## 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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## What is Composite Link?

example given by Thompson and Baker (1981):
In a sample of 422 people we observe 4 blood groups:
$A=42 \%, A B \sim 2 \%, O=48 \%, B=8 \%$
the blood groups $(A, A B, O, B)$ 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 |  |
| :---: | ---: |
| group | counts |
| A | 179 |
| AB | 6 |
| O | 202 |
| B | 35 |

complete table

| alleles | father |  |  |
| :---: | ---: | ---: | ---: |
| mother | a | o | b |
| a | A | A | AB |
| o | A | O | B |
| b | AB | B | B |

- we want to estimate the probabilities for $p_{a}, p_{o}, p_{b}$
(same for mother and father)

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

the probability for pattern (aa) is:

$$
p(a a)=p_{a} p_{a}=p_{a}^{2}
$$

the expected number for pattern (aa) is

$$
\begin{aligned}
m_{a a} & =N p_{a}^{2} & & \\
\ln m_{a a} & =\ln N+2 \ln p_{a} & & \log \text { link } \\
& =\mu+2 \beta_{a} & & \text { linear predictor } \eta_{1} \\
m_{a a} & =\exp \left(\mu+2 \beta_{a}\right) & & \text { inverse link }
\end{aligned}
$$

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

| alleles | father |  |  |
| :---: | ---: | ---: | ---: |
| mother | a | o | b |
| a | $p_{a}^{2}$ | $p_{o} p_{a}$ |  |
| o | $p_{o} p_{a}$ |  |  |
| b |  |  |  |


| $\ell$ | genotype | group | $\mu$ | $x_{a}$ | $x_{o}$ | $x_{b}$ | $\operatorname{expected}$ frequency | $m_{\ell}$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 1 | aa | A | 1 | 2 | 0 | 0 | $\exp \left(\mu+2 \beta_{a}\right)$ | $=\exp \left(\eta_{1}\right)$ |
| 2 | ao | A | 1 | 1 | 1 | 0 | $\exp \left(\mu+1 \beta_{a}+1 \beta_{o}\right)$ | $=\exp \left(\eta_{2}\right)$ |
| 3 | ab | AB | 1 | 1 | 0 | 1 |  |  |
| 4 | oa | A | 1 | 1 | 1 | 0 | $\exp \left(\mu+1 \beta_{a}+1 \beta_{o}\right)$ | $=\exp \left(\eta_{4}\right)$ |
| 5 | oo | 0 | 1 | 0 | 2 | 0 |  |  |
| 6 | ob | B | 1 | 0 | 1 | 1 |  |  |
| 7 | ba | AB | 1 | 1 | 0 | 1 |  |  |
| 8 | bo | B | 1 | 0 | 1 | 1 |  |  |
| 9 | bb | B | 1 | 0 | 0 | 2 |  |  |

$p_{\text {obs }}(A)=p_{\text {compl }}(a a)+p_{\text {compl }}(o a)+p_{\text {compl }}(a o)$
$p(A)=\frac{\exp \left(\mu+2 \beta_{a}\right)+\exp \left(\mu+1 \beta_{a}+1 \beta_{o}\right)+\exp \left(\mu+1 \beta_{a}+1 \beta_{o}\right)}{\sum_{\ell} \exp \left(\mu+x_{a} \beta_{a}+x_{o} \beta_{o}+x_{b} \beta_{b}\right)}$
for estimating $\beta_{a}, \beta_{o}, \beta_{b}$ and to get estimated probabilities for blood groups (A, $A B, O, B$ )

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

$$
\begin{array}{lr}
p(A)=\frac{\exp \left(\eta_{1}\right)+\exp \left(\eta_{2}\right)+\exp \left(\eta_{4}\right)}{\sum_{\ell} \exp \left(\eta_{\ell}\right)} & p(A B)=\frac{\exp \left(\eta_{3}\right)+\exp \left(\eta_{7}\right)}{\sum_{\ell} \exp \left(\eta_{\ell}\right)} \\
p(0)=\frac{\exp \left(\eta_{5}\right)}{\sum_{\ell} \exp \left(\eta_{\ell}\right)} & p(B)=\frac{\exp \left(\eta_{6}\right)+\exp \left(\eta_{8}\right)+\exp \left(\eta_{9}\right)}{\sum_{\ell} \exp \left(\eta_{\ell}\right)}
\end{array}
$$

How can we fit such a model?

