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Employing a proposed method to estimate the parameters of a beta regression model in the presence of multicollinearity

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Abstract :

The multiple linear regression analysis shows and explains the effects between the explanatory variables and the dependent variable, as its function is to represent the data to understand the nature of the relationship between the explanatory variables and the response variable among the problems that the regression suffers from is that the data does not follow the normal distribution and the emergence of different types of regression models such as the beta regression model, and to know the estimates of the parameters of the multi-linear model, several methods are used for estimation, as this stage is considered one of the important and necessary stages in the analysis of the model, and because some of these methods are traditional and do not give accurate results because the random error does not have a normal distribution, so other methods with good results and suitable for the error distribution are used, so the beta regression model will be studied in which the random errors follow the beta distribution and where the data is smaller than one and it is confined within the period (0,1), the beta regression model will be addressed in this research when there is a problem of multicollinearity, and a comparison will be made between Liu's method and the proposed method used to estimate the model's parameters, as the comparison is done by simulation in two methods.

Keywords: beta regression model, multicollinearity, Liu's method, proposed method, simulation.

1- Introduction:

Regression analysis is one of the most important statistical topics widely used in the field of statistics. Its significance has been highlighted in various fields, including medicine, economics, social sciences, and many aspects of life. One of the major challenges faced by regression models is the multicollinearity problem among explanatory variables [3] [30]. Additionally, regression models sometimes encounter non-normal data distributions [38] [49], leading to the emergence of various regression models such as the Poisson regression model, logistic regression model [8] [10], and beta regression model [37] [18]. These models have provided significant support for statistical theories in numerous applications in life sciences and have offered solutions to mitigate these issues [40] [31]. To estimate the parameters of multiple linear regression models [9] [28], various estimation methods are employed [43]. Some of these methods may not yield accurate results [11] [42], especially when the random error does not follow a normal distribution [33] [34]. In such cases, alternative methods that produce good and suitable results for error distribution are sought [4] [29]. The beta distribution is one of the most important continuous probability distributions defined within the range (0,1), with

parameters greater than zero. It is derived from the beta function [14]. The beta distribution is adaptable and essential, as it is used for modeling continuous random variables with values between (0,1) [13]. Numerous books and previous research studies have addressed the effects of multicollinearity in various forms of multiple linear regression models and methods for detecting and addressing this problem [1][23]. Additionally, there are specific estimation techniques for beta regression. In 1961, researchers (Stein & James) introduced a new method for estimating regression parameters based on different distributions, such as spherical distributions, among others. They theoretically discussed the characteristics of a good estimator that can be extracted from models suffering from linear relationships among explanatory variables. In 2004, researchers (Ferrari & Cribari-Neto) proposed a multiple linear regression model when its random errors follow a beta distribution, with parameters representing the mean and dispersion parameters. They explained that beta regression is useful when the data is continuous and confined to the range (0,1). The Maximum Likelihood Estimation (MLE) method for beta regression was theoretically elaborated. In 2020, researchers (Kabria and others) suggested using the Liu method to estimate the parameters of the beta regression model. They also theoretically explained the Maximum Likelihood Estimation (MLE) method for the beta regression model and estimated the parameters using the Liu method [17] [6]. They derived formulas to calculate the shrinkage parameter for the Liu method [45] [35], in addition to proposing other formulas for calculating the shrinkage parameter for the Liu method, In 2022 the researchers (Pirmohammadi and Bidram) suggested using the Liu method to compare between beta regression model and kumaraswamy regression model and using MSE [36].

2- Important of the research:

The significance of this research lies in the estimation of beta regression parameters when dealing with the multicollinearity problem using the Liu method and utilizing both original and proposed shrinkage parameters. furthermore, the research introduces an effective approach for parameter estimation in beta regression model. the proposed method has demonstrated lower mean squared error values compared to the previously mentioned method.

3- Research Hypotheses:

The research assumes that the original Liu method uses original shrinkage parameters to estimate the parameters of the beta regression model, the research assumes that there are proposed shrinkage parameters used to improve the performance of the Liu method and estimate the model parameters more effectively, the hypothesizes the expansion of the specific formula of the Liu method to incorporate the proposed parameters and enhance the method's performance. there is a proposed employee method for parameter estimation that enhances the accuracy of the model's parameters. Additionally, use Monte-Carlo Method to perform the analysis and estimate the parameters, by generating random data to test the two proposed methods using a comparison criterion mean squared error (MSE) evaluate the performance of the two proposed methods.

