

Paired Comparison Preference Models

The prefmod Package: Day 5

Pattern Models - Missing values - Composite Link

based on:

Missing Observations in Paired Comparison Data Dittrich, Francis, Hatzinger and Katzenbeisser to appear in Statistical Modelling

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Pattern Models

What is Composite Link?

example given by Thompson and Baker (1981):

In a sample of 422 people we observe 4 blood groups: A = 42%, $AB \sim 2\%$, O = 48%, B = 8%

the blood groups (A, AB, O, B) of the child are determined by alleles (a,o,b) of father and mother e.g. father allele a and mother allele o gives blood group A

observed table

complete table

group	counts
Α	179
AB	6
0	202
В	35

alleles	father						
mother	a	0	b				
a	Α	Α	AB				
0	Α	0	В				
b	AB	В	В				

ullet we want to estimate the probabilities for p_a,p_o,p_b (same for mother and father)

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Pattern Models



We look at pattern (aa), which gives blood group A:

alleles	father				
mother	а	0	b		
а	p_a^2				
0					
b					

the probability for pattern (aa) is:

$$p(aa) = p_a p_a = p_a^2$$

the expected number for pattern (aa) is

$$m_{aa} = N p_a^2$$

$$\ln m_{aa} = \ln N + 2 \ln p_a \quad \log \ln k$$

=
$$\mu$$
 +2 β_a linear predictor η_1

$$m_{aa} = \exp(\mu + 2\beta_a)$$
 inverse link

Pattern Models



all patterns which give blood group A (9 possible patterns):

alleles		father	
mother	a	0	b
а	p_a^2	$p_o p_a$	
0	$p_o p_a$		
b			

ℓ	genotype	group	μ	x_a	x_o	x_b	expected frequency	m_ℓ
1	aa	Α	1	2	0	0	$\exp(\mu + 2\beta_a)$	$= \exp(\eta_1)$
2	ao	Α	1	1	1	0	$\exp(\mu + 1\beta_a + 1\beta_o)$	$= \exp(\eta_2)$
3	ab	AB	1	1	0	1		
4	oa	Α	1	1	1	0	$\exp(\mu + 1\beta_a + 1\beta_o)$	$= \exp(\eta_4)$
5	00	0	1	0	2	0		
6	ob	В	1	0	1	1		
7	ba	AB	1	1	0	1		
8	bo	В	1	0	1	1		
9	bb	В	1	0	0	2		

$$p_{obs}(A) = p_{compl}(aa) + p_{compl}(oa) + p_{compl}(ao)$$

$$p(A) = \frac{\exp(\mu + 2\,\beta_a) + \exp(\mu + 1\,\beta_a + 1\,\beta_o) + \exp(\mu + 1\,\beta_a + 1\,\beta_o)}{\sum_{\ell} \exp(\mu + x_a\,\beta_a + x_o\beta_o + x_b\beta_b)}$$

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Pattern Models



for estimating β_a , β_o , β_b and to get estimated probabilities for blood groups (A, AB, O, B)

- we compose (add up) specific links
- that's where the name composite link comes from

$$p(A) = \frac{\exp(\eta_1) + \exp(\eta_2) + \exp(\eta_4)}{\sum_{\ell} \exp(\eta_{\ell})} \qquad p(AB) = \frac{\exp(\eta_3) + \exp(\eta_7)}{\sum_{\ell} \exp(\eta_{\ell})}$$

$$p(0) = \frac{\exp(\eta_5)}{\sum_{\ell} \exp(\eta_{\ell})} \qquad \qquad p(B) = \frac{\exp(\eta_6) + \exp(\eta_8) + \exp(\eta_9)}{\sum_{\ell} \exp(\eta_{\ell})}$$

Pattern Models

How can we fit such a model?

