Hierarchical model building, fitting, and checking: a behind-the-scenes look at a bayesian analysis of arsenic exposure pathways

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Keywords
arsenic, analysis, exposure, bayesian, pathways, building, look, model, hierarchical, fitting, checking, behind, scenes

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Hierarchical Model Building, Fitting, and Checking: A Behind-the-Scenes Look at a Bayesian Analysis of Arsenic Exposure Pathways

Peter F. Craigmile*, Catherine A. Calder†, Hongfei Li‡, Rajib Paul§, and Noel Cressie¶

Abstract. In this article, we present a behind-the-scenes look at a Bayesian hierarchical analysis of pathways of exposure to arsenic (a toxic heavy metal) using the Phase I National Human Exposure Assessment Survey carried out in Arizona. Our analysis combines individual-level personal exposure measurements (biomarker and environmental media) with water, soil, and air observations from the ambient environment. We include details of our model-building exercise that involved a combination of exploratory data analysis and substantive knowledge in exposure science. Then we present our strategies for model fitting, which involved piecing together components of the hierarchical model in a systematic fashion to assess issues including parameter identifiability, Bayesian learning, model fit, and convergence diagnostics. We also discuss practical issues of data management and algorithm debugging, especially in the light of missing and censored data. We believe that our presentation of these behind-the-scenes details will be of use to other researchers who build complex Bayesian hierarchical models.

Keywords: Arizona, Bayesian learning, data management, environmental health, Markov chain Monte Carlo (MCMC) algorithm, model validation, National Human Exposure Assessment Survey (NHEXAS)

1 Introduction

Bayesian hierarchical modeling has been increasingly recognized as a powerful approach for analyzing complex phenomena. This framework has moved from simply the Bayesian analogue of classical multilevel modeling for nested data, to being recognized as an essential tool for performing modern statistical science. Bayesian hierarchical models are now commonly used both within and outside the statistics literature and are widely lauded for their capacity to synthesize data from different sources, to accommodate complicated dependence structures, to handle irregular features of data such as missingness and censoring, and to incorporate scientifically based process information. However,
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despite the inherent elegance of the approach, effective derivation of inferences from these models is by no means a trivial task. The aim of this paper is to provide a behind-the-scenes look at a Bayesian hierarchical analysis. We show the reader how we carried out our model building, fitting, and checking, which were complicated by issues related to the quality and quantity of available data. Strategies will be presented for compartmentalizing model components and inputs in order to allow efficient assessment of the impact of modeling assumptions on inferences. While the reader may not agree with all of our modeling decisions, and there certainly are aspects of our analysis that warrant further study, our goal is to start a dialog on practical hierarchical-modeling strategies that allow defensible statistical learning from complex Bayesian analyses.

This article is organized as follows. In Section 2, we introduce the environmental-exposure application that underlies our discussion of Bayesian hierarchical modeling. Model building through a combination of exploratory data analysis and prior knowledge in exposure science is the focus in Section 3. Then, in Section 4, we discuss our model-fitting strategies, including data management, algorithm (Markov chain Monte Carlo, MCMC) checking (debugging), and assessing convergence. We take the reader through the fitting of various components of our complex hierarchical model in order to examine issues such as parameter identifiability, Bayesian learning, and model fit. Section 5 contains a summary of scientific conclusions, and we conclude with a general discussion of Bayesian hierarchical modeling in Section 6.

2 Environmental exposure application

2.1 Overview

Our motivating application is a Bayesian hierarchical analysis of human exposure pathways. Generally, a pathways analysis refers to the study of the relationship between levels of toxicants in environmental media (e.g., air, water, dust, food) and levels of personal exposure. In order to provide data to study pathways of exposure to a variety of toxic substances, Phase I of the National Human Exposure Assessment Survey (NHEXAS) was carried out in the 1990s by the Office of Research and Development (ORD) of the U.S. Environmental Protection Agency (USEPA), along with the U.S. Centers for Disease Control and Prevention (CDC) and the U.S. Food and Drug Administration (FDA) (NERL and National Center for Environmental Assessment 2000). This study was conducted in three areas: Arizona, EPA Region 5 (six midwestern states), and Maryland. In this paper, we limit our Bayesian hierarchical analysis to the Arizona (AZ) NHEXAS data consisting of environmental media measurements and biomarker measurements (i.e., indicators of personal exposure) for 178 individuals in 15 AZ counties (Robertson et al. 1999, O’Rourke et al. 1999). The selection of the AZ portion of the NHEXAS data for our study was driven by the relatively easier access to water, soil, and air observations from the ambient environment. Using NHEXAS AZ data, we focus on modeling pathways of exposure to arsenic (As). Acute exposure to As is associated with irritation of the gastrointestinal and respiratory tracts, while chronic exposure has been shown to be related to melanosis, hyperpigmentation, depigmenta-
tion, hyperkeratosis, and skin cancer, and may also affect the nervous, cardiovascular, and haematopoietic systems (WHO, 1981). Further details on the NHEXAS data used in our analysis can be found in Section 2.2.

Hierarchical modeling is natural in pathways analyses due to the direct and indirect relationships between environmental media and personal exposure. For example, the concentration of a toxicant in water may be related to personal exposure directly through ingestion (drinking) and dermal (bathing) pathways. However, part of the ingestion pathway may also be indirect if water is used for cooking purposes. Recognizing the complexity of these relationships, Clayton et al. (2002) used a structural-equations-modeling approach to explore pathways of exposure to As and lead (Pb) using NHEXAS Region 5 data. Also using the As NHEXAS Region 5 data, McMillan et al. (2006) and Cressie et al. (2007) developed Bayesian hierarchical pathways models. Unlike Clayton et al.’s approach, these models are able to accommodate measurement error in the environmental media and biomarker measurements, as well as missing and censored (below a specified minimum detection limit (MDL)) observations, in a coherent manner. We rely heavily on these models in the development of our Bayesian hierarchical pathways model described in Section 3.

Recognizing that one of the primary aims of NHEXAS was to identify geographical variation in exposure to hazardous chemicals (Pellizzari et al., 1995), Cressie et al. (2007) proposed supplementing the spatially sparse NHEXAS Region 5 data with information on background levels of As in global environmental media. Specifically, background concentrations of As in both topsoil and stream sediments were synthesized using the approach developed in Calder et al. (2008) and were used to drive the soil-related individual exposure pathways. In addition to incorporating background levels of As in soil across AZ, in this paper we also incorporate background levels of As in water and air into our (Bayesian) pathways analysis. Rather than using this supplemental, or global, environmental information to build informative priors for the county-level mean for each local environmental medium (as was done by Cressie et al., 2007), we use mixture models that account for the uncertainty due to the spatial misalignment of the supplemental data and the NHEXAS individuals.

In the remainder of this section, we provide an overview of the various data sources that are used in our Bayesian hierarchical pathways model.

