Package: BMIselect (via r-universe)

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Title Bayesian MI-LASSO for Variable Selection on Multiply-Imputed Datasets

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Description Provides a suite of Bayesian MI-LASSO for variable selection methods for multiply-imputed datasets. The package includes four Bayesian MI-LASSO models using shrinkage (Multi-Laplace, Horseshoe, ARD) and Spike-and-Slab (Spike-and-Laplace) priors, along with tools for model fitting via MCMC, four-step projection predictive variable selection, and hyperparameter calibration. Methods are suitable for both continuous and binary covariates under missing-at-random or missing-completely-at-random assumptions. See Zou, J., Wang, S. and Chen, Q. (2025), Bayesian MI-LASSO for Variable Selection on Multiply-Imputed Data. ArXiv, 2211.00114. <doi:10.48550/arXiv.2211.00114> for more details. We also provide the frequentist`s MI-LASSO function.

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Contents

`ARD_mcmc` *ARD MCMC Sampler for Multiply-Imputed Regression*

Description

Implements Bayesian variable selection using the Automatic Relevance Determination (ARD) prior across multiply-imputed datasets. The ARD prior imposes feature-specific shrinkage by placing a prior proportional to inverse of precision of each coefficient.

Usage

```
ARD_mcmc(
  X,
  Y,
  intercept = TRUE,
  nburn = 4000,
  npost = 4000,
  seed = NULL,
  verbose = TRUE,
  printevery = 1000,
  chain_index = 1
)
```

Arguments

`X`	A 3-D array of predictors with dimensions `D × n × p`.
`Y`	A matrix of outcomes with dimensions `D × n`.
`intercept`	Logical; include an intercept? Default `TRUE`.
`nburn`	Integer; number of burn-in MCMC iterations. Default `4000`.
`npost`	Integer; number of post-burn-in samples to retain. Default `4000`.
`seed`	Integer or `NULL`; random seed for reproducibility. Default `NULL`.
`verbose`	Logical; print progress messages? Default `TRUE`.
`printevery`	Integer; print progress every this many iterations. Default `1000`.
`chain_index`	Integer; index of this MCMC chain (for labeling messages). Default `1`.

Value

A named `list` with components:

`post_beta` Array `npost × D × p` of sampled regression coefficients.

`post_alpha` Matrix `npost × D` of sampled intercepts (if used).

`post_sigma2` Numeric vector length `npost`, sampled residual variances.

`post_psi2` Matrix `npost × p` of sampled precision parameters for each coefficient.

`post_fitted_Y` Array `npost × D × n` of posterior predictive draws (with noise).

`post_pool_beta` Matrix `(npost * D) × p` of pooled coefficient draws.

`post_pool_fitted_Y` Matrix `(npost * D) × n` of pooled predictive draws (with noise).

`hat_matrix_proj` Matrix `D × n × n` of averaged projection hat-matrices. To avoid recalculate for estimating degree of freedom.

Examples

```
sim <- sim_B(n = 100, p = 20, type = "MAR", SNP = 1.5, corr = 0.5,
low_missing = TRUE, n_imp = 5, seed = 123)
X <- sim$data_MI$X
Y <- sim$data_MI$Y
fit <- ARD_mcmc(X, Y, nburn = 100, npost = 100)
```

`BMI_LASSO` *Bayesian MI-LASSO for Multiply-Imputed Regression*

Description

Fit a Bayesian multiple-imputation LASSO (BMI-LASSO) model across multiply-imputed datasets, using one of four priors: Multi-Laplace, Horseshoe, ARD, or Spike-Laplace. Automatically standardizes data, runs MCMC in parallel, performs variable selection via four-step projection predictive variable selection, and selects a final submodel by BIC.

