exactLoglinTest: A Program for Monte Carlo Conditional Analysis of Log-linear Models

Brian S. Caffo

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Nuisance parameters are parameters that are not of direct interest to the inferential question in hand. In a frequentist or likelihood paradigm, a common tool for eliminating nuisance parameters is to condition on their sufficient statistics. The same technique is useful (though rarely used) in a Bayesian settings, as it eliminates the need to put priors on nuisance parameters.

For log-linear models, conditional analysis suffers from two main drawbacks.

- 1. The set of lattice points contained in the conditional distribution is difficult to manage, computationally or analytically.
- 2. The sufficient statistics for the nuisance parameters are not ancillary to the parameters of interest.

In this manuscript we address only the first drawback using exactLoglinTest.

1 The Problem

The observed data, $y = (y_1, \ldots, y_n)$, are modeled as Poisson counts with a means, $\mu = (\mu_1, \ldots, \mu_n)$, satisfying

$$\log \mu = x\beta$$

under the null hypothesis. Here x is a full rank $n \times p$ design matrix. It is easily shown that the sufficient statistics for β under the null hypothesis are x^ty , where a superscript t denotes a transpose. Let h be a test statistic of interest where larger values of h support the alternative hypothesis. Two examples are the Pearson Chi-Squared statistic and the deviance. An exact test relative to h can be performed via the conditional P-value

$$Prob\{h(y) \ge h(y_{obs}) | x^t y = x^t y_{obs}\} = \sum_{\{y \in \Gamma\}} \frac{I\{h(y) \ge h(y_{obs})\}}{C \prod y_i!}$$

where y_{obs} is the observed table, C is a normalizing constant and $\Gamma = \{y | x^t y = x^t y_{obs}\}$ (often referred to as the reference set).

Thus a test that never rejects the null hypothesis is technically exact in any situation. Therefore, exactness is not in itself a sufficient condition for a test to be acceptable. Moreover, this example (never rejecting) is particularly relevant in our setting because Γ may contain one or few elements. Hence the conditional P-value will be exactly or near one regardless of the evidence in the data vis-a-vis the two hypotheses. However, it is also the case that the conservative conditional tests can produce P-values that are smaller than those calculated via Chi-squared approximations (see Subsection 3.2 for an example).

1.1 Binomial Calculations

Conditional inference for Poisson log-linear models contains conditional inference for binomial-logit models as a special case. Consider a binomial logit models of the form, $b_i \sim \text{Bin}(n_i, p_i)$ for i = 1, ..., k and

$$logit(p_i) = z_i \gamma + x_i' \beta, \tag{1}$$

where γ is a scalar and β is a p dimensional vector. Frequently, x_i' contains only a strata indicator and an intercept term. In this case conditioning on the sufficient statistic for β results in standard conditional logistic regression. For this purpose, we suggest the coxph function as described in [7]. Instead we consider the more general case where β is arbitrary vector of nuisance parameters. However, the reader should again be warned that the loss of information from conditioning can sometimes be quite severe in these problems and hence produce useless results.

Consider testing $H_0\gamma = 0$ versus some alternative. The following model model is equivalent to the null model for (1):

$$y_{ij} \sim \text{Poisson}(\mu_{ij}) \qquad \log(\mu_{i1}) = \alpha_i + x_i'\beta \qquad \log(\mu_{i2}) = \alpha_i,$$
 (2)

for j = 1, 2 and i = 1, ..., k. The sufficient statistics for the α_i are $y_{i1} + y_{i2} = y_{i+}$. Then it is easy to show that the conditional distribution of $y_{i1}|y_{i+}$ is precisely the model given by (1) where

$$p_i = \mu_{i1}/\mu_{i+}$$

$$b_i = y_{i1}$$

$$n_i = y_{i+}.$$

Therefore, conditioning out the nuisance parameters $\{\alpha_i\}$ and β for the Poisson log-linear model yields exactly the same (null) conditional distribution as conditioning out β in model (1). Furthermore, this exercise indicates exactly how to perform the calculations, which is useful since exactLoglinTest only accepts models in the form of Poisson log-linear models.

Currently exactLoglinTest is useful for tests of $\gamma=0$. With modifications, the central ideas could be used to calculate a Monte Carlo estimate of the conditional likelihood for γ . (It is possible to use mcexact as is for this purpose. However, we have had mixed success in this endeavor and it is best avoided due to numerical instability.)