### 2.2 NHEXAS data

The Phase I NHEXAS AZ data were collected using a three-stage, population-based sampling design. In Stage I, 1,200 households were approached and asked to complete descriptive questionnaires. Of the 954 that responded, a subset of 505 completed these questionnaires and had soil and dust analyses collected (Stage II). Our analysis is based on the final Stage III sample, which consisted of a subset of 179 individuals for whom data were collected over a seven-day period. Table 1 lists the number of NHEXAS-sampled individuals per county in AZ, along with the population of each county (in thousands) based on the 1990 Census. (There are 178 individuals in the table because...
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<table>
<thead>
<tr>
<th>County</th>
<th>Apache</th>
<th>Cochise</th>
<th>Coconino</th>
<th>Gila</th>
<th>Graham</th>
</tr>
</thead>
<tbody>
<tr>
<td>#Individuals</td>
<td>4</td>
<td>8</td>
<td>8</td>
<td>13</td>
<td>4</td>
</tr>
<tr>
<td>Population</td>
<td>77</td>
<td>138</td>
<td>136</td>
<td>62</td>
<td>40</td>
</tr>
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<table>
<thead>
<tr>
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<th>La Paz</th>
<th>Maricopa</th>
<th>Mohave</th>
<th>Navajo</th>
</tr>
</thead>
<tbody>
<tr>
<td>#Individuals</td>
<td>5</td>
<td>4</td>
<td>4</td>
<td>0</td>
<td>49</td>
</tr>
<tr>
<td>Population</td>
<td>217</td>
<td>117</td>
<td>9</td>
<td>26</td>
<td>4022</td>
</tr>
</tbody>
</table>

<table>
<thead>
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<th>County</th>
<th>Pima</th>
<th>Pinal</th>
<th>Santa Cruz</th>
<th>Yavapai</th>
<th>Yuma</th>
</tr>
</thead>
<tbody>
<tr>
<td>#Individuals</td>
<td>44</td>
<td>10</td>
<td>6</td>
<td>11</td>
<td>8</td>
</tr>
<tr>
<td>Population</td>
<td>1021</td>
<td>243</td>
<td>47</td>
<td>227</td>
<td>213</td>
</tr>
</tbody>
</table>

Table 1: The number of NHEXAS individuals in each county of AZ, along with the population (in thousands) according to the 1990 Census.

one individual could not be matched to a household). As expected, there are more sampled individuals in counties with larger populations. Further details on the NHEXAS AZ sampling design can be found in [Robertson et al. (1999)] only the county is listed for each individual – no finer-scale spatial information is provided for the NHEXAS-sampled individuals.

The NHEXAS AZ data were obtained from the Human Exposure Database System (HEDS) at the EPA [http://oaspub.epa.gov/heds/study_dir_frame?st_id=23159]. From this database, we extracted the As measurements in the environmental media, as well as in the Urine biomarker, for 178 individuals. All As levels in our analysis are concentrations of total (inorganic plus organic) As in units of µg/l; the natural log concentration measurements and natural log of the MDL values are modeled in our analysis. The variables of interest are summarized in Table 2. For each variable, we include the extent of missingness and left-censoring due to values being below their MDL. Personal Air and Soil have the greatest number of missing values, while Indoor Air, Outdoor Air, and Urine have the most observations below the MDL. Water is the only NHEXAS medium that is observed completely. The implications of the amount of missingness and censoring for each medium on our pathways analysis will be discussed in Section 4.

The data documentation from NHEXAS in AZ [http://oaspub.epa.gov/eims/xmlreport.display?deid=22956\&az_chk=3399] lists the relative standard deviation (RSD) associated with each medium. The RSD is the absolute value of the coefficient of variation and is often expressed as a percentage. Following [Santner et al. (2008), Section 2.2.4], we converted these values into measurement-error precisions (provided in the rightmost column of Table 2) for use in our Bayesian hierarchical pathways model.

2.3 Global-water data

Background levels of the As concentration in water were obtained from the Water Quality Division of the Arizona Department of Environmental Quality. This division man-
Morning void urine samples were collected on the third and seventh days of the study.

Air samples were collected for a subset of the participants using monitors worn by the participants for a period of 144 hours.

Integrated six-day air samples were collected in the primary living area of the participants’ homes.

Integrated six-day samples were collected at a location outside the participants’ homes.

Soil samples were collected by a sweeping method from an area with high traffic at the primary entrance to the home and by a ring collection method from exposed soil in the primary outdoor activity areas.

Dust samples were collected from a windowsill in the participant’s primary living area.

NHEXAS participants were required to prepare or obtain duplicate samples of the food and beverages they consumed for four consecutive days. Composites were separated into beverage intake and food intake.

Tap-water samples were collected from participants’ homes after flushing the pipes for a period of 3 minutes.

<table>
<thead>
<tr>
<th>Media</th>
<th>Description</th>
<th>#Missing</th>
<th>#&lt;MDL</th>
<th>$\omega_j$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Urine</td>
<td>Morning void urine samples were collected on the third and seventh days of the study.</td>
<td>12</td>
<td>55</td>
<td>393.99</td>
</tr>
<tr>
<td>Personal Air</td>
<td>Air samples were collected for a subset of the participants using monitors worn by the participants for a period of 144 hours.</td>
<td>168</td>
<td>4</td>
<td>893.99</td>
</tr>
<tr>
<td>Indoor Air</td>
<td>Integrated six-day air samples were collected in the primary living area of the participants’ homes.</td>
<td>51</td>
<td>90</td>
<td>893.99</td>
</tr>
<tr>
<td>Outdoor Air</td>
<td>Integrated six-day samples were collected at a location outside the participants’ homes.</td>
<td>58</td>
<td>82</td>
<td>893.99</td>
</tr>
<tr>
<td>Soil</td>
<td>Soil samples were collected by a sweeping method from an area with high traffic at the primary entrance to the home and by a ring collection method from exposed soil in the primary outdoor activity areas.</td>
<td>110</td>
<td>0</td>
<td>893.99</td>
</tr>
<tr>
<td>Sill Dust</td>
<td>Dust samples were collected from a windowsill in the participant’s primary living area.</td>
<td>20</td>
<td>12</td>
<td>893.99</td>
</tr>
<tr>
<td>Food</td>
<td>NHEXAS participants were required to prepare or obtain duplicate samples of the food and beverages they consumed for four consecutive days. Composites were separated into beverage intake and food intake.</td>
<td>3</td>
<td>0</td>
<td>893.99</td>
</tr>
<tr>
<td>Beverage</td>
<td>Tap-water samples were collected from participants’ homes after flushing the pipes for a period of 3 minutes.</td>
<td>10</td>
<td>11</td>
<td>893.99</td>
</tr>
</tbody>
</table>

Table 2: A summary of the environmental media and biomarker measurements from the NHEXAS AZ study. The third and fourth columns tabulate for each medium the number of individuals (out of 178) that have missing values or values below the MDL, and the right-most column lists the measurement-error precisions $\{\omega_j\}$. 
ages millions of records of water-quality data collected from surface-water and ground-water monitoring programs statewide, as well as from drinking-water systems. We were directly provided with both As concentration measurements taken from treated water samples in public-water systems (PWS) and with AZ community water-use information.

The treated water samples were collected at water-treatment facilities from 1993 to 2006. In our analysis, we only consider the subset of these observations for which ground water or surface water is the primary source, the water-treatment facility is a community PWS that serves 15 or more service connections used by residents year-round or serves 50 or more residents year-round, and the water system was active at the time when the sample was collected. This subset of the data consisted of 10,688 total (inorganic plus organic) As concentration measurements (in units of \( \text{mg/l} \)) from 1,161 PWSs. Of these measurements, 3,732 are below the MDLs. We model the PWS As concentrations on the natural log scale. Due to security concerns, we were not provided the PWS locations. Instead, we were only given a community-water-use dataset that lists the number of individuals in each of the 15 AZ counties served by each PWS. We note that each PWS may serve more than one county and each county can be served by more than one PWS. The smallest number of people served by a PWS is 51 in Coconino Navajo County, the largest number of people served by a single PWS is 1.2 million in Maricopa county, and the median number of people served by a PWS is 300.

### 2.4 Global-soil data

Supplemental information about the levels of As in soils across AZ consists of point-referenced topsoil measurements from the U.S. Geological Survey’s (USGS’s) USSoils database (http://tin.er.usgs.gov/ussoils/) and stream sediment measurements from the USGS’s National Geochemical Survey (NGS) database (http://tin.er.usgs.gov/geochem/). The topsoil dataset consists of the concentration of As in the surface layer (the A horizon corresponding to a depth of around 20cm) from samples of soil, sand, silt, and alluvial deposits collected in undisturbed regions. Each of the topsoil measurements are associated with latitude/longitude coordinates (see left-hand panel of Figure 1). While the stream sediment data are also point-referenced, we follow Calder et al. (2008) and associate them with watersheds, or hydrologically similar regions (Seaber et al. 1987). Each of these hydrologic units, or watersheds, has a unique eight-digit code, termed as HUC8. Our analysis includes all stream sediment data that were taken in the 84 watersheds that contain at least part of the state of AZ (right-hand panel of Figure 1). The units of both the topsoil and stream sediment data are in \( \mu g/\text{m}^3 \), or parts per million (ppm). Both types of data are concentrations of total (inorganic plus organic) arsenic and are modeled on the natural log scale.