- ullet the data are the counts of the blood groups: y_A,y_{AB},y_O,y_B
- > y < -c(179, 6, 202, 35)

create design matrix X

- > X<-matrix(c(
- + 1,1,1,1,1,1,1,1,1,
- + 2,1,1,1,0,0,1,0,0,
- + 0,1,0,1,2,1,0,1,0,
- + 0,0,1,0,0,1,1,1,2
- +),nr=4,b=T)

> X<-t(X) #transponieren

- ao 1 1 1 0
- ab 1 1 0 1
- oa 1 1 1 0
- $oo \quad 1 \quad 0 \quad 2 \quad 0$
- ob 1 0 1 1
- ba 1 1 0 1 bo 1 0 1 1
- 00 1 0 1 1
- $bb \ \ 1 \ \ 0 \ \ 0 \ \ 2$

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Pattern Models



genotyp gruppe mu xa xo xb
1 aa A 1 2 0 0
2 ao A 1 1 1 1 0
3 ab AB 1 1 0 1
4 oa A 1 1 0 2 0
5 oo 0 1 1 0 2 0
6 ob B 1 0 1 1

which elements have to be added up for each blood group? we create a vector with 9 elements (# of all possible patterns)

> s < -c(1, 1, 2, 1, 3, 4, 2, 4, 4)

bo B 1 0 1 1 bb B 1 0 0 2

where the numbers represent the observed groups 1 for A, 2 for AB, 3 for O and 4 for B

Pattern Models



- we fit the model use package gllm Duffy (2010)
- > library(gllm)
 > res <- gllm(y, s, X[, -1])
 > summary(res)

Call:

No. cells in observed table: 4
No. cells in complete table: 9

Mean observed cell size: 106
Model Deviance (df): 3.17 (1)

Estimate S.E. exp(Estimate) Lower 95% CL Upper 95% CL xa 1.642 0.0686 5.17 4.52 5.91 xo 2.664 0.0344 14.35 13.41 15.35

1.03 0.76

1.39

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xb 0.027 0.1539

Pattern Models



parameter estimates are e.g. $\beta_a = 1.64 = \ln p_a$

by $\exp(\beta)/\sum \exp(\beta)$ (normalising) we get the probabilities for alleles a,b,0

```
> e <- exp(coef(res))
> pr <- e/sum(e)
> names(pr) <- c("pa", "po", "pb")
> round(pr, digits = 2)
    pa    po    pb
0.25 0.70 0.05
```

25% of mothers (fathers) have allele a, 70% allele o and 5% allele b

alleles		father		
mother	a	0	b	
а			$p_a p_b$	$p_a = 0.25$ $p_o = 0.7$ $p_b = 0.05$
0				$p_o = 0.7$
b	$p_b p_a$			$p_b = 0.05$
	p_a	p_o	p_b	

the probability for AB is $2 * p_a * p_b = 2 * 0.25 * 0.05 = 0.025$ the estimated counts for AB are $p_{AB} * N = (2 * p_a * p_b) * 422 = 10.6$

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Pattern Models



the fitted values are the expected numbers for the blood groups A,AB,O,B

the observed numbers are:

these are the observed counts where we started from

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Missing Observations



Missing observations in paired comparisons

missing observations can occur for several reasons: by design, respondent doesn't know, is unwilling, fatique, etc.

if NA occurs at random — easily handled in LLBT since $m_{(y_{ik})}$ depend only on observed values

but we want to use pattern models for several reasons

how can we take account of incomplete response patterns?

- each different missing pattern gives a different design matrix (smaller than design matrix for non-missing data)
- we have to link the observed patterns (incomplete patterns) with complete patterns (all possible patterns)

▶ use composite link

Missing Observations



Data structure for patterns y in block [] – no missings

observed y			$complete\ patterns$				design η		
y_{12}	y_{13}	y_{23}	(12)	(13)	(23)	μ	x_1	x_2	x_3
1	1	1	1	1	1	1	2	0	-2
1	1	-1	1	1	-1	1	2	-2	0
1	-1	1	1	-1	1	1	0	0	0
1	$^{-1}$	-1	1	-1	-1	1	0	-2	2
-1	1	1	-1	1	1	1	0	2	-2
-1	1	-1	-1	1	-1	1	0	0	0
-1	-1	1	-1	-1	1	1	-2	2	0
-1	-1	-1	-1	-1	-1	1	-2	0	2