2 exactLoglinTest

The software exactLoglinTest is an implementation of the algorithms presented in [2] and [3]. At the heart of both algorithms is a sequentially generated rounded normal approximation to the conditional distribution. We refer the reader to those papers for a more complete description.

You can obtain a copy of exactLoglinTest at as well as a no-web [6] version of this document at

http://www.biostat.jhsph.edu/~bcaffo/downloads.htm

You can install exactLoglinTest with R CMD INSTALL, on Unix and Linux, while the binaries are available for Windows. Assuming it is installed, one can load mcexact with

```
> library(exactLoglinTest)
> set.seed(1)
```

Here, the optional argument lib.loc is necessary if the package has been installed into one of the paths that R automatically checks. We also set the random number seed to a specific value which is a good practice for Monte Carlo procedures.

3 Examples

3.1 Residency Data

Assuming exactLoglinTest has been properly installed, the residency data can be obtained by the command

> data(residence.dat)

This data is a 4×4 table of persons' residence in 1985 by their residence in 1980. See Table 1 for the complete data. The data frame, residence.dat, contains the counts stacked by the rows. The extra term sym.pair is used to fit a quasi-symmetry model. For details on the quasi-symmetry model see [1]. To obtain a Monte Carlo goodness of fit test of quasi-symmetry versus a saturated model involves the following command

The default method is the importance sampling of [2]. Using this method, the number of desired simulations nosim may not be met in maxiter iterations and no warning is issued if this occurs. The returned value is a list storing the results of the Monte Carlo simulation and all of the relevant information necessary to restart the simulation. More information can be obtained with summary

> summary(resid.mcx)

mcse

```
Number of iterations = 100

T degrees of freedom = 3

Number of counts = 16

df = 3

Next update has nosim = 100

Next update has maxiter = 10000

Proportion of valid tables = 1
```

```
deviance Pearson
observed.stat 2.98596233 2.98198696
pvalue 0.46311695 0.46311695
mcse 0.03679595 0.03679595
```

The t degrees of freedom refers to degrees of freedom used as a tuning parameter within the algorithm while the \mathtt{df} refers to the model degrees of freedom. In this case, the Monte Carlo standard error, \mathtt{mcse} , seems too large. As mentioned previously, $\mathtt{mcexact}$, stores the relevant information for restarting the simulation

0.003596126 0.003594809

It is important to note that update only resumes the simulation with changes to simulation-specific parameters. It will not allow users to change the model formulation; one must rerun mcexact independently to do that.

This example illustrates the point that the underlying algorithms are very efficient when the cell counts are large. Of course, when this is the case, the large sample approximations are nearly identical to the conditional results

```
> pchisq(c(2.986, 2.982), 3, lower.tail = FALSE)
```

3.2 Pathologists' Tumor Ratings

The following example is interesting in that the large sample results differ drastically from the conditional results. Moreover, the conditional results are less conservative. The data, given in Table 2 can be obtained via

```
> data(pathologist.dat)
```

[1] 0.3937887 0.3944088

A uniform association model accounts for the ordinal nature of the ratings by associating ordinal scores with the pathologist's ratings [see 1]. Specifically, we can test a uniform association model against the saturated model with

```
> path.mcx <- mcexact(y ~ factor(A) + factor(B) + I(A * B), data = pathologist.dat,
      nosim = 10^4, maxiter = 10^4)
> summary(path.mcx)
                              4444
Number of iterations
                              3
T degrees of freedom
Number of counts
                              25
                              15
Next update has nosim
                              10000
Next update has maxiter
                              10000
Proportion of valid tables =
                              0.4444
                  deviance
                                Pearson
observed.stat 16.214534925 14.729278917
pvalue
               0.037393837
                            0.126297722
mcse
               0.001194588
                            0.002990041
```

The previous code chunk takes about 1 minute on my laptop. It is worth comparing these results to the asymptotic Chi-squared results

```
> pchisq(c(16.214, 14.729), 15, lower.tail = FALSE)
[1] 0.3679734 0.4711083
```

3.3 Alligator Food Choice Data Using MCMC

In this example we illustrate the algorithm from[3] using the data and Poisson log-linear model from Table 3. The alligator data is a good choice for MCMC as the percent of valid tables generated using method = "bab" is very small, less than 1% of the tables simulated. It is often the case that the MCMC algorithm will be preferable when the table is large and/or sparse. Of course, using MCMC introduces further complications in reliably running and using the output of the algorithm.