Usage

```
BMI_LASSO(
  X,
  Y,
  model,
  standardize = TRUE,
  SNC = TRUE,
  grid = seq(0, 1, 0.01),
  orthogonal = FALSE,
  nburn = 4000,
  npost = 4000,
  seed = NULL,
  nchains = 1,
  ncores = 1,
  output_verbose = TRUE,
  printevery = 1000,
  ...
)
```

Arguments

X	A numeric matrix or array of predictors. If a matrix n × p, it is taken as one imputation; if an array D × n × p, each slice along the first dimension is one imputed dataset.
Y	A numeric vector or matrix of outcomes. If a vector of length n, it is recycled for each imputation; if a D × n matrix, each row is the response for one imputation.
model	Character; which prior to use. One of "Multi_Laplace", "Horseshoe", "ARD", or "Spike_Laplace".
standardize	Logical; whether to normalize each X and centralize Y within each imputation before fitting. Default TRUE.
SNC	Logical; if TRUE, use scaled neighborhood criterion; otherwise apply thresholding or median-based selection. Default TRUE.
grid	Numeric vector; grid of scaled neighborhood criterion (or thresholding) to explore. Default seq(0,1,0.01).
orthogonal	Logical; if TRUE, using orthogonal approximations for degrees-of-freedom estimations. Default FALSE.
nburn	Integer; number of burn-in MCMC iterations per chain. Default 4000.
npost	Integer; number of post-burn-in samples to retain per chain. Default 4000.
seed	Optional integer; base random seed. Each chain adds its index.
nchains	Integer; number of MCMC chains to run in parallel. Default 1.
ncores	Integer; number of parallel cores to use. Default 1.
output_verbose	Logical; print progress messages. Default TRUE.
printevery	Integer; print status every so many iterations. Default 1000.
...	Additional model-specific hyperparameters:

- For "Multi_Laplace": h (shape) and v (scale) of Gamma hyperprior.
- For "Spike_Laplace": a (shape) and b (scale) of Gamma hyperprior.

Value

A named list with elements:

posterior List of length nchains of MCMC outputs (posterior draws).

select List of length nchains of logical matrices showing which variables are selected at each grid value.

best_select List of length nchains of the single best selection (by BIC) for each chain.

posterior_best_models List of length nchains of projected posterior draws for the best submodel.

bic_models List of length nchains of BIC values and degrees-of-freedom for each candidate submodel.

summary_table_full A data frame summarizing rank-normalized split-Rhat and other diagnostics for the full model.

summary_table_selected A data frame summarizing diagnostics for the selected submodel after projection.

Examples

```
sim <- sim_A(n = 100, p = 20, type = "MAR", SNP = 1.5, low_missing = TRUE, n_imp = 5, seed = 123)
X <- sim$data_MI$X
Y <- sim$data_MI$Y
fit <- BMI_LASSO(X, Y, model = "Horseshoe",
                 nburn = 100, npost = 100,
                 nchains = 1, ncores = 1)
str(fit$best_select)
```

---

horseshoe_mcmc *Horseshoe MCMC Sampler for Multiply-Imputed Regression*

Description

Implements Bayesian variable selection using the hierarchical Horseshoe prior across multiply-imputed datasets. This model applies global–local shrinkage to regression coefficients via a global scale (tau2), local scales (lambda2), and auxiliary hyperpriors (kappa, eta).

Usage

```
horseshoe_mcmc(
  X,
  Y,
  intercept = TRUE,
  nburn = 4000,
```

```
  npost = 4000,
  seed = NULL,
  verbose = TRUE,
  printevery = 1000,
  chain_index = 1
)
```

Arguments

X	A 3-D array of predictors with dimensions D × n × p.
Y	A matrix of outcomes with dimensions D × n.
intercept	Logical; include an intercept term? Default TRUE.
nburn	Integer; number of burn-in MCMC iterations. Default 4000.
npost	Integer; number of post-burn-in samples to retain. Default 4000.
seed	Integer or NULL; random seed for reproducibility. Default NULL.
verbose	Logical; print progress messages? Default TRUE.
printevery	Integer; print progress every this many iterations. Default 1000.
chain_index	Integer; index of this MCMC chain (for labeling prints). Default 1.

Value

A named list with components:

post_beta Array npost × D × p of sampled regression coefficients.

post_alpha Matrix npost × D of sampled intercepts (if used).

post_sigma2 Numeric vector of length npost, sampled residual variances.

post_lambda2 Matrix npost × p of local shrinkage parameters λ_j^2.

post_kappa Matrix npost × p of auxiliary local hyperparameters κ_j.

post_tau2 Numeric vector of length npost, sampled global scale τ^2.

post_eta Numeric vector of length npost, sampled auxiliary global hyperparameter η.

post_fitted_Y Array npost × D × n of posterior predictive draws (with noise).

post_pool_beta Matrix (npost * D) × p of pooled coefficient draws.

post_pool_fitted_Y Matrix (npost * D) × n of pooled predictive draws (with noise).

hat_matrix_proj Matrix D × n × n of averaged projection hat-matrices. To avoid recalculate for estimating degree of freedom.

