

# Package ‘BayesSPsurv’

September 28, 2020

**Type** Package

**Title** Bayesian Spatial Split Population Survival Model

**Version** 0.1.0

**Description** Parametric spatial split-population (SP) survival models for clustered event processes. The models account for structural and spatial heterogeneity among “at risk” and “immune” populations, and incorporate time-varying covariates. This package currently implements Weibull, Exponential and Log-logistic forms for the duration component. It also includes functions for a series of diagnostic tests and plots to easily visualize convergence and spatial effects. Users can create their own spatial weights matrix based on their units and adjacencies of interest, making the use of these models flexible and broadly applicable to a variety of research areas. Joo et al. (2020) <<https://github.com/Nicolas-Schmidt/BayesSPsurv/blob/master/man/figures/SPcure.pdf>> describe the estimators included in this package.

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**Encoding** UTF-8

**LazyData** true

**Depends** R (>= 3.6.0)

**RoxygenNote** 7.1.0

**LinkingTo** Rcpp, RcppArmadillo

**Imports** MCMCpack, FastGP, stats, Rcpp (>= 1.0.3), coda, dplyr, reshape2

**Suggests** spduraton, countrycode

**NeedsCompilation** yes

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capdist	<i>Gleditsch and Ward Distance data</i>
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Description

Dyadic dataset extracted from [Gleditsch and Ward \(2001\)](#). The dataset contains information on the distance between capital cities among independent nation-states.

Usage

data(capdist)

Format

A data frame with 41006 rows and 6 variables

Details

- numa** COW code – country A.
- ida** Three letter ISO code – country A.
- numb** COW code – country B.
- idb** Three letter ISO code – country B.
- kmdist** Distance between capital cities in the kilometers.
- midist** Minimal distance between capital cities in the kilometers.

Source

Gleditsch, Kristian S., and Michael D. Ward. (2001). "Measuring Space: A Minimum-Distance Database and Applications to International Studies." *Journal of Conflict Resolution* 38(6): 739-758.

exchangeSPsurv

*exchangeSPsurv***Description**

Markov Chain Monte Carlo (MCMC) to run Bayesian split population survival model with exchangeable frailties.

Returns a summary of a exchangeSPsurv object via [summary.mcmc](#).

Print method for a [exchangeSPsurv](#) x.

Returns a plot of a exchangeSPsurv object via [plot.mcmc](#).

**Usage**

```
exchangeSPsurv(
  duration,
  immune,
  Y0,
  LY,
  S,
  data,
  N,
  burn,
  thin,
  w = c(1, 1, 1),
  m = 10,
  form = c("Weibull", "exponential", "loglog"),
  prop.var,
  id_WV = unique(data[, S])
)

## S3 method for class 'frailtySPsurv'
summary(object, parameter = c("betas", "gammas", "lambda"), ...)

## S3 method for class 'frailtySPsurv'
print(x, ...)

## S3 method for class 'frailtySPsurv'
plot(x, ...)
```

**Arguments**

duration	survival stage equation written in a formula of the form $Y \sim X_1 + X_2 + \dots$ where Y is duration until failure or censoring.
immune	split stage equation written in a formula of the form $C \sim Z_1 + Z_2 + \dots$ where C is a binary indicator of immunity.

Y0	the elapsed time since inception until the beginning of time period (t-1).
LY	last observation year (coded as 1; 0 otherwise) due to censoring or failure.
S	spatial information (e.g. district ID) for each observation that matches the spatial matrix row/column information.
data	data.frame.
N	number of MCMC iterations.
burn	burn-in to be discarded.
thin	thinning to prevent from autocorrelation.
w	size of the slice in the slice sampling for (betas, gammas, rho). Write it as a vector. E.g. c(1,1,1).
m	limit on steps in the slice sampling. A vector of values for beta, gamma, rho.
form	type of parametric model (Weibull, Exponential, or Log-Logistic).
prop.var	proposed variance for Metropolis-Hastings.
id_WV	vector of type character that modifies the colnames of W and V in the model's result. By default is unique(data[,S]).
object	an object of class frailtySPsurv, the output of <a href="#">exchangeSPsurv</a> .
parameter	one of three parameters of the <a href="#">exchangeSPsurv</a> output. Indicate either "betas," "gammas," or "lambda."
...	additional parameter.
x	an object of class frailtySPsurv, the output of <a href="#">exchangeSPsurv</a> .