The algorithm from [3] uses local moves to reduce the number of tables with negative entries that the chain produces. You can specify this method by using method = "cab". The parameter p represents

the average proportion of table entries left fixed. So a chain with p=.9 will leave most of the table entries fixed from one iteration to the next. A high value of p will result in a high proportion of valid (non-negative) simulated tables. Too large of a value of p causes the chain to mix slowly because the tables will be very similar from one iteration to the next. However, it is sometimes the case that a small value of p will produce too many tables with negative entries. Hence the Metropolis/Hastings/Green algorithm will stay at the current table for long periods and again result in a slowly mixing chain. It is also worth mentioning that for large values of p the algorithm is theoretically irreducible, but may not be practically irreducible. Therefore, it is advisable to both tinker with the chain some and make final runs using multiple values of p.

The program allows for the option to save the chain goodness of fit statistics, so that some initial tinkering can be performed. This is specified with the savechain = TRUE option. If using impartance sampling, method = "bab", then savechain saves both the statistic values and the importance weights on the log scale.

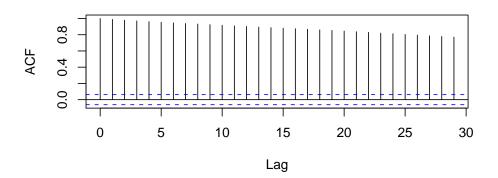
```
> data(alligator.dat)
> alligator.mcx <- mcexact(y ~ (lake + gender + size) * food +</pre>
      lake * gender * size, data = alligator.dat, nosim = 10^3,
      method = "cab", savechain = TRUE, batchsize = 100, p = 0.4)
> summary(alligator.mcx)
                               1000
Number of iterations
T degrees of freedom
                               3
Number of counts
                               80
                               40
Number of batches
                              10
                              100
Batchsize
Next update has nosim
                              1000
Proportion of valid tables =
                deviance
                             Pearson
observed.stat 50.2636886 52.56768703
               0.2390000 0.19900000
pvalue
               0.1114177 0.09906513
mcse
```

The chain of goodness of fit statistics are saved in alligator.mcx\$chain. The saved chain is discarded if the simulations are resumed with update, even if savechain = T when the simulation is resumed.

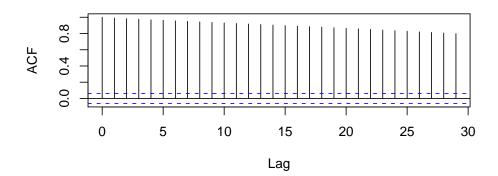
We would want to look at the autocorrelation function of the goodness of fit statistics.

```
> if (!"package:stats" %in% search()) library(ts)
> par(mfrow = c(2, 1))
> acf(alligator.mcx$chain[, 1])
> acf(alligator.mcx$chain[, 2])
```

Series alligator.mcx\$chain[, 1]



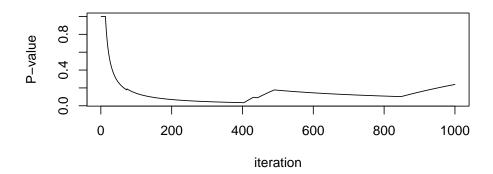
Series alligator.mcx\$chain[, 2]



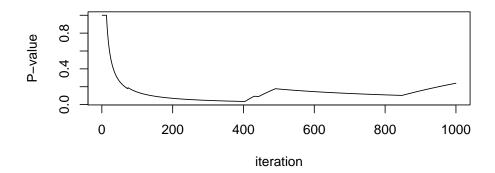
We would also want to look at the chain of P-values.

