

Beta-binomial/gamma-Poisson regression models for repeated counts with random parameters

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Abstract. Beta-binomial/Poisson models have been used by many authors to model multivariate count data. Lora and Singer [*Stat. Med.* **27** (2008) 3366–3381] extended such models to accommodate repeated multivariate count data with overdispersion in the binomial component. To overcome some of the limitations of that model, we consider a beta-binomial/gamma-Poisson alternative that also allows for both overdispersion and different covariances between the Poisson counts. We obtain maximum likelihood estimates for the parameters using a Newton–Raphson algorithm and compare both models in a practical example.

1 Introduction

Beta-binomial models have been used by many authors to model binomial count data with different probabilities of success among units from the same group of study. Williams (1975) used such distributions to compare the number of fetal abnormalities of pregnant rat females on a chemical diet during pregnancy to a control group, both with fixed litter size. Gange et al. (1996) analyzed the quality of health services (classified as appropriate or not) during patient stay in a hospital using a similar approach. To analyze mortality data in mouse litters with a fixed number of implanted fetuses, Brooks et al. (1997) used such models not only to allow for different probabilities of success among units from the same group of study, but also to consider overdispersion among them. Given that in many studies, the number of trials may not be fixed, Comulada and Weiss (2007) considered a multivariate Poisson distribution to model the number of successes and failures in a random number of attempts, illustrating their proposal with data from a HIV transmission study. Multivariate Poisson distribution have also been used to model correlated count data, as in Karlis and Ntzoufras (2003) who used such distribution to model the number of goals of two competing teams.

In a study where the number of successes in a random number of trials was observed repeatedly, and therefore are possibly correlated, Lora and Singer (2008) consider multivariate beta-binomial/Poisson models. In their proposal, the beta-binomial component also accounts for overdispersion across units with the same

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levels of covariates. The multivariate Poisson component accommodates both the random number of trials and the repeated measures nature of the data. The effect of possible covariates is taken into account via the regression approach suggested by Ho and Singer (1997, 2001). Their model, however, requires a constant covariance term between the repeated number of trials and does not allow for overdispersion in these counts. Since, as suggested by Cox (1983), the precision of parameter estimates may be seriously affected when overdispersion is not accounted for in the models considered for analysis, we propose a beta-binomial/gamma-Poisson model that not only incorporates such characteristics but is also easier to implement computationally. The model, along with maximum likelihood methods for estimation and testing purposes are presented in Section 2. An illustration using data previously analyzed by Lora and Singer (2008) is presented in Section 3. A brief discussion and suggestions for future research are outlined in Section 4.

2 The beta-binomial/gamma-Poisson model for repeated measurements

We denote the vector of responses for the g th sample unit ($g = 1, \dots, M$) by

$$\mathbf{Y}_g = (X_{g1}, N_{g1}, \dots, X_{gp}, N_{gp})'$$

with X_{gh} corresponding to the number of successes in N_{gh} trials performed under the h th ($h = 1, \dots, p$) observation condition. We assume that for all g and h ,

$$X_{gh} | N_{gh}, \pi_{gh} \text{ follow independent binomial}(N_{gh}, \pi_{gh}) \text{ distributions,} \quad (2.1)$$

$$\pi_{gh} \text{ follow independent} \quad (2.2)$$

$$\text{Beta}(\mu(\mathbf{z}_{\mu gh})/\theta(\mathbf{z}_{\theta gh}), [1 - \mu(\mathbf{z}_{\mu gh})]/\theta(\mathbf{z}_{\theta gh})) \text{ distributions,}$$

$$N_{gh} | \tau_g \text{ follow independent Poisson}(\lambda(\mathbf{z}_{\lambda gh})\tau_g) \text{ distributions,} \quad (2.3)$$

$$\tau_g \text{ follow independent gamma}(\alpha(\mathbf{z}_{\alpha g})/\delta(\mathbf{z}_{\delta g}), 1/\delta(\mathbf{z}_{\delta g})) \text{ distributions,} \quad (2.4)$$

where $\mathbf{z}_{\mu gh}$, $\mathbf{z}_{\theta gh}$, $\mathbf{z}_{\lambda gh}$, $\mathbf{z}_{\alpha g}$ and $\mathbf{z}_{\delta g}$ are vectors of fixed covariates.

According to (2.1) and (2.2), the success probabilities may be different across units, but they are generated by beta distributions that may depend on covariates. In (2.3) and (2.4), we follow Nelson (1985) to specify that the numbers of trials may also be different across units, but are generated by gamma distributions that may also depend on covariates.

The parametrizations ($0 < \mu < 1$, $\theta > 0$) adopted in (2.2) and ($\alpha > 0$, $\delta > 0$) adopted in (2.4) are used to facilitate maximum likelihood estimation, as suggested by Gange et al. (1996); their relation to the usual beta(a , b) parametrization, as in

Johnson and Kotz (1970), and the usual gamma(c, d) parametrization, as in Mood et al. (1974), is given by

$$\mu = \frac{a}{a+b}, \quad \theta = \frac{1}{a+b}, \quad \alpha = \frac{c}{d} \quad \text{and} \quad \delta = \frac{1}{d}.$$

The first and second-order central moments of τ_g in (2.4) are

$$E(\tau_g) = \alpha(\mathbf{z}_{\alpha g}), \quad (2.5)$$

$$\text{Var}(\tau_g) = \alpha(\mathbf{z}_{\alpha g})\delta(\mathbf{z}_{\delta g}). \quad (2.6)$$

From (2.3) and (2.4), the first and second-order central moments of the number of trials are

$$E(N_{gh}) = \lambda(\mathbf{z}_{\lambda gh})\alpha(\mathbf{z}_{\alpha g}), \quad (2.7)$$

$$\text{Var}(N_{gh}) = \lambda(\mathbf{z}_{\lambda gh})\alpha(\mathbf{z}_{\alpha g})\{1 + \lambda(\mathbf{z}_{\lambda gh})\delta(\mathbf{z}_{\delta g})\}, \quad (2.8)$$

$$\text{Cov}(N_{gh}, N_{gh'}) = \lambda(\mathbf{z}_{\lambda gh})\lambda(\mathbf{z}_{\lambda gh'})\alpha(\mathbf{z}_{\alpha g})\delta(\mathbf{z}_{\delta g}) \quad (2.9)$$

for all $g, h, h', h \neq h'$. Similarly, the first and second-order central moments of π_{gh} in (2.2) are

$$E(\pi_{gh}) = \mu(\mathbf{z}_{\mu gh}), \quad (2.10)$$

$$\text{Var}(\pi_{gh}) = \mu(\mathbf{z}_{\mu gh})[1 - \mu(\mathbf{z}_{\mu gh})]\theta(\mathbf{z}_{\theta gh})[1 + \theta(\mathbf{z}_{\theta gh})]^{-1}. \quad (2.11)$$