Examples

```
sim <- sim_B(n = 100, p = 20, type = "MAR", SNP = 1.5, corr = 0.5,
low_missing = TRUE, n_imp = 5, seed = 123)
X <- sim$data_MI$X
Y <- sim$data_MI$Y
fit <- horseshoe_mcmc(X, Y, nburn = 100, npost = 100)
```

MI_LASSO *Multiple-Imputation LASSO (MI-LASSO)*

Description

Fit a LASSO-like penalty across D multiply-imputed datasets by iteratively reweighted ridge regressions (Equation (4) of the manuscript). For each tuning parameter in lamvec, it returns the pooled coefficient estimates, the BIC, and the selected variables.

Usage

```
MI_LASSO(
  X,
  Y,
  lamvec = (2^(seq(-1, 4, by = 0.05)))^2/2,
  maxiter = 200,
  eps = 1e-20,
  ncores = 1
)
```

Arguments

X	A matrix n×p or an array D×n×p of imputed predictor sets. If a matrix is supplied, it is treated as a single imputation (D = 1).
Y	A vector length n or a D×n matrix of outcomes. If a vector, it is reused across imputations.
lamvec	Numeric vector of penalty parameters λ to search. Default (2^(seq(-1,4,by=0.05)))^2/2.
maxiter	Integer; maximum number of ridge–update iterations per lambda. Default 200.
eps	Numeric; convergence tolerance on coefficient change. Default 1e-20.
ncores	Integer; number of cores for parallelizing over lamvec. Default 1.

Value

If length(lamvec) > 1, a list with elements:

best List for the $lambda$ with minimal BIC containing: coefficients ((p+1)×D intercept + slopes), bic (BIC scalar), varsel (logical length-p vector of selected predictors), lambda (the chosen penalty).

lambda_path length(lamvec)×2 matrix of each lambda and its corresponding BIC.

If length(lamvec) == 1, returns a single list (as above) for that penalty.

Examples

```
sim <- sim_A(n = 100, p = 20, type = "MAR", SNP = 1.5, low_missing = TRUE, n_imp = 5, seed = 123)
X <- sim$data_MI$X
Y <- sim$data_MI$Y
fit <- MI_LASSO(X, Y, lamvec = c(0.1))
```

`multi_laplace_mcmc` *Multi-Laplace MCMC Sampler for Multiply-Imputed Regression*

Description

Implements Bayesian variable selection under the Multi-Laplace prior on regression coefficients across multiply-imputed datasets. The prior shares local shrinkage parameters (`lambda2`) across imputations and places a Gamma(`h`, `v`) hyperprior on the global parameter `rho`.

Usage

```
multi_laplace_mcmc(
  X,
  Y,
  intercept = TRUE,
  h = 2,
  v = NULL,
  nburn = 4000,
  npost = 4000,
  seed = NULL,
  verbose = TRUE,
  printevery = 1000,
  chain_index = 1
)
```

Arguments

`X`	A 3-D array of predictors with dimensions `D` × `n` × `p`.
`Y`	A matrix of outcomes with dimensions `D` × `n`.
`intercept`	Logical; include an intercept? Default `TRUE`.
`h`	Numeric; shape parameter of the Gamma prior on `rho`. Default `2`.
`v`	Numeric or `NULL`; scale parameter of the Gamma prior on `rho`. If `NULL`, defaults to `(D+1)/(D*(h-1))`.
`nburn`	Integer; number of burn-in iterations. Default `4000`.
`npost`	Integer; number of post-burn-in samples to store. Default `4000`.
`seed`	Integer or `NULL`; random seed for reproducibility. Default `NULL`.
`verbose`	Logical; print progress messages? Default `TRUE`.
`printevery`	Integer; print progress every this many iterations. Default `1000`.
`chain_index`	Integer; index of this MCMC chain (for messages). Default `1`.

