

prefmod: news and extensions

Reinhold Hatzinger & Regina Dittrich
 Institute for Statistics and Mathematics
 WU Vienna

Part I: Introduction

- ▶ R-Package **prefmod**
 collection of utilities to fit a variety of paired comparison models
- ▶ **preference models** based on paired comparisons
 objective is to establish a preference scale for certain objects
 – food, crimes, pain, teaching styles, portfolios, . . .
- ▶ **paired comparisons**
 J objects are compared in pairs according to a specific attribute
 – tastes better, makes me put on more weight, . . .
 we observe $\binom{J}{2}$ comparisons (responses)

Model

core model in **prefmod** is the Bradley-Terry specification

$$P\{Y_{jk} = 1 | \pi_j, \pi_k\} = \frac{\pi_j}{\pi_j + \pi_k} \quad \text{or} \quad P\{Y_{jk} = -1 | \pi_j, \pi_k\} = \frac{\pi_k}{\pi_j + \pi_k}$$

$Y_{jk} = 1$. . . object j preferred to k , $Y_{jk} = -1$. . . object k preferred to j
 π_j . . . location of object j on preference scale

independence model (Bradley-Terry): response is y_{jk}

$$p(y_{jk}) = c \left(\frac{\sqrt{\pi_j}}{\sqrt{\pi_k}} \right)^{y_{jk}}$$

pattern model: response is $y = \{y_{12}, y_{13}, \dots, y_{jk}, \dots, y_{J-1, J}\}$

$$p(y_{12}, \dots, y_{J-1, J}) = c \prod_{j < k} \left(\frac{\sqrt{\pi_j}}{\sqrt{\pi_k}} \right)^{y_{jk}}$$

Independence: LLBT (loglinear Bradley-Terry model)

we use the loglinear representation (*Applied Statistics, 1998*)

$$\ln m_{(y_{jk})} = \mu_{(jk)} + y_{jk}(\lambda_j - \lambda_k)$$

design structure for 3 objects:

comparison	decision	counts	μ	λ_1	λ_2	λ_3
			const	y_{12}	y_{13}	y_{23}
(12)	O_1	$n_{(1>2)}$	1	1	-1	0
(12)	O_2	$n_{(2>1)}$	1	-1	1	0
(13)	O_1	$n_{(1>3)}$	2	1	0	-1
(13)	O_3	$n_{(3>1)}$	2	-1	0	1
(23)	O_2	$n_{(2>3)}$	3	0	1	-1
(23)	O_3	$n_{(3>2)}$	3	0	-1	1

factor for normalizing constants μ

Pattern model

loglinear model (CSDA, 2002)

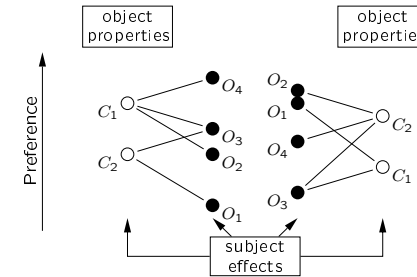
$$\ln m(y_{12}, \dots, y_{J-1, J}) = \eta_y = \mu + \sum_{j=1}^J \lambda_j x_j = \mu + \sum_{j=1}^J \lambda_j \left(\sum_{\nu=j+1}^J y_{j\nu} - \sum_{\nu=1}^{j-1} y_{\nu j} \right)$$

design structure for 3 objects:

pattern	y ₁₂	y ₁₃	y ₂₃	counts	$\mu \quad \lambda_1 \quad \lambda_2 \quad \lambda_3$			
					const	x ₁	x ₂	x ₃
ℓ ₁	1	1	1	n ₁	1	2	0	-2
ℓ ₂	1	1	-1	n ₂	1	2	-2	0
ℓ ₃	1	-1	1	n ₃	1	0	0	0
ℓ ₄	1	-1	-1	n ₄	1	0	-2	2
ℓ ₅	-1	1	1	n ₅	1	0	2	-2
ℓ ₆	-1	1	-1	n ₆	1	0	0	0
ℓ ₇	-1	-1	1	n ₇	1	-2	2	0
ℓ ₈	-1	-1	-1	n ₈	1	-2	0	2

$$x_j = \#(O_j \text{ is preferred in } \ell) - \#(O_j \text{ not preferred in } \ell)$$