4- Research Problem:

The problem addressed by this research is the application of linear regression analysis to data that contains non-normally distributed random error [41] [48], such as a Beta Distribution., linear regression faces the issue of multicollinearity among explanatory variables. This problem makes the use of traditional methods like Least Squares and Maximum Likelihood Estimation inadequate for obtaining accurate estimates.

To address this problem, the research employs the Liu method and proposes an employee method for estimating the model parameters [47] [5]. The goal is to obtain accurate estimates of the model parameters in the presence of non-normally distributed random error and the multicollinearity problem. This problem represents a statistical challenge that requires the development and utilization of specialized methods for analysis and estimation.

5- Estimation Methods:

5.1. Liu Method:

The Liu method addresses the inflation that occurs in the variance of estimated model parameters. In 1993, Liu developed this method to deal with linear regression models suffering from multicollinearity [32][7].

The parameter vector estimation using the Liu method is carried out as follows [24][15]:

$$\hat{\beta}(d) = (X'X + I)^{-1}(X'X + dI)\hat{\beta}_{ML} \quad \dots \dots (1)$$

And based on the constraint introduced by Liu [16][39]:

$$E'E = (d\hat{\beta}_{ML} - \hat{\beta}_{LBR})'(d\hat{\beta}_{ML} - \hat{\beta}_{LBR}) \quad \dots \dots (2)$$

By taking the weighted sum of squares of errors for the beta regression model after incorporating the constraint and differentiating, we obtain the following[27]:

$$\begin{aligned} E'WE &= (Y - X\hat{\beta}_{LBR})' \hat{W}(Y - X\hat{\beta}_{LBR}) + (d\hat{\beta}_{ML} - \hat{\beta}_{LBR})'(d\hat{\beta}_{ML} - \hat{\beta}_{LBR}) \\ &= Y'\hat{W}Y - 2\hat{\beta}_{LBR}'X'\hat{W}Y + \hat{\beta}_{LBR}'X'\hat{W}X\hat{\beta}_{LBR} + d'\hat{\beta}_{ML}'\hat{\beta}_{ML}d - 2d\hat{\beta}_{ML}'\hat{\beta}_{LBR} \\ &\quad + \hat{\beta}_{LBR}'\hat{\beta}_{LBR} \quad \dots \dots (3) \end{aligned}$$

By differentiating Equation (3) with respect to the parameter vector $\hat{\beta}_{LBR}$, we obtain:

$$\frac{\partial E'WE}{\partial \hat{\beta}_{LBR}} = -2X'\hat{W}Y + 2X'\hat{W}X\hat{\beta}_{LBR} - 2d\hat{\beta}_{ML} + 2\hat{\beta}_{LBR} \quad \dots \dots (4)$$

So:

$$Y = X\hat{\beta}_{ML}$$

When setting the derivative equal to zero, the weighted estimate of Liu is as follows:

$$\hat{\beta}_{LBR} = (X'\hat{W}X + I)^{-1}(X'\hat{W}X + dI)\hat{\beta}_{ML} \quad \dots \dots (5)$$

additionally, the bias vector for the Liu method in beta regression is [20][2]:

$$\text{Bias}(\hat{\beta}_{LBR}) = (X'\hat{W}X + I)^{-1}(d - I)\hat{\beta}_{ML} \quad \dots \dots (6)$$

The estimate of Liu can be expressed in the following formula [24]:

$$\hat{\beta}_{LBR} = (X'\hat{W}X + I)^{-1}(X'\hat{W}X + dI)\hat{\beta}_{ML} = \delta\hat{\beta}_{ML} \quad \dots \dots (7)$$

So:

$$\delta = (X'\hat{W}X + I)^{-1}(X'\hat{W}X + dI) \quad \dots \dots (8)$$

Furthermore, the variance and covariance matrix for the Liu estimators is as follows:

$$\text{Var} - \text{Cov}(\hat{\beta}_{LBR}) = \delta \text{Var} - \text{Cov}(\hat{\beta}_{ML})\delta' \quad \dots \dots (9)$$

