

Robustness of Bayesian ordinal response model against outliers via divergence approach

Tomotaka Momozaki¹ and Tomoyuki Nakagawa²

¹Department of Information Sciences, Tokyo University of Science

²School of Data Science, Meisei University

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Abstract

Ordinal response model is a popular and commonly used regression for ordered categorical data in a wide range of fields such as medicine and social sciences. However, it is empirically known that the existence of “outliers”, combinations of the ordered categorical response and covariates that are heterogeneous compared to other pairs, makes the inference with the ordinal response model unreliable. In this article, we prove that the posterior distribution in the ordinal response model does not satisfy the posterior robustness with any link functions, i.e., the posterior cannot ignore the influence of large outliers. Furthermore, to achieve robust Bayesian inference in the ordinal response model, this article defines general posteriors in the ordinal response model with two robust divergences (the density-power and γ -divergences) based on the framework of the general posterior inference. We also provide an algorithm for generating posterior samples from the proposed posteriors. The robustness of the proposed methods against outliers is clarified from the posterior robustness and the index of robustness based on the Fisher-Rao metric. Through numerical experiments on artificial data and two real datasets, we show that the proposed methods perform better than the ordinary bayesian methods with and without outliers in the data for various link functions.

Keywords: Density-power divergence; γ -divergence; General bayesian inference; Link function; Ordered category; Robust inference

Mathematics Subject Classification: Primary 62F35; Secondary 62F15

1 Introduction

Ordered categorical data appear frequently in a wide range of fields such as medicine, sociology, psychology, political sciences, economics, marketing, and so on, and studies on their analysis methods have been quite active even today (Franses and Paap, 2001; Rossi and Allenby, 2003; Agresti, 2010; Madahian *et al.*, 2015; Agresti and Kateri, 2017; Satake *et al.*, 2018; Liu and Zhang, 2018; Baetschmann *et al.*, 2020). Ordered categorical data are, for example, the progression of a certain disease expressed as stage 1, 2, 3, or 4, or opinions on a certain policy expressed as opposition, neutrality, or approval. Additionally, when continuous data are summarized into categorical data, such as ages 0-20, 21-40, 41-60, 61-80, and 80 or more, the categorical data are ordered categorical data. For this reason, ordered categorical data are often considered to be discretized values of latent continuous variables. For more details on ordered categorical data, its traditional analysis methods, and related studies, we refer the reader to Agresti (2010), which is a very excellent book.

The ordinal response model has been gaining popularity in regression for the ordered categorical data thanks to its interpretability and flexibility since it was proposed by a pioneering work Walker and Duncan (1967) in this field. The ordinal response model is also being developed as a package in R (R Core Team, 2022), one of the most popular programming languages

Robustness Of Bayesian Analyses

Peter Müller, Brani Vidakovic



Robustness Of Bayesian Analyses:

Robustness of Bayesian Analyses Joseph B. Kadane, 1984 *Robust Bayesian Analysis* David Rios Insua, Fabrizio Ruggeri, 2012-12-06 Robust Bayesian analysis aims at overcoming the traditional objection to Bayesian analysis of its dependence on subjective inputs mainly the prior and the loss Its purpose is the determination of the impact of the inputs to a Bayesian analysis the prior the loss and the model on its output when the inputs range in certain classes If the impact is considerable there is sensitivity and we should attempt to further refine the information the incumbent classes available perhaps through additional constraints on and or obtaining additional data if the impact is not important robustness holds and no further analysis and refinement would be required Robust Bayesian analysis has been widely accepted by Bayesian statisticians for a while it was even a main research topic in the field However to a great extent their impact is yet to be seen in applied settings This volume therefore presents an overview of the current state of robust Bayesian methods and their applications and identifies topics of further interest in the area The papers in the volume are divided into nine parts covering the main aspects of the field The first one provides an overview of Bayesian robustness at a non technical level The paper in Part II concerns foundational aspects and describes decision theoretical axiomatizations leading to the robust Bayesian paradigm motivating reasons for which robust analysis is practically unavoidable within Bayesian analysis Bayesian