Extensions for subject and object effects



subject effects: duplicate table for each covariate group *s*

object effects: $\lambda_j = \sum_q \beta_q^C x_{jq}$

b_{jq} ... covariate for characteristic *C_q*

β_q^C ... effect of characteristic *C_q*

Extensions: Overview

extensions for LLBT and pattern model

- undecided ($3^{\binom{j}{2}}$ different patterns), position effects
- subject covariates, object specific covariates

additional extensions for pattern models

we can give up the assumption of independent decisions

- dependence parameters $\theta_{(jk)(jl)}$ (interactions) for pairs of comparisons with one object in common

and we can also deal with various other response formats

- ranking data
- rating (Likert) data ("rankings with ties")
- piling, multiple responses, ...

Derived paired comparisons:

Example: ranking with 3 objects

we transform rankings to paired comparisons

Data			Response	comparison		
R	G	B		RG	RB	GB
1	2	3	R>G>B	1	1	1
1	3	2	R>B>G	1	1	-1
-	-	-	-	1	-1	1
2	3	1	B>R>G	1	-1	-1
2	1	3	G>R>B	-1	1	1
-	-	-	-	-1	1	-1
3	1	2	G>B>R	-1	-1	1
3	2	1	B>G>R	-1	-1	-1

- number of possible patterns is $3! = 6$ compared to $2^{\binom{3}{2}} = 8$
- pattern model based on reduced number of different patterns
- using the LLBT leads to biased estimates for the λ 's →

The LLBT in prefmod

- ▶ user-friendly function (restricted functionality):

```
llbtPC.fit(obj, nitems, formel = ~1, elim = ~1, resptype = "paircomp",
  obj.names = NULL, undec = FALSE)
```
- ▶ for more specialised models: generate a design matrix
 use `gnm()` or `glm()` to fit the model

```
llbt.design(data, nitems = NULL, objnames = "", objcovs = NULL,
  cat.scovs = NULL, num.scovs = NULL, casewise = FALSE, ...)
```
- ▶ calculate the π 's (λ 's) from the estimated model

```
llbt.worth(fitobj, outmat = "worth")
```
- ▶ plot the π 's (λ 's) from the `llbt.worth()` output

```
plotworth(worthmat, main = "Preferences", ylab = "Estimate",
  psymb = NULL, pcol = NULL, ylim = range(worthmat))
```

LLBT example: CEMS exchange program

students of the WU can study abroad visiting one of currently 17 CEMS universities

aim of the study:

- preference orderings of students for different locations
- identify reasons for these preferences

data:

- paired comparison responses for 6 selected CEMS (London, Paris, Milan, Barcelona, St.Gall, Stockholm)
- several subject covariates (e.g., gender, working status, language abilities, etc.)
- several object covariates (e.g., specialisation, region, etc.)

LLBT example: CEMS exchange program

- generate object covariates (dummy coding):

```
> LAT <- c(0, 1, 1, 0, 1, 0)
> EC <- c(1, 0, 1, 0, 0, 0)
> MS <- c(0, 1, 0, 0, 1, 0)
> FS <- c(0, 0, 0, 1, 0, 1)
```
- make a data frame for object covariates, name objects

```
> OBJ <- data.frame(LAT, EC, MS, FS)
> cities <- c("LO", "PA", "MI", "SG", "BA", "ST")
```
- make a design matrix

```
> des.n1 <- llbt.design(cpc, 6, objcovs = OBJ, cat.scovs = "SEX",
  + objnames = cities)
```

Example (cont'd)