- the data are the counts of the blood groups: $y_{A}, y_{A B}, y_{O}, y_{B}$
> 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,
$+0,0,1,0,0,1,1,1,2$
+ ), $\mathrm{nr}=4, \mathrm{~b}=\mathrm{T})$
> X<-t(X) \#transponieren
mu xa xo xb
$\begin{array}{lllll}\text { aa } & 1 & 2 & 0 & 0\end{array}$
$\begin{array}{lllll}\text { ao } & 1 & 1 & 1 & 0\end{array}$
$\begin{array}{lllll}a b & 1 & 1 & 0 & 1\end{array}$
$\begin{array}{lllll}\text { oa } & 1 & 1 & 1 & 0\end{array}$
$\begin{array}{lllll}\text { oo } & 1 & 0 & 2 & 0\end{array}$
$\begin{array}{lllll}\mathrm{ob} & 1 & 0 & 1 & 1\end{array}$
$\begin{array}{lllll}\text { ba } & 1 & 1 & 0 & 1\end{array}$
bo $\begin{array}{llll}1 & 0 & 1 & 1\end{array}$
bb $\begin{array}{lllll}1 & 0 & 0 & 2\end{array}$

which elements have to be added up for each blood group ?
we create a vector with 9 elements (\# of all possible patterns)
$>s<-c(1,1,2,1,3,4,2,4,4)$
where the numbers represent the observed groups
1 for $A, 2$ for $A B, 3$ for $O$ and 4 for $B$
- we fit the model - use package gllm Duffy (2010)

```
> library(gllm)
> res <- gllm(y, s, X[, -1])
> summary(res)
Call:
scoregllm(y = y, s = s, X = X, m = as.array(emgllm(y, s, X, maxit = em.maxit,
    tol = tol)$full.table))
```

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
$\begin{array}{llllll}x a & 1.642 & 0.0686 & 5.17 & 4.52 & 5.91\end{array}$
$\begin{array}{lllll}\text { xo } \quad 2.664 & 0.0344 & 14.35 & 13.41 & 15.35\end{array}$
$\begin{array}{llllll}x b & 0.027 & 0.1539 & 1.03 & 0.76 & 1.39\end{array}$
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 <br> mother | a | o | father |  |
| :---: | :---: | :---: | ---: | :--- |
| a |  |  | $p_{a} p_{b}$ | $p_{a}=0.25$ |
| o |  |  |  | $p_{o}=0.7$ |
| 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 $p_{A B} * N=\left(2 * p_{a} * p_{b}\right) * 422=10.6$
the fitted values are the expected numbers for the blood groups $A, A B, O, B$

```
> fv <- fitted.values(res)
> names(fv) <- c("A", "AB", "O", "B")
> round(fv, digits = 1)
    A AB 0 B
175.0 10.6 205.9 30.5
```

the observed numbers are:
> names (y) <- c("A", "AB", "O", "B")
$>\mathrm{y}$
A AB D B
179620235
these are the observed counts where we started from

## Missing observations in paired comparisons

missing observations can occur for several reasons:
by design, respondent doesn't know, is unwilling, fatigue, etc.
if NA occurs at random - easily handled in LLBT
since $m_{\left(y_{j k}\right)}$ 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)
$\triangleright$ use composite link

Data structure for patterns $y$ in block [] - no missings

| observed $y$ |  |  |  | complete patterns |  |  |  | design $\eta$ |  |  |  |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | :---: | :---: |
| $y_{12}$ | $y_{13}$ | $y_{23}$ | $(12)$ | $(13)$ | $(23)$ | $\mu$ | $x_{1}$ | $x_{2}$ | $x_{3}$ |  |  |
| 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 |  |  |

