



BayesX: Analyzing Bayesian Structured Additive Regression Models

Andreas Brezger

Ludwig-Maximilians-University Munich

Thomas Kneib

Ludwig-Maximilians-University Munich

Stefan Lang

University of Leipzig

Abstract

There has been much recent interest in Bayesian inference for generalized additive and related models. The increasing popularity of Bayesian methods for these and other model classes is mainly caused by the introduction of Markov chain Monte Carlo (MCMC) simulation techniques which allow realistic modeling of complex problems. This paper describes the capabilities of the free software package **BayesX** for estimating regression models with structured additive predictor based on MCMC inference. The program extends the capabilities of existing software for semiparametric regression included in **S-PLUS**, **SAS**, **R** or **Stata**. Many model classes well known from the literature are special cases of the models supported by **BayesX**. Examples are generalized additive (mixed) models, dynamic models, varying coefficient models, geoadditive models, geographically weighted regression and models for space-time regression. **BayesX** supports the most common distributions for the response variable. For univariate responses these are Gaussian, Binomial, Poisson, Gamma, negative Binomial, zero inflated Poisson and zero inflated negative binomial. For multicategorical responses, both multinomial logit and probit models for unordered categories of the response as well as cumulative threshold models for ordered categories can be estimated. Moreover, **BayesX** allows the estimation of complex continuous time survival and hazard rate models.

Keywords: MCMC, geoadditive models, mixed models, space-time regression, structured additive regression.

1. Introduction

BayesX is a public domain software package developed during the last eight years at the Department of Statistics, University of Munich. The program comprises a number of pow-

erful features and tools for full and empirical Bayesian inference. Functions for handling and manipulating data sets and geographical maps, and for visualizing results are added for convenient use.

In this paper, we describe a powerful tool for estimating regression models with structured additive predictor (see Section 2) based on recent MCMC simulation techniques. This paper may primarily serve as a starting point for getting an overview about the capabilities of this tool and as a guideline through the more detailed description in the BayesX manuals (see Brezger, Kneib and Lang 2005). Besides the regression tool described in this paper, the current version of BayesX contains an alternative approach for inference based on mixed model methodology (Fahrmeir, Kneib and Lang 2004; Ruppert, Wand and Carroll 2003), and also allows for estimating graphical models, more specifically *Bayesian dags* (see Fronk and Giudici 2004; Fronk 2002).

The next two sections provide a brief introduction to the methodological background and a comparison with existing software for comparable models. In Section 4 we give an overview about the general usage of BayesX and show how Bayesian structured additive regression models are estimated. A complex example about childhood undernutrition in Zambia is discussed in Section 5. Instructions for downloading the program and recommendations for further reading are given in the concluding Section 6.

2. Methodological background

The model class supported by BayesX is based on the framework of Bayesian generalized linear models (GLM, see Fahrmeir and Tutz 2001). GLMs assume that, given covariates u and unknown parameters γ , the distribution of the response variable y belongs to an exponential family with mean $\mu = E(y|u, \gamma)$ linked to a linear predictor η by

$$\mu = h(\eta) \quad \eta = u'\gamma. \quad (1)$$

Here h is a known response function, and γ are unknown regression parameters. BayesX is, however, able to estimate much more flexible models with *structured additive predictor* (see Brezger and Lang 2005; Fahrmeir, Kneib and Lang 2004)

$$\eta_r = f_1(x_{r1}) + \dots + f_p(x_{rp}) + u'_r\gamma, \quad (2)$$

where r is a generic observation index, x_{rj} denote generic covariates of different type and dimension, and f_j are (not necessarily smooth) functions of the covariates. The functions f_j comprise usual nonlinear effects of continuous covariates, time trends and seasonal effects, two-dimensional surfaces, varying coefficient terms, i.i.d. random intercepts and slopes, spatially correlated effects, and geographically weighted regression. In order to demonstrate the generality of the model class supported by BayesX we point out some special cases of (2) well known from the literature:

- *Generalized additive model (GAM) for cross-sectional data*

A GAM (Hastie and Tibshirani 1990) is obtained if the x_j , $j = 1, \dots, p$, are univariate and continuous and f_j are smooth functions. In BayesX the functions f_j are modeled either by random walk priors or P-splines, see Fahrmeir and Lang (2001a), Lang and Brezger (2004) and Brezger and Lang (2005) for the methodological background.

- *Generalized additive mixed model (GAMM)*

Consider longitudinal data for individuals $i = 1, \dots, n$, observed at time points $t \in \{t_1, t_2, \dots\}$. For notational simplicity we assume the same time points for every individual, but generalizations to individual-specific time points are obvious. A GAMM extends a GAM by introducing individual-specific random effects, i.e.

$$\eta_{it} = f_1(x_{it1}) + \dots + f_k(x_{itk}) + b_{1i}w_{it1} + \dots + b_{qi}w_{itq} + u'_{it}\gamma,$$

where $\eta_{it}, x_{it1}, \dots, x_{itk}, w_{it1}, \dots, w_{itq}, u_{it}$ are predictor and covariate values for individual i at time t and $b_i = (b_{1i}, \dots, b_{qi})$ is a vector of q i.i.d. random intercepts (if $w_{itj} = 1$) or random slopes. The random effects components are modeled by i.i.d. Gaussian priors, see e.g. Clayton (1996). GAMMs can be subsumed into (2) by defining $r = (i, t)$, $x_{rj} = x_{itj}$, $j = 1, \dots, k$, $x_{r,k+h} = w_{ith}$, and $f_{k+h}(x_{r,k+h}) = b_{hi}w_{ith}$, $h = 1, \dots, q$. Similarly, GAMMs for cluster data can be written in the general form (2).

- *Geoaddivitive models*

In many situations additional geographic information for the observations in the data set is available. As an example compare our demonstrating example in Section 5 on the determinants of childhood undernutrition in Zambia. Here, the district where the mother of a child lives may be used as an indicator for regional differences in the health status of children. A reasonable predictor for such data is

$$\eta_r = f_1(x_{r1}) + \dots + f_k(x_{rk}) + f_{spat}(s_r) + u'_r\gamma \quad (3)$$

where f_{spat} is an additional spatially correlated effect of the location s_r an observation pertains to. Models with a predictor that contains a spatial effect are also called geoaddivitive models, see Kammann and Wand (2003). In BayesX, the spatial effect may be modeled by Markov random fields (Besag, York and Mollié 1991) or two-dimensional P-splines (Brezger and Lang 2005).

- *Varying coefficient model (VCM) - geographically weighted regression*

A VCM as proposed by Hastie and Tibshirani (1993) is defined by

$$\eta_r = g_1(w_{r1})z_{r1} + \dots + g_p(w_{rp})z_{rp},$$

where the effect modifiers w_{rj} are continuous covariates or time scales and the interacting variables z_{rj} are either continuous or categorical. This model can be cast into (2) by $x_{rj} = (w_{rj}, z_{rj})$ and defining the special function $f_j(x_{rj}) = f_j(w_{rj}, z_{rj}) = g_j(w_{rj})z_{rj}$. Note that in BayesX the effect modifiers are not necessarily restricted to be continuous variables as in Hastie and Tibshirani (1993). E.g. the geographical location may be used as effect modifier as well, see Fahrmeir, Lang, Wolff and Bender (2003) for an example. VCM's with spatially varying regression coefficients are well known in the geography literature as *geographically weighted regression*, see e.g. Fotheringham, Brunson and Charlton (2002).

