

Contents

Preface	v
I Review of Probability and Distribution Theory	1
1 Probability and Random Variables	3
1.1 Introduction	3
1.2 Univariate Discrete Distributions	4
1.2.1 The Bernoulli and Binomial Distributions	7
1.2.2 The Poisson Distribution	10
1.2.3 Binomial Distribution: Normal Approximation	12
1.3 Univariate Continuous Distributions	13
1.3.1 The Uniform, Beta, Gamma, Normal, and Student-t Distributions	18
1.4 Multivariate Probability Distributions	29
1.4.1 The Multinomial Distribution	37
1.4.2 The Dirichlet Distribution	40
1.4.3 The d -Dimensional Uniform Distribution	40
1.4.4 The Multivariate Normal Distribution	41
1.4.5 The Chi-square Distribution	53
1.4.6 The Wishart and Inverse Wishart Distributions	55
1.4.7 The Multivariate-t Distribution	60
1.5 Distributions with Constrained Sample Space	62
1.6 Iterated Expectations	67

2	Functions of Random Variables	77
2.1	Introduction	77
2.2	Functions of a Single Random Variable	78
2.2.1	Discrete Random Variables	78
2.2.2	Continuous Random Variables	79
2.2.3	Approximating the Mean and Variance	89
2.2.4	Delta Method	93
2.3	Functions of Several Random Variables	95
2.3.1	Linear Transformations	111
2.3.2	Approximating the Mean and Covariance Matrix	114
II	Methods of Inference	117
3	An Introduction to Likelihood Inference	119
3.1	Introduction	119
3.2	The Likelihood Function	120
3.3	The Maximum Likelihood Estimator	122
3.4	Likelihood Inference in a Gaussian Model	125
3.5	Fisher's Information Measure	128
3.5.1	Single Parameter Case	128
3.5.2	Alternative Representation of Information	131
3.5.3	Mean and Variance of the Score Function	134
3.5.4	Multiparameter Case	135
3.5.5	Cramér–Rao Lower Bound	138
3.6	Sufficiency	142
3.7	Asymptotic Properties: Single Parameter Models	143
3.7.1	Probability of the Data Given the Parameter	144
3.7.2	Consistency	146
3.7.3	Asymptotic Normality and Efficiency	147
3.8	Asymptotic Properties: Multiparameter Models	152
3.9	Functional Invariance	153
3.9.1	Illustration of Functional Invariance	153
3.9.2	Invariance in a Single Parameter Model	157
3.9.3	Invariance in a Multiparameter Model	159
4	Further Topics in Likelihood Inference	161
4.1	Introduction	161
4.2	Computation of Maximum Likelihood Estimates	162
4.3	Evaluation of Hypotheses	166
4.3.1	Likelihood Ratio Tests	166
4.3.2	Confidence Regions	177
4.3.3	Wald's Test	179
4.3.4	Score Test	179
4.4	Nuisance Parameters	181

4.4.1	Loss of Efficiency Due to Nuisance Parameters . . .	182
4.4.2	Marginal Likelihoods	182
4.4.3	Profile Likelihoods	186
4.5	Analysis of a Multinomial Distribution	190
4.5.1	Amount of Information per Observation	199
4.6	Analysis of Linear Logistic Models	202
4.6.1	The Logistic Distribution	204
4.6.2	Likelihood Function under Bernoulli Sampling . . .	205
4.6.3	Mixed Effects Linear Logistic Model	208
5	An Introduction to Bayesian Inference	211
5.1	Introduction	211
5.2	Bayes Theorem: Discrete Case	214
5.3	Bayes Theorem: Continuous Case	223
5.4	Posterior Distributions	235
5.5	Bayesian Updating	249
5.6	Features of Posterior Distributions	257
5.6.1	Posterior Probabilities	258
5.6.2	Posterior Quantiles	262
5.6.3	Posterior Modes	264
5.6.4	Posterior Mean Vector and Covariance Matrix . . .	280
6	Bayesian Analysis of Linear Models	287
6.1	Introduction	287
6.2	The Linear Regression Model	287
6.2.1	Inference under Uniform Improper Priors	288
6.2.2	Inference under Conjugate Priors	297
6.2.3	Orthogonal Parameterization of the Model	307
6.3	The Mixed Linear Model	313
6.3.1	Bayesian View of the Mixed Effects Model	313
6.3.2	Joint and Conditional Posterior Distributions	317
6.3.3	Marginal Distribution of Variance Components . . .	322
6.3.4	Marginal Distribution of Location Parameters	323
7	The Prior Distribution and Bayesian Analysis	327
7.1	Introduction	327
7.2	An Illustration of the Effect of Priors on Inferences	328
7.3	A Rapid Tour of Bayesian Asymptotics	330
7.3.1	Discrete Parameter	330
7.3.2	Continuous Parameter	331
7.4	Statistical Information and Entropy	334
7.4.1	Information	334
7.4.2	Entropy of a Discrete Distribution	337
7.4.3	Entropy of a Joint and Conditional Distribution . . .	340
7.4.4	Entropy of a Continuous Distribution	341