Also, from (2.1) and (2.2), we may conclude that, for all g and h ,

$$X_{gh} \mid N_{gh} \sim \text{beta} - \text{binomial}[N_{gh}, \mu(\mathbf{z}_{\mu gh}), \theta(\mathbf{z}_{\theta gh})]$$

with

$$E(X_{gh}) = \mu(\mathbf{z}_{\mu gh})\lambda(\mathbf{z}_{\lambda gh})\alpha(\mathbf{z}_{\alpha g}), \quad (2.12)$$

$$\begin{aligned} \text{Var}(X_{gh}) = & \mu(\mathbf{z}_{\mu gh})[1 - \mu(\mathbf{z}_{\mu gh})]\frac{\theta(\mathbf{z}_{\theta gh})}{1 + \theta(\mathbf{z}_{\theta gh})} \\ & \times \lambda^2(\mathbf{z}_{\lambda gh})\alpha(\mathbf{z}_{\alpha g})[\alpha(\mathbf{z}_{\alpha g}) + \delta(\mathbf{z}_{\delta g})] \end{aligned} \quad (2.13)$$

$$+ \mu(\mathbf{z}_{\mu gh})\lambda(\mathbf{z}_{\lambda gh})\alpha(\mathbf{z}_{\alpha g})[1 + \mu(\mathbf{z}_{\mu gh})\lambda(\mathbf{z}_{\lambda gh})\delta(\mathbf{z}_{\delta g})],$$

$$\text{Cov}(X_{gh}, X_{gh'}) = \mu(\mathbf{z}_{\mu gh})\mu(\mathbf{z}_{\mu gh'})\lambda(\mathbf{z}_{\lambda gh})\lambda(\mathbf{z}_{\lambda gh'})\alpha(\mathbf{z}_{\alpha g})\delta(\mathbf{z}_{\delta g}) \quad (2.14)$$

for all $g, h, h', h \neq h'$. The covariance between the numbers of successes and trials is

$$\text{Cov}(X_{gh}, N_{gh}) = \mu(\mathbf{z}_{\mu gh})\lambda(\mathbf{z}_{\lambda gh})\alpha(\mathbf{z}_{\alpha g})\{1 + \lambda(\mathbf{z}_{\lambda gh})\delta(\mathbf{z}_{\delta g})\}. \quad (2.15)$$

The parameters $\theta(\mathbf{z}_{\theta gh})$ govern both the variability of the success probabilities and the overdispersion of the number of successes, that may also depend on the parameter $\delta(\mathbf{z}_{\delta g})$. When $\theta(\mathbf{z}_{\theta gh})$ and $\delta(\mathbf{z}_{\delta g})$ are equal to zero, there is no overdispersion

for the number of successes. The parameters $\delta(\mathbf{z}_{\delta g})$ are also related to the variability and overdispersion of the number of trials and to the covariance between the numbers of trials and numbers of successes. When $\delta(\mathbf{z}_{\delta g}) = 0$, the repeated counts are independent.

To investigate the effects of covariates, we adopt log-linear models of the form

$$\mu(\mathbf{z}_{\mu gh}) = \frac{\exp(\mathbf{z}'_{\mu gh} \boldsymbol{\beta}_{\mu})}{1 + \exp(\mathbf{z}'_{\mu gh} \boldsymbol{\beta}_{\mu})}, \quad (2.16)$$

$$\theta(\mathbf{z}_{\theta gh}) = \exp(\mathbf{z}'_{\theta gh} \boldsymbol{\beta}_{\theta}), \quad (2.17)$$

$$\lambda(\mathbf{z}_{\lambda gh}) = \exp(\mathbf{z}'_{\lambda gh} \boldsymbol{\beta}_{\lambda}), \quad (2.18)$$

$$\alpha(\mathbf{z}_{\alpha g}) = \exp(\mathbf{z}'_{\alpha g} \boldsymbol{\beta}_{\alpha}), \quad (2.19)$$

$$\delta(\mathbf{z}_{\delta g}) = \exp(\mathbf{z}'_{\delta g} \boldsymbol{\beta}_{\delta}), \quad (2.20)$$

where $\boldsymbol{\beta}_{\mu}$, $\boldsymbol{\beta}_{\theta}$, $\boldsymbol{\beta}_{\lambda}$, $\boldsymbol{\beta}_{\alpha}$ and $\boldsymbol{\beta}_{\delta}$ are vectors of parameters to be estimated.

From (2.1), (2.2), (2.3) and (2.4) it follows that the joint probability mass function for the number of trials and successes for the g th unit is

$$\begin{aligned} P(X_{g1}, N_{g1}, \dots, X_{gp}, N_{gp}) \\ &= \prod_{h=1}^p P(X_{gh}|N_{gh}) P(N_{g1}, \dots, N_{gp}) \\ &= \prod_{h=1}^p P(X_{gh}|N_{gh}) \left(\int_0^{\infty} \prod_{h=1}^p P(N_{gh}|\tau_g) f(\tau_g) d\tau_g \right) \end{aligned}$$

with f denoting the density of (2.4). Since the logarithm of the likelihood is given by

$$\begin{aligned} \log L(\boldsymbol{\beta}_{\mu}, \boldsymbol{\beta}_{\theta}, \boldsymbol{\beta}_{\lambda}, \boldsymbol{\beta}_{\alpha}, \boldsymbol{\beta}_{\delta}) \\ &= \sum_{g=1}^M \sum_{h=1}^p \log P(X_{gh}|N_{gh}, \boldsymbol{\beta}_{\mu}, \boldsymbol{\beta}_{\theta}) \\ &\quad + \sum_{g=1}^M \log P(N_{g1}, \dots, N_{gp}|\boldsymbol{\beta}_{\lambda}, \boldsymbol{\beta}_{\alpha}, \boldsymbol{\beta}_{\delta}), \end{aligned}$$

the parameters of the beta-binomial distribution ($\boldsymbol{\beta}_{\mu}, \boldsymbol{\beta}_{\theta}$) can be estimated separately from those of the gamma-Poisson distribution ($\boldsymbol{\beta}_{\lambda}, \boldsymbol{\beta}_{\alpha}, \boldsymbol{\beta}_{\delta}$).

