

Simulating from the Polya posterior

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March 06

1 Introduction

The Polya posterior is an objective Bayesian approach to finite population sampling. In its simplest form it assumes little prior information is available about the population and that the sample, however chosen, is "representative". That is the unobserved or unseen units in the population are assumed to be similar to the observed or seen units in the sample. It is appropriate when a classical survey sampler would be willing to use simple random sampling as their sampling design. Let $ysamp = (y_1, \dots, y_n)$ be the vector of observed values in the sample of size n from a population of size N .

Given the data, the Polya posterior is a predictive joint distribution for the unobserved units in the population conditioned on $ysamp$, the values in the sample. For a sample $ysamp$ we now define this distribution for the unseen units. Consider two urns where the first urn contains the n observed $ysamp$ values while the second urn contains the $N - n$ unsampled units. We begin by choosing one unit at random from each of the two urns. We then assign the observed y value of the unit selected from the first urn to the unit selected from the second urn and then place them both in the first urn. The urns now contain $n + 1$ and $N - n - 1$ items respectively. This process is repeated until all the units have been moved from the second urn to the first and have been assigned a value. At each step in the process all the units in the first urn have the same probability of being selected. That is, unobserved units which have been assigned a value are treated just like the ones that actually appeared in the sample. Once this is done, we have generated one realization of the complete population from the Polya posterior distribution. This simulated, completed copy contains the n observed values along with the $N - n$ simulated values for the unobserved members of the population. Hence, simple Polya sampling yields a predictive distribution for the unobserved given the observed. One can use the Polya posterior in the usual Bayesian manner to find point and interval estimates of various population parameters. In practice such estimates are usually found approximately by considering many simulated copies of the completed population.

A good reference for Polya sampling is Feller (1968). The Polya posterior is related to the Bayesian bootstrap of Rubin (1981). See also Lo (1988). For more discussion on the Polya posterior see Ghosh and Meeden (1997).

The Polya posterior can be modified to take into account available prior information about the population. This leads to the constrained Polya posterior. More discussion about the theory underlying the constrained Polya posterior can be found in Lazar, Meeden and Nelson (2005). . The discussion in this vignette will focus on using the constrained Polya posterior to simulate completed copies of the population.

2 Simulating from the Polya posterior

This package has a function, `polyap`, which given a sample *ysamp* will simulate one completed copy of the population. To begin suppose we have a sample of size 2 from a population of size 10 where the values in the sample are 0 and 1. The next bit of code simulates one completed copy of the population.

```
> set.seed(313)
> library(polyapost)
> ysamp <- c(0, 1)
> K <- 10 - 2
> polyap(ysamp, K)

[1] 0 1 0 0 1 0 1 1 0 1
```

For a more realistic example we construct a population of size 500, select a random sample of 25 units, generate 10 completed copies of the population and return the 10 means of the simulated populations.

```
> y <- rgamma(500, 5)
> mean(y)

[1] 5.021535

> samp <- sample(1:500, 25)
> ysamp <- y[samp]
> mean(ysamp)

[1] 5.737207

> K <- 500 - 25
> simmns <- rep(0, 10)
> for (i in 1:10) {
+   simmns[i] <- mean(polyap(ysamp, K))
+ }
> round(simmns, digits = 2)

[1] 5.62 5.47 5.55 5.56 6.44 5.55 5.29 6.54 5.33 6.82
```

When the sample size n is small compared to the population size N a well known approximation can be used to generate simulated copies of the population given the sample values. For simplicity assume the sample values *ysamp* are all distinct. For $j = 1, \dots, n$ let p_j be the proportion of units in a complete simulated copy of the entire population which take on the j th value of *ysamp*. Then, under the Polya posterior, $p = (p_1, \dots, p_n)$ has approximately a Dirichlet distribution with a parameter vector of all ones, i.e., it is uniform on the $n - 1$ dimensional simplex, where $\sum_{j=1}^n p_j = 1$. So rather than using simple Polya sampling to randomly assign each unseen member of the population an observed value we can construct a completed copy of the population by generating an observation from the uniform distribution on the appropriate simplex. This second approach will be very useful when we consider the constrained Polya posterior.