- *ANOVA type interaction model*

Suppose w_r and z_r are two continuous covariates. Then, the effect of w_r and z_r may be modeled by a predictor of the form

$$\eta_r = f_1(w_r) + f_2(z_r) + f_{1|2}(w_r, z_r) + \dots,$$

see e.g. [Chen \(1993\)](#). The functions f_1 and f_2 are the main effects of the two covariates and $f_{1|2}$ is a two-dimensional interaction surface which can be modeled e.g. by two-dimensional P-splines ([Lang and Brezger 2004](#); [Brezger and Lang 2005](#)). The interaction can be cast into the form (2) by defining $x_{r1} = w_r$, $x_{r2} = z_r$ and $x_{r3} = (w_r, z_r)$.

All regression models discussed above and arbitrary combinations can be estimated with BayesX in a Bayesian framework based on recent MCMC simulation techniques. The software provides a variety of different smoothness priors whose applicability depends on the type of covariate and the prior assumptions on smoothness. For continuous covariates BayesX supports random walk priors ([Fahrmeir and Lang 2001a](#)) and Bayesian P-splines ([Lang and Brezger 2004](#)). For spatial effects a variety of Markov random field priors ([Besag, York and Mollié 1991](#)) and two-dimensional P-splines ([Brezger and Lang 2005](#)) are available. Unobserved unit- or cluster specific heterogeneity may be considered by introducing random intercepts or slopes. Interactions may be modeled via varying coefficient terms or two-dimensional P-splines.

At first sight it may look strange to use one general notation for nonlinear functions of continuous covariates, i.i.d. random intercepts and slopes, and spatially correlated effects as in (2). However, the unified treatment of the different components in our model is justified because the priors for the different types of effects can be cast into a general form. The vector of function evaluations $f_j = (f_j(x_{1j}), \dots, f_j(x_{nj}))'$ of an unknown function f_j can be written as the product of a design matrix X_j and a vector of unknown parameters β_j , i.e.

$$f_j = X_j \beta_j. \quad (4)$$

Then, we obtain the predictor (2) in matrix notation as

$$\eta = X_1 \beta_1 + \dots + X_p \beta_p + U \gamma, \quad (5)$$

where U corresponds to the usual design matrix for fixed effects. A prior for a function f_j is now defined by specifying a suitable design matrix X_j and a prior distribution for the vector β_j of unknown parameters. The general form of the prior for β_j is

$$p(\beta_j | \tau_j^2) \propto \exp \left(-\frac{1}{2\tau_j^2} \beta_j' K_j \beta_j \right), \quad (6)$$

where K_j is a *penalty matrix* that shrinks parameters towards zero, or penalizes too abrupt jumps between neighboring parameters. In most cases K_j will be rank deficient and therefore the prior for β_j is partially improper. Specific examples for X_j and K_j are given in [Fahrmeir and Lang \(2001a\)](#), [Lang and Brezger \(2004\)](#) and [Brezger and Lang \(2005\)](#). The general form of the priors allows rather general and unified estimation procedures, see particularly [Brezger and Lang \(2005\)](#). As a side effect the implementation and description of these procedures is considerably facilitated. The variance parameter τ_j^2 in (6) is equivalent to the inverse smoothing parameter in a frequentist approach and controls the trade off between flexibility and smoothness. Weakly informative inverse Gamma hyperprior $\tau_j^2 \sim IG(a_j, b_j)$ are assigned to τ_j^2 , with $a_j = b_j = 0.001$ as a standard option.

BayesX supports the most common distributions for the response variable. Possible choices for univariate responses are Gaussian, Binomial, Poisson, Gamma, negative Binomial, zero inflated poisson and zero inflated negative binomial. For multicategorical responses, both

multinomial logit and probit models for unordered categories of the response as well as cumulative threshold models for ordered categories are available. Note that models for categorical responses may also be used for estimating discrete time survival and competing risk models, see [Fahrmeir and Tutz \(2001\)](#), Ch. 9. The Poisson distribution allows the estimation of piecewise exponential survival models, see e.g. [Ibrahim, Chen and Sinha \(2001\)](#). Furthermore, extensions of continuous time Cox models have been added to **BayesX** recently.

The goodness of fit is assessed by the deviance, deviance residuals, the deviance information criterion DIC ([Spiegelhalter, Best, Carlin and van der Linde 2002](#)) and leverage statistics.

The methodology for univariate responses is described in full detail in [Fahrmeir and Lang \(2001a\)](#), [Lang and Brezger \(2004\)](#) and [Brezger and Lang \(2005\)](#). Count data regression is covered in [Fahrmeir and Osuna \(2003\)](#). Models with multicategorical responses are dealt with in [Fahrmeir and Lang \(2001b\)](#) and [Brezger and Lang \(2005\)](#). Survival models are treated in [Hennerfeind, Brezger and Fahrmeir \(2005\)](#) and [Fahrmeir and Hennerfeind \(2003\)](#). A thorough (and for most practical purposes sufficient) introduction into the regression models supported by the program is provided in the **BayesX** methodology manual.

3. Comparison with existing software

This section compares the capabilities of **BayesX** to estimate (subclasses of) structured additive regression models with other statistical software packages.

3.1. Software with built-in functions

We first compare the functionality of **BayesX** with that of other statistical software packages with built in functions for additive or related models. The comparison includes the **step.gam** function in S-PLUS ([Insightful Corporation 2003](#)), the packages **mgcv**, **polspline**, **geoR** and **fields** in R ([R Development Core Team 2004](#)), the SAS-procedures **gam**, **loess**, **tpspline**, **krige2d** and **mixed** ([SAS Institute Inc. 2004](#)), and the functions **gam** and **gllamm**, which are available for usage in Stata ([StataCorp. 2003](#)). It turns out that **BayesX** extends the standard software in several ways and therefore provides a more flexible tool for complex regression analysis.

Table 4 gives a summary of the different model terms supported by **BayesX**. Most of the competing implementations support either additive models, possibly including interaction surfaces, or the possibility to estimate spatial effects, mostly based on geostatistical methodology. However, none of them supports all combinations of additive and spatial components implemented in **BayesX**. In addition, **BayesX** allows for random effects, which are only available in two other programs, and further extensions such as seasonal priors and varying coefficient terms, which are not implemented in any other software included in the comparison.