The beta-binomial probability mass function can be written as

$$\begin{aligned} P(X_{gh} = x_{gh} | N_{gh} = n_{gh}, \boldsymbol{\beta}_{\mu}, \boldsymbol{\beta}_{\theta}) \\ &= \binom{n_{gh}}{x_{gh}} \left\{ \Gamma\left(\frac{1}{\theta(\mathbf{z}_{\theta gh})}\right) \left[\Gamma\left(\frac{1}{\theta(\mathbf{z}_{\theta gh})} + n_{gh}\right) \right]^{-1} \right\} \end{aligned} \quad (2.21)$$

$$\begin{aligned} & \times \left\{ \Gamma\left(\frac{\mu(\mathbf{z}_{\mu gh})}{\theta(\mathbf{z}_{\theta gh})} + x_{gh}\right) \left[\Gamma\left(\frac{\mu(\mathbf{z}_{\mu gh})}{\theta(\mathbf{z}_{\theta gh})}\right) \right]^{-1} \right\} \\ & \times \left\{ \Gamma\left(\frac{1 - \mu(\mathbf{z}_{\mu gh})}{\theta(\mathbf{z}_{\theta gh})} + n_{gh} - x_{gh}\right) \left[\Gamma\left(\frac{1 - \mu(\mathbf{z}_{\mu gh})}{\theta(\mathbf{z}_{\theta gh})}\right) \right]^{-1} \right\} \\ & = \binom{n_{gh}}{x_{gh}} \prod_{u=0}^{n_{gh}-1} [1 + u\theta(\mathbf{z}_{\theta gh})]^{-1} \prod_{v=0}^{x_{gh}-1} [\mu(\mathbf{z}_{\mu gh}) + v\theta(\mathbf{z}_{\theta gh})] \\ & \times \prod_{w=0}^{n_{gh}-x_{gh}-1} [1 - \mu(\mathbf{z}_{\mu gh}) + w\theta(\mathbf{z}_{\theta gh})], \end{aligned}$$

where $\Gamma(r) = \int_0^\infty t^{r-1} e^{-t} dt$. The expressions involving ratios between two gamma functions (presented within brackets) make sense when $n_{gh} \neq 0$ (in the first ratio), $x_{gh} \neq 0$ (in the second ratio) and $x_{gh} \neq n_{gh}$ (in the third ratio). When these conditions are not satisfied, the ratios between the gamma functions may be set equal to one, and do not affect the conditional probability of X_{gh} given $N_{gh}, \boldsymbol{\beta}_\mu, \boldsymbol{\beta}_\theta$.

The kernel of the beta-binomial log-likelihood function is

$$\begin{aligned} L(\boldsymbol{\beta}_\mu, \boldsymbol{\beta}_\theta) = \sum_{g=1}^M \sum_{h=1}^p & \left[\sum_{v=0}^{x_{gh}-1} \log[\mu(\mathbf{z}_{\mu gh}) + v\theta(\mathbf{z}_{\theta gh})] \right. \\ & + \sum_{w=0}^{n_{gh}-x_{gh}-1} \log[1 - \mu(\mathbf{z}_{\mu gh}) + w\theta(\mathbf{z}_{\theta gh})] \quad (2.22) \\ & \left. - \sum_{u=0}^{n_{gh}-1} \log[1 + u\theta(\mathbf{z}_{\theta gh})] \right] \end{aligned}$$

and we may use maximum likelihood methods adopting a Newton–Raphson iterative process to estimate $\boldsymbol{\beta}_\mu$ and $\boldsymbol{\beta}_\theta$. The first and second derivatives of (2.22) are shown in Lora and Singer (2008). Method of moments estimates based on the beta-binomial distribution may be used as initial values for $\mu(\mathbf{z}_{\mu gh})$ and $\theta(\mathbf{z}_{\theta gh})$, as suggested by Griffiths (1973). Likelihood ratio tests may be employed for model reduction purposes, that is, for constructing a parsimonious model that captures the explainable variability in the data. For example, to verify if the q -parameter vector $\boldsymbol{\beta}^*$ is null, the test statistics $LR = 2(L - L^*)$, with L^* indicating the log-likelihood under H_0 and L , this logarithm under the alternative hypothesis may be employed. Asymptotically, LR follows a chi-squared distribution with q degrees of freedom under the null hypothesis.

The probability function for the repeated number of trials based in (2.3) and (2.4) is

$$\begin{aligned}
 & P(N_{g1} = n_{g1}, \dots, N_{gp} = n_{gp} | \boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta) \\
 &= \prod_{h=1}^p \left\{ \frac{[\lambda(\mathbf{z}_{\lambda gh})]^{n_{gh}}}{n_{gh}!} \right\} \left[\frac{1}{\delta(\mathbf{z}_{\delta g})} \right]^{\alpha(\mathbf{z}_{\alpha g})/\delta(\mathbf{z}_{\delta g})} \\
 &\quad \times \Gamma \left(\sum_{h=1}^p n_{gh} + \frac{\alpha(\mathbf{z}_{\alpha g})}{\delta(\mathbf{z}_{\delta g})} \right) \left\{ \Gamma \left(\frac{\alpha(\mathbf{z}_{\alpha g})}{\delta(\mathbf{z}_{\delta g})} \right) \right\}^{-1} \\
 &\quad \div \left[\sum_{h=1}^p \lambda(\mathbf{z}_{\lambda gh}) + \frac{1}{\delta(\mathbf{z}_{\delta g})} \right]^{\sum_{h=1}^p n_{gh} + \alpha(\mathbf{z}_{\alpha g})/\delta(\mathbf{z}_{\delta g})} \\
 &= \prod_{h=1}^p \left\{ \frac{[\lambda(\mathbf{z}_{\lambda gh})]^{n_{gh}}}{n_{gh}!} \right\} \prod_{u=0}^{\sum_{h=1}^p n_{gh} - 1} [\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})] \\
 &\quad \div \left\{ \delta(\mathbf{z}_{\delta g}) \left[\sum_{h=1}^p \lambda(\mathbf{z}_{\lambda gh}) \right] + 1 \right\}^{\sum_{h=1}^p n_{gh} + \alpha(\mathbf{z}_{\alpha g})/\delta(\mathbf{z}_{\delta g})}.
 \end{aligned} \tag{2.23}$$

In (2.23), the simplifications for the ratios between two gamma functions make sense when $\sum_{h=1}^p n_{gh} \neq 0$. When this condition is not satisfied, the ratio is also set equal to one, and it does not affect the probability value.