### 2.5 Global-air data

Data providing information about the background levels of As in the ambient air across AZ were obtained from the Interagency Monitoring of Protected Visual Environments (IMPROVE) Network (http://vista.cira.colostate.edu/improve/). This network
Figure 1: The left-hand panel shows a map of the counties of AZ and the locations of the observed topsoil As concentrations superimposed on the counties of AZ. The right-hand panel shows the 84 hydrologic units that are contained fully or partially within the state of AZ and the locations of the observed stream sediment As concentrations.

Figure 2: A map showing the counties of AZ and the locations of the 14 IMPROVE air monitors.
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was established in 1985 and was designed to provide long-term air-quality records for U.S. national parks and wilderness areas. We extracted all available As concentration readings (in units of $\mu g/m^3$) from the 14 AZ IMPROVE monitoring stations where As levels were monitored during the period March 1988 to August 2003. Each of these monitors is associated with latitude/longitude coordinates (see Figure 2), and although IMPROVE emphasizes non-urban areas, we note that several monitoring stations are located in or near major cities (e.g., Phoenix and Tucson). Readings are collected on an every 3-4 day schedule, and certain observations are flagged as being below a MDL, the value of which is provided. Again, the measurements are of total (inorganic plus organic) As and are modeled on the natural log scale.

3 Exploratory data analysis and model building

Bayesian hierarchical models have been around for over thirty years. An important starting point was the paper by Lindley and Smith (1972), in which a Bayesian model was defined via a set of hierarchical linear regression equations. More recently, a standard structure is defined based on the decomposition into the data model, process model, and parameter model (e.g., Berliner (2003)).

In our analysis of As pathways in AZ, we consider a data model and a process model that are each made up of many parts. Rather than fitting the complete model consisting of all the parts right from the outset, we incorporate the different parts, piece-by-piece, validating and assessing the model fit as we go along. We shall demonstrate that, in terms of the hierarchy defined above, model building should be a combination of exploratory data analysis (EDA) and scientific knowledge.

3.1 The local-environment-to-biomarker (LEB) model

In our study of pathways of exposure to As, the backbone of our statistical analysis is a Bayesian hierarchical model linking local environmental As levels to individual-specific levels of As in Urine, the biomarker of As exposure. This local-environment-to-biomarker (LEB) model is introduced and discussed in detail in the papers by McMillan et al. (2006) and Cressie et al. (2007), so we do not include a lengthy development of it here. In this subsection, we provide a brief description of the LEB model, for the purpose of completeness. Then, in Section 3.2, we focus on the global-to-local-environment (GLE) model extensions inspired by Cressie et al. (2007).

LEB data model The LEB model is driven by the individual-specific local environment and biomarker measurements from NHEXAS; we generically refer to these measurements as the observations from the $N^M$ different media. Not all of the $N^I$ individuals who participated in NHEXAS have an observation associated with each medium; certain observations are below an MDL and others are simply unobserved (i.e., are

1Temperature and pressure at the time of the reading as opposed to standard conditions (25 °C and 760 mmHg) that are often used.
“missing”). For each medium $j = 1, \ldots, N^M$, let $Y_j^M = \{Y_{ji}^M : i = 1, \ldots, N^I\}$ denote the set of log As observations of the $j$th medium for each of the $N^I$ individuals. Let $Z_j^M = \{Z_{ji}^M : i = 1, \ldots, N^I\}$ denote the observation status, so that for individual $i$, $Z_{ji}^M = 0$ if the $j$th observed value, $Y_{ji}^M$, is below the MDL $M_{ji}$, $Z_{ji}^M = 1$ if the value is above the MDL, and $Z_{ji}^M = 2$ if the observation is missing. Let $M_j^M = \{M_{ji}^M : i = 1, \ldots, N^I\}$ be the set of MDLs for medium $j$. Defining $X_j^M = \{X_{ji}^M : i = 1, \ldots, N^I\}$ to be the collection of the latent log As concentrations in medium $j$, and letting $Y_j^M = \{Y_{1j}^M, \ldots, Y_{N^Mj}^M\}$, $X_j^M = \{X^M_1, \ldots, X^M_{N^M}\}$, $Z_j^M = \{Z_1^M, \ldots, Z_{N^M}\}$, $M_j^M = \{M_1^M, \ldots, M_{N^M}\}$, and $\omega_j^M = \{\omega_{ji}^M : j = 1, \ldots, N^M\}$, we assume that the elements of our complete dataset are conditionally independent given $\{X_{ji}^M\}$, missing/censored information, and medium-specific measurement-error precisions, $\{\omega_{ji}^M\}$. That is, we assume

$$
Y_j^M | X_j^M, Z_j^M, M_j^M, \omega_j^M = \prod_{j=1}^{N^M} Y_j^M | X_j^M, Z_j^M, M_j^M, \omega_j^M
$$

$$
= d \prod_{j=1}^{N^M} \text{INCM}(X_j^M, 1/\omega_j^M, Z_j^M, M_j^M),
$$

where the INCM (independent normal with possible censoring and missingness) distribution is defined in the Appendix.

**LEB process model** We then link the elements of $X_j^M$ by choosing subsets of the $N^M$ media, $\{S_j^M\}$, that are defined by an acyclic directed graph (e.g., [Lauritzen 1996]). These subsets define the joint distribution of $X_j^M$ as follows:

$$
X_j^M | \beta_j^M, \mu_j^M, \tau_j^M = \prod_{i=1}^{N^I} \prod_{j=1}^{N^M} X_{ji}^M \{X_{ki}^M \} \{X_j^M \} \{k \in S_j^M\}, \mu_j^M, \tau_j^M
$$

(1)

$$
= d \prod_{i=1}^{N^I} \prod_{j=1}^{N^M} N\left(\mu_j^M + \sum_{k \in S_j^M} \beta_j^M x_{ki}^M, 1/\tau_j^M\right),
$$

(2)

where $N(\mu, \sigma^2)$ denotes a normal distribution with mean $\mu$ and variance $\sigma^2$. In our case, the acyclic directed graph was defined by considering partitions $M_k$ of the set of $N^M$ media and defining selector sets $\{S_j^M\}$ that satisfy

$$
S_j^M = \emptyset, \text{ if } j \in M_1; \quad S_j^M \subseteq \bigcup_{k=1}^{\ell-1} M_k, \text{ if } j \in M_\ell, \text{ when } \ell > 1.
$$

In the model (2), we assume for each medium that the baseline mean is constant across the state. The choice of pathways $\{S_j^M : j = 1, \ldots, N^M\}$ that we use comes from the baseline model of [Clayton et al. 2002], which was used to model As concentrations in
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Figure 3: The top panel shows a graphical representation of Clayton et al.'s structure linking the various environmental media and the biomarker. Arrows connecting the different nodes in the model indicate the choice of pathways, $\delta^M_j$, $j = 1, \ldots, N^M$. Boxes with a double outline denote those media that are part of the GLE models. The bottom panel shows the pathways without Personal Air, that were used in the final version of our LEB model.
the NHEXAS study for US EPA Region 5. A graphical view of this structure is shown in the top panel of Figure 3.

