

Bayesian Beta Regression with Bayesianbetareg R-package

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Introduction

Cepeda-Cuervo (2011) propose the beta regression model and a Bayesian method to fit the proposed model, where samples of the posterior distribution are obtained from the posterior conditional distributions of the regression parameters, assuming normal prior distributions for them (Cepeda and Gutierrez, 2002).

The conditional posterior distributions are analytically intractable. Then, two normal transition kernel are built in order to apply a Metropolis-Hastings algorithm to obtain posterior samples.

We develop the Bayesianbetareg R-package for the estimation of the beta regression model when mean and precision are modeled (Cepeda-Cuervo et al., 2015), and the extension to mean and variance (in progress).

Beta Regression

The probability density function for a beta variable is

$$f(x|\mu, \sigma) = \frac{\Gamma(\mu + \sigma)}{\Gamma(\mu)\Gamma(\sigma)} x^{\mu-1} (1-x)^{\sigma-1} \mathbb{I}_{(0,1)}(x), \quad (1)$$

With the re-parameterization of the beta distribution as a function of the mean, $\mu = E(Y) = \frac{p}{p+q}$ and the precision $\sigma = p+q$ parameters, (Jorgensen, 1997; Cepeda-Cuervo, 2011), the beta density function can be written as

$$f(x|\mu, \sigma) = \frac{\Gamma(\sigma)}{\Gamma(\mu)\Gamma(\sigma-\mu)} x^{\mu-1} (1-x)^{\sigma-\mu-1} \mathbb{I}_{(0,1)}(x), \quad (2)$$

where $p = \mu\sigma$, $q = \sigma(1-\mu)$ and

$$\sigma^2 = \frac{\mu(1-\mu)}{p+1}. \quad (3)$$

The Equation 3 can also be re-parameterized as a function of the mean and variance (Cepeda-Cuervo, 2011)

$$p = \frac{\mu^2(1-\mu) - \mu\sigma^2}{\sigma^2}. \quad (4)$$

$$q = \frac{(1-\mu)(\mu - \sigma^2 - \sigma^2)}{\sigma^2}. \quad (5)$$

A random sample $\mathbf{Y} = (Y_1, \dots, Y_n)$ is assumed, where the mean and precision (variance) parameters are modeled as

$$g(\mu_i) = \mathbf{X}_i^T \boldsymbol{\beta} \quad (6)$$

$$h(\sigma_i) = \mathbf{X}_i^T \boldsymbol{\gamma} \quad (7)$$

$$k(\sigma_i) = \mathbf{X}_i^T \boldsymbol{\eta} \quad (8)$$

where we assume that g is the logit function and h is the exponential function (Cepeda-Cuervo, 2011).

Bayesian method to fit beta regression models

With $L(\boldsymbol{\theta})$ data, the likelihood function, and $p(\boldsymbol{\theta})$, the joint prior distribution $\boldsymbol{\theta} = (\boldsymbol{\beta}, \boldsymbol{\gamma})$, the posterior distribution is $\pi(\boldsymbol{\theta}|\text{data}) \propto L(\boldsymbol{\theta})p(\boldsymbol{\theta})$ (analytically intractable).

Cepeda-Cuervo (2011) proposed to get samples of $\boldsymbol{\theta}$ by sampling $\boldsymbol{\beta}$ and $\boldsymbol{\gamma}$ from the posterior conditional distributions $\pi(\boldsymbol{\beta}|\boldsymbol{\gamma}, \text{data})$ and $\pi(\boldsymbol{\gamma}|\boldsymbol{\beta}, \text{data})$ from the normal transition kernels.

The kernel transition function q_1 is given by

$$q_1(\boldsymbol{\beta}|\boldsymbol{\beta}^{(t)}, \boldsymbol{\gamma}^{(t)}) = N(\boldsymbol{\beta} | \mathbf{B}^t), \quad (9)$$

where

$$\mathbf{B}^t = \mathbf{B}^0(\mathbf{B}^0 - \mathbf{b} + \mathbf{X}^T \boldsymbol{\Sigma}^{-1} \mathbf{y})$$
$$\mathbf{B}^0 = (\mathbf{B}^{-1} + \mathbf{X}^T \boldsymbol{\Sigma}^{-1} \mathbf{X})^{-1}$$

and where $\boldsymbol{\Sigma}$ is a diagonal matrix with diagonal entries σ_i^2 , $i = 1, 2, \dots, n$, and (Cepeda-Cuervo, 2011; Cepeda and Gutierrez, 2002)

$$\sigma_i = \hat{\sigma}_i \boldsymbol{\beta}^{(t)} + \frac{\sigma_i^2 - \hat{\sigma}_i^2}{(\hat{\sigma}_i - \sigma_i) - \hat{\sigma}_i}, \quad i = 1, 2, \dots, n. \quad (10)$$

And the normal transition kernel q_2 is given by

$$q_2(\boldsymbol{\gamma}|\boldsymbol{\gamma}^{(t)}, \boldsymbol{\beta}^{(t)}) = N(\boldsymbol{\gamma} | \mathbf{G}^t), \quad (11)$$

where

$$\mathbf{G}^t = \mathbf{G}^0(\mathbf{G}^0 - \mathbf{g} + \mathbf{Z}^T \boldsymbol{\Psi}^{-1} \boldsymbol{\gamma})$$
$$\mathbf{G}^0 = (\mathbf{G}^{-1} + \mathbf{Z}^T \boldsymbol{\Psi}^{-1} \mathbf{Z})^{-1}$$

$\boldsymbol{\Psi}$ is a diagonal matrix with entries σ_i^2 for $i = 1, 2, \dots, n$ and for σ

$$\hat{\sigma}_i = \mathbf{X}_i^T \boldsymbol{\gamma}^{(t)} + \frac{\sigma_i^2 - \hat{\sigma}_i^2}{\hat{\sigma}_i - 1}, \quad i = 1, 2, \dots, n. \quad (12)$$

For σ_i^2

$$\hat{\sigma}_i = \mathbf{X}_i^T \boldsymbol{\gamma}^{(t)} + \frac{\sigma_i^2 - \hat{\sigma}_i^2}{\hat{\sigma}_i^2 - 1}, \quad i = 1, 2, \dots, n. \quad (13)$$

An application of the Bayesianbetareg

We carry out an example of the Bayesianbetareg package using the dyshmia data set presented in Smithson and Verbeke (2000), in which the response variable represents the mean obtained by 41 children in a reading accuracy test. The explanatory variables correspond to the dyshmia (D) or lack of status (L) (the standardized non-verbal IQ) and their interaction. This database is available in the betareg package (R Core Team, 2014).

Table 1. Estimate Results

	Estimate	StdErr	LCredInt	UCredInt
beta.X0	1.00	0.21	0.21	1.74
beta.X1	-1.11	0.21	-0.40	-0.82
beta.X2	1.79	0.21	1.27	1.90
beta.X3	-1.00	0.21	-0.88	-1.02
gamma.D0	1.06	0.23	0.99	1.14
gamma.D1	0.21	0.24	0.00	0.79
gamma.D2	0.20	0.27	0.00	0.44



Figure 1. Plot - Chain of beta parameter



Figure 2. Plot - Chain of gamma parameter

Conclusions

- the Bayesianbetareg R package can be used to fit beta regression with mean and precision
- The program for fit beta regression with mean and variance is in progress

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