Value

A named list with elements:

post_beta Array npost × D × p of sampled regression coefficients.

post_alpha Matrix npost × D of sampled intercepts (if used).

post_sigma2 Numeric vector of length npost, sampled residual variances.

post_lambda2 Matrix npost × p of sampled local shrinkage parameters.

post_rho Numeric vector of length npost, sampled global parameters.

post_fitted_Y Array npost × D × n of posterior predictive draws (with noise).

post_pool_beta Matrix (npost * D) × p of pooled coefficient draws.

post_pool_fitted_Y Matrix (npost * D) × n of pooled predictive draws (with noise).

hat_matrix_proj Matrix D × n × n of averaged projection hat-matrices. To avoid recalculate for estimating degree of freedom.

h, v Numeric; the shape and scale hyperparameters used.

Examples

```
sim <- sim_B(n = 100, p = 20, type = "MAR", SNP = 1.5, corr = 0.5, low_missing = TRUE,
n_imp = 5, seed = 123)
X <- sim$data_MI$X
Y <- sim$data_MI$Y
fit <- multi_laplace_mcmc(X, Y, intercept = TRUE, nburn = 100, npost = 100)
```

---

projection_mean *Projecting Posterior Means of Full-Model Coefficients onto a Reduced Subset Model*

Description

Given posterior means of beta1_mat (and optional intercepts alpha1_vec) from a full model fitted on D imputed datasets, compute the predictive projection onto the submodel defined by xs_vec. Returns the projected coefficients (and intercepts, if requested).

Usage

```
projection_mean(X_arr, beta1_mat, xs_vec, sigma2, alpha1_vec = NULL)
```

Arguments

X_arr	A 3-D array of predictors, of dimension D * n * p.
beta1_mat	A D * p matrix of full-model coefficients, one row per imputation.
xs_vec	Logical vector of length p; TRUE for predictors to keep in the submodel.
sigma2	Numeric scalar; the residual variance from the full model (pooled across imputations).
alpha1_vec	Optional numeric vector of length D; full-model intercepts per imputation. If NULL (the default), the projection omits an intercept term.

Value

A list with components:

`beta2_mat` A `D * p` matrix of projected submodel coefficients.

`alpha2_vec` (If `alpha1_vec` provided) numeric vector length `D` of projected intercepts.

Examples

```
# Simulate a single imputation with n=50, p=5:
D <- 3; n <- 50; p <- 5
X_arr <- array(rnorm(D * n * p), c(D, n, p))
beta1_mat <- matrix(rnorm(D * p), nrow = D)
# Suppose full-model sigma2 pooled is 1.2
sigma2 <- 1.2
# Project onto predictors 1 and 4 only:
xs_vec <- c(TRUE, FALSE, FALSE, TRUE, FALSE)
proj <- projection_mean(X_arr, beta1_mat, xs_vec, sigma2)
str(proj)

# With intercept:
alpha1_vec <- rnorm(D)
proj2 <- projection_mean(X_arr, beta1_mat, xs_vec, sigma2, alpha1_vec)
str(proj2)
```

`projection_posterior` *Projection of Full-Posterior Draws onto a Reduced-Subset Model*

Description

Given posterior draws `beta1_arr` (and optional intercepts `alpha1_arr`) from a full model fitted on `D` imputed datasets, compute the predictive projection of each draw onto the submodel defined by `xs_vec`. Returns the projected coefficients (and intercepts, if requested) plus the projected residual variance for each posterior draw.

Usage

```
projection_posterior(X_arr, beta1_arr, sigma1_vec, xs_vec, alpha1_arr = NULL)
```

Arguments

`X_arr`	A 3-D array of predictors, of dimension `D * n * p`.
`beta1_arr`	A `npost * D * p` array of full-model coefficient draws.
`sigma1_vec`	Numeric vector of length `npost`, full-model residual variances.
`xs_vec`	Logical vector of length `p`; `TRUE` indicates predictors to keep.
`alpha1_arr`	Optional `npost * D` matrix of full_model intercept draws. If `NULL` (the default), the projection omits an intercept term.

Value

A list with components:

`beta2_arr` Array `npost * D * p` of projected submodel coefficients.

`alpha2_arr` (If `alpha1_arr` provided) matrix `npost * D` of projected intercepts.

`sigma2_opt` Numeric vector length `npost` of projected residual variances.