- > dev.p <- cumsum(alligator.mcx\$chain[, 1] >= alligator.mcx\$dobs[1])/(1:alligator.mcx\$nosim)
- > pearson.p <- cumsum(alligator.mcx\$chain[, 1] >= alligator.mcx\$dobs[1])/(1:alligator.mcx\$nosim)
- > par(mfrow = c(2, 1))
- > plot(dev.p, type = "1", ylab = "P-value", xlab = "iteration")
- > title("Deviance P-value by iteration")
- > plot(pearson.p, type = "l", ylab = "P-value", xlab = "iteration")
- > title("Pearson P-value by iteration")

Deviance P-value by iteration



Pearson P-value by iteration



Though the P-values have apparently stabilized and are clearly larger than most normal type I error rates, there is an extremely slow decay in the autocorrelations of the chain of goodness of fit statistics. Therefore, we should execute a longer run using large batch sizes. While on the subject of batch sizes, note that mcexact does not require the total number of simulations to be a multiple of the batch size. If the algorithm terminates in the middle of completing a batch, it is not used in the P-value calculations. However, the simulations are not wasted if the algorithm is resumed with update.

One large final run of this data discarding all of the initial tinkering could be performed by setting flush = TRUE as an argument to update. Here, flush = TRUE, tells update to throw out all of the data used in the initial tinkering, except that it starts the new chain from the final table from the initial runs. This is a harmless way to burn the chain in while you are tinkering with it. Of course, the chain can be restarted at the default starting value, the observed data, by simply rerunning mcexact.

4 Application to Disclosure Limitation

Though there are certainly more rigorous procedures available [see 4], exactLoglinTest is a useful tool for exploring disclosure limitation in contingency tables. Consider the Czech Auto Worker's data given in Table 4. Suppose a researcher is concerned about the potential disclosure risk of releasing all two-way marginals from this table. The following code will load the Czech auto worker data into a data frame:

> data(czech.dat)

We will explore disclosure limitation by simulating tables from the hypergeometric distribution obtained by conditioning on all two way margins. However, we would like to save all of the simulated

table entries, not just the deviance and Pearson statistics. This could be accomplished by changing the argument stat of mcexact to an appropriate statistic. However, the function simulate.conditional performs this simulation for us. It returns the simulated tables in a matrix with each row being a complete simulated table.

Now we run the chain. Notice the stat = cell.stat option to load the newly defined statistic.

```
> chain <- simulate.conditional(y \tilde{} (A + B + C + D + E + F)^2, + data = czech.dat, method = "cab", nosim = 10^3, p = 0.4)
```

Now, chain is a matrix where each row is a simulated table. We were particularly concerned with cells 39, 48, and 55 which contained only one, two and two individuals respectively. Consider the proportion of tables which have greater than 0 but fewer than three individuals

```
> mean(chain[, 39] > 0 & chain[, 39] < 3)
[1] 0.419
> mean(chain[, 48] > 0 & chain[, 58] < 3)
[1] 0.342
> mean(chain[, 55] > 0 & chain[, 55] < 3)
[1] 0.376</pre>
```

We used the model in question because this model fixes all two-way margins. However, that model need not fit the data well (in fact, it doesn't). Therefore, in addition to simulating from the hypergeometric density, a user would likely also want to simulate from other densities, such as a uniform distribution on tables with these margins. Though the normal approximations for exactLoglinTest were tailored specifically to the hypergeometric density, it allows for other target distributions. Here the density must be specified on the log scale up to a constant. Since a uniform density is simply a constant we use a density that always returns 0.

Both simulations suggest that there are plenty of tables with higher counts than the observed counts for cells 39, 48 and 55. Hence the disclosure risk in releasing the two-way marginals seems minimal. However, it should be reiterated that this example is given only to illustrate how to obtain simulated tables from exactLoglinTest, further investigation of the chain and the data would be necessary for a thorough analysis of the disclosure risk.

Exact Score Test for Binomial Counts

The data given in A are obtained from the Cytel web site¹. The data cross classify the survival of the Titanic passengers by class, gender and age. You can obtain the data with

```
> data(titanic.dat)
```

