Modeling nonignorable missingness in multidimensional latent class IRT models

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Motivation:
Measurement of ability in presence of a penalty factor for missing responses

Aim:
We aim to measure the ability by modeling in a suitable way the nonignorable missingness due to the penalty factor

Method:
We propose a semi-parametric approach based on the class of Multidimensional Latent Class (LC) Item Response Theory (IRT) models
In educational tests in order to avoid guessing, a wrong item response may often be penalized by a greater extent with respect to a missing response.

In this context missing responses are not missing at random (NMAR - Little and Rubin, 1987).

We may model the nonignorable missingness by assuming that the observed item responses depend both on latent ability (or abilities) measured by the test and on another latent variable which is identified as the propensity to answer.

Problem: Is it possible to use standard IRT models?
Limit of standard IRT models

Main assumptions of standard IRT models

- Unidimensionality of latent traits: all the set of items contribute to measure the same latent trait. Therefore, nonignorable missingness cannot be treated as a specific latent trait.
- Often, normality of latent trait is assumed.

However, ...

- A same questionnaire is usually used to measure several latent traits.
- We are interested in assessing and testing the correlation between latent traits.
- Often, normality of latent trait is not a realistic assumption.
- In some contexts (e.g., educational setting) can be useful to assume that population is composed by homogeneous classes of individuals with very similar latent characteristics (Lazarsfeld and Henry, 1968), so that individuals in the same class will receive the same kind of decision (e.g., admitted/not admitted).
The class of multidimensional LC IRT models (Bartolucci, 2007; Von Davier, 2008) is characterized by these main features:

- More latent traits are simultaneously considered (multidimensionality)
- These latent traits are represented by a random vector with a discrete distribution common to all subjects (each support point of such a distribution identifies a different latent class of individuals)
- Different item parameterisations may be adopted for the probability of a given response to each item (e.g., Rasch and 2-PL for binary items; global logit or local logit for ordinal items with free or constrained item discrimination and difficulty parameters)
Basic notation:

- $s$: number of latent variables corresponding to the different traits measured by the items
- $\Theta = (\Theta_1, \ldots, \Theta_s)$: vector of latent variables
- $\theta = (\theta_1, \ldots, \theta_s)$: one of the possible realizations of $\Theta$
- $\delta_{id}$: dummy variable equal to 1 if item $i$ measures latent trait of type $d$, $d = 1, \ldots, s$
- $k$: number of latent classes of individuals
Assumptions

- Items are binary or ordinal polytomously-scored
- The set of items measures different latent traits
- Each item measures only one latent trait
- The random vector $\Theta$ has a discrete distribution with support points $\{\xi_1, \ldots, \xi_k\}$ and weights $\{\pi_1, \ldots, \pi_k\}$
- The number $k$ of latent classes is the same for each latent trait
- Manifest distribution of the full response vector $Y = (Y_1, \ldots, Y_k)'$:

$$p(Y = y) = \sum_{c=1}^{C} p(Y = y | \Theta = \xi_c) \pi_c$$

where $\pi_c = p(\Theta = \xi_c)$ and (assumption of local independence)

$$p(Y = y | \Theta = \xi_c) = \prod_{i=1}^{I} p(Y_i = y_i | \Theta = \xi_c)$$
Some examples

- Multidimensional LC 2PL model:
  \[
  \log \frac{p(Y_i = 1|\theta)}{p(Y_i = 0|\theta)} = \lambda_i \left( \sum_{d=1}^{s} \delta_{id} \theta_d - \beta_i \right)
  \]

- Multidimensional LC GRM model:
  \[
  \log \frac{p(Y_i \geq h|\theta)}{p(Y_i < h|\theta)} = \lambda_i \left( \sum_{d=1}^{s} \delta_{id} \theta_d - \beta_{ih} \right), \quad h = 1, \ldots, H_i - 1
  \]