The Mean Squared Error (MSE) for the parameters of the beta regression model using the Liu method is as follows [39][25]:

$$\begin{aligned} \text{MSE}(\hat{\beta}_{LBR}) &= E[(\hat{\beta}_{LBR} - \beta)'(\hat{\beta}_{LBR} - \beta)] \\ &= \frac{1}{\phi} \sum_{j=1}^p \frac{(\lambda_j + d)^2}{\lambda_j(\lambda_j + 1)^2} + (d - 1)^2 \sum_{j=1}^p \frac{\alpha_j^2}{(\lambda_j + 1)^2} \quad \dots \dots (10) \end{aligned}$$

And the value of d is as follows [2]:

$$d_L = \frac{\sum_{j=1}^p \left[\frac{\left(\hat{\alpha}_j^2 - \frac{1}{\varphi} \right)}{(\lambda_j + 1)^2} \right]}{\sum_{j=1}^p \left[\frac{\left(\frac{1}{\varphi \lambda_j} + \hat{\alpha}_j^2 \right)}{(\lambda_j + 1)^2} \right]} \quad \dots \dots (11)$$

As for the proposed function for the value of d, it is:

$$d_{PL} = \text{Median} \left(\sqrt{\frac{\alpha j^2}{\lambda_j}} \right) \quad \dots \dots (12)$$

2.5 Proposed Method:

The researcher has proposed another method for estimating the parameters of the beta regression model [26][19] in the presence of multicollinearity by extending Equation (5) as follows [3][22]:

$$\hat{\beta}_{TPBR} = (X' \widehat{W} X + I)^{-1} (X' \widehat{W} X + kdI) \hat{\beta}_{ML} \quad \dots \dots (13)$$

So [12][50]:

$$k > 0 ; \quad 0 < d < 1$$

So, the shrinkage parameters (k, d) are as follows:

The shrinkage parameter k is determined by the following formula:

$$k_{TPBR} = \frac{1}{p} \sum_{j=1}^p \left(\frac{\lambda_j}{\varphi(\lambda_j \hat{\alpha}_j^2 (1 - d_{TPBR}) - d_{TPBR}/\varphi)} \right) \quad \dots \dots (14)$$

And the shrinkage parameter d is determined by the following formula:

$$d_{TPBR} = \frac{1}{2} \min \left(\frac{\lambda_j \hat{\alpha}_j^2}{\frac{1}{\varphi} + \lambda_j \hat{\alpha}_j^2} \right)_{j=1}^p \quad \dots \dots (15)$$

The proposed functions for the shrinkage parameters are as follows:

The proposed formula for the shrinkage parameter k is given by:

$$k_R = \frac{1}{\varphi \sum_{j=1}^p \hat{\alpha}_j^2} \quad \dots \dots (16)$$

And the shrinkage parameter d is determined by the following formula:

$$d_M = \frac{\sum_{j=1}^p \left[\frac{\left(\frac{1}{\varphi} - k_M \hat{\alpha}_j^2 \right)}{(\lambda_j + k_M)^2} \right]}{\sum_{j=1}^p \left[\frac{\left(\frac{1}{\varphi} + \lambda_j \hat{\alpha}_j^2 \right)}{\lambda_j (\lambda_j + k_M)^2} \right]} \quad \dots \dots (17)$$

6- Simulation:

The concept of simulation is defined as a mathematical method used to address problems related to the studied phenomenon through the use of computers. It can also be defined as a method for representing reality without actually realizing it practically [44][29]. The Monte Carlo Method is one of the most important and widely used simulation methods because it is employed in solving complex problems for which practical experiments are challenging[46]. Additionally, it can generate random data for various probability distributions [21][1]. The comparison process relies on the mean squared errors in generating random data using MATLAB. The random error variable (y_i) in the beta regression model is generated according to a beta distribution with two parameters, (μ_i) and (φ).

In other words:

$$y_i \sim \text{Beta}(\mu_i, \varphi)$$

So:

$$\varphi = \{1, 2\}$$

As for (μ_i), its value is determined by the following formula:

$$\mu_t = \frac{e^{x_t' \beta}}{1 + e^{x_t' \beta}} \quad \dots \dots (18)$$

The explanatory variables $x_i = (x_{i1}, \dots, x_{ip})'$ are subjected to interrelationships to create the problem of multicollinearity through the following formula:

$$x_{ij} = (1 - \rho^2)^{0.5} Z_{ij} + \rho Z_{ij} \quad \dots \dots (19)$$

Where: $i = 1, 2, \dots, n$ & $j = 1, 2, \dots, p$

ρ : Represents the simple correlation coefficient between each pair of explanatory variables.