To assess whether or not Clayton et al.’s structure is reasonable for the log As concentrations observed in the NHEXAS study for Arizona (AZ), we looked at a number of graphical summaries of the data. In this preliminary exploratory data analysis (EDA), we replaced any log concentration values below the MDL, by half the log MDL value and ignored any missing values. One summary that gives some credence to Clayton et al.’s structure is shown in the correlation table in Figure 4. The numbers in the table are the sample correlations between pairs of log As concentrations in each medium. Marginally, ignoring any multiplicity considerations, we conducted a test to see whether or not the population correlation coefficient for each pair of media is zero – dark gray shading denotes a P-value less than 0.05, light gray shading denotes a P-value between 0.05 and 0.1, and no shading denotes a P-value greater than 0.1. Rectangles around the correlation values indicate those covariates that appear in Clayton et al.’s regression model for arsenic in Urine. This exploratory analysis supports Clayton et al.’s pathways structure, except for media with a large number of missing values or values below the MDL (e.g., Soil, Personal Air, Indoor Air, and Outdoor Air).

LEB model prior distributions

We assume independence between the prior parameters and take the media-specific mean terms, \( \{ \mu_j \} \), and slope parameters that link the different media in the LEB model, \( \{ \beta_{jk} \} \), to have \( N(0, 1000) \) prior distributions; independence is a maximum-entropy solution when nothing is known about the parameters’ joint distribution (e.g., Cressie et al. 2004). The media-specific process precisions, \( \{ \tau_j \} \), are given \( \text{Ga}(0.001, 0.001) \) priors (here \( \text{Ga}(a, b) \) denotes a gamma prior with shape \( a \) and rate \( b \)). As stated previously, the measurement-error precisions, \( \{ \omega_j \} \), are assumed known and are determined using the method described in Santner et al. (2008, Section 2.2.4).

3.2 The global-to-local-environment (GLE) models

We now consider alternative versions of the model for \( \{ X_{ji} \} \) (Equations 1 and 2) for medium \( j \) that draw on supplemental data sources and knowledge about the background spatial processes driving the variation in As levels in that medium. In Section 4, we consider the impacts on inferences for As exposure pathways when these global-to-local-environment (GLE) models are used.

Global-water model

We start with an exploratory data analysis of the global-water data discussed in Section 2.3. The left-hand panels of Figure 5 show the histograms of log As concentrations of NHEXAS and PWS water measurements, both given on the log \( \mu g/l \) scale. For the PWS
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Figure 4: The numbers in the table represent the pairwise correlations between the log As concentrations observed in each medium. To calculate each correlation, we removed the missing values and used half the MDL when a datum was censored. The dark gray shading indicates that a pairwise correlation test has a marginal P-value less than 0.05; the light gray shading indicates a marginal P-value between 0.05 and 0.1. A rectangle around a correlation value indicates for a given response (columns), which covariates (rows) are used in Clayton et al.'s model.

data, the observations below the MDL are denoted by tick marks along the x-axis of the histograms. These two distributions look remarkably similar; both of the distributions are slightly right-skewed, although the PWS concentrations have a slightly longer right tail. This similarity lends some credence to the GLE model that we now specify.

Global-water data model Not all of the \( N^W \) public water systems (PWS) in AZ have an observation available, while some water systems have multiple observations. As is the case with the NHEXAS data, certain observations were below an MDL and others are missing. For each PWS \( j \in \{1, \ldots, N^W\} \), let \( Y^W_j = \{Y^W_{jk} : k = 1, \ldots, N^W_j \} \) denote the set of \( N^W_j \) observed log As concentrations. Accordingly, we let \( Z^W_j = \{Z^W_{jk} : \)
Figure 5: Left-hand panels show histograms of the observed log NHEXAS Water and the log PWS As concentrations; for the histogram of PWS measurements, the tick marks denote the MDLs. The map in the top right-hand panel shows the number of NHEXAS Water observations in the counties of AZ.

$k = 1, \ldots, N^W_j$ denote the set of observation-status variables, with $Z_{jk} = 0$ if the $k$th measurement at PWS $i$ is below the MDL value of $M^W_{jk}$, $Z_{jk} = 1$ if the value is above the MDL, or $Z_{jk} = 2$ if the observation is missing. Let $M^W_j = \{M^W_{jk} : k = 1, \ldots, N^W_j\}$ be the set of MDLs for PWS $j$. Taking $X^W_j = \{X^W_{jk} : k = 1, \ldots, N^W_j\}$ to be the collection of the latent log As concentrations in PWS $j$, and letting $Y^W = \{Y^W_1, \ldots, Y^W_{N^W}\}$, $X^W = \{X_1, \ldots, X_{N^W}\}$, $Z^W = \{Z_1^{W}, \ldots, Z_{N^W}^{W}\}$, and $M^W = \{M_1^{W}, \ldots, M_{N^W}^{W}\}$, we
assume that with $\omega^W$ the measurement-error precision,

$$
\begin{align*}
\left[ Y^W | X^W, Z^W, M^W, \omega^W \right] &= \prod_{j=1}^{N^W} \left[ Y^W_j | X^W_j, Z^W_j, M^W_j, \omega^W \right] \\
&= d \prod_{j=1}^{N^W} \text{INCM}(X^W_j, 1/\omega^W, Z^W_j, M^W_j).
\end{align*}
$$

**Global-water process model** We take the global-water process defined at each PWS to be conditionally independent given PWS-specific unknown mean parameters, $\mu^W = \{\mu^W_j : j = 1, \ldots, N^W\}$, and an unknown precision parameter $\tau^W$. That is, we assume that

$$
\left[ X^W | \mu^W, \tau^W \right] = \prod_{j=1}^{N^W} \prod_{k=1}^{N^W} \left[ X^W_{jk} | \mu^W_j, \tau^W \right] = d \prod_{j=1}^{N^W} \prod_{k=1}^{N^W} \text{N}(\mu^W_j, 1/\tau^W).
$$

**Global-water-to-LEB model** We link the global-water process to the process on the Water medium in the LEB model. We define $m(W)$ to be the index corresponding to the Water medium, and let $X^M_m(W) = \{X^M_m(W), 1, \ldots, X^M_m(W), N^I\}$ be the collection of the $N^I$ latent individual log As concentrations in Water. Then we assume

$$
\left[ X^M_m(W), \xi^W | \mu^W, \tau^W_m(W) \right] = \prod_{i=1}^{N^I} \left[ X^M_m(W), i | \xi^W_i, \mu^W, \tau^W_m(W) \right].
$$

We model the joint distribution of the latent log As concentrations in Water and an unknown collection of parameters $\zeta^W = \{\zeta_i^W, \ldots, \zeta_{N^I}^W\}$, where $\zeta_i^W = (\zeta_{i1}^W, \ldots, \zeta_{iN^W}^W)$, that indicate whether a PWS serves an individual (i.e., where $\zeta_{ij}^W = 1$ implies that individual $i$ is served by PWS $j$ and $\zeta_{ij}^W = 0$ implies that individual $i$ is not served by PWS $j$). We decompose the factors in the right-hand side of (3) by assuming that

$$
\begin{align*}
\left[ X^M_m(W), i | \mu^W, \tau^W_m(W) \right] &= \left[ X^M_m(W), i | \xi^W_i, \mu^W, \tau^W_m(W) \right] \left[ \xi^W_i \right] \\
&= \prod_{j=1}^{N^W} \left[ X^M_m(W), i | \mu^W_j, \tau^W_m(W) \right]^{\xi^W_{ij}} \times \text{Mult} \left( 1, \lambda^W_{c(i)} \right),
\end{align*}
$$

where $\text{Mult}(n, p)$ denotes the multinomial distribution with parameters $n$ and probability vector $p$. For each $i = 1, \ldots, N^I$, we take $\lambda^W_{c(i)} = (\lambda^W_{c(i), 1}, \ldots, \lambda^W_{c(i), N^W})'$, where $\lambda^W_{c(i), j}$ is equal to the proportion of the population of county $c(i)$ that is served by PWS $j$, and $c(i)$ denotes the county containing individual $i$. Finally, we assume that

$$
\left[ X^M_m(W), i | \mu^W_j, \tau^W_m(W) \right] = \text{d} \text{N} \left( \mu^W_j, 1/\tau^W_m(W) \right).
Global-water prior distributions

Across the PWSs we assume that

\[
\mu^W \mid \alpha^W, C^W = \prod_{j=1}^{N^W} \mu_j^W \mid \alpha^W, C^W = d \prod_{j=1}^{N^W} N(\alpha^W, 1/C^W),
\]

where \( \alpha^W \) has a specified \( N(0, 0.3) \) prior distribution and \( C^W \) has a specified \( \text{Ga}(0.001, 0.001) \) prior distribution. The priors for \( \omega^W \) and \( \tau^W \) are also specified \( \text{Ga}(0.001, 0.001) \) distributions. We assume all global-water prior distributions are mutually independent.