- fit model using `gnm()`

```
> mod <- gnm(y ~ LAT + MS + FS + SEX:(LAT + MS + FS), eliminate = mu:SEX,
  + family = poisson, data = des.n1)
```
- model results

```
> mod
Call:
gnm(formula = y ~ LAT + MS + FS + SEX:(LAT + MS + FS), eliminate = mu:SEX,
  family = poisson, data = des.n1)

Coefficients of interest:
      LAT      MS      FS  LAT:SEX2  MS:SEX2  FS:SEX2
-0.74972  0.02355 -1.00742 -0.29634  0.27508  0.16457

Deviance:          1322.009
Pearson chi-squared: 1203.450
Residual df:       54
```

Example (cont'd)

- calculate the worth

```
> wmat <- llbt.worth(mod)
> wmat
```

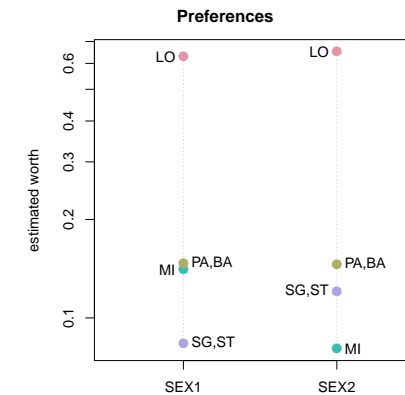
	SEX1	SEX2
LO	0.62868639	0.65230770
PA,BA	0.14712617	0.14629880
MI	0.14035778	0.08051178
SG,ST	0.08382965	0.12088172

```
attr(,"objtable")
  LAT MS FS      x
1  0  0  0      LO
2  1  0  0      MI
3  1  1  0 PA, BA
4  0  0  1 SG, ST
```

- plot the worth

```
> plotworth(wmat, ylab = "estimated worth", log = "y")
```

Example (cont'd)



The pattern model in pfmmod

- ▶ user-friendly function (restricted functionality):

```
pattPC.fit(obj, nitens, formel = ~1, elim = ~1, obj.names = NULL,
  undec = FALSE, ia = FALSE)
```

- ▶ analogous for rankings (`pattR.fit`) and ratings (`pattL.fit`)

- ▶ calculate the π 's (λ 's) from the estimated model

```
patt.worth(obj, obj.names = NULL, outmat = "worth")
```

- ▶ plot the π 's (λ 's) from the `patt.worth()` output

```
plotworth(worthmat, main = "Preferences", ylab = "Estimate",
  psymb = NULL, pcol = NULL, ylim = range(worthmat))
```

- ▶ for more specialised models: generate a design matrix

```
patt.design(obj, nitens = NULL, objnames = "", resptype = "paircomp",
  blnRevert = FALSE, cov.sel = "", blnIntcovs = FALSE)
```

Part II: Model Extensions

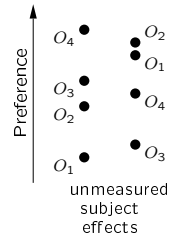
- [heterogeneity in paired comparisons](#) (latent classes) (*Annals of Applied Statistics, 2010*)
- [missing observations](#) (*under revision, 2011*)
- [multivariate responses in the LLBT](#): multidimensional paired comparisons repeated measurements (*being written*)

Extension 1: Heterogeneity in paired comparisons

- responses vary between respondents
- measured covariates can be taken into account
- other unmeasured or unmeasurable characteristics of the respondents might affect the response

in practice mainly 2 situations:

- unknown or not available subject variables
- very complex situations make model fit untractable



Random effects model

introduce random effects for each respondent (pattern ℓ)

we need J random effect components $\delta_{j\ell s}$

the linear predictor is

$$\eta_{\ell s} = \sum_{j < j} y_{jk; \ell s} (\lambda_{js} + \delta_{j\ell s} - \lambda_{ks} - \delta_{k\ell s})$$

location of preference parameter for item j will be shifted up or down for each response pattern in each subject covariate group

the likelihood becomes

$$L = \prod_{\ell s} \left(\int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} P(y_{\ell s} | \delta_{\ell s}) g(\delta_{\ell s}) d\delta_{1\ell s} d\delta_{2\ell s} \dots d\delta_{J-1; \ell s} \right)^{n_{\ell s}}$$

where $g(\delta_{\ell s})$ is the multivariate probability density function or mixing distribution of the random effects vector.