 \bullet expected numbers for the patterns y in block []:

$$\ln m_{y_{[]}}$$
 = $\mu_1 + \sum\limits_{j=1}^J \lambda_j^O x_j$ = η_y $m_{y_{[]}}$ = $\exp(\eta_y)$

$$\ln m_{(1,1,-1)} = \mu_1 + 2\lambda_1 - 2\lambda_3 = \eta_{\ell_{(1,1,1)}} \qquad m_{(1,1,-1)} = \exp(\eta_{\ell_{(1,1,1)}})$$

$$\ln m_{(1,1,-1)} = \mu_1 + 2\lambda_1 - 2\lambda_2 = \eta_{\ell_{(1,-1)}} \qquad m_{(1,1,-1)} = \exp(\eta_{\ell_{(1,1,1)}})$$



Missing Observations

Data structure for observed y in block [23] – y_{23} missing

obs	erved	\overline{y}	cc	$complete\ patterns$				des	ign η	
y_{12}	y_{13}	y_{23}		(12)	(13)	(23)	μ	x_1	x_2	x_3
1	1	NA	ℓ_1	1	1	1	2	2	0	-2
			ℓ_2	1	1	-1	2	2	-2	0
1	-1	NA	ℓ_3	1	-1	1	2	0	0	0
			ℓ_4	1	-1	-1	2	0	-2	2
-1	1	NA	ℓ_5	-1	1	1	2	0	2	-2
			ℓ_6	-1	1	-1	2	0	0	0
-1	-1	NA	ℓ_7	-1	-1	1	2	-2	2	0
			ℓ_8	-1	-1	-1	2	-2	0	2

• expected numbers for observed y in block [23]

$$m_{y_{[23]}} = \exp(\eta_{y_{12},y_{13},1}) + \exp(\eta_{y_{12},y_{13},-1})$$

we apply composite link

e.g. expected numbers for observed $y_{(1,1,NA)}$

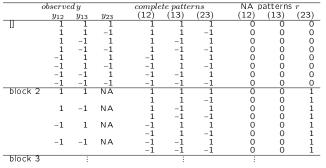
$$m_{obs(1,1,NA)} = \exp \eta_{\ell_1} + \exp \eta_{\ell_2}$$

= $\exp(\mu_2 + 2\lambda_1 - 2\lambda_3) + \exp(\mu_2 + 2\lambda_1 - 2\lambda_2)$

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Data structure — including NA patterns



 r_{ik} is 1 if comparison (jk) is missing

How many blocks?
$$\binom{3}{0} + \binom{3}{1} + \binom{3}{2} + \binom{3}{3} = 1 + 3 + 3 + 1 = 8$$
 $(2^{\#comp})$ $\ell = 2^{\#comp}$ complete patterns in each block $(\#resp.categories^{\#comp})$ total number of patterns in complete data is therefore $2^{2\#comp} = 64$ number of all observable patterns is $3^{\#comp} = 27$

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Missing Observations



Modelling missing values

now we model the complete data

- > pattern models including NA's have two parts:
- outcome model: which we modelled so far by

 $f(y; \lambda)$ probabilities of outcome model

 λ s are related to y

 $\exp \eta_u \dots \exp$ expected numbers in a cell (depend on λ parameters)

nonresponse model:

 $q(r|y;\psi)$ probabilities of nonresponse model

 ψ s are related to r (and y)

 $\exp \eta_{r|y}$... expected numbers in a cell (depend on ψ parameters)

 \blacktriangleright the joint cell probability for the y and r patterns is

$$P\{y,r;\lambda,\psi\} = f(y)q(r|y)$$

Missing Observations



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Modelling missing values (cont'd)

relate the observed data with complete data cell probabilities for observed data (incomplete data):

```
\begin{array}{lll} P\{y_{12},y_{13},y_{23};\,\lambda,\psi\} &=& f(y_{12},y_{13},y_{23};\,\lambda)\,\,q(0,0,0\,|\,y_{12},y_{13},y_{23};\,\psi)\\ P\{y_{12},y_{13},\mathsf{NA};\,\lambda,\psi\} &=& \sum_{y_{23}}f(y_{12},y_{13},y_{23};\,\lambda)\,\,q(0,0,1\,|\,y_{12},y_{13},y_{23};\,\psi)\\ P\{y_{12},\mathsf{NA},y_{23};\,\lambda,\psi\} &=& \sum_{y_{13}}f(y_{12},y_{13},y_{23};\,\lambda)\,\,q(0,1,0\,|\,y_{12},y_{13},y_{23};\,\psi)\\ &:& \vdots \end{array}
```