Another issue is the class of response distributions supported by the different programs. Table 2 lists these distributions separately for univariate responses, categorical responses and survival models. While most of the implementations support univariate responses, only a limited number allows for the extended model classes supported by **BayesX**. The most competitive implementation is the **gllamm** function in Stata, which, however, does not include most of the model terms of structured additive regression models. Similarly, the **polspline** package in R allows for nominal categorical responses and continuous time survival analysis, but does not support the inclusion of spatial or random effects.

	nonparametric terms (e.g. P-splines)	interaction surfaces	spatial terms (spatial hetero- geneity)	random effects	seasonal priors	varying coeffi- cients
BayesX	●	●	●	●	●	●
<hr/>						
S-PLUS						
step.gam	●	○	○	○	○	○
<hr/>						
R						
mgcv	●	●	○	●	○	○
plspline	●	●	○	○	○	○
geoR / geoRglm	○	○	●	○	○	○
fields	★	★	★	○	○	○
<hr/>						
SAS						
proc gam	●	●	○	○	○	○
proc loess	★	★	○	○	○	○
proc tpspline	★	★	○	○	○	○
proc krige2d	○	○	●	○	○	○
proc mixed	○	○	●	●	○	○
<hr/>						
Stata						
gam	●	○	○	○	○	○
gllamm	○	○	○	●	○	○

● available

○ not available

★ only one of the model terms can be used

Table 1: Supported model terms in BayesX and competing software.

	univariate responses	categorical responses	survival models
BayesX	Gaussian, binomial, poisson, gamma, negative binomial, zero inflated poisson, zero inflated negative binomial	multinomial logit and probit, cumulative probit	hazard regression
S-PLUS			
<code>step.gam</code>	Gaussian, binomial, poisson, gamma	x	x
R			
<code>mgcv</code>	Gaussian, binomial, poisson, gamma, negative Gaussian, negative binomial	x	x
<code>polspline</code>	x	multinomial logit	hazard regression
<code>geoR / geoRglm</code>	Gaussian, binomial, poisson	x	x
<code>fields</code>	Gaussian		
SAS			
<code>proc gam</code>	Gaussian, binomial, poisson, gamma, inverse Gaussian	x	x
<code>proc loess</code>	Gaussian	x	x
<code>proc tpspline</code>	Gaussian	x	x
<code>proc krige2d</code>	Gaussian	x	x
<code>proc mixed</code>	Gaussian	x	x
Stata			
<code>gam</code>	Gaussian, binomial, poisson, gamma	x	Cox model
<code>gllamm</code>	Gaussian, binomial, poisson, gamma	multinomial logit, cumulative logit and probit	x

Table 2: Supported response distributions in BayesX and competing software.

3.2. Comparison with WinBUGS

Currently, the most widely used software for Bayesian inference is WinBUGS (Spiegelhalter, Thomas, Best and Lunn 2003) which has been developed by the MRC Biostatistics Unit in Cambridge. The package is available free of charge at <http://www.mrc-bsu.cam.ac.uk/bugs/>. WinBUGS may be seen as a kind of (easy to use) programming language that allows to specify and estimate almost any Bayesian model. Hence, in principle the models supported in BayesX could be estimated in WinBUGS as well. However, a price is paid for the extreme flexibility: Our comparison with WinBUGS shows that BayesX is much faster and

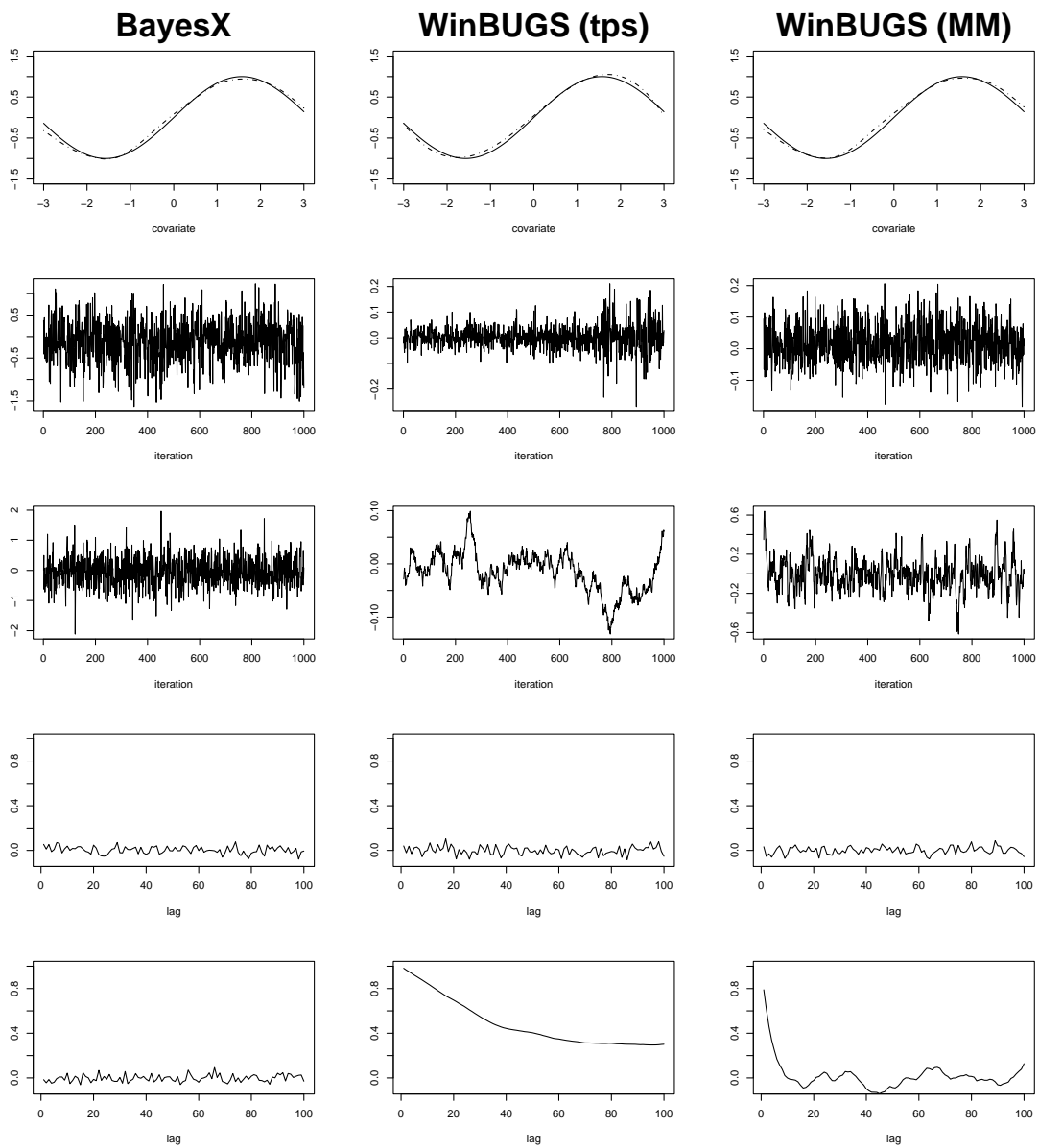


Figure 1: Estimation (top), selected sampling paths and corresponding autocorrelations (Gaussian response, 6000 iterations, 1000 burn-in, step 5).

Response	N	BayesX	WinBUGS (tps)	WinBUGS (MM)
Gaussian	200	< 5 sec.	ca. 5 min.	ca. 5 min.
Bernoulli	500	< 20 sec.	ca. 76 min.	ca. 92 min.

Table 3: Simulation run time on a PC (0.99GB RAM, 2.79GHz CPU).