- expected numbers for the patterns $y$ in block []:

$$
\ln m_{y_{[]}}=\mu_{1}+\sum_{j=1}^{J} \lambda_{j}^{O} x_{j}=\eta_{y} \quad m_{y_{[]}}=\exp \left(\eta_{y}\right)
$$

$\ln m_{(1,1,1)}=\mu_{1}+2 \lambda_{1}-2 \lambda_{3}=\eta_{\ell_{(1,1,1)}} \quad m_{(1,1,1)}=\exp \left(\eta_{\ell_{(1,1,1)}}\right)$
$\ln m_{(1,1,-1)}=\mu_{1}+2 \lambda_{1}-2 \lambda_{2}=\eta_{\ell_{(1,1,-1)}} \quad m_{(1,1,-1)}=\exp \left(\eta_{\ell_{(1,1,-1)}}\right)$

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

| observedy |  |  |  | complete patterns |  |  |  | design $\eta$ |  |  |  |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $y_{12}$ | $y_{13}$ | $y_{23}$ |  | $(12)$ | $(13)$ | $(23)$ | $\mu$ | $x_{1}$ | $x_{2}$ | $x_{3}$ |  |
| 1 | 1 | NA | $\ell_{1}$ | 1 | 1 | 1 | 2 | 2 | 0 | -2 |  |
|  |  |  | $\ell_{2}$ | 1 | 1 | -1 | 2 | 2 | -2 | 0 |  |
| 1 | -1 | NA | $\ell_{3}$ | 1 | -1 | 1 | 2 | 0 | 0 | 0 |  |
|  |  |  | $\ell_{4}$ | 1 | -1 | -1 | 2 | 0 | -2 | 2 |  |
| -1 | 1 | NA | $\ell_{5}$ | -1 | 1 | 1 | 2 | 0 | 2 | -2 |  |
|  |  |  | $\ell_{6}$ | -1 | 1 | -1 | 2 | 0 | 0 | 0 |  |
| -1 | -1 | NA | $\ell_{7}$ | -1 | -1 | 1 | 2 | -2 | 2 | 0 |  |
|  |  |  | $\ell_{8}$ | -1 | -1 | -1 | 2 | -2 | 0 | 2 |  |

- expected numbers for observed $y$ in block [23]

$$
\begin{gathered}
m_{y_{[23]}}=\exp \left(\eta_{y_{12}, y_{13}, 1}\right)+\exp \left(\eta_{y_{12}, y_{13},-1}\right) \\
\text { we apply composite link }
\end{gathered}
$$

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

$$
\begin{aligned}
m_{o b s(1,1, N A)} & =\exp \eta_{\ell_{1}}+\exp \eta_{\ell_{2}} \\
& =\exp \left(\mu_{2}+2 \lambda_{1}-2 \lambda_{3}\right)+\exp \left(\mu_{2}+2 \lambda_{1}-2 \lambda_{2}\right)
\end{aligned}
$$

## Data structure - including NA patterns

| observedy |  |  |  | complete patterns |  |  | NA patterns $r$ |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| [] | $y_{12}$ | $y_{13}$ | $y_{23}$ | (12) | (13) | (23) | (12) | (13) | (23) |
|  | 1 | 1 | 1 | 1 | 1 | 1 | 0 | 0 | 0 |
|  | 1 | 1 | -1 | 1 | 1 | -1 | 0 | 0 | 0 |
|  | 1 | -1 | 1 | 1 | -1 | 1 | 0 | 0 | 0 |
|  | 1 | -1 | -1 | 1 | -1 | -1 | 0 | 0 | 0 |
|  | -1 | 1 | 1 | -1 | 1 | 1 | 0 | 0 | 0 |
|  | -1 | 1 | -1 | -1 | 1 | -1 | 0 | 0 | 0 |
|  | -1 | -1 | 1 | -1 | -1 | 1 | 0 | 0 | 0 |
|  | -1 | -1 | -1 | -1 | -1 | -1 | 0 | 0 | 0 |
| block 2 | 1 | 1 | NA | 1 | 1 | 1 | 0 | 0 | 1 |
|  |  |  |  | 1 | 1 | -1 | 0 | 0 | 1 |
|  | 1 | -1 | NA | 1 | -1 | 1 | 0 | 0 | 1 |
|  |  |  |  | 1 | -1 | -1 | 0 | 0 | 1 |
|  | -1 | 1 | NA | -1 | 1 | 1 | 0 | 0 | 1 |
|  |  |  |  | -1 | 1 | -1 | 0 | 0 | 1 |
|  | -1 | -1 | NA | -1 | -1 | 1 | 0 | 0 | 1 |
|  |  |  |  | -1 | -1 | -1 | 0 | 0 | 1 |