example
$$P\{y_{12},y_{13},\mathsf{NA};\,\lambda,\psi\}$$
 :
$$P\{y_{12},y_{13},\mathsf{NA};\,\lambda,\psi\} = f(y_{12},y_{13},\mathbf{1};\,\lambda) + f(y_{12},y_{13},-\mathbf{1};\lambda) \\ \times q(0,0,1\,|\,y_{12},y_{13},y_{23};\psi)$$

composite link approach

Missing data mechanisms (Rubin, 1976)

let $y_{complete} = (y_{obs}, y_{mis})$ and r_{jk} is NA indicator (if NA: $r_{jk} = 1$)

Missing completely at random (MCAR): $q(r; \psi)$

if the conditional distribution $q(r|y;\psi)$ is independent of y, i.e. $q(r|y;\psi)=q(r;\psi)$

Missing at random (MAR): $q(r|y_{obs}; \psi)$

if the conditional distribution depends on the observed, but not on the missing values $q(r|y;\psi)=q(r|y_{obs};\psi)$

Missing not at random (MNAR): $q(r|y_{obs}, y_{mis}; \psi)$

if the conditional distribution depends on both the observed and the missing values, $q(r|y;\psi) = q(r|y_{obs},y_{mis};\psi)$

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Some models: $q(r|y; \psi)$

 \blacktriangleright under MCAR assumption: we use α to specify ψ

general model: one α for each comparison $q(r; \alpha_{jk})$

$$P\{R_{jk} = r_{jk}; \alpha_{ij}\} = \frac{e^{\alpha_{jk}r_{jk}}}{1 + e^{\alpha_{jk}}} \qquad r_{jk} \in \{0, 1\}$$

probability for a nonresponse for each comparison – α_{ij} can not be estimated

model 1: common
$$\alpha$$
, i.e., $\alpha_{ik} = \alpha$ $q(r; \alpha)$

$$P\{R_{jk} = r_{jk}; \alpha\} = \frac{e^{\alpha \sum_{j < k} r_{jk}}}{1 + e^{\alpha \sum_{j < k} r_{jk}}}$$

model 2: reparameterise α_{ik} with $\alpha_i + \alpha_k$ $q(r; \alpha_i)$

denominator is now: $\exp(\sum_{j=1}^{J} \alpha_j (\sum_{\nu=j+1}^{J} r_{j\nu} + \sum_{\nu=1}^{j-1} r_{\nu j}))$

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Some models: $q(r|y; \psi)$

• under MNAR assumption: we use α and β to specify ψ and include dependence on y

general model: one α and β for each comparison $q(r|y; \alpha_{jk}, \beta_{jk})$

$$P\{R_{jk} = r_{jk} | Y_{jk} = y_{jk}; \alpha_{jk}, \beta_{jk}\} = \frac{e^{(\alpha_{jk} + y_{jk}\beta_{jk}) r_{jk}}}{1 + e^{\alpha_{jk} + y_{jk}\beta_{jk}}}$$

 β s are interaction parameters: linear dependent: can not be estimated

Estimation:

linear predictors of outcome model η_y are extended to $\eta_y + \eta_{r|y}$ apart from that, the procedure remains the same as for the pure outcome model

The missing observations model in prefmod

some nonresponse models for missing observations are handled using further arguments in the pattern model functions

e.g.:

```
pattPC.fit(obj, nitems, formel = ~1, elim = ~1, resptype = "paircomp",
   obj.names = NULL, undec = FALSE, ia = FALSE,
   NItest = FALSE, NI = FALSE,
   MIScommon = FALSE,
   MISlapha = NULL, MISbeta = NULL, pr.it = FALSE)
```