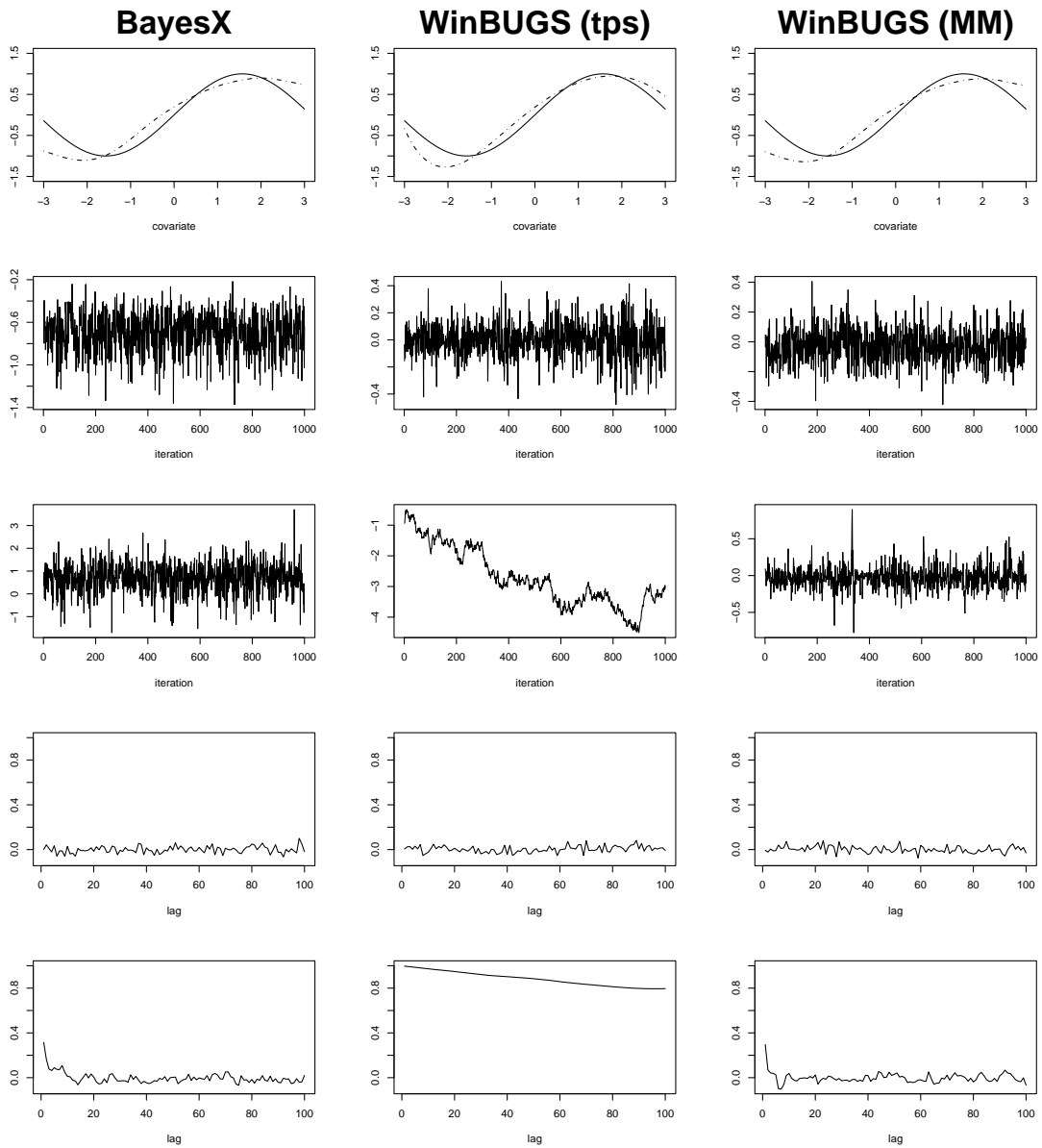


Figure 2: Estimation, selected sampling paths and corresponding autocorrelations (Bernoulli response, 12000 iterations, 2 burnin, step 10).

shows superior mixing properties for the resulting Markov chains.

We demonstrate the differences with two simple examples. The two models

$$y_i \sim N(\sin(x_i), 0.5), \quad i = 1, \dots, 200$$

and

$$y_i \sim B(1, \pi_i), \quad \pi_i = \frac{\exp(\sin(x_i))}{1 + \exp(\sin(x_i))} \quad i = 1, \dots, 500$$

have been estimated both with BayesX and WinBUGS using Bayesian P-splines with second order random walk penalty. In WinBUGS both the truncated power series basis (tps) of splines as well as a mixed model representation (MM) have been tested. Table 3 shows that BayesX estimates the models roughly 60-280 times faster than WinBUGS. Moreover, the MCMC sampler of BayesX shows considerably improved mixing properties compared to WinBUGS, see Figures 1 and 2. The resulting estimators are, however, quite close.

4. Usage of BayesX

After having started BayesX, a main window divided into four sub-windows appears on the screen. These are a *command window* for entering and executing code, an *output window* for displaying results, a *review window* for easy access to past commands, and an *object browser* that displays all objects currently available.

BayesX is object oriented although the concept is limited, i.e. inheritance and other concepts of object oriented languages like C++ or S-PLUS are not supported. For every object type a number of object-specific methods may be applied to a particular object. To estimate Bayesian regression models we need a *dataset object* to incorporate, handle and manipulate data, a *bayesreg object* to estimate semiparametric regression models, and a *graph object* to visualize estimation results. If spatial effects are to be estimated, we additionally need a *map object*. *map objects* mainly serve as auxiliary objects for *bayesreg objects* and are used to read the boundary information of geographical maps and to compute the neighborhood matrix and weights associated with the neighbors. The syntax for generating a new object in BayesX is

```
> objecttype objectname
```

where *objecttype* is the type of the object, e.g. `dataset`, and *objectname* is the arbitrarily chosen name of the new object. In the following subsections we give an overview about the most important methods of the object types required to estimate Bayesian structured additive regression models.

4.1. dataset objects

Data (in form of external ASCII files) are read into BayesX with the `infile` command. The general syntax is:

```
> objectname.infile [varlist] [, options] using filename
```

Here, *varlist* denotes a list of variable names separated by blanks (or tabs), and *filename* is the name (including full path) of the external ASCII file storing the data. The variable list may be omitted if the first line of the file already contains the variable names. BayesX assumes

that the variables are stored column wise, that is one column per variable. Two options may be passed, the `missing` option to indicate missing values and the `maxobs` option for reading in large data sets. Specifying for example `'missing = M'` defines the letter 'M' as an indicator for a missing value. The default values are a period '.' or 'NA' (which remain valid indicators for missing values even if an additional indicator is defined). The `maxobs` option may be used to speed up the reading of large data sets. Its usage is strongly recommended if the number of observations exceeds 10000. For instance, `'maxobs=100000'` indicates that the data set has 100000 or less observations. Having read in the data, the data set may be inspected by double clicking on the respective object in the *object browser*.

Besides the `infile` command many more methods for handling and manipulating data are available, e.g. the `generate` command to create new variables, the `drop` command to drop observations and variables or the `descriptive` command to obtain summary statistics for the variables.

4.2. *map objects*

The boundary information of a geographical map is read into BayesX using the `infile` command of *map objects*. The current version supports two file formats, *boundary files* and *graph files*. A *boundary file* stores the boundaries of every region in form of closed polygons. Having read in a boundary file, BayesX automatically computes the neighbors and associated weights of each region. By double clicking on the respective object in the *object browser* the map may be inspected visually. A *graph file* simply stores the nodes N and edges E of a graph $G = (N, E)$, which is a convenient way of representing the neighborhood structure of a geographical map. The nodes of the graph correspond to the region codes. The neighborhood structure is represented by the edges of the graph. Weights associated with the edges may be given in a graph file as well. For the detailed structure of *boundary* and *graph files* we refer to the BayesX reference manual, Ch. 5. Examples of boundary and graph files for different countries and regions are available at the BayesX homepage, see Section 6 for the internet address. The syntax for reading boundary or graph files is

```
> objectname.infile [, weightdef=wd] [graph] using filename
```

where option `weightdef` specifies how the weights associated with each pair of neighbors are computed. Currently, there are three weight specifications available, `'weightdef=adjacency'`, `'weightdef=centroid'` and `'weightdef=combnd'`. If `'weightdef=adjacency'` is specified, the weights for each pair of neighbors are set equal to one. Specifying `'weightdef=centroid'` results in weights inverse proportional to the distance of the centroids of neighboring regions and `'weightdef=combnd'` results in weights proportional to the length of the common boundary. If `'graph'` is specified as an additional option BayesX expects a *graph file* rather than a *boundary file*.