7.4.5	Information about a Parameter	346
7.4.6	Fisher's Information Revisited	351
7.4.7	Prior and Posterior Discrepancy	353
7.5	Priors Conveying Little Information	356
7.5.1	The Uniform Prior	356
7.5.2	Other Vague Priors	358
7.5.3	Maximum Entropy Prior Distributions	367
7.5.4	Reference Prior Distributions	379
8	Bayesian Assessment of Hypotheses and Models	399
8.1	Introduction	399
8.2	Bayes Factors	400
8.2.1	Definition	400
8.2.2	Interpretation	402
8.2.3	The Bayes Factor and Hypothesis Testing	403
8.2.4	Influence of the Prior Distribution	412
8.2.5	Nested Models	414
8.2.6	Approximations to the Bayes Factor	418
8.2.7	Partial and Intrinsic Bayes Factors	422
8.3	Estimating the Marginal Likelihood	424
8.4	Goodness of Fit and Model Complexity	429
8.5	Goodness of Fit and Predictive Ability of a Model	433
8.5.1	Analysis of Residuals	434
8.5.2	Predictive Ability and Predictive Cross-Validation	436
8.6	Bayesian Model Averaging	439
8.6.1	General	439
8.6.2	Definitions	440
8.6.3	Predictive Ability of BMA	441
9	Approximate Inference Via the EM Algorithm	443
9.1	Introduction	443
9.2	Complete and Incomplete Data	444
9.3	The EM Algorithm	445
9.3.1	Form of the Algorithm	445
9.3.2	Derivation	445
9.4	Monotonic Increase of $\ln p(\boldsymbol{\theta} \mathbf{y})$	447
9.5	The Missing Information Principle	448
9.5.1	Complete, Observed and Missing Information	448
9.5.2	Rate of Convergence of the EM Algorithm	449
9.6	EM Theory for Exponential Families	451
9.7	Standard Errors and Posterior Standard Deviations	452
9.7.1	The Method of Louis	453
9.7.2	Supplemented EM Algorithm (SEM)	454
9.7.3	The Method of Oakes	457
9.8	Examples	458