The kernel of the gamma-Poisson log-likelihood function is

$$\begin{aligned}
 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta) &= \sum_{g=1}^M \left\{ \sum_{h=1}^p [n_{gh} \log \lambda(\mathbf{z}_{\lambda gh})] \right. \\
 &\quad + \sum_{u=0}^{\sum_{h=1}^p n_{gh} - 1} \log[\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})] \\
 &\quad \left. - \left[\sum_{h=1}^p n_{gh} + \frac{\alpha(\mathbf{z}_{\alpha g})}{\delta(\mathbf{z}_{\delta g})} \right] \log \left[\delta(\mathbf{z}_{\delta g}) \left(\sum_{h=1}^p \lambda(\mathbf{z}_{\lambda gh}) \right) + 1 \right] \right\}
 \end{aligned} \tag{2.24}$$

and we adopt the same methods used with the beta-binomial model to estimate $\boldsymbol{\beta}_\lambda$, $\boldsymbol{\beta}_\alpha$ and $\boldsymbol{\beta}_\delta$. The first and second derivatives of (2.24) are shown at the Appendix. Method of moments estimates may be used as the initial values for $\lambda_{gh}(\mathbf{z}_\lambda)$, $\alpha_g(\mathbf{z}_\alpha)$ and $\delta(\mathbf{z}_\delta)$ here, too. Likelihood ratio tests may be employed for model reduction purpose, along similar lines as those considered for the beta-binomial model.

Both iterative processes are implemented in the R software and the corresponding code can be downloaded from <http://www.ime.usp.br/~jmsinger>.

3 Data analysis

To compare the beta-binomial/gamma-Poisson to the multivariate beta-binomial/Poisson model, we consider the same data presented in Lora and Singer (2008) from a study conducted at the Learning Laboratory of the Department of Physiotherapy, Phonotherapy and Occupational Therapy of the University of São Paulo, Brazil, to evaluate the performance of some motor activities of Parkinson's disease patients. For the sake of completeness, we repeat the description of the study here. Twenty-five patients with confirmed clinical diagnosis of Parkinson's disease and 21 normal (without any preceding neurologic alterations) subjects repeated two sequences of specified opposed finger movements (touching one of the other four fingers with the thumb) during one minute periods, with both hands. This was done both before and after a four-week experimental period in which only one of the sequences was trained (active sequence) with one of the hands; the other sequence was not trained (control sequence). Half of the subjects in each group trained the preferred hand (right for the right-handed and left for the left-handed in the normal group or the less affected by the disease in the experimental group) and the other half trained the nonpreferred hand. Information on the number of attempted and successful trials were recorded with a special device attached to a computer.

Six subgroups may be characterized by the combination of disease stage (normal, initial or advanced) and use of the preferred hand (yes or no). The repeated measures are characterized by the cross-classification of the levels of sequence (control or active) and evaluation session (baseline or final). The specific objective of the study was to evaluate whether training is associated with increases in the expected number of attempted trials per minute (agility) and/or on the probability of successful trials (ability). Note that the treatment could improve agility without improving ability, so an evaluation of its effect on both characteristics is important.

The means and variances of the number of attempted and successful trials at the baseline and final evaluations with the active and control sequences for patients at the different disease stages using the preferred or nonpreferred hands are presented in Table 1. Variances, instead of standard deviations, are displayed to facilitate identification of overdispersion in the sense referred by Nelder and McCullagh (1989), that is, cases where variances are greater than expected under Poisson or binomial distributions. Overdispersion in the number of attempts, under a Poisson distribution is clearly identified by comparing the observed mean and variance; for the number of successes, on the other hand, it is necessary to compare the observed and expected variances under the binomial distribution ($np(1 - p)$). For example, considering normal subjects performing the active sequence at the baseline session using the preferred hand, the expected variance under the binomial model is 1.4, while the observed variance is 49.0, highlighting the overdispersion for these counts too.

Correlation coefficients for the within-subject responses for the normal patients using the preferred hand are displayed in Table 2. For this subgroup, only 3 out

Table 1 Mean and variance (within parentheses) of the number of attempted and successful trials

| Disease stage | Evaluation session | Intervention hand | Sequence | Successes | Attempts |
|---------------|--------------------|-------------------|----------|--------------|--------------|
| Normal | Baseline | Preferred | Control | 17.1 (49.0) | 18.6 (46.2) |
| Normal | Baseline | Preferred | Active | 17.1 (72.3) | 17.9 (79.2) |
| Normal | Baseline | Non-preferred | Control | 18.1 (27.0) | 20.9 (47.6) |
| Normal | Baseline | Non-preferred | Active | 17.1 (37.2) | 19.5 (53.3) |
| Normal | Final | Preferred | Control | 20.9 (90.3) | 26.1 (44.9) |
| Normal | Final | Preferred | Active | 32.7 (139.2) | 33.1 (132.3) |
| Normal | Final | Non-preferred | Control | 24.2 (25.0) | 28.6 (38.4) |
| Normal | Final | Non-preferred | Active | 32.8 (74.0) | 34.4 (72.3) |
| Initial | Baseline | Preferred | Control | 13.7 (24.0) | 16.3 (44.9) |
| Initial | Baseline | Preferred | Active | 12.0 (23.0) | 13.5 (23.0) |
| Initial | Baseline | Non-preferred | Control | 12.0 (17.6) | 14.6 (9.0) |
| Initial | Baseline | Non-preferred | Active | 10.7 (20.3) | 13.6 (10.9) |
| Initial | Final | Preferred | Control | 13.2 (30.3) | 16.8 (43.6) |
| Initial | Final | Preferred | Active | 20.2 (9.6) | 21.8 (2.9) |
| Initial | Final | Non-preferred | Control | 15.3 (112.4) | 20.3 (116.6) |
| Initial | Final | Non-preferred | Active | 20.1 (33.6) | 20.4 (39.7) |
| Advanced | Baseline | Preferred | Control | 4.8 (22.1) | 7.1 (11.6) |
| Advanced | Baseline | Preferred | Active | 4.6 (11.6) | 7.9 (14.4) |
| Advanced | Baseline | Non-preferred | Control | 8.3 (72.3) | 12.5 (15.2) |
| Advanced | Baseline | Non-preferred | Active | 13.5 (92.2) | 15.5 (57.8) |
| Advanced | Final | Preferred | Control | 7.4 (75.7) | 11.9 (67.2) |
| Advanced | Final | Preferred | Active | 13.5 (90.3) | 14.9 (77.4) |
| Advanced | Final | Non-preferred | Control | 5.8 (31.4) | 12.8 (12.3) |
| Advanced | Final | Non-preferred | Active | 22.5 (75.7) | 23.8 (75.7) |

Table 2 Correlation coefficients for the within-subject responses for the normal subjects using the preferred hand

| | | | Baseline session | | | | Final session | | | | |
|------------------|--------------|------|------------------|------|--------------|------|---------------|------|--------------|------|--|
| | | | Active seq. | | Control seq. | | Active seq. | | Control seq. | | |
| | | | Suc. | Att. | Suc. | Att. | Suc. | Att. | Suc. | Att. | |
| Baseline session | Active seq. | Suc. | 1 | | | | | | | | |
| | | Att. | 0.99 | 1 | | | | | | | |
| Baseline session | Control seq. | Suc. | 0.85 | 0.84 | 1 | | | | | | |
| | | Att. | 0.78 | 0.80 | 0.96 | 1 | | | | | |
| Final session | Active seq. | Suc. | 0.76 | 0.76 | 0.61 | 0.61 | 1 | | | | |
| | | Att. | 0.74 | 0.74 | 0.61 | 0.63 | 0.99 | 1 | | | |
| | Control seq. | Suc. | 0.53 | 0.49 | 0.59 | 0.63 | 0.60 | 0.61 | 1 | | |
| | | Att. | 0.81 | 0.82 | 0.70 | 0.69 | 0.93 | 0.92 | 0.50 | 1 | |

Codes: Suc. = Successes, Att. = Attempts and seq. = sequence.

of the 28 observed correlations are smaller than 0.60; this suggests that the counts are probably related and it is sensible to use a model that can accommodate this relationship. The correlation patterns for the other subgroups are similar and are not presented.