4.3. *bayesreg objects*

Bayesian regression models are estimated using the `regress` command of *bayesreg objects*. The general syntax is

```
> objectname.regress model [weight weightvar] [if expression] [, options] using dataset
```

Executing this command estimates the regression model specified in *model* using the data

specified in *dataset*, where *dataset* is the name of a *dataset object* created previously. An `if` statement may be included to analyze only a part of the data and a weight variable *weightvar* to estimate weighted regression models. Options may be passed to specify the response distribution, details of the MCMC algorithm (for example the number of iterations or the thinning parameter), etc. The syntax of models is:

$$depvar = term_1 + term_2 + \dots + term_r$$

Here, *depvar* specifies the dependent variable in the model and $term_1, \dots, term_r$ define the way the covariates influence the response variable. The different terms must be separated by '+' signs. In the following we give some examples. An overview about the capabilities of BayesX is given in Table 4. Table 5 shows how interactions between covariates are specified. More details can be found in the BayesX manual Ch. 7.

Suppose we want to model the effect of three covariates X1, X2 and X3 on the response variable Y. Traditionally a strictly linear predictor is assumed which can be specified in BayesX by:

$$Y = X1 + X2 + X3$$

Note that a constant intercept is automatically included into the models and must not be specified. If we assume possibly nonlinear effects of the continuous variables X1 and X2, for instance quadratic P-splines with second order random walk smoothness priors, we obtain:

$$Y = X1(psplinerw2,degree=2) + X2(psplinerw2,degree=2) + X3$$

The second argument in the model formula above is optional. If omitted, a cubic spline will be estimated by default. Moreover, some more optional arguments may be passed, e.g. to define the number of knots. For details we refer to the BayesX manual.

Prior/Effect	Syntax example	Description
Linear effect	<code>X1</code>	Linear effect of X1.
First or second order random walk	<code>X1(rw1)</code> <code>X1(rw2)</code>	Nonlinear effect of X1.
P-spline	<code>X1(psplinerw1)</code> <code>X1(psplinerw2)</code>	Nonlinear effect of X1.
Seasonal prior	<code>X1(season,period=12)</code>	Time varying seasonal effect of X1 with period 12.
Markov random field	<code>X1(spatial,map=m)</code>	Spatial effect of X1 where X1 indicates the region an observation pertains to. The boundary information and the neighborhood structure is stored in the map object 'm'.
Two-dimensional P-spline	<code>X1(geospline,map=m)</code>	Spatial effect of X1. Estimates a two-dimensional P-spline based on the centroids of the regions. The centroids are stored in the map object 'm'.
Random intercept	<code>X1(random)</code>	I.i.d. Gaussian (random) effect of the group indicator X1, e.g. X1 may be an individual indicator when analyzing longitudinal data.
Baseline in Cox models	<code>X1(baseline)</code>	Nonlinear shape of the baseline effect $\lambda_0(X1)$ of a Cox model. $\log(\lambda_0(X1))$ is modeled by a P-spline with second order penalty.

Table 4: Overview over different model terms in BayesX.

Type of interaction	Syntax example	Description
Varying coefficient term	X2*X1(rw1) X2*X1(rw2) X2*X1(psplinerw1) X2*X1(psplinerw2)	Effect of X2 varies smoothly over the range of the continuous covariate X1.
Random slope	X2*X1(random)	The regression coefficient of X2 varies with respect to the unit- or cluster index variable X1.
Geographically weighted regression	X2*X1(spatial,map=m)	Effect of X2 varies geographically. Covariate X1 indicates the region an observation pertains to.
Two-dimensional surface	X2*X1(pspline2dimrw1)	Two-dimensional surface for the continuous covariates X1 and X2.
Time-varying effect in Cox models	X2*X1(baseline)	Effect of X2 varies over time, where the time-axis is given by X1

Table 5: Possible interaction terms in BayesX.

Family	Link	Description
gaussian	identity	Gaussian responses. Details about MCMC inference in Lang and Brezger (2004) .
binomial	logit	Binomial responses. Inference is based on conditional prior or IWLS proposals, see Fahrmeir and Lang (2001a) and Brezger and Lang (2005) .
bernoullilogit	logit	Models with binary responses and logit link. Estimation is based on latent utility representations, see Holmes and Held (2004) .
binomialprobit	probit	Models with binary responses and probit link. Estimation is based on latent utility representations, see Albert and Chib (1993) .
multinomial	logit	Multinomial logit model, see Brezger and Lang (2005) .
multinomialprobit	probit	Multinomial probit model. Estimation is based on latent utility representations, see Fahrmeir and Lang (2001b) .
cumprobit	probit	Cumulative threshold model for ordered responses with three categories. Estimation is based on latent utility representations, see Fahrmeir and Lang (2001b) .
poisson	log	Poisson distribution. Inference is based on conditional prior or IWLS proposals, see Fahrmeir and Lang (2001a) and Brezger and Lang (2005) .
negbin	log	Negative Binomial responses. Details in Fahrmeir and Osuna (2003) .
gamma	log	Gamma distribution. Inference is based on conditional prior or IWLS proposals, see Fahrmeir and Lang (2001a) and Brezger and Lang (2005) .
zip	log	Zero inflated count data regression.
cox	–	Cox model. Details in Hennerfeind, Brezger and Fahrmeir (2005) and Fahrmeir and Hennerfeind (2003) .

Table 6: Response distributions in BayesX.

Suppose now that we observe an additional variable L which provides information about the geographical location an observation pertains to. A spatial effect based on a Markov random field prior is added by:

$$Y = X1(\text{psplinerw2,degree=2}) + X2(\text{psplinerw2,degree=2}) + X3 + L(\text{spatial,map=m})$$

The option `map` specifies the *map object* that contains the boundaries of the regions and the neighborhood information required to estimate a spatial effect.

The distribution of the response is specified by adding the option `family` to the options list. For instance, `'family=gaussian'` defines the responses to be Gaussian. Other valid specifications are found in Table 6.

4.4. *graph objects*

graph objects are used to visualize data and estimation results obtained by other objects in BayesX. Currently *graph objects* may be used to draw scatter plots between variables (method `plot`), or to draw and color geographical maps stored in *map objects* (method `drawmap`). We illustrate the usage of *graph objects* with method `drawmap` which is used to color the regions of a map according to some numerical characteristics. The syntax is:

```
> objectname.drawmap plotvar regionvar [if expression] , map=mapname [options] using
  dataset
```

Method `drawmap` draws the map stored in the *map object* `mapname` and prints the graph either on the screen or stores it as a postscript file (if option `outfile` is specified). The regions with region code `regionvar` are colored according to the values of the variable `plotvar`. The variables `plotvar` and `regionvar` are supposed to be stored in the *dataset object* `dataset`. Several options are available for customizing the graph, e.g. for changing from grey scale to color scale or storing the map as a postscript file, see the BayesX reference manual Ch. 6. A typical graph obtained with method `drawmap` is given in Figure 4.

