

Robustness of Bayesian ordinal response model against outliers via divergence approach

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Abstract

Ordinal response model is a popular and commonly used regression for ordered categorical data in a wide range of fields such as medicine and social sciences. However, it is empirically known that the existence of “outliers”, combinations of the ordered categorical response and covariates that are heterogeneous compared to other pairs, makes the inference with the ordinal response model unreliable. In this article, we prove that the posterior distribution in the ordinal response model does not satisfy the posterior robustness with any link functions, i.e., the posterior cannot ignore the influence of large outliers. Furthermore, to achieve robust Bayesian inference in the ordinal response model, this article defines general posteriors in the ordinal response model with two robust divergences (the density-power and γ -divergences) based on the framework of the general posterior inference. We also provide an algorithm for generating posterior samples from the proposed posteriors. The robustness of the proposed methods against outliers is clarified from the posterior robustness and the index of robustness based on the Fisher-Rao metric. Through numerical experiments on artificial data and two real datasets, we show that the proposed methods perform better than the ordinary Bayesian methods with and without outliers in the data for various link functions.

Keywords: Density-power divergence; γ -divergence; General Bayesian inference; Link function; Ordered category; Robust inference

Mathematics Subject Classification: Primary 62F35; Secondary 62F15

1 Introduction

Ordered categorical data appear frequently in a wide range of fields such as medicine, sociology, psychology, political sciences, economics, marketing, and so on, and studies on their analysis methods have been quite active even today (Franses and Paap, 2001; Rossi and Allenby, 2003; Agresti, 2010; Madahian *et al.*, 2015; Agresti and Kateri, 2017; Satake *et al.*, 2018; Liu and Zhang, 2018; Basetschmann *et al.*, 2020). Ordered categorical data are, for example, the progression of a certain disease expressed as stage 1, 2, 3, or 4, or opinions on a certain policy expressed as opposition, neutrality, or approval. Additionally, when continuous data are summarized into categorical data, such as ages 0-20, 21-40, 41-60, 61-80, and 80 or more, the categorical data are ordered categorical data. For this reason, ordered categorical data are often considered to be discretized values of latent continuous variables. For more details on ordered categorical data, its traditional analysis methods, and related studies, we refer the reader to Agresti (2010), which is a very excellent book.

The ordinal response model has been gaining popularity in regression for the ordered categorical data thanks to its interpretability and flexibility since it was proposed by a pioneering work Walker and Duncan (1967) in this field. The ordinal response model is also being developed as a package in **R** (R Core Team, 2022), one of the most popular programming languages

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