Nonparametric approach

alternative approach (NPML, Aitkin, 1996):
replace multivariate distribution by series of mass point components with unknown probability and unknown location →

mass point approach is a mixture model, where multinomial (fixed effects) model is replaced by mixture of multinomials

if number of components is known, say R , we get R vectors of mass-points locations

$$\delta_r = (\delta_{1r}, \delta_{2r}, \dots, \delta_{J-1; r})$$

and unknown component probability q_r

The likelihood now becomes

$$L = \prod_{\ell s} \left(\sum_{r=1}^R q_r P_{\ell sr}(y_{\ell s} | \delta_r) \right)^{n_{\ell s}} \quad \text{where} \quad \sum_{\ell} P_{\ell sr} = 1, \quad \forall s, r$$

Estimation

using the EM algorithm

view problem as missing data problem:

latent class membership indicator $z_{\ell sr} \in \{0, 1\}$ for each ℓs combination

$$z_{\ell sr} = 1 \quad \text{if} \quad \ell s \in r \quad E(z_{\ell sr}) = w_{\ell sr}$$

$w_{\ell sr}$ are the posterior probabilities of class membership

$z_{\ell sr}$ is missing

► E-step:

recalculates the w 's given current parameter estimates for the q 's and λ 's

► M-step:

maximises the multinomial likelihood w.r.t. λ 's and δ 's carried out through loglinear model with weights $w_{\ell sr}$

The NPML model in pfmmod

```

pattnpml.fit(
  formula,           # formula for fixed effects
  random = ~1,      # formula for random effects
  k = 1,            # number of mass-points (classes)
  design,           # design matrix
  tol = 0.5,        # to control the EM-algorithm
  startp = NULL,
  EMmaxit = 500,
  EMdev.change = 0.001,
  pr.it = FALSE
)
    
```

pattnpml.fit() is a wrapper function for alldistPC() which in turn is a modification of alldist() from the npmlreg package (Einbeck, Darnell, and Hinde, 2007) modification allows for multiple random effect terms more flexibility in choosing starting values

NPML example: Sources of Science information

Eurobarometer 55.2 May-June 2001 Question 5.

Here are some sources of information about scientific developments. Please rank them from 1 to 6 in terms of their importance to you (1 being the most important and 6 the least important)

- a) Television
- b) Radio
- c) Newspapers and magazines
- d) Scientific magazines
- e) The internet
- f) School/University

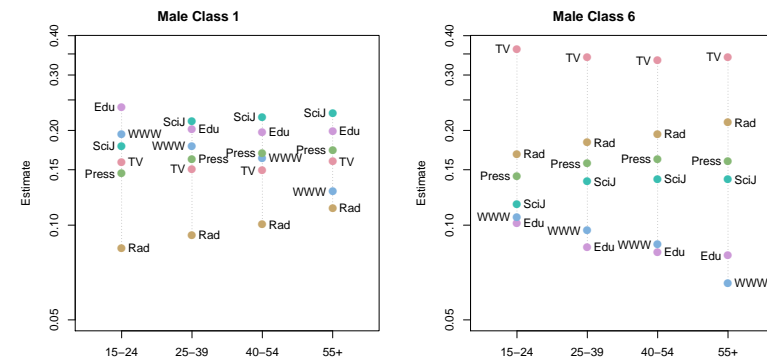
12216 complete rankings of the 6 objects: TV, Radio, ... subject covariates: AGE (4 levels: 15-24, 25-39, 40-54 and 55+) SEX (2 levels: male, female)