The analysis strategy consisted in fitting initial models of the form (2.16)–(2.20) with all main effects and first order interactions, and trying to reduce them by sequentially eliminating the nonsignificant terms. The parameters are indexed by disease stage (0 = normal, 1 = initial, 2 = advanced), intervention hand (P = preferred, N = nonpreferred), evaluation session (B = baseline, F = final) and sequence (C = control, A = active). We adopted a reference cell parameterization with the reference cell corresponding to the normal group (0), performing the active sequence (A) with the preferred hand (P) at the baseline evaluation (B).

3.1 Modelling the expected probability and dispersion of successful attempts

For both beta-binomial/gamma-Poisson and multivariate beta-binomial/Poisson models, the parameters of the beta-binomial components can be estimated separately from those of the gamma-Poisson or the multivariate Poisson distributions. Therefore, modelling the expected probabilities and dispersion parameters of the successful attempts is exactly the same as in Lora and Singer (2008) and it is not shown here; we present only the estimates and standard errors computed under the final beta-binomial model (Table 3) for comparison with the results obtained under the beta-binomial/gamma-Poisson model. Under this final model, estimates of the expected probabilities of successful attempts [$E(\pi_{gh}) = \mu(\mathbf{z}_{\mu gh})$] and dispersion parameters $\theta(\mathbf{z}_{\theta gh})$ (that govern the variability of the probabilities of successful attempts), along with their standard errors, are presented in Table 4.

The results suggest no evidence of difference between the expected probabilities of successful attempts for patients using preferred or nonpreferred hand ($\beta_{\mu N} = 0$),

Table 3 Parameter estimates and standard errors under the final beta-binomial model

| Parameter | Related to | Estimate | Standard error |
|-----------------------|--|----------|----------------|
| $\beta_{\mu 0}$ | Normal group, preferred hand, baseline session and active sequence | 1.86 | 0.15 |
| $\beta_{\mu 2}$ | Effect of advanced stage | -1.35 | 0.25 |
| $\beta_{\mu F}$ | Effect of final session | 1.38 | 0.30 |
| $\beta_{\mu(F*C)}$ | Effect of final session and control sequence | -1.79 | 0.30 |
| $\beta_{\theta 0}$ | Normal group, preferred hand, baseline session and active sequence | -1.07 | 0.27 |
| $\beta_{\theta 1}$ | Effect of initial stage | -2.98 | 1.05 |
| $\beta_{\theta 2}$ | Effect of advanced stage | 1.31 | 0.37 |
| $\beta_{\theta(1*F)}$ | Effect of disease in initial stage and final session | 1.66 | 0.82 |
| $\beta_{\theta(1*N)}$ | Effect of initial stage and nonpreferred hand | 2.78 | 0.91 |
| $\beta_{\theta(F*N)}$ | Effect of final session and nonpreferred hand | -1.49 | 0.44 |

Table 4 Estimates of expected probabilities of successful attempts, dispersion parameters and standard errors under the final beta-binomial model

| Disease stage | Evaluation session | Intervention hand | Sequence | Expected value | Standard error |
|---|--------------------|-------------------|----------|----------------|----------------|
| Expected probabilities of successful attempts | | | | | |
| Normal or initial | Baseline | Either | Either | 0.87 | 0.02 |
| Normal or initial | Final | Either | Control | 0.81 | 0.03 |
| Normal or initial | Final | Either | Active | 0.96 | 0.01 |
| Advanced | Baseline | Either | Either | 0.62 | 0.06 |
| Advanced | Final | Either | Control | 0.52 | 0.06 |
| Advanced | Final | Either | Active | 0.87 | 0.04 |
| Dispersion parameters | | | | | |
| Normal | Baseline | Either | Either | 0.34 | 0.09 |
| Normal | Final | Preferred | Either | 0.34 | 0.09 |
| Normal | Final | Nonpreferred | Either | 0.08 | 0.03 |
| Initial | Baseline | Preferred | Either | 0.02 | 0.02 |
| Initial | Baseline | Nonpreferred | Either | 0.28 | 0.14 |
| Initial | Final | Preferred | Either | 0.09 | 0.06 |
| Initial | Final | Nonpreferred | Either | 0.33 | 0.19 |
| Advanced | Baseline | Either | Either | 1.27 | 0.37 |
| Advanced | Final | Preferred | Either | 1.27 | 0.37 |
| Advanced | Final | Nonpreferred | Either | 0.29 | 0.13 |

neither for active nor for control sequences in the baseline session ($\beta_{\mu C} = 0$). Patients in the normal group or with the disease in initial stage have similar expected probabilities of successful attempts ($\beta_{\mu 1} = 0$), but those with the disease in an advanced stage have smaller expected probabilities of successful attempts ($\beta_{\mu 2} < 0$). Moreover, an intervention effect is detected since the expected probabilities of successful attempts in the final session are greater than those for the baseline session ($\beta_{\mu F} > 0$). These values are smaller for the control sequence than for the active sequence ($\beta_{\mu F} + \beta_{\mu(F*C)} < 0$) suggesting that training is effective with respect to ability.

We may also infer that there is no difference between the expected dispersion parameter for subjects performing the active and control sequences ($\beta_{\theta C} = 0$). For the normal subjects, the expected dispersion parameters are the same ($\beta_{\theta C}, \beta_{\theta N}, \beta_{\theta F} = 0$), except in the final evaluation using the nonpreferred hand, for which the expected value is smaller than the others ($\beta_{\theta(F*N)} < 0$). For patients in initial stage of the disease, the expected dispersion parameters are smaller than for those in the normal group ($\beta_{\theta 1} < 0$); however, they change for each combination of session and intervention hand ($\beta_{\theta(1*F)}, \beta_{\theta(1*N)}, \beta_{\theta(F*N)} \neq 0$). Finally, for patients in the advanced stage of the disease, the expected dispersion parameter is larger than for those in the normal group ($\beta_{\theta 2} > 0$), but this changes for the final session when the nonpreferred hand is used ($\beta_{\theta(F*N)} \neq 0$).

