

Tutz, Gerhard; Schneider, Micha; Iannario, Maria; Piccolo, Domenico
Mixture models for ordinal responses to account for uncertainty of choice. (English)

Zbl 1414.62019

Adv. Data Anal. Classif., ADAC 11, No. 2, 281-305 (2017).

Summary: In CUB models the uncertainty of choice is explicitly modelled as a Combination of discrete Uniform and shifted Binomial random variables. The basic concept to model the response as a mixture of a deliberate choice of a response category and an uncertainty component that is represented by a uniform distribution on the response categories is extended to a much wider class of models. The deliberate choice can in particular be determined by classical ordinal response models as the cumulative and adjacent categories model. Then one obtains the traditional and flexible models as special cases when the uncertainty component is irrelevant. It is shown that the effect of explanatory variables is underestimated if the uncertainty component is neglected in a cumulative type mixture model. Visualization tools for the effects of variables are proposed and the modelling strategies are evaluated by use of real data sets. It is demonstrated that the extended class of models frequently yields better fit than classical ordinal response models without an uncertainty component.

MSC:

62-07 Data analysis (statistics) (MSC2010)

62H17 Contingency tables

62J12 Generalized linear models (logistic models)

Cited in 9 Documents

Keywords:

ordinal responses; rating analysis; CUP model; CUB model

Software:

CUB; catdata; Fahrmeir

Full Text: [DOI Link](#)

References:

- [1] Agresti A (2010) Analysis of ordinal categorical data, 2nd edn. Wiley, New York · Zbl 1263.62007 · doi:10.1002/9780470594001
- [2] Agresti A (2013) Categorical data analysis, 3d edn. Wiley, New York · Zbl 1281.62022
- [3] Aitkin, M., A general maximum likelihood analysis of variance components in generalized linear models, Biometrics, 55, 117-128, (1999) · Zbl 1059.62564 · doi:10.1111/j.0006-341X.1999.00117.x
- [4] Anderson, JA, Regression and ordered categorical variables, J Royal Stat Soc B, 46, 1-30, (1984) · Zbl 0578.62064
- [5] Böhning, D.; Dietz, E.; Schaub, R.; Schlattmann, P.; Lindsay, BG, The distribution of the likelihood ratio for mixtures of densities from the one-parameter exponential family, Ann Inst Stat Math, 46, 373-388, (1994) · Zbl 0802.62017 · doi:10.1007/BF01720593
- [6] Brant, R., Assessing proportionality in the proportional odds model for ordinal logistic regression, Biometrics, 46, 1171-1178, (1990) · doi:10.2307/2532457
- [7] Breen, R.; Luijkx, R., Mixture models for ordinal data, Sociol Methods Res, 39, 3-24, (2010) · doi:10.1177/0049124110366240
- [8] Caffo, B.; An, M-W; Rhode, C., Flexible random intercept models for binary outcomes using mixtures of normals, Comp Stat Data Anal, 51, 5220-5235, (2007) · Zbl 1445.62191 · doi:10.1016/j.csda.2006.09.031
- [9] Cox, C., Location-scale cumulative odds models for ordinal data: A generalized non-linear model approach, Stat Med, 14, 1191-1203, (1995) · doi:10.1002/sim.4780141105
- [10] D'Elia, A.; Piccolo, D., A mixture model for preference data analysis, Comp Stat Data Anal, 49, 917-934, (2005) · Zbl 1429.62077 · doi:10.1016/j.csda.2004.06.012
- [11] Dempster, AP; Laird, NM; Rubin, DB, Maximum likelihood from incomplete data via the EM algorithm, J Royal Stat Soc B, 39, 1-38, (1977) · Zbl 0364.62022
- [12] Efron B, Tibshirani RJ (1994) An introduction to the bootstrap, vol 57. CRC Press, London · Zbl 0835.62038
- [13] Everitt, BS, A finite mixture model for the clustering of mixed-mode data, Stat Prob Lett, 6, 305-309, (1988) · doi:10.1016/0167-7152(88)90004-1