Z_{ij} : Represents random numbers that are independent and generated in two ways as follows:

- 1- The first method: Z_{ij} is generated when the standard normal distribution (Pesado Standard Normal Distribution) is used.
- 2- The second method Z_{ij} is generated based on real data as follows:

$$Z_{ij} = L(X) + (U(X) - L(X)) \text{rand}(n, P) \quad \dots \dots (20)$$

Where:

$L(X)$: Represents the minimum value of the explanatory variable in the real experimental data.

$U(X)$: Represents the maximum value of the explanatory variable in the real experimental data.

n : Represents the sample size.

P : Represents the number of explanatory variables.

The selected sample sizes were (20, 30, 50, 60, 100, 150), with correlation coefficient values of (0.90, 0.95, 0.99), and assuming a number of explanatory variables (2, 5). The experiment was repeated 1000 times to ensure robustness and reliability of the results.

6.1- Results of Simulation

Table1: Comparison between the estimation methods with the original and proposed shrinkage parameters for the number of variables (2, 5) based on the Mean Square Error criterion for the first simulation method.

P	n	ρ	ϕ	Original Shrinkage Parameters		Proposed Shrinkage Parameters	
				Liu Method	The Proposed Method	Liu Method	The Proposed Method
2	20	0.90	1	0.3324589254 72224	0.2834463444 43627	0.2834463428 75468	0.28343202999 6273
			2	0.1487306223 52262	0.1082178677 34875	0.1082178553 88534	0.10818640188 4304
		0.95	1	0.3340233954 14060	0.2801198492 79413	0.2801198469 28161	0.28010168718 9807
			2	0.1478092499 05319	0.1042749432 95425	0.1042749239 92683	0.10423497349 7546
		0.99	1	0.3393450839 27692	0.2742509667 63917	0.2742509617 39766	0.27422220305 1999
			2	0.1478451602 91178	0.0974528038 206978	0.0974527559 204756	0.09738928789 48825
	30	0.90	1	0.2946686296 50899	0.2639219513 05882	0.2639219511 51812	0.26391846450 3835
			2	0.1263586319 97553	0.1014236257 69447	0.1014236246 58593	0.10141583732 7966
		0.95	1	0.2944978246 29690	0.2607475658 39922	0.2607475656 10912	0.26074314170 1201
			2	0.1243786269 11089	0.0976715802 379758	0.0139180158 860250	0.01391549333 63830
		0.99	1	0.2957293857 99876	0.2551460519 63372	0.2551460514 72415	0.25513904488 2173
			2	0.1218750702 51927	0.0911778347 327004	0.0911778306 642575	0.09116211715 83017
	50	0.90	1	0.2768123389 82277	0.2589401253 68407	0.2589401253 59924	0.25893948145 5286
			2	0.1138486302 10115	0.0996648052 386794	0.0996648051 805156	0.09966333702 20148
		0.95	1	0.2754087499 70499	0.2558121110 85303	0.2558121110 72790	0.25581129407 2111
			2	0.1111425079 78657	0.0959805481 395204	0.0139459176 474980	0.01394546934 47124