NItest ... separate estimation for complete and incomplete patterns NI ... large table (crossclassification with NA patterns) MIScommon ... fits a common parameter for NA indicators, i.e., $\alpha=\alpha_j=\alpha_k=\ldots$ MISalpha ... specification to fit parameters for NA indicators using $\alpha_j+\alpha_k$ MISbeta ... fits parameters for MNAR model using $\beta_j+\beta_k$

MIScommon , MISalpha, MISbeta not available for pattR.fit() and pattL.fit() yet \spadesuit

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Missing values example: Attitudes towards foreigners

Survey at the Vienna University of Economics, 2010

98 students rated four extreme statements about hypothetical consequences of migration through a paired comparison experiment

- 1) crimRate Foreigners increase crime rates
- 2) position Foreigners take away training positions
- 3) socBurd Foreigners are a burden for the social welfare system
- Foreigners threaten our culture 4) culture
- the responses to the six comparisons are coded: (1,0,-1)
- 1 if in a comparison (jk) item j was preferred
- -1 if in a comparison (jk) item k was preferred
- O denotes an undecided response "can not say "

NA is missing: if the answer was "refuse to say "

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Data preparation

```
> load("../data/immig.RData")
> head(immig)
```

V12 V13 V23 V14 V24 V34 SEX AGE 1 -1 0 1 -1 1 -1 2 21 Österr 1 1 -1 1 0 1 1 26 Österr 1 0 -1 NA NA 1 2 22 Österr 1 1 -1 1 NA 1 2 21 Österr 5 NA -1 NA NA NA 1 1 22 Slowakei 6 -1 -1 1 0 1 1 2 20 Österr > immig<-immig[,1:6]</pre>

How many missings are in the 6 comparisons? Function: checkMIS()

- > names <- c("crimRate", "position", "socBurd", "culture")</pre>
- > checkMIS(immig, nitems = 4, verbose = TRUE, obj.names = names) number of missing comparisons:

crimRate position socBurd culture crimRate 0 10 10 position 10 0 14 18 socBurd 10 14 0 17 culture 16 18 17

number of missing comparisons for objects:

36 42 41 51

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Various models to fit

How many missings in data? > table(unlist(immig[,1:6]), useNA="always") -1 0 1 <NA> 143 124 236 85

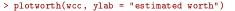
▶ complete cases CC — remove all patterns with missing values

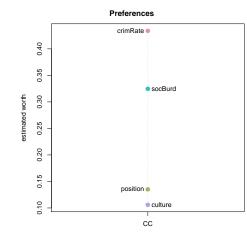
```
> cc <- complete.cases(immig) # create index cc
> cc[1:5]
[1] TRUE TRUE FALSE FALSE FALSE
> # use only data where cc = TRUE i.e. complete cases
> icompl <- immig[cc,]</pre>
```

▶ fit model for complete cases CC icompl

```
> mcc <- pattPC.fit(icompl, nitems=4, undec=T)</pre>
> wcc <- patt.worth(mcc)
> rownames(wcc)<-c("crimRate","position","socBurd","culture")</pre>
> colnames(wcc)<-c("CC")</pre>
```











Pattern models including missing values

 \blacktriangleright two approaches to estimate outcome model $f(y; \lambda)$

MCAR – 1st approach:

• consider outcome model $f(y; \lambda)$ only – no modelling of $g(r|\alpha)$

(the parameters of the outcome model are the λs which include item parameters and may be undecided-term(s), interaction terms, subject covariates)

- possible as under MCAR outcome and nonresponse model are independent
- estimation of outcome model (using composite link) is based on the
 # of different missing patterns given in the data
- can use small table: only as many blocks as there are different observed missing patterns and no table for r_{ik} default option: NI = F

example:

```
> mn<-pattPC.fit(immig, nitems=4, undec=T)</pre>
```

deviance of mn is 537.5247

• this is the already known specification (and what is done by prefmod in case missing values are present in the data)

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MCAR – 2nd approach: estimate outcome model *f*

estimate outcome model $f(y;\lambda)$ and nonresponse model $q(r;\alpha)$ simultanously — estimation based on big table # all possible blocks × # possible patterns = $2^{\#comp} \times \#resp.cat.^{\#comp}$