- Multidimensional LC GPCM model:
  \[
  \log \frac{p(Y_i = h|\theta)}{p(Y_i = h - 1|\theta)} = \lambda_i \left( \sum_{d=1}^{s} \delta_{id} \theta_d - \beta_{ih} \right), \quad h = 1, \ldots, H_i - 1
  \]

- Multidimensional LC RSM model:
  \[
  \log \frac{p(Y_i = h|\theta)}{p(Y_i = h - 1|\theta)} = \sum_{d=1}^{s} \delta_{id} \theta_d - (\beta_i + \tau_h), \quad h = 1, \ldots, H - 1
  \]
Maximum log-likelihood estimation

Let $j$ denote a generic subject and let $\eta$ the vector containing all the free parameters. The log-likelihood may be expressed as

$$\ell(\eta) = \sum_j \log(p(Y_j = y_j))$$

- Estimation of $\eta$ may be obtained by the discrete (or LC) MML approach (Bartolucci, 2007)
- $\ell(\eta)$ may be efficiently maximize by the EM algorithm (Dempster et al., 1977)
- The software for the model estimation has been implemented in R
- Number of free parameters is given by:

$$#\text{par} = (k - 1) + sk + \left[ \sum_{i=1}^{I} (H_i - 1) - s \right] + a(r - s), \quad a = 0, 1,$$

where $a = 0$ when $\lambda_i = 1, \forall i = 1, \ldots, I$, and $a = 1$ otherwise
Approaches to model nonignorable missingness

The class of Multidimensional LC IRT models may be used as a semi-parametric approach to treat with nonignorable missingness, as an alternative to:

- **Parametric approach** (Holman and Glas, 2005): multidimensional IRT models based on the multivariate Normality for the latent variables
  - Cons: intractability of multidimensional integral which characterizes the marginal log-likelihood function of a multidimensional IRT model based on Normality assumption

- **Non-parametric approach** (Bertoli-Barsotti and Punzo, 2012): multidimensional Rasch-type models (based on conditional maximum likelihood)
  - Cons: the use of this approach is limited to Rasch-type models and it does not allow the correlation between latent variables
The model

- Let $\Theta = (\Theta_1, \ldots, \Theta_s)$ be the vector of latent variables, where $\Theta_1$ denotes the propensity to answer and $\Theta_2, \ldots, \Theta_s$ are the latent abilities measured by the test.

- Let $R_i$ be the binary variable equal to 1 if individual $j$ provides a response to item $i$ and to 0 otherwise, with $i = 1, \ldots, I$.

- Let $Y_i^*$ denote the “true” binary response to item $i$ that is observable only if $R_i = 1$, and in this case equal to the manifest binary variable $Y_i$, and unobservable if $R_i = 1$.

- We require that the pairs of variables $(R_i, Y_i^*), i = 1, \ldots, I$, are conditionally independent given the latent variables in $\Theta$. 
In the following we assume that \( p(R_i) \) depends only on \( \Theta_1 \), whereas \( p(Y_i^*) \) depends only on the corresponding \( \Theta_{d_i+1} \) \((d_i + 1 = 2, \ldots, s)\).

We also assume that \( \Theta_1 \) and \( \Theta_{d_i+1} \) are correlated, so that \( \Theta_{d_i+1} \) has an indirect effect on \( p(R_i) \).

The magnitude of correlation between \( \Theta_1 \) and \( \Theta_{d_i+1} \) may be interpreted as an indication of the extent to which ignorability of missingness is violated: a correlation equal to 0 implicates that the missing data are Missing At Random.

