# Bayesian D & A Optimal Designs for Logistic **Regression Model with Biomedical Application**

Ali H., Nwaosu S. C., Lasisi K. E., Abdulkadir A.

Abstract- Bayesian optimal designs for binary responses analyzed with logistic regression describing a linear health effect were considered. To overcome the problem of dependence of Bayesian designs on the choice of prior distributions, Bayesian D & A-optimal designs were proposed for logistic regression model. The results show that the optimal number of time points depends on the subject-to-measurement cost ratio and increases with the cost ratio. Furthermore, Bayesian D & A-optimal designs are highly efficient and robust under changes in priors. When implementing the efficiencies of designs with the Bayesian D- & A-optimal designs in modelling chronic heart disease, age and body mass index, it was found that age and BMI are significant in patients heart disease.

Index Terms- Bayesian Logistic Regression, D-Optimality, A-Optimality, Chronic Heart Disease.

#### I. INTRODUCTION

Experimental Design is an a priori concept, taking place before data has been collected, and hence the Bayesian paradigm is a particular appropriate approach to take. Bayesian methods allow available prior information on the model to be incorporated into both the design of the experiment and the analysis of the resulting data, and produce posterior distributions that are interpretable by scientists. They also educe reliance on unrealistic assumptions and asymptotic results that may be inappropriate for small tomedium-sized experiments. The Bayesian approach to design enables realistic and coherent accounting for the substantial model and parameter uncertainties that usually exist before an experiment is performed and it is also a natural framework for sequential inference and design. An important problem where Bayesian methods can have substantial impact is optimal design for linear modelling, which relies on some prior information being available about the unknown values of the model parameters. Atkinson et al, (2007).

A Bayesian approach relaxes the requirement of locally optimal design criteria to specify particular values of the parameters. Fully Bayesian design, predicated on using the posterior distributions for inference, is also less reliant on the asymptotic assumptions that underpin most classical design for generalized linear models. Until very recently, optimal Bayesian design has notevolved far from the methods

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reviewed by Chalonerand Verdinelli (1995). Development and application f methods for Bayesian design have lagged behindthe progress made in inference and modelling due to the additional complexity introduced by the needto integrate over the (as yet) unobserved responses, in addition to unknown model parameters. Hence, methodology has been restricted to simple models and fully sequential, one-point-at-a-time, procedures. Ryan et al. (2016).

Design of Experiments for binary responses are very important in biological and clinical trials. Discussion of the non-Bayesian design for logistic regression models can be found in Finney (1999). However, a design optimal to a best guess may not be efficient for parameter values close to the best guess so that the design is not quite robust to the parameter misspecification. Chaloner and Larntz (1989) examined the Bayesian optimal design for the one-variable logistic regression model using the Nelder-Mead algorithm. However, since the Nelder-Mead algorithm is a local-optimization method, the selection of starting design points has great influence on the performance of the procedure in getting to the global optimum. Furthermore, it would be much less efficient to use this algorithm for multi-variable nonlinear regression models. Here, the Bayesian optimal design approach is proposed for multi-variable logistic regression models.

#### II. MATERIALS AND METHODS

We examine the Bayesian D-optimal design for some logistic models. The logistic regression model is very useful in modelling the binary responses, in a generalized linear model with unknown parameters in the information matrix. The Bayesian D-optimality is given by;

$$\varphi_{I}(X) = E^{\pi(\beta)} \left\{ \log \left[ \det I(\beta, X) \right] \right\} \qquad \dots$$
(1)

which selects the design measure X maximizing  $\phi_1(X)$ Assuming that the experimenter does not know much information about the parameters, a range of uniform and independent prior distributions for the parameters are used to find the Bayesian optimal design points.

We also examine the Bayesian A-optimal design for some logistic models. The logistic regression model which is very useful in modelling the binary responses, is a generalized linear model with unknown parameters in the information matrix. The Bayesian A-optimality is given by;

$$\varphi_{2}(X) = -E^{\pi(\beta)}\left\{ tr \left[ A(\beta) I(\beta, X)^{-1} \right] \right\}$$
... (2)



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#### Bayesian D & A Optimal Designs for Logistic Regression Model with Biomedical Application

 $\phi_2(X)$ 

. (3)

which selects the design measure X maximizing Assuming that the experimenter doesn't have much knowledge about the parameters, a range of uniform and independent prior distributions for the parameters are used to find the Bayesian optimal design points.

The logistic regression model can be written as

$$y_{ij} \square Logistic(n_i)$$

where

$$n_i = \frac{1}{1 + \exp\left(-x_i^T \beta\right)}$$

We define  $y_{ii}$  in (3) to be response for the j<sup>th</sup> replicate of the i<sup>th</sup> design point and assume it follows a logistic distribution with n<sub>i</sub> as the mean; x<sub>i</sub> is the regressor vector at the i<sup>th</sup> point and  $\beta$  is the parameter vector. For the one-variable model

and two-variable additive model,

$$n_{i} = \frac{1}{1 + \exp(-\beta_{0} - \beta_{1}x_{i})} \dots (4)$$

$$n_{i} = \frac{1}{1 + \exp(-\beta_{0} - \beta_{1}x_{1i} - \beta_{2}x_{2i})} \dots (5)$$

Denote by  $p_i$  the proportion of whole sample size at  $i^{\text{th}}$ design point  $x_i$ , hence  $\sum n_i = 1$ .