## Value

exchangeSPsurv returns an object of class "frailtySPsurv".

An "exchangeSPsurv" object has the following elements:

betas	matrix, numeric values of the posterior for each variable in the duration equation.
gammas	matrix, numeric values of the posterior for each variable in the immune equation.
rho	vector, numeric values of rho.
lambda	vector, numeric values of lambda.
delta	vector, numeric values of delta.
W	matrix, numeric values of the posterior for Ws.
V	matrix, numeric values of the posterior for Vs.
X	matrix of X's variables.
Z	matrix of Z's variables.
Y	vector of 'Y'.
Y0	vector of 'Y0'.
C	vector of 'C'.
S	vector of 'S'.

form	character, type of distribution.
call	description for the model to be estimated.
list.	Empirical mean, standard deviation and quantiles for each variable.
list.	Empirical mean, standard deviation and quantiles for each variable.

## Examples

[illegible]

```

walter$S <- rep(x = 1:length(unique(walter$ccode)), times = rle(walter$ccode)$lengths)
country <- countrycode::countrycode(unique(walter$ccode), 'gwn', 'iso3c')

set.seed(123456)

model <-
  exchangeSPsurv(
    duration = duration ~ fhcompor1 + lgdpl + comprehensive + victory +
      instabl + intensityln + ethfrac + unpko,
    immune   = cured ~ fhcompor1 + lgdpl + victory,
    Y0       = 't.0',
    LY       = 'lastyear',
    S        = 'S' ,
    data     = walter,
    N        = 100,
    burn     = 10,
    thin     = 10,
    w        = c(1,1,1),
    m        = 10,
    form     = "loglog",
    prop.var = 1e-05,
    id_WV    = country
  )

print(model)

```

---

pooledSPsurv

*pooledSPsurv*

---

## Description

Markov Chain Monte Carlo (MCMC) to run Bayesian split population survival model with no frailties.

Returns a summary of a SPsurv object via [summary.mcmc](#).

Print method for a [pooledSPsurv](#) x.

Returns a plot of a pooledSPsurv object via [plot.mcmc](#).

## Usage

```

pooledSPsurv(
  duration,
  immune,
  Y0,
  LY,
  data,

```

```

    N,
    burn,
    thin,
    w = c(1, 1, 1),
    m = 10,
    form = c("Weibull", "exponential", "loglog")
)

## S3 method for class 'SPsurv'
summary(object, parameter = c("betas", "gammas", "lambda"), ...)

## S3 method for class 'SPsurv'
print(x, ...)

## S3 method for class 'SPsurv'
plot(x, ...)

```

### Arguments

duration	survival stage equation written in a formula of the form $Y \sim X1 + X2 + \dots$ where $Y$ is duration until failure or censoring.
immune	split stage equation written in a formula of the form $C \sim Z1 + Z2 + \dots$ where $C$ is a binary indicator of immunity.
Y0	the elapsed time since inception until the beginning of time period (t-1).
LY	last observation year (coded as 1; 0 otherwise) due to censoring or failure.
data	data.frame.
N	number of MCMC iterations.
burn	burn-in to be discarded.
thin	thinning to prevent from autocorrelation.
w	size of the slice in the slice sampling for (betas, gammas, rho). Write it as a vector. E.g. c(1,1,1).
m	limit on steps in the slice sampling. A vector of values for beta, gamma, rho.
form	type of parametric model (Weibull, Exponential, or Log-Logistic).
object	an object of class SPsurv, the output of <a href="#">pooledSPsurv</a> .
parameter	one of three parameters of the <a href="#">pooledSPsurv</a> output. Indicate either "betas," "gammas," or "lambda."
...	additional parameter.
x	an object of class SPsurv, the output of <a href="#">pooledSPsurv</a> .

### Value

pooledSPsurv returns an object of class "SPsurv".