We outline that other assumptions are theoretically possible (Holman and Glas, 2005), as follows:

- \( p(R_i) \) depends on both \( \Theta_1 \) and \( \Theta_{d_i+1} \), whereas \( p(Y_i^*) \) depends only on \( \Theta_{d_i+1} \)
- \( p(R_i) \) depends only on \( \Theta_1 \), whereas \( p(Y_i^*) \) depends on both \( \Theta_1 \) and \( \Theta_{d_i+1} \)
- both \( p(R_i) \) and \( p(Y_i^*) \) depend on \( \Theta_1 \) and \( \Theta_{d_i+1} \)
The response process is described by two 2-PL models:

\[
\log \frac{p(R_i = 1|\Theta_1 = \theta_1)}{p(R_i = 0|\Theta_1 = \theta_1)} = \lambda_i (\theta_1 - \beta_i) \tag{1}
\]

\[
\log \frac{p(Y_i^* = 1|\Theta_{d_i+1} = \theta_{d_i+1}, R_j = 1)}{p(Y_i^* = 0|\Theta_{d_i+1} = \theta_{d_i+1}, R_i = 1)} = \lambda_i^* (\theta_{d_i+1} - \beta_i^*) \tag{2}
\]

Equations (1) and (2) define an \textit{s}-dimensional LC IRT model having the following manifest distribution

\[
p(r_j, y_j) = \sum_c \pi_c \prod_i p_i(\xi_{c1})^{r_{ji}} [1 - p_i(\xi_{c1})]^{1-r_{ji}} \times \prod_{i:r_{ji}=1} p_i^* (\xi_{c,d_i+1})^{y_{ji}} [1 - p_i^* (\xi_{c,d_i+1})]^{1-y_{ji}}
\]

where \( r_j = (r_{j1}, \ldots, r_{jI}) \), where \( r_{ji} \) is the generic value of \( R_i \), and \( y_j = (y_{j1}, \ldots, y_{jI}) \), where \( y_{ji} = 0, 1 \) is the realization of \( Y_j^* \) when \( r_{ji} = 1 \) (the response is provided) and it is let equal to an arbitrary value otherwise.
Data

- Student’s Entry Test for the admission to the Economics courses of the University of Florence (Italy)
- 1264 students
- three latent abilities: Logic ($\Theta_2$, 13 items), Mathematics ($\Theta_3$, 13 items), and Verbal Comprehension ($\Theta_4$, 10 items)
- all items are of multiple choice type, with one correct answer and four distractors, and they are polychromatically scored, being 1 for correct response, -0.25 for wrong response and 0 for missing response
- the scoring system is communicated to the candidates before the test starting
- we estimate a constrained version of the proposed model, having $\lambda_i = \lambda_i^* = 1$
Choice of the number of latent classes

A crucial point with latent class models concerns the choice of the number $k$ of components

- coherently with the main literature we suggest to use an information criterion, such as AIC or BIC indeces

- the selected number of classes is the one corresponding to the minimum value of AIC or BIC

- The model is fitted for increasing values of $k$ until AIC or BIC does not start to increase; then, the previous value of $k$ is taken as the optimal one

- We outline that, in some practical situations, the number of latent classes is known or it is suggested by considerations of convenience

- In the context of the Students’ Entry Test, we need to classify students in at least $k = 3$ latent classes, so as to discern among students that are: admitted, not admitted, and one or more groups of admitted with reserve
Main results

Estimated support points ($\hat{\xi}_c$), weights ($\hat{\pi}_c$), and average probabilities to answer given the class ($\bar{p}(\hat{\xi}_c)$) for $k = 3$ and $k = 4$

<table>
<thead>
<tr>
<th></th>
<th>$k = 3$</th>
<th></th>
<th>$k = 4$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$c = 1$</td>
<td>$c = 2$</td>
<td>$c = 3$</td>
</tr>
<tr>
<td>$\hat{\xi}_c$</td>
<td>0.2845 0.3335 -0.8004</td>
<td>0.1564 0.1162 -0.8585</td>
<td>0.4495</td>
</tr>
<tr>
<td>$\hat{\xi}_c$</td>
<td>1.1107 -1.1095 0.1743</td>
<td>1.6900 -1.9835 0.0707</td>
<td>-0.1881</td>
</tr>
<tr>
<td>$\hat{\xi}_c$</td>
<td>1.0611 -0.7073 -0.3159</td>
<td>1.5907 -1.0928 -0.3217</td>
<td>-0.2498</td>
</tr>
<tr>
<td>$\hat{\xi}_c$</td>
<td>0.6158 -1.3336 1.0796</td>
<td>1.3921 -1.9542 1.0163</td>
<td>-0.6772</td>
</tr>
<tr>
<td>$\hat{\pi}_c$</td>
<td>0.3381 0.3824 0.2795</td>
<td>0.2196 0.1614 0.2533</td>
<td>0.3657</td>
</tr>
<tr>
<td>$\bar{p}(\hat{\xi}_c)$</td>
<td>0.8298 0.8360 0.6484</td>
<td>0.8131 0.8074 0.6377</td>
<td>0.8507</td>
</tr>
</tbody>
</table>
Correlations