Also write  $w_i = n_i (1 - n_i)$  for i = 1, 2, ..., k. The Fisher

information matrix  $I(\beta, X)$  for the

logistic regression model can be written as

$$I(\beta, X) = \sum_{i=1}^{k} p_i w_i x_i x_i^T \qquad \dots (6)$$

Where  $x_i$  is a p × 1 design vector of the  $i^{th}$  design points. EFFICIENCY OF THE BAYESIAN D-OPTIMAL DESIGN

The goal of the Bayesian D-optimal design is to find design points at which the determinant

$$I(\beta_{0},\beta_{1},\beta_{2},X) = \begin{pmatrix} \sum p_{i}w_{i} & \sum p_{i}w_{i}x_{1i} & \sum p_{i}w_{i}x_{2i} \\ \sum p_{i}w_{i}x_{1i} & \sum p_{i}w_{i}x_{1i}^{2} & \sum p_{i}w_{i}x_{1i}x_{2i} \\ \sum p_{i}w_{i}x_{2i} & \sum p_{i}w_{i}x_{1i}x_{2i} & \sum p_{i}w_{i}x_{2i}^{2} \end{pmatrix} \dots (10)$$

Consider the broad class of models for which the response, Y, follows a logistic distribution with the expectation  $P(\alpha + \beta_i x)$ , where *P* is a cumulative distribution function.

For the estimation of  $\alpha$  and  $\beta_i$ , the exact optimal design problem is to choose k distinct  $x_1..., x_k$  and  $n_i$  observations on each of  $x_i$  with respect to some optimality criterion for fixed n.

Here  $\sum_{i=1}^{k} n_i = n$ . Since this is a difficult and often intractable optimization problem, the corresponding

of the Fisher information matrix evaluated at the true parameter values is maximized. The

D-efficiency is defined as the ratio of the determinant of the Fisher information matrix with the chosen design points to that with the true D-optimal design points at the true parameter values, i.e.,

$$\mathcal{L}_{1}(X) = \frac{D - eff}{\left|I\left(X, \beta_{true}\right)\right|} = \frac{\left|I\left(X, \beta_{true}\right)\right|}{\left|I\left(X_{D-opt}, \beta_{true}\right)\right|} \dots$$

(7)

INFORMATION MATRICES FOR LOGISTIC MODELS

For a design measure, X, on Y putting  $P_i$  weight at k distinct design points  $x_i$ ,  $i = 1, \dots, k$ ,  $\sum n_i = 1$ . In general, the Fisher information matrix  $I(\beta, X)$  for the generalized

linear regression model can be written as

$$I(\beta, X) = \sum_{i=1}^{k} p_i w_i x_i x_i^2$$

i=1 . . . (8) where  $x_i$  is a  $p \times 1$  design vector of the  $i^{th}$  design points, and  $w_i = n_i (1 - n_i)$  for logistic regression models.

A general logistic regression model is given in (3) and its associated two different models, namely, the one-variable model and two-variable model, are given in equations (4)-(5), respectively.

For the one-variable logistic regression model, the Fisher information matrix can be written as

$$I(\beta_0,\beta_1,X) = \begin{pmatrix} \sum p_i w_i & \sum p_i w_i x_i \\ \sum p_i w_i x_i & \sum p_i w_i x_i^2 \end{pmatrix}$$

...(9)

while for the two-variable logistic regression model, the Fisher information matrix can be written as

approximate design, in which 
$$\frac{n_i/n}{n}$$
 is replaced by  $\xi_i$ , is considered. Thus, a design can be denoted by  $d = \{(x_i, \xi_i), i = 1, ..., k\},$ , where  $\xi_i > 0$  and  $\sum_{i=1}^{k} \xi_i = 1$ 

 $\sum_{i=1}^{j} \zeta_i - 1$ . We shall denote the entire class of all such designs by D.

It is well known that the information matrix for a given design d is



$$I_{d}(\alpha,\beta_{i}) = \begin{pmatrix} \sum_{i=1}^{k} \xi_{i}\psi(c_{i}) & \sum_{i=1}^{k} \xi_{i}x_{i}\psi(c_{i}) \\ \sum_{i=1}^{k} \xi_{i}x_{i}\psi(c_{i}) & \sum_{i=1}^{k} \xi_{i}x_{i}^{2}\psi(c_{i}) \end{pmatrix}$$

$$U_{area} \qquad c_{i} = \alpha + \beta_{i}x_{i}$$

Here

and

shall

$$\psi(c_i) = \left\{ \left[ P^1(c_i) \right]^2 / P(c_i) \left[ 1 - P(c_i) \right] \right\}.$$
  
we assume that *P* satisfies the following condition.