Global-soil model

Looking towards modeling these concentrations jointly with the NHEXAS soil data, Figure 6 shows a summary of the NHEXAS soil, the topsoil, and the stream sediment log As concentrations. The histograms in the figure show that the three sets of concentration measurements have similar distributions, each having a slight right-skewness (the median NHEXAS log concentration value is 1.89 log \( \mu g/\text{m}^3 \), versus the median topsoil log concentration value of 1.63 log \( \mu g/\text{m}^3 \) and the median stream sediment log concentration of 1.83 log \( \mu g/\text{m}^3 \)). Given the aridness of AZ, it is not surprising that the distributions are so similar. The top right-hand figure shows the number of observed (i.e., not missing) NHEXAS soil measurements for each county of AZ, highlighting the fact that the information content is sparse in many counties. Compared with the locations of the topsoil measurements (left-hand panel of Figure 1), we can see that the topsoil measurements are mostly uniformly spread across the region. On the other hand, the map of the HUC8 regions, with the stream sediment measurements denoted by crosses (right-hand panel of Figure 1), shows that the stream sediment measurements are spatially clustered.

The data and process models shown below for the log As concentrations in topsoil and stream sediments are taken from Calder et al. (2008). We complete our model by linking these media to the NHEXAS soil-related media processes in the LEB model using a mixture model (not part of Calder et al. 2008). This mixture model captures the uncertainty in locations of the NHEXAS individuals across AZ and the uncertainty due to our not having precise geographic information for the NHEXAS individuals (NHEXAS only provides county of residence). Our approach accommodates the spatially misaligned sampling schemes of NHEXAS, USSoils, and NGS.

Global-soil data model

The global-soil data model draws on both As concentration measurements in topsoil and in stream sediments. We let \( Y^T(s_i) \) denote the log As concentration observed in topsoil at location \( s_i \), and define \( Y^T = \{ Y^T(s_i) : i = 1, \ldots, N^T \} \) to be the collection of the \( N^T \) topsoil observations. We denote the latent topsoil process.
Figure 6: The top panels show a histogram and a map of the number of observed log NHEXAS Soil As concentrations. The lower panels show a histogram of the log USGS topsoil and log NGS stream sediment As concentrations, respectively.

at $X^T(\cdot)$ and assume that

$$
\begin{align*}
[Y^T|X^T(\cdot),\omega^T] &= \prod_{i=1}^{NT} [Y^T(s_i)|X^T(s_i),\omega^T] = d \prod_{i=1}^{NT} N(X^T(s_i),1/\omega^T),
\end{align*}
$$

where $X^T(\cdot)$ is a continuously indexed spatial process defined on the domain $D \subset \mathbb{R}^2$ representing AZ, and $\omega^T$ is the measurement-error precision.

For the stream sediment observations, we let $Y_{jk}^H$ be the $k$th log As concentration measurement taken in the $j$th HUC8 region (watershed) and denote the collection of stream sediment observations $Y^H = \{Y_{jk}^H : k = 1, \ldots, N_j^H, j = 1, \ldots, N^H\}$, where $N_j^H$
We denote the latent stream-sediment process as \( X^H \) and assume that
\[
[Y^H | X^H, \omega^H] = \prod_{j=1}^{N^H} \prod_{k=1}^{N^H_j} [y^H_{jk} | x^H, \omega^H] = \prod_{j=1}^{N^H} \prod_{k=1}^{N^H_j} N(x^H_j, 1/\omega^H),
\]
where \( \omega^H \) is the measurement-error precision.

Global-soil process model We follow Calder et al. (2008) and assume that, conditional on the stream-sediment process \( X^H \), the topsoil process \( X^T(s) : s \in D \) is independent across locations in \( D \). At each location, we assume that the mean of the latent log topsoil process is linearly related to the stream-sediment process via
\[
[X^T(s) | \beta^T_0, \beta^T_1, \tau^T] = \mathcal{N} \left( \beta^T_0 + \beta^T_1 x^H_{h(s)}, 1/\tau^T \right),
\]
where \( h(s) \) denotes the HUC8 region that contains location \( s \). The spatial dependence in the global-soil model is introduced through a Gaussian prior on the latent stream-sediment process, defined over watersheds. Specifically, we use a conditional autoregressive (CAR) model:
\[
[X^H | \mu^H, \tau^H, \gamma^H] = \mathcal{N}_l \left( \mu^H 1, [\tau^H (I - \gamma^H A)]^{-1} \right),
\]
where \( N_l \) denotes an \( l \)-dimensional normal distribution, \( A \) is a spatial neighborhood matrix, \( \gamma^H \) is an unknown spatial-dependence parameter, and \( \tau^H \) is the stream-sediment process precision. The \((i,j)\) element of \( A \) is set to 0 if \( i = j \), 1 when the centroids of watershed \((i \neq j)\) are within 1 degree latitude and 1 degree longitude of one another, and zero otherwise. A justification for this choice of neighborhood structure, in terms of the watershed size, is discussed in Calder et al. (2008).

Global-soil-to-LEB model Letting \( X^M_{m(S)} = \{x^M_{m(S),i} : i = 1, \ldots, N^I \} \) be the collection of the \( N^I \) individuals’ latent log As concentrations in the medium Soil, we assume that
\[
[X^M_{m(S),i}, \zeta^T | x^T(\cdot), \tau^M_{m(S)}] = \prod_{j=1}^{N^I} \left[ x^M_{m(S),i,j}, \zeta^T_{m(S)} | x^T(\cdot), \tau^M_{m(S)} \right].
\]

The difference between this linking model and that for water is that the unknown collection of parameters, \( \zeta^T \), captures the uncertainty in the spatial location of NHexAS individuals. From (1), we see that the spatial distribution of \( X^T(s) \) only depends on the spatial location through \( h(s) \), the HUC8 region containing \( s \). Thus, rather than assigning NHexAS individuals to watersheds, we define an unknown parameter \( \zeta^T_{m(S)} \) such that \( \zeta^T_{m(S)} = 1 \) if NHexAS individual \( i \) is located in HUC8 region \( j \), and zero otherwise.

Then, for each \( i = 1, \ldots, N^I \), we define \( x^T_{m(S),i} = (\lambda^T_{m(S),i,1}, \ldots, \lambda^T_{m(S),i,N^H})' \), where \( \lambda^T_{m(S),i,j} \)
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is equal to the proportion of the area of the county \( c(i) \) that contains HUC8 region \( j \) (which is zero if a HUC8 region is not contained in county \( c(i) \)). Assume that NHEXAS individuals are uniformly distributed across a county, and that

\[
\left[ X^M_{m(S),i} | X_T(\cdot), \tau^M_{m(S)} \right] = \prod_{j=1}^{N^H} \left( \left[ X^M_{m(S),i} | X^T(\text{at any location in the HUC8 region } j), \tau^M_{m(S)} \right] \right)^{\xi^T_{ij}} \times \text{Mult} \left( 1, X^T_{c(i)} \right)
\]

\[
= d \prod_{j=1}^{N^H} \left( N \left( X^T(\text{at any location in the HUC8 region } j), 1/\tau^M_{m(S)} \right) \right)^{\xi^T_{ij}} \times \text{Mult} \left( 1, X^T_{c(i)} \right).
\]

**Global-soil prior distributions** We assumed a \( \text{Ga}(0.001, 0.001) \) prior on the stream sediment precision, \( \omega^H \). Because of a relatively small number of observations for topsoil (left-hand panel of Figure [1]), we assume that \( \omega^T \) is known, and it is fixed to equal the measurement-error precision of Soil in the NHEXAS study. The priors for the intercept and slope in the model relating topsoil and stream sediments, \( \beta^T_0 \) and \( \beta^T_1 \), are independent \( \text{N}(0, 1000) \) distributions. The stream sediment mean, \( \mu^H \), is also given a \( \text{N}(0, 1000) \) prior, and we assume \( \text{Ga}(0.001, 0.001) \) priors for the process precisions, \( \tau^T \) and \( \tau^H \). We assume a uniform distribution on the spatial-dependence parameter, \( \gamma^H \), in the stream sediment model. The bounds on the uniform distribution are determined by the reciprocal of the smallest eigenvalue (lower bound) and the reciprocal of the largest eigenvalue (upper bound) of the spatial neighborhood matrix \( A \), ensuring that \( I - \gamma^H A \) is positive-definite and hence that the distribution of \( X^H \) is proper (e.g., Banerjee et al. [2004], p.80). All our priors are proper.