5. A complex example: Childhood undernutrition in Zambia

In this example we demonstrate the usage of BayesX by analyzing data on undernutrition of children in Zambia. This data set has already been analyzed in [Kandala, Lang, Klasen and Fahrmeir \(2001\)](#). Here, we apply the same model as developed in their paper. Since our focus is on demonstrating how a regression model can be specified and estimated using BayesX we do not discuss or interpret the estimation results.

Undernutrition among children is usually determined by assessing the anthropometric status of a child relative to a reference standard. In our example undernutrition is measured through stunting or insufficient height for age, indicating chronic undernutrition. Stunting for a child i is determined using a Z -score defined as

$$Z_i = \frac{AI_i - MAI}{\sigma},$$

where AI refers to the child's anthropometric indicator (height at a certain age in our example), MAI refers to the median of the reference population and σ refers to the standard deviation of the reference population.

Variable	Description
<i>hazstd</i>	Standardized Z-score of stunting.
<i>bmi</i>	Body mass index of the mother.
<i>age</i>	Age of the child.
<i>district</i>	District where the child lives.
<i>rcw</i>	Mother's employment status with categories "working" (= 1) and "not working" (= -1).
<i>edu1</i> <i>edu2</i>	Mother's educational status with categories "complete primary but incomplete secondary" (<i>edu1</i> =1), "complete secondary or higher" (<i>edu2</i> =1) and "no education or incomplete primary" (<i>edu1</i> = <i>edu2</i> =-1).
<i>tpr</i>	Locality of the domicile with categories "urban" (= 1) and "rural" (= -1).
<i>sex</i>	Gender of the child with categories "male" (= 1) and "female" (= -1).

Table 7: Variables in the data set on childhood undernutrition.

The main interest is on modeling the dependence of undernutrition on covariates including the age of the child, the body mass index of the child's mother, the district the child lives in and some further categorical covariates. Table 7 gives a description of the variables used in our model.

The data is analyzed in largely five steps: We first read in the data into **BayesX** using a *dataset object*. Since we want to estimate a spatial effect of the district in which the child lives, we need the boundaries of the districts to compute the neighborhood information of the map of Zambia. Therefore, we create a *map object* which contains the required information in the second step. A regression model is estimated in the third step followed by visualizing results. Since our analysis is based on MCMC techniques it is important to investigate the sampling paths and the autocorrelation functions of the estimated parameters in a last step.

In the following, we assume that the data set and the map of Zambia are stored in the files `c:\data\zambia.raw` and `c:\data\mapzambia.raw`, respectively.

1. Reading data set information

To read the data into **BayesX**, we create a *dataset object* and use the `infile` command of *dataset objects*:

```
> dataset d
> d.infile using c:\data\zambia.raw
```

2. Compute neighborhood information

The neighborhood information of the map of Zambia is computed and stored in **BayesX** by creating a *map object* and using the `infile` command:

```
> map m
> m.infile using c:\data\mapzambia.raw
```

Having read in the boundary information, **BayesX** automatically computes the neighborhood

matrix of the map. In our example, two regions are assumed to be neighbors if they share a common boundary.

3. Regression analysis

Kandala, Lang, Klasen and Fahrmeir (2001) estimated a Gaussian regression model with predictor

$$\eta = \gamma_0 + \gamma_1 rcw + \gamma_2 edu1 + \gamma_3 edu2 + \gamma_4 tpr + \gamma_5 sex + f_1(bmi) + f_2(agg) + f_{str}(district) + f_{unstr}(district) \quad (7)$$

The two continuous covariates *bmi* and *agg* are assumed to have a possibly nonlinear effect on the Z-score and are therefore modeled nonparametrically (as cubic P-splines with second order random walk prior in our example). The spatial effect of the district is split up into a spatially correlated part $f_{str}(district)$ and an uncorrelated part $f_{unstr}(district)$. The former is modeled by a Markov random field prior, where the neighborhood matrix and possible weights associated with the neighbors are obtained from the *map object* *m*. The latter is modeled by an i.i.d. Gaussian effect.

We now estimate model (7) using *bayesreg objects*. We create a *bayesreg object* and estimate the model using the `regress` command:

```
> bayesreg b
> b.regress hazstd = rcw + edu1 + edu2 + tpr + sex + bmi(psplinerw2)
+ agg(psplinerw2) + district(spatial,map=m) + district(random),
family=gaussian iterations=12000 burnin=2000 step=10 predict using d
```

The options `iterations`, `burnin` and `step` define the number of iterations, the burn in period and the thinning parameter of the MCMC simulation run. Specifying `step=10` as above forces BayesX to store only every 10th sampled parameter which leads to a random sample of length 1000 for every parameter in our example.

If option `predict` is specified, samples of the deviance, the effective number of parameters p_D and the deviance information criterion *DIC* of the model are computed and stored, see Spiegelhalter, Best, Carlin and van der Linde (2002). In addition, estimates for the additive predictor and the posterior expectations are computed for every observation.

On a 2.4 GHz personal computer estimation of the model is carried out in about 1 minute and 5 seconds.

After estimation, results for each effect are written to an external ASCII file. These files contain the posterior mean and median, the posterior 2.5%, 10%, 90% and 97.5% quantiles and the corresponding 95% and 80% posterior probabilities of the estimated effects. For example, the beginning of the file for the effect of *bmi* looks like this:

intnr	bmi	pmean	pqu2p5	pqu10	pmed	pqu90	pqu97p5	pcat95	pcat80
1	12.8	-0.284065	-0.660801	-0.51678	-0.283909	-0.0585753	0.085998	0	-1
2	13.15	-0.276772	-0.609989	-0.483848	-0.275156	-0.070517	0.0572406	0	-1
3	14.01	-0.258674	-0.515628	-0.416837	-0.257793	-0.10009	-0.00289024	-1	-1

The numbers 1 and -1 for the variables `pcat95` and `pcat80` indicate that the corresponding credible intervals are either strictly positive or negative. Zero indicates credible intervals containing zero.

4. Visualizing estimation results

Estimation results for nonlinear effects of *bmi* and *agc* and the spatial effect of the *district* are best summarized by visualization. BayesX automatically creates appropriate plots of the effects and stores the graphs as postscript files. The file names are given in the *output window* for each effect. Figure 3 and Figure 4 show the content of these files. Moreover, a batch-file is created that contains all commands necessary to reproduce the plots. The advantage is that additional options may be added by the user to customize the graphs (e.g. to change the title or axis labels).

