1 Test

- S_t: the t-th sample.
- $S_T^{in} = \bigcup_{t=1}^{T} S_t$: set of sampled individuals up to and including T-th sample.
- S_T^{out}: set of individuals that has not been sampled after T sample draws. ($S_T^{out} \cap S_T^{in} = \emptyset$).
- $\mathcal{P} = S_T^{in} \cup S_T^{out}$: the entire population.
- $d_{i(T)}$: number of samples that contained individual i:

$$d_{i(T)} = \sum_{t=1}^{T} \mathbb{1}\{i \in S_t\}$$

Assuming that samples are drawn independently:

$$\mathbb{E}[d_{i(T)}] = \sum_{t=1}^{T} \pi_i = T\pi_i$$

where π_i denotes inclusion probability of i. This suggests estimating π_i by

$$\hat{\pi}_i = \frac{d_{i(T)}}{T} \quad \text{or} \quad \hat{\pi}_i = \frac{1 + d_{i(T)}}{1 + T} \tag{1}$$

where the latter comes from enforcing that probabilities be non-zero. Note that in this case $\hat{\pi}_i = \frac{1}{1+T} \forall i \in S_T^{out}$.

Consider the problem from the Bayesian perspective. Assume Beta prior for inclusion probabilities:

$$\pi_i \sim Be(\alpha, \beta)$$

Then

$$\mathbb{E}[\sum_{i \in \mathcal{P}} \pi_i] = \sum_{i \in \mathcal{P}} \frac{\alpha}{\alpha + \beta} = |\mathcal{P}| \frac{\alpha}{\alpha + \beta} = (|S_T^{out}| + |S_T^{in}|) \frac{\alpha}{\alpha + \beta}$$

Let $n_t := |S_t|$ be the sample size. While we assume independent replications of the same sampling scheme, depending on the chosen scheme, it is possible for n_t to be random.

$$\mathbb{E}[\sum_{i \in \mathcal{P}} \pi_i] = \mathbb{E}[n_t] \Leftrightarrow (|S_T^{out}| + |S_T^{in}|) \frac{\alpha}{\alpha + \beta} = \mathbb{E}[n_t] \tag{2}$$

Estimating $\mathbb{E}[n_t]$ by $T^{-1} \sum_{t=1}^{T} n_t$, if α and β were known, $|S_T^{out}|$ could be inferred from (2).

The likelihood would be

$$d_{i(T)} | \pi_i \sim Bin(T, \pi)$$

Then the posterior distribution is

$$\begin{aligned} f(\pi_i | d_{i(T)} = k) &= \frac{\mathbb{P}(d_{i(T)} = k | \pi_i) f(\pi_i)}{\mathbb{P}(d_{i(T)} = k)} \\ &\propto \pi_i^k (1 - \pi_i)^{T-k} \pi_i^{\alpha-1} (1 - \pi_i)^{\beta-1} \\ &= \pi_i^{\alpha+k-1} (1 - \pi_i)^{\beta+T-k-1} \\ &\Rightarrow \pi_i | d_{i(T)} = k \sim Be(\alpha + k, \beta + T - k) \\ &\Rightarrow \mathbb{E}[\pi_i | d_{i(T)} = k] = \frac{\alpha + k}{\alpha + \beta + T} \end{aligned}$$

The marginal likelihood is:

$$\begin{aligned}\mathbb{P}(d_{i(T)} = k) &= \int_0^1 f(\pi_i, d_{i(T)}) d\pi_i = \int_0^1 \mathbb{P}(d_{i(T)} = k|\pi_i) f(\pi_i) d\pi_i \\ &= \binom{T}{k} \frac{B(\alpha + k, \beta + T - k)}{B(\alpha, \beta)}\end{aligned}$$

Note that we never observe $d_{i(T)} = 0$. The observed frequences $d_{i(T)} > 0$ for $i \in S_T^{in}$ follow a truncated distribution:

$$\begin{aligned}\mathbb{P}(d_{i(T)} = k|d_{i(T)} > 0) &= \begin{cases} \frac{\mathbb{P}(d_{i(T)}=k)}{1-\mathbb{P}(d_{i(T)}=0)}, & \text{if } k > 0 \\ 0, & \text{otherwise} \end{cases} \\ &= \begin{cases} \binom{T}{k} \frac{B(\alpha+k,\beta+T-k)}{B(\alpha,\beta)-B(\alpha,\beta+T)}, & \text{if } k > 0 \\ 0, & \text{otherwise} \end{cases}\end{aligned}$$