**Global-air model**

Figure [7] shows time series plots of the observed IMPROVE air-monitor readings of the ambient log As concentrations across AZ, at the fourteen locations displayed in Figure [2]. The vertical gray lines indicate the time period during which the NHEXAS study was conducted for the county containing the monitor. As can be seen, there is a clear lack of information about the As level during the NHEXAS time period for 10 out of the 14 monitors. Due to the censoring below the MDL and the trending that is readily apparent in some of the series (e.g., sites \#1, \#5, and \#8), we are hesitant to fit any statistical model to these global-air data. Because of these data-coverage problems for air, we decided to provide an informative prior only for the intercept in the prior model for the Outdoor Air log As concentrations defined by (2). Let \( m(A) \) be the index corresponding to the medium Outdoor Air in the LEB model (2). We assume that \( \mu^A_m(A) \sim N(\alpha^A, 1/C^A) \), where in this case \( \alpha^A \) and \( C^A \) are fixed. From the information
contained in Figure 2, we set $\alpha^A = -6$ on the log ppm scale, and $C^A = 1/4$, so that the standard deviation of the intercept parameter is 2 on the log ppm scale. This prior has a larger standard deviation than is suggested by the data, to capture the change-of-support of moving from the IMPROVE monitors to the monitors used outside the home in the NHEXAS study.

4 Model fitting and checking

Before presenting the results of our analysis of arsenic exposure pathways, we provide behind-the-scenes details of our Bayesian analysis. We hope that these details will start a discussion on strategies for fitting complex Bayesian hierarchical models in a defensible manner.

4.1 Data management

In our study, datasets were stored in a hierarchy of directories by data type. As a security feature, access to the original datasets was limited. Instead, modelers had access to the derived data. The scripts used to create these derived dataset were stored along with the derived datasets. Data management and processing was carried out using ArcGIS (for spatial data management), SAS, and R (R Development Core Team 2007). The maptools R library (http://cran.r-project.org/src/contrib/Descriptions/maptools.html) was also used for further spatial-data management and manipulation. In terms of data format, we found that comma delimited (CSV) text files, although large in size, tended to be the easiest to use for exploratory data analysis and modeling, especially when using many different software packages.

4.2 Implementing the Markov chain Monte Carlo algorithm

In this analysis, the posterior distributions for the model parameters are not available in closed form. Instead, we use a hybrid MCMC sampling algorithm that sequentially samples from the full conditional posterior distributions of the model parameters (Gelfand and Smith 1990). Since some of these full conditional distributions are also not available in closed form, we employ independence or symmetric-random-walk Metropolis steps (Tierney 1994). Although there are other versions of the Metropolis-Hastings algorithm that may have better convergence properties, these methods are easy to implement and straightforward to tune in order to achieve appropriate mixing. In practice, the choice of more complicated candidate distributions and algorithms usually requires careful implementation and tuning.

All of the full conditional distributions used in this analysis are provided in the Supplemental Material document. To implement the MCMC algorithm, one needs to check that the full conditional distributions are analytically correct, check whether the algorithm converges and mixes well (i.e., whether the full parameter space is adequately

\footnote{available from http://www.stat.osu.edu/~pfc/supplemental/Arizona_supplemental.pdf}
Figure 7: Time series plots of the log As concentrations for all the observed values at the 14 IMPROVE air-monitor locations. The vertical gray lines delimit the time range of NHEXAS data collection in the county where the monitor is located.
explored), as well as check the sensitivity of the inferences to the choice of prior distributions and aspects of the data. All of these issues are important in fitting our Bayesian hierarchical pathways model, due to the large number of pathways (processes) and different data sources. Each dataset can have missingness and censoring (due to MDLs). The data also have different (initially incoherent) spatial scales. For some data types, spatial coverage is limited, which may induce identifiability problems into the analysis.

In coding the MCMC algorithm, we initially fixed most of the model parameters at reasonable values. Then we systematically unfixed specific parameters (or blocks of parameters) and assessed convergence and mixing of the MCMC algorithm. This approach also proved immensely helpful for debugging. In addition, we generated synthetic data from our model and checked that the fitted model (fitted to the synthetic data), correctly recovered the values of the parameters used to generate the data. Whenever possible, we also fitted components of our model using OpenBUGS, via the R library BRugs. This strategy provided yet another check for the primary implementation in R.

There were a number of techniques that helped us in implementing the MCMC algorithm. Depending on the robustness required for sampling, we used a Cholesky decomposition or an eigenvalue decomposition to sample the normally distributed slope parameters of our regression models. (The eigenvalue decomposition is more robust, but much slower.) For censored data, we sampled any values that were below the MDL using a rejection-sampling algorithm for the truncated normal distribution. While imputation of the missing data within our MCMC algorithm is not necessary, we found that it simplified the computer code and cut down on errors in implementation. We argue that although MCMC algorithms need to be efficient, they also need to be straightforward to read and debug, especially if the model/code needs to be modified in the future. We found that making the computer code overly general can lead to slow execution times.

4.3 Component-wise model fitting and checking

In this section, we consider the ability of different models to fit the NHEXAS data. We first fit the local-environment-to-biomarker (LEB) model and then fit a model with the LEB pathways augmented with global-to-local-environment (GLE) model components. This LEB+GLE model’s fit is compared to that of the LEB model in a number of ways. Through a comparison of the posterior distributions from the two models, we explore the extent to which the extra global-environmental information results in Bayesian learning about individual pathways of exposure.

LEB model

We began by fitting the local-environment-to-biomarker (LEB) model containing all of the pathways shown in the top panel of Figure 3. As is traditionally done in any MCMC algorithm, we ran multiple chains from multiple starting locations. After a burn-in of
100,000 iterations, we ran each chain for a further 200,000 iterations. Although not entirely necessary, we reduced the autocorrelation in the chain by thinning and storing every 20th iteration. Hence, our inferences are based on 10,000 samples. Trace plots and autocorrelation plots were used to diagnose convergence of the chains. When fitting the LEB model, the mean parameters \( \{\mu^M_j\} \), slope parameters \( \{\beta^M_{jk}\} \), and precision parameters \( \{\tau^M_j\} \), where the index \( j \) corresponded to Personal Air, Indoor Air, and Outdoor Air, never converged; running the chains longer did not remedy this situation. We believe we have isolated the cause of this problem to having too little information (i.e., few observed values above the MDL) about the various air-media measures as part of NHEXAS, especially for the Personal Air medium (Table 2). This lack of data is most likely due to the burdensome nature of personal-air exposure monitors (Samet and Jaakkola 1999). That is, the lack of convergence is a result of a data-induced, as opposed to a model-induced parameter nonidentifiability issue. To see if the problem could be resolved by removing Personal Air, we refitted the model without the Personal Air medium, now linking the Indoor Air and the Outdoor Air latent processes directly to the Urine biomarker latent process (essentially, we removed the Personal Air node in the top panel of Figure 3). This modification helped a little, but there was still not enough information in the data to identify parameters in the Indoor Air to Urine, the Outdoor Air to Urine, and the Outdoor Air to Indoor Air pathways. Following standard practice for addressing multicollinearity in multiple linear regression models, we decided to remove one of the direct links between the air media and Urine. Since most people spend considerably more time indoors rather than outdoors (Committee on Advances in Assessing Human Exposure to Airborne Pollutants 1991), we decided to keep the direct link from Indoor Air to Urine and remove the Outdoor Air to Urine link. Removing the Outdoor Air to Urine link channels all the air-media pathways to the biomarker through an individual’s Indoor Air. With these modifications, our identifiability problems were resolved. Henceforth, the LEB model without Personal Air, where Indoor Air is linked directly to Urine, will be referred to as the LEB model; the corresponding pathways diagram is shown in the bottom panel of Figure 3.