Example: Model selection

- find fitting fixed effects model: AGE + SEX
- fit AGE + SEX random effects model with increasing number of mass points
- each model was fitted 50 times with different starting values
- model with smallest BIC was selected (*)

(a) without covariates				(b) with AGE and SEX		
No. of mass points <i>r</i>	Deviance	No. of parameters	BIC	Deviance	No. of parameters	BIC
1	21293	13	21406	17815	33	18100
2	12494	18	12650	10731	38	11060
3	10252	23	10451	9056	43	9428
4	9792	28	10035	8836	48	9252
5	9544	33	9830	8729	53	9187
6	9387	38	9716	8667	58	* 9170
7	9302	43	9674	8636	63	9182
8	9277	48	9693	8623	68	9212

Results





Extension 2: Missing observations in paired comparisons

missing observations can occur for several reasons:
by design, respondent doesn't know, is unwilling, fatigue, etc.

if NA occurs at random – easily handled in LLBT
since $m_{(y_{jk})}$ depend only on observed values

but we want to use pattern models for several reasons

how can we take account of incomplete response patterns?

- each different missing pattern gives a different design matrix (smaller than design matrix for non-missing data)
- likelihood is computed for each of these “different” tables “individual” contributions to the likelihood
- total likelihood (which is then maximised) is the product of all the “individual” contributions



Data structure

	observed patterns			complete patterns			NA patterns		
	y_{12}	y_{13}	y_{23}	(12)	(13)	(23)	(12)	(13)	(23)
block 1 []	1	1	1	1	1	1	0	0	0
	1	1	-1	1	1	-1	0	0	0
	1	-1	1	1	-1	1	0	0	0
	1	-1	-1	1	-1	-1	0	0	0
	-1	1	1	-1	1	1	0	0	0
	-1	1	-1	-1	1	-1	0	0	0
	-1	-1	1	-1	-1	1	0	0	0
	-1	-1	-1	-1	-1	-1	0	0	0
block 2: [23]	1	1	NA	1	1	1	0	0	1
				1	1	-1	0	0	1
	1	-1	NA	1	-1	1	0	0	1
				1	-1	-1	0	0	1
	-1	1	NA	-1	1	1	0	0	1
				-1	1	-1	0	0	1
	-1	-1	NA	-1	-1	1	0	0	1
				-1	-1	-1	0	0	1
block 3			:			:			:

• $P_{obs}(1, 1, NA) = P_{compl}(1, 1, 1) + P_{compl}(1, 1, -1)$



Modelling missing values

complete data is table with $2^{2\ell}$ cells
cell probability is $P\{Y = y, R = r; \pi, \psi\}$

NA model:

$$P\{Y = y, R = r; \pi, \psi\} = P\{Y = y; \pi\}P\{R = r|Y = y; \psi\} = f(y)q(r|y)$$

cell probabilities for incomplete (observed data):

$$P\{y_{12}, y_{13}, y_{23}; \pi, \psi\} = f(y_{12}, y_{13}, y_{23}; \pi) q(0, 0, 0 | y_{12}, y_{13}, y_{23}; \psi)$$

$$P\{y_{12}, y_{13}, NA; \pi, \psi\} = \sum_{y_{23}} f(y_{12}, y_{13}, y_{23}; \pi) q(0, 0, 1 | y_{12}, y_{13}, y_{23}; \psi)$$

$$P\{y_{12}, NA, y_{23}; \pi, \psi\} = \sum_{y_{13}} f(y_{12}, y_{13}, y_{23}; \pi) q(0, 1, 0 | y_{12}, y_{13}, y_{23}; \psi)$$

$$\vdots$$

this is a composite link approach (Thompson & Baker, 1981):

extending GLMs: $\mu_i = c_i h(\gamma) = \sum c_{ik} h(\eta_k)$
 c_i 's are known functions (CL functions)



Missing data mechanisms (Rubin, 1976)

let $y = (y_{obs}, y_{mis})$ and R_{jk} be an NA indicator (if NA: $R_{jk} = 1$)

Missing completely at random (MCAR):

If the conditional distribution $P\{R = r | Y = y; \psi\}$ is independent of Y , i.e. $P\{R = r | Y = y; \psi\} = P\{R = r; \psi\}$.