It is also possible to visualize effects on the screen immediately after estimation. For the nonlinear effects of the two continuous covariates such plots are obtained by executing the

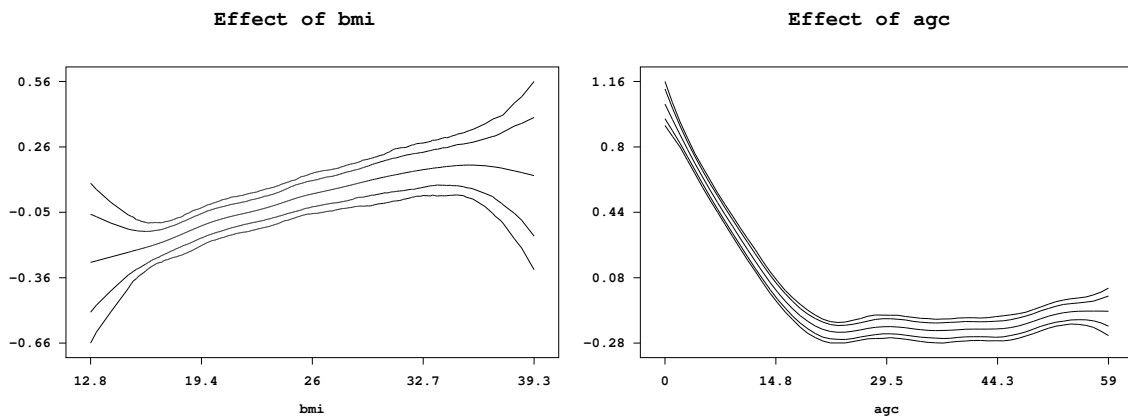


Figure 3: Example on childhood undernutrition: Effect of the body mass index of the child's mother and of the age of the child together with pointwise 80% and 95% credible intervals.

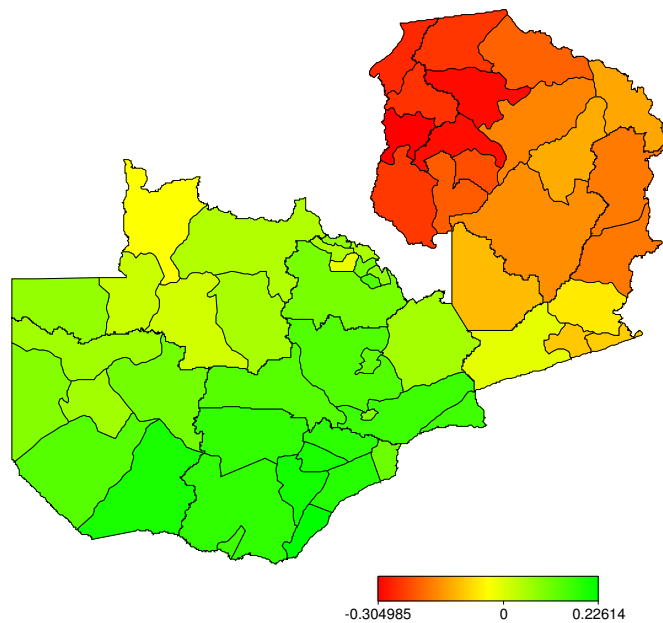


Figure 4: Example on childhood undernutrition: Structured spatial effect.

commands

```
> b.plotnonp 1
```

and

```
> b.plotnonp 3
```

The numbers following the `plotnonp` command depend on the order in which the model terms have been specified. They are supplied in the *output window* after estimation.

Results for spatial effects are best visualized by drawing the respective map and coloring the regions of the map according to some characteristic of the posterior, e.g. the posterior mean. For instance, the structured spatial effect is visualized by typing

```
> b.drawmap 5, color
```

The additional option `color` forces BayesX to use colors instead of grey shades for visualization.

5. Post estimation commands

In addition to the `regress` command, *bayesreg objects* provide some post estimation commands to get sampled parameters or to compute autocorrelation functions of sampled parameters. For example

```
> b.getsample
```

stores sampled parameters in ASCII files and plots the sampling paths. The resulting graphs are stored in postscript format leading e.g. to the plots shown in Figure 5 for the scale parameter and the intercept. To avoid too large files, the samples are typically partitioned into several files.

Autocorrelation functions may be drawn e.g. by typing

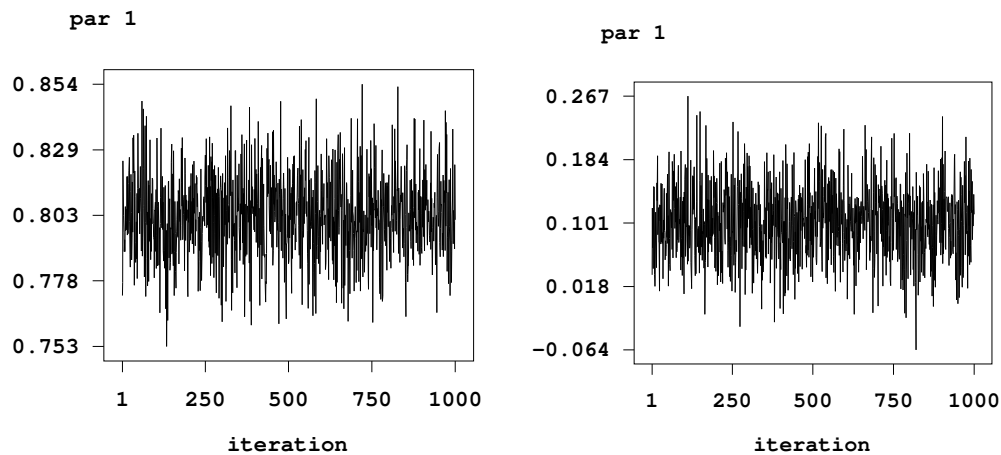


Figure 5: Example on childhood undernutrition: Sampling paths for the scale parameter and the intercept.

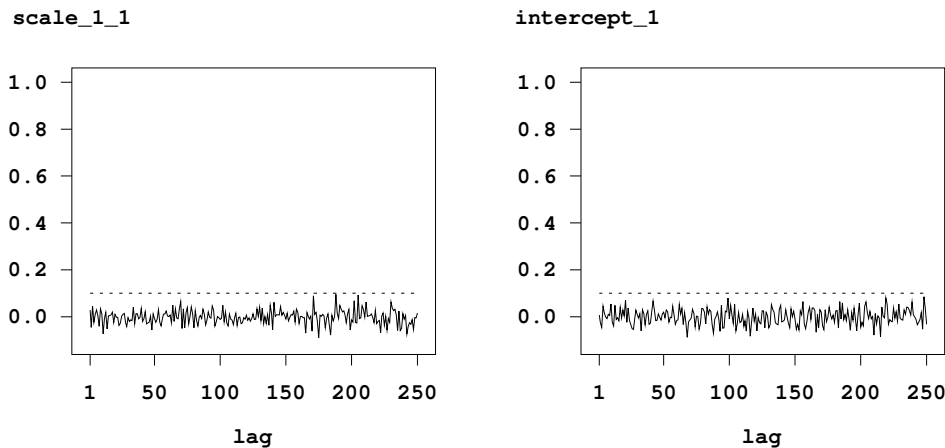


Figure 6: Example on childhood undernutrition: Autocorrelation functions for the scale parameter and the intercept.

```
> b.plotautocor , maxlag=150
```

where `maxlag` specifies the maximum lag number. The default is `'maxlag=250'`. Executing the `plotautocor` command also stores the autocorrelation functions in an ASCII file. Figure 6 shows the autocorrelation function for the scale parameter and the intercept.

6. Download and recommendations for further reading

The latest version of BayesX including detailed manuals is available at <http://www.stat.uni-muenchen.de/~bayesx/>.