Robustness James O. Berger, 1996 Robustness of Bayesian Factor Analysis Estimates Sang Eun Lee, 1994 **An Introduction to Bayesian Analysis** Jayanta K. Ghosh, Mohan Delampady, Tapas Samanta, 2007-07-03 Though there are many recent additions to graduate level introductory books on Bayesian analysis none has quite our blend of theory methods and applications We believe a beginning graduate student taking a Bayesian course or just trying to find out what it means to be a Bayesian ought to have some familiarity with all three aspects More specialization can come later Each of us has taught a course like this at Indian Statistical Institute or Purdue In fact at least partly the book grew out of those courses We would also like to refer to the review Ghosh and Samanta 2002b that first made us think of writing a book The book contains somewhat more material than can be covered in a single semester We have done this intentionally so that an instructor has some choice as to what to cover as well as which of the three aspects to emphasize Such a choice is essential for the instructor The topics include several results or methods that have not appeared in a graduate text before In fact the book can be used also as a second course in Bayesian analysis if the instructor supplies more details Chapter 1 provides a quick review of classical statistical inference Some knowledge of this is assumed when we compare different paradigms Following this an introduction to Bayesian inference is given in Chapter 2 emphasizing the need for the Bayesian approach to statistics

Robust Statistics, Data Analysis, and Computer Intensive Methods Helmut Rieder, 2012-12-06 To celebrate Peter Huber's 60th birthday in 1994 our university had invited for a festive occasion in the afternoon of Thursday June 9 The invitation to honour this outstanding personality was followed by about fifty colleagues and former students from mainly all over the world

Others who could not attend sent their congratulations by mail and e mail P Bickel It s hard to imagine that Peter turned 60 After a welcome address by Adalbert Kerber dean the following lectures were delivered Volker Strassen Konstanz Almost Sure Primes and Cryptography an Introduction Frank Hampel Zurich On the Philosophical Foundations of Statistics 1 Andreas Buja Murray Hill Projections and Sections High Dimensional Graphics for Data Analysis The distinguished speakers lauded Peter Huber a hard and fair mathematician a cooperative and stimulating colleague and an inspiring and helpful teacher The Festkolloquium was surrounded with a musical program by the University s Brass Ensemble The subsequent Workshop Robust Statistics Data Analysis and Computer Intensive Methods in Schloss Thurnau Friday until Sunday June 9 12 was organized about the areas in statistics that Peter Huber himself has markedly shaped In the time since the conference most of the contributions could be edited for this volume a late birthday present that may give a new impetus to further research in these fields

Bayesian Analysis in Statistics and Econometrics Donald A. Berry, Kathryn M. Chaloner, John K. Geweke, 1996 This book is a definitive work that captures the current state of knowledge of Bayesian Analysis in Statistics and Econometrics and attempts to move it forward It covers such topics as foundations forecasting inferential matters regression computation and applications

Bayesian Thinking, Modeling and Computation, 2005-11-29 This volume describes how to develop Bayesian thinking modelling and computation both from philosophical methodological and application point of view It further describes parametric and nonparametric Bayesian methods for modelling and how to use modern computational methods to summarize inferences using simulation The book covers wide range of topics including objective and subjective Bayesian inferences with a variety of applications in modelling categorical survival spatial spatiotemporal Epidemiological software reliability small area and micro array data The book concludes with a chapter on how to teach Bayesian thoughts to nonstatisticians Critical thinking on causal effects Objective Bayesian philosophy Nonparametric Bayesian methodology Simulation based computing techniques Bioinformatics and Biostatistics

Decision Theory and Bayesian Analysis Mr. Rohit Manglik, 2024-04-14 EduGorilla Publication is a trusted name in the education sector committed to empowering learners with high quality study materials and resources Specializing in competitive exams and academic support EduGorilla provides comprehensive and well structured content tailored to meet the needs of students across various streams and levels

Statistical Decision Theory and Bayesian Analysis James O. Berger, 2013-03-14 In this new edition the author has added substantial material on Bayesian analysis including lengthy new sections on such important topics as empirical and hierarchical Bayes analysis Bayesian calculation Bayesian communication and group decision making With these changes the book can be used as a self contained introduction to Bayesian analysis In addition much of the decision theoretic portion of the text was updated including new sections covering such modern topics as minimax multivariate Stein estimation