$r_{j k}$ is 1 if comparison $(j k)$ is missing
How many blocks? $\binom{3}{0}+\binom{3}{1}+\binom{3}{2}+\binom{3}{3}=1+3+3+1=8 \quad\left(2^{\# c o m p}\right)$
$\ell=2^{\# c o m p}$ complete patterns in each block (\#resp.categories ${ }^{\# \text { comp }}$ ) total number of patterns in complete data is therefore $2^{2} \#$ comp $=64$ number of all observable patterns is $3^{\# c o m p}=27$

## 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 $\lambda s$ are related to $y$
$\exp \eta_{y} \ldots$ expected numbers in a cell (depend on $\lambda$ parameters)
- nonresponse model:
$q(r \mid y ; \psi)$ probabilities of nonresponse model $\psi s$ are related to $r$ (and $y$ )
$\exp \eta_{r \mid y} \ldots$ expected numbers in a cell (depend on $\psi$ parameters)
- the joint cell probability for the $y$ and $r$ patterns is

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

## Modelling missing values (cont'd)

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

$$
\begin{aligned}
P\left\{y_{12}, y_{13}, y_{23} ; \lambda, \psi\right\} & =f\left(y_{12}, y_{13}, y_{23} ; \lambda\right) q\left(0,0,0 \mid y_{12}, y_{13}, y_{23} ; \psi\right) \\
P\left\{y_{12}, y_{13}, \text { NA } ; \lambda, \psi\right\} & \left.\left.=\sum_{y_{23} f\left(y_{12}, y_{13}, y_{23} ; \lambda\right) q\left(0,0,1 \mid y_{12}, y_{13}, y_{23} ; \psi\right)}^{P\left\{y_{12}, \text { NA }, y_{23} ; \lambda, \psi\right\}} \begin{array}{rl} 
& =\sum_{y_{13}} f\left(y_{12}, y_{13}, y_{23} ; \lambda\right) q\left(0,1,0 \mid y_{12}, y_{13}, y_{23} ; \psi\right) \\
& \vdots
\end{array}\right) . \begin{array}{ll}
\end{array}\right)
\end{aligned}
$$

example $P\left\{y_{12}, y_{13}, \mathrm{NA} ; \lambda, \psi\right\}$ :

$$
\begin{aligned}
P\left\{y_{12}, y_{13}, \mathrm{NA} ; \lambda, \psi\right\}=f\left(y_{12}, y_{13}, 1 ; \lambda\right)+ & f\left(y_{12}, y_{13},-1 ; \lambda\right) \\
& \times q\left(0,0,1 \mid y_{12}, y_{13}, y_{23} ; \psi\right)
\end{aligned}
$$

- composite link approach


## Missing data mechanisms (Rubin, 1976)

let $y_{\text {complete }}=\left(y_{o b s}, y_{\text {mis }}\right)$ and $r_{j k}$ is NA indicator (if NA: $r_{j k}=1$ )
Missing completely at random (MCAR): $\quad q(r ; \psi)$ if the conditional distribution $q(r \mid y ; \psi)$ is independent of $y$, i.e. $q(r \mid y ; \psi)=q(r ; \psi)$