Conditions (i): the density function P' is symmetric about

zero; 
$$\Psi(0) \xrightarrow{>0} \text{and} \lim_{c \to \infty} \Psi(c) = 0$$
; when  $c >0$ ,  
 $\Psi(c) \xrightarrow{>0} (\Psi^{-\frac{1}{2}}(c))^{1} \xrightarrow{>0}$ , and  $(\Psi^{-\frac{1}{2}}(c))^{11} \xrightarrow{>0}$ .

Condition (i) is not demanding. In fact, commonly used generalized linear models for binary response, such as logistic, probit, and Poisson models, satisfy condition (i).

### EFFICIENCY OF THE BAYESIAN A-OPTIMAL DESIGN

The goal of the Bayesian A-optimal design is to find design points at which the trace of the Fisher information matrix evaluated at the true parameter values is maximized. The A-efficiency is defined as the ratio of the determinant of the Fisher information matrix with the chosen design points to that with the true A-optimal design points at the true parameter values, i.e.,

$$\xi_{2}(X) = \frac{tr(X, \beta_{true})}{I(X_{A-opt}, \beta_{true})} \qquad \dots (11)$$

INFORMATION MATRICES FOR LOGISTIC MODELS

$$I(\beta_{0},\beta_{1},\beta_{2},X) = \begin{pmatrix} \sum p_{i}w_{i} & \sum p_{i}w_{i}x_{1i} & \sum p_{i}w_{i}x_{2i} \\ \sum p_{i}w_{i}x_{1i} & \sum p_{i}w_{i}x_{1i}^{2} & \sum p_{i}w_{i}x_{1i}x_{2i} \\ \sum p_{i}w_{i}x_{2i} & \sum p_{i}w_{i}x_{1i}x_{2i} & \sum p_{i}w_{i}x_{2i}^{2} \end{pmatrix}$$

Let  $f(x_i) \square Bernoulli(n_i)$  be the response from the experiment with variable settings xi and

$$\log\left(\frac{n_{i}}{1-n_{i}}\right) = \beta_{0} + \sum_{j=1}^{2} \beta_{j} x_{ij} + \sum_{j=1}^{2} \sum_{k\geq j}^{2} \beta_{jk} x_{ij} x_{ik},$$
  
... (15)

Where  $\beta_0, \beta_1, \beta_2, \beta_{11}, \beta_{12}, \beta_{22}$  are unknown parameters to be estimated. Here,  $\mu(x_i) = n_i$  and the variance is given by  $Var{\mu(x_i)} = n_i[1-n_i]$  with  $\varphi = 1$ . To show some Bayesian design concepts, Atkinson and Woods (2015)

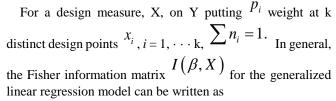
assumed the following independent prior distributions for the parameters:

$$\beta_1, \beta_2 \square U(2,6), \beta_0, \beta_3, \beta_{jk} \square U(-2,2),$$
 for j, k = 1,  
2, 3. ...(16)

#### THE HOSMER LEMESHOW & **GOODNESS-OF-FIT TEST**

The steps of constructing the test:

1. For a given logistic regression model, compute the resulting estimated probabilities for all observations in the



$$I(\beta, X) = \sum_{i=1}^{k} p_i w_i x_i x_i^T$$

i=1 ... (12) where  $x_i$  is a  $p \times 1$  design vector of the  $i^{th}$  design points, and  $w_i = n_i (1 - n_i)$  for logistic regression models.

A general logistic regression model is given in (3) and its associated two different models, namely, the one-variable model and two-variable model, are given in equations (4)–(5), respectively.

For the one-variable logistic regression model, the Fisher information matrix can be written as

$$I(\beta_0,\beta_1,X) = \begin{pmatrix} \sum p_i w_i & \sum p_i w_i x_i \\ \sum p_i w_i x_i & \sum p_i w_i x_i^2 \end{pmatrix}$$

...(13)

while for the two-variable logistic regression model, the Fisher information matrix can be written as

model. The steps of constructing the test:

1. For a given logistic regression model, compute the resulting estimated probabilities for all observations in the model

...(14)

$$\hat{n}_{i} = \frac{1}{1 + \exp(-\hat{\beta}_{0} - \hat{\beta}_{1}X_{i1} - \dots - \hat{\beta}_{k}X_{ik})}$$

2. Sort the data in increasing order  $byn_i$  and create g groups (if possible, g=10 approximate deciles)

3. Compute the total observed number of cases and the total expected number of cases

$$O_j$$
 - observed number of cases in decile j

 $E_j = \sum_{i \in Groupj} n_i$  - expected number of cases in decile j 4. Compute the test statistic

$$\hat{C} = \sum_{i=1}^{g} \frac{\left(O_{j} - E_{j}\right)^{2}}{E_{j}\left(1 - \frac{E_{j}}{n_{j}}\right)} \Box \chi^{2}_{g-2}$$

under H<sub>0</sub>:"good fit"

Large values of  $^{\circ}C$  (and small p-values) indicate a lack of fit.