3 The constrained Polya posterior

3.1 The basic idea

The Polya posterior can be modified to take into account prior information about the population. For example, suppose that attached to each unit there is an auxiliary variable, x say. Moreover suppose that the population mean of x is known and for units in the observed sample we learn both their y and x values. Then given the sample values $ysamp$ and $xsamp$ one should restrict the Polya posterior to only generate completed populations which satisfy the population mean constraint for x . If $xsamp = (x_1, \dots, x_n)$ then when using the approximate form of the Polya posterior we should only consider the subset of the simplex where $\sum_{j=1}^n p_j x_j$ equals the known population mean. More generally, when using the Polya posterior to simulate completed copies of the entire population, one should restrict it to yield only completed copies which satisfy all the known constraints coming from prior information about the auxiliary variables. The appropriately constrained Polya posterior can then be used to make inferences about the population parameters of interest.

We assume that prior information about the population can be expressed through a set of linear equalities and inequalities for the probability vector p . In particular we suppose that p satisfies the following equations

$$A_1 p = b_1 \quad A_2 p \leq b_2 \quad A_3 p \geq b_3$$

Here the A_i 's are matrices, p and the b_i 's are column vectors and they have the correct dimensions so all the equations make sense. In each system of equations the equalities or inequalities are assumed to hold component-wise. Furthermore all the components of the b_i 's must be nonnegative.

To see how this can work we first construct a population using an auxiliary variable x to construct the y values.

```
> x <- sort(rgamma(500, 10))
> y <- rnorm(500, 20 + 2 * x, 3)
> cor(x, y)
```

```
[1] 0.8966712
```

```
> mean(y)
```

```
[1] 39.87462
```

```
> mnx <- mean(x)
```

```
> mnx
```

```
[1] 9.896403
```

We divide the population into two strata, the first 250 units and the remaining 250 units. Our sampling plan will select 8 units at random from the first

stratum and 17 from the second. In addition we assume prior knowledge indicates that the population mean of x lies between 9.7 and 10.0. The next chunk of code selects the stratified random sample and constructs the A_i matrices and the b_i vectors which incorporate the prior information.

```
> samp <- sort(c(sample(1:250, 8), sample(251:500, 17)))
> ysamp <- y[samp]
> xsamp <- x[samp]
> mean(ysamp)

[1] 42.01639

> mean(xsamp)

[1] 10.87586

> A1 <- rbind(rep(1, 25), c(rep(1, 8), rep(0, 17)))
> b1 <- c(1, 0.5)
> A2 <- rbind(xsamp, -diag(25))
> b2 <- c(10, rep(0, 25))
> A3 <- matrix(xsamp, 1, 25)
> b3 <- 9.7
```

Note that the first row of A_1 represents the fact that the p_i 's, the weights or probabilities assigned to the units in the sample, must sum to one. The second row represents the fact that the sum of the first eight must be 0.5 since their stratum is half the population. The last 25 rows of A_2 guarantee that all the p_i 's are greater than zero. Its first row represents the prior information that the population mean of x is less than 10. The single row of A_3 represents the prior information that the population mean of x is greater than 9.7.

The next step is to find a probability distribution on the sample units which satisfies all of the constraints. The function `feasible` will do this. It uses a simplex algorithm in `R` to find a solution. The function `feasible` is a function of the A_i 's, the b_i 's and a positive real number eps which is close to zero. This is a lower bound which all the p_i 's in the solution must satisfy since our method will not work if any of the p_i 's are zero. One must be careful to not choose a value of eps which is too large. We let *initsol* denote the solution found by `feasible`. The next bit of code finds *initsol* for our example. In the solution all but the third, ninth and twenty-fifth have the value 0.001. These remaining values are given just below.

```
> eps <- 0.001
> initsol <- feasible(A1, A2, A3, b1, b2, b3, eps)
> initsol[c(3, 9, 25)]

[1] 0.0010000 0.3107501 0.1742499
```