A "pooledSPsurv" object has the following elements:

betas	matrix, numeric values of the posterior for each variable in the duration equation .
gammas	matrix, numeric values of the posterior for each variable in the immune equation.
rho	vector, numeric values of rho.
delta	vector, numeric values of delta.
X	matrix of X's variables.
Z	matrix of Z's variables.
Y	vector of 'Y'.
Y0	vector of 'Y0'.
C	vector of 'C'.
form	character, type of distribution.
call	description for the model to be estimated.

list. Empirical mean, standard deviation and quantiles for each variable.

list. Empirical mean, standard deviation and quantiles for each variable.

## Examples

```
walter <- spduration::add_duration(Walter_2015_JCR,"renewed_war",
                                   unitID = "ccode", tID = "year",
                                   freq = "year", ongoing = FALSE)

set.seed(123456)

model <-
  pooledSPsurv(
    duration = duration ~ fhcompor1 + lgdpl + comprehensive + victory +
      instabl + intensityln + ethfrac + unpk0,
    immune   = cured ~ fhcompor1 + lgdpl + victory,
    Y0       = 't.0',
    LY       = 'lastyear',
    data     = walter,
    N        = 100,
    burn     = 10,
    thin     = 10,
    w        = c(1,1,1),
    m        = 10,
    form     = "Weibull"
  )

print(model)

summary(model, parameter = "betas")

plot(model)
```



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spatialSPsurv

*spatialSPsurv*


---

## Description

Markov Chain Monte Carlo (MCMC) to run time-varying Bayesian split population survival model with spatial frailties.

Returns a summary of a `exchangeSPsurv` object via `summary.mcmc`.

Print method for a `spatialSPsurv` x.

Returns a plot of a `spatialSPsurv` object via `plot.mcmc`.

## Usage

```
spatialSPsurv(
  duration,
  immune,
  Y0,
  LY,
  S,
  A,
  data,
  N,
  burn,
  thin,
  w = c(1, 1, 1),
  m = 10,
  form = c("Weibull", "exponential", "loglog"),
  prop.var,
  id_WV = colnames(A)
)

## S3 method for class 'spatialSPsurv'
summary(object, parameter = c("betas", "gammas", "lambda"), ...)

## S3 method for class 'spatialSPsurv'
print(x, ...)

## S3 method for class 'spatialSPsurv'
plot(x, ...)
```

**Arguments**

duration	survival stage equation written in a formula of the form $Y \sim X1 + X2 + \dots$ where $Y$ is duration until failure or censoring.
immune	split stage equation written in a formula of the form $C \sim Z1 + Z2 + \dots$ where $C$ is a binary indicator of immunity.
Y0	the elapsed time since inception until the beginning of time period (t-1).
LY	last observation year (coded as 1; 0 otherwise) due to censoring or failure.
S	spatial information (e.g. district ID) for each observation that matches the spatial matrix row/column information.
A	an a times a spatial weights matrix where a is the number of unique spatial units (S) load as a separate file.
data	data.frame.
N	number of MCMC iterations.
burn	burn-in to be discarded.
thin	thinning to prevent from autocorrelation.
w	size of the slice in the slice sampling for (betas, gammas, rho). Write it as a vector. E.g. c(1,1,1).
m	limit on steps in the slice sampling. A vector of values for beta, gamma, rho.
form	type of parametric model (Weibull, Exponential, or Log-Logistic).
prop.var	proposal variance for Metropolis-Hastings.
id_WV	vector of type character that modifies the colnames of W and V in the model's result. By default is colnames(A).
object	an object of class spatialSPsurv, the output of <a href="#">spatialSPsurv</a> .
parameter	one of three parameters of the <a href="#">spatialSPsurv</a> output. Indicate either "betas," "gammas," or "lambda."
...	additional parameter.
x	an object of class spatialSPsurv, the output of <a href="#">spatialSPsurv</a> .

**Value**

spatialSPsurv returns an object of class "spatialSPsurv".

