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1 Introduction

Saturated log-linear model:

• Let  $\mathbf{y} = (y_{ij})$  be the frequencies and

•  $\Pi = (\pi_{ij})$  be the probabilities

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of an  $I\times J$  contingency table of two  $\mathit{ordinal}$  variables X and Y with I and J levels

 $\log \pi_{ij} = \lambda + \lambda_i^X + \lambda_j^Y + \lambda_{ij}^{XY} \qquad i = 1, \dots, I, \ j = 1, \dots, J.$   $\downarrow \qquad \qquad \downarrow$   $\log \pi_{ij} = \lambda + \lambda_i^X + \lambda_j^Y + \boxed{\phi \mu_i \nu_j} \qquad (Goodman, 1979, 1985)$ 

where  $\mu = (\mu_1, \mu_2, \dots \mu_I)$  and  $\nu = (\nu_1, \nu_2, \dots \nu_J)$  be the scores assigned to the

## Interpretation of $\phi$

φ is an intrinsic association parameter.

levels of X (rows) and Y (columns) respectively.

- The above formulation reveals the analogies to the classical correspondence analysis (CA) or canonical correlation model.
- Interpretation of  $\phi$ : Log odds ratio of successive categories if the score distances are equal to one since  $\log \left( \frac{\pi_{ij}\pi_{i+1,j+1}}{\pi_{i,j+1}\pi_{i+1,j}} \right) = \phi(\mu_{i+1} - \mu_i)(\nu_{j+1} - \nu_j).$

# Synopsis

- 1. Introduction.
- 2. Modeling Details.
- 3. RJMCMC Algorithm.
- 4. Illustration using simulated and actual data.
- 5. Discussion and further work.

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## **USUAL CONSTRAINTS**

- Sum-to-zero constraints on row and column main effects  $(\lambda_i^X$  and  $\lambda_i^Y)$ .
- Sum-to-zero constraints on row and column scores ( $\mu_i$  and  $\nu_j$ ).
- Two additional constraints on the row and column scores are needed in order to achieve the identifiability of the model (this due to the fact that (1) is multiplicative and not linear to its parameters).

$$\sum_{i=1}^{I} \mu_i = \sum_{i=1}^{J} \nu_j = 0 \quad \text{and} \quad \sum_{i=1}^{I} \mu_i^2 = \sum_{i=1}^{J} \nu_j^2 = 1.$$
 (2)

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# Aim of this work

- Work with the order restricted RC model.
- Use the Bayesian approach to identify which scores  $\mu_i, \mu_{i+1}$  and  $\nu_i, \nu_{i+1}$  can be merged.
- Use Reversible jump MCMC to estimate posterior model probabilities (and odds) of each model
- Implement Bayesian model averaging

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## Why Use the Bayesian Approach in this Problem?

- They are not approximate and can be implemented even for samples with small size or with sparse contingency tables.
- $\bullet\,$  Score merging in classical methods can be done using stepwise like methods and sequential implementation of significance tests (significance level is higher than the specified one, different model may selected if different starting points
- $\bullet\,$  Using RJMCMC (or other varying dimension MCMC method) we automatically search the model space and estimate posterior model probabilities
- $\bullet$  Bayesian model averaging can be used in straightforward manner.

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## 2 Modeling Details

- We focus on the order restricted version of the RC association model.
- X and Y ordinal  $\Rightarrow$  natural to assume that the ordinal structure for scores

$$\mu_1 \le \mu_2 \le \dots \le \mu_I$$
 and  $\nu_1 \le \nu_2 \le \dots \le \nu_J$ 

- Which successive scores  $(\mu_i, \ \mu_{i+1})$  and  $(\nu_j, \ \nu_{j+1})$  are equal?
- $\bullet\,$  In all models we assume that at least two row and two column scores are different.

be the distinct scores under estimation until row i or column j respectively.

vectors  $\mu_{\gamma}$  and  $\nu_{\delta}$  of dimension  $\Gamma_I$  and  $\Delta_I$  respectively given by

