

The use of mixture distributions in a Bayesian linear mixed effects model

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Preface

Write something in todo

Summary

Summary yet to be done. Following is copied from Professor Lesaffre's proposal document for sake of not leaving this section empty.

In this master thesis we wish to explore Bayesian methods to model finite mixture random effects distributions in a Bayesian linear mixed effects model. By assuming that the random effects are a finite mixture of normal distributions, we can account for random effects that are not normally distributed. We wish to address two problems: finding the correct number of mixture components and checking the fit of the mixture distribution. The master thesis involves fitting finite mixture linear mixed models to real longitudinal data, such as blood donor data. The proposed approaches for choosing the number of components in the random effects distribution (e.g. marginal likelihood, posterior predictive checks, DIC, etc) will be evaluating using simulation studies. The analyses will be programmed in WinBUGS or JAGS, but also in combination with R.

Contents

Preface	i
Summary	iii
1 Introduction	1
1.1 Mixture distribution	1
1.1.1 Formal definition for finite mixture distribution	1
1.1.2 Issues	2
1.1.3 Applications of mixture distribution	2
1.2 Goal of master thesis	2
2 Bayesian methodologies	5
3 Mixture models	7
4 Data set	9
5 Analysis of data	11
6 Conclusion	13

Chapter 1

Introduction

1.1 Mixture distribution

A mixture distribution is a probability distribution of a random variable formed from a group of other random variables. The formation of a mixture distribution can be seen as a two step process in which firstly a particular random variable is selected from a collection of random variables based on a certain probability of selection. In the second step a value is sampled for the selected random variable from its probability distribution. For e.g. The following random variable Y has a mixture density formed from 3 normally distributed random variables.

$$Y \sim \frac{1}{6}N(-10, 3) + \frac{1}{2}N(0, 1) + \frac{1}{3}N(4, 2)$$

Figure 1.1 shows the density function for Y . The density is trimodal with each mode corresponding to one of the components in the mixture. Mixtures like Y which are formed from a finite sum of components are called finite mixtures. The components are also known as mixture components and their densities are called component densities. The constants multiplying their densities are called mixture weights. The mixture weights also represent the probability of selection of each component density. Each mixture weight should be positive and the sum of all mixture weights should be equal to 1. While in our example all the mixture components were having the same parametric family i.e. Normal distribution, it is also possible to have mixture components from different parametric families (Frühwirth-Schnatter, 2013, pg. 4).

1.1.1 Formal definition for finite mixture distribution

Mention that we follow notation from (Frühwirth-Schnatter, 2013) ???

Given a finite set of probability density functions $p_1(y), p_2(y), \dots, p_K(y)$ and weights $\eta_1, \eta_2, \dots, \eta_K$, a random variable Y is said to have a finite mixture distribution if

$$p(y) = \sum_{i=1}^K \eta_i p_i(y)$$

The vector of the weights $\boldsymbol{\eta} = (\eta_1, \eta_2, \dots, \eta_K)$ is called the weight distribution. The k^{th} weight η_k corresponds to selection probability of the k^{th} density while sampling for Y . It can only take values from the K dimensional positive real coordinate space \mathbb{R}^{+K} with an additional constraint,

$$\sum_{i=1}^K \eta_i = 1$$

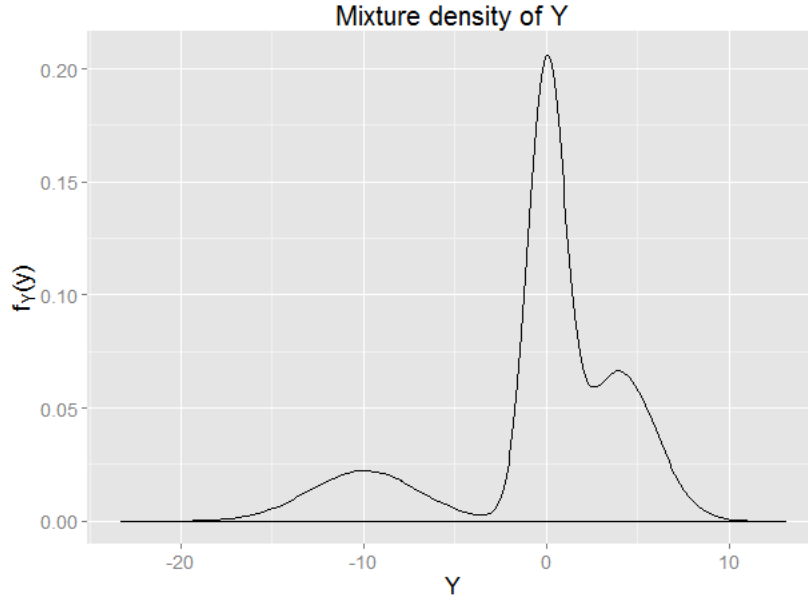


Figure 1.1: Mixture density of $Y \sim \frac{1}{6}N(-10, 3) + \frac{1}{2}N(0, 1) + \frac{1}{3}N(4, 2)$

1.1.2 Issues

One of the biggest challenges while modeling a mixture density for an observed random variable is that the number of mixture components (K), weight distribution η and the corresponding parameters for component densities might not be known in advance. Another issue is that from a sample of N observations y_1, y_2, \dots, y_N sampled from the mixture density $p(y)$ one may not know which observation belongs to which component density. Formally, an allocation vector $S = (S_1, S_2, \dots, S_N)$ represents the allocation of observations to mixture components. i.e. $S_i = k$ represents that i^{th} observation belongs to k^{th} component density. Estimating the allocation vector is in fact solving the clustering problem, albeit using parametric methods in our case.

Rephrase the last line

1.1.3 Applications of mixture distribution

Put some applications here. Section 6.1.4 and section 7.4.5

1.2 Goal of master thesis

citations for LMM and BLMM to verbeke et. al and lesaffre et al.

Verbeke and Lesaffre (1996) proposed to use a finite mixture distribution of normally distributed components for the prior distribution of random effects in a linear mixed effects model(LMM). [more on this in section..refer](#). This linear mixed effects model is also known as Heterogeneity model. For the scope of this thesis our focus will be on the bayesian version of the linear mixed effects model(BLMM). In the bayesian linear mixed effects model all parameters involved are assigned a probability distribution, [LINK TO Bayesian version here](#). However in both types of model one has to tackle the issues described in section 1.1.2. The aim of this master thesis is to evaluate existing approaches for solving these issues. Since we will be following the bayesian paradigm, we will use MCMC methods instead of the frequentist point estimation methods. While

we will use the longitudinal data set [name of the data set here] to fit bayesian linear mixed effect model, we will also simulate data sets to compare various approaches for choosing the number of components.

Chapter 2

Bayesian methodologies

Write something here

Chapter 3

Mixture models

Write something here

Chapter 4

Data set

Write something here

Chapter 5

Analysis of data

Write something here

Chapter 6

Conclusion

Write something here

Bibliography

- Frühwirth-Schnatter, Sylvia (2013). *Finite Mixture and Markov Switching Models*. English. 2006 edition. Springer.
- Verbeke, Geert and Emmanuel Lesaffre (1996). "A Linear Mixed-Effects Model With Heterogeneity in the Random-Effects Population." In: *Journal of the American Statistical Association* 91.433, pp. 217–221.

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