Sensitivity Analysis Andrea Saltelli, K. Chan, E. M. Scott, 2000-10-03 Sensitivity analysis is used to ascertain how a given model output depends upon the input parameters This is an important method for

checking the quality of a given model as well as a powerful tool for checking the robustness and reliability of its analysis The topic is acknowledged as essential for good modelling practice and is an implicit part of any modelling field Offers an accessible introduction to sensitivity analysis Covers all the latest research Illustrates concepts with numerous examples applications and case studies Includes contributions from the leading researchers active in developing strategies for sensitivity analysis The principles of sensitivity analysis are carefully described and suitable methods for approaching many types of problems are given The book introduces the modeller to the entire causal assessment chain from data to predictions whilst explaining the impact of source uncertainties and framing assumptions A hitch hiker's guide is included to allow the more experienced reader to readily access specific applications Modellers from a wide range of disciplines including biostatistics economics environmental impact assessment chemistry and engineering will benefit greatly from the numerous examples and applications

Robustness Analysis in Decision Aiding, Optimization, and Analytics Michael Doumpos, Constantin Zopounidis, Evangelos Grigoroudis, 2016-07-12 This book provides a broad coverage of the recent advances in robustness analysis in decision aiding optimization and analytics It offers a comprehensive illustration of the challenges that robustness raises in different operations research and management science OR MS contexts and the methodologies proposed from multiple perspectives Aside from covering recent methodological developments this volume also features applications of robust techniques in engineering and management thus illustrating the robustness issues raised in real world problems and their resolution within advances in OR MS methodologies Robustness analysis seeks to address issues by promoting solutions which are acceptable under a wide set of hypotheses assumptions and estimates In OR MS robustness has been mostly viewed in the context of optimization under uncertainty Several scholars however have emphasized the multiple facets of robustness analysis in a broader OR MS perspective that goes beyond the traditional framework seeking to cover the decision support nature of OR MS methodologies as well As new challenges emerge in a big data era where the information volume speed of flow and complexity increase rapidly and analytics play a fundamental role for strategic and operational decision making at a global level robustness issues such as the ones covered in this book become more relevant than ever for providing sound decision support through more powerful analytic tools

Bayesian Statistics 6 J. M. Bernardo, 1999-08-12 Bayesian statistics is a dynamic and fast growing area of statistical research and the Valencia International Meetings provide the main forum for discussion These resulting proceedings form an up to date collection of research

Bayesian Inference in Wavelet-Based Models Peter Müller, Brani Vidakovic, 2012-12-06 This volume presents an overview of Bayesian methods for inference in the wavelet domain The papers in this volume are divided into six parts The first two papers introduce basic concepts Chapters in Part II explore different approaches to prior modeling using independent priors Papers in the Part III discuss decision theoretic aspects of such prior models In Part IV some aspects of prior modeling using priors that account for dependence are explored Part V considers the use of 2 dimensional wavelet

decomposition in spatial modeling Chapters in Part VI discuss the use of empirical Bayes estimation in wavelet based models Part VII concludes the volume with a discussion of case studies using wavelet based Bayesian approaches The cooperation of all contributors in the timely preparation of their manuscripts is greatly recognized We decided early on that it was important to referee and critically evaluate the papers which were submitted for inclusion in this volume For this substantial task we relied on the service of numerous referees to whom we are most indebted We are also grateful to John Kimmel and the Springer Verlag referees for considering our proposal in a very timely manner Our special thanks go to our spouses Gautami and Draga for their support

Bayesian Data Analysis Andrew Gelman, John B. Carlin, Hal S. Stern, David B. Dunson, Aki Vehtari, Donald B. Rubin, 2013-11-27 Winner of the 2016 De Groot Prize from the International Society for Bayesian Analysis Now in its third edition this classic book is widely considered the leading text on Bayesian methods lauded for its accessible practical approach to analyzing data and solving research problems Bayesian Data Analysis Third Edition continues to take an applied

