CONTENTS

1 Introduction **5**

1.1 Discrete longitudinal data 5

1.2 Hierarchical modelling of discrete longitudinal data 11

1.3 Scope of thesis 13

2 Markov chain Monte Carlo **15**

2.1 Full conditionals and the Hastings algorithm 17

2.1.1 Full conditional distributions 17

2.1.2 The Hastings algorithm 18

2.1.3 Some special types of Hastings algorithms 22

2.1.4 Visiting schedules, choice between samplers and blocking strategies 23

2.2 MCMC diagnostics 24

2.2.1 How much burn-in? 25

2.2.2 How many samples? 25

2.3 Parameter estimation based on posterior samples 26

3 Mixed models **27**

3.1 Model definition 29

3.2 MCMC in mixed models 30

3.2.1 Derivative-free updating 32

3.2.2 Weighted least squares proposals 33

3.3 Incorporating model uncertainty 33

3.4 An application to longitudinal count data 35

4 Dynamic models **39**

4.1 Autoregressive priors 40

4.1.1 Definition and some examples 41

4.1.2 Conditional distributions in autoregressive priors 46

4.2 Model definition 48

4.3 MCMC in dynamic models 50

4.3.1 Single move 50

4.3.2 Block move 52

4.3.3 Blocking strategies 53

4.3.4 Blocking strategies for products of autoregressive priors . . . 53

4.3.5 An example 54

4.3.6 Other MCMC strategies 57

4.4 Incorporating model uncertainty 60

5 Further topics **65**

5.1 Categorical covariates and dynamic models 65

5.1.1 Constrained random walk priors 68

5.1.2 MCMC implementation 72

5.2 Non–equally spaced data 74

5.2.1 Generalized first order random walks 74

5.2.2 Generalized second order random walks 75

5.3 Priors for spatial correlation 77

5.4 Combinations of dynamic and mixed models 79

6 Case studies **83**

6.1 IFO business test data 83

6.1.1 Data description 83

6.1.2 The model 84

6.1.3 MCMC implementation 86

6.1.4 Results 86

6.2 Modelling longitudinal paired comparison data 92

6.2.1 Data description 94
6.2.2 The model 95
6.2.3 MCMC implementation 96
6.2.4 Results 96
6.3 Time–space modelling of disease risk data 101
6.3.1 Data description 102
6.3.2 Time–space modelling 104
6.3.3 MCMC implementation 105
6.3.4 Results 106

A Parametrization of some distributions **117**

B Computation of some full conditional distributions **119**

C Computation for Section 5.1.1 **121**

Bibliography **127**