Missing at random (MAR): $\quad q\left(r \mid y_{o b s} ; \psi\right)$
if the conditional distribution depends on
the observed, but not on the missing values
$q(r \mid y ; \psi)=q\left(r \mid y_{o b s} ; \psi\right)$
Missing not at random (MNAR): $\quad q\left(r \mid y_{o b s}, y_{m i s} ; \psi\right)$
if the conditional distribution depends on both
the observed and the missing values,
$q(r \mid y ; \psi)=q\left(r \mid y_{o b s}, y_{m i s} ; \psi\right)$

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

- under MCAR assumption: we use $\alpha$ to specify $\psi$ general model: one $\alpha$ for each comparison $\quad q\left(r ; \alpha_{j k}\right)$

$$
P\left\{R_{j k}=r_{j k} ; \alpha_{i j}\right\}=\frac{e^{\alpha_{j k} r_{j k}}}{1+e^{\alpha_{j k}}} \quad r_{j k} \in\{0,1\}
$$

probability for a nonresponse for each comparison $-\alpha_{i j}$ can not be estimated model 1: common $\alpha$, i.e., $\alpha_{j k}=\alpha \quad q(r ; \alpha)$

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

model 2: reparameterise $\alpha_{j k}$ with $\alpha_{j}+\alpha_{k} \quad q\left(r ; \alpha_{j}\right)$
denominator is now:

$$
\exp \left(\sum_{j=1}^{J} \alpha_{j}\left(\sum_{\nu=j+1}^{J} r_{j \nu}+\sum_{\nu=1}^{j-1} r_{\nu j}\right)\right)
$$

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

- under MNAR assumption: we use $\alpha$ and $\beta$ to specify $\psi$ and include dependence on $y$
general model: one $\alpha$ and $\beta$ for each comparison $\quad q\left(r \mid y ; \alpha_{j k}, \beta_{j k}\right)$

$$
P\left\{R_{j k}=r_{j k} \mid Y_{j k}=y_{j k} ; \alpha_{j k}, \beta_{j k}\right\}=\frac{e^{\left(\alpha_{j k}+y_{j k} \beta_{j k}\right) r_{j k}}}{1+e^{\alpha_{j k}+y_{j k} \beta_{j k}}}
$$

$\beta \mathrm{s}$ are interaction parameters; linear dependent; can not be estimated

- our model: one $\alpha$ and $\beta$ for each comparison $\quad q\left(r \mid y ; \alpha_{j}, \beta_{j}\right)$ reparameterise $\alpha_{j k}$ with $\alpha_{j}+\alpha_{k}$ and $\beta_{j k}$ with $\beta_{j}+\beta_{k}$


## Estimation:

linear predictors of outcome model $\eta_{y}$ are extended to $\eta_{y}+\eta_{r \mid y}$
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.9.:
    pattPC.fit(obj, nitems, formel = ~1, elim = ~1, resptype = "paircomp",
    obj.names = NULL, undec = FALSE, ia = FALSE,
    NItest = FALSE, NI = FALSE,
    MIScommon = FALSE,
    MISalpha = 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= 的 = 的 = ...
MISalpha ...specification to fit parameters for NA indicators using \mp@subsup{\alpha}{j}{}+\mp@subsup{\alpha}{k}{}
MISbeta ... fits parameters for MNAR model using }\mp@subsup{\beta}{j}{}+\mp@subsup{\beta}{k}{
MIScommon , MISalpha, MISbeta not available for
pattR.fit() and pattL.fit() yet *
```


## 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
4) culture Foreigners threaten our culture

- the responses to the six comparisons are coded: $(1,0,-1)$

1 if in a comparison ( $j k$ ) item $j$ was preferred
-1 if in a comparison ( $j k$ ) item $k$ was preferred
0 denotes an undecided response - "can not say "
NA is missing: if the answer was "refuse to say "

## Data preparation

> load("../data/immig.RData")
> head(immig)
V12 V13 V23 V14 V24 V34 SEX AGE NAT

| 1 | -1 | 0 | 1 | -1 | 1 | -1 | 2 | 21 | Österr |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |


| 2 | 1 | 1 | -1 | 1 | 0 | 1 | 1 | 26 | Österr |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |


| 3 | 1 | 0 | -1 | $N A$ | $N A$ | 1 | 2 | 22 | Österr |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |


| 4 | 1 | 1 | -1 | 1 | $N A$ | 1 | 2 | 21 | Österr |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |

5 NA -1 NA NA NA $1 \quad 1 \quad 22$ Slowakei

| 6 | -1 | -1 | 1 | 0 | 1 | 1 | 2 | 20 | Österr |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |

> immig<-immig[,1:6]

How many missings are in the 6 comparisons? Function: checkMIS()
> names <- c("crimRate", "position", "socBurd", "culture")
> checkMIS(immig, nitems $=4$, verbose $=$ TRUE, obj.names $=$ names)
number of missing comparisons:
crimRate position socBurd culture

| crimRate | 0 | 10 | 10 | 16 |
| :--- | ---: | ---: | ---: | ---: |
| position | 10 | 0 | 14 | 18 |
| socBurd | 10 | 14 | 0 | 17 |
| culture | 16 | 18 | 17 | 0 |

number of missing comparisons for objects:
36424151

## Various models to fit