Small values of  $\tilde{C}$  (and large p-values) indicate a good model fit.

#### III. APPLICATIONS

#### Study population

All patients that reported at the clinic, Jos University Teaching Hospital (JUTH), Plateau State, Nigeria, that met the inclusion criteria who gave consent were enrolled for the study between  $10^{th}$  June 2021 and  $10^{th}$  December, 2021.

### **Preparation for data collection**

The researchers had audience with the patients on the appointment date and discussed the study procedure, process, import and expected date for commencement/conclusion of the study. Clarifications on any grey areas were sought.

#### Ethical consideration/approval

Ethical clearance was obtained from the Institutional Health Research Ethical Committee of the Jos University Teaching Hospital. Participants' anonymity and confidentiality were maintained in accordance with the Helsinki Declaration.

#### **Data collection instrument**

Weights of all the participants were measured using a brand new calibrated digital bath room weighing scale while heights summarize were measured in meters on a standardized calibrated wall which could be substituted with a standard measuring tape in dire emergencies/the critically ill. All

was without shoes, minimal clothing for weight and less of hair inclusion for height.

#### **Data collection/procedure**

All consecutive participants were enrolled for the study at the Clinic Hall. Data was generated from their biodata, measured heights to the nearest 0.01 m which we used a standardized calibrated wall while their weights to the nearest 0.01 kg using a brand-new calibrated bathroom digital weighing scale of 120 kg capacity model number BR 9011, made in China. Measurements were recorded without shoes with minimal clothing during weighing while in measuring heights we adopted measures that involved less hair inclusion. Initials were used to conceal identity.

The result was subjected to statistical analysis.

| Variable | Obs | Mean       | Std. Dev.  | Min     | Max      |
|----------|-----|------------|------------|---------|----------|
|          | +   |            |            |         |          |
| AGE      | 200 | 24.62      | 4.339326   | 19      | 34       |
| WEIGHT   | 200 | 50.36345   | 11.21777   | 29.6    | 94.9     |
| HEIGHT   | 200 | 1.56654    | .1199724   | 1.314   | 1.87     |
| BMI      | 200 | 20.49175 3 | .990604 13 | 3.97753 | 37.29593 |
| CHD      | 200 | .405       | .4921239   | 0       | 1        |

**Bayesian Logistic Regression for a Single Variable** 

#### Analysis Of Maximum Likelihood Parameter Estimates

| Parameter | DF | Estimate | Standard<br>Error |         | Wald 95% Confidence Limits |
|-----------|----|----------|-------------------|---------|----------------------------|
| Intercept | 1  | -1.0725  | 0.8366            | -2.7122 | 0.5672                     |
| Age       | 1  | 0.0279   | 0.0332            | -0.0372 | 0.0929                     |
| Scale     | 1  | 0.4900   | 0.0245            | 0.4443  | 0.5405                     |

Note: The scale parameter was estimated by maximum likelihood.

**Bayesian Analysis** 

#### **Independent Normal Prior for Regression Coefficients**

| Parameter | M | ean  | Precision |
|-----------|---|------|-----------|
| Intercept | 0 | 1E-6 |           |
| Age       | 0 | 1E-6 |           |

Algorithm converged.

#### **Independent Prior Distributions for Model Parameters**



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|         | I             | Parameter    |          |            |                | <b>Prior Distribution</b> |         |
|---------|---------------|--------------|----------|------------|----------------|---------------------------|---------|
|         | Ι             | Dispersion   |          | Proper     |                |                           |         |
|         | Initial       | Values of th | ne Chair | 1          |                |                           |         |
| Chain   | Seed          | Intercept    | Age      | Dispersion |                |                           |         |
| 1       | 68785312<br>7 | -1.07245 0   | 0.02786  | 0.237748   |                |                           |         |
|         |               |              |          |            | Fit Statistics |                           |         |
| DIC (s  | maller is be  | tter)        |          |            |                |                           | 288.540 |
| pD (eff | fective num   | ber of param | eters)   |            |                |                           | 3.111   |