3.2 Modelling the expected number of attempts

The initial model parameter vector, with all main effects and first order interactions is $\beta = (\beta_\lambda, \beta_\alpha, \beta_\delta)$ where

$$\begin{aligned}\beta_\lambda &= (\beta_{\lambda 0}, \beta_{\lambda 1}, \beta_{\lambda 2}, \beta_{\lambda N}, \beta_{\lambda F}, \beta_{\lambda C}, \beta_{\lambda(1*F)}, \beta_{\lambda(1*N)}, \beta_{\lambda(1*C)}, \\ &\quad \beta_{\lambda(2*F)}, \beta_{\lambda(2*N)}, \beta_{\lambda(2*C)}, \beta_{\lambda(F*N)}, \beta_{\lambda(F*C)}, \beta_{\lambda(N*C)}), \\ \beta_m &= (\beta_{m0}, \beta_{m1}, \beta_{m2}, \beta_{mN}, \beta_{m(1*N)}, \beta_{m(2*N)})\end{aligned}$$

with $m = \alpha, \delta$. We may interpret $\beta_{\lambda 0}$ as the logarithm of λ for normal individuals, using the preferred hand, performing the active sequence at the final evaluation; $\beta_{\lambda N}$ corresponds to the variation in the logarithm of λ due to the effect of the non-preferred hand compared to the preferred one; $\beta_{\lambda(1*N)}$ corresponds to an additional variation in the logarithm of λ due to the interaction between the initial stage of the disease (2.1) and the use of the nonpreferred hand (N). The elements of the vector β_λ related to different evaluation sessions (represented by F and C) allow for different number of attempts in these different evaluation sessions. On the other hand, $\alpha(\mathbf{z}_{\alpha g})$ and $\delta(\mathbf{z}_{\delta g})$ do not vary in different evaluation sessions; therefore the vectors β_α and β_δ do not have elements to distinguish between sessions, but have elements to compare subgroups.

As noticed in Lora and Singer (2008) for the beta-binomial model, the iterative process was very sensitive to initial values, specially for the interactions. To overcome this difficulty, we started with a simpler model containing only the main effects and used the resulting estimates as initial values for fitting other models, obtained by including the interactions one by one. The estimates of the interaction parameters obtained in this preliminary process were used as the initial values in our modelling strategy.

The nonsignificant interactions were identified and their simultaneous elimination from the initial model was supported ($p = 0.211$) via a test of the hypothesis

$$\begin{aligned}H_0: &\beta_{\lambda(1*F)}, \beta_{\lambda(1*N)}, \beta_{\lambda(1*C)}, \beta_{\lambda(2*F)}, \beta_{\lambda(2*N)}, \beta_{\lambda(2*C)}, \beta_{\lambda(F*N)}, \beta_{\lambda(N*C)}, \\ &\beta_{\alpha(1*N)}, \beta_{\alpha(2*N)}, \beta_{\delta(1*N)}, \beta_{\delta(2*N)} = 0.\end{aligned}$$

Under the resulting reduced model, the nonsignificant main effects were identified; their simultaneous elimination was corroborated ($p = 0.493$) via a test of the hypothesis

$$H_0: \beta_{\lambda N}, \beta_{\lambda C}, \beta_{\alpha 1}, \beta_{\alpha 2}, \beta_{\alpha N}, \beta_{\delta 1}, \beta_{\delta 2}, \beta_{\delta N} = 0.$$

We considered other hypotheses where some of these parameters are equal to zero and they were all rejected ($p < 0.150$). Goodness of fit of the resulting reduced model was confirmed by a likelihood ratio test in which it was compared to the initial model ($p = 0.289$).

For this final model, the corresponding parameter estimates along with their standard errors are presented in Table 5. Based on this, we estimated expected

Table 5 *Parameter estimates and standard errors for the final gamma-Poisson model*

| Parameter | Related to | Estimate | Standard error |
|------------------------|--|----------|----------------|
| $\beta_{\lambda 0}$ | Normal group, preferred hand, initial evaluation and active sequence | 1.68 | 0.03 |
| $\beta_{\lambda 1}$ | Effect of initial stage | -0.38 | 0.05 |
| $\beta_{\lambda 2}$ | Effect of advanced stage | -0.71 | 0.05 |
| $\beta_{\lambda F}$ | Effect of final evaluation | 0.52 | 0.04 |
| $\beta_{\lambda(F*C)}$ | Effect of final evaluation and control sequence | -0.22 | 0.05 |
| $\beta_{\alpha 0}$ | Normal group, preferred hand | 1.30 | 0.05 |
| $\beta_{\delta 0}$ | Normal group, preferred hand | -1.32 | 0.25 |

Table 6 *Estimates of expected values of $\lambda(\mathbf{z}_{\lambda gh})$*

| Disease stage | Evaluation session | Intervention hand | Sequence | Expected value | Standard error |
|---------------|--------------------|-------------------|----------|----------------|----------------|
| Normal | Baseline | Either | Either | 5.4 | 0.2 |
| Normal | Final | Either | Control | 7.2 | 0.3 |
| Normal | Final | Either | Active | 9.0 | 0.4 |
| Initial | Baseline | Either | Either | 3.7 | 0.2 |
| Initial | Final | Either | Control | 5.0 | 0.4 |
| Initial | Final | Either | Active | 6.2 | 0.3 |
| Advanced | Baseline | Either | Either | 2.3 | 0.1 |
| Advanced | Final | Either | Control | 3.6 | 0.2 |
| Advanced | Final | Either | Active | 4.4 | 0.3 |

values for $\lambda(\mathbf{z}_{\lambda gh})$; the results are presented in Table 6. Additionally, since only the parameters $\beta_{\alpha 0}$ and $\beta_{\delta 0}$ were included at the final model, we have $\alpha(\mathbf{z}_{\alpha g}) = 3.67$, with standard error of 0.18, and $\delta(\mathbf{z}_{\delta g}) = 0.27$, with standard error of 0.07, for all disease stages and both hands. The nonzero estimate of δ suggests that the total attempts are overdispersed and that the correlations among the counts across the different instants of evaluation are nonnull.

