

## Modelling reporting systems

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In registers for infectious diseases like HIV or chronic diseases like diabetes recording failures may occur as result of diagnostic errors or patients avoiding diagnosis. Hence we are confronted with underreporting and the estimation of the total number of cases is of particular interest. For situations when capture-recapture approaches are not applicable Neubauer & Friedl (2006) and Neubauer & Đuraš (2008) developed a binomial, a beta-binomial and a negative binomial model for the estimation of the total number of cases.

Consider  $y_t, t = 1, \dots, T$ , a sample of counts, then under a binomial assumption, we have  $Y_t \sim \text{Binomial}(\lambda_t, \pi)$ , with both  $\lambda_t$ , the total number of cases, and  $\pi$ , the reporting probability, to be estimated. The model is identified if we take the regression approach  $\lambda_t = \exp(x_t' \beta)$ . For situations where the sample variance is larger than implied by  $v(\mu) = \mu - \mu^2/\lambda$  random effects models are developed. For randomness in the reporting probability we take  $P \sim \text{Beta}(\gamma, \delta)$  and obtain a marginal beta-binomial model, with  $\text{Var}(Y_t) = (\mu_t - \mu_t^2/\lambda_t)\phi$  and  $\phi > 1$ . Applications have shown that this model works well for the situations when  $\text{Var}(Y_t) \approx E(Y_t)$ , while for  $\text{Var}(Y_t) > E(Y_t)$  results are not satisfying. Another approach is to allow for randomness in  $\lambda_t$ :  $Y_t|L_t \sim \text{Binomial}(L_t, \pi)$  together with  $L_t \sim \text{Poisson}(\lambda_t)$  gives  $Y_t \sim \text{Poisson}(\lambda_t\pi)$ , where the parameters are not identified. Making the additional assumption  $L_t|K_t \sim \text{Poisson}(k_t\lambda_t)$  and  $K_t \sim \text{Gamma}(\omega_t, \omega_t)$  results in  $Y_t \sim \text{Negativ-Binomial}(\omega_t, 1 - \pi)$ .

The approach has the implicit assumption that the reporting system must be deficient. Obviously for all models we have  $Y \rightarrow \lambda$  as  $\pi \rightarrow 1$ , and consequently all randomness has to vanish from the observations. Taking an alternative approach we arrive at conditional Poisson distributions that allow for perfect reporting systems, i.e.  $\pi \rightarrow 1$ . For  $\pi = 1$  the conditional and the marginal distribution of  $Y$  coincide. So  $Y$  is still a random variable even though the reporting system is perfect. To illustrate the model we consider three mixing assumption for a random Poisson parameter  $L$ : a binomial, a Poisson and negative binomial.

In all cases we have  $Y|L \sim \text{Poisson}(l)$ :

1.  $L \sim \text{Binomial}(\lambda, \pi)$ :  $Y \sim \text{Poisson-Binomial}(\lambda, \pi)$
2.  $L \sim \text{Poisson}(\lambda\pi)$ :  $Y \sim \text{Neyman Type A}(1, \lambda\pi)$
3.  $L \sim \text{Negative Binomial}(\omega, 1 - \pi)$ :  $Y \sim \text{Poisson-Negative Binomial}(\lambda, \pi)$

with  $E(Y) = \mu = \lambda\pi$  in all cases and  $\text{Var}(Y) = \mu\phi_j$  where  $\phi_1 = 2 - \pi$ , ( $1 < \phi_1 < 2$ ),  $\phi_2 = 2$  and  $\phi_3 = (2 - \pi)/(1 - \pi)$ , ( $2 < \phi_3 < \infty$ ).

For the Poisson mixture we have the alternative  $Y|L \sim \text{Poisson}(l\pi)$ ,  $L \sim \text{Poisson}(\lambda)$  leading to  $Y \sim \text{Neyman Type A}(\pi, \lambda)$ , with  $E(Y) = \lambda\pi$ , as before, but  $\phi = (1 + \pi)$ . An intermediate model is obtained from the beta-Poisson distribution which results as marginal for  $Y_t$  if  $Y_t|P \sim \text{Poisson}(\lambda p)$  and  $P \sim \text{Beta}(\gamma, \delta)$ .

The performance of the approach is illustrated by simulations and an application to real data.

## References

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