Missing at random (MAR):

If the conditional distribution depends on the observed, but not on the missing values, $P\{R = r | Y = y; \psi\} = P\{R = r | Y_{obs} = y_{obs}; \psi\}$.

Missing not at random (MNAR):

If the conditional distribution depends on both the observed and the missing values,

$$P\{R = r | Y = y; \psi\} = P\{R = r | Y_{obs} = y_{obs}, Y_{mis} = y_{mis}; \psi\}.$$

Estimation of the outcome model $f(y)$

total likelihood is product of likelihoods for each NA pattern block $[\cdot]$

$$L(\lambda; y) = L_{[\cdot]} \cdot L_{[12]} \cdots L_{[12][13]} \cdots L_{[12\dots J]}$$

individual contributions are:

$$L_{[\cdot]} = \prod_{y \in Y_{[\cdot]}} P(y; \pi, \psi)^{n_y} = \prod_{y \in Y_{[\cdot]}} \left(\frac{\exp\{\eta(y_{12}, y_{13}, \dots, y_{J-1, J})\}}{\sum_{y \in Y_{[\cdot]}} \exp\{\eta_y\}} \right)^{n_y}$$

and, e.g.,

$$L_{[12]} = \prod_{y \in Y_{[12]}} \left(\frac{\exp\{\eta(1, y_{13}, \dots, y_{J-1, J})\} + \exp\{\eta(-1, y_{13}, \dots, y_{J-1, J})\}}{\sum_{y \in Y_{[12]}} \exp\{\eta_y\}} \right)^{n_y}$$

Some nonresponse models: $q(r|y)$

► under MCAR assumption:

model 1: $P\{R_{jk} = r_{jk}\} = e^{\alpha_{jk} r_{jk}} / (1 + e^{\alpha_{jk}})$, $r_{jk} \in \{0, 1\}$

model 2: common α , i.e., $\alpha_{jk} = \alpha$

model 3: reparameterise α_{jk} with $\alpha_j + \alpha_k$

► under MNAR assumption: (include dependence on y)

model 1: $P\{R_{jk} = r_{jk} | Y_{jk} = y_{jk}\} = e^{(\alpha_{jk} + y_{jk} \beta_{jk}) r_{jk}} / (1 + e^{\alpha_{jk} + y_{jk} \beta_{jk}})$

model 2: common α and β

model 3: additionally reparameterise β_{jk} with $\beta_j + \beta_k$

Estimation:

linear predictors of outcome model η_y are extended to $\eta_y + \eta_{r|y}$
apart from that, the procedure remains the same as for the pure outcome model

The missing observations model in `pattmod`

some nonresponse models for missing observations are handled using further arguments in the pattern model functions

```
pattPC.fit(obj, nitens, formel = ~1, elim = ~1, resptype = "paircomp",
  obj.names = NULL, undec = FALSE, ia = FALSE, NItest = FALSE,
  NI = FALSE, MIScommon = FALSE, MISmodel = "obj", MISalpha = NULL,
  MISbeta = NULL, pr.it = FALSE)
```

`NItest` ... separate estimation for complete and incomplete patterns

`NI` ... large table (crossclassification with NA patterns)

`MIScommon` ... fits a common parameter for NA indicators, i.e., $\alpha = \alpha_j = \alpha_k$

`MISalpha` ... specification to fit parameters for NA indicators using α_{ij} or $\alpha_i + \alpha_j$

`MISbeta` ... fits parameters for MNAR model, analogous to `MISalpha`

same arguments available for `pattR.fit()` and `pattL.fit()`

Missing values example: Attitudes towards foreigners

Survey at the Vienna University of Economics(Weber, 2010)