Bayesian Analysis

|            |       |         | Posterior Summa          | ries    |               |                     |
|------------|-------|---------|--------------------------|---------|---------------|---------------------|
| Parameter  | Ν     | Mean    | Standard<br>Deviation    | 25%     | Percen<br>50% | tiles<br>75%        |
| Intercept  | 10000 | -1.0942 | 0.9005                   | -1.6925 | -1.0900       | -0.5043             |
| Age        | 10000 | 0.0283  | 0.0359                   | 0.00434 | 0.0284        | 0.0519              |
| Dispersion | 10000 | 0.2454  | 0.0247                   | 0.2280  | 0.2442        | 0.2610              |
|            |       |         | <b>Posterior Interva</b> | als     |               |                     |
| Parameter  | Alp   | oha     | Equal-Tail Inte          | erval   | I             | <b>IPD Interval</b> |
| Intercept  | 0.050 | -2.9028 | 0.74                     | .63     | -2.9797       | 0.5670              |
| Age        | 0.050 | -0.0446 | 0.09                     | 92      | -0.0402       | 0.1017              |
| Dispersion | 0.050 | 0.2016  | 0.29                     | 78      | 0.1992        | 0.2942              |
|            |       | Pos     | sterior Correlation      | Matrix  |               |                     |
| Paramet    | er    | Inte    | rcept                    | Age     |               | Dispersion          |
| Intercep   | ot    | 1.000   | -0.9                     | 86      | 0.008         |                     |
| Age        |       | -0.986  | 1.00                     | 00      | -0.010        |                     |
| Dispersio  | on    | 0.008   | -0.0                     | 010     | 1.000         |                     |

### Bayesian Analysis

|            | I       | Posterior Autocorrelat | tions            |                              |
|------------|---------|------------------------|------------------|------------------------------|
| Parameter  | Lag 1   | Lag 5                  | Lag 10           | Lag 50                       |
| Intercept  | 0.7410  | 0.1351                 | 0.0326           | 0.0385                       |
| Age        | 0.7402  | 0.1310                 | 0.0291           | 0.0422                       |
| Dispersion | 0.0079  | 0.0028                 | 0.0041           | -0.0034                      |
|            |         | Geweke Diagnostic      | s                |                              |
| Parame     | ter     | Z                      |                  | $\mathbf{Pr} >  \mathbf{z} $ |
| Interce    | pt      | -0.3658                | 0.7              | 7145                         |
| Age        |         | 0.5878                 | 0.5              | 5567                         |
| Dispersi   | ion     | 3.0455                 | 0.0              | 0023                         |
|            |         | Effective Sample Siz   | zes              |                              |
| Parameter  | ESS     |                        | rrelation<br>ime | Efficiency                   |
| Intercept  | 1380.0  | 7.2464                 |                  | 0.1380                       |
| Age        | 1404.3  | 7.1211                 |                  | 0.1404                       |
| Dispersion | 10000.0 | 1.0000                 |                  | 1.0000                       |



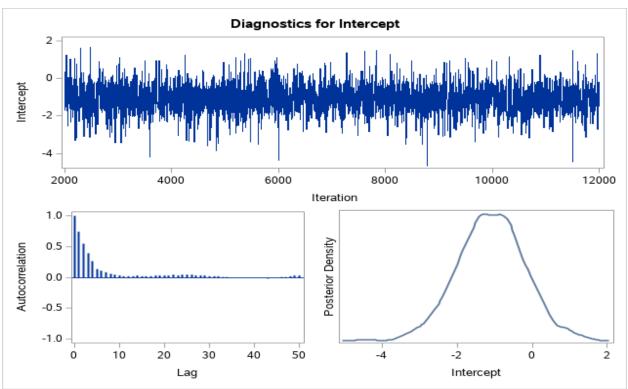
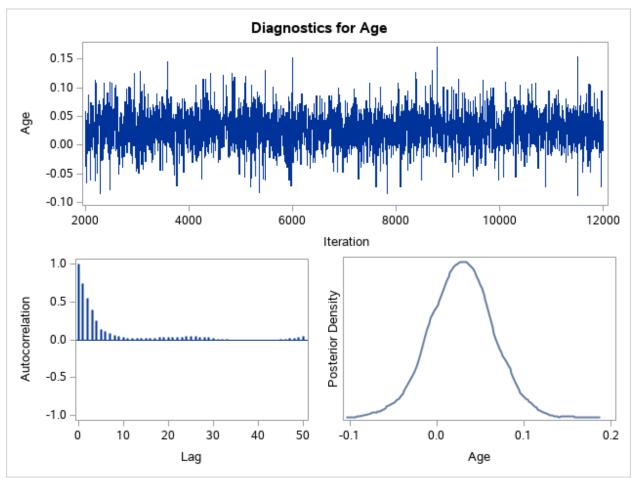
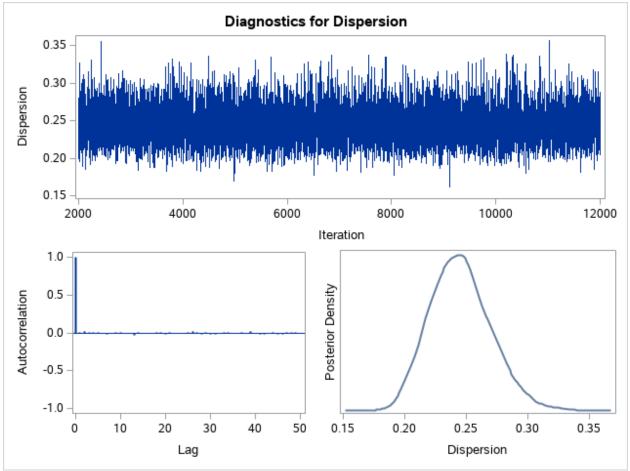


Figure 1.In the panel of the diagnostic plots above, the first graph shows sparsely good spikes for the posterior distribution of<br/>the intercept. Autocorrelations are high in the first ten lags but low towards the end, and the posterior density is is approximately<br/>normalandabitsmooth.



