

Sigmoidal effect of a covariate

Parametrization

This model implements a non-linear effect of a positive covariate x as a part of the linear predictor. It comes in two variants, *sigmoidal*

$$\beta \frac{x^k}{x^k + a^k} \quad \text{or} \quad \beta \frac{z}{z + 1}$$

with $z = (x/a)^k$, $x \geq 0$, $k > 0$ and $a > 0$, and the *reverse-sigmoidal*

$$\beta \frac{a^k}{x^k + a^k} \quad \text{or} \quad \beta \frac{1}{z + 1}.$$

Here, a is the halflife parameter, k the shape-parameter and β the scaling.

Hyperparameters

This model has three hyperparameters, the scaling β , halflife a and shape k ,

$$\theta_1 = \beta \quad \theta_2 = \log(a) \quad \theta_3 = \log(k)$$

and the priors are given for θ_1, θ_2 and θ_3 .

Specification

```
f(x, model="sigm", hyper = ..., precision = <precision>)  
f(x, model="revsigm", hyper = ..., precision = <precision>)
```

where `precision` is the precision for the tiny noise used to implement this as a latent model.

Hyperparameter specification and default values

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hyper

theta1

```
hyperid 38001  
name beta  
short.name b  
initial 1  
fixed FALSE  
prior normal  
param 1 10  
to.theta function(x) x  
from.theta function(x) x
```

theta2

```
hyperid 38002  
name loghalflife  
short.name halflife  
initial 3
```

```
fixed FALSE
prior loggamma
param 3 1
to.theta function(x) log(x)
from.theta function(x) exp(x)
theta3
  hyperid 38003
  name logshape
  short.name shape
  initial 0
  fixed FALSE
  prior loggamma
  param 10 10
  to.theta function(x) log(x)
  from.theta function(x) exp(x)
```

constr FALSE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required FALSE

set.default.values FALSE

status experimental

pdf sigm

Example

```
sigm = function(x, halflife, shape = 1)
{
  xx = (x/halflife)^shape
  return (xx/(1.0+xx))
}
revsigm = function(x, halflife, shape = 1)
{
  xx = (x/halflife)^shape
  return (1.0/(1.0+xx))
}

n = 1000
lambda = 10
s=0.01
x = rpois(n, lambda = lambda)
```

```

halflife = lambda
shape = 2

y = sigm(x, halflife, shape) + rnorm(n, sd = s)
r = inla(y ~ -1 + f(x, model="sigm"),
        data = data.frame(y, x),
        family = "gaussian",
        control.family = list(
            hyper = list(
                prec = list(
                    initial = log(1/s^2),
                    fixed = TRUE))))

summary(r)

y = revsigm(x, halflife, shape) + rnorm(n, sd = s)
r = inla(y ~ -1 + f(x, model="revsigm"),
        data = data.frame(y, x),
        family = "gaussian",
        control.family = list(
            hyper = list(
                prec = list(
                    initial = log(1/s^2),
                    fixed = TRUE))))

summary(r)

```

Notes

None