

LogLogistic likelihood

Parametrisation

The LogLogistic distribution has cumulative distribution function

$$F_0(y) = \frac{1}{1 + \lambda y^{-\alpha}}, \quad y > 0$$

if `variant=0`, or

$$F_1(y) = \frac{1}{1 + (\lambda y)^{-\alpha}}, \quad y > 0$$

if `variant=1`, where

$\alpha > 0$ is a shape parameter, and

$\lambda > 0$ is a scale parameter.

Link-functions

The parameter λ is linked to the linear predictor, by default as

$$\lambda = \exp(\eta)$$

Hyperparameters

The α parameter is represented as

$$\theta = \log \alpha$$

and the prior is defined on θ .

Specification

- `family` equals `loglogistic` (regression) or `loglogisticsurv` (survival)
- `variant=0` (default) or 1, choosing between parameterisation F_0 or F_1 .
- Required arguments: y (regression) or an `inla.surv`-object using `inla.surv()` (for survival data)

Hyperparameter specification and default values

Regression:

doc The loglogistic likelihood

hyper

theta

hyperid 80001

name log alpha

short.name alpha

initial 1

fixed FALSE

prior loggamma

param 25 25

```
to.theta function(x) log(x)
from.theta function(x) exp(x)
```

status changed:Oct.25.2017

survival FALSE

discrete FALSE

link default log neglog

pdf loglogistic

Survival:

doc The loglogistic likelihood (survival)

hyper

```
theta
  hyperid 80011
  name log alpha
  short.name alpha
  initial 1
  fixed FALSE
  prior loggamma
  param 25 25
  to.theta function(x) log(x)
  from.theta function(x) exp(x)
```

status changed:Oct.25.2017

survival TRUE

discrete FALSE

link default log neglog

pdf loglogistic

Example

In the following example we estimate the parameters in a simulated case

```
rloglogistic = function(n, lambda, alpha, variant=0)
{
  u = runif(n)
  if (variant == 0) {
    y = (lambda/(1.0/u - 1.0))^(1.0/alpha)
  } else if (variant == 1) {
    y = (1.0/(1.0/u -1.0))^(1.0/alpha) / lambda
  } else {
    stop("ERROR")
  }
}
```

```

n = 1000
alpha = 2.1
x = c(scale(runif(n)))
eta = 1.1+2.2*x
lambda = exp(eta)

for(variant in 0:1) {

  print(paste("variant=", variant))
  y = rloglogistic(n, lambda = lambda,
                  alpha = alpha,
                  variant = variant)

  formula = y ~ 1 + x
  r=inla(formula,
        family ="loglogistic",
        data=data.frame(y, x),
        control.family = list(variant = variant))
  print("REGRESSION")
  print(summary(r))

  event = rep(1,n)
  formula=inla.surv(y,event) ~ 1 + x
  r=inla(formula,
        family ="loglogisticsurv",
        data = list(y=y, event=event, x=x),
        control.family = list(variant = variant))
  print("SURVIVAL")
  print(summary(r))
}

```

Notes

- Loglogisticsurv model can be used for right censored, left censored, interval censored data. If the observed times y are large/huge, then this can cause numerical overflow in the likelihood routine. If you encounter this problem, try to scale the observations, `time = time / max(time)` or similar.