 $\Gamma_i = \sum_{k=1}^i \gamma_k$  and  $\Delta_j = \sum_{k=1}^j \delta_k$ 

Moreover the actual distinct unequal row and column scores will be denoted by the

 $\mu_{\gamma} = (\{\mu_i : \gamma_i = 1; i = 1, 2, \dots, I\}) = (\mu_{\gamma}(1), \mu_{\gamma}(2), \dots, \mu_{\gamma}(\Gamma_I))^T$ 

 $\boldsymbol{\nu}_{\delta} = \left( \left\{ \nu_j : \delta_j = 1; j = 1, 2, \dots, J \right\} \right) = \left( \nu_{\delta}(1), \nu_{\delta}(2), \dots, \nu_{\delta}(\Delta_J) \right)^T.$ 

Proposed Constraints

 $\bullet\,$  We propose to use an alternative set of constraints:

$$\mu_1 = \mu_{\rm min} < \mu_I = \mu_{\rm max}$$
 and  $\nu_1 = \nu_{\rm min} < \nu_J = \nu_{\rm max}$ 

- Row and column scores take values in the intervals  $[\mu_{\min}, \mu_{\max}]$  and  $[\nu_{\min}, \nu_{\max}]$  respectively.
- Sensible choices:
  - $\phi$   $\mu_{\rm min} = \nu_{\rm min} = -1$  and  $\mu_{\rm max} = \nu_{\rm max} = 1$  [range similar to the parameters under constraints (2)
  - $\diamond$  We use:  $\mu_{\min} = \nu_{\min} = 0$  and  $\mu_{\max} = \nu_{\max} = 1$
  - \* simplifies computations
  - \*  $\phi = \log\left(\frac{\pi_{11}\pi_{IJ}}{\pi_{1J}\pi_{I1}}\right)$
- Posterior distributions of scores under (2) can be obtained by transforming MCMC output of the proposed parametrization.

Then the original scores are given by

 $\mu_i = \mu_{\gamma}(\Gamma_i)$  and  $\nu_j = \nu_{\delta}(\Delta_j)$ 

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## Model Formulation

• We introduce latent binary indicators

$$\gamma = (1, \gamma_2, \dots, \gamma_I)$$
 and  $\delta = (1, \delta_2, \dots, \delta_J)$  and

which are equal to

$$\gamma_i=1$$
 when  $\mu_i>\mu_{i-1}$  (or  $\delta_j=1$  when  $\nu_j>\nu_{j-1})$ 

$$\gamma_i=0$$
 when  $\mu_i=\mu_{i-1}$  (or  $\delta_j=0$  when  $\nu_j=\nu_{j-1})$ 

- The vectors  $\gamma$  and  $\delta$  :
  - specify which scores are equal
  - are used instead of the usual model indicator m
- Estimate posterior model probabilities  $f(\gamma, \delta | y)$ .

### Prior Distributions on Scores

Equivalently, the scores are a priori distributed as ordered iid uniform random variables

$$f(\boldsymbol{\mu}_{\gamma}) = \frac{(\varGamma_{I} - 2)!}{(\mu_{\max} - \mu_{\min})^{\varGamma_{I} - 2}} \mathcal{I}(\mu_{\min} < \text{ordered different } \boldsymbol{\mu}\text{'s} < \mu_{\max})$$

Similarly, for the column scor

$$f(\nu_{\delta}) = \frac{(\Delta_J - 2)!}{\left(\nu_{\max} - \nu_{\min}\right)^{\Delta_J - 2}} \mathcal{I}(\nu_{\min} < \text{ordered different } \nu\text{'s} < \nu_{\max})$$

## Prior Distributions on the rest of parameters

Normal with large variances for the rest of the parameters.

**Bernoulli** for  $\gamma_i$  and  $\delta_j$  with prior probabilities equal to 1/2.

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## RJMCMC algorithm

1. Update model structure: Sample  $(\gamma, \delta)$  using successive RJMCMC moves:

For i = 2, ..., I, propose  $\gamma'$ :  $\gamma'_i = 1 - \gamma_i$ ,  $\gamma'_k = \gamma_k$  for  $k \neq i$ .