Examples

```
D <- 3; n <- 50; p <- 5; npost <- 100
X_arr      <- array(rnorm(D*n*p), c(D, n, p))
beta1_arr  <- array(rnorm(npost*D*p), c(npost, D, p))
sigma1_vec <- runif(npost, 0.5, 2)
xs_vec     <- c(TRUE, FALSE, TRUE, FALSE, TRUE)
# Without intercept
proj <- projection_posterior(X_arr, beta1_arr, sigma1_vec, xs_vec)
str(proj)
# With intercept draws
alpha1_arr <- matrix(rnorm(npost*D), nrow = npost, ncol = D)
proj2 <- projection_posterior(X_arr, beta1_arr, sigma1_vec, xs_vec, alpha1_arr)
str(proj2)
```

---

sim_A *Simulate dataset A: Independent continuous covariates with MCAR/MAR missingness*

Description

Generates a dataset for Scenario A used in Bayesian MI-LASSO benchmarking. Covariates are iid standard normal, with a fixed true coefficient vector, linear outcome, missingness imposed on specified columns under MCAR or MAR, and multiple imputations via predictive mean matching.

Usage

```
sim_A(
  n = 100,
  p = 20,
  type = "MAR",
  SNP = 1.5,
  low_missing = TRUE,
  n_imp = 5,
  seed = NULL
)
```

Arguments

n	Integer. Number of observations.
p	Integer. Number of covariates (columns). Takes values in {20, 40}.
type	Character. Missingness mechanism: "MCAR" or "MAR".
SNP	Numeric. Signal-to-noise ratio controlling error variance.
low_missing	Logical. If TRUE, use low missingness rates; if FALSE, higher missingness.
n_imp	Integer. Number of multiple imputations to generate.
seed	Integer or NULL. Random seed for reproducibility.

Value

A list with components:

data_O A list of complete covariate matrix and outcomes before missingness.

data_mis A list of covariate matrix and outcomes with missing values.

data_MI A list of array of imputed covariates (n_imp × n × p) and a matrix of imputed outcomes (n_imp × n).

data_CC A list of complete-case covariate matrix and outcomes.

important Logical vector of true nonzero coefficient indices.

covmat True covariance matrix used for X.

beta True coefficient vector.

Examples

```
sim <- sim_A(n = 100, p = 20, type = "MAR", SNP = 1.5,
             low_missing = TRUE, n_imp = 5, seed = 123)
str(sim)
```

---

sim_B *Simulate dataset B: AR(1)-correlated continuous covariates with MCAR/MAR missingness*

Description

Generates a dataset for Scenario B used in Bayesian MI-LASSO benchmarking. Covariates are multivariate normal with AR(1) covariance, with a fixed true coefficient vector, linear outcome, missingness imposed on specified columns under MCAR or MAR, and multiple imputations via predictive mean matching.

Usage

```
sim_B(
  n = 100,
  p = 20,
  low_missing = TRUE,
  type = "MAR",
  SNP = 1.5,
  corr = 0.5,
  n_imp = 5,
  seed = NULL
)
```

Arguments

n	Integer. Number of observations.
p	Integer. Number of covariates (columns). Takes values in {20, 40}.
low_missing	Logical. If TRUE, use low missingness rates; if FALSE, higher missingness.
type	Character. Missingness mechanism: "MCAR" or "MAR".
SNP	Numeric. Signal-to-noise ratio controlling error variance.
corr	Numeric. AR(1) correlation parameter
n_imp	Integer. Number of multiple imputations to generate.
seed	Integer or NULL. Random seed for reproducibility.

Value

A list with components:

data_O A list of complete covariate matrix and outcomes before missingness.

data_mis A list of covariate matrix and outcomes with missing values.

data_MI A list of array of imputed covariates (n_imp × n × p) and a matrix of imputed outcomes (n_imp × n).

data_CC A list of complete-case covariate matrix and outcomes.

important Logical vector of true nonzero coefficient indices.

covmat True covariance matrix used for X.

beta True coefficient vector.

Examples

```
sim <- sim_B(n = 100, p = 20, type = "MAR", SNP = 1.5, corr = 0.5,
             low_missing = TRUE, n_imp = 5, seed = 123)
str(sim)
```

`sim_C` *Simulate dataset C: AR(1)-latent Gaussian dichotomized to binary covariates with MCAR/MAR missingness*

Description

Generates binary covariates by thresholding an AR(1) latent Gaussian, then proceeds as in sim_B.