We are ready to generate completed copies of the population and calculate their respective means. This will be done using the function `constrppmn`. Starting at the initial distribution, *initsol*, the function `constrppmn` uses the Metropolis-Hastings algorithm to generate a Markov chain of *reps* dependent observations from the subset of the simplex defined by the constraints. The Markov chain generated in this way converges in distribution to the uniform distribution over the subset. If we wish to approximate the expected value of some function defined on the subset under the uniform distribution then the average of the function computed at the simulated values converges to its actual value. For example, if we were estimating the population mean then for each simulated probability vector *p* we would compute the *p* expectation of *ysamp*. This allows one to find point estimates of population parameters approximately.

The function `constrppmn` returns a list of 3 objects. To call it you also must specify *reps* and *burnin*. For now we will only be concerned with the first item in the list which is just the simulated population means created after the *burnin*. That is, it ignores the first *burnin* - 1 simulated population means and returns the remaining *reps* - *burnin* + 1 simulated population means. In this case we are keeping all of the simulated means because *burnin* = 1. We generated a total of *reps* = 100,001 means. The average of these 200,001 is given in the output. The plot of the first and each successive two hundredth simulated population mean is given in Figure 1. From the plot it appears that the chain is mixing well and standard diagnostics indicate that this is so.

```
> burnin <- 1
> reps <- 200001
> out <- constrppmn(A1, A2, A3, b1, b2, b3, initsol, reps, ysamp,
+   burnin)
> mean(out[[1]])

[1] 39.87106
```

The second component of the output from the function `constrppmn` is the mean of the first component, i.e. the Polya estimate of the population mean. The third component is the 2.5th and 97.5th quantiles of the first component, i.e. an approximate 95 percent confidence interval of the population mean.

```
> out[[2]]

[1] 39.87106

> out[[3]]

      2.5%      97.5%
38.49251 41.11541
```

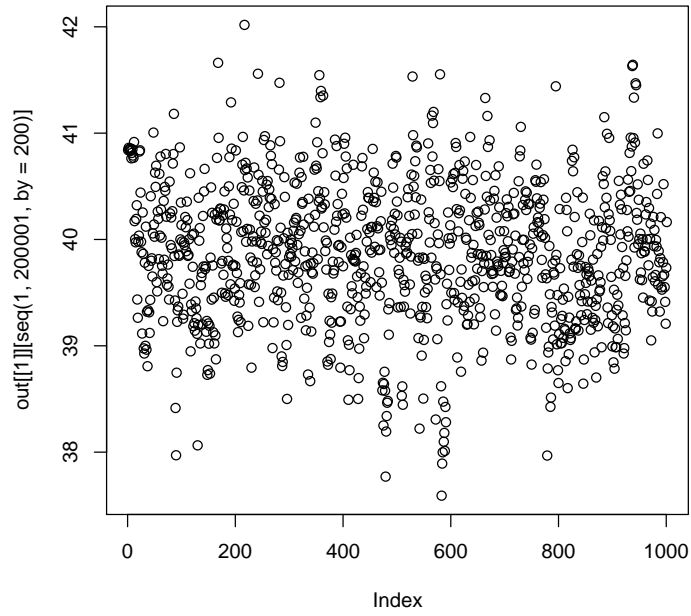


Figure 1: Plot of a subsequence of 1,000 simulated population means where every two hundredth was taken from a dependent sequence of length 200,001. The constrained Polya posterior uses the strata information and assumes the population mean of the dependent variable x lies between 9.7 and 10.0.

3.2 Some computing issues

3.2.1 How long to run the chain

The Markov chain generated by `constrppmn` converges in distribution to the uniform distribution over the polytope. The convergence result of such mixing algorithms was proven by Smith (1984). If we wish to approximate the expected value of some function defined on the polytope then the average of the function computed at the simulated values converges to its actual value. This allows one to compute point estimates of population parameters. Finding the 0.95 Bayesian credible interval approximately is more difficult.