- [14] Fahrmeir L, Tutz G (2001) Multivariate statistical modelling based on generalized linear models. Springer, New York · Zbl 0980.62052 · doi:10.1007/978-1-4757-3454-6
- [15] Follmann, DA; Lambert, D., Identifiability of finite mixtures of logistic regression models, *J Stat Plan Infer*, 27, 375-381, (1991) · Zbl 0717.62061 · doi:10.1016/0378-3758(91)90050-O
- [16] Gambacorta, R.; Iannario, M., Measuring job satisfaction with CUB models, *Labour*, 27, 198-224, (2013) · doi:10.1111/labr.12008
- [17] Gertheiss, J.; Tutz, G., Penalized Regression with Ordinal Predictors, *Int Stat Rev*, 77, 345-365, (2009) · doi:10.1111/j.1751-5823.2009.00088.x
- [18] Gneiting, T.; Raftery, A., Strictly proper scoring rules, prediction, and estimation, *J Am Stat Assoc*, 102, 359-376, (2007) · Zbl 1284.62093 · doi:10.1198/016214506000001437
- [19] Greene, W.; Hensher, D., A latent class model for discrete choice analysis: contrasts with mixed logit, *Trans Res Part B*, 39, 681-689, (2003) · doi:10.1016/S0191-2615(02)00046-2
- [20] Grilli, L.; Iannario, M.; Piccolo, D.; Rampichini, C., Latent class CUB models, *Adv Data Anal Class*, 8, 105-119, (2014) · doi:10.1007/s11634-013-0143-5
- [21] Grün, B.; Leisch, F., Identifiability of finite mixtures of multinomial logit models with varying and fixed effects, *J Class*, 25, 225-247, (2008) · Zbl 1276.62021 · doi:10.1007/s00357-008-9022-8
- [22] Iannario, M., On the identifiability of a mixture model for ordinal data, *Metron*, 68, 87-94, (2010) · Zbl 1301.62017 · doi:10.1007/BF03263526
- [23] Iannario, M., Hierarchical CUB models for ordinal variables, *Commun Stat Theory Methods*, 41, 3110-3125, (2012) · Zbl 1296.62067 · doi:10.1080/03610926.2011.645987
- [24] Iannario, M., Modelling shelter choices in a class of mixture models for ordinal responses, *Stat Methods Appl*, 21, 1-22, (2012) · Zbl 1333.62181 · doi:10.1007/s10260-011-0176-x
- [25] Iannario, M., Preliminary estimators for a mixture model of ordinal data, *Adv Data Anal Class*, 6, 163-184, (2012) · Zbl 1254.62004 · doi:10.1007/s11634-012-0111-5
- [26] Iannario, M.; Piccolo, D., Statistical modelling of subjective survival probabilities, *Genus*, 66, 17-42, (2010)
- [27] Iannario M, Piccolo D (2012) CUB models: Statistical methods and empirical evidence. In: Kennett SSR (ed) *Modern analysis of customer surveys: with applications using R*. Wiley, New York, pp 231-258
- [28] Leroux, BG, Consistent estimation of a mixing distribution, *Ann Stat*, 20, 1350-1360, (1992) · Zbl 0763.62015 · doi:10.1214/aos/1176348772
- [29] Liu, Q.; Agresti, A., The analysis of ordinal categorical data: An overview and a survey of recent developments, *Test*, 14, 1-73, (2005) · Zbl 1069.62057 · doi:10.1007/BF02595397
- [30] Manisera, M.; Zuccolotto, P., Modeling rating data with nonlinear CUB models, *Comp Stat Data Anal*, 78, 100-118, (2014) · Zbl 06984040 · doi:10.1016/j.csda.2014.04.001
- [31] McCullagh, P., Regression model for ordinal data (with discussion), *J Royal Stat Soc B*, 42, 109-127, (1980) · Zbl 0483.62056
- [32] McLachlan GJ, Peel D (2000) *Finite mixture models*. Wiley, New York · Zbl 0963.62061 · doi:10.1002/0471721182
- [33] Mehta, CR; Patel, NR; Tsiatis, AA, Exact significance testing to establish treatment equivalence with ordered categorical data, *Biometrics*, 40, 819-825, (1984) · Zbl 0558.62094 · doi:10.2307/2530927
- [34] Nair, VN, Chi-squared-type tests for ordered alternatives in contingency tables, *J Am Stat Assoc*, 82, 283-291, (1987) · Zbl 0688.62033 · doi:10.1080/01621459.1987.10478431
- [35] Peterson, B.; Harrell, FE, Partial proportional odds models for ordinal response variables, *Appl Stat*, 39, 205-217, (1990) · Zbl 0707.62154 · doi:10.2307/2347760
- [36] Piccolo, D., On the moments of a mixture of uniform and shifted binomial random variables, *Quaderni di Stat*, 5, 85-104, (2003)
- [37] Piccolo, D., Observed information matrix in MUB models, *Quaderni di Stat*, 8, 33-78, (2006)
- [38] Tutz G (2012) *Regression for categorical data*. Cambridge University Press, Cambridge · Zbl 1304.62021
- [39] Tutz G, Gertheiss (2014) Rating scales as predictors—the old question of scale level and some answers. *Psychometrika* 79:357-376 · Zbl 1308.62151
- [40] Tutz, G.; Schauburger, G., Visualization of categorical response models - from data glyphs to parameter glyphs, *J Comp Graph Stat*, 22, 156-177, (2013) · doi:10.1080/10618600.2012.701379
- [41] Wedel, M.; DeSarbo, W., A mixture likelihood approach for generalized linear models, *J Class*, 12, 21-55, (1995) · Zbl 0825.62611 · doi:10.1007/BF01202266

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.