		0.99	1	0.2737925243 41921	0.2502905376 29153	0.2502905376 02630	0.25028924366 2351		
			2	0.1069472227 77822	0.0895996964 165088	0.0895996962 121370	0.08959673676 66585		
	60	0.90	1	0.2676578818 11717	0.2529351676 60355	0.2529351676 57076	0.25293479223 2806		
			2	0.1092868957 36244	0.0976484476 415595	0.0976484476 193803	0.09764759021 13131		
		0.95	1	0.2659876594 35113	0.2498502532 88365	0.2498502532 83539	0.24984977707 4854		
			2	0.1064495129 93921	0.0940171516 070056	0.0940171515 730111	0.09401606330 03151		
		0.99	1	0.2637424405 03926	0.2444047514 37116	0.2444047514 26907	0.24440399765 8279		
			2	0.1019307629 45247	0.0877282335 198951	0.0877282334 422956	0.08772650714 54265		
		100	0.90	1	0.2609298562 23121	0.2521680123 38842	0.2521680123 38627	0.25216793248 5273	
				2	0.1037908095 86828	0.0969555633 414096	0.0969555633 399801	0.09695537809 29112	
			0.95	1	0.2587040632 06700	0.2491047057 78472	0.2491047057 78155	0.24910460450 7524	
				2	0.1006558849 08050	0.0933613429 249114	0.0933613429 227368	0.09336110785 25614	
	0.99		1	0.2551862868 66964	0.2436964258 03441	0.2436964258 02775	0.24369626556 7336		
			2	0.0954488198 862582	0.0871345931 192361	0.0163033497 390579	0.01630323942 53467		
	150		0.90	1	0.2543370834 88041	0.2485631305 96479	0.2485631305 96453	0.24856310688 2843	
				2	0.1003924489 98483	0.0959033760 324419	0.0959033760 322717	0.09590332058 84214	
			0.95	1	0.2518437537 98151	0.2455200542 03631	0.2455200542 03593	0.24552002413 1927	
				2	0.0971232879 564150	0.0923354486 892223	0.0923354486 889631	0.09233537833 61447	
		0.99	1	0.2477102413 49461	0.2401470722 66889	0.2401470722 66810	0.24014702469 2717		
			2	0.0916028354 911237	0.0861532874 938601	0.0861532874 932816	0.08615317597 02754		
		5	20	0.90	1	0.4411726794 84375	0.3031772788 04670	0.3031772583 07814	0.30282073248 5195



	30	0.95	2	0.2447957068 92470	0.1196206491 20096	0.1196204856 63466	0.11877095622 9578
			1	0.4526296120 23244	0.2993511527 31410	0.2993511223 29262	0.29885345424 8347
		0.99	2	0.2514524732 46764	0.1150451463 15321	0.1150448882 72907	0.11390129120 4030
			1	0.4818013116 26514	0.2926071720 97181	0.2926071062 22557	0.29175992560 5732
		0.90	2	0.2696875548 14697	0.1071427439 10377	0.1071421135 70237	0.10515285019 1314
			1	0.3577524729 43688	0.2794264691 96989	0.2794264675 66513	0.27885104749 5082
	50	0.95	2	0.1764121081 79004	0.1091275394 70571	0.1091275283 29431	0.10900009147 0281
			1	0.3624581154 90634	0.2759569396 34395	0.2759569372 18640	0.27570831181 6442
		0.99	2	0.1777795292 15666	0.1050003873 04085	0.1050003699 38843	0.10483591825 4557
			1	0.3752759797 38363	0.2698383891 60450	0.2698383840 10244	0.26969081545 9483
		0.90	2	0.1833192792 75096	0.0978655746 747896	0.0978655336 508724	0.09759470166 58641
			1	0.2959548271 24558	0.2542845313 47325	0.2542845312 58692	0.25427467196 5453
	60	0.95	2	0.1339429686 20578	0.0995292526 479306	0.0995292520 981774	0.09950730781 57302
			1	0.2968992843 59586	0.2510763140 60390	0.2510763139 29534	0.25106374514 3376
		0.99	2	0.1326960886 09299	0.0957268645 176980	0.0957268636 719092	0.09569874937 98468
			1	0.3007445383 39033	0.2454171584 64408	0.2454171581 87364	0.24539704300 7345
		0.90	2	0.1319277520 77610	0.0891511105 014805	0.0891511085 547064	0.08910558723 15785
			1	0.2824706206 83526	0.2486004489 06686	0.2486004488 74488	0.24859504665 1389
		0.95	2	0.1253342918 08271	0.0975989773 152428	0.0975989771 190013	0.09758711972 10548
			1	0.2826584887 92873	0.2454462699 09733	0.2454462698 62244	0.24543939631 4185
		0.99	2	0.1236145135 25194	0.0938630630 826673	0.0938630627 817659	0.09384791159 81679
			1				