▶ no α s — reference model option: NI = T

> mn0 <- pattPC.fit(immig, nitems = 4, undec = T, NI = T)
deviance of mn0 is 1353</pre>

 \triangleright α s for each object

> mn2<-pattPC.fit(immig, nitems=4, undec=T, MISalpha=c(T,T,T,T))
deviance of mn2 is 1018.533</pre>

 \blacktriangleright one α – same for all objects

> mn1<-pattPC.fit(immig, nitems=4, undec=T, MIScommon = T)
deviance of mn1 is 1023.391</pre>

• in all MCAR models the λ -parameters for the objects are the same because under MCAR outcome model and nonresponse model are independent (no β)! (but not in complete cases - model)

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MNAR models – including β s – always 2nd approach is used:

 \triangleright α s and β s for each object

```
> mnbeta <- pattPC.fit(immig, nitems=4, undec=T, MISalpha=c(T,T,T,T), + MISbeta=c(T,T,T,T)) deviance of mnbeta is 978.7235
```

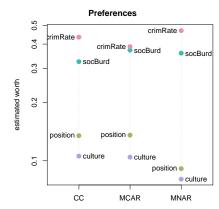
- in MNAR models the λ -parameters might be different to MCAR models the inclusion of β s can affect the λ s the object parameters
- are there not ignorable missing values?

```
we compare: model with 4\alphas: mn2 deviance is model with 4\alphas + 4\betas: mnbeta deviance is 978.7235 > d <- (1018.533 - 978.7235) > 1 - pchisq(d, 4) [1] 4.74e-08
```

- there is a significant deviance change we need β -parameters
- in this example missing values are not at random!



Example (cont'd)





MNAR models – β s

• estimation problems if there are no missing values for certain objects use option: checkMIS() in MISalpha and MISbeta

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odds for all comparisons – $exp(2\beta_i + 2\beta_j)$

consequences	if choosen							
	crimRate	position	socBurd	culture				
crimRate1	_	13.14		25.26				
position	0.08	_		12.28				
socBurd	4.82	9.92	_					
culture	0.04	0.08	5.16	_				

- ▶ if someone would have chosen position (compared to culture), the odds for a nonresponse are $\exp(2*-0.4636+2*-0.7903)=0.08$ times lower but
- ▶ if someone would have chosen culture (compared to position), the odds for a nonresponse are $1/\exp(2*-0.4636+2*-0.7903) = 12.28$ times higher
- if someone would have chosen culture (compared to crimRate), the odds for a nonresponse are $1/\exp(2*-0.8243+2*-0.7903)=25.26$ times higher



Interpretation of β s

According to the NMAR model:

example: odds for nonresponse in comparison (34) i.e. (socBurd, culture) $\exp(2\beta_3+2\beta_4) \text{ gives the odds ratio of}$ the odds for NA if socBurd would have been chosen $y_{34}=1$ to the odds for NA if culture would have been chosen $y_{34}=-1$ to be the more likely consequence of migration

> exp(2 * 1.6111 + 2 * -0.7903)
[1] 5.16

▶ if someone would have chosen socBurd (compared to culture), the odds for a nonresponse are 5.16 times higher

 \blacktriangleright The inclination not to respond in a given comparison (ik) depends on

the objects involved — it depends on the response which would have been given

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examine log odds: $(2\beta_i + 2\beta_i)$

```
> beta <- coef(mnbetac)[8:11]
> # get sum of all combinations of 4 betas
> b<-outer(beta,beta, "+")
> # upper triangle is minus lower triangle on log scale
> b[upper.tri(b)]<- b[upper.tri(b)]*(-1)
> # need to multiply by 2
> b <- b*2
> # diagonal should be 0
> diag(b)<-0
> nam <- c("crime","pos","socB","culture")
> dimnames(b) <- list(nam, nam)</pre>
```

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examine log odds: (cont'd)

- \bullet for items with positive log odds for NA (position, culture) compared to all others the λs decrease in MNAR model
- \bullet for items with negative log odds for NA (crime, socB) compared to all others the λs increase in MNAR model

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