssvs](#), [mptable](#), [topmodels](#), [scale](#), [rq](#)

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)
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

## End(Not run)
```

summary.qrssvs	<i>Summarising the results of quantile regression stochastic search variable selection (QR-SSVS).</i>
----------------	---

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

```
## 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 SSVSquantreg.
...	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

Maria M. Barbieri, and James O. Berger (2004). "Optimal predictive model selection". *Annals of Statistics*, 32, 870-897.

See Also

[SSVSquantreg](#), [mptable](#), [topmodels](#)

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)
summary(qrssvs$gamma)

## End(Not run)
```

SupremeCourt

U.S. Supreme Court Vote Matrix

Description

This dataframe contains a matrix votes cast by U.S. Supreme Court justices in all cases in the 2000 term.

Usage

```
data(SupremeCourt)
```

Format

The dataframe 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

Harold J. Spaeth. 2005. *Original United States Supreme Court Database: 1953-2004 Terms*. <http://www.as.uky.edu/polisci/ulmerproject/sctdata.htm>.

testpanelGroupBreak	<i>A Test for the Group-level Break using a Multivariate Linear Regression Model with Breaks</i>
---------------------	--

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 <code>verboseth</code> iteration.
b0	The prior mean of the residual mean.

B0	The prior precision of the residual variance
c0	$c_0/2$ 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 c_0 pseudo-observations.
d0	$d_0/2$ 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 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.
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:

$$e_i \sim \mathcal{N}(\beta_m, \sigma_m^2 I) \quad m = 1, \dots, M$$

We assume standard, semi-conjugate priors:

$$\beta \sim \mathcal{N}(b0, B0)$$

And:

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

Where β and σ^{-2} are assumed *a priori* independent.

And:

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

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 $state_i$ for each period, and the log-marginal likelihood of the model (logmarglike).

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

Jong Hee Park, 2011. "A Unified Method for Dynamic and Cross-Sectional Heterogeneity: Introducing Hidden Markov Panel Models." Working Paper.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Examples

```
## 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){
    Xi <- X[j:(j+T-1), ]
    Wi <- W[j:(j+T-1), ]
    true.V1 <- true.sigma2[1]*diag(T) + Wi**true.D1**t(Wi)
    true.V2 <- true.sigma2[2]*diag(T) + Wi**true.D2**t(Wi)
    true.mean1 <- Xi**true.beta1
    true.mean2 <- Xi**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.

## End(Not run)

```

testpanelSubjectBreak *A Test for the Subject-level Break using a Unitivariate Linear Regression Model with Breaks*

Description

testpanelSubjectBreak fits a unitivariate 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

```

testpanelSubjectBreak(subject.id, time.id, resid, max.break=2,
  minimum = 10, mcmc=1000, burnin=1000, thin=1, verbose=0,
  b0, 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 <code>verbose</code> th iteration.
b0	The prior mean of the residual mean.
B0	The prior precision of the residual variance
c0	$c_0/2$ 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 c_0 pseudo-observations.
d0	$d_0/2$ 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 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.
Time	Times of the observations. This will be used to find the time of the first observations in panel residuals.
ps.out	If <code>ps.out == TRUE</code> , 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:

$$e_{it} = \alpha_{im} + \varepsilon_{it} \quad m = 1, \dots, M$$

The errors are assumed to be time-varying at the subject level:

$$\varepsilon_{it} \sim \mathcal{N}(0, \sigma_{im}^2)$$

We assume standard, semi-conjugate priors:

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

And:

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

Where β and σ^{-2} are assumed *a priori* independent.

And:

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

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.

Author(s)

Jong Hee Park, <jhp@uchicago.edu>, <http://home.uchicago.edu/~jhp/>.

References

Jong Hee Park, 2011. "A Unified Method for Dynamic and Cross-Sectional Heterogeneity: Introducing Hidden Markov Panel Models." Working Paper.

Siddhartha Chib. 1998. "Estimation and comparison of multiple change-point models." *Journal of Econometrics*. 86: 221-241.

Examples

```
## 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(NT)
x2 <- runif(NT, 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 <- 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
## thresho
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 (<i>n</i> tables × 1) vector of row sums from row 0.
r1	An (<i>n</i> tables × 1) vector of row sums from row 1.
c0	An (<i>n</i> tables × 1) vector of column sums from column 0.
c1	An (<i>n</i> tables × 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:

	Y = 0	Y = 1	
-----	-----	-----	-----
X = 0	Y ₀		r ₀
-----	-----	-----	-----
X = 1	Y ₁		r ₁
-----	-----	-----	-----
	c ₀	c ₁	N

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) .

References

Gary King, 1997. *A Solution to the Ecological Inference Problem*. Princeton: Princeton University Press.

Jonathan C. Wakefield. 2004. "Ecological Inference for 2 x 2 Tables." *Journal of the Royal Statistical Society, Series A*. 167(3): 385445.

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	<i>Shows an ordered list of the most frequently visited models sampled during quantile regression stochastic search variable selection (QR-SSVS).</i>
-----------	---

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[SSVQuantreg](#)**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<-SSVQuantreg(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

```
dwish(W, v, S)
rwish(v, S)
```

Arguments

W	Positive definite matrix W ($p \times p$).
v	Degrees of freedom (scalar).
S	Inverse scale matrix ($p \times p$).

Details

The mean of a Wishart random variable with v degrees of freedom and inverse scale matrix S is vS .

Value

`dwish` evaluates the density at positive definite matrix W . `rwish` generates one random draw from the distribution.

Examples

```
density <- dwish(matrix(c(2,-.3,-.3,4),2,2), 3, matrix(c(1,.3,.3,1),2,2))
draw <- rwish(3, 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

```
write.Scythe(outmatrix, outfile=NA, overwrite=FALSE)
```

Arguments

<code>outmatrix</code>	The matrix to be written to a file.
<code>outfile</code>	The file to be written. This can include path information.
<code>overwrite</code>	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.

References

Daniel Pemstein, Kevin M. Quinn, and Andrew D. Martin. 2007. *Scythe Statistical Library 1.0*. <http://scythe.wustl.edu>.

See Also

[write.Scythe](#)

Examples

```
## Not run:  
write.Scythe(mymatrix, "myfile.txt")  
  
## End(Not run)
```

`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)
```

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.

See Also

[vech](#)

Examples

```
xpnd(c(1,2,3,4,4,5,6,7,8,9),4)  
xpnd(c(1,2,3,4,4,5,6,7,8,9))
```

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