**Figure 2:**In the panel of the diagnostic plots above, the first graph shows sparsely good spikes for the posterior distribution of the Age. Autocorrelations are slightly high in the first ten lags but low towards the end, and the posterior density is is approximately normal and a bit smooth.





**Figure 3:**In the panel of the diagnostic plots above, the first graph shows densely good spikes for the posterior distribution of the dispersion. Autocorrelations ishigh in the initial lag but low from lag one to the end, and the posterior density is is approximately normal and bit smooth.

**Bayesian Logistic Regression for two Variables** 

**Bayesian Analysis** 

Algorithm converged.

#### Analysis Of Maximum Likelihood Parameter Estimates

| DF | Estimate  | Standard<br>Error                 |  | Wald 95% Confidence Limits   |
|----|---|-----------------------------------|--|--|
| 1  | -1.1107   | 1.1328                            | -3.3310  | 1.1096   |
| 1  | 0.0279  | 0.0332                            | -0.0371  | 0.0930   |
| 1  | 0.0018  | 0.0359                            | -0.0686  | 0.0721   |
| 1  | 0.4900  | 0.0245                            | 0.4443   | 0.5405   |
|    | <b>DF</b> 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 1 -1.1107<br>1 0.0279<br>1 0.0018 | DF         Estimate         Error           1         -1.1107         1.1328           1         0.0279         0.0332           1         0.0018         0.0359 | DF         Estimate         Error           1         -1.1107         1.1328         -3.3310           1         0.0279         0.0332         -0.0371           1         0.0018         0.0359         -0.0686 |

Note: The scale parameter was estimated by maximum likelihood.

**Bayesian Analysis** 

# Independent Normal Prior for Regression Coefficients

| IVIE | all    | 1 recision |
|------|--------|------------|
| 0    | 1E-6   |            |
| 0    | 1E-6   |            |
| 0    | 1E-6   |            |
|      | 0<br>0 | 0 1E-6     |

Algorithm converged.



Dragician

# Bayesian D & A Optimal Designs for Logistic Regression Model with Biomedical Application

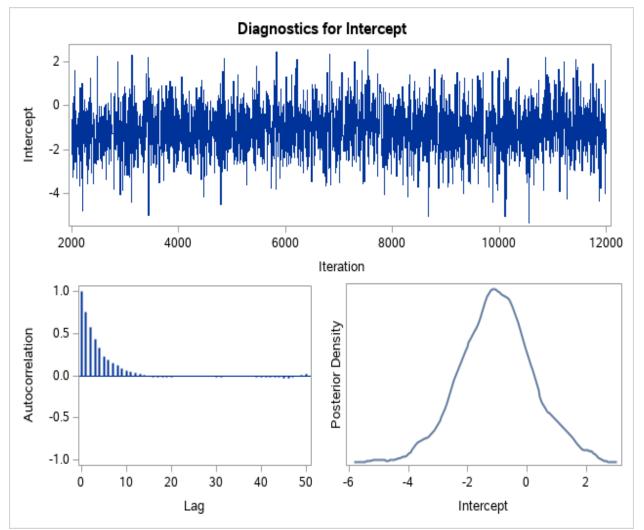
|                     |                 | Independent Pri | or Distribution   | s for Model Para | ameters      |              |
|---------------------|-----------------|-----------------|-------------------|------------------|--------------|--------------|
| P                   | arameter        |                 |                   | Prior D          | Distribution |              |
| D                   | ispersion       | Imp             | oroper            |                  |              |              |
|                     |                 | In              | itial Values of t | he Chain         |              |              |
| Chain               | Seed            | Intero          | cept              | Age              | BMI          | Dispersion   |
| 1 1254              | 751374          | -1.11058        | 0.0279            | 14 0.00          | 1792         | 0.237744     |
|                     |                 |                 | Fit Statisti      | cs               |              |              |
| DIC (smaller is bet | ter)            |                 |                   |                  |              | 290.663      |
| pD (effective numb  | er of parameter | ers)            |                   |                  |              | 4.150        |
| Bayesian Analysis   |                 |                 |                   |                  |              |              |
|                     |                 |                 | Posterior Sum     | maries           |              |              |
| Parameter           | Ν               | Mean            | Standard          |                  | Perce        | ntiles       |
| i arameter          | 11              | Witcan          | Deviation         | 25%              | 50%          | <b>5%</b>    |
| Intercept           | 10000           | -1.0138         | 1.2298            | -1.8206          | -1.0334      | -0.2472      |
| Age                 | 10000           | 0.0266          | 0.0359            | 0.00259          | 0.0263       | 0.0497       |
| BMI                 | 10000           | -0.00230        | 0.0401            | -0.0282          | -0.00202     | 0.0240       |
| Dispersion          | 10000           | 0.2465          | 0.0251            | 0.2291           | 0.2448       | 0.2626       |
|                     |                 |                 | Posterior Inte    | ervals           |              |              |
| Parameter           | Al              | pha             | Equal-Tail ]      | Interval         |              | HPD Interval |
| Intercept           | 0.050           | -3.5154         | 1                 | .4830            | -3.2465      | 1.6900       |
| Age                 | 0.050           | -0.0455         | 0                 | .0984            | -0.0395      | 0.1019       |
| BMI                 | 0.050           | -0.0833         | 0                 | .0747            | -0.0818      | 0.0751       |
| Dispersion          | 0.050           | 0.2016          | 0                 | .3005            | 0.1980       | 0.2958       |
|                     |                 | Pos             | sterior Correlati | ion Matrix       |              |              |
| Paramete            | er              | Intercept       | Age               | BM               | Ι            | Dispersion   |
| Intercept           | t 1.0           | 000             | -0.736            | -0.686           | 0.006        |              |
| Age                 | -0.             | 736             | 1.000             | 0.028            | 0.007        |              |
| BMI                 | -0.             | 686             | 0.028             | 1.000            | -0.019       |              |
| Dispersio           | <b>n</b> 0.0    | 006             | 0.007             | -0.019           | 1.000        |              |
|                     |                 |                 |                   |                  |              |              |
| Bayesian Analysis   |                 | D               |                   | <b>.</b>         |              |              |
| D                   | 4               |                 | sterior Autocol   |                  | 10           | T 50         |
| Parame              |                 | Lag 1           | Lag 5             |                  | .ag 10       | Lag 50       |
| Interce             | pt              | 0.7556          | 0.2216            | 0.0532           |              | 0.0187       |
| Age                 |                 | 0.7657          | 0.2121            | 0.0626           |              | 0.0074       |
| BMI                 |                 | 0.7394          | 0.2074            | 0.0567           |              | 0.0008       |
| Dispersi            | ion             | 0.0348          | 0.0206            | -0.0015          | -            | -0.0031      |
|                     | D /             |                 | Geweke Diagn      |                  |              |              |
|                     | Parameter       |                 | 1 4 4 1 4         | Z                | 0.1405       | $\Pr >  z $  |
|                     | Intercept       |                 | -1.4414           |                  | 0.1495       |              |