98 students rated four extreme statements about hypothetical consequences of migration through a paired comparison experiment

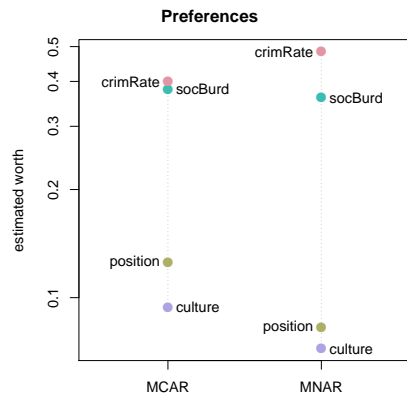
- | | | |
|----|----------|---|
| 1) | crimRate | Foreigners increase crime rates |
| 2) | position | Foreigners take away training positions |
| 3) | socBurd | Foreigners are a burden for the social welfare system |
| 4) | culture | Foreigners threaten our culture |

```
> MCAR <- pattPC.fit(immig, 4, undec = T)
```

```
> MNAR <- pattPC.fit(immig, 4, undec = T, MISalpha = c(T, T, T, T),
+   MISbeta = c(T, T, T, T))
```




Example (cont'd)



Extension 3: Multivariate responses

- repeated observations of paired comparisons over time
- cross-sectional comparisons according to different attributes

formulation as pattern model straightforward
a response pattern is

$$\{y_{121}, \dots, y_{12T}, \dots, y_{jk1}, \dots, y_{jkT}, \dots, y_{(J-1)J1}, \dots, y_{(J-1)JT}\}$$

however pattern model intractable:

e.g., 5 items at 3 time points results in 2^{30} patterns

idea: combination of LLBT and pattern model assuming:

- independence between comparisons (LLBT)
- patterns within comparisons (time points)



Multivariate LLBT

extending the LLBT we get

$$\ln m_{(jk)}(y_{jk1} \dots y_{jkT}) = \mu_{(jk)} + \sum_{t=1}^T y_{jkt}(\lambda_{jt} - \lambda_{kt}) + \sum_{s < t} y_{jks} y_{jkt} \zeta_{(jk)}(st)$$

for 2 time points and for a certain comparison (jk)

$$\ln m_{(jk)}(++) = \mu_{(jk)} + \lambda_{j1} - \lambda_{k1} + \lambda_{j2} - \lambda_{k2} + \zeta_{(jk)}$$

$$\ln m_{(jk)}(-+) = \mu_{(jk)} - \lambda_{j1} + \lambda_{k1} + \lambda_{j2} - \lambda_{k2} - \zeta_{(jk)}$$

$$\ln m_{(jk)}(+-) = \mu_{(jk)} + \lambda_{j1} - \lambda_{k1} - \lambda_{j2} + \lambda_{k2} - \zeta_{(jk)}$$

$$\ln m_{(jk)}(--) = \mu_{(jk)} - \lambda_{j1} + \lambda_{k1} - \lambda_{j2} + \lambda_{k2} + \zeta_{(jk)}$$



Within-comparison dependence

for 2 time points there are $\binom{J}{2}$ within-comparison dependencies
for T time points there are $\binom{T}{2} \times \binom{J}{2}$ such dependencies

interpretation of $\zeta_{(jk)}(st)$

		time 2		
		(1 > 2)	(2 > 1)	
		+ -		
time 1	(1 > 2)	+	m_{++}	m_{+-}
	(2 > 1)	-	m_{-+}	m_{--}

$$\ln OR_{(jk)} = \ln \frac{m_{++} m_{--}}{m_{+-} m_{-+}} = 4\zeta_{(jk)}$$

restrictions on $\zeta_{(jk)}(st)$ allow for modelling the association structure



Modelling change

specifying a design matrix **W** for the objects allows for a reparameterisation reflecting certain "change"-hypotheses