One possibility is to run the chain for a long time; for example, we may generate 4.1 million values, throw away the first 100,000 values, and find the 0.025 and 0.975 quantiles of the remaining values. These two numbers will form our approximate 0.95 credible interval. For sample sizes of less than 100 we have found that chains of a few million suffice.

How fast a chain mixes can depend on the constraints and the parameter being estimated. It seems to take longer to get good mixing when estimating the median rather than the mean. Another approach which can work well is to run the chain for a long time and then just use every m th point where m is a large integer. Although this is inefficient it can give good answers when finding a 0.95 credible interval for the median.

To get a sense of how fast these chains can mix we run the following comparison. Although it would be silly we could use the function `constrppmn` to generate dependent samples from the unconstrained Polya posterior. The following bit of code does that and a plot of a subsequence of the simulated population means are given in Figure 2.

```
> A1 <- rbind(rep(1, 25))
> A2 <- -diag(25)
> b1 <- 1
> b2 <- rep(0, 25)
> initsol <- rep(0.04, 25)
> reps <- 1000001
> out <- constrppmn(A1, A2, NULL, b1, b2, NULL, initsol, reps,
+   ysamp, burnin)
> mean(out[[1]])

[1] 41.9827

> subseq <- seq(1, 1000001, by = 1000)
> mean(out[[1]][subseq])

[1] 42.00696

> sqrt(var(out[[1]][subseq]))

[1] 1.488840
```

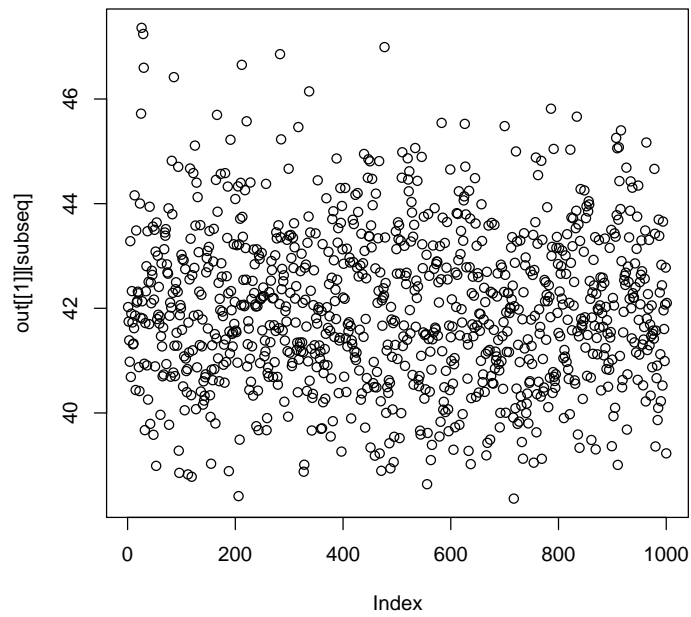


Figure 2: Plot of a subsequence of 1,000 simulated population means where every thousandth was taken from a dependent sequence of length 1,000,001. In this case the constrained polytope was the entire simplex.