|            |        | Effective | e Sample Sizes          |          |     |
|------------|--------|-----------|-------------------------|----------|-----|
| Parameter  | ESS    |           | Autocorrelation<br>Time | Efficien | icy |
| Intercept  | 1424.4 | 7.0207    |                         | 0.1424   |     |
| Age        | 1305.5 | 7.6597    |                         | 0.1306   |     |
| BMI        | 1462.0 | 6.8400    |                         | 0.1462   |     |
| Dispersion | 8252.7 | 1.2117    |                         | 0.8253   |     |

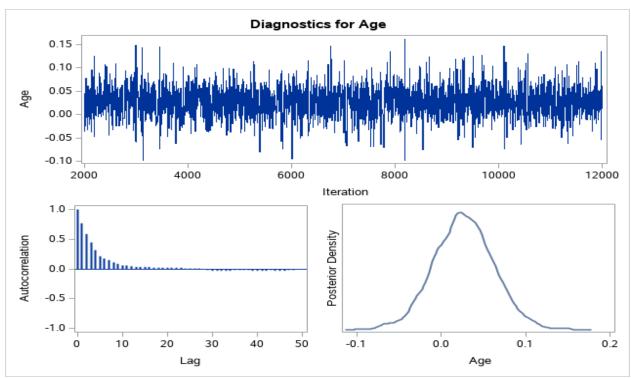
**Bayesian Analysis** 



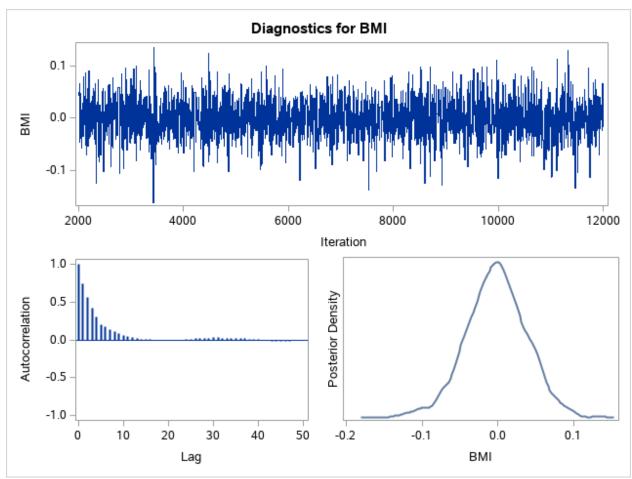
**Figure 4:**In the panel of the diagnostic plots above, the first graph shows good sharp spikes for the posterior distribution of the intercept. Autocorrelations are high in the first ten lags but low towards the end, and the posterior density is is approximately normal andnot too smooth.