III	Markov Chain Monte Carlo Methods	475
10	An Overview of Discrete Markov Chains	477
10.1	Introduction	477
10.2	Definitions	478
10.3	State of the System after n -Steps	479
10.4	Long-Term Behavior of the Markov Chain	481
10.5	Stationary Distribution	481
10.6	Aperiodicity and Irreducibility	483
10.7	Reversible Markov Chains	487
10.8	Limiting Behavior	492
11	Markov Chain Monte Carlo	497
11.1	Introduction	497
11.2	Preliminaries	498
11.2.1	Notation	498
11.2.2	Transition Kernels	499
11.2.3	Varying Dimensionality	499
11.3	An Overview of Markov Chain Monte Carlo	500
11.4	The Metropolis–Hastings Algorithm	502
11.4.1	An Informal Derivation	502
11.4.2	A More Formal Derivation	504
11.5	The Gibbs Sampler	509
11.5.1	Fully Conditional Posterior Distributions	510
11.5.2	The Gibbs Sampling Algorithm	510
11.6	Langevin–Hastings Algorithm	517
11.7	Reversible Jump MCMC	517
11.7.1	The Invariant Distribution	518
11.7.2	Generating the Proposal	519
11.7.3	Specifying the Reversibility Condition	520
11.7.4	Derivation of the Acceptance Probability	522
11.7.5	Deterministic Proposals	523
11.7.6	Generating Proposals via the Identity Mapping	525
11.8	Data Augmentation	532
12	Implementation and Analysis of MCMC Samples	539
12.1	Introduction	539
12.2	A Single Long Chain or Several Short Chains?	540
12.3	Convergence Issues	541
12.3.1	Effect of Posterior Correlation on Convergence	541
12.3.2	Monitoring Convergence	547
12.4	Inferences from the MCMC Output	550
12.4.1	Estimators of Posterior Quantities	550
12.4.2	Monte Carlo Variance	553
12.5	Sensitivity Analysis	556

IV Applications in Quantitative Genetics	561
13 Gaussian and Thick-Tailed Linear Models	563
13.1 Introduction	563
13.2 The Univariate Linear Additive Genetic Model	564
13.2.1 A Gibbs Sampling Algorithm	566
13.3 Additive Genetic Model with Maternal Effects	570
13.3.1 Fully Conditional Posterior Distributions	575
13.4 The Multivariate Linear Additive Genetic Model	576
13.4.1 Fully Conditional Posterior Distributions	580
13.5 A Blocked Gibbs Sampler for Gaussian Linear Models	584
13.6 Linear Models with Thick-Tailed Distributions	588
13.6.1 Motivation	588
13.6.2 A Student-t Mixed Effects Model	595
13.6.3 Model with Clustered Random Effects	600
13.7 Parameterizations and the Gibbs Sampler	602
14 Threshold Models for Categorical Responses	605
14.1 Introduction	605
14.2 Analysis of a Single Polychotomous Trait	607
14.2.1 Sampling Model	607
14.2.2 Prior Distribution and Joint Posterior Density	608
14.2.3 Fully Conditional Posterior Distributions	611
14.2.4 The Gibbs Sampler	615
14.3 Analysis of a Categorical and a Gaussian Trait	615
14.3.1 Sampling Model	616
14.3.2 Prior Distribution and Joint Posterior Density	617
14.3.3 Fully Conditional Posterior Distributions	619
14.3.4 The Gibbs Sampler	625
14.3.5 Implementation with Binary Traits	626
15 Bayesian Analysis of Longitudinal Data	627
15.1 Introduction	627
15.2 Hierarchical or Multistage Models	628
15.2.1 First Stage	629
15.2.2 Second Stage	634
15.2.3 Third Stage	639
15.2.4 Joint Posterior Distribution	641
15.3 Two-Step Approximate Bayesian Analysis	642
15.3.1 Estimating Location Parameters	643
15.3.2 Estimating Dispersion Parameters	650
15.3.3 Special Case: Linear First Stage	652
15.4 Computation via Markov Chain Monte Carlo	653
15.4.1 Fully Conditional Posterior Distributions	655
15.5 Analysis with Thick-Tailed Distributions	664

15.5.1	First- and Second-Stage Models	665
15.5.2	Fully Conditional Posterior Distributions	666
16	Segregation and Quantitative Trait Loci Analysis	671
16.1	Introduction	671
16.2	Segregation Analysis Models	672
16.2.1	Notation and Model	672
16.2.2	Fully Conditional Posterior Distributions	675
16.2.3	Some Implementation Issues	677
16.3	QTL Models	679
16.3.1	Models with a Single QTL	680
16.3.2	Models with an Arbitrary Number of QTL	690
	References	701
	List of Citations	727
	Subject Index	733

Likelihood, Bayesian, and MCMC Methods in
Quantitative Genetics

Sorensen, D.; Gianola, D.

2002, XVIII, 740 p., Hardcover

ISBN: 978-0-387-95440-0