

Some Comments on GLMM Talk by Damian Collins

Matt Wand, 8th October, 2008

Dimension of Intractable Integrals

Damian's data sets and problems seem to be such that **his GLMMs** involve

involve low-dimensional integrals

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We could (and have mooted) discussions aimed at sorting this out.

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What are your estimates and standard errors for the BUGS approach?

Side Issue re Bayesian Approach

Gelman, A. (2006). Prior distributions for variance parameters in hierarchical models. *Bayesian Analysis*, 1, 515–533.

makes case for not using Inverse Gamma priors for variance components.

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But is the MSE measure appropriate – given large bias?

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It seems difficult to claim that MCMC is uniformly beatable by this new Rue/Martino/Chopin technology.

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Current Ormerod/Wand research is investigating alternative analytic (non-MCMC) methods based on **variational approximation** ideas.

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