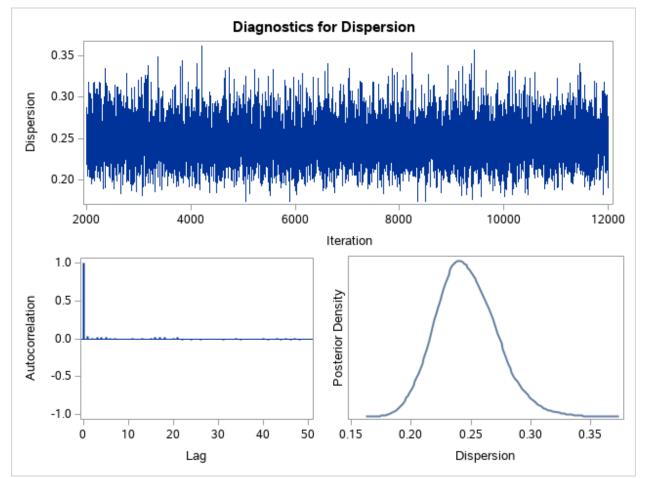


**Figure 5:**In the panel of the diagnostic plots above, the first graph shows sparsely good spikes for the posterior distribution of the Age. Autocorrelations are high in the first ten lags but low towards the end, and the posterior density is approximately normal andnot smooth between -0.1 and 0.2.



**Figure 6:**In the panel of the diagnostic plots above, the first graph shows sharpspikes for the posterior distribution of the Body Mass Index. Autocorrelations are high in the first ten lags but low towards the end, and the posterior density is is approximately normal and a bit smooth -0.1 and 0.1.





**Figure 7:**In the panel of the diagnostic plots above, the first graph shows densely good spikes for the posterior distribution of the dispersion. Autocorrelations are high in the first lag but low towards the end, and the posterior density is is approximately normal between 0.15 and 0.35.

Above are examples of important diagnostic plots automatically produced by GENMOD (and by other procedures in SAS) (Fig. 1, 2, 3, 4, 5, 6 and 7). These three plots are produced for each parameter in the model. Results for the intercept parameter is shown in Fig. 1 and 2. In each figure there are 3 sub-plots: trace plot, autocorrelation plot and posterior density plot. In Fig. 1, the first plot is the trace plot, a sequential graph of all the MCMC samples in the chain. Note that the first sample starts at 2000 because the burn-in was 2000 (default). There are then another 10,000 samples generated. The trace plot in Fig. 1 is the ideal that one should be looking forward for. There is no trend, and the values jump randomly above and below the central value. The autocorrelation plot shows the serial correlation of each sample in the chain with the previous samples; lag 1 is for each sample with the previous one, lag 2 is for each sample with the one two samples previously, and so on. At lag 0, the autocorrelation is 1, by definition, but is shown to provide perspective in interpretation. In Fig. 1, the lag 1 correlation is very close to 0, and the remaining correlations are even closer to 0. This is ideal. Finally, the posterior density plot is an estimate of the posterior distribution based on the 10,000 samples used from the trace plot (Fig. 1). A kernel smoothing algorithm is applied to the values to produce the curve. This posterior density is the ultimate goal of the Bayesian analysis. Summary statistics are derived from the samples that comprise the empirical density, such as the mean, median,

standard deviation, and so on. Figure 7 shows an example that is slightly less than ideal. First, note that only 200 samples are generated in this example after the 2,000 *burn-in* samples and as such, the values are less crowded. One can see that the samples do not simply jump randomly around a central value, but sometimes move a bit slowly above and below the center value.

We know that positive values of beta are associated with increased probability that patients with chronic heart disease belong to the corresponding age and body mass index. Looking at the plots above, age and body mass index have positive beta values.

Negative values of beta are associated with decreased probability that patients with chronic heart disease belong to the corresponding age and body mass index. Looking at the plots above, none of the parameters fall in this group. The posterior distributions allow us to compute the mean and standard deviation of beta values per age and per BMI respectively as illustrated in the plots above. Based on these results, we can conclude that the beta posteriors are distributed uniformly across age and BMI respectively. This evidence is in support of the varying-intercept models.



| Model      | D-Optimality | A-Optimality | D-Efficiency | A-Efficiency |
|------------|--------------|--------------|--------------|--------------|
| BayesLogit | 2.8638e+011  | 1.341        | 99.806       | 99.683       |

# IV. CONCLUSION

In this paper, a Bayesian optimal design framework is implemented for D- & A-Optimality using SAS. Bayesian D-& A-Optimality criteria is derived based on expected Shannon information gain on the optimum point using STATA 15. To evaluate the proposed criteria, an algorithm to evaluate the analytically intractable design criterion is derived. Bayesian logistic regression has the benefit that it gives us a posterior distribution rather than a single point estimate. The Bayes Logistic showed high D- and A-efficiency of 99.806 and 99.683 respectively and positive optimality. The results also showed that age and Body Mass Index positively affect the incidence of having chronic heart disease.

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