Following empirical Bayes approach, maximise the marginal likelihood to obtain hyperparameters α and β.

$$\begin{aligned}L(\alpha, \beta; T, k_1, \dots, k_i) &\overset{indep}{=} \prod_{i \in S_T^{in}} \binom{T}{k_i} \frac{\Gamma(\alpha + k_i)\Gamma(\beta + T - k_i)}{\Gamma(\alpha + \beta + T)} \cdot \frac{1}{\frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\alpha+\beta)} - \frac{\Gamma(\alpha)\Gamma(\beta+T)}{\Gamma(\alpha+\beta+T)}} \\ &= \prod_{i \in S_T^{in}} \binom{T}{k_i} \frac{\Gamma(\alpha + k_i)\Gamma(\beta + T - k_i)\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)\Gamma(\alpha + \beta + T) - \Gamma(\alpha)\Gamma(\beta + T)\Gamma(\alpha + \beta)}\end{aligned}$$

Using the recursive formula of gamma function $\Gamma(x) = (x - 1)\Gamma(x - 1)$ and the fact that $T, k_i \in \mathbb{N}_0 := \mathbb{N} \cup \{0\}$ allows to rewrite the marginal likelihood as:

$$\begin{aligned}L(\alpha, \beta; T, d_{i(T)} = k_i \forall i \in S_T^{in}) &= \prod_{i \in S_T^{in}} \binom{T}{k_i} \frac{\Gamma(\alpha)\Gamma(\beta)\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)\Gamma(\alpha + \beta)} \\ &\quad \times \frac{\prod_{j=1}^{k_i}(\alpha + k_i - j) \prod_{j=1}^{T-k_i}(\beta + T - k_i - j)}{\prod_{j=1}^{T}(\alpha + \beta + T - j) - \prod_{j=1}^{T}(\beta + T - j)} \\ &= \prod_{i \in S_T^{in}} \binom{T}{k_i} \frac{\prod_{j=1}^{k_i}(\alpha + k_i - j) \prod_{j=1}^{T-k_i}(\beta + T - k_i - j)}{\prod_{j=1}^{T}(\alpha + \beta + T - j) - \prod_{j=1}^{T}(\beta + T - j)} \\ &\propto \left[\prod_{j=1}^{T}(\alpha + \beta + T - j) - \prod_{j=1}^{T}(\beta + T - j) \right]^{-|S_T^{in}|} \\ &\quad \times \prod_{i \in S_T^{in}} \prod_{j=1}^{k_i}(\alpha + k_i - j) \prod_{j=1}^{T-k_i}(\beta + T - k_i - j)\end{aligned}$$

The corresponding marginal log-likelihood is

$$\begin{aligned}l(\alpha, \beta) &:= \log L(\alpha, \beta; T, d_{i(T)} = k_i \forall i \in S_T^{in}) \\ &= const + \left[\sum_{i \in S_T^{in}} \sum_{j=1}^{k_i} \log(\alpha + k_i - j) + \sum_{j=1}^{T-k_i} \log(\beta + T - k_i - j) \right] \\ &\quad - |S_T^{in}| \log \left(\prod_{j=1}^{T}(\alpha + \beta + T - j) - \prod_{j=1}^{T}(\beta + T - j) \right) \qquad (3)\end{aligned}$$

Derivatives:

$$\begin{aligned}\frac{\partial l(\alpha,\beta)}{\partial\alpha} &= \sum_{i\in S_T^{in}}\sum_{j=1}^{k_i}(\alpha+k_i-j)^{-1} \\ &\quad - |S_T^{in}|\frac{\sum_{j=1}^{T}\prod_{m=1}^{j-1}(\alpha+\beta+T-m)\prod_{m=j+1}^{T}(\alpha+\beta+T-m)}{\prod_{j=1}^{T}(\alpha+\beta+T-j)-\prod_{j=1}^{T}(\beta+T-j)} \qquad (4)\\ \frac{\partial l(\alpha,\beta)}{\partial\beta} &= \sum_{i\in S_T^{in}}\sum_{j=1}^{T-k_i}(\beta+T+k_i-j)^{-1} \\ &\quad - |S_T^{in}|\frac{\sum_{j=1}^{T}\prod_{m=1}^{j-1}(\beta+T-m)\prod_{m=j+1}^{T}(\beta+T-m)}{\prod_{j=1}^{T}(\alpha+\beta+T-j)-\prod_{j=1}^{T}(\beta+T-j)} \qquad (5)\end{aligned}$$