We may conclude that individuals in the initial stage of the disease have smaller expected number of attempts than normal ones, and for individuals in the advanced stage this value is even smaller ($\beta_{\lambda 2} < \beta_{\lambda 1} < 0$ and $\beta_{\alpha 1} = \beta_{\alpha 2} = 0$). There is no evidence of difference between the expected number of attempts for participants using preferred or nonpreferred hands ($\beta_{\lambda N} = 0$ and $\beta_{\alpha N} = 0$), neither for active nor for control sequences in the baseline session ($\beta_{\lambda C} = 0$). The results suggest that the training is also effective with respect to agility, since the expected number of attempts under the final evaluation is bigger than at the initial one ($\beta_{\lambda F} > 0$). Moreover, for the control sequence, the expected number of attempts is larger at

Table 7 Estimates and standard errors (within parentheses) for the expected number of successful and total attempts under the final beta-binomial/gamma-Poisson model

| Disease stage | Evaluation session | Intervention hand | Sequence | Successful attempts | Total attempts |
|---------------|--------------------|-------------------|----------|---------------------|----------------|
| Normal | Baseline | Either | Either | 17.2 (1.0) | 19.8 (1.1) |
| Normal | Final | Either | Control | 21.4 (0.8) | 26.4 (0.1) |
| Normal | Final | Either | Active | 31.7 (1.8) | 33.0 (1.8) |
| Initial | Baseline | Either | Either | 11.8 (0.7) | 13.6 (0.8) |
| Initial | Final | Either | Control | 14.9 (1.1) | 18.4 (1.2) |
| Initial | Final | Either | Active | 21.9 (1.4) | 22.8 (1.4) |
| Advanced | Baseline | Either | Either | 5.2 (0.6) | 8.4 (0.6) |
| Advanced | Final | Either | Control | 6.9 (0.9) | 13.2 (0.9) |
| Advanced | Final | Either | Active | 14.0 (1.2) | 16.1 (1.1) |

the final evaluation compared with the initial one ($\beta_{\lambda F} + \beta_{\lambda(F*C)} > 0$); however, considering only the final evaluation, the expected number of attempts is larger for the active sequences than for the control ones ($\beta_{\lambda(F*C)} < 0$).

Table 7 contains estimates of the expected successful and total attempts along with the respective standard errors. In Table 8 we present estimates (with respective standard errors) of the elements of the covariance matrix for normal subjects using the preferred hand. Covariance patterns for the other subgroups are similar and are not included.

4 Discussion

The proposed beta-binomial/gamma-Poisson model is more general than the multivariate beta-binomial/Poisson model considered in Lora and Singer (2008) because it allows for different covariances between the number of attempts in different evaluation sessions and considers a possible overdispersion of the total attempts. Moreover, the gamma-Poisson component of the model is computationally much easier to use for comparisons among the numbers of attempts in different evaluation sessions.

While in the multivariate beta-binomial/Poisson model, the multivariate Poisson component requires a different set of parameters for each evaluation session, in the beta-binomial/gamma-Poisson model, the gamma-Poisson component includes a single set of parameters for all evaluation sessions. To compare the expected number of attempts under different conditions using the former, it is necessary rewrite the model and to derive ad hoc estimating equations while under the latter, it suffices to eliminate the corresponding regression parameter and to obtain new parameter estimates using the same estimating equations. For the analyzed data, for example, the comparison between the control and active sequence during

Table 8 Estimates and standard errors (within parentheses) for the expected covariance matrix for normal subjects using the preferred hand

| | | | Baseline session | | | | Final session | | | |
|------------------|--------------|------|------------------|----------------|----------------|----------------|-----------------|-----------------|----------------|----------------|
| | | | Active seq. | | Control seq. | | Active seq. | | Control seq. | |
| | | | Suc. | Att. | Suc. | Att. | Suc. | Att. | Suc. | Att. |
| Baseline session | Active seq. | Suc. | 51.2 (7.2) | | | | | | | |
| | | Att. | 42.2 (11.4) | 48.5 (13.0) | | | | | | |
| | Control seq. | Suc. | 21.5 (5.8) | 0 | 51.2 (7.2) | | | | | |
| | | Att. | 0 | 28.7 (7.8) | 42.4 (11.4) | 48.5 (13.0) | | | | |
| Final session | Active seq. | Suc. | 40.3 (10.8) | 0 | 40.3 (10.8) | 0 | 118.9 (22.2) | | | |
| | | Att. | 0 | 48.4 (13.0) | 0 | 48.4 (13.0) | 110.5 (30.0) | 115.1 (31.2) | | |
| | Control seq. | Suc. | 27.3 (7.3) | 0 | 27.3 (7.3) | 0 | 52.3 (13.8) | 0 | 87.4 (12.9) | |
| | | Att. | 0 | 39.0 (10.5) | 0 | 39.0 (10.5) | 0 | 65.8 (17.7) | 64.9 (17.8) | 80.1 (21.8) |

Codes: Suc. = Successes, Att. = Attempts and seq. = sequence.

the baseline evaluation using the beta-binomial/gamma-Poisson model is done by testing if the parameter $\beta_{\lambda C}$ is null. On the other hand, under the multivariate beta-binomial/Poisson approach, the total number of trials is modelled with a specific vector of parameters for each instant of observation; for the data in the example, they are: baseline evaluation performing active sequence, baseline evaluation performing the control sequence, final evaluation performing the active sequence and final evaluation performing the control sequence. To compare the control and active sequences during the baseline session we should rewrite the model using only three parameters: baseline evaluation (the same for active and control sequences), final evaluation performing active sequence and final evaluation performing control sequence.

The average of the absolute differences between the sample means of the number of successful and total attempts and the respective expected values under this final model (Table 7) is 1.7. The same average based on the multivariate beta-binomial/Poisson model is 0.9. Furthermore, the average of the absolute differences between the observed and estimated covariances using the multivariate beta-binomial/Poisson model is 21.5 while it is 19.1 if we use the beta-binomial/gamma-Poisson. These differences are attributable to the more flexible

covariance structure induced by the latter, that is, allowing for different covariances between the repeated number of trials.

The values of the AIC (=1888.0) and the BIC (=1919.1) for the beta-binomial/gamma-Poisson model compared to the corresponding values (AIC = 1935.6 and BIC = 1974.0) for the multivariate beta-binomial/Poisson also suggest a better fit of the former.

Although the results are quite similar, with the exception of the values for patients in the advanced stage of the disease, the beta-binomial/gamma-Poisson one is preferable to the multivariate beta-binomial/Poisson, both because of the modeling flexibility and the computational advantages mentioned before.

As an extension for the beta-binomial/gamma-Poisson model, we could incorporate a parameter to relate the probabilities of success to the total attempts, as in Zhu et al. (2003). Another possible extension would be to consider the case where attempts could be done correctly, satisfactorily or incorrectly; in this case, we could generalize the model by considering Dirichlet-multinomial/gamma-Poisson distribution models. These extensions are currently under investigation.