### Split: $(\gamma_i = 0) \rightarrow (\gamma'_i = 1)$ Merge: $(\gamma_i = 1) \rightarrow (\gamma'_i = 0)$

- (a) Propose  $(\mu_{i-1} = \mu_i) \to (\mu'_{i-1} < \mu'_i)$ . (a) Propose  $(\mu_{i-1} < \mu_i) \to (\mu'_{i-1} = \mu'_i)$ .

- (b) Generate u from  $q(u|\pmb{\mu},\pmb{\gamma},\pmb{\gamma}').$  (b) (No generation is needed).
- (c) Set  $\mu'_{\gamma'} = g(\mu_{\gamma}, u)$ .
- (c) Set  $(\mu'_{\gamma'}, u) = g^{-1}(\mu_{\gamma})$ .
- - (d) Calculate  $\mu'$  by  $\mu_i = \mu_{\gamma}(\Gamma_i)$
  - - (e) Accept/reject the proposed move
- $\delta$  is updated similarly.
- 2. Update model parameters  $(\boldsymbol{\lambda}^X, \boldsymbol{\lambda}^Y, \phi, \boldsymbol{\mu}, \boldsymbol{\nu})$ , given the model structure  $(\boldsymbol{\gamma}, \boldsymbol{\delta})$ using a metropolis within Gibbs scheme.

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The probability of acceptance of the proposed move  $(\gamma, \mu) \to (\gamma', \mu')$  in each RJMCMC step equals  $\alpha = \min(1, A)$ , where

$$A = \frac{f(y|\boldsymbol{\lambda}^{X},\boldsymbol{\lambda}^{Y},\boldsymbol{\phi},\boldsymbol{\mu}',\boldsymbol{\nu})}{f(y|\boldsymbol{\lambda}^{X},\boldsymbol{\lambda}^{Y},\boldsymbol{\phi},\boldsymbol{\mu},\boldsymbol{\nu})} \frac{f(\boldsymbol{\mu}'_{\gamma'}|\boldsymbol{\gamma}')f(\boldsymbol{\gamma}')}{f(\boldsymbol{\mu}_{\gamma}|\boldsymbol{\gamma})f(\boldsymbol{\gamma})} \frac{q(u|\boldsymbol{\mu}'_{\gamma'},\boldsymbol{\gamma}',\boldsymbol{\gamma})^{\gamma_{i}}}{q(u|\boldsymbol{\mu}_{\gamma},\boldsymbol{\gamma},\boldsymbol{\gamma}')^{1-\gamma_{i}}} |J|^{1-2\gamma_{i}} \ .$$

|J| is the absolute value of the RJMCMC Jacobian used in the split move and is given by

$$|J| = \left| \frac{\partial g(\pmb{\mu}_{\gamma}, u)}{\partial (\pmb{\mu}_{\gamma}, u)} \right| \ .$$

Remains to specify ...

- the linking function  $g(\mu_{\gamma}, u)$
- ullet the proposal density  $q(u|\ )$

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# Merge Central Scores

$$\left( \ldots \leq \mu_{\gamma}(\ell-2) < \underbrace{\mu_{\gamma}(\ell-1)}_{\forall} < \mu_{\gamma}(\ell) \right) < \mu_{\gamma}(\ell+1) \leq \ldots$$

$$\downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow$$

$$\left( \ldots \leq \mu'_{\gamma'}(\ell-2) < \mu'_{\gamma'}(\ell-1) < \mu'_{\gamma'}(\ell) \leq \ldots \right)$$

Usual transformation:  $\mu'_{\gamma'}(\ell-1) = \frac{\mu_{\gamma}(\ell-1) + \mu_{\gamma}(\ell)}{2}$ 

and leave the rest of the scores unchange

$$\mu_{\gamma'}'(k) = \left\{ \begin{array}{ll} \mu_{\gamma}(k) & \text{for } k \ < \ \ell-1 \\ \mu_{\gamma}(k+1) & \text{for } k \ > \ \ell-1 \end{array} \right.$$