```
How many missings in data?
> table(unlist(immig[,1:6]), useNA="always")
    -1 0 1 <NA>
    143}124236 8
```

- complete cases CC - remove all patterns with missing values
> cc <- complete.cases(immig) \# create index cc
$>c c[1: 5]$
[1] TRUE TRUE FALSE FALSE FALSE
> \# use only data where cc = TRUE i.e. complete cases
> icompl <- immig[cc,]
- fit model for complete cases CC icompl

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

> plotworth(wcc, ylab = "estimated worth")
Preferences


## Pattern models including missing values

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

MCAR - 1st approach:

- consider outcome model $f(y ; \lambda)$ only - no modelling of $q(r \mid \alpha)$
(the parameters of the outcome model are the $\lambda s$ 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 $r_{j k}$ default option: NI $=\mathrm{F}$
example:
> mn<-pattPC.fit(immig, nitems=4, undec=T)
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)


## MCAR - 2nd approach:

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

- no $\alpha$ s - reference model option: NI = T
> mnO <- pattPC.fit(immig, nitems = 4, undec = T, NI = T) deviance of mnO is 1353
- $\alpha$ s for each object
> mn2<-pattPC.fit(immig, nitems=4, undec=T, MISalpha=c(T,T,T,T)) deviance of mn 2 is 1018.533
- one $\alpha$ - same for all objects
> mn1<-pattPC.fit(immig, nitems=4, undec=T, MIScommon $=\mathrm{T}$ )
deviance of mn 1 is 1023.391
- in all MCAR models the $\lambda$-parameters for the objects are the same because under MCAR outcome model and nonresponse model are independent (no $\beta$ )! (but not in complete cases - model)

MNAR models - including $\beta$ s - always 2nd approach is used:

- $\alpha$ s and $\beta \mathrm{s}$ for each object

```
> mnbeta <- pattPC.fit(immig, nitems=4, undec=T, MISalpha=c(T,T,T,T),
```

$+\quad$ MISbeta=c(T,T,T,T))
deviance of mnbeta is 978.7235

- in MNAR models the $\lambda$-parameters might be different to MCAR models the inclusion of $\beta$ s can affect the $\lambda s$ - the object parameters
- are there not ignorable missing values?
we compare:
model with $4 \alpha \mathrm{~s}$ : mn2 deviance is 1018.533 and model with $4 \alpha \mathrm{~s}+4 \beta \mathrm{~s}:$ mnbeta deviance is 978.7235
$>d<-(1018.533-978.7235)$
> 1 - pchisq(d, 4)
[1] $4.74 \mathrm{e}-08$
- there is a significant deviance change - we need $\beta$-parameters
- in this example missing values are not at random!


## Example (cont'd)



## MNAR models - $\beta$ s

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