Appendix: First and second derivatives for the gamma-Poisson model

$$\begin{aligned} \frac{\partial L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\lambda} &= \mathbf{Z}'_\lambda \mathbf{L}[\mathbf{L}^{-1} \mathbf{n} - (\mathbf{I}_p \otimes \mathbf{B}^{-1})(\mathbf{1}_p \otimes \mathbf{a})], \\ \frac{\partial L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\alpha} &= \mathbf{Z}'_\alpha \mathbf{M}[\mathbf{c} - \mathbf{D}^{-1} \log(\mathbf{b})] \quad \text{and} \\ \frac{\partial L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\delta} &= \mathbf{Z}'_\delta [\mathbf{D} \mathbf{e} + \mathbf{D}^{-1} \mathbf{M} \log(\mathbf{b}) - \mathbf{B}^{-1} \mathbf{L}_s \mathbf{a}], \\ \frac{\partial^2 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\lambda \partial \boldsymbol{\beta}'_\lambda} &= \mathbf{Z}'_\lambda \mathbf{L}[\mathbf{I}_p \otimes (\mathbf{A} \mathbf{B}^{-1})] \{ \mathbf{L}[\mathbf{I}_p \otimes (\mathbf{D} \mathbf{B}^{-1})] - \mathbf{I}_{Mp} \} \mathbf{Z}_\lambda, \\ \frac{\partial^2 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\lambda \partial \boldsymbol{\beta}'_\alpha} &= -\mathbf{Z}'_\lambda \mathbf{L}[\mathbf{I}_p \otimes (\mathbf{M} \mathbf{B}^{-1})] (\mathbf{1}_p \otimes \mathbf{Z}_\alpha), \\ \frac{\partial^2 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\lambda \partial \boldsymbol{\beta}'_\delta} &= -\mathbf{Z}'_\lambda \mathbf{L}[\mathbf{I}_p \otimes (\mathbf{D} \mathbf{B}^{-2})] [\mathbf{I}_p \otimes (\mathbf{N}_s - \mathbf{M} \mathbf{L}_s)] (\mathbf{1}_p \otimes \mathbf{Z}_\delta), \\ \frac{\partial^2 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\alpha \partial \boldsymbol{\beta}'_\alpha} &= \mathbf{Z}'_\alpha \mathbf{M}[\mathbf{C} - \mathbf{D}^{-1} \log(\mathbf{B}) - \mathbf{M} \mathbf{F}] \mathbf{Z}_\alpha, \\ \frac{\partial^2 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\alpha \partial \boldsymbol{\beta}'_\delta} &= \mathbf{Z}'_\alpha \mathbf{M} \mathbf{D} [-\mathbf{J} - \mathbf{D}^{-1} \mathbf{B}^{-1} \mathbf{L}_s + \mathbf{D}^{-2} \log(\mathbf{B})] \mathbf{Z}_\delta \quad \text{and} \end{aligned}$$

$$\frac{\partial^2 L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)}{\partial \boldsymbol{\beta}_\delta \partial \boldsymbol{\beta}'_\delta} = \mathbf{Z}'_\delta \mathbf{D} \{ \mathbf{E} - \mathbf{DQ} + \mathbf{MD}^{-1} \mathbf{B}^{-1} \mathbf{L}_s \\ - \mathbf{D}^{-2} \mathbf{M} \log(\mathbf{B}) - \mathbf{B}^{-2} \mathbf{L}_s [\mathbf{N}_s - \mathbf{ML}_s] \} \mathbf{Z}_\delta$$

with $L(\boldsymbol{\beta}_\lambda, \boldsymbol{\beta}_\alpha, \boldsymbol{\beta}_\delta)$ presented in (2.24) and

$$\mathbf{a} = (a_1, \dots, a_g, \dots, a_M)', \quad a_g = \delta(\mathbf{z}_{\delta g}) \left[\sum_{h=1}^p n_{gh} \right] + \alpha(\mathbf{z}_{\alpha g}),$$

$$\mathbf{A} = \text{diag}\{a_g\},$$

$$\mathbf{B} = \text{diag}\{b_g\}, \quad b_g = \delta(\mathbf{z}_{\delta g}) \left[\sum_{h=1}^p \lambda(\mathbf{z}_{\lambda gh}) \right] + 1,$$

$$\log(\mathbf{b}) = (\log(b_1), \dots, \log(b_g), \dots, \log(b_M))',$$

$$\log(\mathbf{B}) = \text{diag}\{\log(b_g)\},$$

$$\mathbf{c} = (c_1, \dots, c_g, \dots, c_M)', \quad c_g = \sum_{u=0}^{\sum_{h=1}^p n_{gh}-1} \frac{1}{\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})},$$

$$\mathbf{C} = \text{diag}\{c_g\},$$

$$\mathbf{e} = (e_1, \dots, e_g, \dots, e_M)', \quad e_g = \sum_{u=0}^{\sum_{h=1}^p n_{gh}-1} \frac{u}{\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})},$$

$$\mathbf{E} = \text{diag}\{e_g\},$$

$$\mathbf{F} = \text{diag}\{f_g\}, \quad f_g = \sum_{u=0}^{\sum_{h=1}^p n_{gh}-1} \frac{1}{[\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})]^2},$$

$$\mathbf{J} = \text{diag}\{j_g\}, \quad j_g = \sum_{u=0}^{\sum_{h=1}^p n_{gh}-1} \frac{u}{[\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})]^2},$$

$$\mathbf{Q} = \text{diag}\{q_g\}, \quad q_g = \sum_{u=0}^{\sum_{h=1}^p n_{gh}-1} \left[\frac{u}{\alpha(\mathbf{z}_{\alpha g}) + u\delta(\mathbf{z}_{\delta g})} \right]^2,$$

$$\mathbf{n} = (n_{11}, \dots, n_{gh}, \dots, n_{Mp})',$$

$$\mathbf{N}_s = \text{diag} \left\{ \sum_{h=1}^p n_{gh} \right\},$$

$$\mathbf{L} = \text{diag}\{\lambda(\mathbf{z}_{\lambda gh})\},$$

$$\begin{aligned} \mathbf{L}_s &= \text{diag} \left\{ \sum_{h=1}^P \lambda(\mathbf{z}_{\lambda gh}) \right\}, \\ \mathbf{M} &= \text{diag} \{ \alpha(\mathbf{z}_{\alpha g}) \}, \\ \mathbf{D} &= \text{diag} \{ \delta(\mathbf{z}_{\delta g}) \}, \\ \mathbf{Z}_\lambda &= (\mathbf{z}'_{\lambda 11}, \dots, \mathbf{z}'_{\lambda gh}, \dots, \mathbf{z}'_{\lambda Mp})', \\ \mathbf{Z}_\alpha &= (\mathbf{z}'_{\alpha 1}, \dots, \mathbf{z}'_{\alpha g}, \dots, \mathbf{z}'_{\alpha M})', \\ \mathbf{Z}_\delta &= (\mathbf{z}'_{\delta 1}, \dots, \mathbf{z}'_{\delta g}, \dots, \mathbf{z}'_{\delta M})'. \end{aligned}$$

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