	100	0.99	1	0.2847210537 35982	0.2398817283 19621	0.2398817282 19265	0.23987078240 6545
			2	0.1217143485 87699	0.0874005732 708022	0.0874005725 831931	0.08737619333 77301
		0.90	1	0.2585101934 65854	0.2393294423 19361	0.2393294423 17352	0.23932837239 9815
			2	0.1095804120 21631	0.0941514594 595895	0.0941514594 476544	0.09414911855 08561
		0.95	1	0.2573050087 93048	0.2362715898 15823	0.2362715898 12863	0.23627022970 4927
			2	0.1070312988 61072	0.0905357250 600202	0.0905357250 418277	0.09053274053 77785
		0.99	1	0.2561117987 55755	0.2308759161 61530	0.2308759161 55297	0.23087375416 2920
			2	0.1217143485 87699	0.0842790007 866748	0.0842790007 456414	0.08427422207 38357
	150	0.90	1	0.2472338734 16865	0.2347568981 66703	0.2347568981 66474	0.23475659316 7488
			2	0.1020894762 29095	0.0921822256 864877	0.0921822256 851250	0.09218155784 34422
		0.95	1	0.2454246998 98455	0.2317540925 64085	0.2317540925 63746	0.23175370502 4409
			2	0.0992156580 369994	0.0886405927 087558	0.0886405927 066843	0.08863974227 90556
		0.99	1	0.2428249776 63306	0.2264548034 91789	0.2264548034 91078	0.22645418805 7490
			2	0.1217143485 87699	0.0825106651 964999	0.0825106651 918562	0.08250930727 06840

Table2: Comparison between the Estimation Methods with Original and Proposed Shrinkage Parameters for Five Explanatory Variables Using Mean Squared Error Criterion for the Second Simulation Method

P	n	ρ	ϕ	Original Shrinkage Parameters		Proposed Shrinkage Parameters	
				Liu Method	The Proposed Method	Liu Method	The Proposed Method
5	100	0.90	1	0.003867065300 08319	0.003867027845 69174	0.003867027845 69173	0.003866856903 77991
			2	0.003330424523 04966	0.003330404319 18202	0.003330404319 18201	0.003330407759 64425
		0.95	1	0.003787544927 18652	0.003787508598 76497	0.003787508598 76496	0.003787519487 04917
			2	0.003242128262 48407	0.003242104458 27372	0.003242104458 27369	0.003242111094 15606



		0.9	1	0.003649149912 72251	0.003649116323 76885	0.003649116323 76883	0.003649098232 52707
		9	2	0.003093536841 94253	0.003093501945 46274	0.003093501945 46269	0.003093494134 52687

7- Discussion of Results:

The simulation experiment results revealed the following:

- 1- The proposed method showed better results than the Liu method, with smaller mean squared error values when using both original and proposed shrinkage parameters. This was observed when considering explanatory variables equal to (2, 5) and two levels of dispersion parameters (1, 2) for both simulation methods.
- 2- When comparing the proposed method with original shrinkage parameters to the proposed method with proposed shrinkage parameters, it was evident that the proposed method with the proposed shrinkage parameters performed better. The mean squared error values were slightly lower, especially when considering (2, 5) explanatory variables and two levels of dispersion parameters for the first simulation method.

8- Conclusions:

- 1- The simulation results, along with comparisons between the estimation methods, indicate that the proposed method is superior to the Liu method when considering both original and proposed shrinkage parameters. This conclusion holds for both the first and second simulation scenarios.
- 2- The proposed method performs exceptionally well when there are either two or five explanatory variables, especially in the first simulation scenario.
- 3- In the second simulation scenario, the proposed method with proposed shrinkage parameters outperforms the Liu method when there are five explanatory variables.
- 4- When considering the first simulation scenario, the proposed method with proposed shrinkage parameters is better than the proposed method with original shrinkage parameters when there are either two or five explanatory variables.
- 5- These findings highlight the effectiveness of the proposed method, particularly when utilizing the proposed shrinkage parameters, in improving parameter estimation in beta regression models, especially in scenarios with a small number of explanatory variables and varying levels of dispersion.

9- Recommendations:

- 1- Based on the simulation results, it is recommended to use the proposed method for estimating parameters in beta regression models with both original and proposed shrinkage parameters as an alternative to the Liu method with both original and proposed shrinkage parameters.
- 2- Explore and develop enhanced techniques for the proposed employee method to address various regression issues, such as heteroscedasticity.
- 3- Suggest additional shrinkage parameters for both the proposed method and the Liu method, considering different scenarios and applications in beta regression modeling

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