Following the analysis done at the Cytel web site, we view each person's survival as a binary outcome. We use a model where a person's age, sex and class are additive effects on the logit scale. In the light of the discussion from Subsection 1.1, this model is equivalent to the following:

```
> titanic.dat$alpha <- rep(1:16, 2)</pre>
> fit <- glm(y ~ (factor(class) + factor(age) + factor(sex)):factor(surv) +</pre>
      factor(surv) + factor(alpha), family = poisson, data = titanic.dat)
> summary(fit)
Call:
glm(formula = y ~ (factor(class) + factor(age) + factor(sex)):factor(surv) +
    factor(surv) + factor(alpha), family = poisson, data = titanic.dat)
Deviance Residuals:
       Min
                    1Q
                            Median
                                             3Q
                                                        Max
-3.7995316 -1.7072318 -0.0002603
                                      0.9135367
                                                  3.5930750
Coefficients: (5 not defined because of singularities)
                               Estimate Std. Error z value Pr(>|z|)
```

	Estimate	Sta. Effor	z varue	PI(Z)	
(Intercept)	-18.7133	2170.2682	-0.009	0.993	
factor(surv)1	2.2477	0.2988	7.522	5.40e-14	***
factor(alpha)2	16.4218	2170.2684	0.008	0.994	
factor(alpha)3	18.9137	2170.2682	0.009	0.993	
factor(alpha)4	19.6645	2170.2682	0.009	0.993	
factor(alpha)5	19.3346	2170.2682	0.009	0.993	
factor(alpha)6	21.3136	2170.2682	0.010	0.992	
factor(alpha)7	20.6918	2170.2682	0.010	0.992	
factor(alpha)8	21.0027	2170.2682	0.010	0.992	
factor(alpha)9	-0.8226	3182.4092	-0.000258	1.000	
factor(alpha)10	17.6670	2170.2682	0.008	0.994	
factor(alpha)11	17.9902	2170.2682	0.008	0.993	
factor(alpha)12	18.9552	2170.2682	0.009	0.993	
factor(alpha)13	21.7355	2170.2682	0.010	0.992	
factor(alpha)14	20.7316	2170.2682	0.010	0.992	
factor(alpha)15	19.9737	2170.2682	0.009	0.993	
factor(alpha)16	20.3374	2170.2682	0.009	0.993	
<pre>factor(class)1:factor(surv)0</pre>	-0.8577	0.1573	-5.451	5.00e-08	***
<pre>factor(class)2:factor(surv)0</pre>	0.1604	0.1738	0.923	0.356	
<pre>factor(class)3:factor(surv)0</pre>	0.9201	0.1486	6.192	5.93e-10	***
<pre>factor(class)1:factor(surv)1</pre>	NA	NA	NA	NA	
<pre>factor(class)2:factor(surv)1</pre>	NA	NA	NA	NA	
<pre>factor(class)3:factor(surv)1</pre>	NA	NA	NA	NA	
<pre>factor(age)1:factor(surv)0</pre>	1.0615	0.2440	4.350	1.36e-05	***
<pre>factor(age)1:factor(surv)1</pre>	NA	NA	NA	NA	
<pre>factor(sex)1:factor(surv)0</pre>	2.4201	0.1404	17.236	< 2e-16	***
<pre>factor(sex)1:factor(surv)1</pre>	NA	NA	NA	NA	

¹http://www.cytel.com/

```
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 ` ' 1

(Dispersion parameter for poisson family taken to be 1)

Null deviance: 4953.14 on 31 degrees of freedom
Residual deviance: 112.57 on 10 degrees of freedom
AIC: 283.97
```

The varianble alpha is added to correspond to the α_i terms from (2). Consider the gender effect in specific. Here, 2.42 suggests the odds of surviving for a male were roughly 9% that of a female. Furthermore, the estimate is highly significant. To calculate an exact P-value for this problem we use simulate.conditional to simulate tables conditioning on all of the parameters except the one corresponding to the factor(surv): factor(sex) interaction.

A P-value for a score test of $H_0: \gamma = 0$ versus $H_a: \gamma < 0$ simply counts the proportion of tables with sufficient statistic for γ is smaller than the observed value. Using the notation from (2) the sufficient statistic for γ is $s_{\gamma} = \sum_i z_i y_i \equiv z' y$. We calculate the chain of sufficient statistics and the observed sufficient statistic below.

```
> z <- titanic.dat$sex * titanic.dat$surv
> sgamma <- chain %*% z
> sgamma.obs <- titanic.dat$y %*% z
> mean(sgamma <= sgamma.obs[1])
[1] 0.001</pre>
```

Number of Fisher Scoring iterations: 15

Apparently, none of the simulated tables have sufficient statistics for γ below that of the observed, which agrees closely with large sample results above.