Usage

```
sim_C(
  n = 100,
  p = 20,
  low_missing = TRUE,
  type = "MAR",
  SNP = 1.5,
  corr = 0.5,
  n_imp = 5,
  seed = NULL
)
```

Arguments

`n`	Integer. Number of observations.
`p`	Integer. Number of covariates (columns). Takes values in {20, 40}.
`low_missing`	Logical. If TRUE, use low missingness rates; if FALSE, higher missingness.
`type`	Character. Missingness mechanism: "MCAR" or "MAR".
`SNP`	Numeric. Signal-to-noise ratio controlling error variance.
`corr`	Numeric. AR(1) correlation parameter
`n_imp`	Integer. Number of multiple imputations to generate.
`seed`	Integer or NULL. Random seed for reproducibility.

Value

A list with components:

data_O A list of complete covariate matrix and outcomes before missingness.

data_mis A list of covariate matrix and outcomes with missing values.

data_MI A list of array of imputed covariates (n_imp × n × p) and a matrix of imputed outcomes (n_imp × n).

data_CC A list of complete-case covariate matrix and outcomes.

important Logical vector of true nonzero coefficient indices.

covmat True covariance matrix used for X.

beta True coefficient vector.

Examples

```
sim <- sim_C(n = 100, p = 20, type = "MAR", SNP = 1.5, corr = 0.5,
             low_missing = TRUE, n_imp = 5, seed = 123)
str(sim)
```

`spike_laplace_partially_mcmc` *Spike-and-Laplace MCMC Sampler for Multiply-Imputed Regression*

Description

Implements Bayesian variable selection using a spike-and-slab prior with a Laplace (double-exponential) slab on nonzero coefficients. Latent inclusion indicators `gamma` follow Bernoulli(`theta`), and their probabilities follow independent Beta(`a`, `b`) priors.

Usage

```
spike_laplace_partially_mcmc(
  X,
  Y,
  intercept = TRUE,
  a = 2,
  b = NULL,
  nburn = 4000,
  npost = 4000,
  seed = NULL,
  verbose = TRUE,
  printevery = 1000,
  chain_index = 1
)
```

Arguments

`X`	A 3-D array of predictors with dimensions `D * n * p`.
`Y`	A matrix of outcomes with dimensions `D * n`.
`intercept`	Logical; include an intercept term? Default `TRUE`.
`a`	Numeric; shape parameter of the Gamma prior. Default `2`.
`b`	Numeric or `NULL`; scale parameter of the Gamma prior. If `NULL`, defaults to `0.5*(D+1)/(D*(a-1))`.
`nburn`	Integer; number of burn-in MCMC iterations. Default `4000`.
`npost`	Integer; number of post-burn-in samples to retain. Default `4000`.
`seed`	Integer or `NULL`; random seed for reproducibility. Default `NULL`.
`verbose`	Logical; print progress messages? Default `TRUE`.
`printevery`	Integer; print progress every this many iterations. Default `1000`.
`chain_index`	Integer; index of this MCMC chain (for labeling messages). Default `1`.

Value

A named list with components:

`post_rho` Numeric vector length `npost`, sampled global scale ρ.

`post_gamma` Matrix `npost * p` of sampled inclusion indicators.

`post_theta` Matrix `npost * p` of sampled Beta parameters θ_j.

`post_alpha` Matrix `npost * D` of sampled intercepts (if used).

`post_lambda2` Matrix `npost * p` of sampled local scale parameters λ_j^2.

`post_sigma2` Numeric vector length `npost`, sampled residual variances.

`post_beta` Array `npost * D * p` of sampled regression coefficients.

`post_fitted_Y` Array `npost * D * n` of posterior predictive draws (including noise).

`post_pool_beta` Matrix `(npost * D) * p` of pooled coefficient draws.

`post_pool_fitted_Y` Matrix `(npost * D) * n` of pooled predictive draws (with noise).

`hat_matrix_proj` Matrix `D * n * n` of averaged projection hat-matrices. To avoid recalculate for estimating degree of freedom.

`a, b` Numeric values of the rho hyperparameters used.

Examples

```
sim <- sim_B(n = 100, p = 20, type = "MAR", SNP = 1.5, corr = 0.5,
low_missing = TRUE, n_imp = 5, seed = 123)
X <- sim$data_MI$X
Y <- sim$data_MI$Y
fit <- spike_laplace_partially_mcmc(X, Y, nburn = 10, npost = 10)
```

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