Before we summarize this LEB model, we give a description of how we diagnosed its fit. We started by producing standardized residual plots for the log As concentration process for each of the media in the NHEXAS study, \( X^M_j \), \( j = 1, \ldots, N^M \). That is, for each medium \( j \), and each individual \( i = 1, \ldots, N^I \), we defined

\[

r^M_{ji}(p) = \left( \tau^M_{ji}(p) \right)^{-1/2} \left\{ X^M_{ji}(p) - \left( \mu^M_{ji}(p) + \sum_{k \in S^M} \beta^M_{jk}(p) X^M_{ki}(p) \right) \right\},

\]

where \( \theta^p \) denotes the \( p \)th sample of the parameter \( \theta \) from the joint posterior distribution (Gelman et al. 2004, p.170). We found that taking a random realization (or a few realizations) from the posterior distribution of parameters, \( \{X^M_{ji}\} \), \( \{\mu^M_{ji}\} \), \( \{\beta^M_{jk}\} \), and \( \{\tau^M_{ji}\} \), and then examining plots of the standardized residuals, gave informative diagnoses of model fit. As an example, Figure 8 contains such residual plots for the Urine pathway. The histogram of the standardized residuals (first row, left-hand panel) as well as the plots of the residuals versus the observation number and process vari-
ables in the pathways to Urine from Indoor Air, Sill Dust, Soil, Food, and Beverage, respectively, show residuals in the range (-6,6) and none that could be identified as unusual. There is also some evidence of non-constant variation in the residual plots for particular media. A plot of the standardized residuals versus the county in Figure 8 (bottom row, right-hand panel) indicates that the variability is not uniform across counties. Examining model fit based on a single random draw from the latent processes residual distributions was useful in this case, however, there is certainly a question as to their calibration and their applicability to other models and datasets. (This also opens up the possibility of posterior predictive checks for these models, which would be quite involved given the missingness and censoring in the data.)

Figure 9 displays a summary of the marginal posterior distributions of the slope parameters \( \{ \beta_{Mjk} \} \) in the LEB model (bottom panel, Figure 3). Consider the Urine, Food, and Beverage media and their (linear) dependence on other media. We display the posterior mean (black circle) and a 95% credible interval (solid black line) for the slope parameters linking the aforementioned media to other media. For example, Urine is modeled as being possibly related to Indoor Air, Sill Dust, Soil, Food, and Beverage. (We define and compare the gray circles and dashed lines below.) From Figure 9, we see that log Urine As concentrations are positively linearly related with log Sill Dust, log Food, and log Beverage As concentrations. Although the intervals relating log Urine As concentrations with log Indoor Air and log Soil As concentrations cover mostly negative values, they do include zero, indicating no significant linear relationships.

In the direct pathway to Food, there are no significant linear relationships between Food and Indoor Air, Food and Sill Dust, and Food and Water. Among the direct pathways to Beverage, an increase in the log Water or the log Indoor Air As concentrations results in an increase in the log Beverage As concentration. As expected, among the direct pathways to Indoor Air, there is a positive relationship with Outdoor Air and Soil. Finally, the direct pathway to Sill Dust from Indoor Air is not significant.

The black circles and lines in Figure 10 show posterior summaries (the circles denote the posterior means, the lines are 95% credible intervals) for the process variances \( \{ 1/\tau_{Mj} \} \). We can see that the process variances of Urine, Sill Dust, and Outdoor Air are the largest, while the process variance of Soil is the smallest.

**LEB model + global water + global soil + global air**

In our model building exercise, we progressively added the global-water, global-soil, and global-air models to the LEB model, checking the results sequentially. In the interests of space, we summarize the model that includes all three components. We collectively refer to the three global-environment models as the global-to-local-environment (GLE) model components and our final model as the LEB+GLE model.

We begin by examining the fit of the LEB+GLE model and comparing it to the fit of the LEB model. Figure 11 contains plots of the standardized residuals for the direct pathways leading to Urine for the LEB+GLE model. Comparing the fit of the LEB model (Figure 8) to the LEB+GLE model (Figure 11), we find that the addition of the
Figure 8: Standardized residual plots for the direct pathway to Urine in the LEB model (bottom panel, Figure 3). Moving from left to right, top to bottom, there is a histogram of a single draw of the standardized residuals for Urine, a plot of the residuals by observation number, plots of the residuals versus each of the five media in the Urine pathway, and the standardized residuals for Urine, broken down by County.
The circles (black: LEB model; gray: LEB model + global water + global soil + global air) denote the posterior means of the slope parameters $\{\beta_{jk}^M\}$, linearly relating medium $k$ (right-hand side) to medium $j$ (left-hand side) in the LEB model. The horizontal lines through each circle denote the corresponding 95% credible intervals.
Figure 10: The circles compare the posterior means of the process-variance parameters $\{1/\tau_{Mj}\}$ (black circles: LEB model; gray circles: LEB model + global water + global soil + global air). The horizontal lines through each circle denote the corresponding 95% credible intervals.

GLE components results in substantially less variation in the residuals.

In terms of inferences on the exposure pathways, Figures 9 and 10 summarize the fitted LEB+GLE model. The gray circles and dashed lines display, respectively, the posterior means and 95% credible intervals for the slope parameters, $\{\beta_{jk}^M\}$ (Figure 9), and process variances, $\{1/\tau_{Mj}\}$ (Figure 10). We compare these inferential summaries to the corresponding summaries for the LEB model without the GLE components. In terms of the posterior distributions of $\{\beta_{jk}^M\}$ we found that adding the global components does not greatly modify our inferences on the pathways of exposure to As. The only exception to this general pattern is that the 95% credible interval for the slope parameter corresponding to the link from Soil to Urine is shifted slightly to the right when the GLE components are included. This difference casts doubt on the negative relationship of Urine with Soil observed when only the LEB model is fitted, which the science in fact
suggests should be positive. In terms of the process variances, \( \{1/\tau_j^M\} \), including the global components greatly reduces the process variances for the Soil and Water media, but does not affect the process variances for the other media.

To illustrate the effect of adding the GLE components to the LEB model, Figure [12] displays boxplots of the posterior means of the local-environment Soil and Air processes for each individual, broken down by whether or not the corresponding NHEXAS measurement is missing or below the MDL. (There are no below-MDL values for local-environment Soil observations. We do not show Water since there are no local-environment Water observations missing or below the MDL.) In each panel of Figure 12, we compare the distribution across individuals of the local-environment process posterior means from the LEB model and the LEB+GLE model. We can see that the distributions of posterior means differ for individuals with NHEXAS individuals’ observations that are missing or below the MDL. Taking for example the local-environment Soil process, the individual-specific posterior means tend to be larger for the LEB model than they are for the LEB+GLE model. This illustrates Bayesian learning from the global-soil model. Similar conclusions can be made for the local-environment Air process, which implies that our simple global-air model does in fact influence the local-environment Air process.