5 Discussion and To Do

In this manual we investigated three straightforward examples of exactLoglinTest and considered two useful extensions of the program. The program was initially constructed calculate P-values for goodness of fit tests for contingency tables. However, the latter examples suggest a more user friendly interface for those problems would be useful.

Finally, it should be noted that only the inner-most calculations have been migrated to C. Possibly great gains in the speed of the algorithm could be attained by migrating more of the code (or more efficient R coding).

References

- [1] Alan Agresti. Categorical Data Analysis. Wiley, New York, 1990.
- [2] J.G. Booth and R.W. Butler. An importance sampling algorithm for exact conditional test in log-linear models. *Biometrika*, 86:321–332, 1999.
- [3] Brian S. Caffo and James G. Booth. A markov chain monte carlo algorithm for approximating exact conditional probabilities. the Journal of Computational and Graphical Statistics, 10:730–745, 2001.

- [4] Adrian Dobra, Claudia Tebaldi, and Mike West. Reconstruction of contingency tables with missing data. Technical report, Duke University, 2002.
- [5] D. E. Edwards and T. Havranek. A fast procedure for model search in multidimesional contingency tables. *Biometrika*, 72:339–351, 1985.
- [6] Friedrich Leisch. Sweave User Manual.
- [7] W. N. Venables and B. D. Ripley. *Modern Applied Statistics with S.* Springer, New York, fourth edition, 2002.

A Tables

Residence	Residence in 1985									
in 1980	Northeast	Midwest	South	West						
Northeast	11,607	100	366	124						
Midwest	87	13,677	515	302						
South	172	225	$17,\!819$	270						
West	63	176	286	10,192						

Source [1]

Table 1: Residency Data

	Pathologist B						
Pathologist A	1	2	3	4	5		
1	22	2	2	0	0		
2	5	7	14	0	0		
3	0	2	36	0	0		
4	0	1	14	7	0		
5	0	0	3	0	3		

Source [1]

Table 2: Pathologist Agreement Data

			Primary Food Choice					
Lake	Gender	Size	Fish	Invert	Reptile	Bird	Other	
1	Male	Small	7	1	0	0	5	
	Male	Large	4	0	0	1	2	
	Female	Small	16	3	2	2	3	
	Female	Large	3	0	1	2	3	
2	Male	Small	2	2	0	0	1	
	Male	Large	13	7	6	0	0	
	Female	Small	3	9	1	0	2	
	Female	Large	0	1	0	1	0	
3	Male	Small	3	7	1	0	1	
	Male	Large	8	6	6	3	5	
	Female	Small	2	4	1	1	4	
	Female	Large	0	1	0	0	0	
4	Male	Small	13	10	0	2	2	
	Male	Large	9	0	0	1	2	
	Female	Small	3	9	1	0	1	
	Female	Large	8	1	0	0	1	

Source [1] Model (FG, FL, FS, LGS) where F=food choice, L=lake, S=size, G=gender.

Table 3: Alligator Data

				В	n	10	ye	es	-
F	\mathbf{E}	D	\mathbf{C}	A	no	yes	no	yes	
neg	small	small	no		44	40	112	67	-
			yes		129	145	12	23	
		large	no		35	12	80	33	
			yes		109	67	7	9	
	large	small	no		23	32	70	66	
			yes		50	80	7	13	
		large	no		24	25	73	57	Source [4] originally appeared in [5].
			yes		51	63	7	16	Source [4] originally appeared in [5].
pos	small	small	no		5	7	21	9	
			yes		9	17	1	4	
		large	no		4	3	11	8	
			yes		14	17	5	2	
	large	small	no		7	3	14	14	
			yes		9	16	2	3	
		large	no		4	0	13	11	
			yes		5	14	4	4	

Table 4: Czech Auto Workers Data

			Class						
Surv	Sex	Age	Crew	First	Second	Third			
no	F	Child	0	0	0	17			
		Adult	3	4	13	89			
	\mathbf{M}	Child	0	0	0	35			
		Adult	670	118	154	387			
yes	\mathbf{F}	Child	0	1	13	14			
		Adult	20	140	80	76			
	\mathbf{M}	Child	0	5	11	13			
		Adult	192	57	14	75			