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Split Central Scores (inverse move)

$$\begin{pmatrix} \ldots \leq \mu_{\gamma}(\ell-1) < & \mu_{\gamma}(\ell) & <\mu_{\gamma}(\ell+1) \leq \ldots \end{pmatrix}$$
 
$$\downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow$$
 
$$\begin{pmatrix} \ldots \leq \mu'_{\gamma'}(\ell-1) < & \mu'_{\gamma'}(\ell) & < & \mu'_{\gamma'}(\ell+1) \\ \downarrow & \downarrow \\ \mu_{\gamma}(\ell) - u & \mu_{\gamma}(\ell) + u \end{pmatrix}$$

• Generate  $u \in (0, \min \{ \mu_{\gamma}(\ell) - \mu_{\gamma}(\ell-1), \mu_{\gamma}(\ell+1) - \mu_{\gamma}(\ell) \})$ 

 $\mu_{\gamma}(3) - \frac{\psi}{\mu_{\min} + \mu_{\gamma}(2)} \\ \psi \\ \frac{\mu_{\gamma}(3) - \frac{\mu_{\min} + \mu_{\gamma}(2)}{2}}{\mu_{\max} - \frac{\mu_{\min} + \mu_{\gamma}(2)}{2}} \\ \vdots$ 

 $\mu'_{\gamma'}(2)$ 

 $\mu_{\gamma}(3)$ 

Using similar logic we apply the following transformations

 $\mu_{\min} = \mu_{\gamma}(1) < \mu_{\gamma}(2) <$ 

 $\mu'_{\gamma'}(1)$ 

 $< ... < \mu_{\gamma}(\Gamma_I) = \mu_{max}$ 

 $< \ldots < \mu_{\gamma}(\Gamma_I) = \mu_{\max}$ 

 $\mu'_{\gamma'}(\Gamma'_I)$ 

• Set  $\mu'_{\gamma'}(\ell) = \mu_{\gamma}(\ell) - u$  and  $\mu'_{\gamma'}(\ell+1) = \mu_{\gamma}(\ell) + u$ .

• Leave the rest of the scores unchanged, i.e. set

$$\mu_{\gamma'}'(k) = \begin{cases} \mu_{\gamma}(k) & \text{for } k < \ell \\ \mu_{\gamma}(k-1) & \text{for } k > \ell + 1 \end{cases}$$

From the above we have

• In Split Move : |J|=2 and  $u=\frac{\mu_{\gamma'}'(\ell+1)-\mu_{\gamma'}'(\ell)}{2}$ 

 $\bullet \quad \text{Hence in Merge Move} \quad \to |J| = \frac{1}{2} \text{ and } u = \frac{1}{2} \Big\{ \mu_{\gamma}(\ell) - \mu_{\gamma}(\ell-1) \Big\}.$ 

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Merge the Lowest Scores  $\mu_{\gamma}(1)$  and  $\mu_{\gamma}(2)$  $(\gamma_i=1
ightarrow\gamma_i'=0$ ,  $i:\Gamma_i=2$ )

 $\mu_{\gamma'}'(k) = \begin{cases} \mu_{\min}, & k = 1, \\ \mu_{\min} + (\mu_{\max} - \mu_{\min}) \frac{2\mu_{\gamma}(k+1) - \mu_{\min} - \mu_{\gamma}(2)}{2\mu_{\max} - \mu_{\min} - \mu_{\gamma}(2)}, & k > 1. \end{cases}$ (3)

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PROBLEM

The above transformation cannot be applied for merging/spliting the lowest or the  ${f highest}$  scores.

> Merge the Lowest Scores  $\mu_{\gamma}(1)$  and  $\mu_{\gamma}(2)$  $(\gamma_i = 1 \rightarrow \gamma_i' = 0, \quad i : \Gamma_i = 2)$   $\mu_{\min} = \mu_{\gamma}(1) < \mu_{\gamma}(2) < \mu_{\gamma}(3)$

$$\mu_{\min} = \mu'_{\gamma'}(1) \qquad < \qquad \mu'_{\gamma'}(2) < \dots$$

$$\downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow$$

$$\frac{\mu_{\min} + \mu_{\gamma}(2)}{2} < \qquad \qquad \mu_{\gamma}(3) < \dots$$