Correlations between item difficulties of $\Theta_1$ and $\Theta_s$, $s = 2, 3, 4$ ($\rho(\beta_1, \beta_s)$) for $k = 3$ and $k = 4$

<table>
<thead>
<tr>
<th></th>
<th>$\rho(\beta_1, \beta_2)$</th>
<th>$\rho(\beta_1, \beta_3)$</th>
<th>$\rho(\beta_1, \beta_4)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$k = 3$</td>
<td>0.7270</td>
<td>0.4700</td>
<td>0.6092</td>
</tr>
<tr>
<td>$k = 4$</td>
<td>0.7384</td>
<td>0.4659</td>
<td>0.6169</td>
</tr>
</tbody>
</table>

Correlations between latent variables, for $k = 3$ (in red) and $k = 4$ (in blue)

<table>
<thead>
<tr>
<th></th>
<th>$\Theta_1$</th>
<th>$\Theta_2$</th>
<th>$\Theta_3$</th>
<th>$\Theta_4$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Theta_1$</td>
<td>1.0000</td>
<td>-0.1559</td>
<td>0.2136</td>
<td>-0.6631</td>
</tr>
<tr>
<td>$\Theta_2$</td>
<td>-0.0435</td>
<td>1.0000</td>
<td>0.9317</td>
<td>0.8427</td>
</tr>
<tr>
<td>$\Theta_3$</td>
<td>0.1364</td>
<td>0.9432</td>
<td>1.0000</td>
<td>0.5896</td>
</tr>
<tr>
<td>$\Theta_4$</td>
<td>-0.5113</td>
<td>0.8808</td>
<td>0.7478</td>
<td>1.0000</td>
</tr>
</tbody>
</table>
Conclusions

- We described a class of IRT models based on (i) the multidimensionality and (ii) the discreteness of latent traits, which allows to overcome the main drawbacks of standard IRT models.
- We illustrated how the Multidimensional LC IRT models may be used to treat with nonignorable missingness.
- The proposed approach was illustrated through an application to the educational setting in presence of penalty.
What’s next?

- Allowing for free discrimination parameters
- Extension to **latent regression**, by introducing covariates that explain the latent traits

\[
\log \frac{p(R_i = 1|\Theta_1 = \theta_1)}{p(R_i = 0|\Theta_1 = \theta_1)} = \lambda_i \left( \sum_{h=1}^{p} \phi_{h1} Z_{hj} + \alpha_{c1} - \beta_i \right)
\]

\[
\log \frac{p(Y_i^* = 1|\Theta_{d_i+1} = \theta_{d_i+1}, R_i = 1)}{p(Y_i^* = 0|\Theta_{d_i+1} = \theta_{d_i+1}, R_i = 1)} = \lambda_i^* \left( \sum_{h=1}^{p} \phi_{h,d_i+1} Z_{hj} + \alpha_{c,d_i+1} - \beta_i^* \right)
\]

- \(Z_1, \ldots, Z_p\) are the observed covariates (e.g., type of high school)
- \(\phi'_h = (\phi_{h1}, \ldots, \phi_{hs})\) is the vector of regression coefficients of \(Z_h\) on the \(s\)-th latent trait
- \(\alpha'_c = (\alpha_{c1}, \ldots, \alpha_{cs})\) is the vector of residuals