A "spatialSPsurv" object has the following elements:

betas	matrix, numeric values of the posterior for each variable in the duration equation
gammas	matrix, numeric values of the posterior for each variable in the immune equation.
rho	vector, numeric values of rho.
lambda	vector, numeric values of lambda.
delta	vector, numeric values of delta.
W	matrix, numeric values of the posterior for Ws.
V	matrix, numeric values of the posterior for Vs.

X	matrix of X's variables.
Z	matrix of Z's variables.
Y	vector of 'Y'.
Y0	vector of 'Y0'.
C	vector of 'C'.
S	vector of 'S'.
form	character, type of distribution.
call	description for the model to be estimated.

list. Empirical mean, standard deviation and quantiles for each variable.

list. Empirical mean, standard deviation and quantiles for each variable.

### Examples

```
walter <- spduration::add_duration(Walter_2015_JCR,"renewed_war",
                                   unitID = "ccode", tID = "year",
                                   freq = "year", ongoing = FALSE)

walter <- spatial_SA(data = walter, var_ccode = "ccode", threshold = 800L)

set.seed(123456)

model <-
  spatialSPsurv(
    duration = duration ~ fhcompor1 + lgdpl + comprehensive + victory +
      instabl + intensityln + ethfrac + unpko,
    immune   = cured ~ fhcompor1 + lgdpl + victory,
    Y0       = 't.0',
    LY       = 'lastyear',
    S        = 'sp_id' ,
    data     = walter[[1]],
    N        = 100,
    burn     = 10,
    thin     = 10,
    w        = c(1,1,1),
    m        = 10,
    form     = "Weibull",
    prop.var = 1e-05,
    A        = walter[[2]]
  )

print(model)

summary(model, parameter = "betas")

plot(model)
```

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spatial_SA	<i>spatial_SA</i>
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**Description**

Generates a spatial weights matrix (A) and sp\_id (S). User defines units and adjacencies.

**Usage**

```
spatial_SA(data, var_ccode, threshold = 800L)
```

**Arguments**

data	data.frame.
var_ccode	name of the variable that contains the country codes.
threshold	distance in kilometers.

**Value**

list. Contains database with variable sp\_id (S) and matrix A.

**Examples**

```
walter <- spduration::add_duration(Walter_2015_JCR,"renewed_war",
                                  unitID = "ccode",
                                  tID = "year",
                                  freq = "year",
                                  ongoing = FALSE)

walter <- spatial_SA(data = walter,
                    var_ccode = "ccode",
                    threshold = 800L)
```

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SPstats	<i>SPstats</i>
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**Description**

Calculates the deviance information criterion (DIC) and Log-likelihood for fitted model outputs of pooled, exchangeable, and spatial Split Population survival models for which a log-likelihood can be obtained using the formula  $DIC = -2 * (L - P)$ , where  $L$  is the log likelihood of the data given the posterior means of the parameter and  $P$  is the estimate of the effective number of parameters in the model.

**Usage**

```
SPstats(object)
```

**Arguments**

**object** An object of the output of pooled, exchangeable, or spatial Split Population survival model .

**Value**

List.

---

Walter\_2015\_JCR

*Walter\_2015\_JCR*


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**Description**

Subsetted version of a time-series-cross-sectional (TSCS) dataset used in [Walter \(2015\)](#). It has data on duration of post-war peace as well as information on other relevant economic and political data.

**Usage**

```
data(Walter_2015_JCR)
```

**Format**

A data frame with 1237 rows and 12 variables

**Details**

**year** year.

**lastyear** last observation year.

**renewed\_war** binary variable coded as 1 if the war was fought.

**fhcompor1** Freedom House civil liberties index.

**lgdpl** log of per capita GDP in 2005 dollars.

**comprehensive** combatants signed comprehensive peace agreement.

**victory** end of previous war with outright victory.

**instabl** dummy that indicates whether there was a positive or negative change in the Polity 2 score in the previous country-year.

**intensityln** deaths per year – logged.

**ethfrac** index of ethnic fractionalization.

**unpko** number of UN peacekeepers on the ground.

**ccode** country code.

**Source**

Walter, Barbara F. (2015), Why Bad Governance Leads to Repeat Civil War, *Journal of Conflict Resolution* 59(7), 1242 - 1272.

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