The BayesX homepage also contains all files required to reproduce the results presented in the example on childhood undernutrition in Zambia. In addition, a more detailed tutorial based on the Zambia data set is available, click on *Tutorials* at the homepage. Finally, to download the boundary and graph files for a number of countries and regions, click on *Maps*.

For users not familiar with MCMC simulation techniques, it is strongly recommended to read at least one of the introductions into MCMC. A very nice and thorough introduction is given in Green (2001). To get an overview about the methodology BayesX is based on, we consider it sufficient to read the methodology manual. More details may be found in the references cited therein and in this paper. First steps with BayesX can be done with the example of this paper and the tutorial on childhood undernutrition in Zambia.

Acknowledgements

We thank Ludwig Fahrmeir, Eva-Maria Fronk and Andrea Hennerfeind for helpful comments and discussions. This research has been financially supported by grants from the German Science Foundation (DFG), Collaborative Research Center 386 "Statistical Analysis of Discrete Structures".

References

- Albert J, Chib S (1993). "Bayesian Analysis of Binary and Polychotomous Response Data." *Journal of the American Statistical Association*, **88**, 669–679.
- Besag J, York J, Mollié A (1991). "Bayesian Image Restoration with two Applications in Spatial Statistics (with discussion)." *Annals of the Institute of Statistical Mathematics*, **43**, 1–59.
- Brezger A, Kneib T, Lang S (2005). BayesX Manuals, Ludwig-Maximilians-University, Munich, URL <http://www.stat.uni-muenchen.de/~bayesx/>.
- Brezger A, Lang S (2005). "Generalized Structured Additive Regression Based on Bayesian P-splines." *Computational Statistics and Data Analysis*, in press. Preprint available at <http://www.stat.uni-muenchen.de/sfb386/papers/dsp/paper321.pdf>
- Chen Z (1993). "Fitting Multivariate Regression Functions by Interaction Spline Models." *Journal of the Royal Statistical Society B*, **55**, 473–491.
- Clayton D (1996). "Generalized Linear Mixed Models." In: Gilks WR, Richardson S, Spiegelhalter DJ: "Markov Chain Monte Carlo in Practice." Chapman and Hall, London.
- Fahrmeir L, Hennerfeind A (2003). "Nonparametric Bayesian Hazard Rate Models Based on Penalized Splines." SFB 386 Discussion paper 361, University of Munich. Available at <http://www.stat.uni-muenchen.de/sfb386/papers/dsp/paper361.ps>
- Fahrmeir L, Kneib T, Lang S (2004). "Penalized Structured Additive Regression for Space-Time Data: A Bayesian Perspective." *Statistica Sinica*, **14**, 731–761.
- Fahrmeir L, Lang S (2001a). "Bayesian Inference for Generalized Additive Mixed Models Based on Markov Random Field Priors." *Journal of the Royal Statistical Society C*, **50**, 201–220.
- Fahrmeir L, Lang S (2001b) "Bayesian Semiparametric Regression Analysis of Multicategorical Time-Space Data." *Annals of the Institute of Statistical Mathematics*, **53**, 10–30.
- Fahrmeir L, Lang S, Wolff J, Bender S (2003). "Semiparametric Bayesian Time-Space Analysis of Unemployment Duration." *Journal of the German Statistical Society*, **87**, 281–307.
- Fahrmeir L, Osuna L (2003). "Structured Count Data Regression." SFB 386 Discussion paper 334, University of Munich. Available at <http://www.stat.uni-muenchen.de/sfb386/papers/dsp/paper334.ps>
- Fahrmeir L, Tutz G (2001) *Multivariate Statistical Modelling Based on Generalized Linear Models*. Springer, New York.
- Fotheringham AS, Brunsdon C, Charlton ME (2002). *Geographically Weighted Regression: The Analysis of Spatially Varying Relationships*. Chichester, Wiley.
- Fronk EM (2002). "Model Selection for Dags via RJMCMC for the Discrete and Mixed Case." SFB 386 Discussion Paper 271, Department of Statistics, University of Munich. Available at <http://www.stat.uni-muenchen.de/sfb386/papers/dsp/paper271.ps>

- Fronk EM, Giudici P (2004). "Markov Chain Monte Carlo Model Selection for Dag Models." *Statistical Methods and Application*, **13**, 259–273.
- Green PJ (2001). "A Primer in Markov Chain Monte Carlo." In: Barndorff-Nielsen OE, Cox DR, Klüppelberg C (eds.). *Complex Stochastic Systems*. Chapman and Hall, London.
- Hastie T, Tibshirani R (1990). *Generalized Additive Models*. Chapman and Hall, London.
- Hastie T, Tibshirani R (1993). "Varying-Coefficient Models." *Journal of the Royal Statistical Society B*, **55**, 757–796.
- Hennerfeind A, Brezger A, Fahrmeir L (2005) "Geoadditive Survival Models." SFB Discussion paper 414, University of Munich. Revised for *Journal of the American Statistical Association*. Preprint available at <http://www.stat.uni-muenchen.de/sfb386/papers/dsp/paper414.pdf>
- Holmes CC, Held L (2006) "Bayesian Auxiliary Variable Models for Binary and Multinomial Regression." *Bayesian Statistics*, **1**, 145–168.
- Ibrahim JG, Chen MH, Sinha D (2001). *Bayesian Survival Analysis*. Springer, New York.
- Kamman EE, Wand MP (2003). "Geoadditive Models." *Journal of the Royal Statistical Society C*, **52**, 1–18.
- Kandala NB, Lang S, Klasen S, Fahrmeir L (2001). "Semiparametric Analysis of the Socio-Demographic and Spatial Determinants of Undernutrition in Two African Countries." *Research in Official Statistics*, **1**, 81–100.
- Lang S, Brezger A (2004). "Bayesian P-Splines." *Journal of Computational and Graphical Statistics*, **13**, 183–212.
- R Development Core Team (2004). *R: A Language and Environment for Statistical Computing*, R Foundation for Statistical Computing, Vienna, Austria. URL <http://www.R-project.org/>.
- Ruppert D, Wand MP, Carroll RJ (2003). *Semiparametric Regression*. Cambridge University Press.
- SAS Institute Inc. (2004). SAS/STAT software, Version 8, Cary, NC. URL <http://www.sas.com/>.
- Spiegelhalter DJ, Best NG, Carlin BP, van der Linde A (2002). "Bayesian Measures of Model Complexity and Fit." *Journal of the Royal Statistical Society B*, **65**, 583–639.
- Spiegelhalter D, Thomas A, Best N, Lunn D (2003). *WinBUGS User Manual (Version 1.4)*. Medical Research Council Biostatistics Unit, Cambridge, UK, URL <http://www.mrc-bsu.cam.ac.uk/bugs/>.
- Insightful Corporation (2003). S-PLUS (Version 6.2), Seattle, WA, URL <http://www.insightful.com/>.
- StataCorp. (2003). *Stata Statistical Software: Release 8*. College Station, TX: StataCorp LP. URL <http://www.stata.com/>.

Affiliation:

Andreas Brezger, Thomas Kneib
Department of Statistics
Ludwigstraße 33
Ludwig-Maximilians-University Munich
80539 München, Germany

Stefan Lang
Institute of Empirical Economic Research
Marschnerstraße 31
University of Leipzig
04109 Leipzig, Germany

E-mail: bayesx@stat.uni-muenchen.de

URL: <http://www.stat.uni-muenchen.de/~bayesx/>