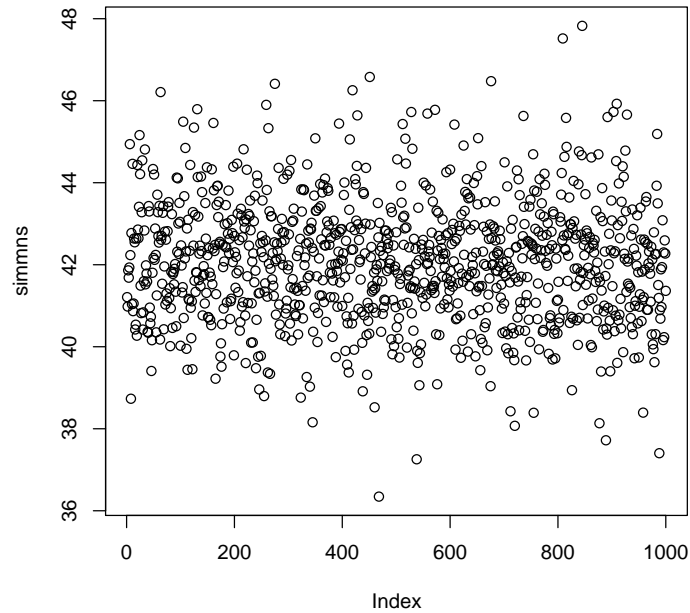


Figure 3: Plot of 1,000 independent simulated population means generated from the uniform distribution over the simplex.

We can now compare this sequence of 1,000 dependent simulated population means to a sequence of 1,000 truly independent copies generated by `polyap`. We see from the plots in Figures 2 and 3 that the subsequence of dependent means look very much like the sequence of independent means.

```
> K <- 500 - 25
> simmns <- rep(0, 1000)
> for (i in 1:1000) {
+   simmns[i] <- mean(polyap(ysamp, K))
+ }
> mean(simmns)

[1] 42.05891

> sqrt(var(simmns))

[1] 1.483685
```

3.2.2 Estimating parameters other than the mean

The function `constrppmn` is setup for estimating a population mean. Often one is interested in estimating other population quantities, like the median. In order to do this one needs to have observations from the polytope of the entire probability distribution. With these one can compute the parameter of interest from the simulated populations and find point and interval estimates.

The function `constrppprob` returns a subsequence of dependent observations from the from the polytope. A simple example is given just below.

```
> A1 <- rbind(rep(1, 6), 1:6)
> A2 <- rbind(c(2, 5, 7, 1, 10, 8), diag(-1, 6))
> A3 <- matrix(c(1, 1, 1, 0, 0, 0), 1, 6)
> b1 <- c(1, 3.5)
> b2 <- c(6, rep(0, 6))
> b3 <- 0.45
> initsol <- rep(1/6, 6)
> out <- constrppprob(A1, A2, A3, b1, b2, b3, initsol, 2000, 5)
> round(out, digits = 5)
```

```
      [,1]      [,2]      [,3]      [,4]      [,5]      [,6]
initsol 0.05892 0.43243 0.09696 0.06758 0.04969 0.29443
initsol 0.08974 0.32264 0.17097 0.11836 0.01115 0.28715
initsol 0.03262 0.18459 0.31288 0.22341 0.21305 0.03344
initsol 0.13491 0.35122 0.08387 0.06063 0.04767 0.32169
initsol 0.04459 0.02240 0.46093 0.37634 0.05197 0.04376
```

3.2.3 The weighted Polya posterior

In the simple Polya posterior each member of the sample is treated the same and assigned a weight of one. In some situations it is sensible to assign different weights to the units in the sample. A detail discussion of the weighted Polya posterior can be found in Meeden (1999). The process proceeds in much the same way as before. Consider an urn containing a finite set of n sampled values selected from a population of size N . In addition associated with each sampled unit is a positive weight. An item is selected at random from the urn with probability proportional to its weight. Then it is returned to the urn and its weight is increased by one. The process is repeated on the adjusted urn. We continue until the total weight in the urn has been increased by $N - n$. The original composition of the urn along with the $N - n$ selected values, in order, are returned. A simple example follows.

```
> ysamp <- c(1, 2, 3)
> wts <- c(1, 2, 3)
> wtpolyap(ysamp, wts, 25)

[1] 1 2 3 3 3 3 3 3 3 3 2 3 3 3 3 3 3 3 3 2 3 3 3
```

References

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- [6] Donald Rubin. The Bayesian bootstrap. *Annals of Statistics*, 9:130–134, 1981.
- [7] R. L. Smith. Efficient Monte Carlo procedures for generating points uniformly distributed over bounded regions. *Operations Research*, 32:1296–1308, 1984.