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Improved Methods for Estimating Parameters in Discrete Data Analysis

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1 Introduction

For data which take the form of a two-way contingency table, many authors have examined models other than the common model of independence of two classifications. In the literature are quasi independence models, clustered sampling models, intraclass models, and the Bradley-Terry model, among others. In order to estimate model parameters, iterative methods are required, and this leads to the problem of developing efficient algorithms.

2 Quasi Independence Models

If there are cells in a contingency table which \textit{a priori} have a zero count, and there are cells in that row or column which have non-zero counts, the independence model is not appropriate. To cope with this problem of so-called structural zeroes, the notion of quasi independence is useful. In a quasi independence model the row and column classifications are independent, provided the cells with \textit{a priori} zero counts are ignored.

Examples given in the literature of quasi independence models include the random pairing models of Lantzt and Weisberg (1976) and de Jong, Greig and Madan (1983), the mover-stayer model as discussed by Morgan and Titterington (1977) and the model of Lemon and Chatfield (1971), which is an alternative to a Markov chain model. Larntz and Weisberg’s model can be obtained from Lemon and Chatfield’s by folding along the main diagonal.

These models are all for data which take the form of a contingency table with entries on the main diagonal which are \textit{zero a priori}, with the exception of Larntz and Weisberg’s model, where the entries on or below the main diagonal are all \textit{zero a priori}.

In order to fit these models to data, various methods have been proposed. Iterative proportional fitting (IPF) is commonly used. IPF requires that the model be log linear, which is not the case for de Jong, Greig and Madan’s model. The Newton-Raphson method converges quickly, but it is not easy to implement if the Hessian is not diagonal. The Hessian is diagonal for the mover-stayer model and de Jong, Greig and Madan’s random pairing model, but not for the other models. Fixed point iterations have been used by a number of authors, but these can be slow to converge. Brown (1974) developed a method for dealing with \textit{a priori zero-
roes, which iterates over the cells which are known to be zero. Brown’s method becomes less and less efficient with an increasing number of zero cells. de Jong, Greig and Madan (1983) developed a method for fitting their random pairing model which involves a reparameterisation, then fixed point iteration. This method can also be adapted to fit other quasi independence models.

It can be shown that when the table is symmetric, the parameter estimates obtained for Lemon and Chatfield’s (1971) model are identical with those obtained from fitting the mover-stayer model. This means that the models of both Lemon and Chatfield, and Larntz and Weisberg may be fitted by symmetrising the data and fitting the mover-stayer model. Thus a readily implementable Newton-Raphson approach is available for these models.

All the methods so far discussed estimate a probability distribution and involve a multivariable iteration. The authors have developed new methods for fitting quasi independence models which require the solution of a nonlinear equation in a single unknown. This equation is readily solved using Newton’s method. This gives fast, very easily-implemented methods. No programming is required, and well-known packages such as Minitab or a spreadsheet may be used to do the calculations.

3 Other Models

In the clustered sampling model with clusters of size two, if a number of clusters are observed, and each member of the cluster is classified according to some characteristic, the data take the form of a two-way contingency table. Cohen (1976) has given a method which requires a two-stage iteration procedure, with one stage being the solution of a non-linear equation. Using a reparameterisation the authors were able to reduce the computations required. A two-stage iteration is still required, but only simple expressions need to be evaluated at any stage. This work is reported in Scott and Wang (1990).

Attempts were made to develop improved methods for intraclass models (see Haber (1982)) and the Bradley-Terry model, without success.

References