Bayesian Methods for Data Analysis, Third Edition Bradley P. Carlin, Thomas A. Louis, 2008-06-30 Broadening its scope to nonstatisticians Bayesian Methods for Data Analysis Third Edition provides an accessible introduction to the foundations and applications of Bayesian analysis Along with a complete reorganization of the material this edition concentrates more on hierarchical Bayesian modeling as implemented via Markov chain Monte Carlo MCMC methods and related data analytic techniques New to the Third Edition New data examples corresponding R and WinBUGS code and homework problems Explicit descriptions and illustrations of hierarchical modeling now commonplace in Bayesian data analysis A new chapter on Bayesian design that emphasizes Bayesian clinical trials A completely revised and expanded section on ranking and histogram estimation A new case study on infectious disease modeling and the 1918 flu epidemic A solutions manual for qualifying instructors that contains solutions computer code and associated output for every homework problem available both electronically and in print Ideal for Anyone Performing Statistical Analyses Focusing on applications from biostatistics epidemiology and medicine this text builds on the popularity of its predecessors by making it suitable for even more practitioners and students

Computational Bayesian Statistics M. Ant3nia Amaral Turkman, Carlos Daniel Paulino, Peter M3ller, 2019-02-28 This integrated introduction to fundamentals computation and software is your key to understanding and using advanced Bayesian methods

Bayesian Theory Jos3 M. Bernardo, Adrian F. M. Smith, 2009-09-25 This highly acclaimed text now available in paperback provides a thorough account of key concepts and theoretical results with particular emphasis on viewing statistical inference as a special case of decision theory Information theoretic concepts play a central role in the development of the theory which provides in particular a detailed discussion of the problem of specification of so called prior ignorance The work is written from the authors s committed Bayesian perspective but an overview of non Bayesian theories is also provided and each chapter contains a wide ranging critical re examination of controversial issues The level of mathematics used is such that most material is accessible to readers with

knowledge of advanced calculus In particular no knowledge of abstract measure theory is assumed and the emphasis throughout is on statistical concepts rather than rigorous mathematics The book will be an ideal source for all students and researchers in statistics mathematics decision analysis economic and business studies and all branches of science and engineering who wish to further their understanding of Bayesian statistics Distributions With Given Marginals and Statistical Modelling Carles M. Cuadras, Josep Fortiana, José A. Rodríguez-Lallena, 2002-10-31 This book contains a selection of the papers presented at the meeting Distributions with given marginals and statistical modelling held in Barcelona Spain July 17 20 2000 In 24 chapters this book covers topics such as the theory of copulas and quasi copulas the theory and compatibility of distributions models for survival distributions and other well known distributions time series categorical models definition and estimation of measures of dependence monotonicity and stochastic ordering shape and separability of distributions hidden truncation models diagonal families orthogonal expansions tests of independence and goodness of fit assessment These topics share the use and properties of distributions with given marginals this being the fourth specialised text on this theme The innovative aspect of the book is the inclusion of statistical aspects such as modelling Bayesian statistics estimation and tests *Bayesian Data Analysis, Second Edition* Andrew Gelman, John B. Carlin, Hal S. Stern, Donald B. Rubin, 2003-07-29 Incorporating new and updated information this second edition of THE bestselling text in Bayesian data analysis continues to emphasize practice over theory describing how to conceptualize perform and critique statistical analyses from a Bayesian perspective Its world class authors provide guidance on all aspects of Bayesian data analysis and include examples of real statistical analyses based on their own research that demonstrate how to solve complicated problems Changes in the new edition include Stronger focus on MCMC Revision of the computational advice in Part III New chapters on nonlinear models and decision analysis Several additional applied examples from the authors recent research Additional chapters on current models for Bayesian data analysis such as nonlinear models generalized linear mixed models and more Reorganization of chapters 6 and 7 on model checking and data collection Bayesian computation is currently at a stage where there are many reasonable ways to compute any given posterior distribution However the best approach is not always clear ahead of time Reflecting this the new edition offers a more pluralistic presentation giving advice on performing computations from many perspectives while making clear the importance of being aware that there are different ways to implement any given iterative simulation computation The new approach additional examples and updated information make Bayesian Data Analysis an excellent introductory text and a reference that working scientists will use throughout their professional life

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