Usual Transformation

Not Valid Since

(VIOLATES THE CONSTRAINT  $\mu'_{\gamma'}(1) = \mu_{\min}$ )

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Split the Lowest Score  $\mu_{\gamma}(1)$  (reverse move)

$$\begin{pmatrix} \mu_{\min} = \mu_{\gamma}(1) & < & \mu_{\gamma}(2) & < \dots \end{pmatrix}$$
 
$$\downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow$$
 
$$\begin{pmatrix} \mu_{\min} = \mu'_{\gamma'}(1) & < & \mu'_{\gamma'}(2) \\ \end{pmatrix} < & \mu'_{\gamma'}(3) & < \dots \end{pmatrix}$$

• Set  $\mu'_{\gamma'}(2) = u$ .

Generate u in the interval

$$u \in \left( \ \mu_{\min}, \ \mu_{\gamma}(2) + \frac{(\mu_{\gamma}(2) - \mu_{min})[\mu_{max} - \mu_{\gamma}(2)]}{\mu_{\gamma}(2) + \mu_{max} - 2\mu_{min}} \ \right) \ .$$

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Finally obtain the new proposed scores by

$$\mu'_{\gamma'}(k) = \begin{cases} \mu_{\min}, & k = 1, \\ u, & k = 2, \\ \frac{1}{2} \left\{ \mu_{\min} + u + (2\mu_{\max} - \mu_{\min} - u) \frac{\mu_{\gamma}(k-1) - \mu_{\min}}{\mu_{\max} - \mu_{\min}} \right\}, & k > 2. \end{cases}$$

(Inverse transformation of equation (3) - given in the corresponding merge move)

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• In Split Move  $\rightarrow |J| = \left(1 - \frac{1}{2} \frac{u - \mu_{\min}}{\mu_{\max} - \mu_{\min}}\right)^{\Gamma_I - 2}$ 

• In Merge Move  $\rightarrow u = \mu_{\gamma}(2)$  and

$$|J| = \left\lceil \left(1 - \frac{1}{2} \frac{u - \mu_{\min}}{\mu_{\max} - \mu_{\min}}\right)^{\Gamma_I' - 2} \right\rceil^{-1} = \left(1 - \frac{1}{2} \frac{\mu_{\gamma}(2) - \mu_{\min}}{\mu_{\max} - \mu_{\min}}\right)^{3 - \Gamma_I} \; .$$

Reminder:

•  $\Gamma_I$  is the number of scores of the current model (In split "smaller", In merge: "larger" model)

•  $\Gamma_I'$  is the number of scores of the proposed model (In split "larger", In merge: "smaller" model)

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## Additional Details

- In practice we have used  $\mu_{\min} = \nu_{\min} = 0$  and  $\mu_{\max} = \nu_{\max} = 1$ .
- When  $\Gamma_I=2$  then only two scores are different and set equal to  $\mu_{\min}$  and  $\mu_{\rm max}$ . No further splitting is allowed. Similar is the case for column scores  $\nu_j$ .
- ullet Rescaled Beta proposals can be used for proposing values for u.
- ullet In practice we have used **Uniform** proposal which has been proved sufficient for datasets we have implemented the methodology.
- $\bullet$  Further investigation is needed in order to construct proposals leading to more efficient RJMCMC schemes.