### 4.4 Further sensitivity analyses

Given the variation in the quality and extent of the data sources used in our analysis, we explored the sensitivity of the LEB model to aspects of the data. Due to the amount of time required for model fitting, we did not include the global-water, global-soil, or global-air models with the LEB model in this exercise. As an example of such sensitivity analyses, we left out all individuals in each county in turn, and refitted the LEB model. Our interest was in the influence of any one county’s NHEXAS data upon our results. Figure [13] shows summaries of the posterior distributions of the slope parameters \( \{\beta_{jk}^M\} \) in the direct pathways to Urine for fourteen (the number of counties with observations) separately fitted models. The gray horizontal lines denote the corresponding slope parameters \( \{\beta_{jk}^M\} \) obtained from fitting the LEB model to the full dataset. This figure indicates, with perhaps the exception of Pima county, that the posterior distributions are robust to the data by county, which provides us some confidence in our results.

In addition to issues regarding the sensitivity of our results to aspects of the data, we also considered our choice of prior distributions. Throughout, we have relied heavily on the use of normal and gamma priors. Certainly, the use of normal priors is standard for modeling log concentrations. However, the use of gamma priors for precisions is more open to debate (e.g., [Gelman] 2006). As we fitted our various models, we checked that our results were not sensitive to the choice of the parameters in the gamma prior distributions. In a few smaller versions of the model, we replaced the gamma prior distributions by other, commonly used, more informative prior distributions, such as uniform distributions. (Then the full conditional distributions are not available in closed form and thus Metropolis-Hastings steps were required.) Our inferences were not affected by these changes in the prior distributions.
Figure 11: Standardized residual plots for the direct pathways to Urine in the LEB model + global water + global soil + global air. The plots are described in the caption of Figure 8.
4.5 Additional model comparisons

One might argue that the observed improvement in model fit when the GLE components were incorporated into the LEB model is not due to the additional information provided by the global-environmental-media observations, but rather is a result of the “spatial” nature of the GLE models. In other words, by allowing the latent processes to borrow strength from proximate individuals and counties through the GLE models, we can improve the overall model fit. To explore this argument, we fitted an alternative version of the LEB model that allows for spatial dependence in the various media, but does not require additional data. In this alternative model, the prior models for the latent processes (equations 1 and 2) in the LEB model are replaced with spatially dependent county-specific and media-specific intercepts $\mu_{M,j,c(i)}$, where recall $c(i)$ denotes the county where NHEXAS individual $i$ resides. For each medium $j$, $\{\mu_{M,j,c(i)} : i = 1, \ldots, N^I\}$ are modeled using a CAR model specified in a similar fashion to (5). For these CAR models, we use a neighborhood matrix defined by counties that share a boundary, and we specify prior distributions that are similar to those used in the stream-sediment-process component of the global-soil model.

Upon fitting this version of the LEB model with spatially varying intercepts, we found that while the residuals were slightly less dispersed than they were for our original LEB model, our original LEB model with all three GLE components still appears to fit best to the data. In terms of inference on the model parameters, there is no evidence that the spatial-dependence parameters in the CAR models for each media-specific intercept were different from zero. It does appear that the intercepts for the Food, Soil, Sill Dust, and Water media vary by county, although the patterns do not appear to be spatially dependent. On the other hand, the intercepts for the Urine, Beverage, Indoor Air,
Figure 13: The circles denote the posterior means of slope parameters \( \{ \beta_{jk}^M \} \) in the direct pathway to Urine, removing the data from each county in turn. The vertical lines through each circle denote the associated 95% credible intervals. The horizontal gray line in each panel denotes the posterior mean value of the slope parameters \( \{ \beta_{jk}^M \} \) without removing the data from each county.
5 Summary of scientific results

We have demonstrated that the structure proposed by [Clayton et al. (2002)] to explain human As exposure pathways in NHEXAS Region 5 is applicable to the analysis of As exposure pathways in NHEXAS AZ, once the air pathways have been modified, as discussed above. Except for a weakly negative relationship of Urine with Soil and Indoor Air, any declared relationship between media was positive. In particular, Urine showed a positive relationship with Food, Beverage, and Sill Dust. The incorporation of GLE models for global water, global soil, and global air did little to affect these relationships, except (i) to move the negative relationship of Urine with Soil to be closer to zero, (ii) to slightly move the posterior distributions of the parameters of local-environment Soil, and local-environment Air processes for those subjects that contained missing or below MDL values, and (iii) to reduce the variability in the posterior residuals based on the pathway processes that link directly to Urine. Therefore, we conclude that our GLE model did not significantly refine our understanding of the pathways of exposure to As in Arizona, but we did get some increased precision for the Water, Soil, and Outdoor Air media. The incorporation of GLE models still may be of use in assessing spatial variation in exposure across AZ, since the global-water and global-soil data have better spatial coverage than the NHEXAS AZ data.

Finally, we note that since pathways of exposure to inorganic As and organic As differ (see [Tapio and Grosche (2006)]), a speciated analysis of As exposure pathways may yield different conclusions, both with regard to the relationship between the local environmental media and the urine biomarker, as well as in terms of the influence of the global environmental media on the results. However, since speciated local-environmental-media measurements and speciated biomarker measurements are not currently available, we were unable to investigate this question.

6 Discussion

The aim of this paper is to start a discussion on strategies for fitting complex Bayesian hierarchical models. If model fitting algorithms are not implemented carefully, inferences will be suspect. Within any application, great care and organization is required.
Hierarchical Model Building, Fitting, and Checking

We close with an observation. Following standard ideas of software development, an MCMC algorithm should be coded and tested in “bite-size pieces”. Since problems with mixing and convergence are commonplace, it is not sufficient to fit a large model all at once. Instead, components of large models should be combined in a systematic fashion. If an analysis produces an interesting result, it is necessary to understand which components of the model and of the data are driving the result. In our opinion, fast and reliable implementations of MCMC algorithms with easily extendable and modifiable code are crucial for sensitivity analyses to be performed. Finally, we note that in addition to careful implementation of statistical-model-fitting algorithms, in analyses that involve multiple types and versions of datasets, it is of paramount importance that the data be managed in a documented fashion. That is, any derived data set must be reproducible.

References


URL [http://www.R-project.org](http://www.R-project.org) [19]


Hierarchical Model Building, Fitting, and Checking


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Appendix: The independent normal model with possible censoring and missingness (INCM)

Let $N(\mu, \sigma^2)$ denote a normal distribution with mean $\mu$ and variance $\sigma^2$, and $CN(\mu, \sigma^2; c)$ denote a left-censored normal distribution with mean $\mu$ and variance $\sigma^2 > 0$ that is censored at level $c$. For each observation $Y_i$ from the data $\{Y_1, \ldots, Y_n\}$, we let the observation-status variable $Z_i$ be 0 if the observed value is below the MDL value of $M_i$, or 1 if the value is equal to or above the MDL, or 2 if the observation is missing. Now let $\mathbf{Y} = (Y_1, \ldots, Y_n)'$, $\mathbf{Z} = (Z_1, \ldots, Z_n)'$, and $\mathbf{M} = (M_1, \ldots, M_n)'$. Then the random vector $\mathbf{Y}$ has an independent normal distribution with possible censoring and
missingness \((INCM \text{ distribution})\), or \(Y \sim INCM(\mu, \sigma^2; Z; M)\), if

\[
[Y|X, \sigma^2, Z, M] = \prod_{\{i: Z_i=0 \text{ or } 1\}} [Y_i|\mu_i, \sigma^2]
\]

\[
= \left[ \prod_{\{i: Z_i=0\}} \text{CN}(\mu_i, \sigma^2; M_i) \prod_{\{i: Z_i=1\}} \text{N}(\mu_i, \sigma^2) \right],
\]

where \(E(Y) = (\mu_1, \ldots, \mu_n)' = \mu\) is the mean vector and \(\text{var}(Y_i) = \sigma^2 > 0 \ (i = 1, \ldots, n)\) is the variance.
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