e.g., 3 objects 2 time points, $\delta_j = \lambda_{j2} - \lambda_{j1}$

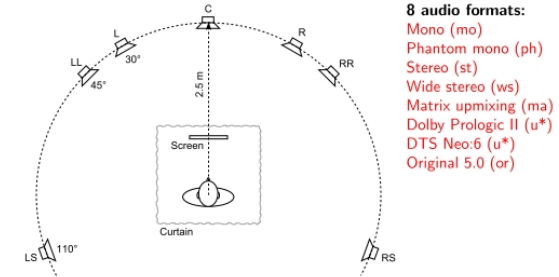
$$W = \begin{matrix} & \lambda_{11} & \lambda_{21} & \lambda_{31} & \delta_1 & \delta_2 & \delta_3 \\ \lambda_{11} & \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{pmatrix} \end{matrix}$$

other choices of **W** allow for different hypotheses, e.g., $\delta_1 = \delta_2$



Example: Psychacoustics

Application: Perceptual evaluation of multichannel sound
(Choiel & Wickelmaier, 2006, JAES)



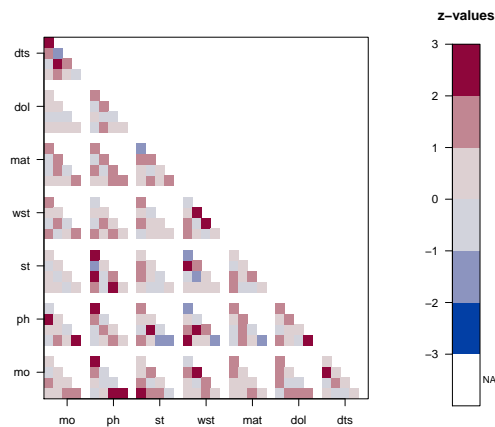
- 8 audio formats:**
- Mono (mo)
 - Phantom mono (ph)
 - Stereo (st)
 - Wide stereo (ws)
 - Matrix upmixing (ma)
 - Dolby Prologic II (u*)
 - DTS Neo:6 (u*)
 - Original 5.0 (or)

for details ask Florian ☺
we fit a model with 8 objects and 5 timepoints

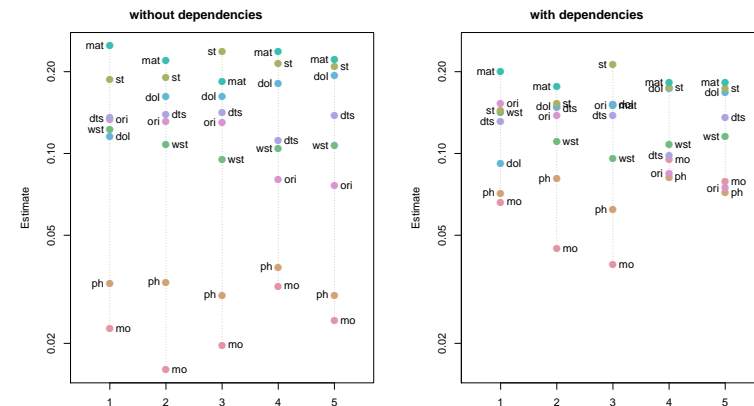


Example (cont'd): association structure

time points
12
13 23
14 24 34
15 25 35 45



Example (cont'd): worth plots



Some References

- Aitkin, M.** (1996). A general maximum likelihood analysis of overdispersion in generalized linear models. *Statistics and Computing*, 6:251–262.
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- Choiel, S. and Wickelmaier, F.** (2007). Evaluation of multichannel reproduced sound: Scaling auditory attributes underlying listener preference. *The Journal of the Acoustical Society of America*, 121:388.
- Dittrich, R., Hatzinger, R., and Katzenbeisser, W.** (1998). Modelling the effect of subject-specific covariates in paired comparison studies with an application to university rankings. *Applied Statistics*, 47:511–525.
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- Thompson, R. and Baker, R.** (1981). Composite link functions in generalized linear models. *Applied Statistics*, 30:125–131.