True

Model  $m_1$ 

All score

Different

 $\mu_1 = \mu_2$ 

 $\mu_1 = \mu_2$ 

 $\nu_2 = \nu_3$ 

100 1 58

1000

100

1000

68 73 73 68 92

74 79 78 73 97

99 99 99 99 100

> 65 72 68 81

99 98 98 100

100 100 100

69

99 98 92 100

100 100 97 100

2

2

2

Monte Carlo Means of Posterior

56 57 71

65

84 81

> 59 60

71

80 97

65

70 100

99

100

 $f(\gamma_i = 1|\mathbf{y})$ 

 $f(\delta_i = 1|\mathbf{y})$ 

71

92

97

100

83

100

100

### 4 Illustrative Examples.

### Simulated data. 4.1

- Monte Carlo study following Galindo-Garre and Vermunt (2004, Psychometrika)
- 1000 simulated datasets for a 5 × 3 contingency table with π<sub>ij</sub> = exp(φ\*μ<sub>i</sub>\*ν<sub>j</sub>\*). For the three models we have
  - 1. Model  $m_1$ : Different but equidistant Row + Column scores.
  - 2. Model  $m_2$ :  $\mu_1^* = \mu_2^*$ ; rest of the scores are equidistant.
  - 3. Model  $m_3$ :  $\mu_1^* = \mu_2^*$  and  $\nu_2^* = \nu_3^*$ ; rest of the scores are equidistant.

Furthermore we have

- $\phi^*, \mu_i^*, \nu_j^*$  satisfy SSTO constraints.
- Three different values of φ\* = 1, 2, 3.
- Two sample sizes n=100,1000

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### 4.2 Application to Data

The method is also implemented in three datasets

- 1. Dreams Disturbance Data  $5\times 4$ table;  $n=2\overline{23}$ children (Agresti et al., 1987, Ritov and Gilula, 1993).
- 2. Student Survey based Schizotypal Personality Questionnaire data  $7 \times 6$  table; 202 students.
- 3. Family size and happiness data  $5 \times 4$  table; n = 1517 families (see Clogg, 1982, Table 2, Galindo-Garre and Vermunt, 2004).

see for more details in http://stat-athens.aueb.gr/~jbn/papers/paper18.htm.

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True		n = 1000			n = 100			
Model		Mean	Rel. Freq. (%)		Mean	Rel. Fr	eq. (%)	Median
$(m_t)$	φ	Rank	$R_t = 1$	$R_t \le 3$	Rank	$R_t = 1$	$R_t \leq 3$	$\log PO_{bt}$
$m_1$	1	2.04	0.442	0.866	10.50	0.025	0.092	0.955
All scores	2	1.08	0.930	1.000	5.17	0.107	0.378	0.722
Different	3	1.00	0.997	1.000	3.05	0.238	0.691	0.436
$m_2$	1	1.85	0.560	0.902	11.01	0.035	0.124	0.953
$\mu_1 = \mu_2$	2	1.13	0.885	0.999	4.78	0.186	0.508	0.624
	3	1.09	0.910	1.000	2.90	0.341	0.732	0.329
$m_3$	1	2.09	0.519	0.859	10.16	0.053	0.242	0.777
$\mu_1 = \mu_2$	2	1.20	0.847	0.989	4.37	0.184	0.566	0.543
$\nu_2 = \nu_3$	3	1.11	0.897	0.999	2.86	0.329	0.766	0.345

 $R_t$ : Ranking of posterior probability of model  $m_t$  in descending order.

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## References

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# Work in progress and future work

- 1. Comparison of the above models with the Uniform association, Independence and Saturated models [use different prior for  $\phi$ ].
- 2. Incorporate selection between unrestricted RC, Row, Column association models (can we use similar parametrization?)
- 3. Use similar approach in unrestricted RC model for merging/grouping scores
- 4. Expand methodology to high dimensional tables
- 5. Use different priors for scores; for example power prior and imaginary data.

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## Publications by the same Group

- Kateri, M., Nicolaou, A. and Ntzoufras, I. (2005). Bayesian Inference for the RC(m) Association Model. Journal of Computational and Graphical Statistics, 14, 116-138.
- Iliopoulos, G., Kateri, M. and Ntzoufras, I. (2007). Bayesian Estimation of Unrestricted and Order-Restricted Association Models for a Two-Way Contingency Table. Computational Statistics and Data Analysis, 51, 4643-4655.
- Iliopoulos, G., Kateri, M. and Ntzoufras, I. (2007). Bayesian Model Comparison for the Order Restricted RC Association Model. Technical Report, Dep. of Statistics, Athens University of Economics and Business. 1st Draft: 23/6/2007.



Tarantola, C., Consonni, G. and Dellaportas, P. (2007) Bayesian clustering for row effects models. Technical Report, University of Pavia (submitted).