```
> nam <- c("crimRate","position","socBurd","culture")
> mnbetac <- pattPC.fit(immig, nitems=4, undec=T,
+ MISalpha=checkMIS(immig,nitems=4),
+ MISbeta=checkMIS(immig,nitems=4),
+ obj.names=nam)
```

    Deviance: 979
    log likelihood: -727
    no of iterations: 35 (Code: 1)
    estinate \(\quad\) 8e \(\quad \begin{array}{r}\text { z P-value }\end{array}\)
    \(\begin{array}{lllll}\text { crimkate } & 0.8826 & 0.117 & 7.549 & 0.0000\end{array}\)
    \(\begin{array}{llllll}\text { position } & 0.0605 & 0.102 & 0.594 & 0.5525\end{array}\)
    \(\begin{array}{lllll}\text { position } & 0.0605 & 0.102 & 0.594 & 0.5525 \\ \text { socBurd } & 0.7463 & 0.109 & 6.819 & 0.0000\end{array}\)
    \(\begin{array}{lllll}\text { mis.alpha1 } & -1.1057 & 0.212 & -5.213 & 0.0000\end{array}\)
    mis.alpha2 \(-1.00720 .213-4.736 \quad 0.0000\)
    mis.alpha3 \(-1.48510 .316-4.6930 .0000\)
    mis.alpha4 \(-0.4054 \quad 0.200-2.024 \quad 0.0430\)
    \(\begin{array}{lllll}\text { mis.alpha4 } & -0.4054 & 0.200 & -2.024 & 0.0430 \\ \text { mis.betal } & -0.8243 & 0.252 & -3.266 & 0.0011\end{array}\)
    \(\begin{array}{lllll}\text { mis.beta2 } & -0.4636 & 0.225 & -2.059 & 0.0395\end{array}\)
    \(\begin{array}{llllll}\text { mis.beta3 } & 1.6111 & 0.321 & 5.026 & 0.0000\end{array}\)
    mis.beta4 \(-0.7903 \quad 0.243-3.256 \quad 0.0011\)
    \(\begin{array}{llllll}\mathrm{U} & -0.2678 & 0.108 & -2.487 & 0.0129\end{array}\)
    
## Interpretation of $\beta \mathbf{s}$

According to the NMAR model:
example: odds for nonresponse in comparison (34) i.e. (socBurd, culture)
$\exp \left(2 \beta_{3}+2 \beta_{4}\right)$ 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
- The inclination not to respond in a given comparison ( $j k$ ) depends on
the objects involved - it depends on
the response which would have been given
odds for all comparisons $-\exp \left(2 \beta_{i}+2 \beta_{j}\right)$

| 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
examine log odds: $\left(2 \beta_{i}+2 \beta_{j}\right)$
> 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
$>\mathrm{b}<-\mathrm{b} * 2$
> \# diagonal should be 0
$>\operatorname{diag}(\mathrm{b})<-0$
> nam <- c("crime", "pos","socB","culture")
> dimnames(b) <- list(nam, nam)


## examine log odds: (cont'd)

$>\mathrm{b}$

```
        crime pos socB culture
crime 0.00 2.58 -1.57 3.23
pos -2.58 0.00 -2.30 2.51
socB 1.57 2.30
culture -3.23 -2.51 1.64 0.00
> # sum of all columns (log odds for NA for item i versus all other items)
> colSums(b)
    crime pos socB culture
    -4.23 2.36 -2.23 4.10
```

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


## examine odds: $\exp \left(2 \beta_{i}+2 \beta_{j}\right)$

```
> odds <- exp(b)
> odds
            crime pos socB culture
crime 1.0000 13.1412 0.207 25.262
pos 0.0761 1.0000 0.101 12.278
socB 4.8241 9.9256 1.000 0.194
culture 0.0396 0.0814 5.163 1.000
> # sum of all columns (odds of NA for item i versus all other items)
> colSums(odds)
    crime pos socB culture
    5.94 24.15 6.47 38.73
```

